



Public Debt Department
Government Securities Secondary Market Trade Summary* 31.08.2017

Indicators	31.08.2017	30.08.2017
Total Turnover (Rs.Mn)	3,614	8,830
No of Trades	31	49
No of Securities Traded	11	16
No of Participants	14	18

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA18217L229	0.30	Tbill	8.80	8.80	8.80	8.80	8.80	117	1
2	LKA18218B160	0.45	Tbill	9.16	9.16	9.16	9.16	9.16	200	1
3	LKA18218C028	0.49	Tbill	9.30	9.17	9.32	9.17	9.27	1,800	8
4	LKA36418H310	0.99	Tbill	9.74	9.63	9.74	9.63	9.68	360	7
5	LKB00921E014	3.66	TBond	10.28	10.32	10.32	10.28	10.30	100	2
6	LKB00821H019	3.91	TBond	10.35	10.38	10.38	10.35	10.36	200	3
7	LKB00521L157	4.28	TBond	10.20	10.20	10.20	10.20	10.20	300	2
8	LKB00922G017	4.82	TBond	10.35	10.36	10.37	10.35	10.36	150	3
9	LKB00824H013	6.91	TBond	10.45	10.45	10.45	10.45	10.45	250	1
10	LKB01025C157	7.53	TBond	10.62	10.62	10.62	10.62	10.62	100	2
11	LKB01025H016	7.91	TBond	10.49	10.49	10.49	10.49	10.49	37	1

*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.

