



Public Debt Department
Government Securities Secondary Market Trade Summary* 24.11.2017

Indicators	24.11.2017	23.11.2017
Total Turnover (Rs.Mn)	4,389	5,379
No of Trades	24	31
No of Securities Traded	13	16
No of Participants	15	16

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKB01518B013	0.18	TBond	8.12	8.12	8.12	8.12	8.12	100	2
2	LKB00618D018	0.34	TBond	8.45	8.45	8.45	8.45	8.45	250	1
3	LKA18218E180	0.47	Tbill	8.80	8.80	8.80	8.80	8.80	750	1
4	LKA18218E255	0.49	Tbill	8.75	8.75	8.75	8.75	8.75	124	1
5	LKA36418I144	0.80	Tbill	9.15	9.13	9.15	9.13	9.15	600	2
6	LKA36418K090	0.95	Tbill	9.35	9.35	9.35	9.35	9.35	250	1
7	LKB00718K151	0.97	TBond	9.34	9.36	9.36	9.34	9.35	180	2
8	LKA36418K165	0.97	Tbill	9.40	9.40	9.40	9.40	9.40	1,000	1
9	LKA36418K231	0.99	Tbill	9.38	9.38	9.38	9.38	9.38	55	1
10	LKB00619I155	1.80	TBond	9.60	9.61	9.61	9.59	9.60	500	3
11	LKB00520E014	2.43	TBond	9.78	9.78	9.78	9.78	9.78	50	1
12	LKB00521C016	3.26	TBond	9.95	9.95	10.00	9.93	9.95	480	7
13	LKB01026H014	8.68	TBond	10.24	10.24	10.24	10.24	10.24	50	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.

