



Public Debt Department
Government Securities Secondary Market Trade Summary* 10.08.2017

Indicators	10.08.2017	09.08.2017
Total Turnover (Rs.Mn)	17,317	17,341
No of Trades	104	73
No of Securities Traded	21	17
No of Participants	20	20

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA36417J060	0.15	Tbill	8.85	8.85	8.85	8.85	8.85	400	1
2	LKA18217J272	0.21	Tbill	8.72	8.72	8.72	8.72	8.72	50	1
3	LKA18217L088	0.33	Tbill	8.75	8.75	8.75	8.75	8.75	61	1
4	LKA18218A055	0.40	Tbill	9.00	9.00	9.00	9.00	9.00	2,500	1
5	LKA18218A121	0.42	Tbill	9.00	9.00	9.00	9.00	9.00	950	3
6	LKA18218A196	0.44	Tbill	9.00	9.00	9.00	9.00	9.00	660	1
7	LKA36418F223	0.86	Tbill	9.20	9.20	9.20	9.20	9.20	50	1
8	LKB01518G152	0.93	TBond	9.45	9.37	9.45	9.37	9.41	493	2
9	LKA36418G270	0.96	Tbill	9.30	9.30	9.30	9.30	9.30	70	1
10	LKB00718K151	1.26	TBond	9.60	9.60	9.60	9.60	9.60	100	1
11	LKB00219A151	1.43	TBond	9.60	9.60	9.60	9.60	9.60	300	1
12	LKB01019E016	1.72	TBond	9.75	10.02	10.02	9.75	9.88	1,730	5
13	LKB00619I155	2.09	TBond	9.80	9.84	9.86	9.80	9.83	400	4
14	LKB00521C016	3.55	TBond	10.38	10.37	10.44	10.30	10.39	1,053	11
15	LKB00921E014	3.72	TBond	10.45	10.55	10.55	10.45	10.50	450	4
16	LKB00821H019	3.97	TBond	10.40	10.54	10.55	10.38	10.46	1,250	19
17	LKB00521L157	4.34	TBond	10.24	10.30	10.35	10.17	10.23	3,299	24
18	LKB00623E156	5.76	TBond	10.40	10.75	10.80	10.68	10.74	1,850	9
19	LKB00824H013	6.97	TBond	10.70	10.70	10.72	10.65	10.68	900	7
20	LKB01528I017	11.06	TBond	10.85	10.90	10.91	10.85	10.90	550	4
21	LKB01530E152	12.76	TBond	10.27	11.01	11.01	10.99	11.00	200	3

*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.

