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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 15.08.2016

Indicators	15.08.2016	12.08.2016
Total Turnover (Rs.Mn)	3,929	6,727
No of Trades	17	46
No of Securities Traded	8	11
No of Participants	8	15

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKB00516I013	0.04 Years	8.70	8.70	8.70	8.70	8.70	147	1	TBond
2	LKA36417H114	364 Days	10.68	10.68	10.68	10.68	10.68	1,500	1	Tbill
3	LKB00418J150	2 Years	11.75	11.80	11.80	11.75	11.78	1,000	2	TBond
4	LKB00520E014	4 Years	11.58	11.50	11.58	11.50	11.54	200	2	TBond
5	LKB00521C016	5 Years	11.88	11.85	11.88	11.85	11.86	132	2	TBond
6	LKB01023I019	7 Years	12.15	12.15	12.15	12.15	12.15	50	1	TBond
7	LKB01226F014	10 Years	12.47	12.47	12.47	12.47	12.47	50	1	TBond
8	LKB01026H014	10 Years	12.50	12.50	12.50	12.49	12.50	850	7	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 15.08.2016

