

DAILY FIXED INCOME & UNIT TRUST



First Capital
A Janashakti Group Company



October 18, 2023

“Buying interest emerges on the mid-term maturities”

The secondary market witnessed buying interest largely on the 2026 maturities, which observed trades at 14.95% during the day. Furthermore, investor activity was also enticed on the 15.05.24 maturity and 15.01.27 maturity, which observed trades taking place at 15.60% and 15.00%, respectively. Meanwhile, CBSL conducted its weekly treasury bill auction today and continued to accept just a part of the offered quantity (accepting 87.2% of the total offered LKR 65.0Bn), of which 91-day bill saw full acceptance of LKR 30.0Bn, whilst recording the steepest decline during today's auction with weighted average yields decreasing by 34Bps to 16.30%. Furthermore, a slight decline in yields was also observed on the 91-day and 365-day maturities, which saw weighted average yields decline by 2Bps and 8Bps to 14.94% and 13.02%, respectively.

UNIT TRUSTS

17-Oct-23

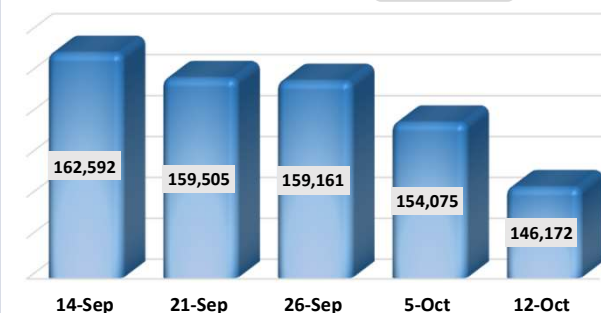
First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR		
	First Capital Money Market Fund	FCMMF	2,818.72	2,818.72	19.38%
	First Capital Gilt Edge Fund	FCGEF	2,199.76	2,199.76	19.75%
	First Capital Wealth Fund	FCWF	1,548.55	1,548.51	56.60%
	First Capital Equity Fund	FCEF	2,333.69	2,217.01	56.96%

OUTSTANDING STOCK [GSEC]

