



Public Debt Department
Government Securities Secondary Market Trade Summary* 06.10.2017

Indicators	06.10.2017	04.10.2017
Total Turnover (Rs.Mn)	5,767	7,286
No of Trades	36	41
No of Securities Traded	11	15
No of Participants	13	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	LKA36418I219	0.95	Tbill	9.01	9.30	9.30	9.01	9.27	260	2
2	LKA36418J050	0.99	Tbill	9.35	9.33	9.35	9.28	9.30	2,500	7
3	LKB00718K151	1.10	TBond	9.50	9.50	9.50	9.50	9.50	50	1
4	LKB00619G019	1.72	TBond	9.75	10.13	10.13	9.75	9.94	100	2
5	LKB00521C016	3.39	TBond	10.10	10.00	10.10	10.00	10.05	100	2
6	LKB00821H019	3.81	TBond	10.17	10.12	10.17	10.07	10.12	250	5
7	LKB00521L157	4.18	TBond	10.22	10.15	10.22	10.15	10.20	198	3
8	LKB00922G017	4.73	TBond	10.00	10.00	10.00	10.00	10.00	10	1
9	LKB01023I019	5.89	TBond	10.15	10.15	10.15	10.15	10.15	63	1
10	LKB00824H013	6.81	TBond	10.33	10.25	10.35	10.25	10.30	736	3
11	LKB01025H016	7.81	TBond	10.52	10.45	10.52	10.45	10.48	1,500	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.

