



# DAILY FIXED INCOME & UNIT TRUST

January 12, 2024

*"Market sentiment enticed on short to mid tenors"*

Concluding the week, the secondary market experienced subdued participation and limited activities. Following the outcome of the first bond auction for the year, with an acceptance rate of 96%, the auctioned maturity of 01.02.26 attracted market interest, trading in the range of 13.75%-13.72%. Moreover, 2027 maturities, including 01.05.27 and 15.09.27, were transacted at 14.05% whilst on the mid end of the curve, 01.07.28 and 01.07.32 changed hands at 14.20% and 14.27%, respectively. Meanwhile, in the forex market, the LKR exhibited a slight appreciation against the USD, closing the day at LKR 322.7.

## UNIT TRUSTS

11-Jan-24

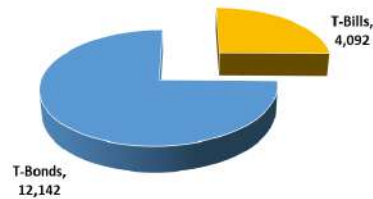
First Capital Unit Trust Funds			Sell Price	Buy Price	Avg. Yield
			LKR	LKR	
First Capital Money Market Fund	FCMMF		2,937.72	2,937.72	16.15%
First Capital Gilt Edge Fund	FCGEF		2,267.67	2,267.67	12.47%
First Capital Wealth Fund	FCWF		1,618.83	1,618.79	61.10%
First Capital Equity Fund	FCCEF		2,263.10	2,149.95	35.22%

## EXCESS LIQUIDITY AND CBSL HOLDINGS



## OUTSTANDING STOCK [GSEC]

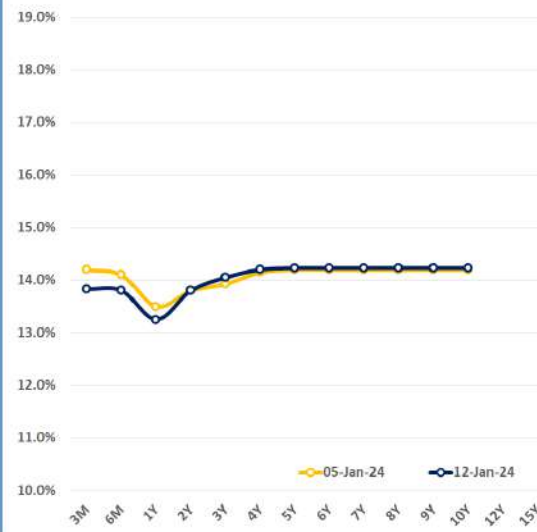
TOTAL (LKR Mn) 16,234.85 WoW 0.70%



FOREIGN HOLDING (LKR MN) WoW 0.87%

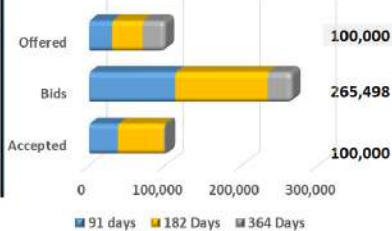


## BILLS AND BONDS YIELDS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	13.90%	13.75%	13.83%	14.20%	-37
< 182 Days < 6M	13.90%	13.70%	13.80%	14.10%	-30
< 364 Days < 1Y	13.50%	13.00%	13.25%	13.50%	-25
01-Feb-26 < 2Y	13.85%	13.75%	13.80%	13.80%	0
15-Jan-27 < 3Y	14.10%	14.00%	14.05%	13.93%	+12
15-Jan-28 < 4Y	14.25%	14.15%	14.20%	14.15%	+5
01-Jan-29 < 5Y	14.30%	14.15%	14.23%	14.20%	+3
15-May-30 < 6Y	14.30%	14.15%	14.23%	14.20%	+3
15-Jan-31 < 7Y	14.30%	14.15%	14.23%	14.20%	+3
01-Jan-32 < 8Y	14.30%	14.15%	14.23%	14.20%	+3
15-Jan-33 < 9Y	14.30%	14.15%	14.23%	14.20%	+3
01-Jan-34 < 10Y	14.30%	14.15%	14.23%	14.20%	+3
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 10-Jan-24

Settlement Date 12-Jan-24

91 days	14.27%	▼	-18 bps
184 days	14.09%	▼	-7 bps
364 days	12.93%	◀	0 bps

## T-BOND AUCTION (LKR MN)

Auction Date 11-Jan-24

W.Avg 13.83% W.Avg 14.21% W.Avg 14.22%



## MATURITY TABLE (LKR MN)

Week ending 19-Jan-24

