



DAILY FIXED INCOME & UNIT TRUST

First Capital
A Janashakti Group Company



October 20, 2023

“Mixed sentiment extends in the secondary market”

Secondary market witnessed mixed activities extending for yet another day whilst selling interest continuing to persist despite the IMF staff level agreement on the first review of the 48-month EFF-supported program that came through yesterday. Accordingly, trades were predominantly centered on short to mid tenors during the day. On the short end, 01.05.2024 traded at 15.25% while 2025 tenors, 15.01.2025 and 01.06.2025 traded at 14.95% and 14.80%, respectively. Meanwhile, 01.07.2025 enticed trades at 14.85%. Furthermore, on the mid end, 2026 maturity edged slightly low as 01.06.2026 traded at 14.90% while 01.08.2026 traded at 14.85%. Moreover, 15.09.2027 traded at 14.95% while 01.07.2028 observed trades taking place within a range of 14.55%-14.60% during the day. On the external side, LKR continued to depreciate against the greenback and closed at LKR 325.0.

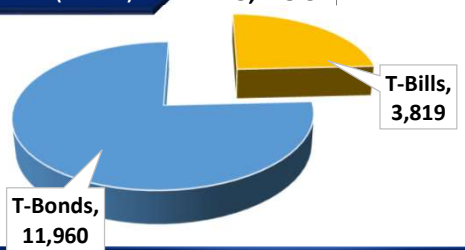
UNIT TRUSTS

19-Oct-23

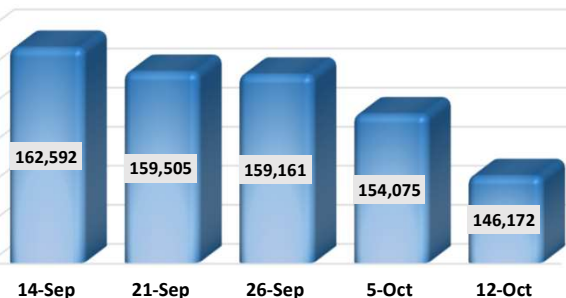
First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR		
	First Capital Money Market Fund	FCMMF	2,821.72	2,821.72	19.42%
	First Capital Gilt Edge Fund	FCGEF	2,201.47	2,201.47	13.54%
	First Capital Wealth Fund	FCWF	1,549.63	1,549.59	56.34%
	First Capital Equity Fund	FCEF	2,332.56	2,215.93	56.48%

OUTSTANDING STOCK [GSEC]

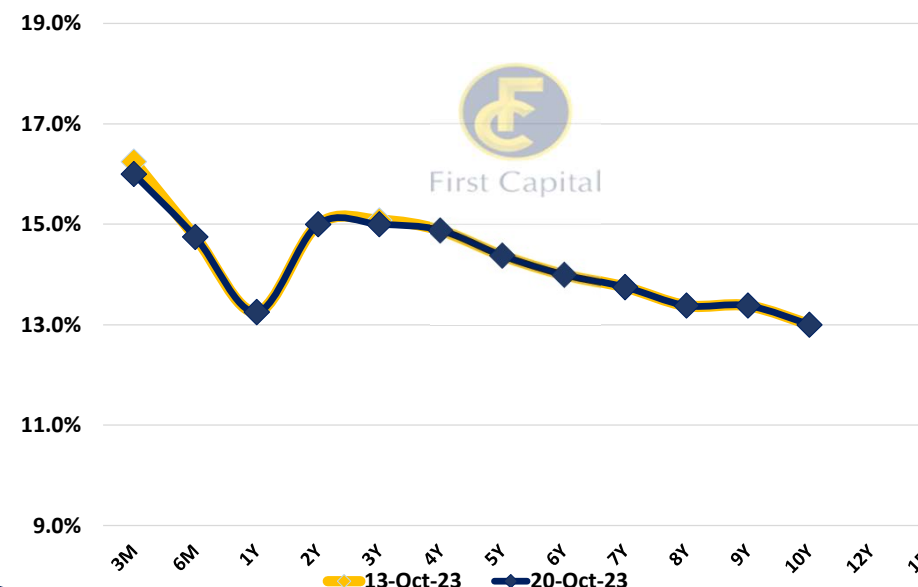
TOTAL (LKR Mn) 15,778.5 | WoW 0.3%



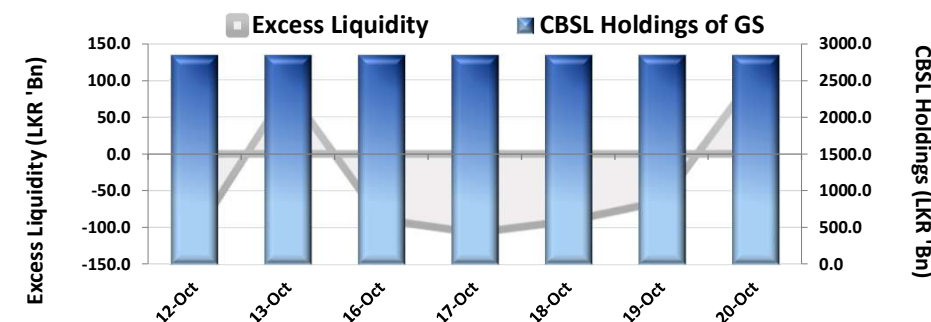
FOREIGN HOLDING (LKR MN) | WoW -5.1%



BILLS AND BONDS YIELDS

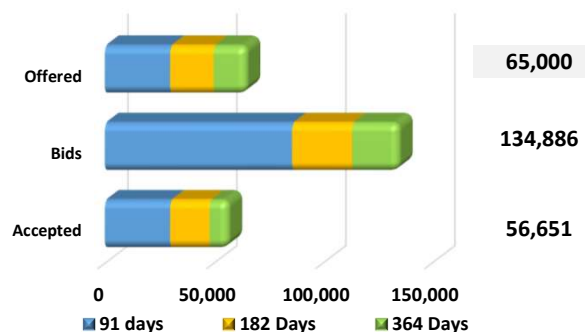


EXCESS LIQUIDITY AND CBSL HOLDINGS



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%	15.08%	-8
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)

