



Public Debt Department
Government Securities Secondary Market Trade Summary* 26.10.2017

Indicators	26.10.2017	25.10.2017
Total Turnover (Rs.Mn)	5,414	7,068
No of Trades	16	12
No of Securities Traded	6	6
No of Participants	11	9

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKB00618D018	0.43	TBond	9.10	9.09	9.15	9.09	9.11	600	3
2	LKA36418D277	0.50	Tbill	9.08	9.08	9.08	9.08	9.08	500	1
3	LKB00819K017	2.01	TBond	9.90	10.30	10.30	9.90	10.10	100	2
4	LKB00921E014	3.51	TBond	10.10	10.15	10.15	10.10	10.14	300	3
5	LKB00922J011	4.93	TBond	10.19	10.13	10.20	10.11	10.15	500	5
6	LKB01025C157	7.38	TBond	10.30	10.30	10.30	10.30	10.30	3,414	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.

