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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 19.08.2016

| Indicators | 19.08.2016 | 18.08.2016 |
|-------------------------|------------|------------|
| Total Turnover (Rs.Mn) | 2,021 | 7,829 |
| No of Trades | 12 | 49 |
| No of Securities Traded | 5 | 15 |
| 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 | 0.03 Years | 8.60 | 8.60 | 8.60 | 8.60 | 8.60 | 217 | 1 | TBond |
| 2 | LKA36417G215 | 331 Days | 10.50 | 10.50 | 10.50 | 10.50 | 10.50 | 54 | 1 | Tbill |
| 3 | LKB00418J150 | 2 Years | 11.00 | 11.00 | 11.00 | 11.00 | 11.00 | 1,000 | 2 | TBond |
| 4 | LKB00521C016 | 5 Years | 11.89 | 11.88 | 11.90 | 11.85 | 11.88 | 650 | 7 | TBond |
| 5 | LKB00824H013 | 8 Years | 12.25 | 12.25 | 12.25 | 12.25 | 12.25 | 100 | 1 | 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 19.08.2016

