



Public Debt Department
Government Securities Secondary Market Trade Summary* 11.10.2017

Indicators	11.10.2017	10.10.2017
Total Turnover (Rs.Mn)	12,540	5,404
No of Trades	29	20
No of Securities Traded	15	8
No of Participants	17	10

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA09118A124	0.25	Tbill	8.80	8.80	8.80	8.80	8.80	360	1
2	LKA18218D133	0.50	Tbill	9.10	9.10	9.10	9.10	9.10	7,000	1
3	LKA36418J126	1.00	Tbill	9.50	9.44	9.50	9.44	9.46	400	2
4	LKB00619G019	1.72	TBond	9.66	9.66	9.66	9.66	9.66	100	1
5	LKB00619I155	1.92	TBond	9.55	9.55	9.55	9.55	9.55	9	1
6	LKB00520E014	2.55	TBond	10.00	10.00	10.00	10.00	10.00	21	1
7	LKB00521C016	3.38	TBond	10.02	10.02	10.02	10.02	10.02	50	1
8	LKB00821H019	3.80	TBond	10.08	10.08	10.08	10.08	10.08	50	1
9	LKB00922J011	4.97	TBond	10.20	10.20	10.30	10.13	10.19	400	4
10	LKB00623E156	5.59	TBond	10.25	10.20	10.25	10.20	10.23	1,300	2
11	LKB01025H016	7.80	TBond	10.45	10.45	10.45	10.45	10.45	50	1
12	LKB01026H014	8.80	TBond	10.36	10.35	10.36	10.35	10.36	450	3
13	LKB01027F156	9.67	TBond	10.36	10.35	10.36	10.35	10.35	1,000	3
14	LKB01528I017	10.89	TBond	10.40	10.40	10.44	10.40	10.41	1,250	5
15	LKB01530E152	12.59	TBond	10.65	10.65	10.65	10.65	10.65	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.

