



Public Debt Department

Government Securities Secondary Market Trade Summary* 09.08.2017

Indicators	09.08.2017	08.08.2017
Total Turnover (Rs.Mn)	17,441	17,571
No of Trades	74	118
No of Securities Traded	17	20
No of Participants	20	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	LKA18217L153	0.35	Tbill	9.00	9.00	9.00	9.00	9.00	100	1
2	LKA18218A121	0.42	Tbill	9.00	8.90	9.00	8.90	8.99	571	2
3	LKA18218A261	0.46	Tbill	9.00	9.00	9.00	9.00	9.00	500	1
4	LKA36418D277	0.71	Tbill	9.20	9.05	9.20	9.05	9.19	1,250	4
5	LKB00618F013	0.81	TBond	9.25	9.25	9.25	9.25	9.25	200	1
6	LKA36418G205	0.94	Tbill	9.25	9.25	9.25	9.25	9.25	250	1
7	LKA36418H104	1.00	TBond	9.35	9.39	9.39	9.35	9.37	3,000	6
8	LKB00619I155	2.10	TBond	10.10	10.10	10.10	10.10	10.10	1,000	2
9	LKB00520E014	2.72	TBond	10.00	10.10	10.10	10.00	10.02	770	4
10	LKB00521C016	3.56	TBond	10.25	10.25	10.33	10.25	10.30	500	5
11	LKB00821H019	3.98	TBond	10.32	10.43	10.45	10.32	10.40	450	9
12	LKB00521L157	4.35	TBond	10.20	10.35	10.25	10.15	10.19	5,700	20
13	LKB00922G017	4.89	TBond	10.38	10.18	10.38	10.36	10.37	300	2
14	LKB00623E156	5.76	TBond	10.50	10.55	10.56	10.50	10.54	750	3
15	LKB00824H013	6.98	TBond	10.55	10.60	10.60	10.55	10.57	450	4
16	LKB01026H014	8.97	TBond	10.55	10.70	10.70	10.55	10.63	100	2
17	LKB01528I017	11.06	TBond	10.82	10.87	10.87	10.82	10.85	1,000	2
18	LKB01530E152	12.76	TBond	10.90	10.94	10.97	10.90	10.95	550	5

*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.

