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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 28.03.2024

Indicators	28.03.2024	27.03.2024
Total Turnover (Rs.Mn)	8,645	32,885
No of Trades	14	107
No of Securities Traded	6	20
No of Participants	11	20

No	ISIN	Tenure	Security Type	Opening Yield(%)	Closing Yield(%)	Highest Yield(%)	Lowest Yield(%)	Weighted Average Yield(%)	Volume (Rs. Mn)	No of Trades
1	LKA09124F287**	0.25	Tbill	9.60	10.51	10.51	9.60	10.19	3,655	7
2	LKA18224F284	0.25	Tbill	10.00	10.00	10.00	10.00	10.00	990	1
3	LKB01326B011	1.85	TBond	10.90	10.90	10.90	10.90	10.90	1,000	1
4	LKB00326L151	2.72	TBond	11.35	11.35	11.35	11.35	11.35	500	1
5	LKB00527E019	3.09	TBond	11.75	11.75	11.75	11.75	11.75	500	1
6	LKB00931E153	7.13	TBond	12.50	12.52	12.52	12.50	12.51	2,000	3

*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 pm on 28.03.2024.

**Refers to trades following the new ISIN issued at the primary auction of T-bills held on 27.03.2024. And the increase in reported Highest/Closing Yields corresponds to reduced number of actual days of investment following the settlement of issuance falling due on 01.04.2024, being the usual settlement day (i.e. 29.03.2024) a holiday.

