



Public Debt Department
Government Securities Secondary Market Trade Summary* 18.09.2017

Indicators	18.09.2017	15.09.2017
Total Turnover (Rs.Mn)	5,900	6,528
No of Trades	39	59
No of Securities Traded	11	12
No of Participants	13	18

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA18218A261	0.35	Tbill	8.95	8.95	8.95	8.95	8.95	500	1
2	LKA36418G064	0.79	Tbill	9.25	9.25	9.25	9.25	9.25	150	1
3	LKA36418H104	0.89	Tbill	9.40	9.40	9.40	9.40	9.40	50	1
4	LKB00521C016	3.45	TBond	9.95	9.95	9.95	9.95	9.95	250	1
5	LKB00921E014	3.61	TBond	9.98	9.98	9.98	9.98	9.98	100	1
6	LKB00821H019	3.87	TBond	9.98	9.98	9.98	9.98	9.98	100	1
7	LKB01023I019	5.95	TBond	10.06	10.01	10.06	9.98	10.02	2,650	12
8	LKB01025H016	7.87	TBond	10.20	10.25	10.40	10.20	10.34	1,150	12
9	LKB01026H014	8.87	TBond	10.15	10.25	10.25	10.15	10.20	650	6
10	LKB01528I017	10.95	TBond	10.45	10.45	10.45	10.45	10.45	200	2
11	LKB01530E152	12.65	TBond	10.65	10.65	10.65	10.65	10.65	100	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.

