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இலங்கை மத்திய வங்கி  
CENTRAL BANK OF SRI LANKA

Public Debt Department  
Government Securities Secondary Market Trade Summary\* 16.08.2016

Indicators	16.08.2016	15.08.2016
Total Turnover (Rs.Mn)	4,505	3,929
No of Trades	36	17
No of Securities Traded	10	8
No of Participants	11	8

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417H189	364 Days	10.74	10.75	10.75	10.74	10.75	800	2	Tbill
2	LKA36417G215	339 Days	10.50	10.50	10.50	10.50	10.50	55	1	Tbill
3	LKB00520E014	4 Years	11.62	11.65	11.65	11.62	11.63	350	4	TBond
4	LKB01528I017	12 Years	12.60	12.60	12.60	12.60	12.60	150	1	TBond
5	LKB00521C016	4 Years	11.92	11.92	11.92	11.92	11.91	1,100	13	TBond
6	LKB00824H013	8 Years	12.26	12.25	12.26	12.25	12.25	300	1	TBond
7	LKB01025H016	9 Years	12.50	12.50	12.50	12.50	12.50	100	2	TBond
8	LKB01026H014	10 Years	12.55	12.55	12.55	12.55	12.54	350	5	TBond
9	LKB00619I155	3 Years	11.50	11.50	11.50	11.50	11.51	100	2	TBond
10	LKB01226F014	10 Years	12.54	12.55	12.55	12.54	12.54	1,200	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 16.08.2016

