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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

**Public Debt Department
Government Securities Secondary Market Trade Summary* 21.10.2016**

Indicators	21.10.2016	20.10.2016
Total Turnover (Rs.Mn)	17,100	13,347
No of Trades	43	64
No of Securities Traded	10	14
No of Participants	15	16

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216L098	46 Days	8.57	8.57	8.57	8.57	8.57	1,000	1	Tbill
2	LKB01518B013	1 Year	10.70	10.70	10.70	10.70	10.70	1,000	2	TBond
3	LKB00618D018	1 Year	10.80	10.80	10.80	10.80	10.80	750	1	TBond
4	LKB00418J150	2 Year	11.15	11.15	11.15	11.15	11.15	100	1	TBond
5	LKB00718K151	2 Year	11.00	11.00	11.00	11.00	11.00	1,500	3	TBond
6	LKB00619I155	3 Year	11.50	11.50	11.60	11.40	11.55	6,850	19	TBond
7	LKB00521C016	4 Year	11.76	11.76	11.76	11.76	11.76	50	1	TBond
8	LKB01024A014	7 Year	11.85	11.85	11.85	11.85	11.85	150	2	TBond
9	LKB01026H014	10 Year	11.90	11.90	11.90	11.90	11.90	750	3	TBond
10	LKB01530E152	13 Year	12.05	12.21	12.32	12.05	12.27	4,950	10	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 21.10.2016

