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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 03.10.2016

Indicators	03.10.2016	30.09.2016
Total Turnover (Rs.Mn)	7,183	6,400
No of Trades	68	65
No of Securities Traded	14	12
No of Participants	18	17

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417H254	325 Days	9.90	9.90	9.90	9.90	9.90	500	2	Tbill
2	LKA36417I013	332 Days	10.00	10.05	10.05	10.00	10.03	600	4	Tbill
3	LKA36417I153	346 Days	9.95	10.00	10.00	9.95	9.98	1,250	3	Tbill
4	LKA36417I229	353 Days	10.00	10.00	10.00	10.00	10.00	400	1	Tbill
5	LKB01518G152	2 Years	10.50	10.50	10.50	10.50	10.50	50	1	TBond
6	LKB00718K151	2 Years	10.30	10.36	10.36	10.30	10.33	680	4	TBond
7	LKB00520E014	4 Years	11.10	11.05	11.10	11.05	11.09	400	2	TBond
8	LKB00521C016	4 Years	10.90	10.90	10.90	10.90	10.90	50	1	TBond
9	LKB00821H019	5 Years	10.88	10.85	10.88	10.85	10.86	153	2	TBond
10	LKB00922J011	6 Years	11.15	11.19	11.19	11.15	11.17	100	2	TBond
11	LKB01024A014	7 Years	11.18	11.11	11.18	11.11	11.15	100	2	TBond
12	LKB00824H013	8 Years	11.15	11.24	11.37	11.10	11.17	1,600	21	TBond
13	LKB01025H016	9 Years	11.30	11.18	11.30	11.18	11.24	200	3	TBond
14	LKB01026H014	10 Years	11.26	11.30	11.36	11.22	11.30	1,100	20	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 03.10.2016

