



Public Debt Department
Government Securities Secondary Market Trade Summary* 23.02.2018

| Indicators | 23.02.2018 | 22.02.2018 |
|-------------------------|------------|------------|
| Total Turnover (Rs.Mn) | 14,351 | 3,747 |
| No of Trades | 79 | 16 |
| No of Securities Traded | 23 | 11 |
| No of Participants | 17 | 11 |

| No | ISIN | Tenure | Security Type | Opening Yield % | Closing Yield % | Highest Yield % | Lowest Yield % | Weighted Average Yield % | Volume Rs. Mn | No of Trades |
|----|--------------|--------|---------------|-----------------|-----------------|-----------------|----------------|--------------------------|---------------|--------------|
| 1 | LKB00618F013 | 0.26 | TBond | 8.55 | 8.55 | 8.55 | 8.55 | 8.55 | 500 | 1 |
| 2 | LKA18218H241 | 0.49 | Tbill | 8.25 | 8.40 | 8.40 | 8.25 | 8.36 | 456 | 6 |
| 3 | LKA36418I219 | 0.57 | Tbill | 9.00 | 9.00 | 9.00 | 9.00 | 9.00 | 870 | 1 |
| 4 | LKA36418K090 | 0.70 | Tbill | 9.10 | 9.10 | 9.10 | 9.10 | 9.10 | 500 | 1 |
| 5 | LKA36419A040 | 0.85 | Tbill | 9.20 | 9.20 | 9.20 | 9.20 | 9.20 | 250 | 1 |
| 6 | LKA36419A255 | 0.91 | Tbill | 9.25 | 9.25 | 9.25 | 9.25 | 9.25 | 1,250 | 3 |
| 7 | LKA36419B220 | 0.99 | Tbill | 9.35 | 9.55 | 9.55 | 9.35 | 9.47 | 1,800 | 12 |
| 8 | LKB00619I155 | 1.55 | TBond | 9.40 | 9.33 | 9.40 | 9.33 | 9.37 | 100 | 2 |
| 9 | LKB00520E014 | 2.18 | TBond | 9.60 | 9.75 | 9.75 | 9.60 | 9.75 | 1,550 | 4 |
| 10 | LKB00521C016 | 3.01 | TBond | 9.80 | 9.70 | 9.80 | 9.70 | 9.74 | 250 | 4 |
| 11 | LKB00821H019 | 3.43 | TBond | 9.90 | 9.85 | 9.95 | 9.85 | 9.91 | 450 | 5 |
| 12 | LKB00521L157 | 3.80 | TBond | 10.00 | 9.95 | 10.00 | 9.95 | 9.97 | 410 | 3 |
| 13 | LKB00623E156 | 5.21 | TBond | 10.05 | 10.00 | 10.05 | 10.00 | 10.01 | 470 | 2 |
| 14 | LKB01023I019 | 5.51 | TBond | 10.15 | 10.20 | 10.20 | 10.15 | 10.18 | 200 | 2 |
| 15 | LKB01024A014 | 5.85 | TBond | 10.20 | 10.25 | 10.25 | 10.20 | 10.23 | 100 | 2 |
| 16 | LKB00824H013 | 6.43 | TBond | 10.20 | 10.00 | 10.20 | 10.00 | 10.10 | 2,045 | 2 |
| 17 | LKB01025C157 | 7.05 | TBond | 10.55 | 10.55 | 10.55 | 10.55 | 10.55 | 300 | 2 |
| 18 | LKB01025H016 | 7.43 | TBond | 10.35 | 10.35 | 10.35 | 10.35 | 10.35 | 50 | 1 |
| 19 | LKB01226F014 | 8.26 | TBond | 10.32 | 10.31 | 10.33 | 10.31 | 10.32 | 150 | 3 |
| 20 | LKB01026H014 | 8.43 | TBond | 10.10 | 10.10 | 10.33 | 10.10 | 10.25 | 650 | 7 |
| 21 | LKB01027F156 | 9.30 | TBond | 10.25 | 10.05 | 10.30 | 10.05 | 10.20 | 900 | 4 |
| 22 | LKB01530E152 | 12.21 | TBond | 10.50 | 10.45 | 10.50 | 10.40 | 10.44 | 500 | 9 |
| 23 | LKB01533A154 | 14.89 | TBond | 10.40 | 10.15 | 10.40 | 10.15 | 10.28 | 600 | 2 |

*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.

