



Public Debt Department
Government Securities Secondary Market Trade Summary* 14.09.2017

Indicators	14.09.2017	13.09.2017
Total Turnover (Rs.Mn)	20,568	17,043
No of Trades	72	167
No of Securities Traded	20	20
No of Participants	15	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	LKA18218B236	0.44	Tbill	8.95	8.95	8.95	8.95	8.95	250	1
2	LKA18218C093	0.48	Tbill	8.96	9.05	9.05	8.96	9.00	1,500	3
3	LKA36418D137	0.57	Tbill	9.00	9.00	9.00	9.00	9.00	500	1
4	LKA36418D277	0.61	Tbill	9.01	9.10	9.10	8.98	9.03	3,250	5
5	LKA36418E119	0.65	Tbill	9.07	9.07	9.07	9.07	9.07	250	1
6	LKA36418G064	0.80	Tbill	9.18	9.06	9.18	9.06	9.12	200	2
7	LKA36418G130	0.82	Tbill	9.14	9.14	9.14	9.14	9.14	500	1
8	LKA36418G205	0.84	Tbill	9.10	9.22	9.25	9.10	9.21	2,700	6
9	LKA36418H245	0.94	Tbill	9.10	9.10	9.10	9.10	9.10	300	1
10	LKA36418I078	0.98	Tbill	9.13	9.13	9.13	9.13	9.13	100	1
11	LKA36418I144	1.00	Tbill	9.10	9.07	9.25	9.07	9.18	7,068	16
12	LKB00521C016	3.46	TBond	10.02	9.95	10.05	9.93	9.98	850	7
13	LKB00821H019	3.88	TBond	10.07	10.02	10.07	10.02	10.05	100	2
14	LKB00521L157	4.25	TBond	10.05	9.94	10.06	9.94	9.97	1,450	9
15	LKB01023I019	5.96	TBond	10.20	10.20	10.20	10.20	10.20	400	1
16	LKB00824H013	6.88	TBond	10.20	10.12	10.30	10.12	10.17	450	4
17	LKB01025C157	7.50	TBond	10.35	10.33	10.35	10.33	10.34	150	2
18	LKB01025H016	7.88	TBond	10.32	10.35	10.35	10.32	10.34	200	3
19	LKB01026H014	8.88	TBond	10.35	10.33	10.35	10.30	10.32	300	5
20	LKB01530E152	12.66	TBond	10.75	10.75	10.75	10.75	10.75	50	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.

