







First Capital  
A Jansaththi Group Company

# DAILY FIXED INCOME & UNIT TRUST



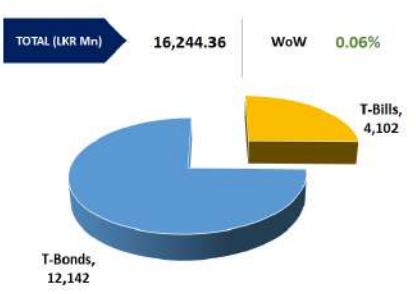
### UNIT TRUSTS

First Capital Unit Trust Funds			Sell Price	Buy Price	Avg. Yield
			LKR	LKR	
First Capital Money Market Fund	FCMMF		2,944.20	2,944.20	16.11%
First Capital Gilt Edge Fund	FCGEF		2,271.63	2,271.63	12.17%
First Capital Wealth Fund	FCWF		1,621.49	1,621.45	60.36%
First Capital Equity Fund	FCCEF		2,248.20	2,135.79	33.56%

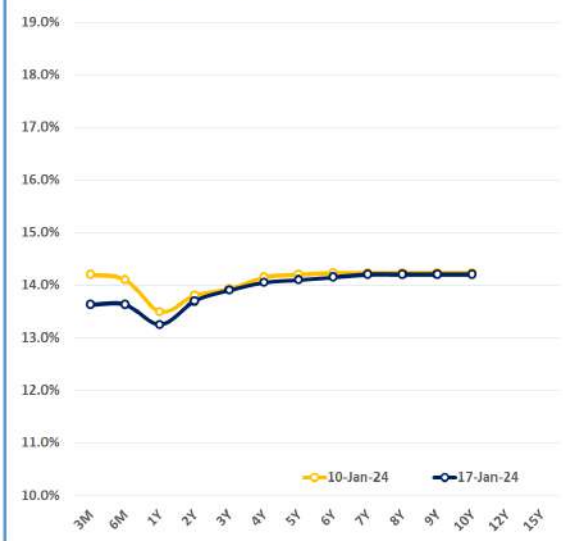
### EXCESS LIQUIDITY AND CBSL HOLDINGS



### OUTSTANDING STOCK [GSEC]



### BILLS AND BONDS YIELDS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	13.75%	13.50%	13.63%	14.20%	-57
< 182 Days < 6M	13.75%	13.50%	13.63%	14.10%	-47
< 364 Days < 1Y	13.50%	13.00%	13.25%	13.50%	-25
01-Feb-26 < 2Y	13.75%	13.65%	13.70%	13.80%	-10
15-Jan-27 < 3Y	13.95%	13.85%	13.90%	13.93%	-3
15-Jan-28 < 4Y	14.10%	14.00%	14.05%	14.15%	-10
01-Jan-29 < 5Y	14.15%	14.05%	14.10%	14.20%	-10
15-May-30 < 6Y	14.20%	14.10%	14.15%	14.23%	-8
15-Jan-31 < 7Y	14.25%	14.15%	14.20%	14.23%	-3
01-Jan-32 < 8Y	14.25%	14.15%	14.20%	14.23%	-3
15-Jan-33 < 9Y	14.25%	14.15%	14.20%	14.23%	-3
01-Jan-34 < 10Y	14.25%	14.15%	14.20%	14.23%	-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

### FOREIGN HOLDING (LKR MN) WoW -4.60%

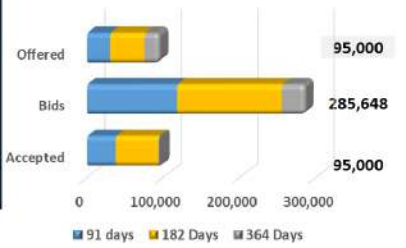


January 17, 2024

**"Auction yields plummet below the 14.00%-level"**

At the weekly T-Bill auction today, weighted average yields saw a considerable dip in 03M and 06M tenors, falling below the 14.00% mark. The LKR 95.08n auction was fully accepted with majority of the bids accepted from the 03M and 06M maturities. Consequently, 03M and 06M WAYR closed at 13.91% (-36bps) and 13.83% (-26bps), respectively. However, 1Yr tenor saw only a marginal decline of 1bps as it closed at 12.92%. Meanwhile, activities slightly picked up in the secondary market with buying interest emerging on mid tenors 2027, 2028 and 20230 tenors. Accordingly, 01.05.2027 and 15.09.2027 recorded trades in the range 14.00%-13.95%. Further, 15.03.2028 hovered between 14.19%-14.05% while 15.05.2030 witnessed trades in the range of 14.13%-14.10%. However, volumes were subdued amidst limited participation.

### T-BILL AUCTION (LKR MN)



### Auction Date: 17-Jan-24

Settlement Date: 19-Jan-24

91 days	13.91%	▼	-36 bps
184 days	13.83%	▼	-26 bps
364 days	12.92%	▼	-1 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: 26-Jan-24

