



First Capital
A Janashakthi Group Company

DAILY FIXED INCOME & UNIT TRUST



March 12, 2024

"Largest YTD Bond auction of LKR 270.0Bn, fully subscribed and accepted"

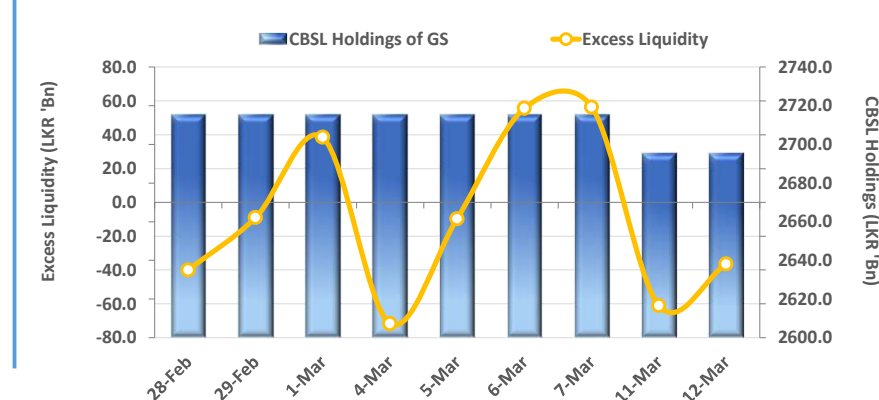
CBSL conducted its largest YTD bond auction today, and accepted the total offered of LKR 270.0Bn with LKR 130.0Bn raised from 15.12.26 maturity whilst LKR 110.0Bn and LKR 30.0Bn was raised from 15.12.28 and 15.03.31 maturities, respectively. Moreover, weighted average yields during the auction was recorded at 11.33% for the 15.12.26 maturity whilst 12.25% and 12.42% was recorded for the 15.12.28 and 15.03.31 maturities, respectively. Meanwhile during the post auction, limited trades and thin volumes were observed in the secondary market with 15.12.26 maturity enticing trades between 11.30%-11.40% and 15.12.28 maturity recording trades at 12.20%. Moreover, overnight liquidity in the banking sector continued to remain volatile yet improved marginally to negative LKR 36.5Bn from negative LKR 61.0Bn recorded yesterday whilst CBSL Holdings kept unchanged at LKR 2,695.6Bn. Meanwhile, on the external side, LKR continued to strengthen against the USD and CBSL middle rate was recorded at LKR 307.03 against the USD.

UNIT TRUSTS

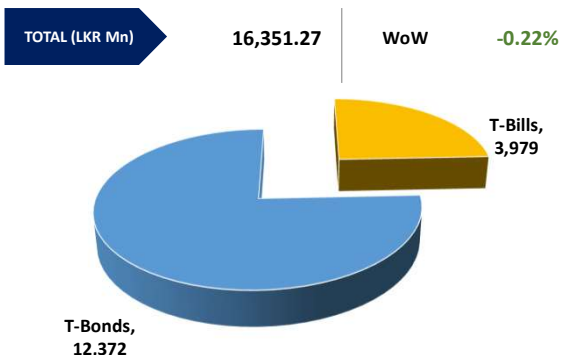
11-Mar-24

First Capital Unit Trust Funds			Sell Price	Buy Price	Avg. Yield
			LKR	LKR	
First Capital Money Market Fund	FCMMF		3,012.21	3,012.21	14.60%
First Capital Gilt Edge Fund	FCGEF		2,306.97	2,306.97	6.11%
First Capital Wealth Fund	FCWF		1,813.14	1,813.09	62.74%
First Capital Equity Fund	FCCEF		2,334.56	2,217.83	N/A

