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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 06.09.2016

Indicators	06.09.2016	05.09.2016
Total Turnover (Rs.Mn)	13,145	19,678
No of Trades	162	237
No of Securities Traded	23	28
No of Participants	16	19

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417H254	349 Days	10.50	10.45	10.50	10.45	10.48	200	2	Tbill
2	LKA36417I013	364 Days	10.55	10.45	10.60	10.45	10.51	1,200	6	Tbill
3	LKB01518B013	1 Year	10.90	10.90	10.90	10.90	10.90	10	1	TBond
4	LKB00618D018	2 Years	10.90	11.05	11.05	10.70	11.00	1,775	3	TBond
5	LKB01518G152	2 Years	11.00	11.00	11.00	11.00	11.00	10	1	TBond
6	LKB00418J150	2 Years	10.85	10.85	10.85	10.85	10.85	50	1	TBond
7	LKB00619G019	3 Years	10.89	10.88	10.89	10.88	10.89	400	2	TBond
8	LKB00619I155	3 Years	10.90	10.95	10.97	10.90	10.92	250	4	TBond
9	LKB00520E014	4 Years	11.15	11.15	11.20	11.15	11.17	250	3	TBond
10	LKB01020H017	4 Years	11.20	11.10	11.20	11.10	11.15	100	2	TBond
11	LKB00521C016	4 Years	11.25	11.06	11.25	11.06	11.13	1,800	28	TBond
12	LKB00821H019	5 Years	11.20	11.12	11.30	11.12	11.19	300	6	TBond
13	LKB00721J157	5 Years	11.15	11.15	11.15	11.15	11.15	50	1	TBond
14	LKB00922J011	6 Years	11.48	11.34	11.52	11.32	11.42	450	7	TBond
15	LKB01023I019	7 Years	11.45	11.38	11.61	11.38	11.45	850	14	TBond
16	LKB01024A014	7 Years	11.55	11.52	11.61	11.50	11.53	900	14	TBond
17	LKB00824H013	8 Years	11.55	11.55	11.66	11.50	11.58	650	12	TBond
18	LKB01025C157	9 Years	11.55	11.61	11.67	11.55	11.60	550	10	TBond
19	LKB01025H016	9 Years	11.65	11.67	11.67	11.62	11.65	200	4	TBond
20	LKB01226F014	10 Years	11.73	11.65	11.73	11.65	11.69	250	4	TBond
21	LKB01026H014	10 Years	11.80	11.65	11.85	11.63	11.73	2,550	32	TBond
22	LKB01528I017	12 Years	11.83	11.83	11.83	11.83	11.83	50	1	TBond
23	LKB01530E152	14 Years	11.84	11.95	11.95	11.83	11.87	300	4	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.

