



ශ්‍රී ලංකා මහ බැංකුව
இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 05.09.2016

Indicators	05.09.2016	02.09.2016
Total Turnover (Rs.Mn)	19,678	10,278
No of Trades	237	133
No of Securities Traded	28	20
No of Participants	19	19

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	LKA36417H189	346 Days	10.61	10.61	10.61	10.61	10.61	500	1	Tbill
7	LKA36417H254	353 Days	10.61	10.61	10.61	10.61	10.61	500	1	Tbill
8	LKA36417I013	364 Days	10.65	10.67	10.75	10.65	10.68	1,950	7	Tbill
9	LKB00617G153	1 Year	10.85	10.85	10.85	10.85	10.85	50	1	TBond
10	LKB00618D018	2 Years	10.80	10.80	10.80	10.80	10.80	100	1	TBond
11	LKB01518H150	2 Years	10.75	10.75	10.75	10.75	10.75	100	1	TBond
12	LKB00418J150	2 Years	11.00	11.05	11.05	10.95	11.03	800	5	TBond
13	LKB00619I155	3 Years	11.25	11.15	11.25	11.15	11.20	300	4	TBond
14	LKB00520E014	4 Years	11.38	11.37	11.38	11.25	11.33	400	7	TBond
15	LKB01020H017	4 Years	11.33	11.33	11.33	11.33	11.33	100	1	TBond
16	LKB00521C016	4 Years	11.50	11.28	11.50	11.28	11.42	3,050	38	TBond
17	LKB00821H019	5 Years	11.50	11.50	11.50	11.50	11.50	100	1	TBond
18	LKB00721J157	5 Years	11.70	11.75	11.75	11.70	11.73	200	2	TBond
19	LKB00922J011	6 Years	11.75	11.60	11.78	11.60	11.70	450	8	TBond
20	LKB01023I019	7 Years	11.90	11.80	11.90	11.70	11.82	900	16	TBond
21	LKB01123I017	7 Years	11.77	11.77	11.77	11.77	11.77	50	1	TBond
22	LKB01024A014	7 Years	11.96	11.94	11.96	11.94	11.95	100	2	TBond
23	LKB00824H013	8 Years	12.00	11.80	12.10	11.70	11.95	1,350	22	TBond
24	LKB01025C157	9 Years	12.08	11.86	12.08	11.86	12.03	1,050	18	TBond

25	LKB01226F014	10 Years	12.12	11.90	12.20	11.70	11.88	1,750	19	TBond
26	LKB01026H014	10 Years	12.12	11.90	12.15	11.88	12.06	3,500	56	TBond
27	LKB01528I017	12 Years	12.15	12.00	12.15	12.00	12.08	100	2	TBond
28	LKB01530E152	14 Years	12.30	12.05	12.30	12.05	12.12	1,550	17	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.

