



First Capital
A Jeevanlaxmi Group Company

DAILY FIXED INCOME & UNIT TRUST







February 7, 2024

"Yield rates experience a dip of over 100bps at the weekly T-Bill auction."

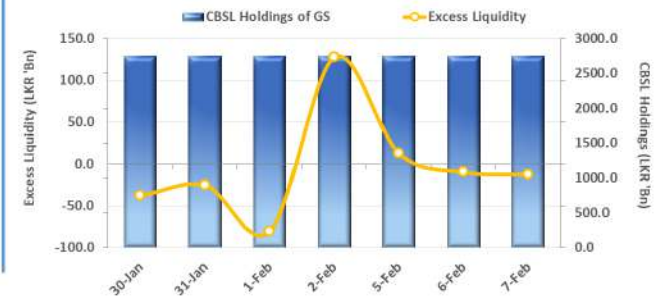
The secondary market witnessed continued buying interest during the day whilst majority of maturities across the board experienced a decline. Furthermore, amidst the strong buying stance 2026 maturities traded at 11.20% whilst 01.05.27 tenor traded at 11.85% representing the short end of the curve. Mid end maturities 01.07.28 traded at 12.20% and 15.05.30 traded at 12.60%. The CBSL held its weekly T-Bill auction accepting the total amount offered of LKR 145.0Bn. Accordingly, 91-day maturity was accepted at a weighted average yield of 10.96% (-101bps), 182-day maturity at 11.07% (-113bps) and 364-day maturity at 10.73% (-127bps) whilst the yields continued to descend towards yet another session.

UNIT TRUSTS

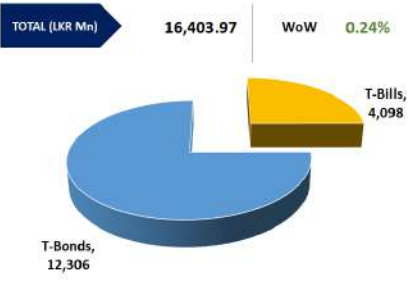
06-Feb-24

| First Capital Unit Trust Funds | | | Sell Price | Buy Price | Avg. Yield |
|---------------------------------|-------|--|------------|-----------|------------|
| | | | LKR | LKR | |
| First Capital Money Market Fund | FCMMF |  | 2,971.08 | 2,971.08 | 15.42% |
| First Capital Gilt Edge Fund | FCGEF |  | 2,288.15 | 2,288.15 | 11.19% |
| First Capital Wealth Fund | FCWF |  | 1,671.86 | 1,671.82 | 61.68% |
| First Capital Equity Fund | FCCEF |  | 2,243.70 | 2,131.51 | 31.00% |

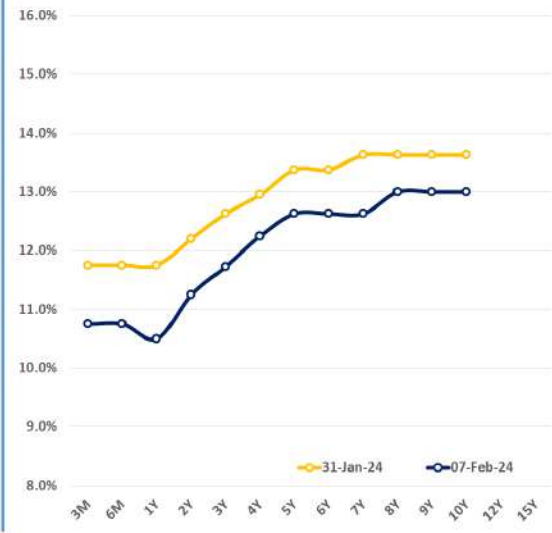
EXCESS LIQUIDITY AND CBSL HOLDINGS



OUTSTANDING STOCK [GSEC]



BILLS AND BONDS YIELDS

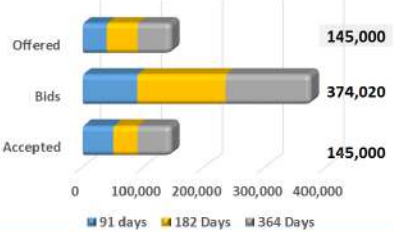


| Tenure | Bid | Offer | Today | Last Week | Change (bps) |
|-----------------|--------|--------|--------|-----------|--------------|
| < 91 Days < 3M | 11.00% | 10.50% | 10.75% | 11.75% | -100 |
| < 182 Days < 6M | 11.00% | 10.50% | 10.75% | 11.75% | -100 |
| < 364 Days < 1Y | 10.75% | 10.25% | 10.50% | 11.75% | -125 |
| 01-Feb-26 < 2Y | 11.30% | 11.20% | 11.25% | 12.20% | -95 |
| 01-May-27 < 3Y | 11.85% | 11.60% | 11.73% | 12.63% | -90 |
| 15-Mar-28 < 4Y | 12.30% | 12.20% | 12.25% | 12.95% | -70 |
| 15-Jul-29 < 5Y | 12.75% | 12.50% | 12.63% | 13.38% | -75 |
| 15-May-30 < 6Y | 12.75% | 12.50% | 12.63% | 13.38% | -75 |
| 15-May-31 < 7Y | 12.75% | 12.50% | 12.63% | 13.63% | -100 |
| 01-Jul-32 < 8Y | 13.25% | 12.75% | 13.00% | 13.63% | -63 |
| 15-Jan-33 < 9Y | 13.25% | 12.75% | 13.00% | 13.63% | -63 |
| 01-Jan-34 < 10Y | 13.25% | 12.75% | 13.00% | 13.63% | -63 |
| 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 1.63%



T-BILL AUCTION (LKR MN)



Auction Date 7-Feb-24

Settlement Date 9-Feb-24

| | | | |
|----------|--------|---|----------|
| 91 days | 10.96% | ▼ | -101 bps |
| 184 days | 11.07% | ▼ | -113 bps |
| 364 days | 10.73% | ▼ | -127 bps |

T-BOND AUCTION (LKR MN)

Auction Date 30-Jan-24



MATURITY TABLE (LKR MN)

