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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 15.09.2016

Indicators	15.09.2016	14.09.2016
Total Turnover (Rs.Mn)	6,865	10,823
No of Trades	53	125
No of Securities Traded	14	15
No of Participants	15	17

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00617A156	122 Days	9.06	9.11	9.15	9.06	9.11	750	3	TBond
2	LKA36417I153	1 Year	10.35	10.40	10.45	10.35	10.41	510	6	Tbill
3	LKB00618D018	2 Years	10.92	10.80	10.92	10.80	10.90	800	5	TBond
4	LKB01518H150	2 Years	10.90	10.90	10.90	10.90	10.90	50	1	TBond
5	LKB00418J150	2 Years	10.80	10.80	10.80	10.80	10.80	50	1	TBond
6	LKB00521C016	4 Years	11.21	11.10	11.21	11.10	11.20	355	6	TBond
7	LKB00922J011	6 Years	11.40	11.40	11.40	11.40	11.40	50	1	TBond
8	LKB01023I019	7 Years	11.60	11.50	11.60	11.29	11.52	600	5	TBond
9	LKB01024A014	7 Years	11.60	11.60	11.60	11.60	11.60	300	2	TBond
10	LKB00824H013	8 Years	11.57	11.50	11.57	11.50	11.55	2,050	3	TBond
11	LKB01025H016	9 Years	11.42	11.42	11.42	11.42	11.42	50	1	TBond
12	LKB01226F014	10 Years	11.63	11.62	11.63	11.62	11.62	250	2	TBond
13	LKB01026H014	10 Years	11.60	11.60	11.67	11.58	11.61	950	15	TBond
14	LKB01530E152	14 Years	11.93	11.92	11.93	11.92	11.93	100	2	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 15.09.2016

