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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 07.10.2016

Indicators	07.10.2016	06.10.2016
Total Turnover (Rs.Mn)	2,700	6,873
No of Trades	27	50
No of Securities Traded	7	13
No of Participants	13	16

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18217C244	169 Days	9.50	9.50	9.50	9.50	9.50	100	1	Tbill
2	LKB00619I155	3 Years	11.15	11.15	11.15	11.15	11.15	500	1	TBond
3	LKB00922J011	6 Years	11.63	11.60	11.63	11.50	11.57	350	6	TBond
4	LKB00824H013	8 Years	11.75	11.70	11.75	11.50	11.62	350	7	TBond
5	LKB01025H016	9 Years	11.75	11.75	11.75	11.75	11.75	50	1	TBond
6	LKB01026H014	10 Years	11.69	11.65	11.70	11.60	11.66	1,300	10	TBond
7	LKB01530E152	14 Years	12.05	12.05	12.05	12.05	12.05	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 07.10.2016

