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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

**Public Debt Department
Government Securities Secondary Market Trade Summary* 27.09.2016**

Indicators	27.09.2016	26.09.2016
Total Turnover (Rs.Mn)	10,450	8,275
No of Trades	87	82
No of Securities Traded	14	18
No of Participants	16	15

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216K256	34 days	8.35	8.35	8.35	8.35	8.35	100	1	Tbill
2	LKA18216L098	71 Days	8.60	8.60	8.60	8.60	8.60	2,500	1	Tbill
3	LKB00418J150	2 Years	10.55	10.55	10.55	10.55	10.55	100	2	TBond
4	LKB00619G019	3 Years	10.75	10.75	10.75	10.75	10.75	50	1	TBond
5	LKB00520E014	4 Years	11.04	10.95	11.04	10.95	11.00	100	2	TBond
6	LKB00521C016	4 Years	10.95	10.95	11.06	10.92	10.98	1,800	15	TBond
7	LKB00821H019	5 Years	10.97	10.97	10.97	10.97	10.97	50	1	TBond
8	LKB00922J011	6 Years	11.21	11.17	11.21	11.10	11.15	1,100	17	TBond
9	LKB01023I019	7 Years	11.36	11.25	11.36	11.25	11.31	550	7	TBond
10	LKB00824H013	8 Years	11.30	11.31	11.32	11.25	11.28	1,900	9	TBond
11	LKB01025C157	8 Years	11.41	11.17	11.50	11.40	11.44	800	10	TBond
12	LKB01025H016	9 Years	11.41	11.40	11.41	11.36	11.40	450	8	TBond
13	LKB01026H014	10 Years	11.38	11.35	11.40	11.34	11.37	750	10	TBond
14	LKB01530E152	14 Years	11.75	11.80	11.80	11.75	11.78	200	3	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 27.09.2016