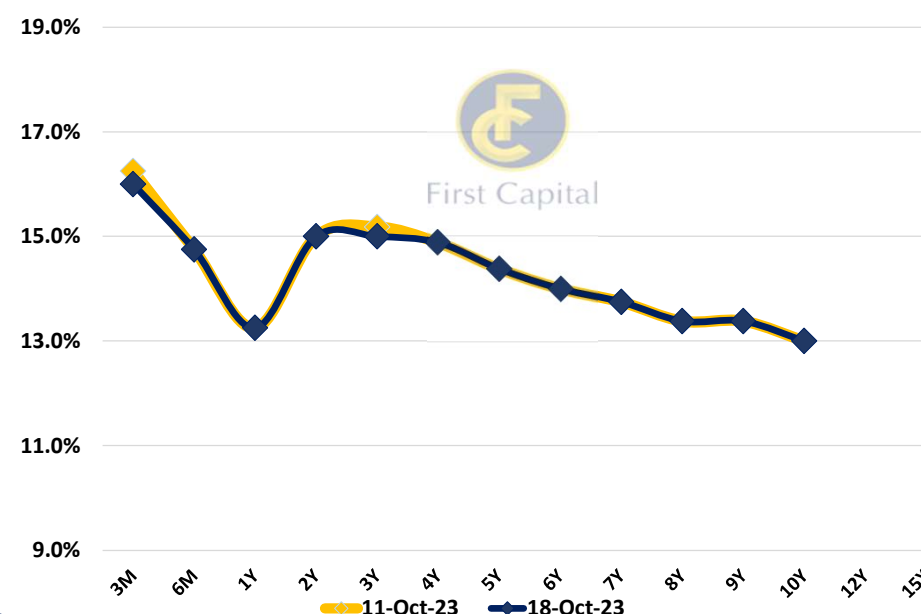
TOTAL (LKR Mn) 15,778.5 | WoW 0.3%



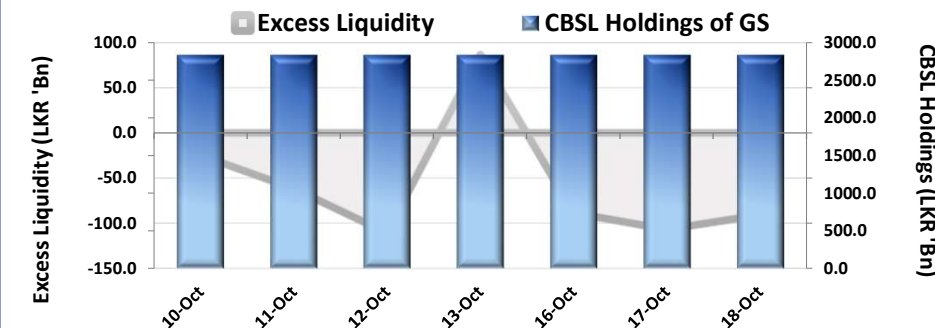
FOREIGN HOLDING (LKR MN) | WoW -5.1%



BILLS AND BONDS YIELDS

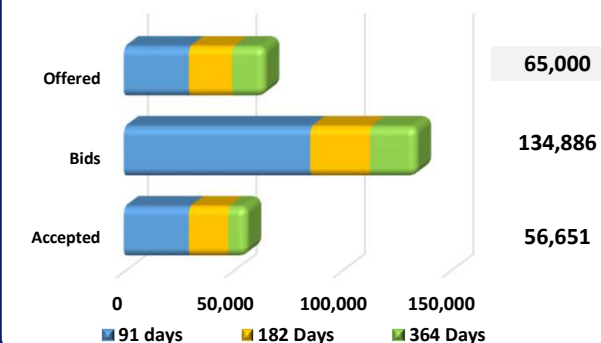


EXCESS LIQUIDITY AND CBSL HOLDINGS



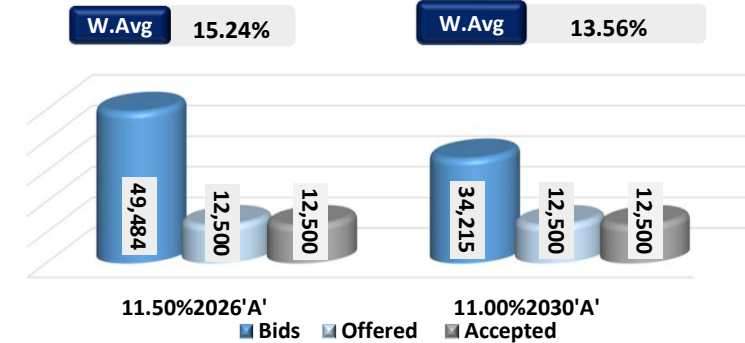
Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	16.25%	15.75%	16.00%	16.25%	-25
< 182 Days < 6M	15.00%	14.50%	14.75%	14.75%	0
< 364 Days < 1Y	13.50%	13.00%	13.25%	13.25%	0
07-Jan-25 < 2Y	15.25%	14.75%	15.00%	15.00%	0
01-Aug-26 < 3Y	15.05%	14.95%	15.00%	15.18%	-18
15-Sep-27 < 4Y	15.00%	14.75%	14.88%	14.88%	0
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%	13.38%	0
01-Jul-32 < 9Y	13.75%	13.00%	13.38%	13.38%	0
15-Jan-33 < 10Y	13.50%	12.50%	13.00%	13.00%	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	18-Oct-23		
Settlement Date	20-Oct-23		
91 days	16.30%	▼	-34 bps
184 days	14.94%	▼	-2 bps
364 days	13.02%	▼	-8 bps

T-BOND AUCTION (LKR MN)



MATURITY TABLE (LKR MN)

