



First Capital
A Janashakti Group Company

DAILY FIXED INCOME & UNIT TRUST



October 25, 2023

"03M T-Bill continued to endorse higher acceptance"

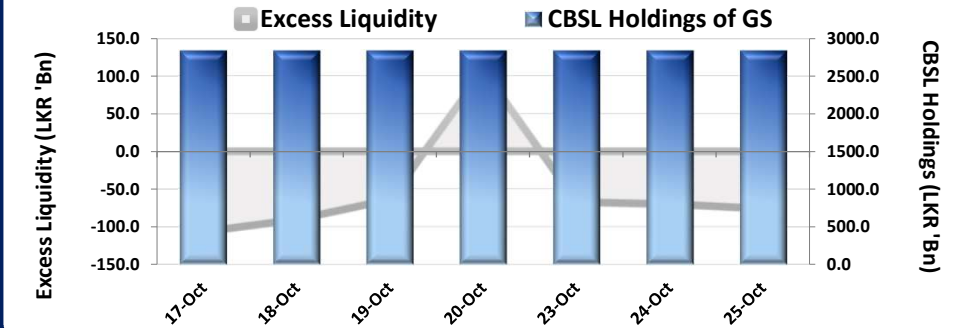
The secondary bond market activities continued to remain dull as the market participants preferred to adopt a wait and see approach amidst the hovering economic woes. Among the trade maturities, 15.11.24 traded at 15.00% whilst 01.06.26 and 01.08.26 maturities changed hands at 14.95%. In the midst of low volumes, mid end maturity of 01.07.28 quoted at 14.75%. Meanwhile, adding further to the gloom, CBSL continued to undersubscribe T-Bills for the 4th consecutive week at the weekly T-Bill auction, with only 86.3% of the total offered amount of LKR 135.0Bn being accepted of which 63.6% being accepted from 03M T-Bill. Furthermore, weighted average yields of 03M and 06M T-Bills further trimmed down to 16.10% (-20bps) and 14.93% (-1bps), respectively while 1Yr T-Bill remained flat at 13.02%.

UNIT TRUSTS

24-Oct-23

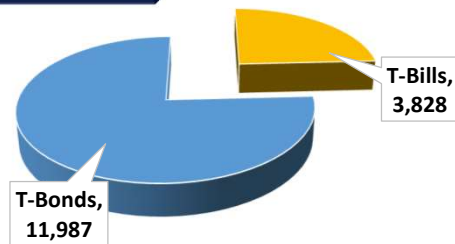
First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	
First Capital Money Market Fund	FCMMF	2,829.23	2,829.23	19.44%
First Capital Gilt Edge Fund	FCGEF	2,205.32	2,205.32	13.18%
First Capital Wealth Fund	FCWF	1,552.23	1,552.19	55.69%
First Capital Equity Fund	FCEF	2,321.72	2,205.63	54.70%

