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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 22.05.2024

Indicators	22.05.2024	21.05.2024
Total Turnover (Rs.Mn)	16,573	69,314
No of Trades	100	178
No of Securities Traded	23	28
No of Participants	21	21

No	ISIN	Tenure	Security Type	Opening Yield(%)	Closing Yield(%)	Highest Yield(%)	Lowest Yield(%)	Weighted Average Yield(%)	Volume (Rs. Mn)	No of Trades
1	LKA09124H234**	0.24	Tbill	8.25	8.76	9.06	8.25	8.78	1,653	10
2	LKA36424H235	0.24	Tbill	8.60	8.55	8.60	8.55	8.58	100	2
3	LKB00524I157	0.30	TBond	9.25	9.25	9.25	9.25	9.25	100	1
4	LKA18224K086	0.45	Tbill	9.05	9.05	9.05	9.05	9.05	500	1
5	LKA18224K151	0.47	Tbill	9.00	9.00	9.00	9.00	9.00	170	1
6	LKA18224K227**	0.49	Tbill	9.02	9.17	9.32	8.90	9.12	3,643	24
7	LKA36425B144	0.72	Tbill	8.75	8.75	8.75	8.75	8.75	52	1
8	LKA36425E023	0.93	Tbill	9.52	9.52	9.52	9.52	9.52	55	1
9	LKA36425E239	0.99	Tbill	9.00	9.19	9.37	8.90	9.17	3,707	12
10	LKB01326B011	1.68	TBond	9.70	9.80	9.80	9.60	9.66	500	4
11	LKB00426E154	1.97	TBond	9.85	9.80	9.85	9.80	9.81	550	4
12	LKB01226F014	2.01	TBond	9.85	9.82	9.85	9.82	9.83	497	5
13	LKB01026H014	2.18	TBond	9.80	9.80	9.80	9.80	9.80	100	1
14	LKB00326L151	2.55	TBond	9.95	9.90	9.95	9.90	9.90	918	7
15	LKB00827A151	2.64	TBond	9.95	9.95	9.95	9.95	9.95	50	1
16	LKB00527I150	3.30	TBond	10.30	10.30	10.30	10.30	10.30	500	1
17	LKB00628A153	3.64	TBond	10.50	10.62	10.62	10.50	10.52	250	3
18	LKB01528E016	3.93	TBond	10.40	10.40	10.40	10.40	10.40	78	1
19	LKB01628G019	4.10	TBond	10.74	10.72	10.74	10.72	10.73	200	2
20	LKB00528L152	4.55	TBond	10.80	10.82	10.82	10.80	10.81	1,300	8
21	LKB01530E152	5.97	TBond	11.50	11.50	11.50	11.50	11.50	50	1
22	LKB01032G014	8.10	TBond	11.85	12.10	12.10	11.85	11.98	100	2
23	LKB02032J017	8.35	TBond	11.85	11.77	11.85	11.77	11.80	1,500	7

*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 22.05.2024.

**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.

