



Public Debt Department
Government Securities Secondary Market Trade Summary* 22.10.2019

Indicators	22.10.2019	21.10.2019
Total Turnover (Rs.Mn)	8,640	12,300
No of Trades	40	31
No of Securities Traded	12	9
No of Participants	15	16

No	ISIN	Tenure	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA36420A311	0.28	Tbill	7.60	7.55	7.60	7.55	7.58	1,100	2
2	LKA36420B145	0.31	Tbill	7.60	7.60	7.60	7.60	7.60	1,040	1
3	LKA36420J163	0.99	Tbill	8.30	8.30	8.30	8.30	8.30	750	2
4	LKB00521L157	2.15	TBond	8.70	8.70	8.70	8.70	8.70	100	1
5	LKB00523C152	3.39	TBond	9.55	9.56	9.56	9.53	9.54	1,000	4
6	LKB00523G153	3.73	TBond	9.63	9.60	9.63	9.60	9.61	1,000	2
7	LKB00524C150	4.40	TBond	9.96	9.96	9.96	9.96	9.96	100	1
8	LKB00524F153	4.65	TBond	9.95	9.97	10.02	9.95	10.00	800	7
9	LKB00524I157	4.90	TBond	10.00	10.01	10.04	10.00	10.01	1,150	11
10	LKB01226F014	6.61	TBond	10.17	10.17	10.17	10.17	10.17	500	1
11	LKB00827A151	7.23	TBond	10.27	10.27	10.27	10.27	10.27	600	1
12	LKB01534I155	14.90	TBond	10.73	10.71	10.73	10.71	10.72	500	7

* Transactions reported upto 4pm on 22.10.2019 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.

