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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

**Public Debt Department
Government Securities Secondary Market Trade Summary* 21.09.2016**

Indicators	21.09.2016	20.09.2016
Total Turnover (Rs.Mn)	6,150	11,450
No of Trades	43	89
No of Securities Traded	14	11
No of Participants	17	14

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36416L092	78 Days	8.80	8.80	8.80	8.80	8.80	200	1	Tbill
2	LKB00517A018	101 Days	9.10	9.10	9.10	9.10	9.10	50	1	TBond
3	LKB00617A156	115 Days	9.10	9.10	9.10	9.10	9.10	500	1	TBond
4	LKA36417I229	365 Days	#N/A	10.40	10.40	10.34	10.36	150	2	Tbill
5	LKB00418J150	2 Years	10.98	10.98	10.98	10.98	10.98	150	2	TBond
6	LKB01020H017	4 Years	11.30	11.30	11.30	11.30	11.30	50	1	TBond
7	LKB00521C016	4 Years	11.21	11.19	11.21	11.19	11.21	1,500	4	TBond
8	LKB00922J011	6 Years	11.50	11.54	11.54	11.49	11.51	200	4	TBond
9	LKB01023I019	7 Years	11.50	11.59	11.60	11.59	11.60	100	2	TBond
10	LKB01024A014	7 Years	11.59	11.59	11.59	11.59	11.59	100	2	TBond
11	LKB01226F014	10 Years	11.67	11.67	11.67	11.61	11.65	1,000	8	TBond
12	LKB01026H014	10 Years	11.64	11.69	11.69	11.64	11.67	750	7	TBond
13	LKB01528I017	12 Years	11.80	11.80	11.80	11.75	11.77	1,250	6	TBond
14	LKB01530E152	14 Years	11.95	12.00	12.00	11.95	11.97	150	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 21.09.2016

