


First Capital
A Janashakthi Group Company

DAILY FIXED INCOME & UNIT TRUST



June 13, 2024

“Revitalized high investor participation post Bond auction”

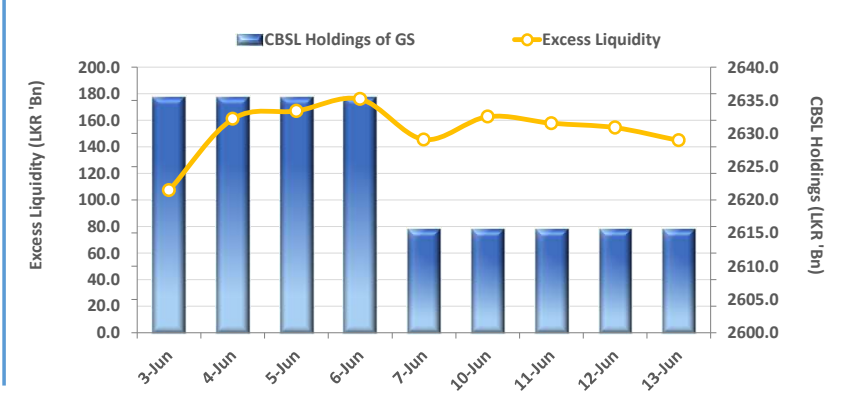
The secondary market witnessed moderate volumes backed by high investor participation post the year’s biggest T-Bond auction which was held today. Influenced by the Bond auction, there was notable buying interest centred on short tenors namely 2027 and 2028. Furthermore, 01.05.27 traded at 10.50%, 15.09.27 traded at 10.70% whilst 2028 maturities, namely 15.01.28, 15.03.28, 01.05.28, 01.07.28 and 01.09.28 traded between the range of 11.20%-11.00%. Consequently, 15.09.29 traded between the range of 11.90%-11.80% and 01.12.31 traded at 12.00%. CBSL conducted its biggest auction of the year, offering LKR 295.0Bn from 15.10.27, 15.09.29 and 01.12.31 tenors, where the total amount offered was fully accepted. Furthermore, 15.10.27 was accepted at a weighted average yield of 10.69%, 15.09.29 was accepted at a WAYR of 11.78% alongside 01.12.31 at a WAYR of 12.03%. There was higher reception across the board where 15.10.27 displayed 2.5 times higher reception than the LKR 60.0Bn offered, whilst 15.09.29 also gained higher reception of 1.4 times (compared to the LKR 125.0Bn offered) followed by 01.12.31 gaining 1.7 times higher reception compared to the LKR 110.0Bn offered.

UNIT TRUSTS

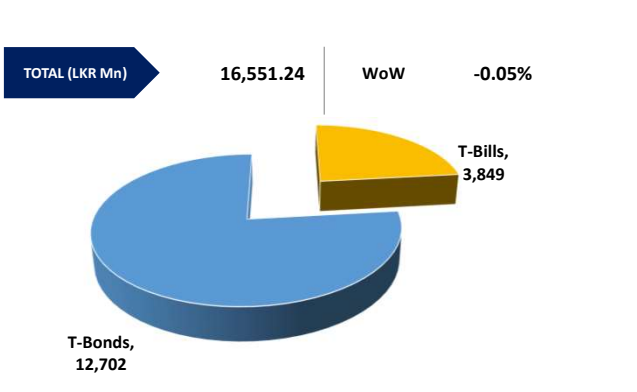
12-Jun-24

First Capital Unit Trust Funds			Sell Price	Buy Price	Avg. Yield
			LKR	LKR	
First Capital Money Market Fund	FCMMF		3,107.08	3,107.08	10.48%
First Capital Gilt Edge Fund	FCGEF		2,363.88	2,363.88	5.85%
First Capital Wealth Fund	FCWF		1,896.98	1,896.93	38.71%
First Capital Equity Fund	FCEF		2,637.32	2,597.76	15.47%
First Capital Money Plus Fund	FCMPF		1,011.36	1,011.36	6.81%

