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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department

Government Securities Secondary Market Trade Summary* 07.09.2016

Indicators	07.09.2016	06.09.2016
Total Turnover (Rs.Mn)	12,515	13,145
No of Trades	122	162
No of Securities Traded	23	23
No of Participants	18	16

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216J076	29 Days	8.50	8.50	8.50	8.50	8.50	1,000	1	Tbill
2	LKA09116L026	84 Days	8.60	8.60	8.60	8.60	8.60	51	1	Tbill
3	LKA36417H254	349 Days	10.35	10.35	10.35	10.35	10.35	400	3	Tbill
4	LKA36417I013	357 Days	10.40	10.35	10.40	10.35	10.37	650	4	Tbill
5	LKA36417I088	364 Days	10.30	10.30	10.30	10.30	10.30	50	1	Tbill
6	LKB00618D018	2 Years	11.00	11.00	11.00	11.00	11.00	1,500	1	TBond
7	LKB00418J150	2 Years	10.70	10.70	10.70	10.70	10.70	150	2	TBond
8	LKB00718K151	2 Years	11.50	11.50	11.50	11.50	11.50	1,500	1	TBond
9	LKB00619I155	3 Years	10.82	10.85	10.85	10.82	10.83	200	3	TBond
10	LKB01020H017	4 Years	10.99	10.95	11.00	10.89	10.94	350	7	TBond
11	LKB00521C016	4 Years	11.02	10.94	11.02	10.90	10.94	1,764	23	TBond
12	LKB00921E014	5 Years	10.98	10.98	10.98	10.98	10.98	250	1	TBond
13	LKB00922G017	6 Years	11.30	11.30	11.30	11.30	11.30	50	1	TBond
14	LKB00922J011	6 Years	11.20	11.20	11.21	11.16	11.20	450	6	TBond
15	LKB01023I019	7 Years	11.35	11.29	11.35	11.29	11.31	150	3	TBond
16	LKB01024A014	7 Years	11.45	11.45	11.46	11.45	11.45	200	3	TBond
17	LKB00824H013	8 Years	11.45	11.44	11.46	11.44	11.45	150	3	TBond
18	LKB01025C157	9 Years	11.45	11.47	11.50	11.35	11.41	750	9	TBond
19	LKB01025H016	9 Years	11.50	11.42	11.50	11.42	11.45	150	3	TBond
20	LKB01226F014	10 Years	11.55	11.55	11.55	11.55	11.55	100	2	TBond
21	LKB01026H014	10 Years	11.60	11.61	11.61	11.49	11.55	1,700	28	TBond
22	LKB01528I017	12 Years	11.78	11.75	11.78	11.75	11.77	100	2	TBond
23	LKB01530E152	14 Years	11.93	11.84	11.93	11.83	11.87	850	14	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.

