



Public Debt Department
Government Securities Secondary Market Trade Summary* 22.05.2020

| Indicators | 22.05.2020 | 21.05.2020 |
|-------------------------|------------|------------|
| Total Turnover (Rs.Mn) | 11,864 | 10,750 |
| No of Trades | 71 | 65 |
| No of Securities Traded | 13 | 12 |
| No of Participants | 14 | 15 |

| No | ISIN | Tenure | Security Type | Opening Yield % | Closing Yield % | Highest Yield % | Lowest Yield % | Weighted Average Yield % | Volume Rs. Mn | No of Trades |
|----|--------------|--------|---------------|-----------------|-----------------|-----------------|----------------|--------------------------|---------------|--------------|
| 1 | LKA09120F194 | 0.07 | Tbill | 6.55 | 6.55 | 6.55 | 6.55 | 6.55 | 1,621 | 1 |
| 2 | LKA09120H216 | 0.24 | Tbill | 6.71 | 6.71 | 6.71 | 6.71 | 6.71 | 300 | 1 |
| 3 | LKA18220J029 | 0.35 | Tbill | 6.72 | 6.72 | 6.72 | 6.72 | 6.72 | 2,000 | 2 |
| 4 | LKA36420K138 | 0.47 | Tbill | 6.90 | 6.90 | 6.90 | 6.90 | 6.90 | 863 | 2 |
| 5 | LKB00821H019 | 1.18 | TBond | 6.90 | 6.90 | 6.90 | 6.90 | 6.90 | 430 | 1 |
| 6 | LKB00922J011 | 2.35 | TBond | 7.75 | 7.65 | 7.75 | 7.60 | 7.68 | 2,450 | 15 |
| 7 | LKB00323A151 | 2.64 | TBond | 7.97 | 7.90 | 7.97 | 7.89 | 7.91 | 1,450 | 13 |
| 8 | LKB00524F153 | 4.05 | TBond | 8.45 | 8.45 | 8.45 | 8.45 | 8.45 | 100 | 2 |
| 9 | LKB00524I157 | 4.31 | TBond | 8.47 | 8.44 | 8.50 | 8.43 | 8.45 | 1,250 | 15 |
| 10 | LKB01225E019 | 4.93 | TBond | 8.57 | 8.60 | 8.60 | 8.55 | 8.57 | 600 | 8 |
| 11 | LKB01025H016 | 5.18 | TBond | 8.64 | 8.65 | 8.65 | 8.60 | 8.64 | 400 | 4 |
| 12 | LKB01026H014 | 6.18 | TBond | 8.79 | 8.79 | 8.79 | 8.79 | 8.79 | 50 | 1 |
| 13 | LKB00827J152 | 7.39 | TBond | 8.83 | 8.84 | 8.84 | 8.83 | 8.83 | 350 | 6 |

*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.