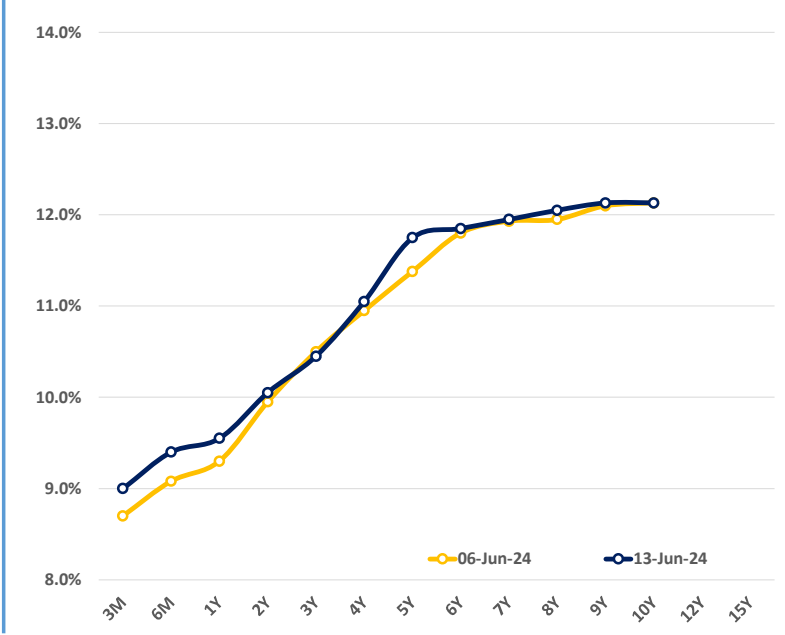
EXCESS LIQUIDITY AND CBSL HOLDINGS



OUTSTANDING STOCK [GSEC]

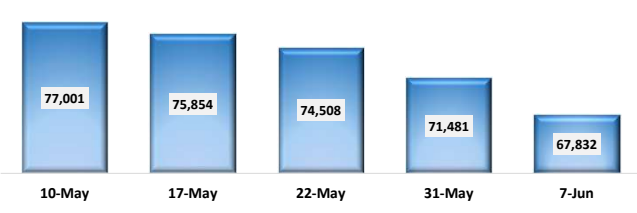


BILLS AND BONDS YIELDS

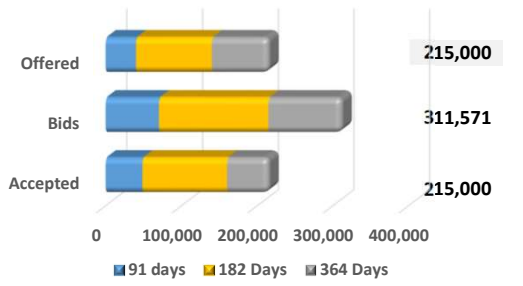


Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	9.10%	8.90%	9.00%	8.70%	+30
< 182 Days < 6M	9.50%	9.30%	9.40%	9.08%	+32
< 364 Days < 1Y	9.60%	9.50%	9.55%	9.30%	+25
01-Jun-26 < 2Y	10.10%	10.00%	10.05%	9.95%	+10
01-May-27 < 3Y	10.50%	10.40%	10.45%	10.50%	-5
01-May-28 < 4Y	11.10%	11.00%	11.05%	10.95%	+10
15-Jul-29 < 5Y	11.85%	11.65%	11.75%	11.38%	+37
15-May-30 < 6Y	11.90%	11.80%	11.85%	11.80%	+5
15-May-31 < 7Y	12.00%	11.90%	11.95%	11.93%	+2
01-Jul-32 < 8Y	12.10%	12.00%	12.05%	11.95%	+10
15-Jan-33 < 9Y	12.25%	12.00%	12.13%	12.10%	+3
01-Jan-34 < 10Y	12.25%	12.00%	12.13%	12.13%	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

FOREIGN HOLDING (LKR MN) WoW -5.10%



T-BILL AUCTION (LKR MN)

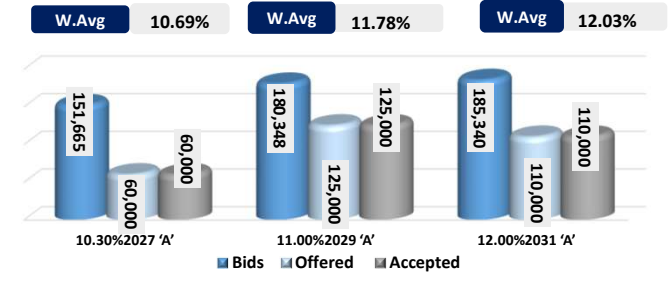


Auction Date: 12-Jun-24

Settlement Date: 14-Jun-24

91 days	8.89%	▲	+19 bps
184 days	9.30%	▲	+26 bps
364 days	9.54%	▲	+27 bps

T-BOND AUCTION (LKR MN)



MATURITY TABLE (LKR MN)

