



Public Debt Department
Government Securities Secondary Market Trade Summary* 18.08.2017

Indicators	18.08.2017	17.08.2017
Total Turnover (Rs.Mn)	5,604	3,577
No of Trades	36	34
No of Securities Traded	16	11
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	LKA18217K031	0.20	Tbill	8.00	8.00	8.00	8.00	8.00	22	1
2	LKA18217K106	0.22	Tbill	8.70	8.70	8.70	8.70	8.70	51	1
3	LKA18217L088	0.30	Tbill	8.80	8.80	8.80	8.80	8.80	154	1
4	LKB00618F013	0.78	TBond	9.60	9.60	9.60	9.60	9.60	50	1
5	LKA36418H179	0.99	Tbill	9.45	9.45	9.45	9.45	9.45	57	1
6	LKB00718K151	1.23	TBond	9.65	9.68	9.68	9.65	9.66	600	4
7	LKB00219A151	1.40	TBond	9.75	9.72	9.75	9.72	9.74	400	2
8	LKB00521C016	3.53	TBond	10.45	10.45	10.45	10.45	10.45	100	2
9	LKB00921E014	3.69	TBond	10.60	10.60	10.60	10.60	10.60	50	1
10	LKB00623E156	5.73	TBond	10.81	10.73	10.81	10.73	10.77	470	3
11	LKB01024A014	6.36	TBond	10.73	10.73	10.73	10.73	10.73	500	1
12	LKB00824H013	6.95	TBond	10.80	10.80	10.80	10.80	10.80	50	1
13	LKB01026H014	8.94	TBond	10.95	10.95	10.95	10.93	10.95	200	3
14	LKB01027F156	9.82	TBond	10.95	10.95	10.95	10.95	10.95	250	1
15	LKB01528I017	11.03	TBond	11.09	11.05	11.15	11.05	11.11	1,400	8
16	LKB01530E152	12.73	TBond	11.10	11.12	11.14	11.10	11.13	1,250	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.

