



Public Debt Department
Government Securities Secondary Market Trade Summary* 23.09.2016

Indicators	23.09.2016	22.09.2016
Total Turnover (Rs.Mn)	12,404	7,373
No of Trades	133	54
No of Securities Traded	23	19
No of Participants	20	16

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA18216J076	11 Days	8.35	8.35	8.35	8.35	8.35	50	1	Tbill
2	LKA18216J282	32 Days	8.30	8.30	8.30	8.30	8.30	131	1	Tbill
3	LKA36416K045	39 Days	8.40	8.40	8.40	8.40	8.40	500	1	Tbill
4	LKB00617A156	0.30 Year	9.10	9.10	9.10	9.10	9.10	500	1	TBond
5	LKA18217C038	158 Days	9.50	9.50	9.50	9.50	9.50	109	1	Tbill
6	LKA36417I013	340 Days	10.25	10.25	10.25	10.25	10.25	350	1	Tbill
7	LKA36417I229	361 Days	10.35	10.35	10.35	10.35	10.35	60	1	Tbill
8	LKB01518G152	2 Years	11.00	11.00	11.00	11.00	11.00	500	1	TBond
9	LKB00418J150	2 Years	10.70	10.70	10.70	10.70	10.70	150	3	TBond
10	LKB00718K151	2 Years	10.90	10.90	10.90	10.90	10.90	250	1	TBond
11	LKB01019E016	3 Years	11.05	11.05	11.05	11.05	11.05	200	1	TBond
12	LKB00619I155	3 Years	11.00	11.02	11.02	11.00	11.01	150	3	TBond
13	LKB00521C016	4 Years	11.25	11.05	11.25	11.00	11.08	1,900	17	TBond
14	LKB00821H019	5 Years	11.12	11.14	11.14	11.12	11.13	100	2	TBond
15	LKB00922J011	6 Years	11.57	11.37	11.58	11.32	11.46	900	16	TBond
16	LKB01023I019	7 Years	11.58	11.43	11.58	11.40	11.49	300	6	TBond
17	LKB01024A014	7 Years	11.10	11.40	11.45	11.40	11.42	150	3	TBond
18	LKB00824H013	8 Years	11.58	11.40	11.60	11.35	11.41	1,700	19	TBond
19	LKB01025H016	9 Years	11.65	11.10	11.65	11.50	11.58	100	2	TBond
20	LKB01226F014	10 Years	11.42	11.42	11.42	11.42	11.42	50	1	TBond
21	LKB01026H014	10 Years	11.74	11.65	11.75	11.10	11.53	3,600	39	TBond
22	LKB01528I017	12 Years	11.65	11.62	11.65	11.60	11.62	300	6	TBond
23	LKB01530E152	14 Years	11.58	11.93	12.00	11.92	11.96	354	6	TBond

*Represents (a) Inter Dealer Direct Participant (DDP) transactions (b) Transactions between DDP and Non DDP entities above Rs.50 Mn, as reported through Bloomberg Electronic Trading Platform.

Yield Curve and Trade Volume 23.09.2016

