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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 18.08.2016

Indicators	18.08.2016	16.08.2016
Total Turnover (Rs.Mn)	7,829	4,505
No of Trades	49	36
No of Securities Traded	15	10
No of Participants	15	11

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216K116	84 Days	9.00	9.00	9.00	9.00	9.00	300	1	Tbill
2	LKB00617G153	1 Years	10.70	10.67	10.70	10.67	10.69	200	2	TBond
3	LKB00618F013	2 Years	11.00	11.00	11.00	11.00	11.00	579	1	TBond
4	LKB00418J150	2 Years	11.00	11.00	11.00	11.00	11.00	1,000	2	TBond
5	LKB00619I155	3 Years	11.50	11.48	11.52	11.48	11.50	500	6	TBond
6	LKB00521C016	5 Years	11.92	11.92	11.94	11.91	11.92	1,150	11	TBond
7	LKB00922J011	6 Years	12.08	12.08	12.08	12.08	12.08	100	1	TBond
8	LKB01023I019	7 Years	12.17	12.20	12.20	12.17	12.19	150	3	TBond
9	LKB00824H013	8 Years	12.26	12.25	12.26	12.25	12.25	1,500	5	TBond
10	LKB01226F014	10 Years	12.54	12.55	12.56	12.54	12.55	1,800	12	TBond
11	LKB01026H014	10 Years	12.55	12.58	12.58	12.55	12.55	550	5	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 18.08.2016

