


First Capital
A Janashakti Group Company

DAILY FIXED INCOME & UNIT TRUST








June 11, 2024

"Bond yields on the rise ahead of the anticipated T-Bond auction"

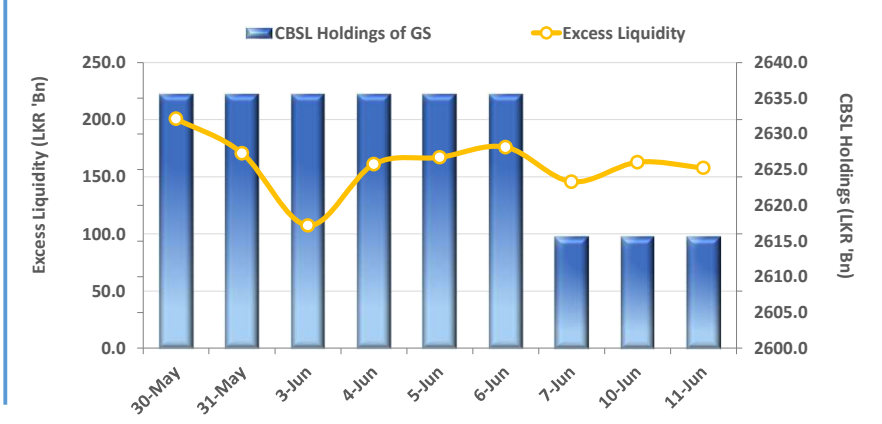
The secondary market witnessed moderate volumes resulting in bond yield across the board to surge during the day as a result of the LKR 295.0Bn treasury bond announcement yesterday, pivoting from the wait and see approach displayed during the previous session due to the surrounding uncertainty regarding the IMF review which is scheduled for the 12th Jun-24. Moreover, liquid maturities enticed trades during the day namely, 01.07.25 traded at 9.80%, 15.05.26 traded at 10.05%, 15.12.26 traded at 10.15% and 15.09.27 traded at 10.75%. Furthermore, towards the mid end of the curve 15.01.28 along with 15.03.28 tenors traded at 11.00%, 01.05.28 traded at 11.10% while 01.09.28 traded at 11.25%. Towards the long end of the curve 15.05.30 and 01.10.32 tenors changed hands at 11.90% and 12.12%, respectively. On the external side LKR slightly depreciated against the USD recording at LKR 303.0. Overnight liquidity registered at LKR 157.8Bn whilst CBSL Holdings remained stagnant at LKR 2,615.6.

UNIT TRUSTS

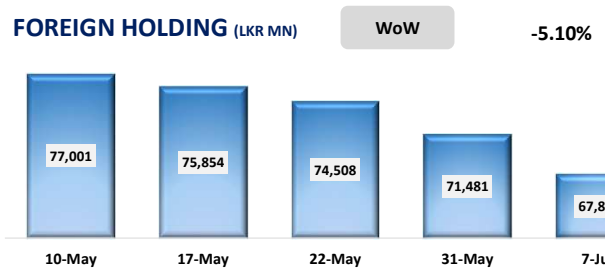
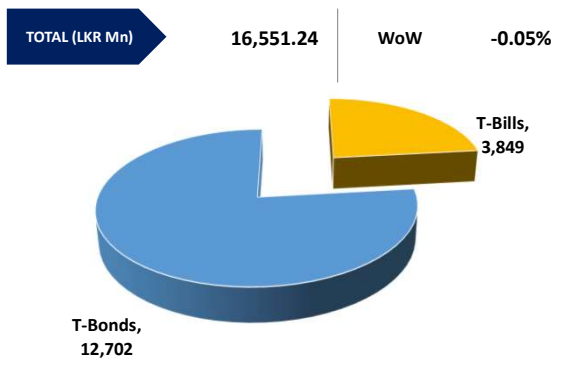
10-Jun-24

