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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

**Public Debt Department
Government Securities Secondary Market Trade Summary* 22.09.2016**

Indicators	22.09.2016	21.09.2016
Total Turnover (Rs.Mn)	7,373	6,150
No of Trades	54	43
No of Securities Traded	19	14
No of Participants	16	17

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00517A018	0.27 Years	9.10	9.07	9.10	9.07	9.09	2,000	4	TBond
2	LKA36417C248	185 Days	9.50	9.50	9.50	9.50	9.50	82	1	Tbill
3	LKA36417D147	206 Days	9.70	9.70	10.22	9.70	9.77	350	3	Tbill
4	LKA36417I153	359 Days	10.33	10.33	10.33	10.33	10.33	500	1	Tbill
5	LKB00618D018	2 Years	10.80	10.80	10.80	10.80	10.80	100	2	TBond
6	LKB00418J150	2 Years	10.95	10.95	10.95	10.95	10.95	50	1	TBond
7	LKB00718K151	2 Years	10.75	10.75	10.75	10.75	10.75	522	3	TBond
8	LKB00619G019	3 Years	11.05	11.05	11.05	11.05	11.05	50	1	TBond
9	LKB00619I155	3 Years	11.05	10.95	11.05	10.95	11.00	639	8	TBond
10	LKB00521C016	4 Years	11.28	11.27	11.28	11.20	11.21	850	4	TBond
11	LKB00922J011	6 Years	11.54	11.55	11.56	11.54	11.55	250	3	TBond
12	LKB01023I019	7 Years	11.60	11.60	11.65	11.60	11.62	150	3	TBond
13	LKB01123I017	7 Years	11.60	11.62	11.62	11.60	11.61	100	2	TBond
14	LKB01024A014	7 Years	11.60	11.40	11.60	11.40	11.56	380	3	TBond
15	LKB00824H013	8 Years	11.55	11.55	11.55	11.55	11.55	50	1	TBond
16	LKB01226F014	10 Years	11.70	11.70	11.70	11.70	11.70	300	3	TBond
17	LKB01026H014	10 Years	11.65	11.70	11.70	11.65	11.66	350	5	TBond
18	LKB01530E152	14 Years	11.96	11.97	11.98	11.96	11.97	450	5	TBond
19	LKB02035C155	18 Years	12.10	12.10	12.10	12.10	12.10	200	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 22.09.2016

