

DAILY FIXED INCOME & UNIT TRUST



First Capital
A Janashakthi Group Company



November 2, 2023

"The secondary market active on thin volumes"

The secondary market observed thin volumes during the day, with limited trades taking place on 01.06.26 maturity at 14.92%, 01.05.28 and 01.07.28 maturities observing trades at 14.85%. Moreover, few trades were also observed on 15.07.29 maturity at 14.40% whilst 15.05.30 maturity also recorded trades at 14.40%. The limited activities in the secondary market can be largely attributable to the uncertainty surrounding the upcoming budget and the IMF second review whilst the rejection of this week's bond auction also contributed towards the lacklustre activity in the secondary market.

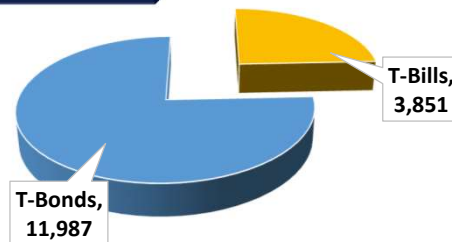
UNIT TRUSTS

01-Nov-23

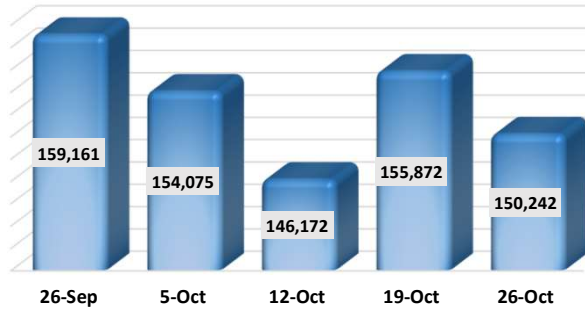
First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR		
	First Capital Money Market Fund	FCMMF	2,841.00	2,841.00	18.94%
	First Capital Gilt Edge Fund	FCGEF	2,211.95	2,211.95	13.68%
	First Capital Wealth Fund	FCWF	1,554.36	1,554.32	54.47%
	First Capital Equity Fund	FCEF	2,318.45	2,202.53	53.02%

OUTSTANDING STOCK [GSEC]

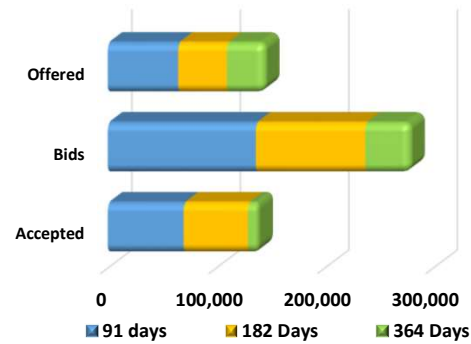
TOTAL (LKR Mn) 15,838.6 | WoW 0.1%



FOREIGN HOLDING (LKR MN) | WoW -3.6%



T-BILL AUCTION (LKR MN)



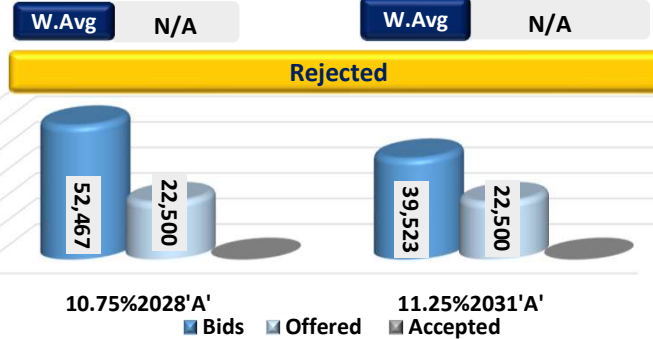
Auction Date 01-Nov-23

Settlement Date 03-Nov-23

91 days	15.93%	▼	-17 bps
184 days	14.93%	◀▶	0 bps
364 days	13.02%	◀▶	0 bps

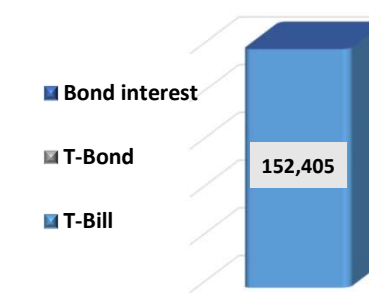
T-BOND AUCTION (LKR MN)

Auction Date 30-Oct-23

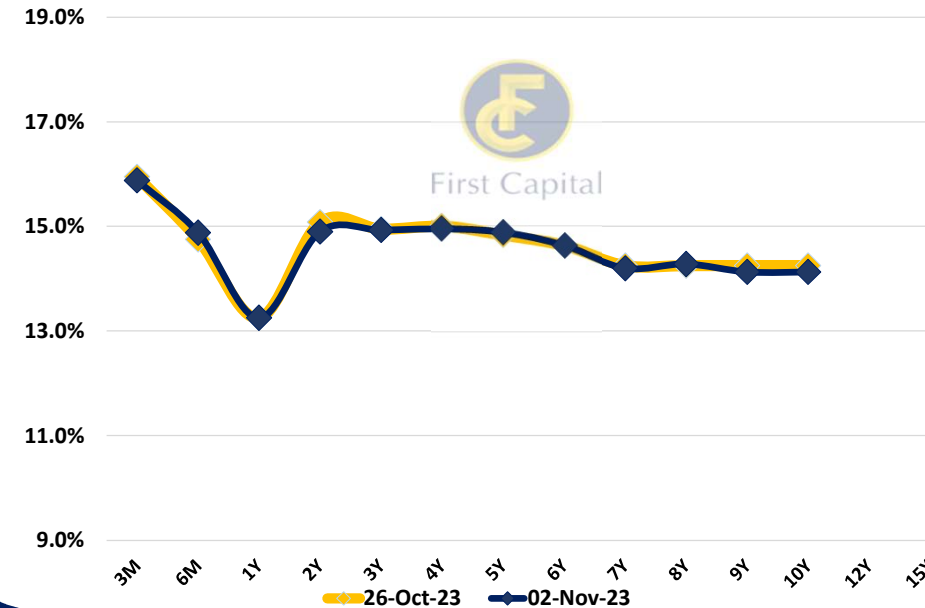


MATURITY TABLE (LKR MN)

Week ending 10-Nov-23



BILLS AND BONDS YIELDS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	16.00%	15.75%	15.88%	15.95%	-7
< 182 Days < 6M	15.00%	14.75%	14.88%	14.75%	+13
< 364 Days < 1Y	13.50%	13.00%	13.25%	13.25%	0
01-Jul-25 < 2Y	15.00%	14.80%	14.90%	15.08%	-18
15-May-26 < 3Y	15.00%	14.85%	14.93%	14.95%	-2
15-Sep-27 < 4Y	15.00%	14.90%	14.95%	15.00%	-5
01-May-28 < 5Y	14.95%	14.80%	14.88%	14.83%	+5
15-Jul-29 < 6Y	14.75%	14.50%	14.63%	14.63%	0
15-May-30 < 7Y	14.30%	14.10%	14.20%	14.25%	-5
15-May-31 < 8Y	14.30%	14.25%	14.28%	14.25%	+3
01-Jul-32 < 9Y	14.25%	14.00%	14.13%	14.25%	-12
15-Jan-33 < 10Y	14.25%	14.00%	14.13%	14.25%	-12
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

EXCESS LIQUIDITY AND CBSL HOLDINGS

