



ශ්‍රී ලංකා මහ බැංකුව
இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 12.02.2020

Indicators	12.02.2020	11.02.2020
Total Turnover (Rs.Mn)	13,578	7,349
No of Trades	72	31
No of Securities Traded	17	10
No of Participants	19	15

No	ISIN	Tenure	Security Type	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades
1	LKA36420G243	0.45	Tbill	7.92	7.92	7.92	7.92	7.92	250	1
2	LKA18220H148	0.50	Tbill	8.05	8.03	8.10	8.03	8.05	2,865	11
3	LKA36421A087	0.91	Tbill	8.51	8.49	8.51	8.49	8.50	500	2
4	LKA36421A152	0.93	Tbill	8.50	8.40	8.50	8.40	8.43	1,250	3
5	LKA36421A293	0.96	Tbill	8.50	8.51	8.51	8.50	8.50	1,750	5
6	LKA36421B127	1.00	Tbill	8.58	8.60	8.60	8.50	8.56	4,763	20
7	LKB00921E014	1.22	TBond	8.60	8.60	8.60	8.60	8.60	250	1
8	LKB00523C152	3.09	TBond	9.15	9.15	9.15	9.15	9.15	50	1
9	LKB00524F153	4.34	TBond	9.49	9.49	9.49	9.49	9.49	100	1
10	LKB00524I157	4.59	TBond	9.50	9.49	9.51	9.49	9.50	950	12
11	LKB01025H016	5.47	TBond	9.58	9.57	9.58	9.57	9.58	100	2
12	LKB00827A151	6.92	TBond	9.61	9.61	9.61	9.61	9.61	200	2
13	LKB00827J152	7.67	TBond	9.65	9.65	9.65	9.65	9.65	50	1
14	LKB01529A012	8.89	TBond	9.91	9.90	9.91	9.90	9.91	100	2
15	LKB01530E152	10.25	TBond	9.90	9.90	9.91	9.90	9.90	200	4
16	LKB01534I155	14.59	TBond	9.91	9.90	9.91	9.90	9.91	100	2
17	LKB02035C155	15.09	Tbond	9.95	9.89	9.95	9.89	9.92	100	2

* Transactions reported upto 5.00pm on 12.02.2020 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.

