



Public Debt Department
Government Securities Secondary Market Trade Summary* 29.08.2017

Indicators	29.08.2017	28.08.2017
Total Turnover (Rs.Mn)	7,812	3,216
No of Trades	32	35
No of Securities Traded	14	10
No of Participants	17	17

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA18217K106	0.20	Tbill	8.82	8.82	8.82	8.82	8.82	140	1
2	LKA18217K247	0.24	Tbill	8.75	8.75	8.75	8.75	8.75	500	1
3	LKA18218C028	0.50	Tbill	9.25	9.32	9.32	9.25	9.28	1,207	4
4	LKA36418H179	0.96	Tbill	9.42	9.42	9.42	9.42	9.42	500	1
5	LKA36418H310	1.00	Tbill	9.73	9.75	9.75	9.63	9.69	1,165	5
6	LKB00418J150	1.13	TBond	9.50	9.50	9.50	9.50	9.50	100	1
7	LKB00718K151	1.21	TBond	9.50	9.46	9.50	9.46	9.48	1,000	2
8	LKB00520E014	2.67	TBond	10.00	9.97	10.00	9.97	9.98	600	4
9	LKB00521C016	3.50	TBond	10.21	10.21	10.21	10.21	10.21	50	1
10	LKB00921E014	3.67	TBond	10.32	10.25	10.32	10.25	10.27	350	3
11	LKB00922G017	4.84	TBond	10.50	10.46	10.50	10.40	10.44	1,050	4
12	LKB01023I019	6.00	TBond	10.55	10.50	10.55	10.50	10.53	100	2
13	LKB01026H014	8.92	TBond	10.65	10.65	10.65	10.65	10.65	50	1
14	LKB01528I017	11.01	TBond	10.85	10.93	10.93	10.85	10.89	1,000	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.

