


**First Capital**  
A Janashakthi Group Company

# DAILY FIXED INCOME & UNIT TRUST



**June 5, 2024**

**"Auction yields edge up after 8-weeks"**

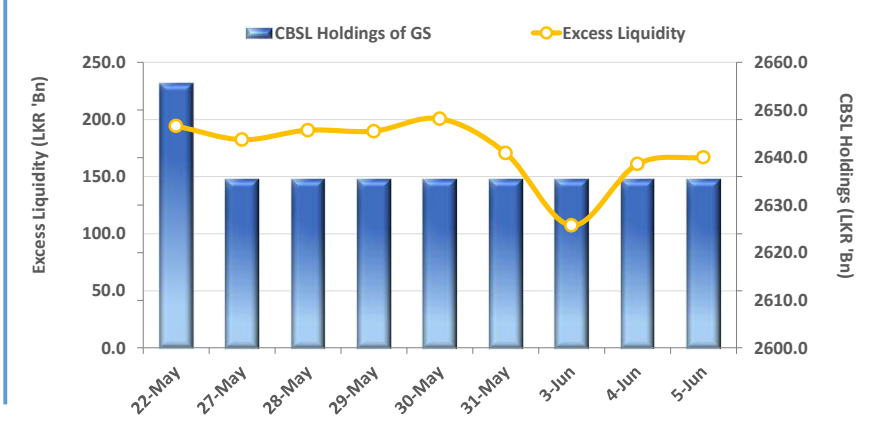
At the weekly T-Bill auction held today, CBSL fully accepted the total offered amount of LKR 235.0Bn with 03M and 06M bills oversubscribed amidst higher reception whilst 1Yr bill was undersubscribed. Reversing the persistent downtick in auction yields, weighted average yield rate of 03M and 1Yr saw an increase after 8 weeks. Accordingly, 03M WAYR closed at 8.70% (+08bps) and 01Yr bill closed at 9.27% (+09bps) while 06M bill remained unchanged at 9.04%. Meanwhile, following the outcome of the primary auction, the secondary market witnessed selling interest across short to mid tenors amidst thin volumes. Accordingly, on the short end 15.12.2026 recorded trades at 9.85%. On the 2028 tenor, 15.03.2028, 01.05.2028, 01.07.2028 and 15.12.2028 hovered between 10.80%-11.00%. On the mid tenors, 15.10.2030 closed trades at 11.75% whilst 01.10.2032 enticed trades in the range of 11.90%-11.95%. Meanwhile, on the external side, LKR depreciated against the greenback closing at LKR 302.2.

**UNIT TRUSTS**

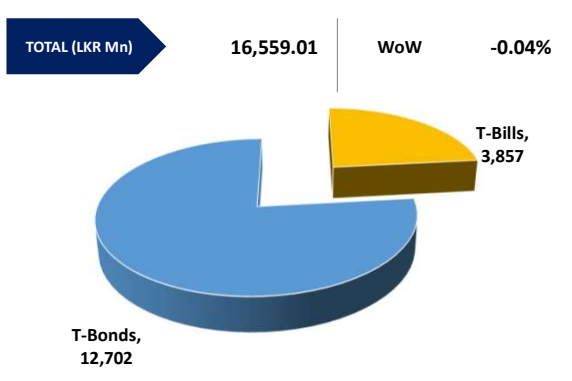
04-Jun-24

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	
First Capital Money Market Fund	FCMMF	3,099.94	3,099.94	10.79%
First Capital Gilt Edge Fund	FCGEF	2,360.77	2,360.77	9.56%
First Capital Wealth Fund	FCWF	1,902.77	1,902.72	41.53%
First Capital Equity Fund	FCEF	2,593.95	2,555.04	13.57%
First Capital Money Plus Fund	FCMPF	1,009.88	1,009.88	6.98%

