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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 13.10.2016

Indicators	13.10.2016	12.10.2016
Total Turnover (Rs.Mn)	7,008	2,222
No of Trades	29	18
No of Securities Traded	13	8
No of Participants	13	14

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18217D077	175 Days	9.50	9.50	9.50	9.50	9.50	100	1	Tbill
2	LKA36417D147	182 Days	9.55	9.55	9.55	9.55	9.55	250	1	Tbill
3	LKB00617G153	0.75 Year	10.55	10.20	10.55	10.04	10.12	650	4	TBond
4	LKA36417H049	294 Days	10.00	10.00	10.00	10.00	10.00	100	1	Tbill
5	LKA36417H189	308 Days	10.15	10.00	10.15	10.00	10.08	200	2	Tbill
6	LKA36417H254	315 Days	10.20	10.20	10.20	10.20	10.20	300	2	Tbill
7	LKA36417I013	322 Days	10.25	10.25	10.25	10.25	10.25	150	1	Tbill
8	LKA36417I088	329 Days	10.00	10.00	10.00	10.00	10.00	308	1	Tbill
9	LKB01518B013	1 Year	10.10	10.10	10.10	10.10	10.10	700	2	TBond
10	LKB00618D018	1 Year	10.80	10.75	10.80	10.75	10.77	250	3	TBond
11	LKB00718K151	2 Years	11.00	11.10	11.10	11.00	11.06	3,200	7	TBond
12	LKB00824H013	8 Years	11.76	11.75	11.76	11.75	11.75	700	2	TBond
13	LKB01025C157	8 Years	11.90	11.90	11.90	11.90	11.90	100	2	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 13.10.2016

