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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**  
**Government Securities Secondary Market Trade Summary\* 24.10.2016**

Indicators	24.10.2016	21.10.2016
Total Turnover (Rs.Mn)	5,182	17,100
No of Trades	42	43
No of Securities Traded	10	10
No of Participants	15	15

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216L098	45 Days	8.58	8.58	8.58	8.58	8.58	1,000	1	Tbill
2	LKB00718K151	2 Years	11.10	11.10	11.10	11.10	11.10	182	2	TBond
3	LKB00619I155	3 Years	11.10	11.50	11.51	11.10	11.33	1,300	13	TBond
4	LKB00520E014	4 Years	11.47	11.60	11.60	11.60	11.60	150	3	TBond
5	LKB00521C016	4 Years	11.75	11.69	11.75	11.68	11.73	950	5	TBond
6	LKB01023I019	7 Years	11.84	11.82	11.84	11.82	11.83	100	2	TBond
7	LKB00824H013	8 Years	11.83	11.85	11.85	11.83	11.85	250	5	TBond
8	LKB01025H016	9 Years	11.85	11.85	11.85	11.85	11.85	200	2	TBond
9	LKB01026H014	10 Years	11.82	11.88	11.90	11.82	11.88	650	7	TBond
10	LKB01530E152	14 Years	11.90	12.10	12.10	12.10	12.10	400	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 24.10.2016

