



Public Debt Department
Government Securities Secondary Market Trade Summary* 30.10.2019

Indicators	30.10.2019	29.10.2019
Total Turnover (Rs.Mn)	8,798	26,567
No of Trades	32	123
No of Securities Traded	13	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	LKA36420A311	0.25	Tbill	7.45	7.45	7.45	7.45	7.45	61	1
2	LKA18220E012	0.50	Tbill	7.65	7.68	7.68	7.65	7.67	200	4
3	LKA36420J163	0.96	Tbill	8.34	8.30	8.34	8.30	8.32	1,350	3
4	LKA36420J304	1.00	Tbill	8.36	8.35	8.39	8.35	8.36	1,551	4
5	LKB00521L157	2.13	TBond	8.65	8.70	8.70	8.65	8.67	350	3
6	LKB00922G017	2.67	TBond	9.10	9.10	9.10	9.10	9.10	500	1
7	LKB00922J011	2.92	TBond	9.20	9.15	9.20	9.15	9.18	1,100	2
8	LKB00623E156	3.54	TBond	9.64	9.64	9.64	9.64	9.64	686	2
9	LKB01023I019	3.84	TBond	9.68	9.68	9.68	9.68	9.68	250	2
10	LKB00524F153	4.63	TBond	9.95	9.95	9.95	9.95	9.95	800	2
11	LKB01025H016	5.75	TBond	10.10	10.10	10.10	10.10	10.10	150	2
12	LKB00827A151	7.21	TBond	10.20	10.20	10.20	10.20	10.20	1,400	2
13	LKB00827J152	7.96	TBond	10.25	10.27	10.27	10.25	10.26	400	4

* Transactions reported upto 4pm on 30.10.2019 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.

