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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 19.09.2016

Indicators	19.09.2016	15.09.2016
Total Turnover (Rs.Mn)	2,500	6,865
No of Trades	24	53
No of Securities Traded	9	14
No of Participants	10	15

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18217B246	154 Days	9.50	9.50	9.50	9.50	9.50	50	1	Tbill
2	LKB00520E014	4 Years	11.15	11.15	11.15	11.15	11.15	50	1	TBond
3	LKB00521C016	4 Years	11.22	11.20	11.22	11.20	11.20	600	3	TBond
4	LKB00922J011	6 Years	11.45	11.46	11.46	11.45	11.46	200	3	TBond
5	LKB01024A014	7 Years	11.58	11.62	11.62	11.58	11.61	200	3	TBond
6	LKB01226F014	10 Years	11.65	11.65	11.65	11.65	11.65	200	1	TBond
7	LKB01026H014	10 Years	11.60	11.64	11.65	11.60	11.62	950	9	TBond
8	LKB01528I017	12 Years	11.77	11.78	11.78	11.77	11.77	150	2	TBond
9	LKB01530E152	14 Years	11.95	11.95	11.95	11.95	11.95	100	1	TBond

*Represents (a) Inter Primary Dealer (PD) transactions (b) Transactions between PD and Non PD entities above Rs.50 Mn, as reported through Bloomberg Electronic Trading Platform.

Yield Curve and Trade Volume 19.09.2016

