



Public Debt Department
Government Securities Secondary Market Trade Summary* 03.08.2016

Indicators	03.08.2016	02.08.2016
Total Turnover (Rs.Mn)	7,640	4,752
No of Trades	47	48
No of Securities Traded	15	12
No of Participants	17	16

No	ISIN	Tenure	Opening Yield %	Closing Yield %	High Yield %	Low Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216H120	9 Days	8.60	8.60	8.60	8.60	8.60	2,500	2	T Bill
2	LKA18217B030	182 Days	9.82	9.82	9.82	9.82	9.82	100	1	T Bill
3	LKA36417H049	364 Days	10.65	10.70	10.70	10.65	10.68	600	2	T Bill
4	LKB00517F157	1 Year	10.75	10.75	10.75	10.75	10.75	50	1	T Bond
5	LKB00617G153	1 Year	10.75	10.75	10.75	10.75	10.75	50	1	T Bond
6	LKB00418J150	2 Years	11.15	11.15	11.15	11.15	11.15	100	1	T Bond
7	LKB00619I155	3 Years	11.65	11.65	11.65	11.65	11.65	50	1	T Bond
8	LKB01020H017	4 Years	11.85	11.65	11.85	11.65	11.70	200	2	T Bond
9	LKB00521C016	5 Years	12.00	11.96	12.00	11.95	11.97	1,250	11	T Bond
10	LKB00922J011	6 Years	12.07	12.07	12.07	12.07	12.07	250	1	T Bond
11	LKB01023I019	7 Years	12.29	12.10	12.29	12.10	12.17	140	2	T Bond
12	LKB00824H013	8 Years	12.41	12.75	12.75	12.36	12.44	1,500	14	T Bond
13	LKB01025C157	9 Years	12.65	12.65	12.65	12.65	12.65	400	1	T Bond
14	LKB01226F014	10 Years	12.58	12.58	12.58	12.58	12.58	50	1	T Bond
15	LKB01026H014	10 Years	12.71	12.68	12.72	12.66	12.69	400	6	T Bond

*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 only.

Yield Curve and Trade Volume 03.08.2016

