



Public Debt Department
Government Securities Secondary Market Trade Summary* 15.10.2020

Indicators	15.10.2020	14.10.2020
Total Turnover (Rs.Mn)	7,543	30,642
No of Trades	45	70
No of Securities Traded	15	20
No of Participants	17	23

No	ISIN	Tenure	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA36420K203	0.10	Tbill	4.54	4.56	4.56	4.54	4.55	200	2
2	LKA36421D099	0.48	Tbill	4.69	4.69	4.69	4.69	4.69	250	1
3	LKA18221D160	0.50	Tbill	4.70	4.70	4.70	4.70	4.70	250	1
4	LKA36421J153	1.00	Tbill	4.95	4.92	4.97	4.92	4.94	294	4
5	LKB00322K152	2.08	TBond	5.55	5.50	5.55	5.50	5.54	950	6
6	LKB00322L150	2.17	TBond	5.52	5.45	5.52	5.45	5.48	846	2
7	LKB01123I017	2.88	TBond	5.70	5.70	5.70	5.70	5.70	500	1
8	LKB00524I157	3.92	TBond	6.05	6.01	6.08	6.01	6.05	1,953	10
9	LKB01225E019	4.54	TBond	6.30	6.30	6.30	6.30	6.30	50	1
10	LKB01326B011	5.30	TBond	6.55	6.56	6.60	6.55	6.56	1,350	6
11	LKB01226F014	5.63	TBond	6.60	6.59	6.60	6.59	6.59	350	4
12	LKB00827H156	6.83	TBond	6.85	6.85	6.85	6.85	6.85	100	1
13	LKB00827J152	7.00	TBond	6.88	6.89	6.90	6.88	6.89	300	3
14	LKB01628G019	7.71	TBond	7.10	7.10	7.10	7.10	7.10	50	1
15	LKB01530E152	9.58	TBond	7.40	7.40	7.41	7.40	7.41	100	2

* Transactions reported up to 4.00 p.m. on 15.10.2020 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.

