



Public Debt Department
Government Securities Secondary Market Trade Summary* 15.09.2017

Indicators	15.09.2017	14.09.2017
Total Turnover (Rs.Mn)	6,528	20,568
No of Trades	59	72
No of Securities Traded	12	20
No of Participants	18	15

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA18217L229	0.26	Tbill	8.60	8.60	8.60	8.60	8.60	95	1
2	LKA18218C028	0.45	Tbill	8.85	8.85	8.85	8.85	8.85	61	1
3	LKA36418G205	0.84	Tbill	9.05	9.05	9.05	9.05	9.05	52	1
4	LKB00821H019	3.87	TBond	9.95	9.95	9.95	9.95	9.95	100	1
5	LKB00521L157	4.24	TBond	9.98	9.93	10.02	9.93	9.97	1,600	10
6	LKB00922G017	4.78	TBond	10.06	10.04	10.06	10.04	10.05	200	2
7	LKB01023I019	5.95	TBond	10.05	10.14	10.16	10.05	10.11	700	8
8	LKB00824H013	6.87	TBond	10.17	10.20	10.20	10.08	10.15	2,250	16
9	LKB01226F014	8.70	TBond	10.35	10.35	10.35	10.35	10.35	50	1
10	LKB01026H014	8.87	TBond	10.28	10.27	10.33	10.16	10.23	600	12
11	LKB01027F156	9.74	TBond	10.31	10.30	10.31	10.30	10.31	170	2
12	LKB01530E152	12.65	TBond	10.77	10.93	10.93	10.60	10.82	650	4

*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.

