



DAILY FIXED INCOME & UNIT TRUST

July 30, 2024

"Secondary market reach a standstill"

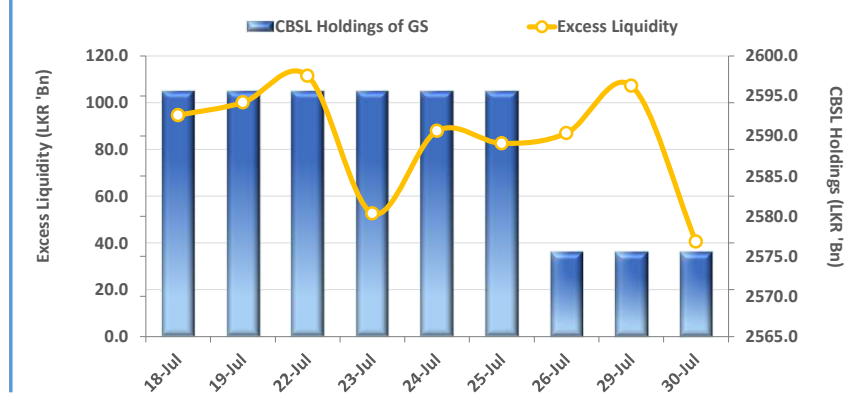
The secondary market witnessed a complete standstill during the day as the investors remained on the sidelines longing for the outcome post the LKR 200.0Bn T-Bond auction held today, as auction yields witnessed an incline. Meanwhile CBSL held its LKR 200.0Bn T-Bond auction today where only LKR 146.3Bn was accepted. 15.02.28 tenor was accepted at a weighted average yield rate of 12.07% whilst the total offered amount was fully accepted. However, both 15.10.30 and 01.06.33 maturities were accepted below the amounts offered during the auction as they were accepted at a weighted average yield rate of 12.55% and 12.83% respectively. On the external side LKR appreciated against the USD for the 3rd consecutive day registering at LKR 302.9 during the day. The local currency recorded multiple appreciations against most of the major currencies namely the GBP and EUR, recording at LKR 389.2 and LKR 327.6, respectively. CBSL holdings remained stagnant at LKR 2,575.6Bn whilst overnight liquidity in the banking system declined to LKR 40.6Bn from LKR 107.2Bn recorded during the previous day.

UNIT TRUSTS

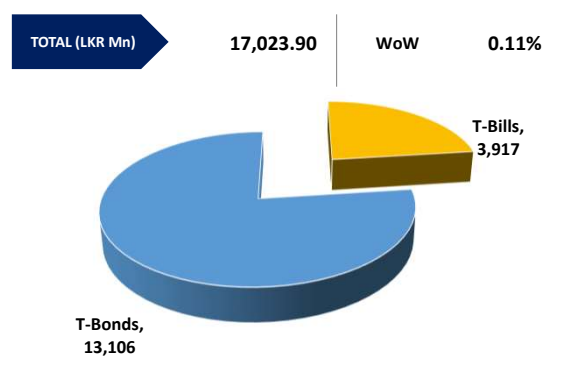
29-Jul-24

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	
First Capital Money Market Fund	FCMMF	3,148.79	3,148.79	10.14%
First Capital Gilt Edge Fund	FCGEF	2,387.33	2,387.33	11.51%
First Capital Wealth Fund	FCWF	1,900.45	1,900.40	30.46%
First Capital Equity Fund	FCEF	2,511.75	2,474.07	9.97%
First Capital Money Plus Fund	FCMPF	1,020.77	1,020.77	7.16%

