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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 11.08.2016

Indicators	11.08.2016	10.08.2016
Total Turnover (Rs.Mn)	6,589	4,800
No of Trades	39	21
No of Securities Traded	14	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	LKA18216I029	22 Days	8.60	7.90	8.60	7.90	8.50	381	3	Tbill
2	LKA18217A065	146 Days	9.65	9.65	9.65	9.65	9.65	550	1	Tbill
3	LKA18217A206	160 Days	9.70	9.70	9.70	9.70	9.70	3,500	7	Tbill
4	LKA36417B109	182 Days	10.00	10.00	10.00	10.00	10.00	75	1	Tbill
5	LKA36417H114	364 Days	10.50	10.50	10.50	10.50	10.50	133	1	Tbill
6	LKB00718K151	2 Years	11.75	11.75	11.75	11.75	11.75	500	1	TBond
7	LKB00619I155	3 Years	11.25	11.50	11.53	11.25	11.41	450	6	TBond
8	LKB00521C016	5 Years	11.88	11.86	11.90	11.86	11.88	300	6	TBond
9	LKB01023I019	7 Years	12.20	12.15	12.20	12.15	12.18	150	3	TBond
10	LKB01024A014	7 Years	12.16	12.15	12.16	12.15	12.15	200	3	TBond
11	LKB01025C157	9 Years	12.35	12.35	12.35	12.35	12.35	50	1	TBond
12	LKB01025H016	9 Years	12.36	12.36	12.36	12.36	12.36	50	1	TBond
13	LKB01226F014	10 Years	12.45	12.46	12.46	12.45	12.46	100	2	TBond
14	LKB01026H014	10 Years	12.48	12.48	12.50	12.48	12.49	150	3	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 11.08.2016

