



Public Debt Department
Government Securities Secondary Market Trade Summary* 12.09.2017

Indicators	12.09.2017	11.09.2017
Total Turnover (Rs.Mn)	16,675	14,741
No of Trades	149	136
No of Securities Traded	23	18
No of Participants	16	19

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA18218C093	0.48	Tbill	9.10	9.10	9.10	9.10	9.10	200	1
2	LKB00618D018	0.55	TBond	9.18	9.17	9.18	9.17	9.17	1,450	3
3	LKB00618F013	0.71	TBond	9.21	9.21	9.21	9.21	9.21	875	2
4	LKA36418F157	0.75	Tbill	9.30	9.30	9.30	9.30	9.30	50	1
5	LKA36418H179	0.93	Tbill	9.22	9.22	9.22	9.22	9.22	500	1
6	LKA36418H310	0.96	Tbill	9.30	9.30	9.30	9.30	9.30	300	1
7	LKA36418I078	0.98	Tbill	9.35	9.20	9.35	9.20	9.30	380	2
8	LKB00219A151	1.34	TBond	9.55	9.45	9.55	9.37	9.43	1,600	10
9	LKB01019E016	1.63	TBond	9.65	9.59	9.65	9.59	9.62	300	2
10	LKB00619I155	2.00	TBond	9.62	9.40	9.65	9.55	9.60	870	10
11	LKB00520E014	2.63	TBond	9.90	9.78	10.00	9.78	9.85	750	8
12	LKB00521C016	3.46	TBond	10.18	10.38	10.38	10.09	10.13	2,000	15
13	LKB00921E014	3.63	TBond	10.15	10.14	10.20	10.12	10.17	1,150	12
14	LKB00821H019	3.88	TBond	10.14	10.10	10.17	10.07	10.12	650	8
15	LKB00521L157	4.25	TBond	10.15	10.15	10.19	10.07	10.13	1,800	17
16	LKB00922G017	4.80	TBond	10.22	10.22	10.24	10.20	10.22	700	7
17	LKB00922J011	5.05	TBond	10.28	10.28	10.28	10.23	10.26	450	4
18	LKB01024A014	6.30	TBond	10.35	10.35	10.35	10.35	10.35	50	1
19	LKB00824H013	6.88	TBond	10.65	10.38	10.65	10.35	10.53	300	5
20	LKB01025H016	7.88	TBond	10.48	10.42	10.48	10.40	10.43	300	6
21	LKB01026H014	8.88	TBond	10.43	10.42	10.73	10.40	10.48	650	11
22	LKB01528I017	10.97	TBond	10.75	10.70	10.75	10.70	10.73	200	2
23	LKB01530E152	12.67	TBond	10.75	10.72	10.81	10.72	10.77	1,150	20

*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.

