



# DAILY FIXED INCOME & UNIT TRUST

June 25, 2024

*"lingering uncertainty limits investor activity"*

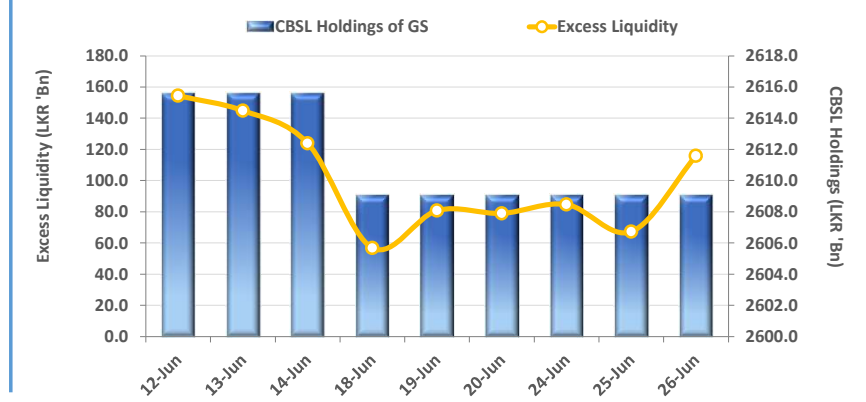
The secondary market further continued its lacklustre sentiment from the previous sessions as investors further sought clarity on the market sentiment, backed by the LKR 75.0Bn T-Bond auction that is scheduled for tomorrow, the 26th June 2024. Limited trades and low investor interaction was witnessed during the day whilst 15.10.27 traded at 11.03% prior to the T-Bill auction which was held today. Meanwhile, CBSL held its weekly T-Bill auction today where only LKR 115.7Bn was accepted from the LKR 160.0Bn offered. Notably, weighted average yield rates (WAYR) at the auction surged higher for the 4th consecutive week. Accordingly, 91 day maturity witnessed higher acceptance during the auction recording a WAYR of 10.07% (+68bps), whilst both 182 day and 364 day maturities recorded lower acceptance recording WAYR of 10.19% (+38bps) and 10.31% (+41bps) respectively. Furthermore, post T-Bill auction liquid tenor 15.09.29 traded at 12.15%. Overnight liquidity improved to LKR 155.8Bn whilst CBSL holdings remained stagnant at LKR 2,609.1Bn. On the external side LKR slightly depreciated against the USD recording at LKR 305.4 compared to yesterday's closing.

## UNIT TRUSTS

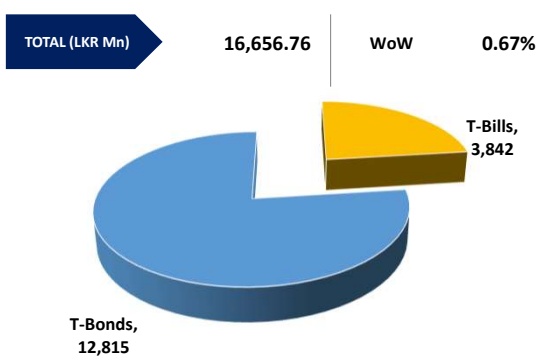
25-Jun-24

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	
First Capital Money Market Fund	FCMMF	3,118.80	3,118.80	10.69%
First Capital Gilt Edge Fund	FCGEF	2,367.52	2,367.52	3.75%
First Capital Wealth Fund	FCWF	1,896.86	1,896.81	35.85%
First Capital Equity Fund	FCEF	2,631.61	2,592.14	15.22%
First Capital Money Plus Fund	FCMPF	1,013.85	1,013.85	7.11%

