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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 28.09.2016

Indicators	28.09.2016	27.09.2016
Total Turnover (Rs.Mn)	10,127	10,450
No of Trades	131	87
No of Securities Traded	15	14
No of Participants	19	16

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA09116L307	91 Days	8.55	8.60	8.60	8.55	8.57	594	2	Tbill
2	LKB01518B013	1 Year	10.45	10.45	10.45	10.45	10.45	50	1	TBond
3	LKB00718K151	2 Years	10.50	10.50	10.50	10.50	10.50	100	1	TBond
4	LKB00520E014	4 Years	10.90	10.90	10.95	10.88	10.91	900	11	TBond
5	LKB01020H017	4 Years	10.97	10.95	10.97	10.95	10.96	100	2	TBond
6	LKB00521C016	4 Years	10.90	10.91	10.91	10.90	10.91	450	6	TBond
7	LKB00922G017	6 Years	11.10	11.10	11.10	11.10	11.10	50	1	TBond
8	LKB00922J011	6 Years	11.10	11.07	11.11	11.06	11.08	350	7	TBond
9	LKB01023I019	7 Years	11.23	11.22	11.23	11.22	11.23	450	9	TBond
10	LKB01024A014	7 Years	11.30	11.28	11.30	11.28	11.29	450	4	TBond
11	LKB00824H013	8 Years	11.26	11.20	11.27	11.15	11.21	1,300	14	TBond
12	LKB01025C157	8 Years	11.32	11.30	11.32	11.23	11.27	200	4	TBond
13	LKB01025H016	9 Years	11.30	11.30	11.30	11.30	11.30	50	1	TBond
14	LKB01226F014	10 Years	11.34	11.37	11.45	11.23	11.32	850	11	TBond
15	LKB01026H014	10 Years	11.40	11.26	11.40	11.22	11.31	4,233	57	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 28.09.2016

