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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 30.11.2016

Indicators	30.11.2016	29.11.2016
Total Turnover (Rs.Mn)	8,576	3,200
No of Trades	34	27
No of Securities Traded	13	11
No of Participants	17	16

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216L304	29 Days	8.65	8.65	8.65	8.65	8.65	51	1	Tbill
2	LKB00317C019	0.25 Years	9.20	9.20	9.20	9.20	9.20	100	1	TBond
3	LKA36417I153	288 Days	10.25	10.17	10.25	10.17	10.18	600	2	Tbill
4	LKB01518B013	1 Year	10.75	10.75	10.75	10.75	10.75	1,000	2	TBond
5	LKB00618D018	1 Year	11.05	11.15	11.15	11.05	11.10	1,200	2	TBond
6	LKB01518H150	2 Years	11.50	11.60	11.60	11.48	11.54	1,825	4	TBond
7	LKB00718K151	2 Years	11.40	11.40	11.40	11.40	11.40	500	1	TBond
8	LKB00619I155	3 Years	11.71	11.80	11.80	11.70	11.76	2,450	11	TBond
9	LKB00520E014	3 Years	11.83	11.83	11.83	11.83	11.83	50	1	TBond
10	LKB00520L159	4 Years	12.10	12.10	12.10	12.10	12.10	50	1	TBond
11	LKB00521C016	4 Years	12.00	12.00	12.00	12.00	12.00	200	2	TBond
12	LKB01023I019	7 Years	12.45	12.45	12.45	12.45	12.45	250	1	TBond
13	LKB00824H013	8 Years	12.16	12.53	12.53	12.15	12.39	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 30.11.2016

