



DAILY FIXED INCOME & UNIT TRUST

July 15, 2024

"Yield curve dips amidst propelled buying interest"

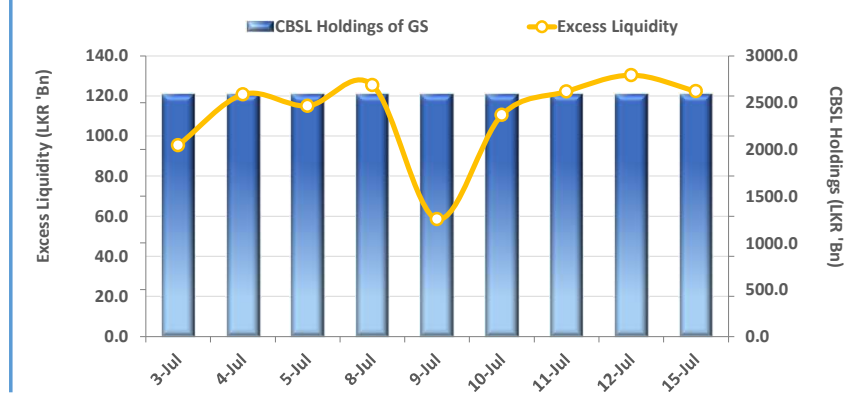
Commencing the week, the secondary market yield curve witnessed a downward trend during the day as most maturities across the curve experienced declines in rates, reversing the trend from the dull market witnessed during the previous sessions. Furthermore, maturities spanning from short to mid tenors namely 2026-2030 witnessed revitalized buying interest amidst active investor participation during the day. Trades were recorded in moderate volumes on liquid maturities 2026-2030. Accordingly, 01.02.26 tenor traded at 10.40%, 01.06.26 traded at 10.70%, 15.12.26 traded at 10.85%. Towards the mid end of the curve, 15.12.27 traded at 11.70%, 15.02.28 traded at 11.80%, 15.03.28 traded at 11.85%, 01.05.28 traded at 10.90% and 01.07.28 traded at 11.95%. Moreover, 15.09.29 traded at 12.10% whilst 15.05.30 traded at 12.15%. On the external side LKR slightly appreciated during the day registering at LKR 302.2. Average weighted prime lending rate (AWPR) registered at 8.85% recording a decline of 19bps for the week ending 12th July 2024. Foreign holdings declined to LKR 53.1Bn for the week ending 11th July 2024. Overnight liquidity declined to LKR 122.4Bn during the day from LKR 130.4Bn recorded during the previous day.

UNIT TRUSTS

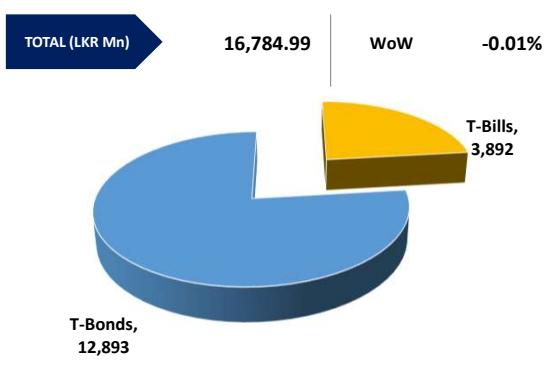
14-Jul-24

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	
First Capital Money Market Fund	FCMMF	3,135.65	3,135.65	10.23%
First Capital Gilt Edge Fund	FCGEF	2,377.01	2,377.01	9.76%
First Capital Wealth Fund	FCWF	1,894.72	1,894.67	32.13%
First Capital Equity Fund	FCEF	2,551.53	2,513.26	11.71%
First Capital Money Plus Fund	FCMPF	1,017.70	1,017.70	7.54%

