



ශ්‍රී ලංකා මහ බැංකුව
இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 29.08.2016

Indicators	29.08.2016	26.08.2016
Total Turnover (Rs.Mn)	4,153	5,970
No of Trades	30	49
No of Securities Traded	8	17
No of Participants	19	18

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36417H254	364 Days	10.72	10.70	10.72	10.70	10.71	2,250	5	Tbill
2	LKB00619G019	3 Years	11.40	11.40	11.40	11.40	11.40	53	1	TBond
3	LKB00819K017	3 Years	11.40	11.40	11.40	11.40	11.40	200	1	TBond
4	LKB00520E014	4 Years	11.60	11.60	11.60	11.60	11.60	100	1	TBond
5	LKB00521C016	5 Years	11.67	11.71	11.71	11.67	11.69	150	3	TBond
6	LKB00824H013	8 Years	12.12	12.12	12.12	12.12	12.12	50	1	TBond
7	LKB01025H016	9 Years	12.25	12.30	12.30	12.25	12.29	200	3	TBond
8	LKB01026H014	10 Years	12.30	12.31	12.37	12.30	12.34	1,150	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 29.08.2016