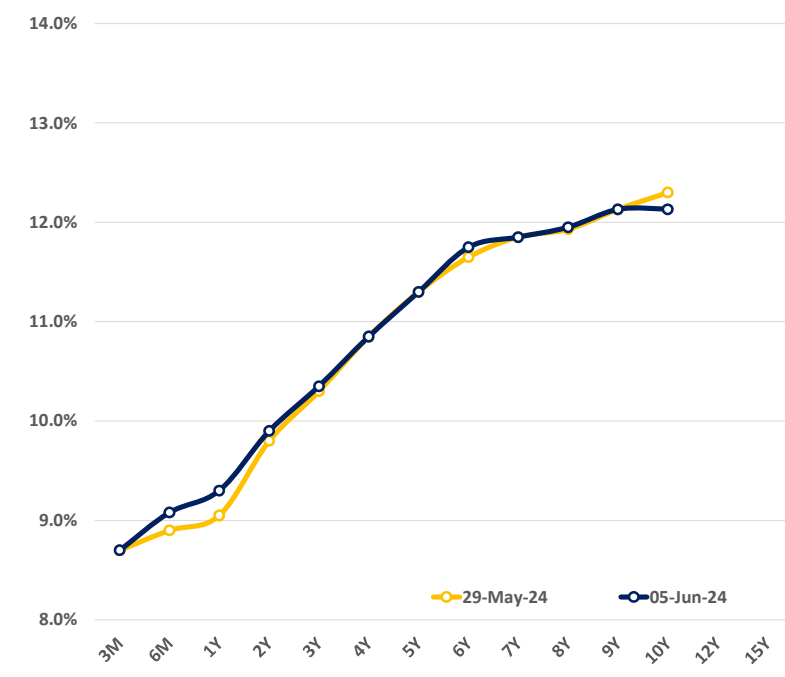
**EXCESS LIQUIDITY AND CBSL HOLDINGS**



**OUTSTANDING STOCK [GSEC]**

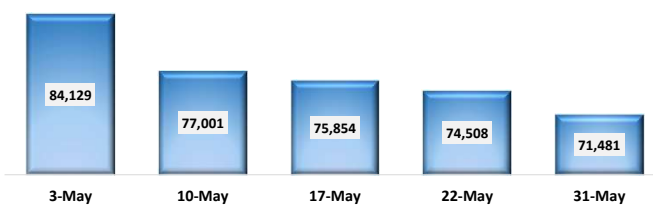


**BILLS AND BONDS YIELDS**

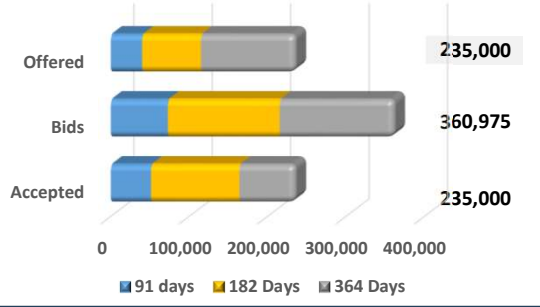


Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	8.75%	8.65%	8.70%	8.70%	0
< 182 Days < 6M	9.15%	9.00%	9.08%	8.90%	+18
< 364 Days < 1Y	9.35%	9.25%	9.30%	9.05%	+25
01-Jun-26 < 2Y	9.95%	9.85%	9.90%	9.80%	+10
01-May-27 < 3Y	10.40%	10.30%	10.35%	10.30%	+5
01-May-28 < 4Y	10.90%	10.80%	10.85%	10.85%	0
15-Jul-29 < 5Y	11.40%	11.20%	11.30%	11.30%	0
15-May-30 < 6Y	11.80%	11.70%	11.75%	11.65%	+10
15-May-31 < 7Y	11.90%	11.80%	11.85%	11.85%	0
01-Jul-32 < 8Y	12.00%	11.90%	11.95%	11.93%	+2
15-Jan-33 < 9Y	12.30%	11.95%	12.13%	12.13%	0
01-Jan-34 < 10Y	12.30%	11.95%	12.13%	12.30%	-17
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

**FOREIGN HOLDING (LKR MN) WoW -4.06%**



**T-BILL AUCTION (LKR MN)**



**Auction Date: 5-Jun-24**

Settlement Date: 7-Jun-24

91 days	8.70%	▲	+8 bps
184 days	9.04%	◀▶	0 bps
364 days	9.27%	▲	+9 bps

**T-BOND AUCTION (LKR MN)**

Auction Date: 13-May-24



**MATURITY TABLE (LKR MN)**

