



Public Debt Department
Government Securities Secondary Market Trade Summary* 25.08.2017

Indicators	25.08.2017	24.08.2017
Total Turnover (Rs.Mn)	11,404	5,365
No of Trades	67	22
No of Securities Traded	15	12
No of Participants	14	13

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA18218B236	0.49	Tbill	9.10	9.30	9.32	9.10	9.18	800	4
2	LKB01518G152	0.88	TBond	9.60	9.60	9.60	9.60	9.60	3,400	4
3	LKB00219A151	1.38	TBond	9.65	9.65	9.65	9.65	9.65	296	1
4	LKB00819K017	2.18	TBond	10.55	10.40	10.55	10.40	10.48	100	2
5	LKB00521C016	3.51	TBond	10.38	10.25	10.42	10.25	10.29	500	9
6	LKB00921E014	3.67	TBond	10.36	10.35	10.36	10.35	10.35	1,200	3
7	LKB00821H019	3.93	TBond	10.40	10.40	10.45	10.40	10.41	200	3
8	LKB00521L157	4.30	TBond	10.40	10.27	10.42	10.27	10.35	250	5
9	LKB00623E156	5.71	TBond	10.65	10.58	10.70	10.58	10.62	300	5
10	LKB01023I019	6.01	TBond	10.63	10.61	10.63	10.61	10.62	100	2
11	LKB01226F014	8.76	TBond	10.86	10.70	10.86	10.70	10.77	600	5
12	LKB01026H014	8.93	TBond	10.90	10.85	10.90	10.75	10.82	408	4
13	LKB01027F156	9.80	TBond	10.75	10.75	10.75	10.75	10.75	250	1
14	LKB01528I017	11.01	TBond	10.95	10.77	11.05	10.77	10.89	2,200	8
15	LKB01530E152	12.71	TBond	11.00	10.97	11.00	10.91	10.96	800	11

*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.

