



Public Debt Department
Government Securities Secondary Market Trade Summary* 17.10.2017

Indicators	17.10.2017	16.10.2017
Total Turnover (Rs.Mn)	9,416	7,427
No of Trades	53	24
No of Securities Traded	22	11
No of Participants	21	14

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA09117L297	0.19	Tbill	8.75	8.75	8.75	8.75	8.75	100	1
2	LKA09118A199	0.25	Tbill	8.65	8.65	8.65	8.65	8.65	150	1
3	LKA18218B160	0.33	Tbill	9.00	9.00	9.00	9.00	9.00	250	1
4	LKA18218C093	0.39	Tbill	9.00	9.00	9.00	9.00	9.00	346	1
5	LKA18218C168	0.41	Tbill	9.02	9.00	9.02	9.00	9.02	2,250	5
6	LKA18218C309	0.44	Tbill	9.05	9.05	9.05	9.05	9.05	900	1
7	LKA18218D208	0.50	Tbill	9.13	9.13	9.13	9.13	9.13	1,000	1
8	LKB00418J150	0.99	TBond	9.40	9.40	9.40	9.40	9.40	50	1
9	LKB00718K151	1.07	TBond	9.45	9.45	9.45	9.45	9.45	350	2
10	LKB00619G019	1.70	TBond	9.73	9.72	9.73	9.70	9.71	732	4
11	LKB00619I155	1.91	TBond	9.76	9.78	9.80	9.75	9.77	650	6
12	LKB00520E014	2.53	TBond	9.95	9.80	9.95	9.80	9.87	988	8
13	LKB00521C016	3.36	TBond	9.95	9.95	9.95	9.95	9.95	50	1
14	LKB00921E014	3.53	TBond	10.08	10.03	10.45	10.03	10.13	250	5
15	LKB00521L157	4.16	TBond	10.00	10.00	10.00	10.00	10.00	100	1
16	LKB00922G017	4.70	TBond	10.10	10.10	10.10	10.10	10.10	50	1
17	LKB00623E156	5.57	TBond	10.20	10.20	10.20	10.20	10.20	50	1
18	LKB01024A014	6.20	TBond	10.25	10.38	10.38	10.25	10.32	100	2
19	LKB01025C157	7.40	TBond	10.28	10.25	10.28	10.25	10.27	450	3
20	LKB01025H016	7.78	TBond	10.30	10.30	10.30	10.30	10.30	100	1
21	LKB01026H014	8.78	TBond	10.32	10.32	10.32	10.32	10.32	300	4
22	LKB01530E152	12.57	TBond	10.64	10.62	10.64	10.62	10.63	200	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.

