



Public Debt Department
Government Securities Secondary Market Trade Summary* 21.09.2017

Indicators	21.09.2017	20.09.2017
Total Turnover (Rs.Mn)	9,546	19,124
No of Trades	64	68
No of Securities Traded	13	22
No of Participants	17	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	LKA18217L229	0.25	Tbill	8.55	8.55	8.55	8.55	8.55	210	3
2	LKB00618D018	0.52	TBond	9.00	9.07	9.07	9.00	9.04	800	3
3	LKA36418I219	1.00	Tbill	9.05	9.01	9.05	9.01	9.03	600	2
4	LKB00718K151	1.15	TBond	9.18	9.18	9.18	9.18	9.18	95	1
5	LKB00619I155	1.98	TBond	9.37	9.37	9.37	9.37	9.37	100	1
6	LKB00521C016	3.44	TBond	9.79	9.73	9.79	9.72	9.74	250	4
7	LKB00921E014	3.61	TBond	9.84	9.76	9.88	9.75	9.80	2,030	23
8	LKB00521L157	4.23	TBond	9.85	9.80	9.85	9.78	9.81	1,236	10
9	LKB01023I019	5.94	TBond	10.00	10.00	10.00	10.00	10.00	100	1
10	LKB01024A014	6.28	TBond	10.05	10.05	10.05	10.05	10.05	50	1
11	LKB00824H013	6.86	TBond	10.05	10.05	10.06	10.00	10.03	3,875	11
12	LKB01026H014	8.86	TBond	10.12	10.15	10.15	10.12	10.14	100	2
13	LKB01530E152	12.64	TBond	10.52	10.52	10.52	10.52	10.52	100	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.

