



Public Debt Department  
Government Securities Secondary Market Trade Summary\* 05.08.2016

Indicators	05.08.2016	04.08.2016
Total Turnover (Rs.Mn)	7,806	3,415
No of Trades	89	34
No of Securities Traded	18	17
No of Participants	14	14

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216I029	27 Days	8.35	8.35	8.35	8.35	8.35	109	1	T Bill
2	LKA09116K044	91 Days	8.90	8.90	8.90	8.90	8.90	255	1	T Bill
3	LKA18217B030	182 Days	9.72	9.95	9.95	9.60	9.84	608	5	T Bill
4	LKA36417B034	182 Year	9.60	9.60	9.60	9.60	9.60	140	1	T Bill
5	LKA36417H049	364 Year	10.75	10.78	10.78	10.75	10.77	200	2	T Bill
6	LKB00617G153	2 Years	10.60	10.60	10.60	10.60	10.60	244	1	T Bond
7	LKB00618D018	2 Years	11.05	11.05	11.05	11.05	11.05	250	1	T Bond
8	LKB00418J150	2 Years	11.20	11.20	11.20	11.18	11.20	200	3	T Bond
9	LKB00718K151	2 Years	11.75	11.75	11.75	11.75	11.75	100	1	T Bond
10	LKB00619I155	3 Years	11.58	11.56	11.58	11.50	11.52	850	8	T Bond
11	LKB01020H017	4 Years	11.78	11.66	11.79	11.66	11.70	300	3	T Bond
12	LKB00521C016	5 Years	11.95	11.86	11.95	11.86	11.89	2,300	31	T Bond
13	LKB00922J011	6 Years	12.04	12.03	12.04	12.03	12.04	100	2	T Bond
14	LKB01023I019	7 Years	12.20	12.15	12.20	12.14	12.17	250	5	T Bond
15	LKB01025C157	9 Years	12.40	12.33	12.40	12.33	12.39	250	4	T Bond
16	LKB01226F014	9 Years	12.50	12.45	12.52	12.42	12.46	450	6	T Bond
17	LKB01026H014	10 Years	12.59	12.45	12.59	12.45	12.53	1,100	12	T Bond
18	LKB01530E152	14 Years	12.60	12.56	12.60	12.56	12.58	100	2	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.

### Yield Curve and Trade Volume 05.08.2016

