

DAILY FIXED INCOME & UNIT TRUST



First Capital
A Janashakthi Group Company



September 27, 2023

"Secondary market on a standstill ahead of the IMF decision"

The secondary market took a standstill approach, ahead of the IMF decision for the signing of the staff level agreement for the first review of the IMF Extended Fund Facility (EFF) arrangement. However, slight selling interest was observed on the 01.06.26 maturity, which observed few trades at 15.60%.

UNIT TRUSTS

26-Sep-23

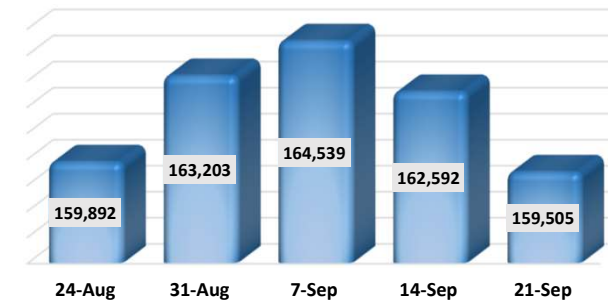
First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR		
	First Capital Money Market Fund	FCMMF	2,787.23	2,787.23	19.19%
	First Capital Gilt Edge Fund	FCGEF	2,178.24	2,178.24	16.26%
	First Capital Wealth Fund	FCWF	1,538.02	1,537.98	59.68%
	First Capital Equity Fund	FCEF	2,487.00	2,362.65	74.35%

OUTSTANDING STOCK [GSEC]

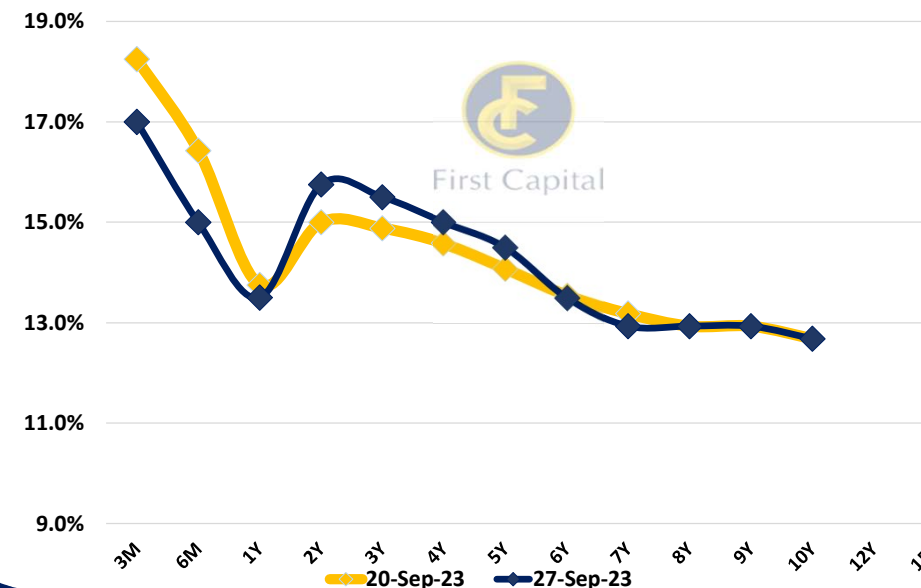
TOTAL (LKR Mn) 15,656.3 | WoW 2.8%



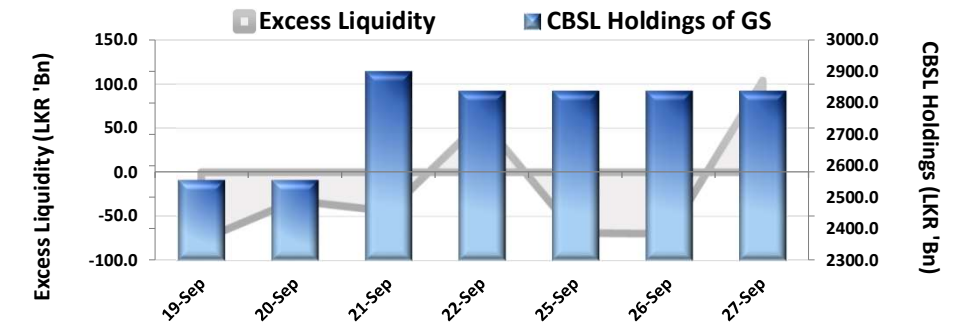
FOREIGN HOLDING (LKR MN) | WoW -1.9%



BILLS AND BONDS YIELDS

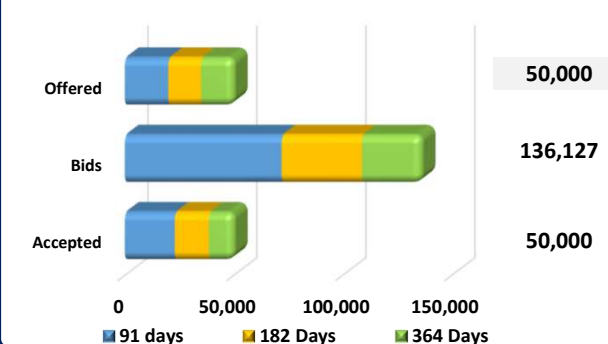


EXCESS LIQUIDITY AND CBSL HOLDINGS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	17.50%	16.50%	17.00%	18.25%	-125
< 182 Days < 6M	15.50%	14.50%	15.00%	16.43%	-143
< 364 Days < 1Y	14.00%	13.00%	13.50%	13.75%	-25
07-Jan-25 < 2Y	16.00%	15.50%	15.75%	15.00%	+75
01-Aug-26 < 3Y	15.75%	15.25%	15.50%	14.88%	+62
15-Sep-27 < 4Y	15.25%	14.75%	15.00%	14.58%	+42
01-Jul-28 < 5Y	14.75%	14.25%	14.50%	14.08%	+42
15-Jul-29 < 6Y	14.00%	13.00%	13.50%	13.55%	-5
15-May-30 < 7Y	13.00%	12.85%	12.93%	13.18%	-25
15-May-31 < 8Y	13.25%	12.60%	12.93%	12.93%	0
01-Jul-32 < 9Y	13.25%	12.60%	12.93%	12.93%	0
15-Jan-33 < 10Y	13.25%	12.10%	12.68%	12.68%	0
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

T-BILL AUCTION (LKR MN)



Auction Date: 26-Sep-23

Settlement Date: 2-Oct-23

91 days	17.42%	▼	-70 bps
184 days	15.13%	▼	-25 bps
364 days	13.30%	▼	-2 bps

T-BOND AUCTION (LKR MN)



MATURITY TABLE (LKR MN)

Week ending: 6-Oct-23

