

DAILY FIXED INCOME & UNIT TRUST



First Capital
A Janashakti Group Company



November 14, 2023

"Buying interest extends in the secondary market"

Secondary market continued to witness persistent buying interest amidst the supply constraint following the auction outcome of yesterday which was largely undersubscribed. On the short end, 15.11.2024 traded at 14.25%. Trades were also visible on the mid tenors with 15.05.2026 and 01.06.2026 recording trades in a range from 15.00%-14.75% while yesterday's auction tenor 15.01.2027 and 15.09.2027 hovered between 14.75%-14.55%. In the midst of moderate volumes, 2028 maturities, 01.05.2028 and 01.07.2028 traded between 14.75%-14.60%. Meanwhile, CBSL expects to raise LKR 175.0Bn from tomorrow's weekly T-Bill auction. On the external side, LKR marginally appreciated against the green back and closed at LKR 326.9.

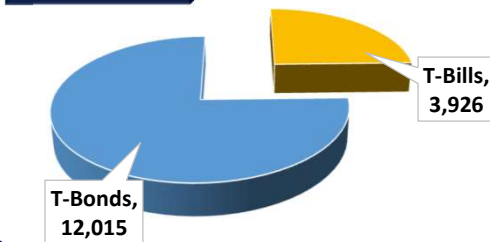
UNIT TRUSTS

13-Nov-23

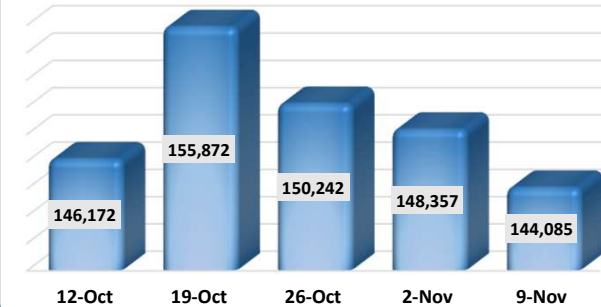
First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR		
	First Capital Money Market Fund	FCMMF	2,857.77	2,857.77	17.70%
	First Capital Gilt Edge Fund	FCGEF	2,221.07	2,221.07	11.43%
	First Capital Wealth Fund	FCWF	1,558.91	1,558.87	52.90%
	First Capital Equity Fund	FCEF	2,320.41	2,204.39	51.16%

OUTSTANDING STOCK [GSEC]

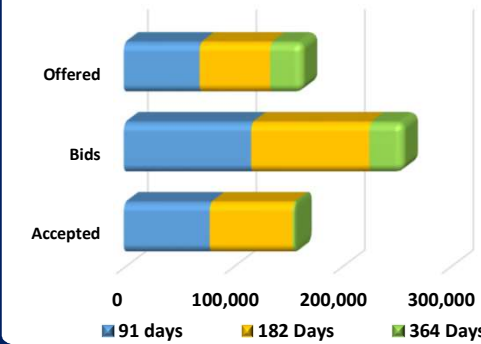
TOTAL (LKR Mn) 15,941.1 | WoW 0.5%



FOREIGN HOLDING (LKR MN) | WoW -2.9%



T-BILL AUCTION (LKR MN)



