



DAILY FIXED INCOME & UNIT TRUST

June 14, 2024

"Yields stay steady amidst limited participation"

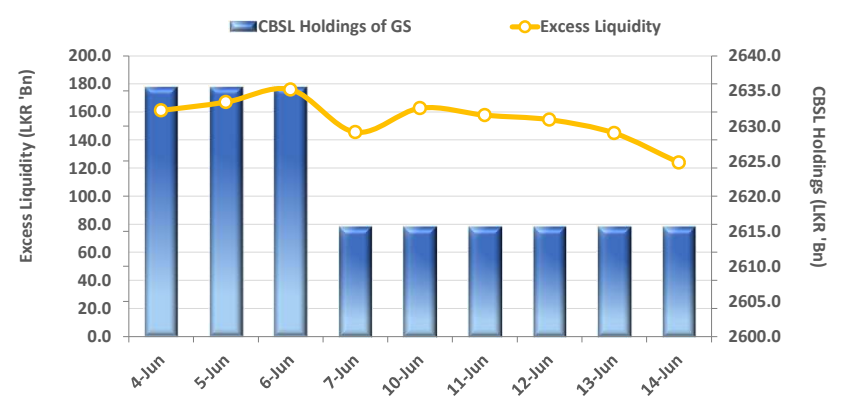
The secondary market yield curve remained broadly stable, reflecting subdued activity and thin trading volumes across the market. Among the traded maturities, 01.05.27 and 15.01.28 were seen trading at 10.60% and 11.05%, respectively. Meanwhile, the auction maturities 15.09.29 and 01.12.31 changed hands at 11.81% and 12.00%, respectively in the secondary market. Moreover, CBSL announced an issue of LKR 230.0Bn T-Bills through an auction to be held on 19th Jun-24, out of which LKR 75.0Bn is to be raised from 91-day maturity, LKR 90.0Bn is expected to be raised from 182-day maturity while LKR 65.0Bn is to be raised from 364-day maturity. On the external front, the LKR continued to depreciate against the USD for the fourth straight day, closing at LKR 303.8/USD. Moreover, overnight liquidity for the day was recorded at LKR 123.9Bn while CBSL holdings remained steady at LKR 2,615.6Bn.

UNIT TRUSTS

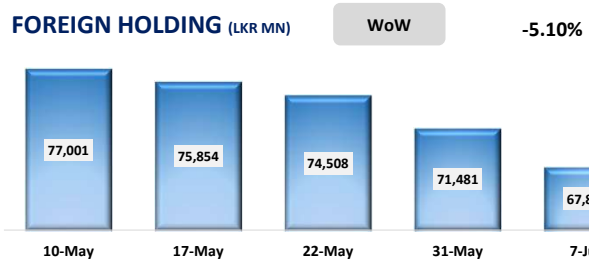
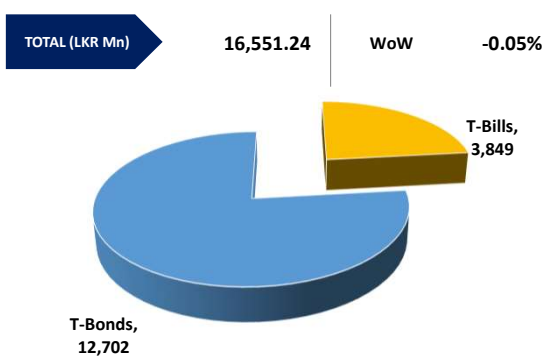
13-Jun-24

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	
First Capital Money Market Fund	FCMMF	3,107.97	3,107.97	10.47%
First Capital Gilt Edge Fund	FCGEF	2,363.71	2,363.71	5.59%
First Capital Wealth Fund	FCWF	1,895.63	1,895.58	38.29%
First Capital Equity Fund	FCEF	2,631.08	2,591.61	15.20%
First Capital Money Plus Fund	FCMPF	1,011.50	1,011.50	6.71%

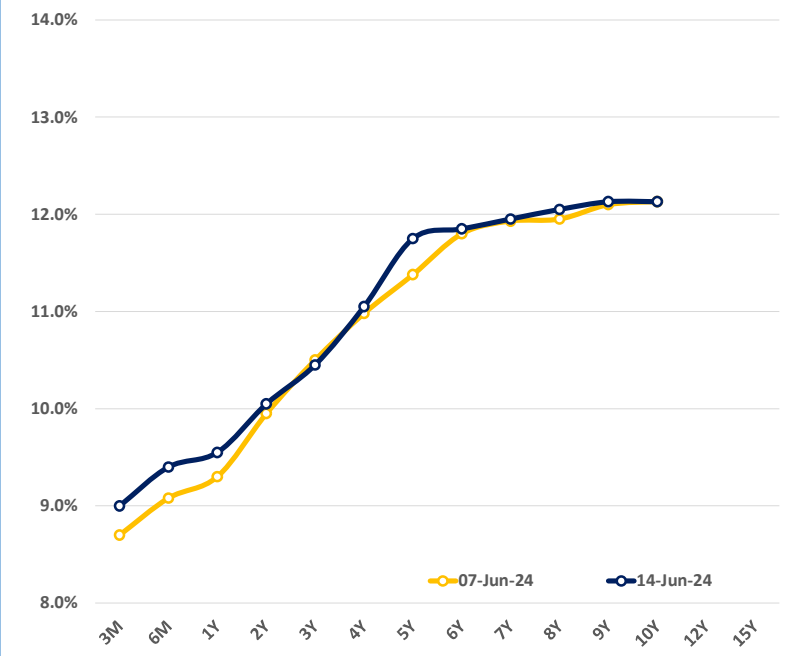
EXCESS LIQUIDITY AND CBSL HOLDINGS



OUTSTANDING STOCK [GSEC]

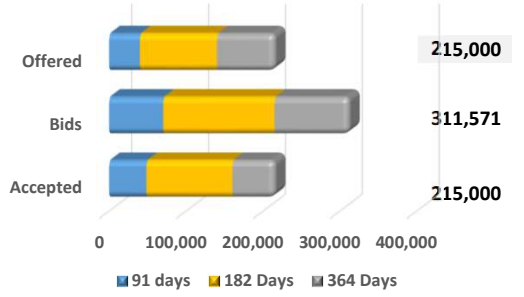


BILLS AND BONDS YIELDS



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%	10.98%	+7
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

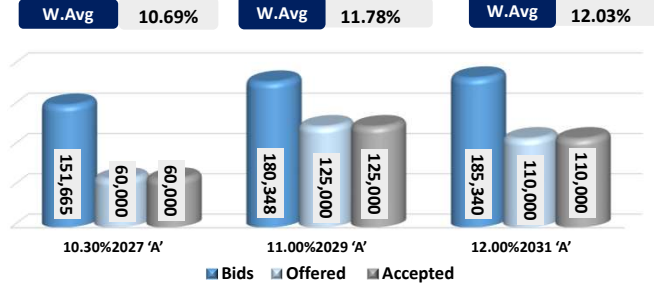
T-BILL AUCTION (LKR MN)



T-BOND 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)

