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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 25.10.2016

Indicators	25.10.2016	24.10.2016
Total Turnover (Rs.Mn)	9,800	5,182
No of Trades	40	42
No of Securities Traded	11	10
No of Participants	17	15

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417E053	191 Days	9.85	9.88	9.88	9.80	9.84	300	3	Tbill
2	LKA36417H114	289 Days	10.50	10.15	10.50	10.15	10.38	750	2	Tbill
3	LKA36417H254	303 Days	10.15	10.50	10.50	10.15	10.40	850	3	Tbill
4	LKB00618D018	1 Year	11.02	11.06	11.20	11.00	11.11	3,350	10	TBond
5	LKB00418J150	2 Years	11.18	11.00	11.18	11.00	11.02	750	4	TBond
6	LKB00718K151	2 Years	11.00	11.00	11.00	11.00	11.00	1,500	2	TBond
7	LKB00619I155	3 Years	11.52	11.60	11.60	11.52	11.57	1,350	7	TBond
8	LKB00520E014	4 Years	11.69	11.65	11.70	11.65	11.67	300	3	TBond
9	LKB01020H017	4 Years	11.90	11.82	11.90	11.82	11.87	400	3	TBond
10	LKB00521C016	4 Years	11.70	11.70	11.70	11.70	11.70	50	1	TBond
11	LKB01026H014	10 Years	11.85	11.85	11.85	11.85	11.85	200	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 25.10.2016

