DAILY FIXED INCOME & UNIT TRUST

First Capital
A Janashakthi Group Company

January 30, 2024

"The secondary market pivot into a solid buying spree"

During the early hours of the day the secondary market displayed active investor participation which resulted heavy buying interest across the board. Moreover, towards the short end of the curve, 01.02.26, 01.08.26 and 15.01.27 maturities traded between the bracket of 13.20%-13.05% whilst, 01.05.27 and 15.09.27 traded between 13.50%-13.25%. Towards the mid end of the curve 15.03.28, 01.05.28 and 01.07.28 tenors traded between 13.65%-13.55% whilst 15.05.30 tenor traded at 13.85%-13.70%. The CBSL conducted its T-Bond auction today the 30th of Jan-24 accepting the total amount offered of LKR 40.0Bn, where 2026 maturity was accepted at 13.08% whilst 2028 tenor was accepted at 13.65% respectively. Followed by the T-Bond auction 01.08.26 and 15.12.26 tenors traded at 12.90% whilst 15.03.28, 01.07.28 and 15.12.28 maturities traded between the bracket of 13.55%-13.45% marking active market operations during the day.

UNIT TRUSTS

29-Jan-24

First Capital Unit Trust Funds		Sell Price (LKR)	Buy Price (LKR)	Avg. Yield
First Capital Money Market Fund	FCMMF	2,961.04	2,961.04	15.93%
First Capital Gilt Edge Fund	FCGEF	2,282.55	2,282.55	14.80%
First Capital Wealth Fund	FCWF	1,642.48	1,642.44	60.08%
First Capital Equity Fund	FCCEF	2,207.20	2,096.84	29.35%

EXCESS LIQUIDITY AND CBSL HOLDINGS

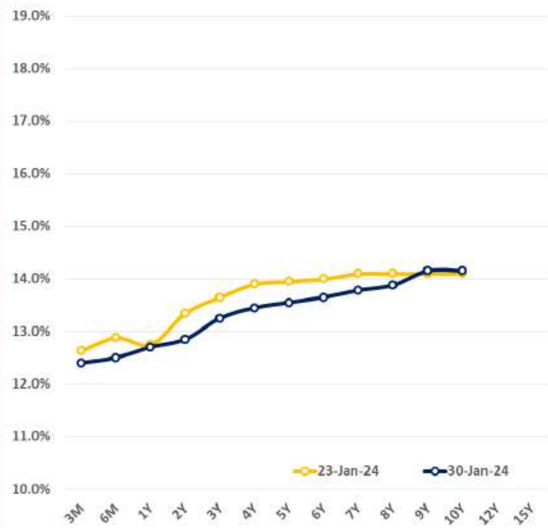
OUTSTANDING STOCK [GSEC]

TOTAL (LKR Mn)	16,364.93	WoW	0.11%

FOREIGN HOLDING (LKR MN)

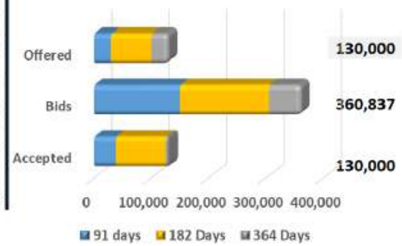
WoW 3.34%

BILLS AND BONDS YIELDS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	12.50%	12.30%	12.40%	12.63%	-23
< 182 Days < 6M	12.60%	12.40%	12.50%	12.88%	-38
< 364 Days < 1Y	12.80%	12.60%	12.70%	12.75%	-5
01-Feb-26 < 2Y	12.90%	12.80%	12.85%	13.35%	-50
01-May-27 < 3Y	13.30%	13.20%	13.25%	13.65%	-40
15-Mar-28 < 4Y	13.50%	13.40%	13.45%	13.90%	-45
01-Jan-29 < 5Y	13.60%	13.50%	13.55%	13.95%	-40
15-May-30 < 6Y	13.70%	13.60%	13.65%	14.00%	-35
15-Jan-31 < 7Y	13.85%	13.70%	13.78%	14.10%	-32
01-Jan-32 < 8Y	14.00%	13.75%	13.88%	14.10%	-22
15-Jan-33 < 9Y	14.30%	14.00%	14.15%	14.10%	+5
01-Jan-34 < 10Y	14.30%	14.00%	14.15%	14.10%	+5
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	23-Jan-24
Settlement Date	26-Jan-24

91 days	13.35%	-56	bps
184 days	13.41%	-42	bps
364 days	12.78%	-14	bps

T-BOND AUCTION (LKR MN)

Auction Date 30-Jan-24

W.Avg 13.08% | W.Avg 13.65%

MATURITY TABLE (LKR MN)

Week ending 2-Feb-24