



Public Debt Department
Government Securities Secondary Market Trade Summary* 14.12.2017

| Indicators | 14.12.2017 | 13.12.2017 |
|-------------------------|------------|------------|
| Total Turnover (Rs.Mn) | 3,150 | 7,750 |
| No of Trades | 24 | 39 |
| No of Securities Traded | 8 | 15 |
| No of Participants | 13 | 14 |

| No | ISIN | Tenure (Years) | Security Type | Opening Yield % | Closing Yield % | Highest Yield % | Lowest Yield % | Weighted Average Yield % | Volume Rs. Mn | No of Trades |
|----|--------------|----------------|---------------|-----------------|-----------------|-----------------|----------------|--------------------------|---------------|--------------|
| 1 | LKA36418L148 | 1.00 | Tbill | 9.00 | 9.07 | 9.07 | 9.00 | 9.03 | 1,110 | 4 |
| 2 | LKB00520E014 | 2.38 | TBond | 9.55 | 9.57 | 9.57 | 9.55 | 9.56 | 150 | 2 |
| 3 | LKB00521C016 | 3.21 | TBond | 9.73 | 9.80 | 9.80 | 9.73 | 9.79 | 240 | 2 |
| 4 | LKB00921E014 | 3.38 | TBond | 9.75 | 9.77 | 9.77 | 9.75 | 9.76 | 450 | 7 |
| 5 | LKB00521L157 | 4.00 | TBond | 9.92 | 9.77 | 9.92 | 9.77 | 9.81 | 265 | 2 |
| 6 | LKB00922G017 | 4.54 | TBond | 9.90 | 9.85 | 9.95 | 9.85 | 9.88 | 700 | 4 |
| 7 | LKB01026H014 | 8.63 | TBond | 10.22 | 10.22 | 10.22 | 10.22 | 10.22 | 100 | 1 |
| 8 | LKB01530E152 | 12.41 | TBond | 10.48 | 10.48 | 10.48 | 10.48 | 10.48 | 135 | 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.

