



DAILY FIXED INCOME & UNIT TRUST

June 27, 2024

"Yield curve on the uptrend amidst selling pressure"

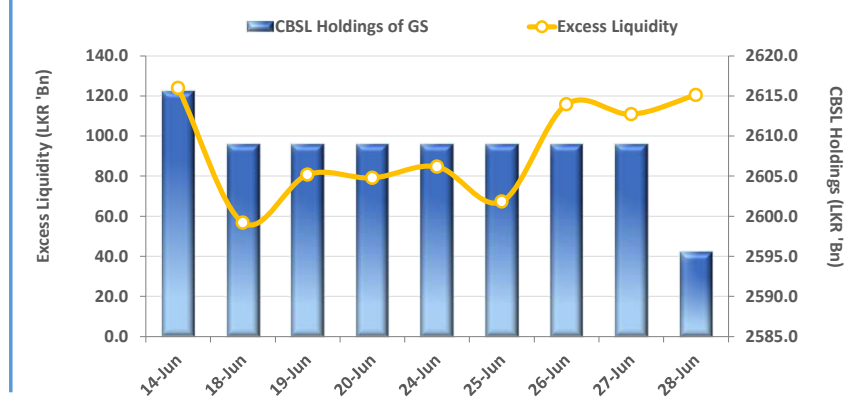
The secondary market yield curve edged up after today's session as selling pressure continued to dominate the market. Foreign selling has been perceptible during the day as uncertainty mounts amidst the absence of clear direction following the surge in auction yields. Accordingly, activities were centered mostly on the mid tenors where 15.02.2028 witnessed trades at 11.95% while 15.09.2029 closed trades at 12.20%. Moreover, 15.05.2030 enticed trades at 12.40% and 01.12.2031 hovered between 12.35%-12.41%. Despite an auction-full week, volumes remained at moderate levels amidst considerable activity. Moreover, on the external side LKR continued to depreciate against the greenback, closing at LKR 305.7 for the month ending 28th July. Meanwhile, overnight liquidity closed at LKR 120.4Bn despite volatilities during the week while CBSL Holdings declined to LKR 2,595.6Bn after remaining stable for the last 7 days at LKR 2,609.1Bn. As per inflation data released for June, CCPI Inflation for the month of June was recorded at 1.7%, rising from 0.9% in May, owing to the increase in both Food and Non-Food inflation by 1.4% and 1.8% respectively, compared to 0.0% and 1.3%, recorded in May.

UNIT TRUSTS

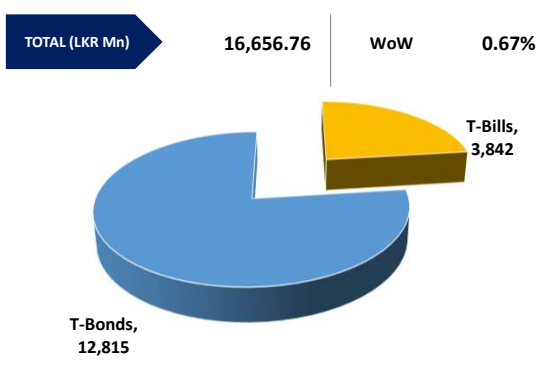
27-Jun-24

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	
First Capital Money Market Fund	FCMMF	3,120.60	3,120.60	10.68%
First Capital Gilt Edge Fund	FCGEF	2,368.39	2,368.39	6.55%
First Capital Wealth Fund	FCWF	1,897.21	1,897.16	35.49%
First Capital Equity Fund	FCEF	2,612.99	2,573.80	14.41%
First Capital Money Plus Fund	FCMPF	1,014.23	1,014.23	7.05%

