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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 29.11.2016

| Indicators | 29.11.2016 | 28.11.2016 |
|-------------------------|------------|------------|
| Total Turnover (Rs.Mn) | 3,200 | 7,450 |
| No of Trades | 27 | 34 |
| No of Securities Traded | 11 | 10 |
| No of Participants | 16 | 15 |

| No | ISIN | Tenure | Opening Yield % | Closing Yield % | Highest Yield % | Lowest Yield % | Weighted Average Yield % | Volume Rs. Mn | No of Trades | Security Type |
|----|--------------|------------|-----------------|-----------------|-----------------|----------------|--------------------------|---------------|--------------|---------------|
| 1 | LKB00317C019 | 0.25 Years | 9.30 | 9.32 | 9.42 | 9.30 | 9.34 | 400 | 3 | TBond |
| 2 | LKB00517F157 | 0.54 Years | 10.00 | 10.00 | 10.00 | 10.00 | 10.00 | 200 | 2 | TBond |
| 3 | LKA364171153 | 289 Days | 10.25 | 10.25 | 10.25 | 10.25 | 10.25 | 100 | 1 | Tbill |
| 4 | LKB00618D018 | 1 Year | 11.02 | 11.05 | 11.05 | 11.00 | 11.01 | 1,050 | 3 | TBond |
| 5 | LKB01019E016 | 2 Years | 11.50 | 11.50 | 11.50 | 11.50 | 11.50 | 500 | 1 | TBond |
| 6 | LKB00619G019 | 3 Years | 11.60 | 11.70 | 11.70 | 11.60 | 11.65 | 100 | 2 | TBond |
| 7 | LKB00619I155 | 3 Years | 11.60 | 11.60 | 11.60 | 11.60 | 11.60 | 50 | 1 | TBond |
| 8 | LKB00520E014 | 3 Years | 11.86 | 11.85 | 11.86 | 11.83 | 11.85 | 150 | 3 | TBond |
| 9 | LKB01024A014 | 7 Years | 12.49 | 12.49 | 12.49 | 12.49 | 12.49 | 50 | 1 | TBond |
| 10 | LKB00824H013 | 8 Years | 12.55 | 12.55 | 12.55 | 12.50 | 12.54 | 300 | 5 | TBond |
| 11 | LKB01025H016 | 9 Years | 12.60 | 12.60 | 12.65 | 12.58 | 12.61 | 300 | 5 | TBond |

*Represents (a) Inter Dealer Direct Participant (DDP) transactions (b) Transactions between DDP and Non DDP entities above Rs.50 Mn, as reported through Bloomberg Electronic Trading Platform.

Yield Curve and Trade Volume 29.11.2016

