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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 31.08.2016

Indicators	31.08.2016	30.08.2016
Total Turnover (Rs.Mn)	12,923	5,260
No of Trades	79	43
No of Securities Traded	15	12
No of Participants	18	14

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216J217	51 Days	8.90	8.90	8.90	8.90	8.90	500	1	Tbill
2	LKA18216J282	58 Days	8.90	8.90	8.90	8.90	8.90	2,450	3	Tbill
3	LKA36417D212	233 Days	10.40	10.40	10.40	10.40	10.40	208	1	Tbill
4	LKA36417H254	357 Days	10.70	10.70	10.70	10.70	10.70	500	1	Tbill
5	LKA36417I013	364 Days	10.73	10.70	10.73	10.70	10.71	1,965	5	Tbill
6	LKB01518H150	2 Years	11.05	11.00	11.05	11.00	11.01	350	2	TBond
7	LKB00418J150	2 Years	11.00	11.00	11.05	11.00	11.03	1,000	5	TBond
8	LKB00718K151	2 Years	11.00	11.00	11.00	11.00	11.00	1,500	2	TBond
9	LKB00521C016	5 Years	11.68	11.66	11.71	11.66	11.68	1,050	12	TBond
10	LKB00922J011	6 Years	11.89	11.90	11.95	11.89	11.91	250	4	TBond
11	LKB00824H013	8 Years	12.10	12.10	12.14	12.08	12.12	1,050	11	TBond
12	LKB01025C157	9 Years	12.25	12.22	12.25	12.22	12.23	300	4	TBond
13	LKB01025H016	9 Years	12.25	12.25	12.25	12.25	12.25	100	1	TBond
14	LKB01226F014	10 Years	12.30	12.30	12.35	12.30	12.32	200	4	TBond
15	LKB01026H014	10 Years	12.36	12.27	12.36	12.27	12.31	1,500	23	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 31.08.2016

