



First Capital
A Janashakthi Group Company

DAILY FIXED INCOME & UNIT TRUST



December 18, 2023

“Investor participation centred on mid tenors”

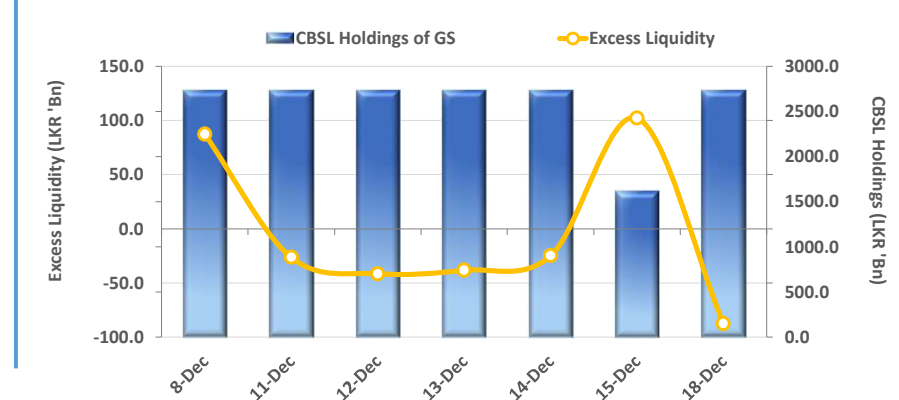
The CBSL held its treasury buy back auction today on the 18th of Dec-23, where 15.05.26 tenor was accepted at 13.71% where only LKR 1.0Bn was accepted out of LKR 10.0Bn offered. Furthermore, 01.08.26 tenor was accepted at 13.73% whilst LKR 500.0Mn was accepted out of LKR 10.0Bn offered. Moreover, towards the short end of the curve, 2026 maturities hovered between 13.85%- 13.65% whilst the mid tenor maturities, 2027 traded at 13.90%-13.70% whilst 2028 tenors traded at 14.10%-13.95% whilst 15.05.30 tenor traded at 14.05% respectively. In the external side LKR broadly remained stagnant against the green back recording LKR 327.0.

UNIT TRUSTS

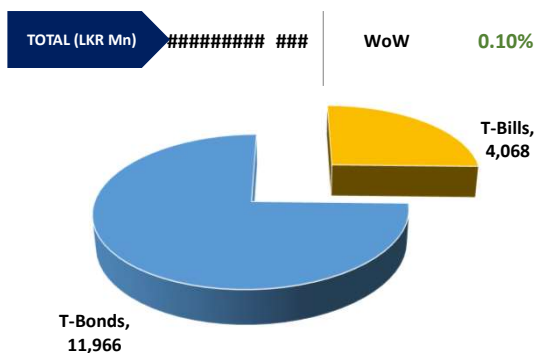
17-Dec-23

First Capital Unit Trust Funds			Sell Price	Buy Price	Avg. Yield
			LKR	LKR	
First Capital Money Market Fund	FCMMF		2,904.68	2,904.68	17.27%
First Capital Gilt Edge Fund	FCGEF		2,247.66	2,247.66	12.77%
First Capital Wealth Fund	FCWF		1,602.95	1,602.91	52.06%
First Capital Equity Fund	FCCEF		2,301.55	2,186.47	44.98%

