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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 12.08.2016

Indicators	12.08.2016	11.08.2016
Total Turnover (Rs.Mn)	6,727	6,589
No of Trades	46	39
No of Securities Traded	11	14
No of Participants	15	13

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417D212	249 Days	10.10	10.10	10.10	10.10	10.10	327	1	Tbill
2	LKA36417H114	364 Days	10.62	10.63	10.63	10.62	10.63	200	2	Tbill
3	LKB00718K151	2 Years	11.00	11.00	11.00	11.00	11.00	500	1	TBond
4	LKB00520L159	4 Years	11.60	11.57	11.60	11.57	11.59	500	2	TBond
5	LKB00521C016	5 Years	11.85	11.87	11.88	11.85	11.85	1,500	10	TBond
6	LKB00921E014	5 Years	11.88	11.88	11.88	11.88	11.88	50	1	TBond
7	LKB01023I019	7 Years	12.10	12.15	12.15	12.10	12.13	100	2	TBond
8	LKB00824H013	8 Years	12.15	12.19	12.19	12.15	12.16	300	6	TBond
9	LKB01025H016	9 Years	12.40	12.38	12.40	12.38	12.39	150	2	TBond
10	LKB01226F014	10 Years	12.49	12.50	12.51	12.49	12.49	400	4	TBond
11	LKB01026H014	10 Years	12.45	12.48	12.48	12.45	12.46	2,700	15	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 12.08.2016