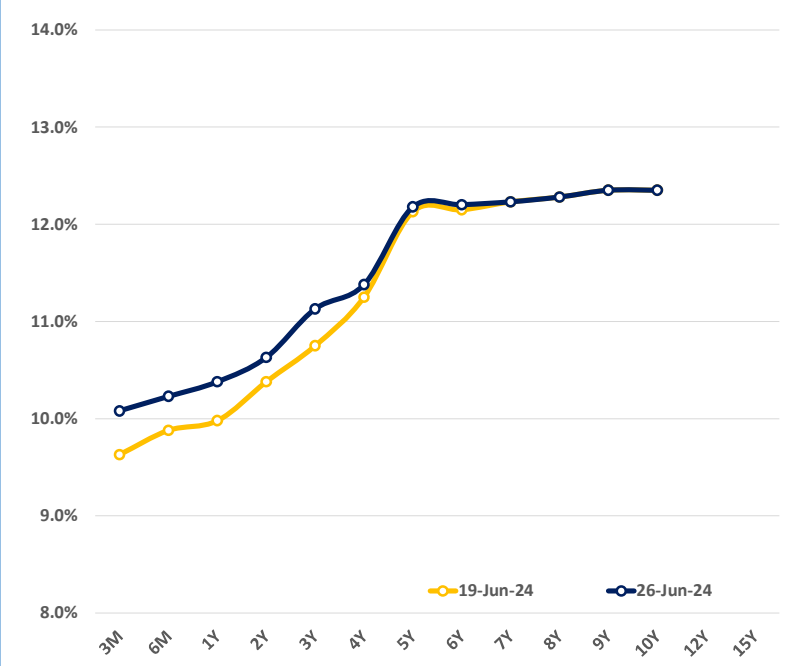
## EXCESS LIQUIDITY AND CBSL HOLDINGS



## OUTSTANDING STOCK [GSEC]

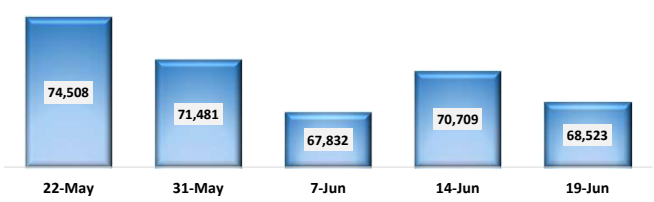


## BILLS AND BONDS YIELDS

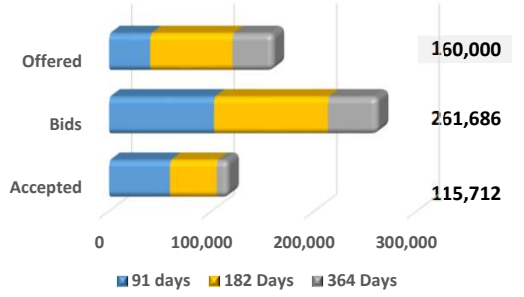


Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	10.15%	10.00%	10.08%	9.63%	+45
< 182 Days < 6M	10.30%	10.15%	10.23%	9.88%	+35
< 364 Days < 1Y	10.50%	10.25%	10.38%	9.98%	+40
01-Jun-26 < 2Y	10.75%	10.50%	10.63%	10.38%	+25
01-May-27 < 3Y	11.25%	11.00%	11.13%	10.75%	+38
01-May-28 < 4Y	11.50%	11.25%	11.38%	11.25%	+13
15-Jul-29 < 5Y	12.25%	12.10%	12.18%	12.13%	+5
15-May-30 < 6Y	12.30%	12.10%	12.20%	12.15%	+5
15-May-31 < 7Y	12.35%	12.10%	12.23%	12.23%	0
01-Jul-32 < 8Y	12.40%	12.15%	12.28%	12.28%	0
15-Jan-33 < 9Y	12.50%	12.20%	12.35%	12.35%	0
01-Jan-34 < 10Y	12.50%	12.20%	12.35%	12.35%	0
15-Mar-35 < 12Y	0.00%	0.00%	N/A	N/A	N/A
15-Aug-39 < 15Y	0.00%	0.00%	N/A	N/A	N/A
01-Jan-41 < 20Y	0.00%	0.00%	N/A	N/A	N/A

## FOREIGN HOLDING (LKR MN)



## T-BILL AUCTION (LKR MN)



## Auction Date: 26-Jun-24

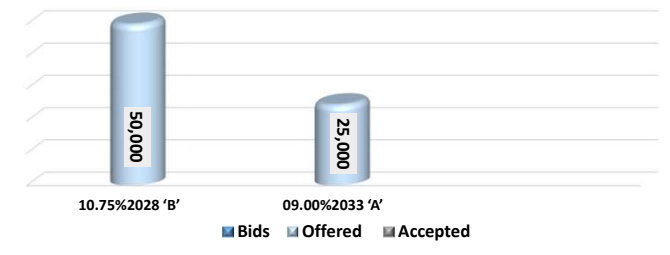
Settlement Date: 28-Jun-24

91 days	10.07%	▲	+68 bps
184 days	10.19%	▲	+38 bps
364 days	10.31%	▲	+41 bps

## T-BOND AUCTION (LKR MN)

Auction Date: 27-Jun-24

New Auction Announcement



## MATURITY TABLE (LKR MN)

Week ending: 5-Jul-24