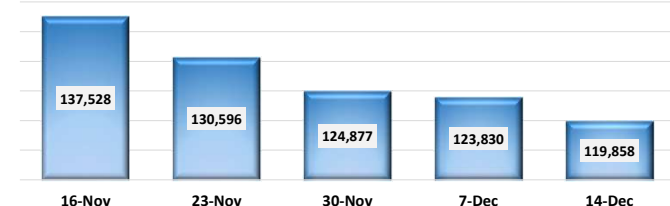
EXCESS LIQUIDITY AND CBSL HOLDINGS



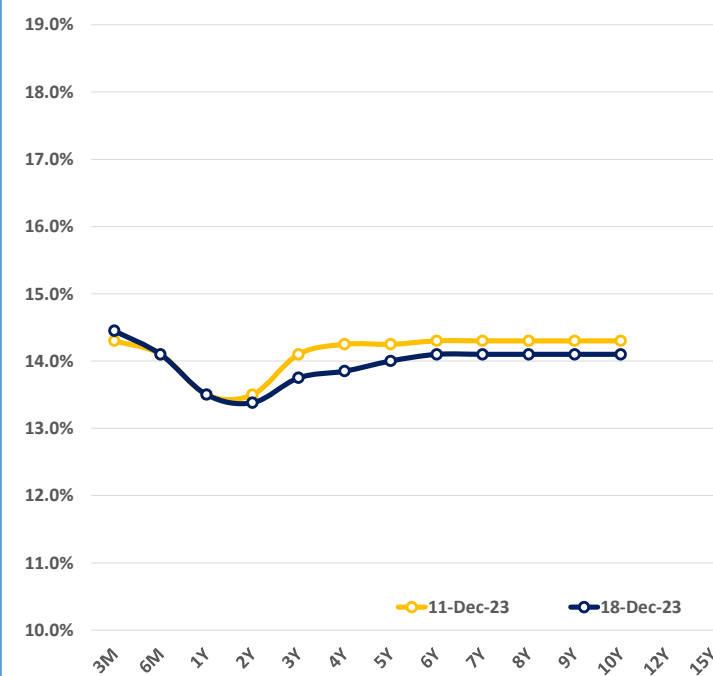
OUTSTANDING STOCK [GSEC]



FOREIGN HOLDING (LKR MN) WoW -3.21%

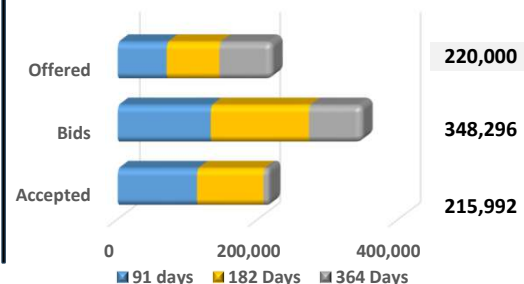


BILLS AND BONDS YIELDS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	14.60%	14.30%	14.45%	14.30%	+15
< 182 Days < 6M	14.20%	14.00%	14.10%	14.10%	0
< 364 Days < 1Y	14.00%	13.00%	13.50%	13.50%	0
01-Jul-25 < 2Y	13.50%	13.25%	13.38%	13.50%	-12
01-Jun-26 < 3Y	13.80%	13.70%	13.75%	14.10%	-35
15-Sep-27 < 4Y	13.90%	13.80%	13.85%	14.25%	-40
01-Jul-28 < 5Y	14.05%	13.95%	14.00%	14.25%	-25
15-Jul-29 < 6Y	14.20%	14.00%	14.10%	14.30%	-20
15-May-30 < 7Y	14.20%	14.00%	14.10%	14.30%	-20
15-May-31 < 8Y	14.20%	14.00%	14.10%	14.30%	-20
01-Jul-32 < 9Y	14.20%	14.00%	14.10%	14.30%	-20
15-Jan-33 < 10Y	14.20%	14.00%	14.10%	14.30%	-20
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 13-Dec-23

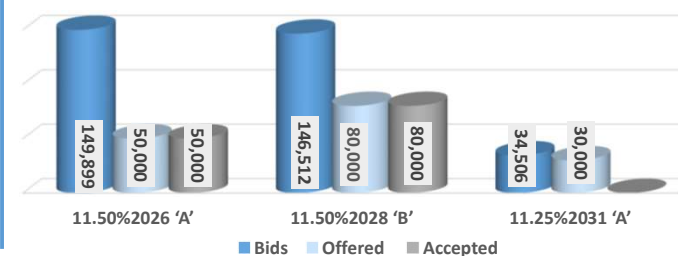
Settlement Date 15-Dec-23

91 days	14.59%	▼	-8 bps
184 days	14.29%	▼	-9 bps
364 days	12.83%	▼	-5 bps

T-BOND AUCTION (LKR MN)

Auction Date 12-Dec-23

W.Avg 14.07% W.Avg 14.32% Rejected



MATURITY TABLE (LKR MN)

Week ending 22-Dec-23

