



Public Debt Department
Government Securities Secondary Market Trade Summary* 29.10.2019

Indicators	29.10.2019	28.10.2019
Total Turnover (Rs.Mn)	20,442	8,700
No of Trades	77	37
No of Securities Traded	15	13
No of Participants	17	16

No	ISIN	Tenure	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA36420A170	0.22	Tbill	7.55	7.55	7.55	7.55	7.55	1,500	2
2	LKA36420A246	0.24	Tbill	7.55	7.55	7.55	7.55	7.55	1,750	3
3	LKB00520E014	0.51	TBond	7.75	7.65	7.75	7.65	7.66	1,750	3
4	LKA36420E016	0.51	Tbill	7.85	7.85	7.85	7.85	7.85	200	1
5	LKA36420G037	0.68	Tbill	7.90	7.90	7.90	7.90	7.90	50	1
6	LKA36420J239	0.99	Tbill	8.35	8.35	8.35	8.35	8.35	1,000	3
7	LKB00921E014	1.51	TBond	8.65	8.64	8.65	8.60	8.64	700	3
8	LKB00922J011	2.92	TBond	9.11	9.13	9.18	9.11	9.13	700	7
9	LKB00524C150	4.38	TBond	9.95	9.92	9.95	9.92	9.94	150	2
10	LKB00524F153	4.63	TBond	9.95	9.95	9.95	9.95	9.95	1,100	3
11	LKB00524I157	4.88	TBond	9.98	9.98	9.98	9.98	9.98	900	2
12	LKB01026H014	6.76	TBond	8.35	10.15	10.15	10.15	10.15	250	2
13	LKB01027F156	7.63	TBond	10.20	10.22	10.22	10.20	10.21	300	2
14	LKB00827J152	7.96	TBond	10.30	10.25	10.35	10.13	10.21	9,442	38
15	LKB01534I155	14.88	TBond	10.65	10.61	10.65	10.61	10.62	650	5

* Transactions reported upto 4pm on 29.10.2019 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.

