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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 04.10.2016

Indicators	04.10.2016	03.10.2016
Total Turnover (Rs.Mn)	11,360	7,183
No of Trades	88	68
No of Securities Traded	18	14
No of Participants	18	18

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216J282	23 Days	8.50	8.50	8.50	8.50	8.50	138	1	Tbill
2	LKA18217B246	142 Days	9.25	9.25	9.25	9.25	9.25	25	1	Tbill
3	LKA36417C032	148 Days	9.25	9.25	9.25	9.25	9.25	50	1	Tbill
4	LKA36417H114	309 Days	10.00	10.00	10.00	10.00	10.00	500	1	Tbill
5	LKA36417H254	323 Days	10.00	10.00	10.00	10.00	10.00	1,200	1	Tbill
6	LKA36417I013	330 Days	10.00	10.00	10.00	10.00	10.00	615	1	Tbill
7	LKB00418J150	2 Years	10.45	10.43	10.45	10.43	10.44	500	2	TBond
8	LKB00718K151	2 Years	10.50	10.75	10.75	10.50	10.71	1,300	5	TBond
9	LKB00520E014	4 Years	11.10	11.12	11.12	11.09	11.10	450	6	TBond
10	LKB00521C016	4 Years	10.98	11.10	11.10	10.95	11.01	1,400	12	TBond
11	LKB00922J011	6 Years	11.25	11.24	11.25	11.23	11.24	150	3	TBond
12	LKB01023I019	7 Years	11.30	11.31	11.50	11.30	11.34	250	4	TBond
13	LKB01024A014	7 Years	11.20	11.20	11.20	11.20	11.20	300	2	TBond
14	LKB00824H013	8 Years	11.25	11.35	11.45	11.24	11.30	1,100	14	TBond
15	LKB01025C157	8 Years	11.40	11.40	11.40	11.40	11.40	300	2	TBond
16	LKB01226F014	10 Years	11.35	11.35	11.37	11.35	11.36	100	2	TBond
17	LKB01026H014	10 Years	11.32	11.40	11.48	11.25	11.34	2,932	29	TBond
18	LKB01530E152	14 Years	11.90	11.90	11.90	11.90	11.90	50	1	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 04.10.2016

