



Public Debt Department
Government Securities Secondary Market Trade Summary* 20.06.2018

| Indicators | 20.06.2018 | 19.06.2018 |
|-------------------------|------------|------------|
| Total Turnover (Rs.Mn) | 8,896 | 9,830 |
| No of Trades | 38 | 35 |
| No of Securities Traded | 15 | 14 |
| No of Participants | 17 | 10 |

| No | ISIN | Tenure | Security Type | Opening Yield % | Closing Yield % | Highest Yield % | Lowest Yield % | Weighted Average Yield % | Volume Rs. Mn | No of Trades |
|----|--------------|--------|---------------|-----------------|-----------------|-----------------|----------------|--------------------------|---------------|--------------|
| 1 | LKA36418J050 | 0.29 | Tbill | 8.40 | 8.40 | 8.40 | 8.40 | 8.40 | 1,000 | 2 |
| 2 | LKA18218K161 | 0.41 | Tbill | 8.66 | 8.66 | 8.66 | 8.66 | 8.66 | 500 | 1 |
| 3 | LKB00219A151 | 0.57 | TBond | 9.12 | 9.12 | 9.12 | 9.12 | 9.12 | 1,500 | 1 |
| 4 | LKA36419B089 | 0.64 | Tbill | 9.10 | 9.10 | 9.10 | 9.10 | 9.10 | 500 | 1 |
| 5 | LKA36419C012 | 0.69 | Tbill | 9.23 | 9.20 | 9.26 | 9.20 | 9.23 | 1,216 | 4 |
| 6 | LKA36419C087 | 0.71 | Tbill | 9.25 | 9.25 | 9.25 | 9.25 | 9.25 | 250 | 1 |
| 7 | LKA36419E109 | 0.88 | Tbill | 9.37 | 9.22 | 9.37 | 9.22 | 9.27 | 330 | 3 |
| 8 | LKA36419F148 | 0.98 | Tbill | 9.30 | 9.30 | 9.30 | 9.30 | 9.30 | 350 | 1 |
| 9 | LKA36419F213 | 1.00 | Tbill | 9.30 | 9.30 | 9.30 | 9.30 | 9.30 | 300 | 1 |
| 10 | LKB00521C016 | 2.69 | TBond | 9.95 | 9.95 | 9.95 | 9.95 | 9.95 | 100 | 2 |
| 11 | LKB00921E014 | 2.86 | TBond | 10.05 | 10.05 | 10.05 | 10.05 | 10.05 | 50 | 1 |
| 12 | LKB00521L157 | 3.49 | TBond | 10.10 | 10.10 | 10.10 | 10.10 | 10.10 | 50 | 1 |
| 13 | LKB00523C152 | 4.73 | TBond | 10.42 | 10.35 | 10.43 | 10.35 | 10.42 | 800 | 9 |
| 14 | LKB01027F156 | 8.98 | TBond | 10.77 | 10.70 | 10.77 | 10.70 | 10.74 | 500 | 3 |
| 15 | LKB01528I017 | 10.20 | TBond | 10.71 | 10.70 | 10.80 | 10.70 | 10.76 | 1,450 | 7 |

*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.

