



Public Debt Department
Government Securities Secondary Market Trade Summary* 05.03.2020

Indicators	05.03.2020	04.03.2020
Total Turnover (Rs.Mn)	7,209	26,902
No of Trades	59	139
No of Securities Traded	13	20
No of Participants	15	19

No	ISIN	Tenure	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA36420J023	0.58	Tbill	8.20	8.20	8.20	8.20	8.20	250	1
2	LKA36420J163	0.62	Tbill	8.35	8.20	8.35	8.20	8.29	609	2
3	LKA36420L185	0.79	Tbill	8.30	8.30	8.30	8.30	8.30	500	2
4	LKA36421B051	0.92	Tbill	8.37	8.37	8.37	8.37	8.37	100	1
5	LKB00821H019	1.41	TBond	8.80	8.90	8.90	8.65	8.78	750	3
6	LKB00521L157	1.78	TBond	8.85	9.05	9.05	8.85	8.95	500	2
7	LKB01123I017	3.49	TBond	9.30	9.30	9.30	9.30	9.30	100	1
8	LKB00524C150	4.03	TBond	9.55	9.55	9.55	9.55	9.55	250	1
9	LKB00524F153	4.28	TBond	9.65	9.51	9.70	9.50	9.59	350	6
10	LKB00824H013	4.41	TBond	9.60	9.55	9.60	9.55	9.58	450	3
11	LKB00524I157	4.53	TBond	9.62	9.50	9.68	9.50	9.59	2,100	23
12	LKB01025C157	5.03	TBond	9.67	9.68	9.68	9.67	9.68	500	2
13	LKB00827J152	7.61	TBond	9.80	9.74	9.85	9.70	9.78	750	12

* Transactions reported upto 4.00pm on 05.03.2020 and 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.

