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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**  
**Government Securities Secondary Market Trade Summary\* 06.10.2016**

Indicators	06.10.2016	05.10.2016
Total Turnover (Rs.Mn)	6,873	6,201
No of Trades	50	35
No of Securities Traded	13	8
No of Participants	16	17

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18217D077	180 Days	9.45	9.55	9.55	9.45	9.48	950	4	Tbill
2	LKA36417H189	316 Days	9.90	9.95	9.95	9.90	9.93	1,000	2	Tbill
3	LKB00618D018	1 Year	10.65	10.65	10.65	10.65	10.65	100	2	TBond
4	LKB00718K151	2 Years	10.60	10.65	10.65	10.60	10.61	600	2	TBond
5	LKB00819K017	3 Years	11.10	11.15	11.15	11.10	11.12	750	2	TBond
6	LKB00520E014	4 Years	11.25	11.25	11.25	11.25	11.25	250	1	TBond
7	LKB00521C016	4 Years	11.16	11.15	11.16	11.15	11.16	200	2	TBond
8	LKB00922J011	6 Years	11.50	11.55	11.60	11.50	11.53	250	5	TBond
9	LKB01023I019	7 Years	11.41	11.41	11.41	11.41	11.41	23	1	TBond
10	LKB00824H013	8 Years	11.50	11.62	11.65	11.43	11.49	1,200	8	TBond
11	LKB01025H016	9 Years	11.61	11.60	11.61	11.60	11.60	200	2	TBond
12	LKB01026H014	10 Years	11.65	11.70	11.71	11.62	11.66	1,050	16	TBond
13	LKB01530E152	14 Years	12.00	12.00	12.00	12.00	12.00	300	3	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 06.10.2016

