



DAILY FIXED INCOME & UNIT TRUST

June 18, 2024

"Subdued sentiment inverts the secondary market"

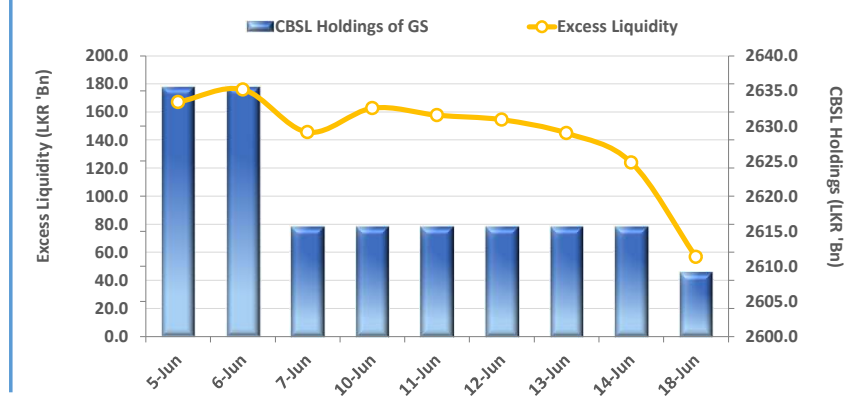
The secondary market displayed a subdued sentiment during the day backed by thin volumes and limited activity, influenced by the market opting into a wait and see approach stemming from the inflated auction yields at the recent T-Bond auction. Limited trades were recorded during the day whilst selling interest emerged on short tenors namely, 01.05.27 which traded at 10.60% and 15.09.29 which traded between the range of 11.82% - 11.88%. On the external side LKR slightly depreciated against the USD recording at LKR 303.95. Overnight liquidity was recorded at LKR 56.7Bn and CBSL holdings declined to LKR 2,609.1Bn. Furthermore, AWPR was recorded at 9.15% declining by 13bps for the week ending 14th Jun-24.

UNIT TRUSTS

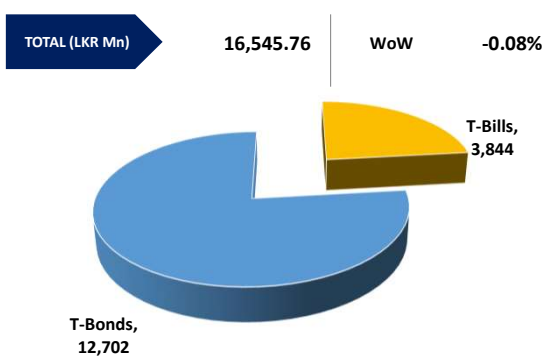
17-Jun-24

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	
First Capital Money Market Fund	FCMMF	3,111.52	3,111.52	10.44%
First Capital Gilt Edge Fund	FCGEF	2,365.76	2,365.76	6.24%
First Capital Wealth Fund	FCWF	1,899.17	1,899.12	37.85%
First Capital Equity Fund	FCEF	2,627.36	2,587.95	15.03%
First Capital Money Plus Fund	FCMPF	1,012.28	1,012.28	6.81%

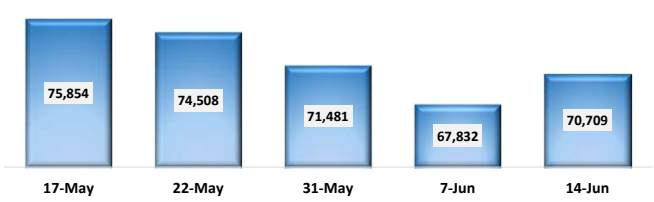
EXCESS LIQUIDITY AND CBSL HOLDINGS



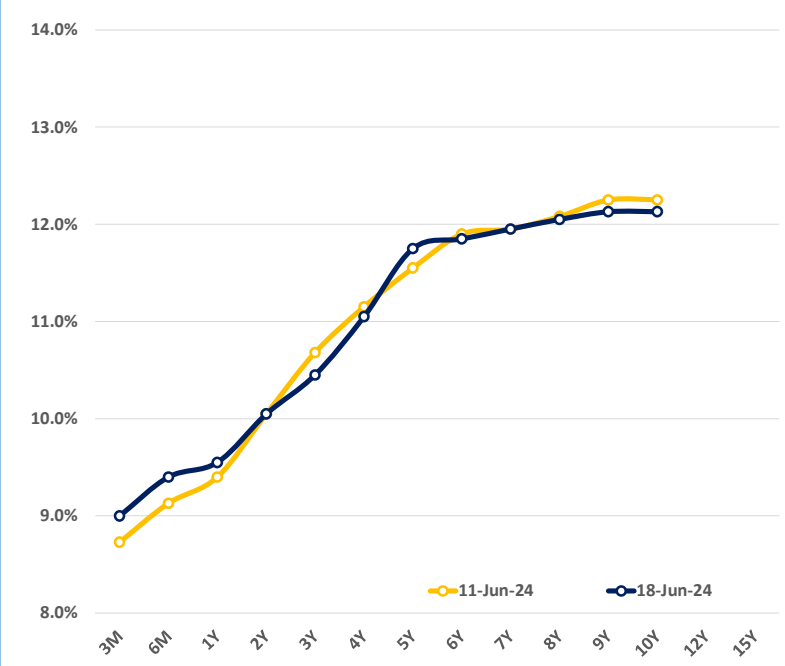
OUTSTANDING STOCK [GSEC]



FOREIGN HOLDING (LKR MN)

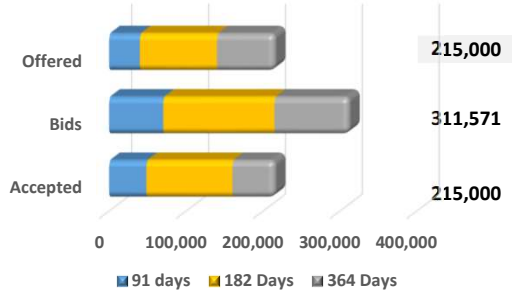


BILLS AND BONDS YIELDS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	9.10%	8.90%	9.00%	8.73%	+27
< 182 Days < 6M	9.50%	9.30%	9.40%	9.13%	+27
< 364 Days < 1Y	9.60%	9.50%	9.55%	9.40%	+15
01-Jun-26 < 2Y	10.10%	10.00%	10.05%	10.05%	0
01-May-27 < 3Y	10.50%	10.40%	10.45%	10.68%	-23
01-May-28 < 4Y	11.10%	11.00%	11.05%	11.15%	-10
15-Jul-29 < 5Y	11.85%	11.65%	11.75%	11.55%	+20
15-May-30 < 6Y	11.90%	11.80%	11.85%	11.90%	-5
15-May-31 < 7Y	12.00%	11.90%	11.95%	11.95%	0
01-Jul-32 < 8Y	12.10%	12.00%	12.05%	12.08%	-3
15-Jan-33 < 9Y	12.25%	12.00%	12.13%	12.25%	-12
01-Jan-34 < 10Y	12.25%	12.00%	12.13%	12.25%	-12
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)

