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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 19.10.2016

Indicators	19.10.2016	18.10.2016
Total Turnover (Rs.Mn)	6,806	6,500
No of Trades	27	22
No of Securities Traded	14	12
No of Participants	13	10

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216K256	36 Days	8.50	8.50	8.50	8.50	8.50	1,000	1	Tbill
2	LKA09117A209	91 Days	8.75	8.58	8.75	8.56	8.65	556	4	Tbill
3	LKA36417C248	155 Days	9.70	9.70	9.70	9.70	9.70	500	1	Tbill
4	LKA36417C313	162 Days	9.73	9.73	9.73	9.73	9.73	1,500	1	Tbill
5	LKA36417D071	169 Days	9.65	9.73	9.73	9.65	9.71	500	3	Tbill
6	LKA18217D077	169 Days	9.65	9.65	9.65	9.65	9.65	150	1	Tbill
7	LKA36417D212	183 Days	9.70	9.70	9.70	9.70	9.70	100	1	Tbill
8	LKA36417H114	295 Days	10.15	10.30	10.30	10.15	10.20	850	4	Tbill
9	LKA36417H189	302 Days	10.31	10.31	10.31	10.31	10.31	150	1	Tbill
10	LKA36417H254	309 Days	10.15	10.31	10.31	10.15	10.16	550	3	Tbill
11	LKB00418J150	2 Years	11.00	11.00	11.00	11.00	11.00	650	2	TBond
12	LKB00718K151	2 Years	11.10	11.10	11.10	11.10	11.10	150	3	TBond
13	LKB00520E014	4 Years	11.65	11.65	11.65	11.65	11.65	50	1	TBond
14	LKB00521C016	4 Years	11.65	11.65	11.65	11.65	11.65	100	1	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 19.10.2016

