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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

**Public Debt Department  
Government Securities Secondary Market Trade Summary\* 08.09.2016**

Indicators	08.09.2016	07.09.2016
Total Turnover (Rs.Mn)	6,400	12,515
No of Trades	63	122
No of Securities Traded	18	23
No of Participants	16	18

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216J076	28 Days	8.50	8.50	8.50	8.50	8.50	500	1	Tbill
2	LKA09116J210	42 Days	8.55	8.55	8.55	8.55	8.55	500	1	Tbill
3	LKA36417H254	350 Days	10.35	10.35	10.35	10.35	10.35	100	1	Tbill
4	LKA36417I013	357 Days	10.35	10.35	10.35	10.35	10.35	200	1	Tbill
5	LKA36417I088	364 Days	10.35	10.35	10.35	10.35	10.35	100	1	Tbill
6	LKB00618D018	2 Years	10.80	10.80	10.80	10.80	10.80	1,500	3	TBond
7	LKB00619I155	3 Years	10.95	10.95	10.95	10.95	10.95	50	1	TBond
8	LKB00520E014	4 Years	10.90	10.90	10.90	10.90	10.90	50	1	TBond
9	LKB00521C016	4 Years	11.10	11.00	11.10	11.00	11.03	300	6	TBond
10	LKB00922J011	6 Years	11.25	11.25	11.25	11.25	11.25	100	2	TBond
11	LKB01023I019	7 Years	11.36	11.38	11.38	11.36	11.37	150	3	TBond
12	LKB01024A014	7 Years	11.55	11.50	11.55	11.50	11.52	300	6	TBond
13	LKB00824H013	8 Years	11.50	11.47	11.55	11.45	11.48	350	7	TBond
14	LKB01025C157	8 Years	11.55	11.60	11.60	11.50	11.55	150	3	TBond
15	LKB01025H016	9 Years	11.55	11.55	11.55	11.55	11.55	100	2	TBond
16	LKB01226F014	10 Years	11.60	11.53	11.75	11.53	11.66	300	6	TBond
17	LKB01026H014	10 Years	11.70	11.58	11.70	11.55	11.59	1,450	14	TBond
18	LKB01530E152	14 Years	11.92	11.89	11.92	11.89	11.90	200	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.

### Yield Curve and Trade Volume 08.09.2016