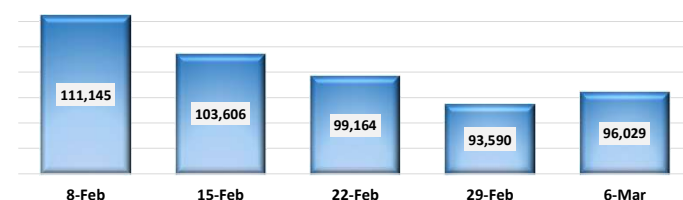
EXCESS LIQUIDITY AND CBSL HOLDINGS



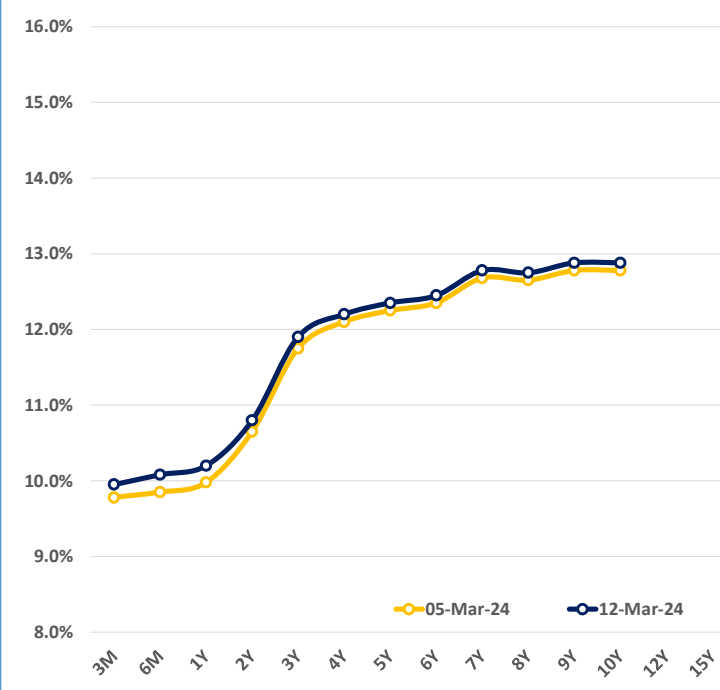
OUTSTANDING STOCK [GSEC]



FOREIGN HOLDING (LKR MN)

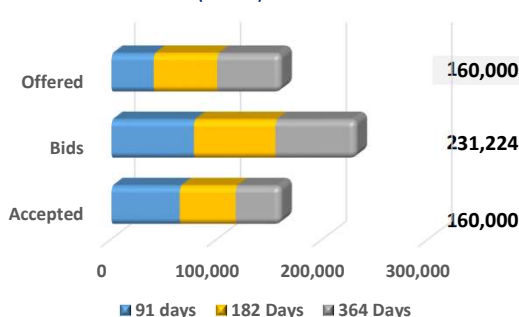


BILLS AND BONDS YIELDS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	10.00%	9.90%	9.95%	9.78%	+17
< 182 Days < 6M	10.15%	10.00%	10.08%	9.85%	+23
< 364 Days < 1Y	10.25%	10.15%	10.20%	9.98%	+22
01-Feb-26 < 2Y	10.90%	10.70%	10.80%	10.65%	+15
01-May-27 < 3Y	11.95%	11.85%	11.90%	11.75%	+15
15-Mar-28 < 4Y	12.25%	12.15%	12.20%	12.10%	+10
15-Jul-29 < 5Y	12.40%	12.30%	12.35%	12.25%	+10
15-May-30 < 6Y	12.50%	12.40%	12.45%	12.35%	+10
15-May-31 < 7Y	12.85%	12.70%	12.78%	12.68%	+10
01-Jul-32 < 8Y	13.00%	12.50%	12.75%	12.65%	+10
15-Jan-33 < 9Y	13.00%	12.75%	12.88%	12.78%	+10
01-Jan-34 < 10Y	13.00%	12.75%	12.88%	12.78%	+10
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)



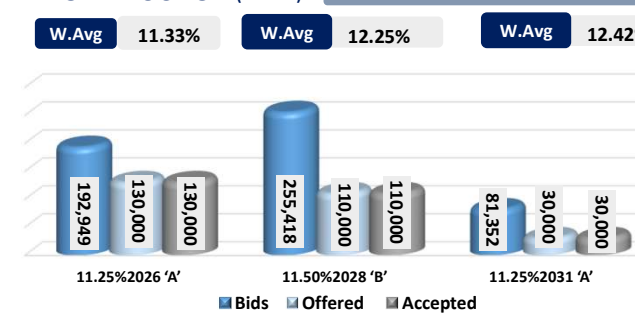
Auction Date: 06-Mar-24

Settlement Date: 11-Mar-24

91 days	9.96%	▲	+9 bps
184 days	10.08%	▲	+13 bps
364 days	10.14%	▲	+9 bps

T-BOND AUCTION (LKR MN)

Auction Date: 12-Mar-24



MATURITY TABLE (LKR MN)

Week ending: 15-Mar-24

