



ශ්‍රී ලංකා මහ බැංකුව  
இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

Public Debt Department  
Government Securities Secondary Market Trade Summary\* 22.08.2016

Indicators	22.08.2016	19.08.2016
Total Turnover (Rs.Mn)	3,730	2,021
No of Trades	16	12
No of Securities Traded	8	5
No of Participants	13	8

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216J282	66 Days	9.00	9.00	9.00	9.00	9.00	200	1	Tbill
2	LKB00618D018	2 Years	11.05	11.07	11.07	11.05	11.06	500	2	TBond
3	LKB00418J150	2 Years	11.12	11.00	11.12	11.00	11.01	1,050	2	TBond
4	LKB00718K151	2 Years	11.20	11.10	11.20	11.10	11.15	1,000	2	TBond
5	LKB00824H013	8 Years	12.23	12.23	12.23	12.23	12.23	430	1	TBond
6	LKB01025H016	9 Years	12.55	12.55	12.55	12.55	12.55	100	1	TBond
7	LKB01226F014	10 Years	12.55	12.55	12.55	12.55	12.55	100	2	TBond
8	LKB01026H014	10 Years	12.55	12.60	12.60	12.53	12.57	350	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 22.08.2016

