



Public Debt Department
Government Securities Secondary Market Trade Summary* 24.08.2017

Indicators	24.08.2017	23.08.2017
Total Turnover (Rs.Mn)	5,365	3,630
No of Trades	22	12
No of Securities Traded	12	6
No of Participants	13	10

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA18217K171	0.23	Tbill	8.78	8.78	8.78	8.78	8.78	15	1
2	LKB01518H150	0.97	TBond	9.51	9.51	9.51	9.51	9.51	200	1
3	LKB00718K151	1.22	TBond	9.80	9.80	9.80	9.80	9.80	2,300	4
4	LKB00821E014	3.68	TBond	10.59	10.56	10.59	10.56	10.57	300	2
5	LKB00821H019	3.93	TBond	10.46	10.46	10.46	10.46	10.46	150	1
6	LKB00521L157	4.31	TBond	10.50	10.50	10.50	10.47	10.48	300	3
7	LKB00922G017	4.85	TBond	10.77	10.77	10.77	10.77	10.77	50	1
8	LKB00623E156	5.72	TBond	10.77	10.77	10.77	10.77	10.77	50	1
9	LKB01023I019	6.02	TBond	10.90	10.92	10.92	10.90	10.91	100	2
10	LKB00824H013	6.93	TBond	10.80	10.80	10.80	10.80	10.80	50	1
11	LKB01026H014	8.93	TBond	10.95	10.95	10.95	10.95	10.95	500	1
12	LKB01027F156	9.80	TBond	11.00	11.00	11.00	10.95	10.98	1,350	4

*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.

