

# DAILY FIXED INCOME & UNIT TRUST



First Capital  
A Janashakti Group Company



October 17, 2023

## “Buying interest prevails ahead of tomorrow’s T-bill auction”

The secondary market displayed a notable uptick in buying interest from both domestic and foreign investors, amidst moderate trading volumes and limited activities. Notably, the trading session saw heightened interest in 2025 and 2026 maturities, with 2025 maturities, including 01.06.25 and 01.07.25, trading in the range of 15.05%-14.95%, and 2026 maturities, such as 01.06.26 and 01.08.26, trading within the range of 15.16%-15.10%. Furthermore, CBSL announced the issuance of LKR 65.0Bn worth of T-Bills through an auction scheduled for tomorrow, out of which LKR 30.0Bn is expected to be raised from 91-day maturity, LKR 20.0Bn from 182-day maturity, and LKR 15.0Bn from 364-day maturity. Meanwhile, in the forex market, the LKR depreciated against the USD, concluding the day at an exchange rate of LKR 323.9.

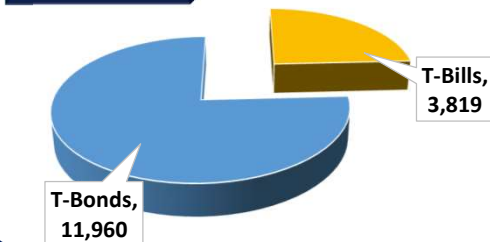
## UNIT TRUSTS

16-Oct-23

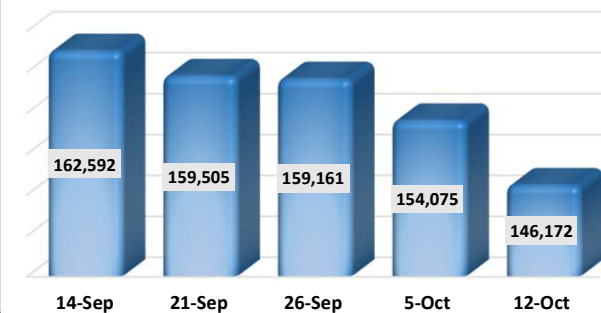
First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	
First Capital Money Market Fund	FCMMF	2,817.19	2,817.19	19.36%
First Capital Gilt Edge Fund	FCGEF	2,199.02	2,199.02	20.11%
First Capital Wealth Fund	FCWF	1,548.91	1,548.87	56.84%
First Capital Equity Fund	FCEF	2,356.01	2,238.21	58.91%

## OUTSTANDING STOCK [GSEC]

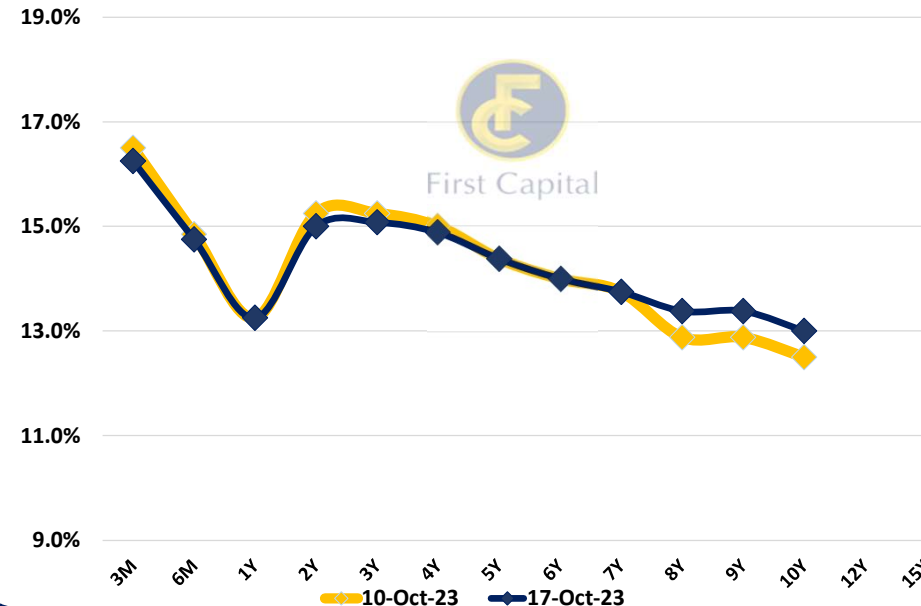
TOTAL (LKR Mn) 15,778.5 | WoW 0.3%



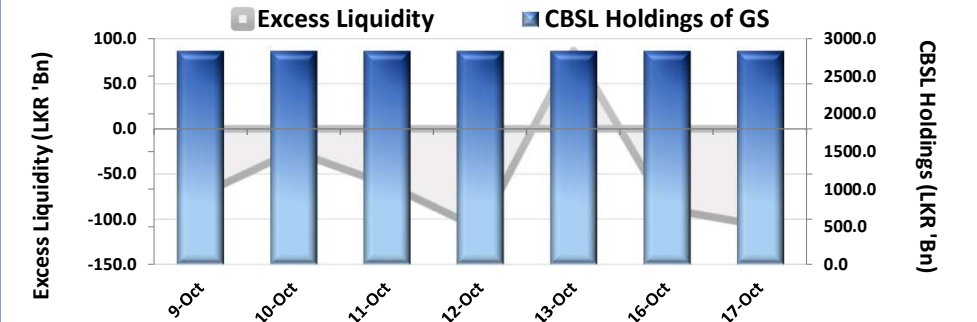
## FOREIGN HOLDING (LKR MN) | WoW -5.1%



## 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%	15.25%	-17
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
Offered	90,000
Bids	166,990
Accepted	85,712
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)

