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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 18.10.2016

Indicators	18.10.2016	17.10.2016
Total Turnover (Rs.Mn)	6,500	4,500
No of Trades	22	11
No of Securities Traded	12	4
No of Participants	10	2

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216K256	37 Days	8.45	8.45	8.45	8.45	8.45	500	1	Tbill
2	LKA36417C248	156 Days	9.60	9.70	9.70	9.60	9.67	700	2	Tbill
3	LKA36417D071	170 Days	9.62	9.62	9.62	9.62	9.62	100	1	Tbill
4	LKA36417H114	296 Days	10.15	10.15	10.15	10.15	10.15	1,000	2	Tbill
5	LKB01518B013	1 Year	10.70	10.70	10.70	10.70	10.70	1,000	2	TBond
6	LKB00418J150	2 Years	11.10	11.10	11.10	11.10	11.10	200	1	TBond
7	LKB00718K151	2 Years	11.00	11.00	11.00	11.00	11.00	1,000	2	TBond
8	LKB00520E014	4 Years	11.63	11.66	11.66	11.20	11.57	600	3	TBond
9	LKB01024A014	7 Years	11.80	11.80	11.80	11.80	11.80	400	2	TBond
10	LKB01025H016	9 Years	11.95	11.95	11.95	11.95	11.95	200	2	TBond
11	LKB01026H014	10 Years	12.00	11.95	12.00	12.00	12.00	400	2	TBond
12	LKB01530E152	14 Years	12.15	12.00	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 18.10.2016

