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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 25.08.2016

Indicators	25.08.2016	24.08.2016
Total Turnover (Rs.Mn)	8,713	3,575
No of Trades	60	14
No of Securities Traded	12	6
No of Participants	11	9

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216L023	98 Days	9.04	9.04	9.04	9.04	9.04	1,000	1	Tbill
2	LKA36417H254	364 Days	10.67	10.73	10.74	10.60	10.71	2,413	9	Tbill
3	LKB00618F013	2 Years	11.00	11.00	11.00	11.00	11.00	500	1	TBond
4	LKB01518G152	2 Years	11.00	11.00	11.00	11.00	11.00	500	1	TBond
5	LKB00619I155	3 Years	11.40	11.40	11.40	11.40	11.40	50	1	TBond
6	LKB00520E014	4 Years	11.65	11.65	11.65	11.65	11.65	200	2	TBond
7	LKB01020H017	4 Years	11.65	11.65	11.65	11.65	11.65	250	1	TBond
8	LKB00521C016	5 Years	11.82	11.70	11.85	11.70	11.80	400	7	TBond
9	LKB00824H013	8 Years	12.15	12.22	12.22	12.00	12.14	750	12	TBond
10	LKB01025C157	9 Years	12.38	12.30	12.38	12.30	12.37	450	2	TBond
11	LKB01226F014	10 Years	12.35	12.35	12.35	12.35	12.35	50	1	TBond
12	LKB01026H014	10 Years	12.35	12.50	12.55	12.33	12.42	2,150	22	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 25.08.2016

