DAILY FIXED INCOME & UNIT TRUST

First Capital
A Janashakthi Group Company

October 24, 2024

"Mixed interest drives the secondary market"

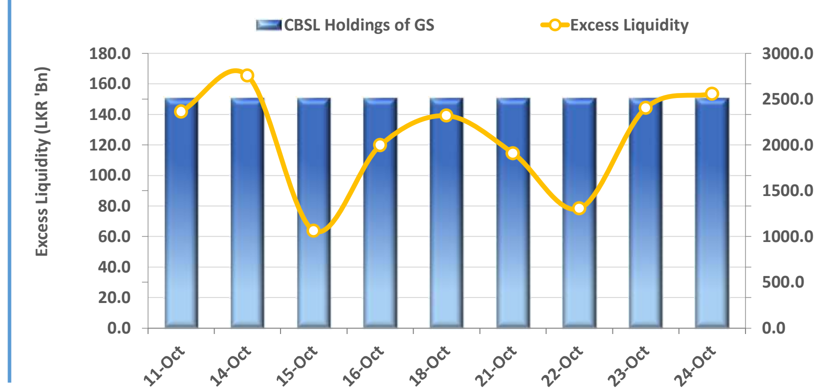
The secondary market displayed a mixed sentiment throughout the day on the back of low volumes continuing the trend from the previous sessions. Selling interest centered around mid-tenors whilst long tenors experienced buying interest. Accordingly, towards the belly end of the curve, liquid tenors recorded trades namely, 15.09.27 maturity traded between the range of 11.43%-11.50%. 15.03.28, 01.05.28, 01.07.28, 15.12.28 traded between the range of 11.72%-11.95%. 15.06.29, 15.09.29 tenors traded at 12.05%. Towards the long end of the curve, 15.05.30 traded between 12.20%-12.25% whilst 01.12.31 tenor traded between the range of 12.35%-12.32%. on the external side LKR remained stagnant against the USD recording at LKR 293.3 during the day. However, LKR appreciated against most of the major currencies during the day namely GBP, EUR, JPY and AUD. Overnight liquidity increased to LKR 153.6 whilst CBSL holdings remained stagnant at LKR 2,515.6

UNIT TRUSTS

23-Oct-24

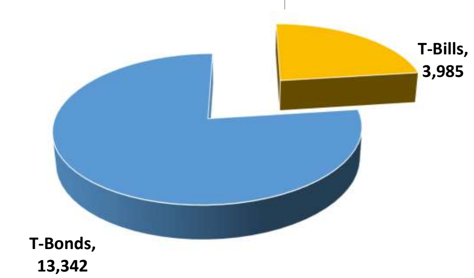
First Capital Unit Trust Funds		Sell Price (LKR)	Buy Price (LKR)	Avg. Yield
First Capital Money Market Fund	FCMMF	3,223.96	3,223.96	9.92%
First Capital Gilt Edge Fund	FCGEF	2,433.53	2,433.53	8.48%
First Capital Wealth Fund	FCWF	1,944.51	1,944.46	24.99%
First Capital Equity Fund	FCEF	2,675.74	2,635.60	17.15%
First Capital Money Plus Fund	FCMPF	1,042.67	1,042.67	9.02%

EXCESS LIQUIDITY AND CBSL HOLDINGS



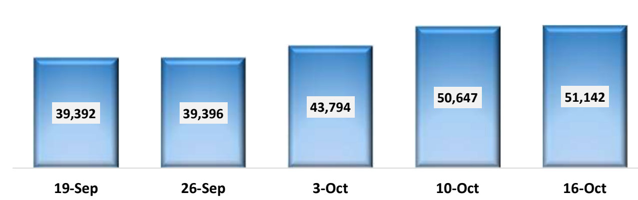
OUTSTANDING STOCK [GSEC]

TOTAL (LKR Mn)	17,326.43	WoW	0.77%

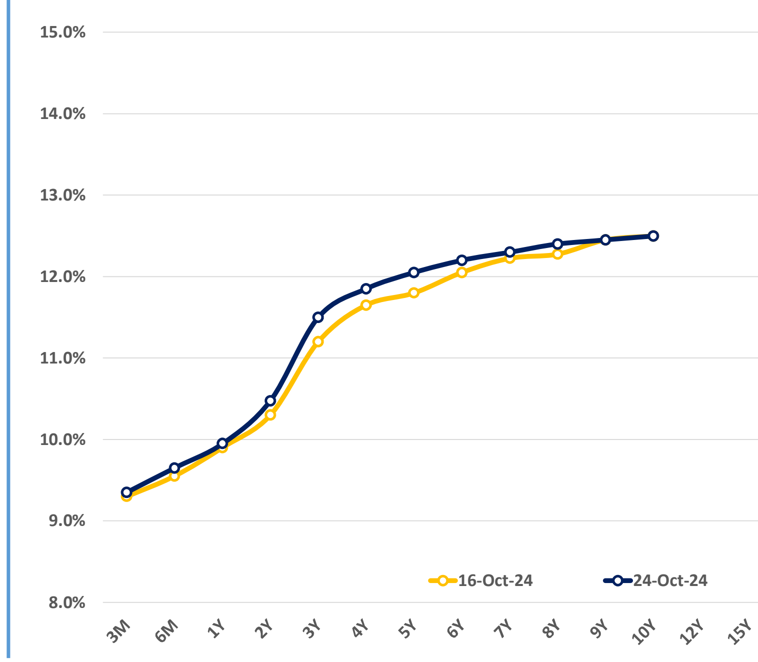


FOREIGN HOLDING (LKR MN)

WoW 0.98%

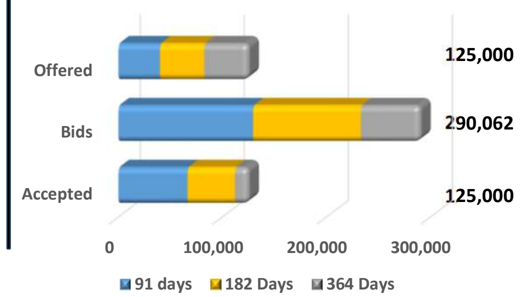


BILLS AND BONDS YIELDS



Tenure		Bid	Offer	Today	Last Week	Change (bps)
< 91 Days	< 3M	9.40%	9.30%	9.35%	9.30%	+5
< 182 Days	< 6M	9.70%	9.60%	9.65%	9.55%	+10
< 364 Days	< 1Y	10.00%	9.90%	9.95%	9.90%	+5
01-Aug-26	< 2Y	10.50%	10.45%	10.48%	10.30%	+18
15-Sep-27	< 3Y	11.55%	11.45%	11.50%	11.20%	+30
01-Jul-28	< 4Y	11.90%	11.80%	11.85%	11.65%	+20
15-Sep-29	< 5Y	12.10%	12.00%	12.05%	11.80%	+25
15-May-30	< 6Y	12.25%	12.15%	12.20%	12.05%	+15
01-Dec-31	< 7Y	12.35%	12.25%	12.30%	12.23%	+8
01-Oct-32	< 8Y	12.45%	12.35%	12.40%	12.28%	+13
01-Jun-33	< 9Y	12.60%	12.30%	12.45%	12.45%	0
01-Jan-34	< 10Y	12.75%	12.25%	12.50%	12.50%	0
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-Oct-24
Settlement Date	25-Oct-24

91 days	9.32%	0	bps
184 days	9.65%	0	bps
364 days	9.95%	0	bps

T-BOND AUCTION (LKR MN)

Auction Date	28-Oct-24

New Auction Announcement

MATURITY TABLE (LKR MN)

Week ending	1-Nov-24