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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 21.05.2024

Indicators	21.05.2024	20.05.2024
Total Turnover (Rs.Mn)	69,314	10,874
No of Trades	178	35
No of Securities Traded	28	15
No of Participants	21	13

No	ISIN	Tenure	Security Type	Opening Yield(%)	Closing Yield(%)	Highest Yield(%)	Lowest Yield(%)	Weighted Average Yield(%)	Volume (Rs. Mn)	No of Trades
1	LKA36424F213	0.08	Tbill	8.80	8.80	8.80	8.80	8.80	750	1
2	LKA09124H234**	0.25	Tbill	8.78	8.25	9.08	8.25	8.86	6,225	6
3	LKA18224J047	0.37	Tbill	9.20	9.20	9.20	9.20	9.20	100	1
4	LKA18224K011	0.45	Tbill	8.75	8.75	8.75	8.75	8.75	51	1
5	LKA18224K086	0.47	Tbill	9.10	9.10	9.10	9.10	9.10	500	1
6	LKA18224K151	0.48	Tbill	9.21	9.21	9.21	9.21	9.21	1,000	1
7	LKA18224K227**	0.50	Tbill	9.17	9.13	9.36	9.01	9.21	16,195	54
8	LKA36425C142	0.81	Tbill	9.28	9.28	9.28	9.28	9.28	500	1
9	LKA36425C217	0.83	Tbill	9.28	9.28	9.28	9.28	9.28	672	1
10	LKA36425C282	0.85	Tbill	9.25	9.25	9.25	9.25	9.25	274	1
11	LKA36425D041	0.87	Tbill	9.35	9.35	9.35	9.35	9.35	200	1
12	LKA36425D116	0.89	Tbill	9.25	9.25	9.25	9.25	9.25	808	1
13	LKA36425D256	0.93	Tbill	9.50	9.50	9.50	9.50	9.50	507	1
14	LKA36425E239**	1.00	Tbill	9.35	8.75	9.45	8.75	9.32	31,982	46
15	LKB01326B011	1.70	TBond	10.00	10.00	10.00	10.00	10.00	155	1
16	LKB00426E154	1.98	TBond	10.00	10.00	10.00	10.00	10.00	250	1
17	LKB01226F014	2.03	TBond	10.00	10.00	10.00	10.00	10.00	192	2
18	LKB01026H014	2.19	TBond	10.00	10.00	10.00	10.00	10.00	100	1
19	LKB00326L151	2.57	TBond	10.21	10.05	10.21	10.05	10.06	1,300	5
20	LKB00827A151	2.65	TBond	10.05	10.05	10.05	10.05	10.05	250	2
21	LKB00527I150	3.32	TBond	10.32	10.32	10.32	10.32	10.32	328	1
22	LKB01028C151	3.81	TBond	10.65	10.60	10.65	10.60	10.61	1,289	7
23	LKB01528E016	3.94	TBond	10.65	10.65	10.65	10.65	10.65	100	1
24	LKB01628G019	4.11	TBond	10.75	10.90	10.90	10.72	10.77	1,534	13
25	LKB00528L152	4.57	TBond	10.75	10.70	10.75	10.70	10.74	550	4
26	LKB01530E152	5.98	TBond	11.60	11.60	11.60	11.60	11.60	200	2
27	LKB00730J158	6.40	TBond	11.65	11.62	11.65	11.50	11.60	2,152	12
28	LKB02032J017	8.36	TBond	11.90	11.87	11.90	11.85	11.87	1,150	9

*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 21.05.2024.

**Refers to trades following the new ISINs issued at the primary auction of T-bills held on 21.05.2024. And the increase in reported Highest Yields corresponds to reduced number of actual days of investment following the settlement of issuance falling due on 27.05.2024, being the usual settlement day (i.e. 24.05.2024) a holiday.

