

DAILY FIXED INCOME & UNIT TRUST



First Capital
A Janashakthi Group Company



September 18, 2023

"Bond yields inch up amidst selling interest"

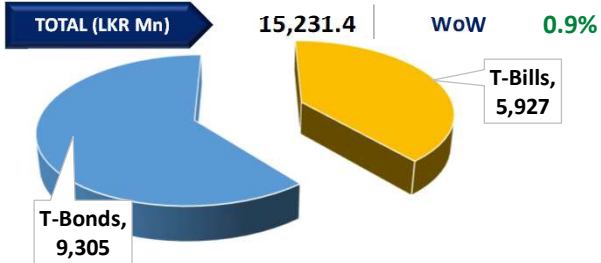
The secondary market yield curve edged up on the short to mid end of the curve as slight selling interest sparked on the auction maturities. In the midst of low volumes, 01.08.26 maturity traded at 14.30%, whilst on the mid end of the curve, 01.05.28 and 01.07.28 maturities edged up and traded at 13.75% and 13.80%, respectively. Moreover, CBSL announced an issue of LKR 170.0Bn T-Bills through an auction to be held on 20th Sep 2023, out of which LKR 70.0Bn is to be raised from 91-day maturity, LKR 60.0Bn is expected to be raised from 182-day maturity while LKR 40.0Bn is to be raised from 364-day maturity.

UNIT TRUSTS

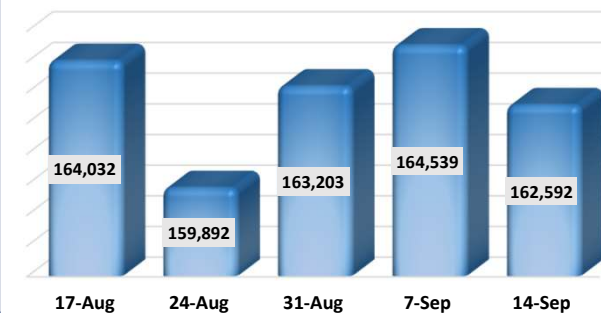
17-Sep-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	
First Capital Money Market Fund	FCMMF	2,774.04	2,774.04	20.21%
First Capital Gilt Edge Fund	FCGEF	2,169.78	2,169.78	22.64%
First Capital Wealth Fund	FCWF	1,535.99	1,535.95	61.48%
First Capital Equity Fund	FCEF	2,550.79	2,423.25	82.50%

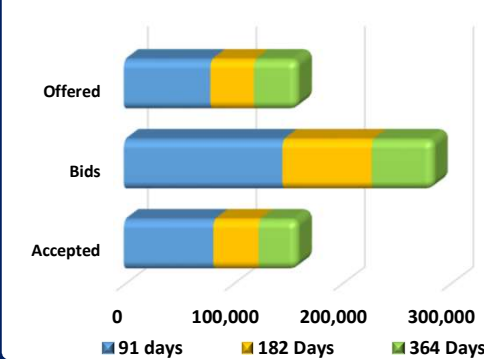
OUTSTANDING STOCK [GSEC]



FOREIGN HOLDING (LKR MN) | WoW -1.2%



T-BILL AUCTION (LKR MN)



Auction Date: 13-Sep-23

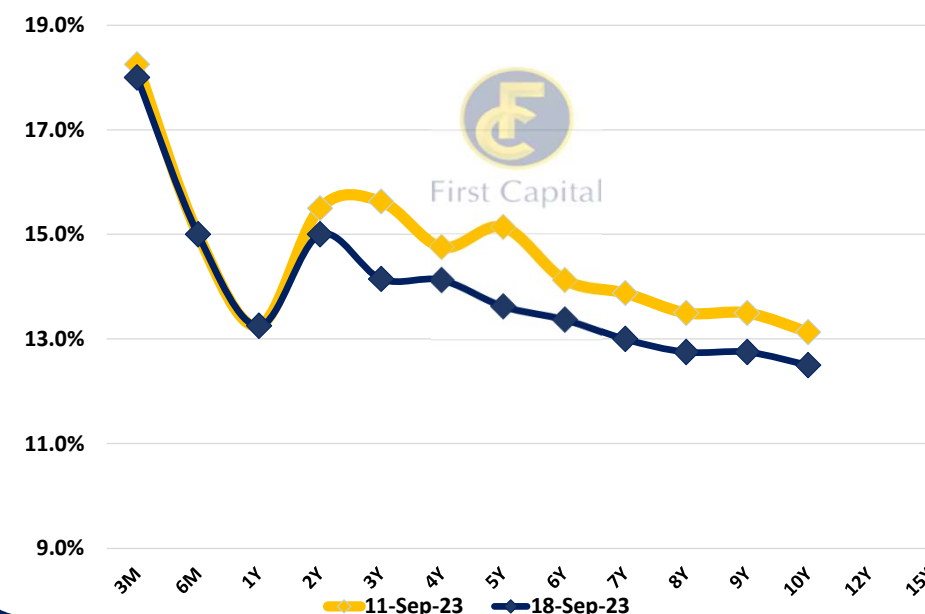
Settlement Date: 15-Sep-23

Maturity	Yield	Change (bps)
91 days	18.16%	-30 bps
184 days	15.19%	-17 bps
364 days	13.35%	-23 bps

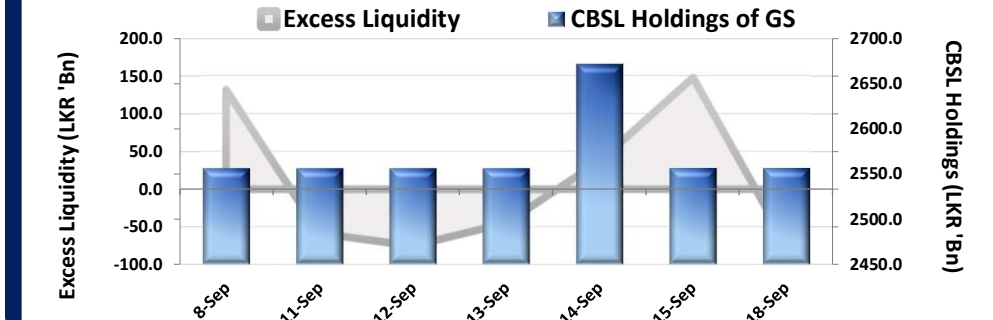
T-BOND AUCTION (LKR MN)



BILLS AND BONDS YIELDS



EXCESS LIQUIDITY AND CBSL HOLDINGS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	18.25%	17.75%	18.00%	18.25%	-25
< 182 Days < 6M	15.50%	14.50%	15.00%	15.00%	0
< 364 Days < 1Y	13.50%	13.00%	13.25%	13.25%	0
07-Jan-25 < 2Y	15.25%	14.75%	15.00%	15.50%	-50
15-May-26 < 3Y	14.30%	14.00%	14.15%	15.63%	-148
15-Sep-27 < 4Y	14.25%	14.00%	14.13%	14.75%	-62
01-Jul-28 < 5Y	13.75%	13.50%	13.63%	15.13%	-150
15-Jul-29 < 6Y	13.50%	13.25%	13.38%	14.13%	-75
15-May-30 < 7Y	13.25%	12.75%	13.00%	13.88%	-88
15-May-31 < 8Y	13.00%	12.50%	12.75%	13.50%	-75
01-Jul-32 < 9Y	13.00%	12.50%	12.75%	13.50%	-75
15-Jan-33 < 10Y	13.00%	12.00%	12.50%	13.13%	-63
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

MATURITY TABLE (LKR MN)

