

DAILY FIXED INCOME & UNIT TRUST



First Capital
A Janashakthi Group Company



October 2, 2023

"Short to mid end tick higher amidst selling interest"

Commencing the week, the secondary market yields remained broadly stable while slightly edged up on the short to mid end of the curve ahead of the monetary policy review announcement scheduled on the 5th Oct 2023. In the midst of slight selling interest, 01.06.26 and 01.07.28 maturities changed hands at 15.65% and 14.60% respectively. Meanwhile, on the back of low volumes 2030 maturities traded at 13.50%. In the forex market, LKR appreciated against USD and stood at LKR 323.52 during the day.

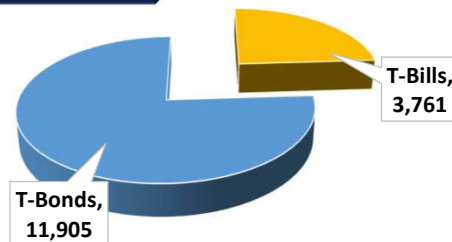
UNIT TRUSTS

01-Oct-23

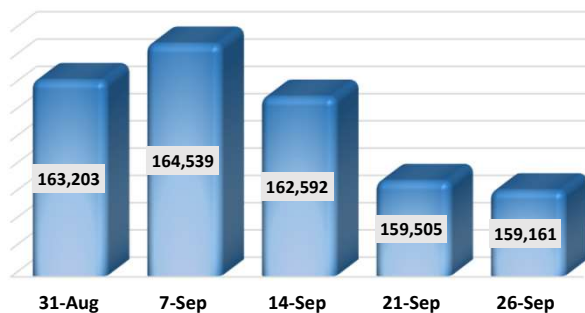
| First Capital Unit Trust Funds | | Sell Price | Buy Price | Avg. Yield |
|---------------------------------|-------|------------|-----------|------------|
| | | LKR | LKR | |
| First Capital Money Market Fund | FCMMF | 2,794.75 | 2,794.75 | 19.61% |
| First Capital Gilt Edge Fund | FCGEF | 2,183.15 | 2,183.15 | 15.45% |
| First Capital Wealth Fund | FCWF | 1,539.82 | 1,539.78 | 58.82% |
| First Capital Equity Fund | FCEF | 2,504.50 | 2,379.28 | 74.75% |

OUTSTANDING STOCK [GSEC]

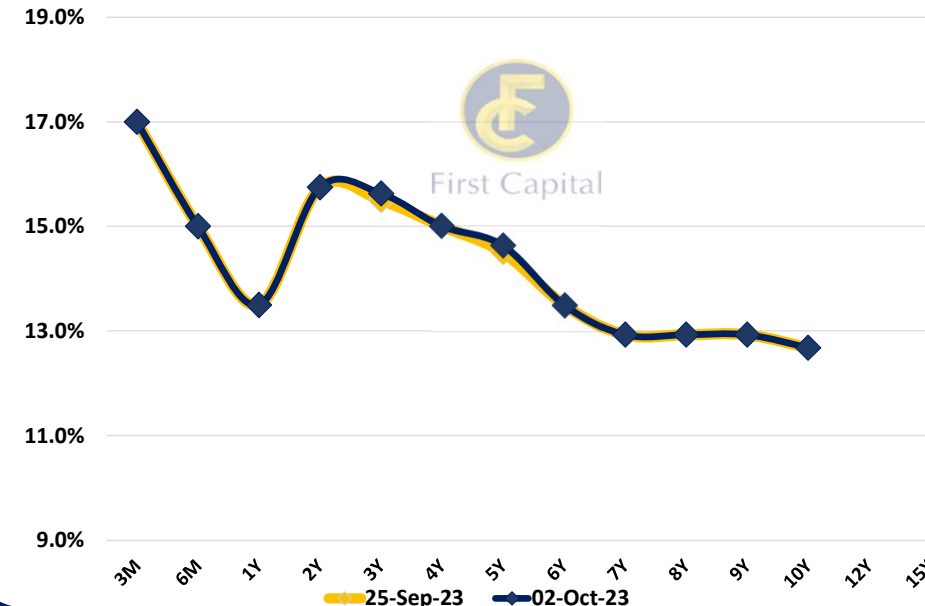
TOTAL (LKR Mn) 15,666.2 | WoW 0.1%



FOREIGN HOLDING (LKR MN) | WoW -0.2%



BILLS AND BONDS YIELDS

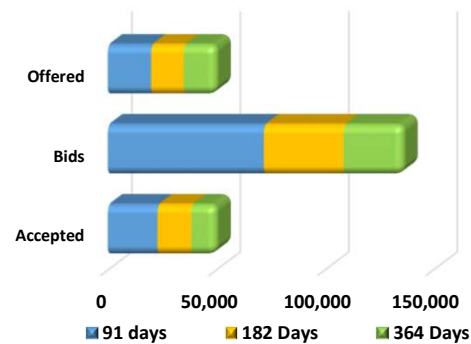


EXCESS LIQUIDITY AND CBSL HOLDINGS



| Tenure | Bid | Offer | Today | Last Week | Change (bps) |
|-----------------|--------|--------|--------|-----------|--------------|
| < 91 Days < 3M | 17.50% | 16.50% | 17.00% | 17.00% | 0 |
| < 182 Days < 6M | 15.50% | 14.50% | 15.00% | 15.00% | 0 |
| < 364 Days < 1Y | 14.00% | 13.00% | 13.50% | 13.50% | 0 |
| 07-Jan-25 < 2Y | 16.00% | 15.50% | 15.75% | 15.75% | 0 |
| 01-Aug-26 < 3Y | 15.75% | 15.50% | 15.63% | 15.50% | +13 |
| 15-Sep-27 < 4Y | 15.25% | 14.75% | 15.00% | 15.00% | 0 |
| 01-Jul-28 < 5Y | 14.75% | 14.50% | 14.63% | 14.50% | +13 |
| 15-Jul-29 < 6Y | 14.00% | 13.00% | 13.50% | 13.50% | 0 |
| 15-May-30 < 7Y | 13.00% | 12.85% | 12.93% | 12.93% | 0 |
| 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)

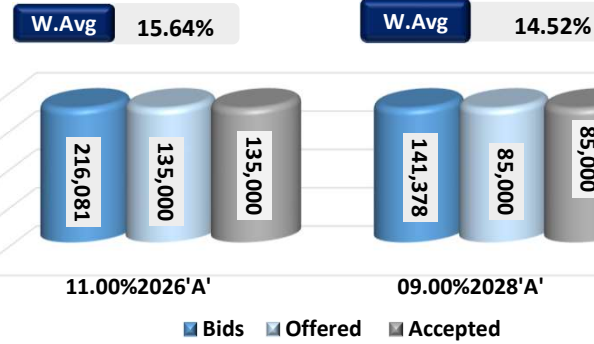


Auction Date 26-Sep-23

Settlement Date 2-Oct-23

| | | | |
|---------|----------|--------|---------|
| 50,000 | | | |
| 136,127 | 91 days | 17.42% | -70 bps |
| | 184 days | 15.13% | -25 bps |
| 50,000 | 364 days | 13.30% | -2 bps |

T-BOND AUCTION (LKR MN)



Auction Date 25-Sep-23

W.Avg 15.64% | W.Avg 14.52%

MATURITY TABLE (LKR MN)

Week ending 6-Oct-23

