



Public Debt Department

Government Securities Secondary Market Trade Summary* 16.08.2017

Indicators	16.08.2017	15.08.2017
Total Turnover (Rs.Mn)	5,750	15,154
No of Trades	18	70
No of Securities Traded	6	16
No of Participants	14	19

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA18218A055	0.39	Tbill	9.11	9.10	9.11	9.10	9.10	2,200	4
2	LKA36418G205	0.92	Tbill	9.37	9.35	9.37	9.35	9.36	1,100	2
3	LKB00718K151	1.25	TBond	9.65	9.70	9.70	9.65	9.68	2,000	3
4	LKB00521C016	3.54	TBond	10.45	10.50	10.50	10.45	10.48	200	4
5	LKB00921E014	3.70	TBond	10.60	10.68	10.68	10.60	10.63	200	4
6	LKB00521L157	4.33	TBond	10.60	10.60	10.60	10.60	10.60	50	1

*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.