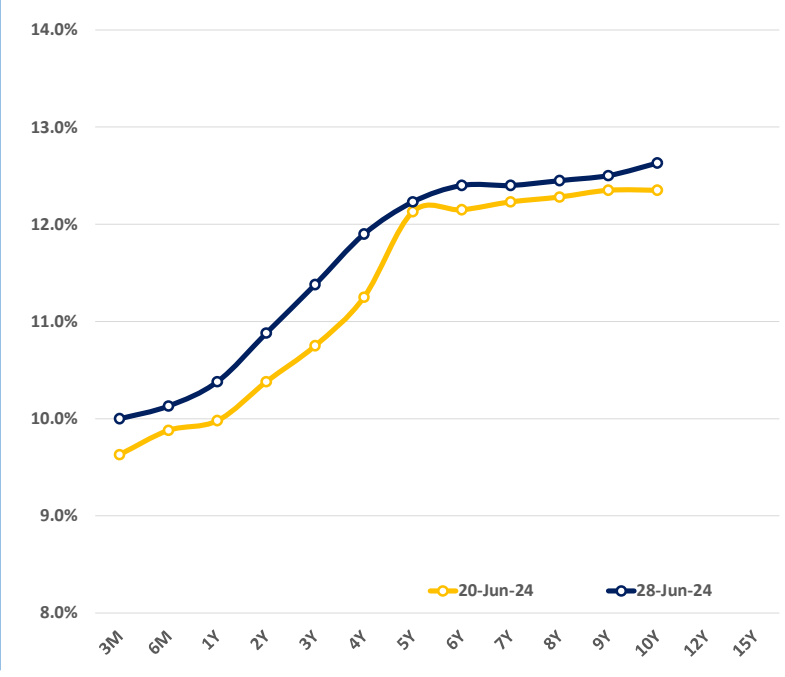
EXCESS LIQUIDITY AND CBSL HOLDINGS



OUTSTANDING STOCK [GSEC]

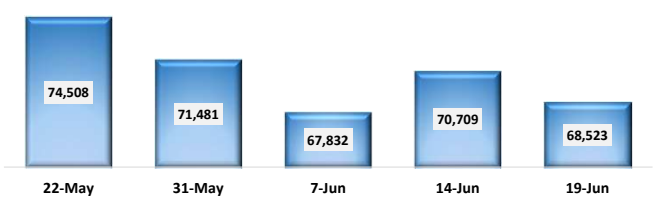


BILLS AND BONDS YIELDS

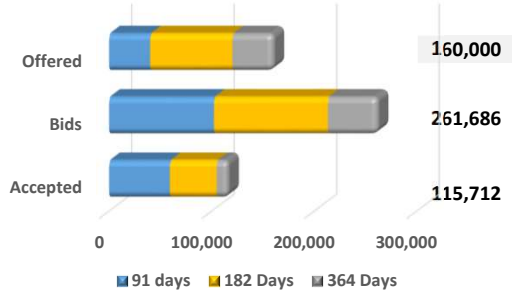


Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	10.10%	9.90%	10.00%	9.63%	+37
< 182 Days < 6M	10.25%	10.00%	10.13%	9.88%	+25
< 364 Days < 1Y	10.50%	10.25%	10.38%	9.98%	+40
01-Jun-26 < 2Y	11.00%	10.75%	10.88%	10.38%	+50
01-May-27 < 3Y	11.50%	11.25%	11.38%	10.75%	+63
01-May-28 < 4Y	12.00%	11.80%	11.90%	11.25%	+65
15-Jul-29 < 5Y	12.30%	12.15%	12.23%	12.13%	+10
15-May-30 < 6Y	12.50%	12.30%	12.40%	12.15%	+25
15-May-31 < 7Y	12.50%	12.30%	12.40%	12.23%	+17
01-Jul-32 < 8Y	12.50%	12.40%	12.45%	12.28%	+17
01-Jun-33 < 9Y	12.60%	12.40%	12.50%	12.35%	+15
01-Jan-34 < 10Y	12.75%	12.50%	12.63%	12.35%	+28
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)



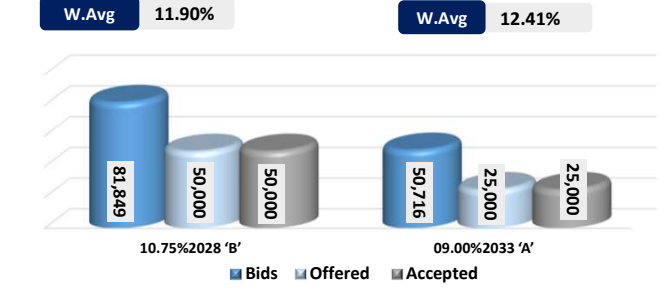
T-BILL AUCTION (LKR MN)



T-BOND 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)



MATURITY TABLE (LKR MN)

