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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 20.09.2016

Indicators	20.09.2016	19.09.2016
Total Turnover (Rs.Mn)	11,450	2,500
No of Trades	89	24
No of Securities Traded	11	9
No of Participants	14	10

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00521C016	4 Years	11.25	11.22	11.25	11.18	11.22	3,600	19	TBond
2	LKB00922J011	6 Years	11.46	11.46	11.46	11.46	11.46	100	2	TBond
3	LKB01023I019	7 Years	11.44	11.45	11.45	11.44	11.45	100	2	TBond
4	LKB01123I017	7 Years	11.60	11.60	11.60	11.60	11.60	50	1	TBond
5	LKB01024A014	7 Years	11.60	11.64	11.64	11.59	11.62	650	5	TBond
6	LKB00824H013	8 Years	11.55	11.60	11.60	11.55	11.58	1,350	13	TBond
7	LKB01025C157	8 Years	11.65	11.65	11.65	11.65	11.65	300	2	TBond
8	LKB01226F014	10 Years	11.65	11.67	11.75	11.60	11.66	3,250	19	TBond
9	LKB01026H014	10 Years	11.20	11.55	11.67	11.55	11.63	1,700	21	TBond
10	LKB01528I017	12 Years	11.80	11.78	11.80	11.78	11.79	100	2	TBond
11	LKB01530E152	14 Years	11.95	11.94	11.95	11.93	11.94	250	3	TBond

*Represents (a) Inter Dealer Direct Participants (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 20.09.2016

