



Public Debt Department
Government Securities Secondary Market Trade Summary* 20.02.2018

| Indicators | 20.02.2018 | 19.02.2018 |
|-------------------------|------------|------------|
| Total Turnover (Rs.Mn) | 8,969 | 1,603 |
| No of Trades | 55 | 11 |
| No of Securities Traded | 16 | 8 |
| No of Participants | 17 | 8 |

| No | ISIN | Tenure | Security Type | Opening Yield % | Closing Yield % | Highest Yield % | Lowest Yield % | Weighted Average Yield % | Volume Rs. Mn | No of Trades |
|----|--------------|--------|---------------|-----------------|-----------------|-----------------|----------------|--------------------------|---------------|--------------|
| 1 | LKB00618D018 | 0.11 | TBond | 8.18 | 8.18 | 8.18 | 8.18 | 8.18 | 1,400 | 3 |
| 2 | LKA36418D137 | 0.14 | Tbill | 8.05 | 8.05 | 8.05 | 8.05 | 8.05 | 19 | 1 |
| 3 | LKA36418D277 | 0.18 | Tbill | 8.15 | 8.15 | 8.15 | 8.15 | 8.15 | 1,000 | 2 |
| 4 | LKB00718K151 | 0.73 | TBond | 9.20 | 9.20 | 9.20 | 9.20 | 9.20 | 100 | 1 |
| 5 | LKA36418K165 | 0.73 | Tbill | 9.00 | 9.00 | 9.00 | 9.00 | 9.00 | 600 | 1 |
| 6 | LKB00520E014 | 2.19 | TBond | 9.60 | 9.60 | 9.60 | 9.60 | 9.60 | 100 | 2 |
| 7 | LKB00521C016 | 3.02 | TBond | 9.73 | 9.73 | 9.73 | 9.73 | 9.73 | 50 | 1 |
| 8 | LKB00921E014 | 3.19 | TBond | 10.30 | 9.90 | 10.30 | 9.90 | 10.10 | 100 | 2 |
| 9 | LKB01023I019 | 5.52 | TBond | 10.15 | 10.20 | 10.20 | 10.15 | 10.18 | 100 | 2 |
| 10 | LKB01024A014 | 5.86 | TBond | 10.25 | 10.28 | 10.28 | 10.25 | 10.27 | 300 | 2 |
| 11 | LKB00824H013 | 6.44 | TBond | 10.26 | 10.26 | 10.26 | 10.26 | 10.26 | 100 | 1 |
| 12 | LKB01226F014 | 8.27 | TBond | 10.25 | 10.05 | 10.35 | 10.05 | 10.25 | 700 | 10 |
| 13 | LKB01026H014 | 8.44 | TBond | 10.25 | 10.05 | 10.35 | 10.05 | 10.21 | 1,200 | 6 |
| 14 | LKB01628G019 | 10.36 | TBond | 10.45 | 10.10 | 10.45 | 10.10 | 10.28 | 600 | 2 |
| 15 | LKB01528I017 | 10.53 | TBond | 10.40 | 10.10 | 10.40 | 10.10 | 10.25 | 500 | 3 |
| 16 | LKB01530E152 | 12.23 | TBond | 10.40 | 10.50 | 10.51 | 10.40 | 10.50 | 2,100 | 16 |

*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.

