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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 06.03.2024

Indicators	06.03.2024	05.03.2024
Total Turnover (Rs.Mn)	79,748	25,109
No of Trades	207	60
No of Securities Traded	21	15
No of Participants	22	12

No	ISIN	Tenure	Security Type	Opening Yield(%)	Closing Yield(%)	Highest Yield (%)	Lowest Yield(%)	Weighted Average Yield(%)	Volume (Rs. Mn)	No of Trades
1	LKA36424C152	0.02	Tbill	9.45	9.45	9.45	9.45	9.45	2,000	1
2	LKA09124C292	0.06	Tbill	9.65	9.65	9.65	9.65	9.65	1,000	1
3	LKA36424D051	0.08	Tbill	9.90	9.90	9.90	9.90	9.90	1,500	1
4	LKA36424D267	0.14	Tbill	9.75	9.75	9.75	9.75	9.75	700	1
5	LKA09124E249	0.21	Tbill	9.95	9.95	9.95	9.95	9.95	500	1
6	LKA18224E246	0.21	Tbill	9.90	9.90	9.90	9.90	9.90	1,000	1
7	LKA18224E311	0.23	Tbill	10.00	10.00	10.00	10.00	10.00	500	1
8	LKA09124F071**	0.25	Tbill	10.34	10.29	10.44	9.25	10.01	27,212	69
9	LKA18224H306	0.48	Tbill	9.95	9.95	9.95	9.95	9.95	1,000	1
10	LKA18224I064**	0.50	Tbill	9.95	10.12	10.40	9.95	10.12	27,280	63
11	LKA36425B284	0.98	Tbill	10.05	10.05	10.05	10.05	10.05	1,000	1
12	LKA36425C076	1.00	Tbill	10.09	10.15	10.28	10.00	10.15	13,006	42
13	LKB01326B011	1.91	TBond	10.60	10.60	10.60	10.60	10.60	400	4
14	LKB01226F014	2.23	TBond	10.80	10.80	10.80	10.80	10.80	500	1
15	LKB01026H014	2.40	TBond	10.80	10.95	10.95	10.80	10.88	200	2
16	LKB00326L151	2.77	TBond	10.90	10.90	10.90	10.90	10.90	200	2
17	LKB00527E019	3.15	TBond	11.70	11.90	11.90	11.70	11.76	350	2
18	LKB00527I150	3.52	TBond	11.80	11.85	11.85	11.80	11.82	750	8
19	LKB01028C151	4.02	TBond	12.10	12.10	12.10	12.10	12.10	100	1
20	LKB01628G019	4.32	TBond	12.25	12.25	12.25	12.25	12.25	150	2
21	LKB01530E152	6.19	TBond	9.80	12.42	12.48	12.42	12.45	400	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 06.03.2024.
**Refers to trades following the new ISINs issued at the primary auction of T-bills on 06.03.2024. And the increase in reported Highest/Lowest Yields corresponds to reduced number of actual days of investment following the settlement of issuance falling due on 11.03.2024, being the usual settlement day (i.e. 08.03.2024) a holiday.