First Capital Unit Trust Funds			Sell Price	Buy Price	Avg. Yield
			LKR	LKR	
First Capital Money Market Fund	FCMMF		3,105.30	3,105.30	10.53%
First Capital Gilt Edge Fund	FCGEF		2,362.93	2,362.93	5.81%
First Capital Wealth Fund	FCWF		1,898.89	1,898.84	39.45%
First Capital Equity Fund	FCEF		2,640.38	2,600.77	15.60%
First Capital Money Plus Fund	FCMPF		1,010.96	1,010.96	6.66%

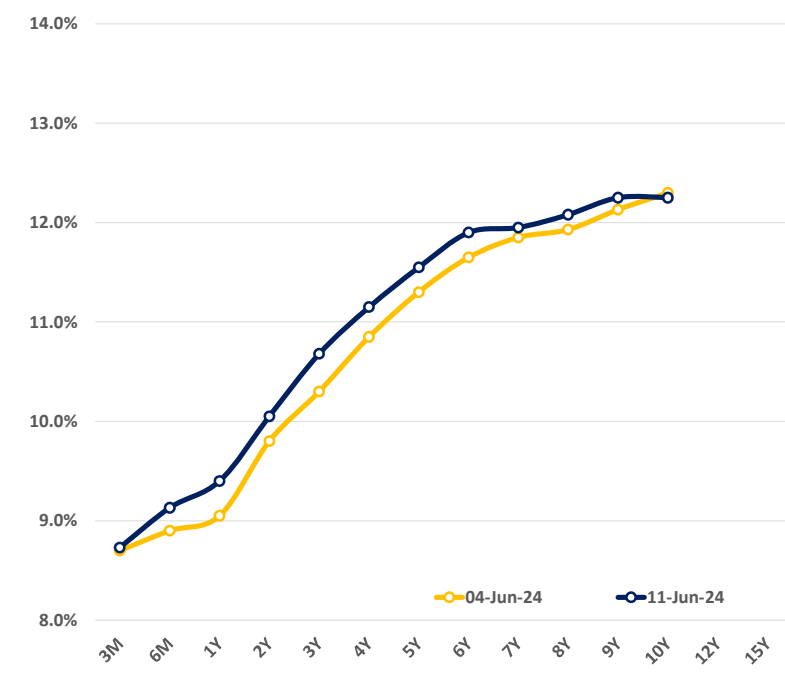
EXCESS LIQUIDITY AND CBSL HOLDINGS



OUTSTANDING STOCK [GSEC]

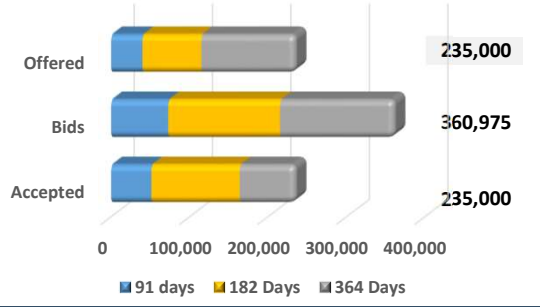


BILLS AND BONDS YIELDS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	8.80%	8.65%	8.73%	8.70%	+3
< 182 Days < 6M	9.25%	9.00%	9.13%	8.90%	+23
< 364 Days < 1Y	9.50%	9.30%	9.40%	9.05%	+35
01-Jun-26 < 2Y	10.10%	10.00%	10.05%	9.80%	+25
01-May-27 < 3Y	10.75%	10.60%	10.68%	10.30%	+38
01-May-28 < 4Y	11.20%	11.10%	11.15%	10.85%	+30
15-Jul-29 < 5Y	11.65%	11.45%	11.55%	11.30%	+25
15-May-30 < 6Y	11.95%	11.85%	11.90%	11.65%	+25
15-May-31 < 7Y	12.00%	11.90%	11.95%	11.85%	+10
01-Jul-32 < 8Y	12.15%	12.00%	12.08%	11.93%	+15
15-Jan-33 < 9Y	12.50%	12.00%	12.25%	12.13%	+12
01-Jan-34 < 10Y	12.50%	12.00%	12.25%	12.30%	-5
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: 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-Jun-24

New Auction Announcement



MATURITY TABLE (LKR MN)

Week ending: 14-Jun-24

