



Public Debt Department
Government Securities Secondary Market Trade Summary* 17.08.2017

Indicators	17.08.2017	16.08.2017
Total Turnover (Rs.Mn)	3,577	5,750
No of Trades	34	18
No of Securities Traded	11	6
No of Participants	14	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	LKA36417I013	0.04	Tbill	8.65	8.65	8.65	8.65	8.65	300	3
2	LKA18217K031	0.21	Tbill	9.05	9.05	9.05	9.05	9.05	400	1
3	LKA18217K106	0.23	Tbill	8.85	9.05	9.05	8.85	9.02	475	2
4	LKB00521C016	3.53	TBond	10.55	10.52	10.55	10.52	10.54	100	2
5	LKB00921E014	3.70	TBond	10.70	10.60	10.70	10.60	10.65	752	6
6	LKB00821H019	3.95	TBond	10.60	10.60	10.60	10.60	10.60	50	1
7	LKB00521L157	4.33	TBond	10.75	10.49	10.75	10.48	10.56	600	12
8	LKB00623E156	5.74	TBond	10.90	10.85	10.90	10.85	10.88	150	3
9	LKB00824H013	6.95	TBond	10.85	10.85	10.85	10.85	10.85	50	1
10	LKB01027F156	9.82	TBond	10.95	10.90	10.95	10.90	10.93	200	2
11	LKB01530E152	12.74	TBond	11.12	11.12	11.12	11.12	11.12	500	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.

