



Public Debt Department
Government Securities Secondary Market Trade Summary* 20.09.2017

Indicators	20.09.2017	19.09.2017
Total Turnover (Rs.Mn)	19,124	9,469
No of Trades	68	82
No of Securities Traded	22	18
No of Participants	18	17

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA18218B160	0.41	Tbill	8.92	8.92	8.92	8.92	8.92	300	1
2	LKA18218C234	0.50	Tbill	8.98	8.98	8.98	8.98	8.98	374	1
3	LKB00618D018	0.53	TBond	9.05	9.00	9.05	9.00	9.03	200	2
4	LKA36418D277	0.60	Tbill	9.00	9.00	9.00	9.00	9.00	1,100	2
5	LKA36418E119	0.64	Tbill	9.05	9.05	9.05	9.05	9.05	50	1
6	LKA36418G064	0.79	Tbill	9.02	9.02	9.02	9.02	9.02	300	1
7	LKA36418G130	0.81	Tbill	9.01	9.01	9.01	9.01	9.01	100	1
8	LKA36418G205	0.83	Tbill	9.05	9.05	9.05	9.05	9.05	450	1
9	LKA36418I144	0.98	Tbill	9.12	9.12	9.12	9.10	9.12	1,600	3
10	LKA36418I219	1.00	Tbill	9.05	9.08	9.10	9.05	9.07	9,500	3
11	LKB00718K151	1.15	TBond	9.15	9.15	9.15	9.15	9.15	550	2
12	LKB00219A151	1.32	TBond	9.30	9.30	9.30	9.30	9.30	100	1
13	LKB00619I155	1.98	TBond	9.35	9.35	9.35	9.35	9.35	250	2
14	LKB00521C016	3.44	TBond	9.80	9.76	9.80	9.72	9.75	1,050	11
15	LKB00921E014	3.61	TBond	9.84	9.84	9.84	9.84	9.84	50	1
16	LKB00521L157	4.23	TBond	9.85	9.85	9.85	9.80	9.81	950	10
17	LKB01025C157	7.48	TBond	10.19	10.19	10.19	10.16	10.17	200	4
18	LKB01025H016	7.86	TBond	10.15	10.15	10.15	10.15	10.15	50	1
19	LKB01226F014	8.69	TBond	10.25	10.25	10.25	10.25	10.25	50	1
20	LKB01026H014	8.86	TBond	10.06	10.06	10.13	10.06	10.09	450	9
21	LKB01528I017	10.95	TBond	10.40	10.28	10.50	10.28	10.45	950	5
22	LKB01530E152	12.65	TBond	10.50	10.50	10.55	10.50	10.52	500	5

*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.

