



Public Debt Department
Government Securities Secondary Market Trade Summary* 29.09.2017

Indicators	29.09.2017	28.09.2017
Total Turnover (Rs.Mn)	10,014	3,828
No of Trades	25	25
No of Securities Traded	12	13
No of Participants	15	14

No	ISIN	Tenure (Years)	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA18217J272	0.07	Tbill	8.10	8.10	8.10	8.10	8.10	2,000	2
2	LKA18218A055	0.26	Tbill	8.75	8.71	8.75	8.71	8.71	1,700	3
3	LKA18218A196	0.30	Tbill	8.82	8.82	8.82	8.82	8.82	250	1
4	LKA18218C309	0.49	Tbill	8.94	8.94	8.94	8.94	8.94	400	1
5	LKB00619G019	1.74	TBond	9.50	9.50	9.50	9.50	9.50	1,100	1
6	LKB00521C016	3.41	TBond	10.00	10.00	10.00	10.00	10.00	2,000	4
7	LKB00921E014	3.58	TBond	9.91	9.91	9.91	9.91	9.91	100	1
8	LKB00922J011	5.00	TBond	10.10	10.05	10.10	10.05	10.07	650	2
9	LKB01024A014	6.25	TBond	10.17	10.25	10.25	10.12	10.17	250	3
10	LKB01025C157	7.45	TBond	10.45	10.45	10.45	10.45	10.45	50	1
11	LKB01026H014	8.83	TBond	10.31	10.30	10.31	10.30	10.30	150	3
12	LKB01528I017	10.92	TBond	10.57	10.45	10.57	10.45	10.48	1,364	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.

