



Public Debt Department
Government Securities Secondary Market Trade Summary* 30.01.2018

Indicators	30.01.2018	29.01.2018
Total Turnover (Rs.Mn)	11,147	11,365
No of Trades	45	56
No of Securities Traded	13	12
No of Participants	14	14

No	ISIN	Tenure	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA36418E044	0.25	Tbill	7.80	7.85	7.85	7.80	7.83	1,096	2
2	LKA36418E119	0.27	Tbill	7.95	7.95	7.95	7.95	7.95	751	1
3	LKB00618F013	0.33	TBond	7.84	7.84	7.84	7.84	7.84	500	1
4	LKA36418I219	0.64	Tbill	8.45	8.45	8.45	8.45	8.45	750	2
5	LKA36418J126	0.69	Tbill	8.52	8.52	8.52	8.52	8.52	650	1
6	LKA36419A040	0.92	Tbill	8.78	8.78	8.78	8.78	8.78	200	1
7	LKA36419A255	0.98	Tbill	8.85	8.85	8.85	8.85	8.85	100	1
8	LKB01019E016	1.24	TBond	8.95	9.00	9.00	8.95	8.96	1,000	3
9	LKB00921E014	3.24	TBond	9.26	9.26	9.26	9.26	9.26	500	1
10	LKB00623E156	5.28	TBond	9.42	9.54	9.54	9.34	9.40	3,350	9
11	LKB01023I019	5.58	TBond	9.42	9.42	9.42	9.42	9.42	100	2
12	LKB01027F156	9.37	TBond	9.65	9.75	9.75	9.65	9.69	1,450	12
13	LKB01533A154	14.95	TBond	10.03	10.10	10.17	10.02	10.08	700	9

*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.

