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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 13.02.2024

| Indicators | 13.02.2024 | 12.02.2024 |
|-------------------------|------------|------------|
| Total Turnover (Rs.Mn) | 33,508 | 17,024 |
| No of Trades | 126 | 68 |
| No of Securities Traded | 20 | 18 |
| No of Participants | 21 | 14 |

| No | ISIN | Tenure | Security Type | Opening Yield(%) | Closing Yield(%) | Highest Yield(%) | Lowest Yield(%) | Weighted Average Yield(%) | Volume (Rs. Mn) | No of Trades |
|----|--------------|--------|---------------|-------------------|-------------------|-------------------|------------------|----------------------------|-----------------|--------------|
| 1 | LKA36424C012 | 0.04 | Tbill | 9.50 | 9.50 | 9.70 | 9.50 | 9.60 | 4,000 | 3 |
| 2 | LKA36424C228 | 0.10 | Tbill | 9.90 | 9.90 | 9.90 | 9.90 | 9.90 | 500 | 1 |
| 3 | LKA09124C227 | 0.10 | Tbill | 9.90 | 9.90 | 9.90 | 9.90 | 9.90 | 1,000 | 1 |
| 4 | LKA09124D266 | 0.20 | Tbill | 10.25 | 10.25 | 10.25 | 10.25 | 10.25 | 52 | 1 |
| 5 | LKB00224E013 | 0.21 | TBond | 10.00 | 10.00 | 10.00 | 10.00 | 10.00 | 250 | 1 |
| 6 | LKA18224G266 | 0.45 | Tbill | 10.10 | 10.10 | 10.10 | 10.10 | 10.10 | 500 | 1 |
| 7 | LKA36425A245 | 0.94 | Tbill | 10.00 | 10.00 | 10.00 | 10.00 | 10.00 | 669 | 1 |
| 8 | LKA36425A310 | 0.96 | Tbill | 10.00 | 10.00 | 10.00 | 10.00 | 10.00 | 912 | 1 |
| 9 | LKB01326B011 | 1.97 | TBond | 10.80 | 10.57 | 10.80 | 10.57 | 10.67 | 2,050 | 9 |
| 10 | LKB01226F014 | 2.29 | TBond | 10.71 | 10.71 | 10.71 | 10.71 | 10.71 | 250 | 1 |
| 11 | LKB01026H014 | 2.46 | TBond | 10.90 | 10.90 | 10.90 | 10.80 | 10.87 | 850 | 8 |
| 12 | LKB00326L151 | 2.83 | TBond | 10.95 | 10.90 | 10.95 | 10.82 | 10.88 | 1,555 | 8 |
| 13 | LKB00527E019 | 3.21 | TBond | 11.50 | 11.50 | 11.50 | 11.50 | 11.50 | 450 | 3 |
| 14 | LKB00527I150 | 3.58 | TBond | 11.70 | 11.45 | 11.70 | 11.45 | 11.54 | 2,700 | 20 |
| 15 | LKB01028C151 | 4.08 | TBond | 11.90 | 11.90 | 11.90 | 11.90 | 11.90 | 150 | 2 |
| 16 | LKB01528E016 | 4.21 | TBond | 11.93 | 11.93 | 11.93 | 11.93 | 11.93 | 100 | 1 |
| 17 | LKB01628G019 | 4.38 | TBond | 12.00 | 11.90 | 12.00 | 11.80 | 11.91 | 8,800 | 22 |
| 18 | LKB00528L152 | 4.84 | TBond | 12.00 | 11.80 | 12.00 | 11.75 | 11.94 | 8,070 | 38 |
| 19 | LKB01530E152 | 6.25 | TBond | 12.25 | 12.30 | 12.30 | 12.25 | 12.28 | 100 | 2 |
| 20 | LKB01032G014 | 8.38 | TBond | 12.73 | 12.50 | 12.73 | 12.50 | 12.52 | 550 | 2 |

*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 on 13.02.2024.

