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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 07.03.2024

Indicators	07.03.2024	06.03.2024
Total Turnover (Rs.Mn)	16,791	80,248
No of Trades	43	208
No of Securities Traded	13	21
No of Participants	15	22

No	ISIN	Tenure	Security Type	Opening Yield(%)	Closing Yield(%)	Highest Yield(%)	Lowest Yield(%)	Weighted Average Yield(%)	Volume (Rs. Mn)	No of Trades
1	LKA36424D051	0.07	Tbill	9.90	9.90	9.90	9.90	9.90	150	1
2	LKA09124D266	0.13	Tbill	9.90	9.95	9.95	9.90	9.94	2,000	3
3	LKA18224E170	0.18	Tbill	10.00	10.00	10.00	10.00	10.00	900	1
4	LKA36424E174	0.18	Tbill	10.00	10.00	10.00	10.00	10.00	250	1
5	LKA18224F078	0.24	Tbill	9.90	9.90	9.90	9.90	9.90	820	1
6	LKA09124F071**	0.24	Tbill	10.50	10.37	10.50	10.25	10.36	8,351	21
7	LKA18224H306	0.47	Tbill	9.50	9.50	9.50	9.50	9.50	143	1
8	LKA18224I064	0.49	Tbill	10.00	10.08	10.12	9.25	10.05	1,512	5
9	LKA36425C076	0.99	Tbill	10.00	10.14	10.14	10.00	10.12	1,800	2
10	LKB01028C151	4.01	TBond	12.25	12.20	12.25	12.20	12.22	490	3
11	LKB01528E016	4.14	TBond	12.23	12.23	12.23	12.23	12.23	50	1
12	LKB01628G019	4.31	TBond	12.35	12.35	12.40	12.35	12.38	200	2
13	LKB01032G014	8.31	TBond	13.00	13.00	13.00	13.00	13.00	125	1

*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 07.03.2024.

**Refers to trades following the new ISIN 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.

