

# DAILY FIXED INCOME & UNIT TRUST



First Capital  
A Janashakti Group Company



October 12, 2023

## "Bond auction scores a full acceptance"

CBSL conducted its first bond auction for the month of October, raising LKR 25.0Bn and fully accepted the offered amount of LKR 12.5Bn each from both tenors 01.08.2026 and 15.05.2030 at weighted average yield rates of 15.24% and 13.56%, respectively. Meanwhile, buying appetite continued to pick up while volumes improved to moderate levels in the secondary market with activities notably centered on 3Yr tenor, 01.08.2026 which recorded trades in the range of 15.25%-15.05%. On the external side, LKR remained broadly steady against the greenback and closed at LKR 323.8.

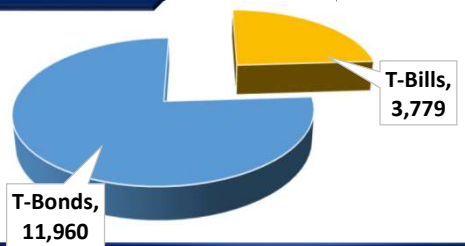
## UNIT TRUSTS

11-Oct-23

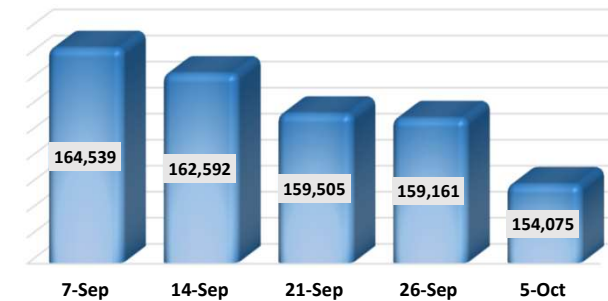
First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR		
	First Capital Money Market Fund	FCMMF	2,809.77	2,809.77	19.56%
	First Capital Gilt Edge Fund	FCGEF	2,194.96	2,194.96	21.64%
	First Capital Wealth Fund	FCWF	1,548.10	1,548.06	57.74%
	First Capital Equity Fund	FCEF	2,362.68	2,244.55	60.48%

## OUTSTANDING STOCK [GSEC]

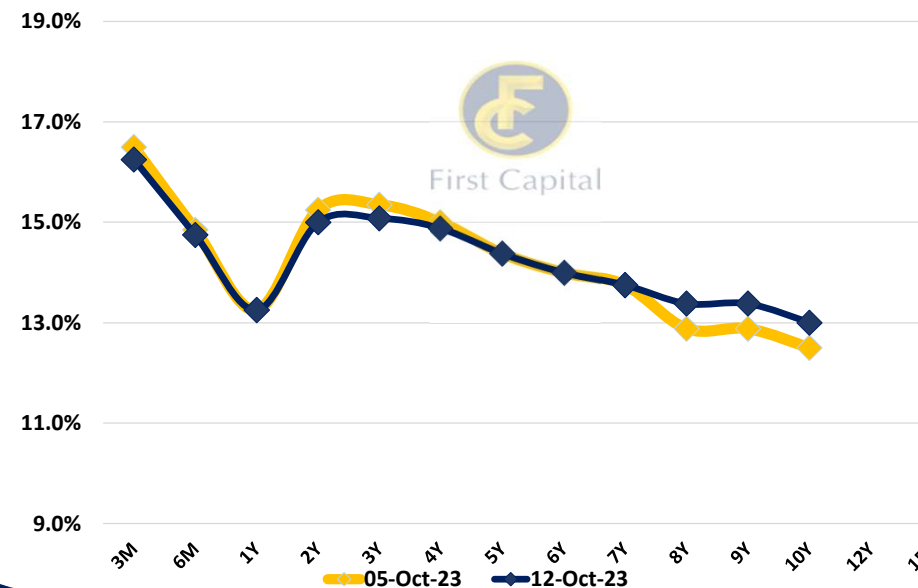
TOTAL (LKR Mn) 15,738.8 | WoW 0.5%



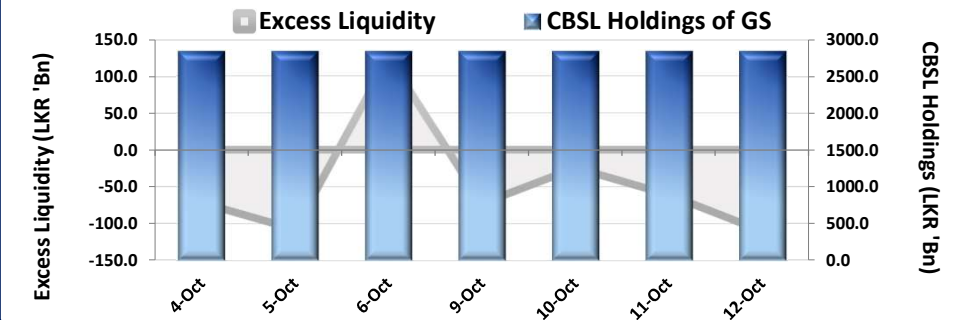
## FOREIGN HOLDING (LKR MN) | WoW -3.2%



## BILLS AND BONDS YIELDS

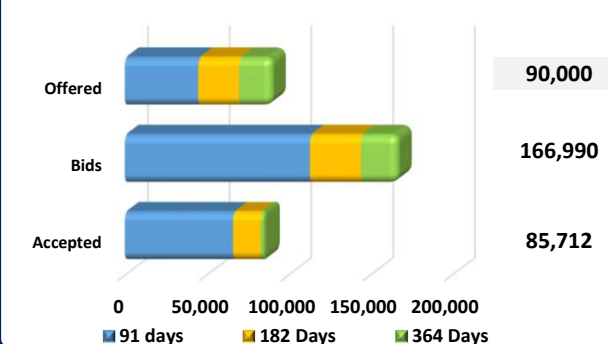


## EXCESS LIQUIDITY AND CBSL HOLDINGS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	16.50%	16.00%	16.25%	16.50%	-25
< 182 Days < 6M	15.00%	14.50%	14.75%	14.85%	-10
< 364 Days < 1Y	13.50%	13.00%	13.25%	13.25%	0
07-Jan-25 < 2Y	15.25%	14.75%	15.00%	15.25%	-25
01-Aug-26 < 3Y	15.15%	15.00%	15.08%	15.35%	-27
15-Sep-27 < 4Y	15.00%	14.75%	14.88%	15.00%	-12
01-Jul-28 < 5Y	14.50%	14.25%	14.38%	14.38%	0
15-Jul-29 < 6Y	14.25%	13.75%	14.00%	14.00%	0
15-May-30 < 7Y	14.00%	13.50%	13.75%	13.75%	0
15-May-31 < 8Y	13.75%	13.00%	13.38%	12.88%	+50
01-Jul-32 < 9Y	13.75%	13.00%	13.38%	12.88%	+50
15-Jan-33 < 10Y	13.50%	12.50%	13.00%	12.50%	+50
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	11-Oct-23		
Settlement Date	13-Oct-23		
91 days	16.64%	▼	-58 bps
184 days	14.96%	▼	-13 bps
364 days	13.10%	▼	-6 bps

## T-BOND AUCTION (LKR MN)



## MATURITY TABLE (LKR MN)

