

# DAILY FIXED INCOME & UNIT TRUST



First Capital  
A Janashakti Group Company



October 24, 2023

## "Mixed trading day ahead of tomorrow's T-bill auction"

The secondary market displayed mixed activities and low volumes whilst interest was observed particularly in the 3Yr tenors, with the 01.06.26 and 01.08.26 maturities trading in the range of 14.95%-14.90%. Furthermore, interest also emerged on the 15.09.27 and 01.07.28 maturities which traded at 15.00% and 14.70%, respectively. Meanwhile, CBSL announced the issuance of LKR 135.0Bn in T-Bills through its weekly auction scheduled for tomorrow. Out of this, LKR 60.0Bn is expected to be raised from 91-day maturity, LKR 40.0Bn from 182-day maturity, and LKR 35.0Bn from 364-day maturity. Furthermore, in the forex market, the LKR depreciated against the USD, with the exchange rate recorded at LKR 325.9, compared to yesterday's closing rate of LKR 325.0.

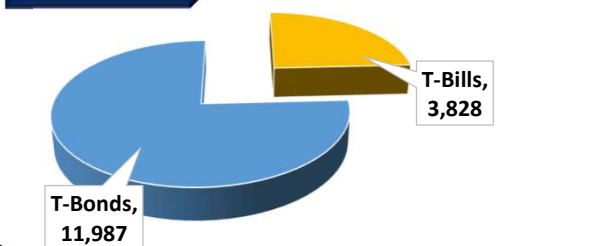
## UNIT TRUSTS

23-Oct-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	
First Capital Money Market Fund	FCMMF	2,827.75	2,827.75	19.55%
First Capital Gilt Edge Fund	FCGEF	2,204.73	2,204.73	13.54%
First Capital Wealth Fund	FCWF	1,552.61	1,552.57	55.92%
First Capital Equity Fund	FCEF	2,356.73	2,238.89	57.57%

## OUTSTANDING STOCK [GSEC]

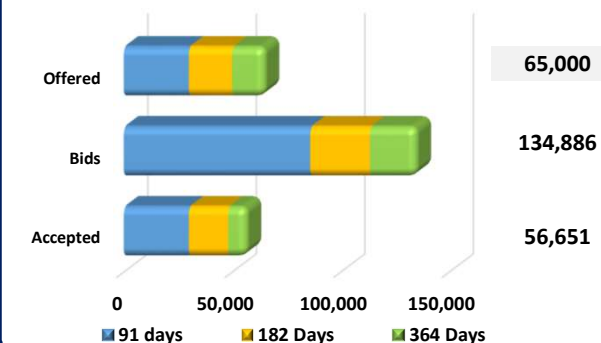
TOTAL (LKR Mn) 15,815.2 | WoW 0.2%



## FOREIGN HOLDING (LKR MN) | WoW 6.6%



## T-BILL AUCTION (LKR MN)

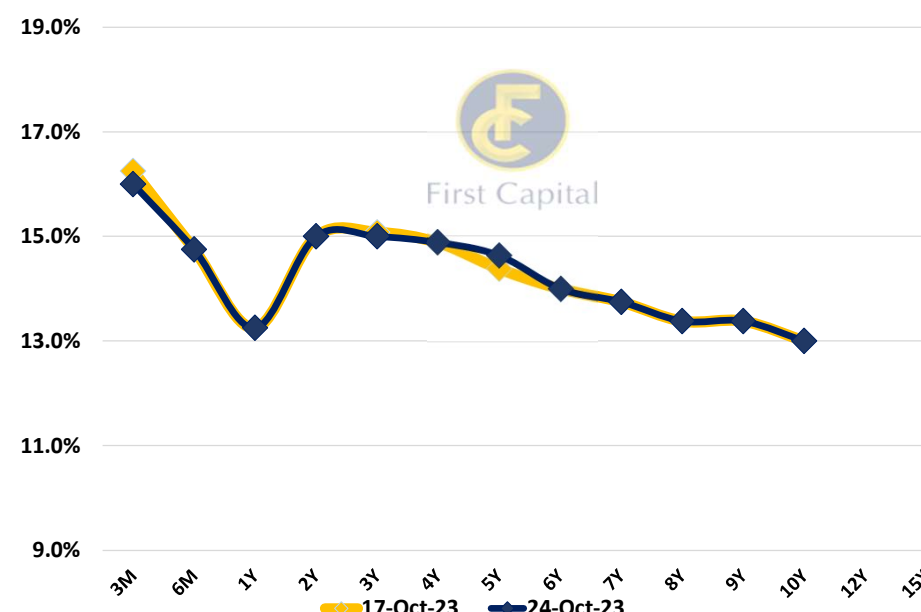


Auction Date 18-Oct-23

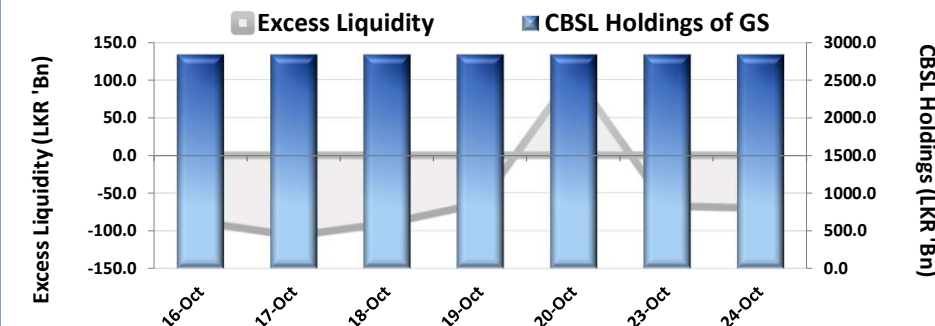
Settlement Date 20-Oct-23

91 days	16.30%	▼	-34 bps
184 days	14.94%	▼	-2 bps
364 days	13.02%	▼	-8 bps

## BILLS AND BONDS YIELDS

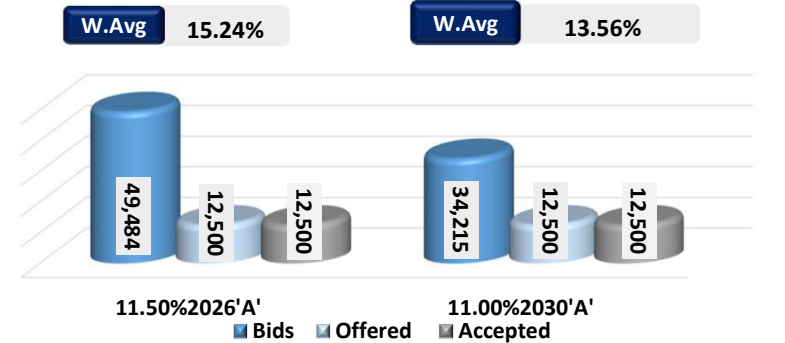


## EXCESS LIQUIDITY AND CBSL HOLDINGS



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
15-Sep-27 < 4Y	15.05%	14.95%	15.00%	15.08%	-8
01-Jul-28 < 5Y	15.00%	14.75%	14.88%	14.88%	0
01-Jul-28 < 5Y	14.75%	14.50%	14.63%	14.38%	+25
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-BOND AUCTION (LKR MN)



## MATURITY TABLE (LKR MN)

