



DAILY FIXED INCOME & UNIT TRUST



March 27, 2024

"Auction yields decline following 4 consecutive upticks"

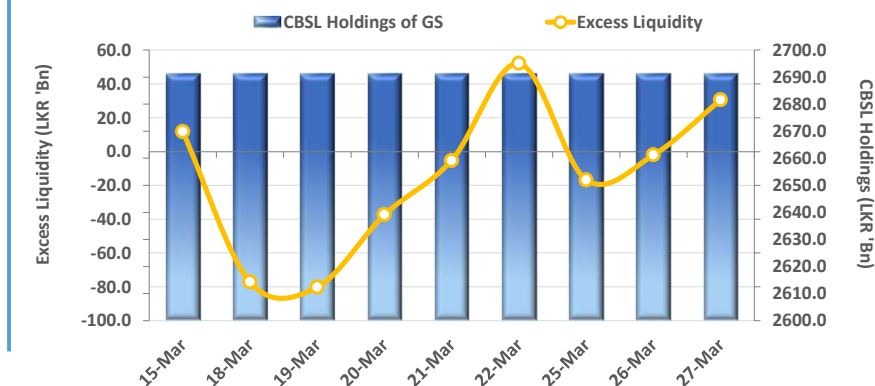
The secondary market witnessed low activity backed by limited trades during the day, whilst short and mid tenors mostly enticed trades. Accordingly, 15.12.26 tenor traded at 11.35%, 01.07.28 traded at 12.10%, 15.05.30 traded at 12.38% and 01.07.32 traded at 12.60%. Meanwhile at the weekly T-Bill auction, CBSL accepted the total amount offered of LKR 80.0Bn whilst, the yield rates experienced a decline after scaling higher for 4 consecutive sessions. Accordingly, 91 day maturities experienced higher acceptance, with CBSL accepting LKR 30.4Bn, (surpassing the offered amount of LKR 20.0Bn) at a weighted average yield rate (WAYR) of 10.07% (-16bps), 182 day maturities also witnessed a higher acceptance of LKR 42.4Bn, (surpassing the offered amount of LKR 30.0Bn) at a WAYR of 10.23% (-12bps), whilst 364 day maturities experienced a lower acceptance of LKR 7.2Bn (falling short than the amount offered of LKR 30.0Bn) at a WAYR of 10.28% (-10bps). Overnight liquidity improved to LKR 30.6Bn, whilst CBSL holdings remained stagnant at LKR 2691.3Bn. On the external side LKR slightly appreciated against the green back recording at LKR 302.0.

UNIT TRUSTS

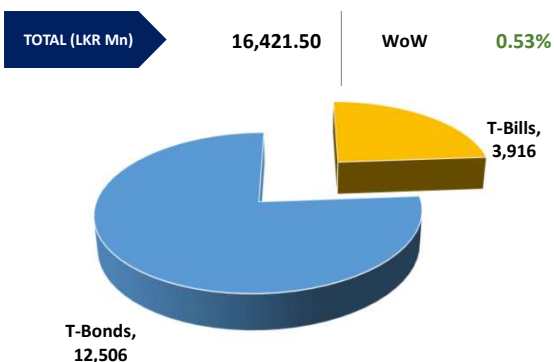
26-Mar-24

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	
First Capital Money Market Fund	FCMMF	3,030.13	3,030.13	13.65%
First Capital Gilt Edge Fund	FCGEF	2,313.62	2,313.62	7.15%
First Capital Wealth Fund	FCWF	1,819.97	1,819.92	53.59%
First Capital Equity Fund	FCCEF	2,383.90	2,264.70	N/A

