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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department**  
**Government Securities Secondary Market Trade Summary\* 27.10.2016**

Indicators	27.10.2016	26.10.2016
Total Turnover (Rs.Mn)	13,200	11,175
No of Trades	29	47
No of Securities Traded	8	14
No of Participants	13	18

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00617A156	0.22 Years	9.15	9.15	9.15	9.15	9.15	1,000	1	TBond
2	LKA36417H114	287 Days	10.30	10.30	10.30	10.30	10.30	500	1	Tbill
3	LKA36417H254	301 Days	10.40	10.40	10.40	10.40	10.40	500	1	Tbill
4	LKA36417I013	308 Days	10.30	10.25	10.30	10.25	10.28	100	2	Tbill
5	LKA36417J276	364 Days	10.18	10.18	10.18	10.18	10.18	200	2	Tbill
6	LKB00618D018	1 Year	11.00	11.15	11.15	11.00	11.08	5,750	7	TBond
7	LKB00418J150	2 Years	11.00	11.00	11.00	11.00	11.00	650	1	TBond
8	LKB00619I155	3 Years	11.50	11.57	11.63	11.50	11.57	4,500	14	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 27.10.2016

