



Public Debt Department
Government Securities Secondary Market Trade Summary* 04.08.2017

Indicators	04.08.2017	03.08.2017
Total Turnover (Rs.Mn)	10,248	17,103
No of Trades	69	94
No of Securities Traded	18	21
No of Participants	22	21

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA36417I013	0.07	Tbill	8.85	8.85	8.85	8.85	8.85	900	1
2	LKA36417I153	0.10	Tbill	8.90	8.90	8.90	8.90	8.90	950	1
3	LKA09117J200	0.20	Tbill	8.90	8.90	8.90	8.90	8.90	203	1
4	LKA36417K100	0.26	Tbill	9.10	9.10	9.10	9.10	9.10	100	1
5	LKA18218A261	0.47	Tbill	9.00	9.00	9.00	9.00	9.00	373	3
6	LKA36418D202	0.70	Tbill	9.10	9.10	9.10	9.10	9.10	135	1
7	LKA36418D277	0.72	Tbill	9.22	9.22	9.22	9.22	9.22	339	1
8	LKA36418G064	0.91	Tbill	10.00	10.00	10.00	10.00	10.00	398	2
9	LKB00219A151	1.44	TBond	9.50	9.50	9.50	9.50	9.50	250	2
10	LKB00520E014	2.73	TBond	10.05	10.03	10.10	10.03	10.06	250	5
11	LKB00521C016	3.56	TBond	10.22	10.21	10.24	10.18	10.20	1,150	6
12	LKB00521L157	4.35	TBond	10.22	10.18	10.23	10.15	10.18	3,000	20
13	LKB00922G017	4.90	TBond	10.35	10.35	10.35	10.35	10.35	50	1
14	LKB00623E156	5.77	TBond	10.43	10.40	10.43	10.40	10.42	100	2
15	LKB00824H013	6.98	TBond	10.45	10.48	10.50	10.40	10.44	550	6
16	LKB01026H014	8.98	TBond	10.55	10.55	10.55	10.55	10.55	500	6
17	LKB01528I017	11.07	TBond	10.68	10.65	10.68	10.65	10.67	200	2
18	LKB01530E152	12.77	TBond	10.85	10.82	10.87	10.82	10.84	800	8

*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.

