



Public Debt Department
Government Securities Secondary Market Trade Summary* 28.09.2017

| Indicators | 28.09.2017 | 27.09.2017 |
|-------------------------|------------|------------|
| Total Turnover (Rs.Mn) | 3,828 | 9,026 |
| No of Trades | 25 | 39 |
| No of Securities Traded | 13 | 15 |
| No of Participants | 14 | 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 | LKA18217K031 | 0.10 | Tbill | 8.90 | 8.90 | 8.90 | 8.90 | 8.90 | 843 | 2 |
| 2 | LKA18218C309 | 0.50 | Tbill | 9.02 | 9.00 | 9.02 | 9.00 | 9.02 | 635 | 2 |
| 3 | LKA36418I284 | 1.00 | Tbill | 9.18 | 9.18 | 9.18 | 9.18 | 9.18 | 500 | 1 |
| 4 | LKB00521C016 | 3.42 | TBond | 9.97 | 9.97 | 9.97 | 9.97 | 9.97 | 100 | 1 |
| 5 | LKB00921E014 | 3.59 | TBond | 9.98 | 10.00 | 10.00 | 9.98 | 9.99 | 150 | 2 |
| 6 | LKB00821H019 | 3.84 | TBond | 10.00 | 10.00 | 10.00 | 10.00 | 10.00 | 50 | 1 |
| 7 | LKB00521L157 | 4.21 | TBond | 9.85 | 9.85 | 9.85 | 9.85 | 9.85 | 50 | 1 |
| 8 | LKB00922J011 | 5.00 | TBond | 10.07 | 10.14 | 10.14 | 10.07 | 10.10 | 300 | 3 |
| 9 | LKB01025C157 | 7.46 | TBond | 10.45 | 10.45 | 10.45 | 10.45 | 10.45 | 200 | 1 |
| 10 | LKB01225E019 | 7.59 | TBond | 10.55 | 10.55 | 10.55 | 10.55 | 10.55 | 100 | 1 |
| 11 | LKB01026H014 | 8.84 | TBond | 10.27 | 10.30 | 10.30 | 10.26 | 10.28 | 600 | 7 |
| 12 | LKB01027F156 | 9.71 | TBond | 10.34 | 10.34 | 10.34 | 10.28 | 10.31 | 200 | 2 |
| 13 | LKB01528I017 | 10.92 | TBond | 10.55 | 10.55 | 10.55 | 10.55 | 10.55 | 100 | 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.

