



Public Debt Department
Government Securities Secondary Market Trade Summary* 31.01.2020

Indicators	31.01.2020	30.01.2020
Total Turnover (Rs.Mn)	21,687	29,609
No of Trades	125	182
No of Securities Traded	29	20
No of Participants	24	20

No	ISIN	Tenure	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA36420B145	0.04	Tbill	7.12	7.12	7.12	7.12	7.12	2,500	1
2	LKA36420B285	0.08	Tbill	7.25	7.25	7.25	7.25	7.25	868	2
3	LKA36420C069	0.10	Tbill	7.25	7.25	7.25	7.25	7.25	450	1
4	LKA09120E015	0.25	Tbill	7.20	7.30	7.30	7.20	7.27	207	3
5	LKA18220G314	0.50	Tbill	8.16	7.85	8.16	7.85	7.95	595	3
6	LKA36420J239	0.73	Tbill	8.20	8.18	8.20	8.18	8.19	900	2
7	LKA36420J304	0.75	Tbill	8.21	8.21	8.21	8.21	8.21	250	1
8	LKA36420K062	0.77	Tbill	8.21	8.21	8.21	8.21	8.21	250	1
9	LKB00520L159	0.87	TBond	8.30	8.30	8.30	8.30	8.30	900	3
10	LKA36421A152	0.96	Tbill	8.25	8.25	8.25	8.25	8.25	250	1
11	LKA36421A228	0.98	Tbill	8.25	8.25	8.25	8.25	8.25	350	1
12	LKA36421A293	1.00	Tbill	8.25	8.40	8.40	8.25	8.26	886	3
13	LKB00521C016	1.08	TBond	8.60	8.60	8.60	8.60	8.60	50	1
14	LKB00921E014	1.25	TBond	8.35	8.35	8.35	8.35	8.35	100	2
15	LKB00821H019	1.50	TBond	8.44	8.44	8.44	8.44	8.44	200	1
16	LKB00523C152	3.12	TBond	8.95	8.95	8.95	8.95	8.95	100	1
17	LKB00523G153	3.45	TBond	8.90	8.90	8.90	8.90	8.90	350	4
18	LKB01123I017	3.58	TBond	9.00	9.03	9.03	8.95	8.98	700	9
19	LKB01023I019	3.58	TBond	9.25	9.25	9.25	9.25	9.25	180	1
20	LKB00523L153	3.87	TBond	9.03	9.03	9.03	9.03	9.03	50	1
21	LKB00524C150	4.12	TBond	9.17	9.16	9.25	9.15	9.17	900	10
22	LKB00524F153	4.37	TBond	9.20	9.27	9.28	9.20	9.25	1,400	6
23	LKB00824H013	4.50	TBond	9.23	9.23	9.23	9.23	9.23	100	1
24	LKB00524I157	4.62	TBond	9.22	9.26	9.27	9.20	9.23	5,300	42
25	LKB01025C157	5.12	TBond	9.27	9.28	9.30	9.27	9.29	1,400	10
26	LKB00827A151	6.96	TBond	9.48	9.48	9.48	9.48	9.48	1,100	2
27	LKB00827J152	7.70	TBond	9.37	9.41	9.42	9.37	9.40	750	7
28	LKB01530E152	10.29	TBond	9.51	9.51	9.51	9.51	9.51	100	1
29	LKB01533A154	12.96	TBond	9.51	9.50	9.51	9.50	9.51	500	4

* Transactions reported upto 4.00pm on 31.01.2020 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.

