



Public Debt Department
Government Securities Secondary Market Trade Summary* 02.08.2017

Indicators	02.08.2017	01.08.2017
Total Turnover (Rs.Mn)	20,918	11,960
No of Trades	196	113
No of Securities Traded	29	18
No of Participants	19	18

No	ISIN	Tenure	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA18217J272	0.23	Tbill	8.90	8.90	8.90	8.90	8.90	1,011	1
2	LKA18217K031	0.25	Tbill	8.95	8.95	8.95	8.95	8.95	645	1
3	LKA18217K106	0.27	Tbill	9.00	9.00	9.00	9.00	9.00	250	1
4	LKA18218A055	0.42	Tbill	9.00	9.00	9.00	9.00	9.00	150	1
5	LKA18218A196	0.46	Tbill	9.35	9.35	9.35	9.35	9.35	250	1
6	LKA36418E259	0.81	Tbill	9.25	9.25	9.25	9.25	9.25	750	1
7	LKB00618F013	0.83	Tbond	9.50	9.50	9.50	9.50	9.50	150	1
8	LKA36418F223	0.88	Tbill	9.58	9.58	9.58	9.58	9.58	200	1
9	LKA36418G064	0.92	Tbill	9.35	9.35	9.35	9.35	9.35	150	1
10	LKA36418G130	0.94	Tbill	9.61	9.61	9.61	9.61	9.61	343	1
11	LKA36418G270	0.98	Tbill	9.40	9.40	9.40	9.40	9.40	500	2
12	LKB00718K151	1.28	Tbond	9.70	9.70	9.70	9.70	9.70	250	1
13	LKB00219A151	1.45	Tbond	9.75	9.60	9.75	9.60	9.68	500	5
14	LKB00619I155	2.12	Tbond	10.01	10.00	10.03	10.00	10.01	382	3
15	LKB00521C016	3.58	Tbond	10.38	10.21	10.56	10.19	10.34	1,742	18
16	LKB00921E014	3.74	Tbond	10.66	10.24	10.66	10.20	10.38	1,400	10
17	LKB00821H019	3.99	Tbond	10.40	10.21	10.40	10.19	10.31	950	13
18	LKB00521L157	4.37	Tbond	10.40	10.26	10.40	10.17	10.28	4,131	60
19	LKB00721J157	4.20	Tbond	10.32	10.32	10.32	10.32	10.32	50	1
20	LKB00922G017	4.91	Tbond	10.40	10.35	10.53	10.28	10.42	2,100	17
21	LKB00623E156	5.78	Tbond	10.50	10.60	10.60	10.31	10.44	964	15
22	LKB01024A014	6.41	Tbond	10.52	10.52	10.52	10.52	10.52	50	1
23	LKB01025C157	7.61	Tbond	10.60	10.58	10.63	10.54	10.59	400	6
24	LKB01226F014	8.83	Tbond	10.62	10.62	10.62	10.62	10.62	50	1
25	LKB01026H014	8.99	Tbond	10.28	10.48	10.54	10.48	10.51	100	2
26	LKB01027F156	9.86	Tbond	10.60	10.60	10.60	10.60	10.60	50	1
27	LKB01529A012	11.41	Tbond	10.75	10.75	10.75	10.75	10.75	50	1
28	LKB01530E152	12.78	Tbond	10.93	10.83	11.00	10.83	10.92	3,150	27
29	LKB02035C155	17.61	Tbond	11.10	11.07	11.10	11.07	11.09	200	2

*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.