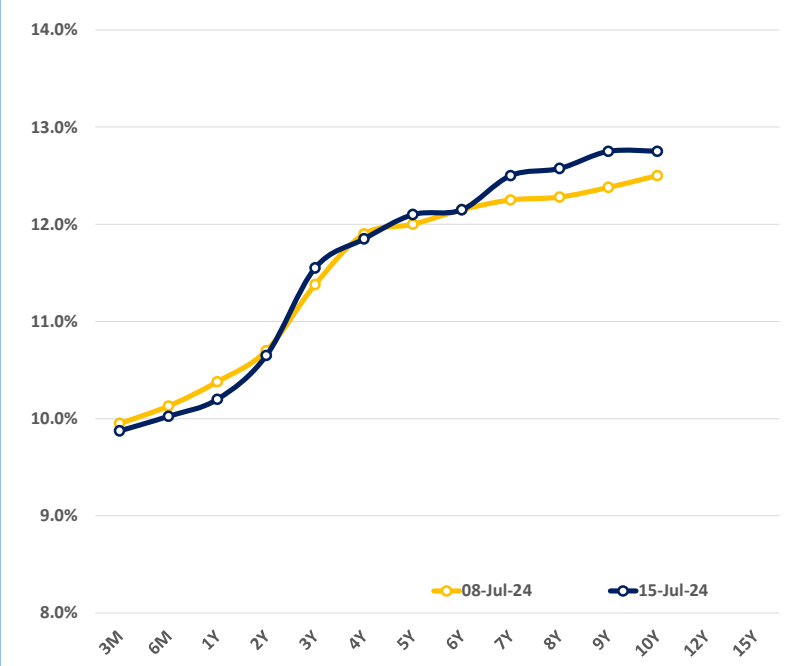
EXCESS LIQUIDITY AND CBSL HOLDINGS



OUTSTANDING STOCK [GSEC]

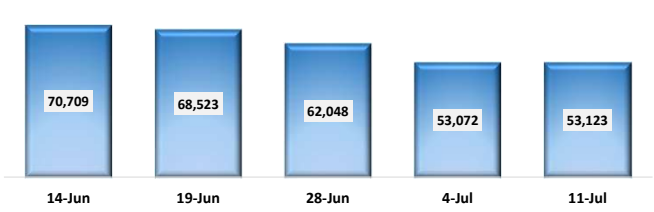


BILLS AND BONDS YIELDS

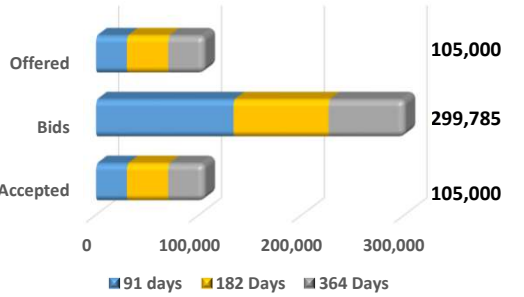


Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	9.95%	9.80%	9.88%	9.95%	-8
< 182 Days < 6M	10.10%	9.95%	10.03%	10.13%	-11
< 364 Days < 1Y	10.30%	10.10%	10.20%	10.38%	-18
01-Jun-26 < 2Y	10.70%	10.60%	10.65%	10.70%	-5
01-May-27 < 3Y	11.60%	11.50%	11.55%	11.38%	+17
01-May-28 < 4Y	11.90%	11.80%	11.85%	11.90%	-5
15-Jul-29 < 5Y	12.15%	12.05%	12.10%	12.00%	+10
15-May-30 < 6Y	12.20%	12.10%	12.15%	12.15%	0
15-May-31 < 7Y	12.60%	12.40%	12.50%	12.25%	+25
01-Jul-32 < 8Y	12.75%	12.40%	12.58%	12.28%	+29
01-Jun-33 < 9Y	13.00%	12.50%	12.75%	12.38%	+37
01-Jan-34 < 10Y	13.00%	12.50%	12.75%	12.50%	+25
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)



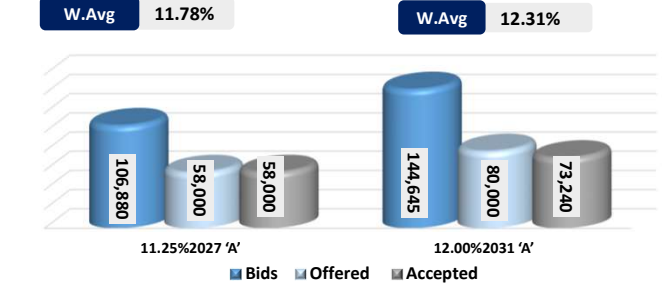
T-BILL AUCTION (LKR MN)



T-BOND AUCTION (LKR MN)

Auction Date	10-Jul-24
Settlement Date	12-Jul-24
91 days	9.91% ▼ -16 bps
184 days	10.10% ▼ -9 bps
364 days	10.21% ▼ -10 bps

T-BOND AUCTION (LKR MN)



MATURITY TABLE (LKR MN)

