



Public Debt Department
Government Securities Secondary Market Trade Summary* 27.02.2020

Indicators	27.02.2020	26.02.2020
Total Turnover (Rs.Mn)	15,004	22,603
No of Trades	84	44
No of Securities Traded	26	15
No of Participants	18	15

No	ISIN	Tenure	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA36420C135	0.04	Tbill	7.21	7.21	7.21	7.21	7.21	2,000	2
2	LKA36420C275	0.08	Tbill	7.35	7.35	7.35	7.35	7.35	1,038	1
3	LKB00520E014	0.18	TBond	7.30	7.30	7.30	7.30	7.30	200	4
4	LKA36420E222	0.23	Tbill	7.40	7.40	7.40	7.40	7.40	500	1
5	LKA36420E297	0.25	Tbill	7.37	7.30	7.37	7.30	7.34	280	2
6	LKA18220E293	0.25	Tbill	7.40	7.40	7.40	7.40	7.40	500	1
7	LKA36420J163	0.64	Tbill	8.00	8.00	8.00	8.00	8.00	200	4
8	LKA36420K278	0.75	Tbill	8.43	8.43	8.43	8.43	8.43	1,000	1
9	LKA36421A087	0.87	Tbill	8.47	8.47	8.47	8.47	8.47	250	1
10	LKA36421B051	0.94	Tbill	8.35	8.35	8.35	8.35	8.35	60	1
11	LKA36421B127	0.96	Tbill	8.50	8.50	8.50	8.50	8.50	200	1
12	LKA36421B192	0.98	Tbill	8.45	8.45	8.45	8.45	8.45	100	1
13	LKB00921E014	1.17	TBond	8.60	8.60	8.60	8.60	8.60	500	2
14	LKB00523C152	3.04	TBond	9.30	9.35	9.35	9.25	9.29	1,150	7
15	LKB00623E156	3.21	TBond	9.40	9.36	9.45	9.36	9.40	2,050	3
16	LKB00523G153	3.38	TBond	9.38	9.45	9.45	9.30	9.40	500	5
17	LKB01123I017	3.51	TBond	9.40	9.35	9.40	9.30	9.33	300	5
18	LKB01023I019	3.51	TBond	9.40	9.40	9.40	9.40	9.40	50	1
19	LKB01024A014	3.84	TBond	9.63	9.65	9.70	9.60	9.64	656	6
20	LKB00524C150	4.05	TBond	9.65	9.69	9.69	9.65	9.67	200	2
21	LKB00524F153	4.30	TBond	9.70	9.60	9.70	9.60	9.65	200	2
22	LKB00824H013	4.43	TBond	9.68	9.75	9.75	9.65	9.72	1,750	12
23	LKB00524I157	4.55	TBond	9.70	9.65	9.70	9.62	9.65	650	10
24	LKB01027F156	7.30	TBond	9.93	9.88	9.93	9.85	9.88	200	3
25	LKB00827J152	7.63	TBond	9.80	9.80	9.80	9.80	9.80	100	1
26	LKB01528I017	8.51	TBond	9.90	9.90	9.92	9.90	9.90	370	5

* Transactions reported upto 4.00pm on 27.02.2020 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.