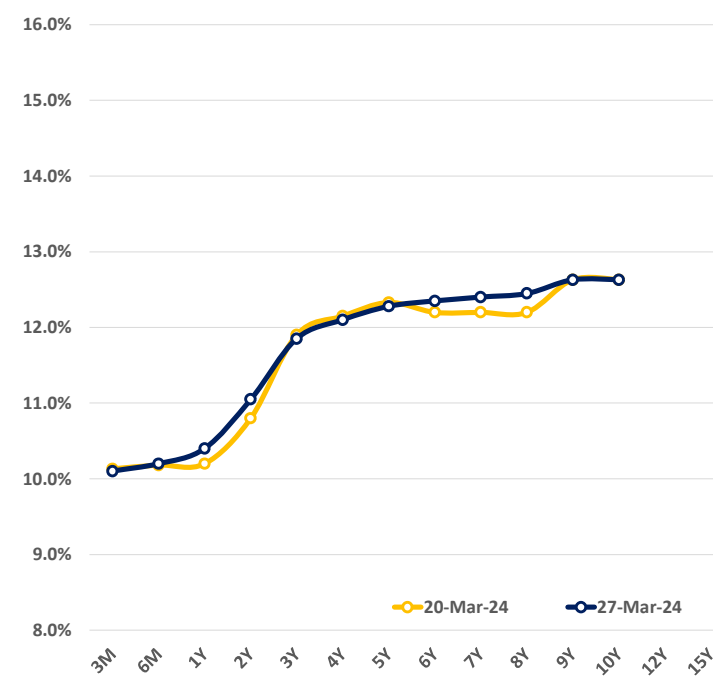
EXCESS LIQUIDITY AND CBSL HOLDINGS



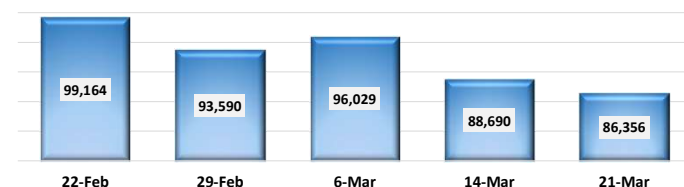
OUTSTANDING STOCK [GSEC]



BILLS AND BONDS YIELDS

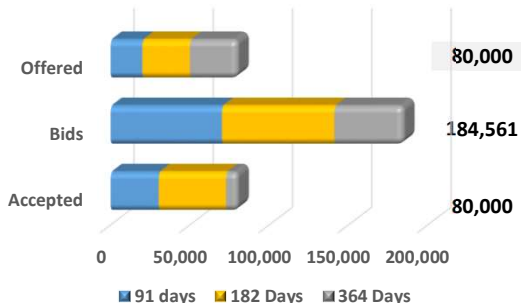


FOREIGN HOLDING (LKR MN)



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	10.20%	10.00%	10.10%	10.13%	-3
< 182 Days < 6M	10.25%	10.15%	10.20%	10.18%	+2
< 364 Days < 1Y	10.50%	10.30%	10.40%	10.20%	+20
01-Feb-26 < 2Y	11.10%	11.00%	11.05%	10.80%	+25
01-May-27 < 3Y	11.90%	11.80%	11.85%	11.90%	-5
15-Mar-28 < 4Y	12.15%	12.05%	12.10%	12.15%	-5
15-Jul-29 < 5Y	12.35%	12.20%	12.28%	12.33%	-5
15-May-30 < 6Y	12.40%	12.30%	12.35%	12.20%	+15
15-May-31 < 7Y	12.45%	12.35%	12.40%	12.20%	+20
01-Jul-32 < 8Y	12.50%	12.40%	12.45%	12.20%	+25
15-Jan-33 < 9Y	12.75%	12.50%	12.63%	12.63%	0
01-Jan-34 < 10Y	12.75%	12.50%	12.63%	12.63%	0
15-Mar-35 < 12Y	N/A	N/A	N/A	N/A	N/A
15-Aug-39 < 15Y	N/A	N/A	N/A	N/A	N/A
01-Jan-41 < 20Y	N/A	N/A	N/A	N/A	N/A

T-BILL AUCTION (LKR MN)



Auction Date 27-Mar-24

Settlement Date 01-Apr-24

91 days	10.07%	▼	-16 bps
184 days	10.23%	▼	-12 bps
364 days	10.28%	▼	-10 bps

T-BOND AUCTION (LKR MN)

Auction Date 12-Mar-24



MATURITY TABLE (LKR MN)

