



# DAILY FIXED INCOME & UNIT TRUST

December 16, 2024

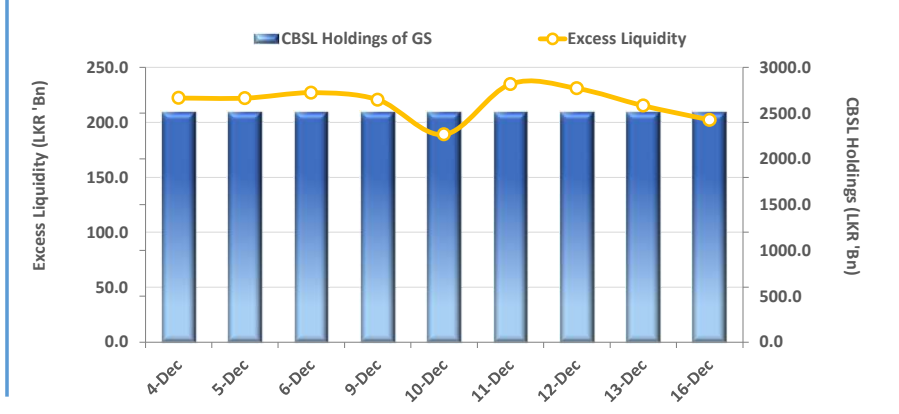
**"Buying interest emerges amidst thin volumes"**

The secondary market yield curve witnessed thin trading volumes and limited activity. Buying interest was experienced primarily on the mid end of the curve ahead of the upcoming T-Bill auction scheduled to be held on 18th Dec-24, which will offer LKR 185.0Bn, out of which LKR 65.0Bn is to be raised for the 91-day maturity, LKR 75.0Bn is to be raised for the 182-day maturity, and LKR 45.0Bn is to be raised for the 364-day maturity. Notable trades were primarily amongst the 2028 maturities. On the belly end of the curve, 15.03.28, 01.05.28, and 01.07.28 were seen trading between rates of 10.25% - 10.20%, 10.30%, and 10.40%, respectively. Meanwhile, on the external front, the LKR depreciated against the USD, closing at 290.32/USD compared to LKR 290.26/USD recorded the previous day. Conversely the LKR appreciated against the GBP, closing at LKR 366.78/GBP compared to LKR 367.67/GBP recorded the previous day. The LKR also depreciated against other major currencies such as the EUR, and AUD. CBSL holdings of government securities remained unchanged, closing at LKR 2,515.62Bn today. Overnight liquidity in the banking system contracted to LKR 202.12Bn from LKR 215.10Bn recorded the previous day.

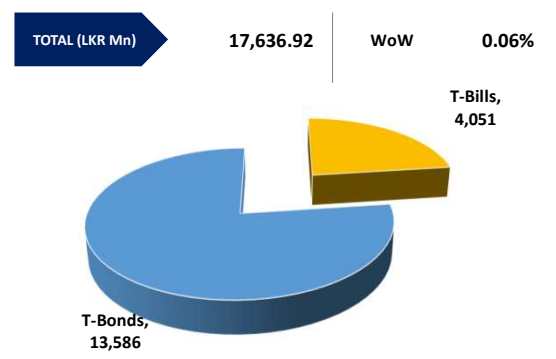
## UNIT TRUSTS

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	
First Capital Money Market Fund	FCMMF	3,268.59	3,268.59	9.37%
First Capital Gilt Edge Fund	FCGEF	2,467.55	2,467.55	7.83%
First Capital Wealth Fund	FCWF	2,034.59	2,034.54	27.02%
First Capital Equity Fund	FCEF	2,967.77	2,923.25	29.94%
First Capital Money Plus Fund	FCMPF	1,057.40	1,057.40	8.55%

