



Public Debt Department
Government Securities Secondary Market Trade Summary* 20.10.2017

| Indicators | 20.10.2017 | 19.10.2017 |
|-------------------------|------------|------------|
| Total Turnover (Rs.Mn) | 3,593 | 2,500 |
| No of Trades | 19 | 17 |
| No of Securities Traded | 14 | 11 |
| No of Participants | 14 | 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 | LKA18217K031 | 0.03 | Tbill | 8.25 | 8.25 | 8.25 | 8.25 | 8.25 | 150 | 1 |
| 2 | LKA36418A125 | 0.22 | Tbill | 8.70 | 8.70 | 8.70 | 8.70 | 8.70 | 513 | 1 |
| 3 | LKA18218B160 | 0.32 | Tbill | 8.82 | 8.82 | 8.82 | 8.82 | 8.82 | 200 | 1 |
| 4 | LKB00618D018 | 0.44 | TBond | 9.15 | 9.14 | 9.15 | 9.14 | 9.15 | 450 | 3 |
| 5 | LKA36418D137 | 0.47 | Tbill | 9.06 | 9.06 | 9.06 | 9.06 | 9.06 | 220 | 1 |
| 6 | LKA18218D208 | 0.49 | Tbill | 9.11 | 9.11 | 9.11 | 9.11 | 9.11 | 52 | 1 |
| 7 | LKA36418E044 | 0.53 | Tbill | 9.00 | 9.00 | 9.00 | 9.00 | 9.00 | 340 | 1 |
| 8 | LKB00618F013 | 0.61 | TBond | 9.25 | 9.25 | 9.25 | 9.25 | 9.25 | 250 | 1 |
| 9 | LKA36418I219 | 0.91 | Tbill | 9.43 | 9.43 | 9.43 | 9.43 | 9.43 | 600 | 1 |
| 10 | LKB00718K151 | 1.06 | TBond | 9.50 | 9.50 | 9.50 | 9.50 | 9.50 | 150 | 1 |
| 11 | LKB00520E014 | 2.52 | TBond | 10.00 | 9.98 | 10.00 | 9.98 | 9.99 | 368 | 2 |
| 12 | LKB00721J157 | 3.98 | TBond | 10.10 | 10.10 | 10.10 | 10.10 | 10.10 | 100 | 1 |
| 13 | LKB01022A018 | 4.19 | TBond | 10.20 | 10.20 | 10.20 | 10.20 | 10.20 | 50 | 1 |
| 14 | LKB01025C157 | 7.39 | TBond | 10.25 | 10.23 | 10.25 | 10.20 | 10.23 | 150 | 3 |

*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.

