



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

Public Debt Department
Government Securities Secondary Market Trade Summary* 28.02.2024

Indicators	28.02.2024	27.02.2024
Total Turnover (Rs.Mn)	52,960	10,997
No of Trades	150	49
No of Securities Traded	31	23
No of Participants	21	19

No	ISIN	Tenure	Security Type	Opening Yield(%)	Closing Yield(%)	Highest Yield(%)	Lowest Yield(%)	Weighted Average Yield(%)	Volume (Rs. Mn)	No of Trades
1	LKA36424D051	0.10	Tbill	9.70	9.70	9.70	9.70	9.70	1,000	1
2	LKA36424D127	0.12	Tbill	9.75	9.75	9.75	9.75	9.75	1,000	1
3	LKA36424D192	0.14	Tbill	9.75	9.75	9.75	9.75	9.75	2,000	2
4	LKA09124D191	0.14	Tbill	9.75	9.75	9.75	9.75	9.75	1,000	1
5	LKA09124E033	0.18	Tbill	9.85	9.85	9.85	9.85	9.85	1,000	1
6	LKA36424E034	0.18	Tbill	9.80	9.80	9.80	9.80	9.80	1,000	1
7	LKA18224E170	0.22	Tbill	9.80	9.80	9.80	9.80	9.80	1,000	1
8	LKA09124E314	0.25	Tbill	9.92	9.90	9.98	9.50	9.86	12,638	30
9	LKA18224E311	0.25	Tbill	9.85	9.60	9.85	9.60	9.79	258	2
10	LKA36424E315	0.25	Tbill	9.85	9.85	9.85	9.85	9.85	1,750	4
11	LKA18224H025	0.43	Tbill	9.87	9.87	9.87	9.87	9.87	1,000	1
12	LKA36424H169	0.47	Tbill	9.95	9.95	9.95	9.95	9.95	500	1
13	LKA18224H306	0.50	Tbill	9.75	9.94	10.10	9.50	9.93	7,627	32
14	LKB00325A156	0.88	TBond	10.00	10.10	10.10	10.00	10.09	450	3
15	LKA36425B284	1.00	Tbill	9.95	9.94	10.10	9.98	10.03	10,800	20
16	LKB01326B011	1.93	TBond	10.75	10.75	10.75	10.75	10.75	179	1
17	LKB01026H014	2.42	TBond	10.95	10.95	10.95	10.95	10.95	100	1
18	LKB00326L151	2.80	TBond	11.05	11.00	11.05	11.00	11.03	200	2
19	LKB00827A151	2.88	TBond	11.07	11.10	11.10	11.07	11.09	200	2
20	LKB00527I150	3.55	TBond	11.95	11.85	11.95	11.85	11.91	1,350	7
21	LKB01028C151	4.04	TBond	12.15	12.15	12.15	12.15	12.15	50	1
22	LKB01528E016	4.17	TBond	12.15	12.15	12.15	12.14	12.15	1,050	4
23	LKB01628G019	4.34	TBond	12.20	12.05	12.20	12.05	12.12	2,950	13
24	LKB01528I017	4.51	TBond	12.20	12.15	12.20	12.15	12.19	1,200	4
25	LKB00528L152	4.80	TBond	12.20	12.20	12.20	12.20	12.20	250	1
26	LKB00729G156	5.38	TBond	12.26	12.25	12.26	12.25	12.26	200	3
27	LKB01530E152	6.21	TBond	12.38	12.25	12.38	12.23	12.29	1,450	4
28	LKB00931E153	7.21	TBond	12.55	12.55	12.55	12.55	12.55	100	1
29	LKB01031L016	7.76	TBond	12.47	12.47	12.47	12.47	12.47	50	1
30	LKB01032G014	8.34	TBond	12.60	12.54	12.60	12.54	12.57	507	2
31	LKB01533A154	8.88	TBond	12.60	12.60	12.75	12.60	12.68	100	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 up to 4.00 p.m on 28.02.2024.