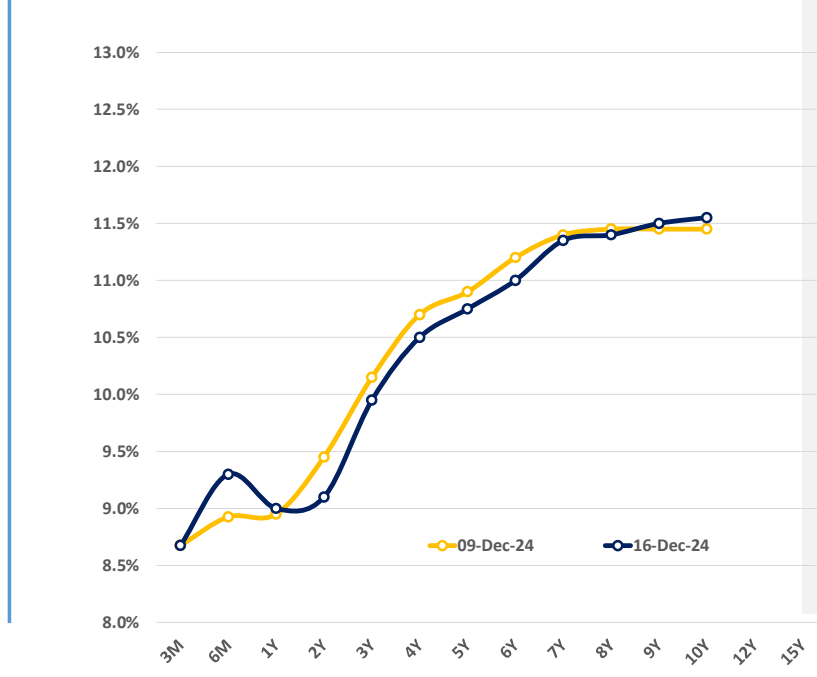
## EXCESS LIQUIDITY AND CBSL HOLDINGS



## OUTSTANDING STOCK [GSEC]

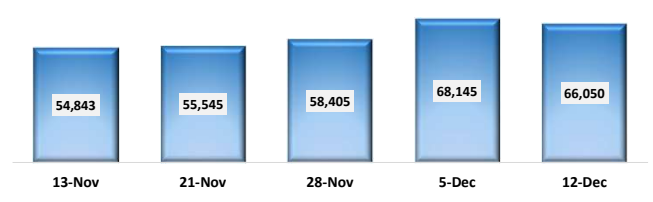


## BILLS AND BONDS YIELDS

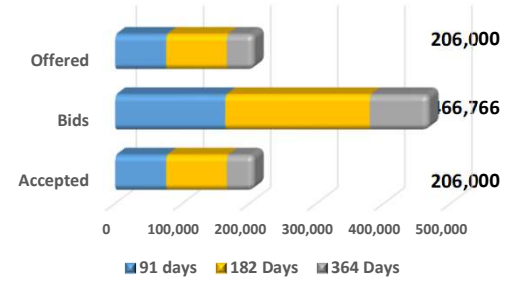


Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days	8.70%	8.65%	8.68%	8.68%	0
< 182 Days	9.85%	8.75%	9.30%	8.93%	+38
< 364 Days	9.05%	8.95%	9.00%	8.95%	+5
15-Dec-26	9.20%	9.00%	9.10%	9.45%	-35
15-Dec-27	10.00%	9.90%	9.95%	10.15%	-20
15-Dec-28	10.55%	10.45%	10.50%	10.70%	-20
15-Sep-29	10.80%	10.70%	10.75%	10.90%	-15
15-Oct-30	11.10%	10.90%	11.00%	11.20%	-20
01-Dec-31	11.40%	11.30%	11.35%	11.40%	-5
01-Oct-32	11.50%	11.30%	11.40%	11.45%	-5
01-Jun-33	11.60%	11.40%	11.50%	11.45%	+5
01-Jan-34	11.60%	11.50%	11.55%	11.45%	+10
15-Mar-35	N/A	N/A	N/A	N/A	N/A
15-Aug-39	N/A	N/A	N/A	N/A	N/A
01-Jan-41	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	11-Dec-24
Settlement Date	13-Dec-24
91 days	8.69% ▼ -4 bps
184 days	8.88% ▼ -6 bps
364 days	9.07% ▼ -1 bps

## T-BOND AUCTION (LKR MN)



## MATURITY TABLE (LKR MN)