EXCESS LIQUIDITY AND CBSL HOLDINGS

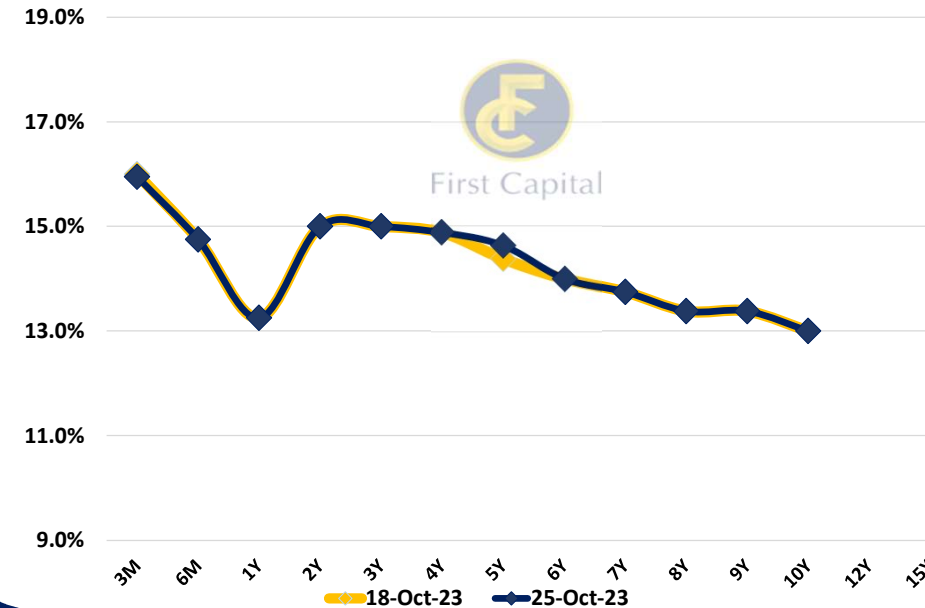


OUTSTANDING STOCK [GSEC]

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

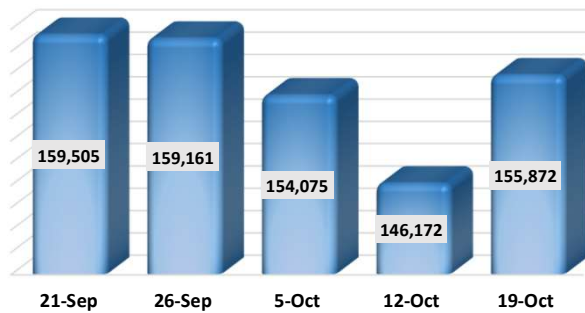


BILLS AND BONDS YIELDS

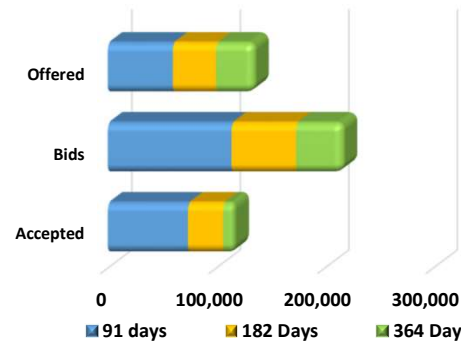


Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	16.15%	15.75%	15.95%	16.00%	-5
< 182 Days < 6M	15.00%	14.50%	14.75%	14.75%	0
< 364 Days < 1Y	13.50%	13.00%	13.25%	13.25%	0
07-Jan-25 < 2Y	15.25%	14.75%	15.00%	15.00%	0
01-Aug-26 < 3Y	15.05%	14.95%	15.00%	15.00%	0
15-Sep-27 < 4Y	15.00%	14.75%	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

FOREIGN HOLDING (LKR MN) | WoW 6.6%



T-BILL AUCTION (LKR MN)

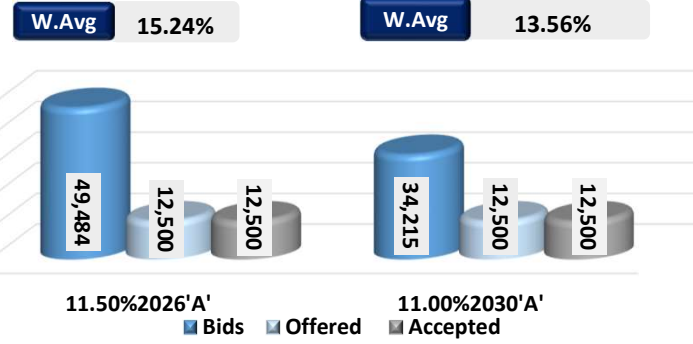


Auction Date 25-Oct-23

Settlement Date 27-Oct-23

Tenure	Yield (%)	Change (bps)
91 days	16.10%	-20 bps
184 days	14.93%	-1 bps
364 days	13.02%	0 bps

T-BOND AUCTION (LKR MN)



Auction Date 12-Oct-23

MATURITY TABLE (LKR MN)

Week ending 3-Nov-23

