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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 04.08.2016

Indicators	04.08.2016	03.08.2016
Total Turnover (Rs.Mn)	3,415	7,640
No of Trades	34	47
No of Securities Traded	17	15
No of Participants	14	17

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216I029	28 Days	8.60	8.60	8.60	8.60	8.60	251	1	T Bill
2	LKA18216K041	91 Days	8.80	8.80	8.80	8.80	8.80	63	1	T Bill
3	LKA18217A271	175 Days	9.65	9.65	9.65	9.65	9.65	51	1	T Bill
4	LKA18217B030	182 Year	9.75	9.75	9.75	9.75	9.75	150	1	T Bill
5	LKB01518B013	1 Year	11.10	11.10	11.10	11.10	11.10	200	1	T Bond
6	LKB01518H150	2 Years	11.23	11.23	11.23	11.23	11.23	350	1	T Bond
7	LKB01019E016	3 Years	11.50	11.50	11.50	11.50	11.50	200	2	T Bond
8	LKB00619I155	3 Years	11.60	11.60	11.62	11.60	11.60	350	7	T Bond
9	LKB01020H017	4 Years	11.70	11.80	11.80	11.70	11.73	200	2	T Bond
10	LKB00521C016	5 Years	11.99	11.93	11.99	11.93	11.95	150	2	T Bond
11	LKB00922J011	6 Years	12.05	12.05	12.05	12.05	12.05	100	1	T Bond
12	LKB01123I017	7 Years	12.30	12.30	12.30	12.30	12.30	100	2	T Bond
13	LKB01024A014	7 Years	12.40	12.40	12.40	12.40	12.40	300	2	T Bond
14	LKB00824H013	8 Years	12.41	12.41	12.41	12.41	12.41	50	1	T Bond
15	LKB01025C157	9 Years	12.64	12.64	12.64	12.64	12.64	400	1	T Bond
16	LKB01025H016	9 Years	12.50	12.50	12.50	12.50	12.50	200	2	T Bond
17	LKB01026H014	10 Years	12.62	12.62	12.63	12.62	12.63	300	6	T Bond

*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 04.08.2016

