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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 02.09.2016

Indicators	02.09.2016	01.09.2016
Total Turnover (Rs.Mn)	10,278	11,608
No of Trades	133	130
No of Securities Traded	20	21
No of Participants	19	15

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00616J019	0.07 Years	8.75	8.75	8.75	8.75	8.75	269	1	TBond
2	LKA09116L026	87 Days	8.70	8.70	8.70	8.70	8.70	106	1	Tbill
3	LKA18217C038	178 Days	9.95	9.75	9.95	9.75	9.90	193	2	Tbill
4	LKA36417D212	226 Days	10.20	10.20	10.20	10.20	10.20	85	1	Tbill
5	LKA36417G140	309 Days	10.40	10.40	10.40	10.40	10.40	75	1	Tbill
6	LKB00617G153	313 Days	10.85	10.85	10.85	10.85	10.85	50	1	TBond
7	LKA36417I013	364 Days	10.74	10.67	10.75	10.66	10.68	1,200	5	Tbill
8	LKB00418J150	2 Years	11.00	11.05	11.05	10.95	11.03	800	5	TBond
9	LKB00619I155	3 Years	11.25	11.25	11.25	11.25	11.25	100	2	TBond
10	LKB00520E014	4 Years	11.38	11.38	11.38	11.38	11.38	100	2	TBond
11	LKB00521C016	5 Years	11.50	11.40	11.50	11.40	11.44	2,150	29	TBond
12	LKB00721J157	5 Years	11.70	11.75	11.75	11.70	11.73	200	2	TBond
13	LKB00922J011	6 Years	11.75	11.78	11.78	11.75	11.77	100	2	TBond
14	LKB01023I019	7 Years	11.90	11.90	11.91	11.90	11.90	250	4	TBond
15	LKB01024A014	7 Years	11.96	11.94	11.96	11.94	11.95	100	2	TBond
16	LKB00824H013	8 Years	11.98	12.10	12.10	11.94	11.98	1,050	17	TBond
17	LKB01025C157	9 Years	12.08	12.03	12.08	12.03	12.07	500	9	TBond
18	LKB01226F014	10 Years	12.15	12.13	12.20	12.08	12.12	550	10	TBond
19	LKB01026H014	10 Years	12.12	12.14	12.33	12.06	12.15	2,350	36	TBond
20	LKB01530E152	14 Years	12.30	12.30	12.30	12.30	12.30	50	1	TBond

*Represents (a) Inter Primary Dealer (PD) transactions (b) Transactions between PD and Non PD entities above Rs.50 Mn, as reported through Bloomberg Electronic Trading Platform.

Yield Curve and Trade Volume 02.09.2016