Auction Date 08-Nov-23

Settlement Date 10-Nov-23

91 days	15.64%	▼	-29 bps
184 days	14.81%	▼	-12 bps
364 days	12.99%	▼	-3 bps

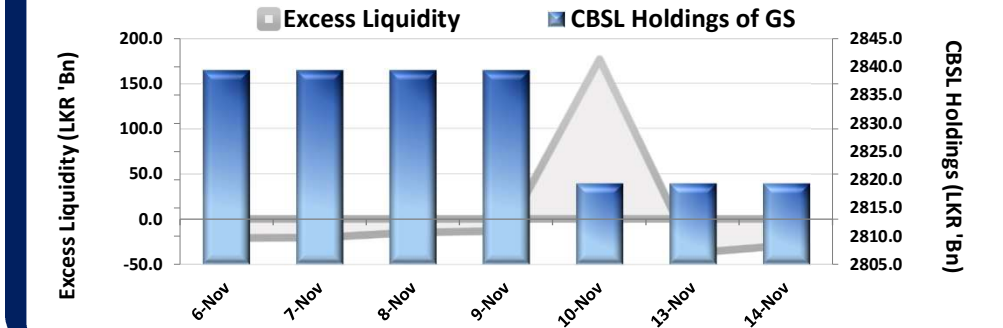
T-BOND AUCTION (LKR MN)

Auction Date 13-Nov-23

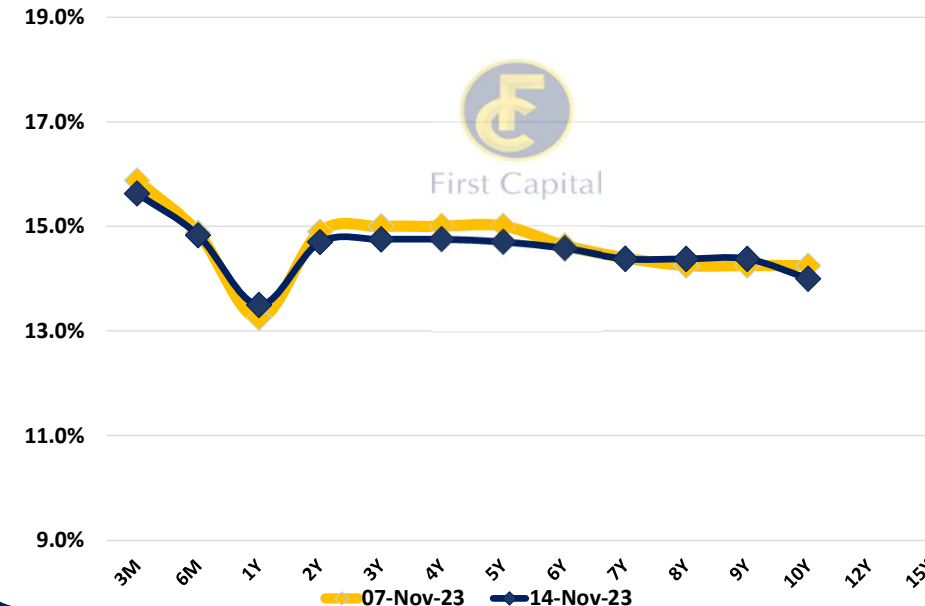
W.Avg 15.22% | W.Avg 14.52% | W.Avg 13.56%



EXCESS LIQUIDITY AND CBSL HOLDINGS



BILLS AND BONDS YIELDS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	15.75%	15.50%	15.63%	15.88%	-25
< 182 Days < 6M	14.90%	14.75%	14.83%	14.88%	-5
< 364 Days < 1Y	14.00%	13.00%	13.50%	13.25%	+25
01-Jul-25 < 2Y	14.80%	14.60%	14.70%	14.90%	-20
15-May-26 < 3Y	14.80%	14.70%	14.75%	15.00%	-25
15-Sep-27 < 4Y	14.80%	14.70%	14.75%	15.00%	-25
01-Jul-28 < 5Y	14.75%	14.65%	14.70%	15.00%	-30
15-Jul-29 < 6Y	14.65%	14.50%	14.58%	14.63%	-5
15-May-30 < 7Y	14.50%	14.25%	14.38%	14.40%	-2
15-May-31 < 8Y	14.50%	14.25%	14.38%	14.25%	+13
01-Jul-32 < 9Y	14.50%	14.25%	14.38%	14.25%	+13
15-Jan-33 < 10Y	14.50%	13.50%	14.00%	14.25%	-25
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

MATURITY TABLE (LKR MN)

Week ending 17-Nov-23

