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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

**Public Debt Department
Government Securities Secondary Market Trade Summary* 11.10.2016**

Indicators	11.10.2016	10.10.2016
Total Turnover (Rs.Mn)	11,891	4,050
No of Trades	68	42
No of Securities Traded	15	10
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	LKB00517A018	0.22 Year	9.10	9.10	9.10	9.10	9.10	347	1	TBond
2	LKB00617A156	0.26 Year	9.15	9.15	9.15	9.15	9.15	1,028	1	TBond
3	LKB00317C019	0.38 Year	9.85	9.85	9.85	9.85	9.85	361	1	TBond
4	LKA36417D071	176 Days	9.55	9.55	9.55	9.55	9.55	170	1	Tbill
5	LKA36417D147	182 Days	9.55	9.55	9.55	9.55	9.55	204	1	Tbill
6	LKA36417E053	204 Days	9.65	9.65	9.65	9.65	9.65	186	1	Tbill
7	LKB00517F157	1 Year	10.40	10.40	10.40	10.40	10.40	505	1	TBond
8	LKB00617G153	1 Year	10.40	10.40	10.40	10.40	10.40	590	1	TBond
9	LKA36417I013	1 Year	10.15	10.15	10.15	10.15	10.15	100	1	Tbill
10	LKB00718K151	2 Years	11.00	11.00	11.10	11.00	11.05	5,000	18	TBond
11	LKB00819K017	3 Years	11.30	11.30	11.30	11.30	11.30	100	1	TBond
12	LKB00824H013	8 Years	11.60	11.55	11.70	11.55	11.60	800	10	TBond
13	LKB01025C157	8 Years	11.60	11.80	11.85	11.60	11.70	1,000	14	TBond
14	LKB01026H014	10 Years	11.65	11.60	11.80	11.60	11.66	1,000	10	TBond
15	LKB01530E152	14 Years	12.05	12.15	12.15	12.00	12.07	500	6	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 11.10.2016

