



Public Debt Department  
Government Securities Secondary Market Trade Summary\* 16.10.2020

| Indicators              | 16.10.2020 | 15.10.2020 |
|-------------------------|------------|------------|
| Total Turnover (Rs.Mn)  | 10,357     | 7,593      |
| No of Trades            | 63         | 46         |
| No of Securities Traded | 11         | 16         |
| No of Participants      | 15         | 17         |

| No | ISIN         | Tenure | Security Type | Opening Yield % | Closing Yield % | Highest Yield % | Lowest Yield % | Weighted Average Yield % | Volume Rs. Mn | No of Trades |
|----|--------------|--------|---------------|-----------------|-----------------|-----------------|----------------|--------------------------|---------------|--------------|
| 1  | LKA36421A087 | 0.22   | Tbill         | 4.61            | 4.61            | 4.61            | 4.61           | 4.61                     | 500           | 1            |
| 2  | LKA36421I247 | 0.93   | Tbill         | 4.65            | 4.65            | 4.65            | 4.65           | 4.65                     | 103           | 1            |
| 3  | LKB00523G153 | 2.74   | TBond         | 5.72            | 5.66            | 5.72            | 5.65           | 5.67                     | 900           | 5            |
| 4  | LKB01123I017 | 2.87   | TBond         | 5.75            | 5.75            | 5.75            | 5.75           | 5.75                     | 200           | 2            |
| 5  | LKB00524I157 | 3.91   | TBond         | 6.03            | 6.00            | 6.10            | 6.00           | 6.06                     | 2,303         | 6            |
| 6  | LKB01326B011 | 5.29   | TBond         | 6.52            | 6.51            | 6.58            | 6.50           | 6.52                     | 3,501         | 32           |
| 7  | LKB01026H014 | 5.78   | TBond         | 6.85            | 6.87            | 6.87            | 6.65           | 6.77                     | 2,350         | 7            |
| 8  | LKB00827H156 | 6.82   | TBond         | 6.85            | 6.77            | 6.85            | 6.77           | 6.80                     | 150           | 3            |
| 9  | LKB00827J152 | 6.99   | TBond         | 6.88            | 6.88            | 6.88            | 6.87           | 6.88                     | 250           | 4            |
| 10 | LKB01628G019 | 7.70   | TBond         | 7.09            | 7.09            | 7.09            | 7.09           | 7.09                     | 50            | 1            |
| 11 | LKB01530E152 | 9.57   | TBond         | 7.40            | 7.40            | 7.40            | 7.40           | 7.40                     | 50            | 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.