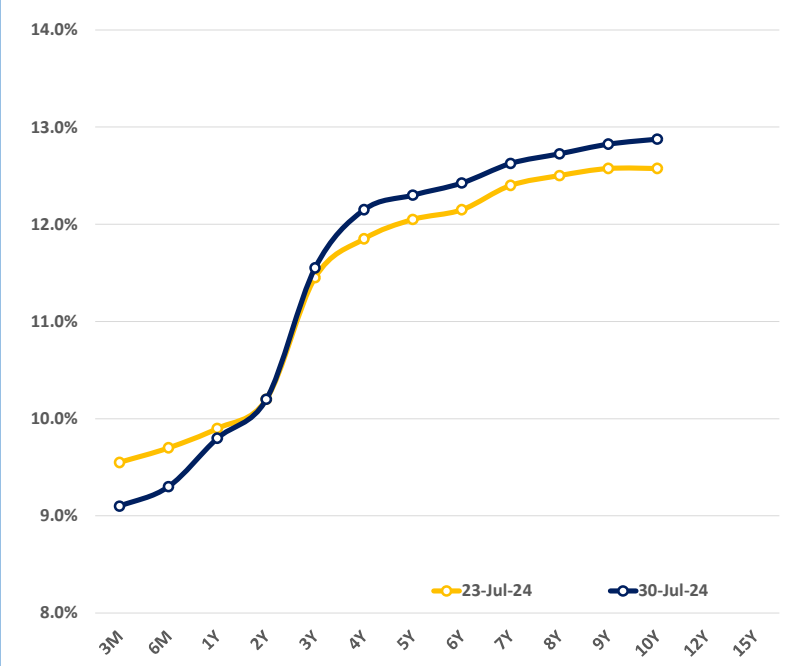
EXCESS LIQUIDITY AND CBSL HOLDINGS



OUTSTANDING STOCK [GSEC]

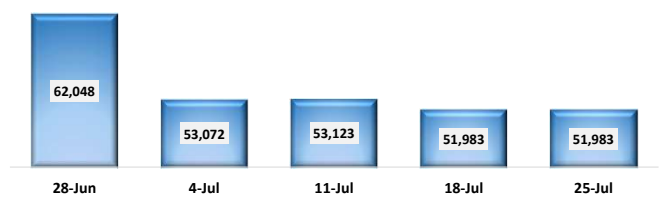


BILLS AND BONDS YIELDS

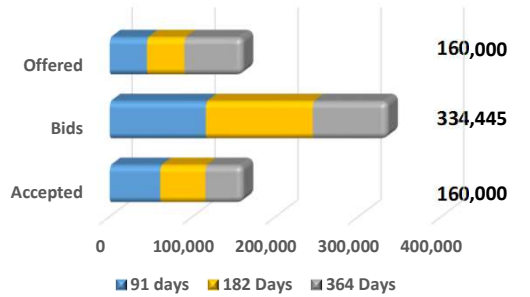


Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	9.20%	9.00%	9.10%	9.55%	-45
< 182 Days < 6M	9.40%	9.20%	9.30%	9.70%	-40
< 364 Days < 1Y	9.90%	9.70%	9.80%	9.90%	-10
01-Aug-26 < 2Y	10.25%	10.15%	10.20%	10.20%	0
01-May-27 < 3Y	11.60%	11.50%	11.55%	11.45%	+10
01-Jul-28 < 4Y	12.20%	12.10%	12.15%	11.85%	+30
15-Sep-29 < 5Y	12.35%	12.25%	12.30%	12.05%	+25
15-May-30 < 6Y	12.50%	12.35%	12.43%	12.15%	+28
01-Dec-31 < 7Y	12.75%	12.50%	12.63%	12.40%	+23
01-Oct-32 < 8Y	12.85%	12.60%	12.73%	12.50%	+23
01-Jun-33 < 9Y	12.90%	12.75%	12.83%	12.58%	+25
01-Jan-34 < 10Y	13.00%	12.75%	12.88%	12.58%	+30
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)



Auction Date: 24-Jul-24

Settlement Date: 26-Jul-24

91 days	9.14%	▼	-41 bps
184 days	9.34%	▼	-44 bps
364 days	9.95%	▼	-12 bps

T-BOND AUCTION (LKR MN)

Auction Date: 30-Jul-24

W.Avg: 12.07% (24-Jul-24), 12.55% (30-Jul-24), 12.83% (30-Jul-24)



MATURITY TABLE (LKR MN)

Week ending: 2-Aug-24

