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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 14.10.2016

Indicators	14.10.2016	13.10.2016
Total Turnover (Rs.Mn)	5,500	7,008
No of Trades	48	29
No of Securities Traded	11	13
No of Participants	15	13

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB01518H150	2 Years	10.95	10.95	10.95	10.95	10.95	50	1	TBond
2	LKB00418J150	2 Years	11.10	11.02	11.13	11.02	11.06	350	5	TBond
3	LKB00718K151	2 Years	11.00	11.00	11.00	11.00	11.00	200	1	TBond
4	LKB00521C016	4 Years	11.50	11.50	11.50	11.50	11.50	50	1	TBond
5	LKB01024A014	7 Years	11.80	11.80	11.80	11.80	11.80	400	2	TBond
6	LKB00824H013	8 Years	11.85	11.85	11.90	11.85	11.85	1,250	10	TBond
7	LKB01025C157	8 Years	11.02	11.95	12.00	11.95	11.97	300	3	TBond
8	LKB01025H016	9 Years	11.85	12.00	12.00	11.85	11.91	350	3	TBond
9	LKB01226F014	10 Years	12.00	11.95	12.05	11.95	12.00	200	4	TBond
10	LKB01026H014	10 Years	11.80	11.90	12.00	11.79	11.93	1,950	16	TBond
11	LKB01530E152	14 Years	12.15	12.15	12.15	12.15	12.15	400	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 14.10.2016

