



Public Debt Department
Government Securities Secondary Market Trade Summary* 09.10.2017

| Indicators | 09.10.2017 | 06.10.2017 |
|-------------------------|------------|------------|
| Total Turnover (Rs.Mn) | 1,543 | 5,767 |
| No of Trades | 11 | 36 |
| No of Securities Traded | 8 | 11 |
| No of Participants | 9 | 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 | LKA18217K031 | 0.07 | Tbill | 8.20 | 8.20 | 8.20 | 8.20 | 8.20 | 201 | 1 |
| 2 | LKA18218C234 | 0.45 | Tbill | 8.86 | 8.86 | 8.86 | 8.86 | 8.86 | 832 | 1 |
| 3 | LKB00619I155 | 1.93 | TBond | 9.71 | 9.71 | 9.71 | 9.71 | 9.71 | 50 | 1 |
| 4 | LKB00520L159 | 3.18 | TBond | 10.05 | 10.05 | 10.05 | 10.05 | 10.05 | 50 | 1 |
| 5 | LKB00521C016 | 3.39 | TBond | 10.10 | 10.02 | 10.10 | 10.02 | 10.07 | 150 | 2 |
| 6 | LKB00821H019 | 3.81 | TBond | 10.08 | 10.10 | 10.10 | 10.08 | 10.09 | 110 | 2 |
| 7 | LKB00521L157 | 4.18 | TBond | 10.10 | 10.10 | 10.10 | 10.10 | 10.10 | 50 | 1 |
| 8 | LKB01530E152 | 12.59 | TBond | 10.61 | 10.35 | 10.61 | 10.35 | 10.48 | 100 | 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.

