

DAILY FIXED INCOME & UNIT TRUST



First Capital
A Janashakti Group Company



November 17, 2023

"Yields stay still amidst thin trading"

During the day, the secondary bond market yield curve remained broadly unchanged while overall market witnessed thin volumes as investors awaited clarity on the interest rate movements ahead of the monetary policy announcement scheduled on 23rd Nov 2023. With slight interest, liquid maturities 01.08.26 and 01.07.28 traded at 14.70% and 14.80%, respectively, while on the long tenor, 15.07.32 changed hands at 14.85%. In the forex market, LKR marginally appreciated against the USD, closing at LKR 328.1 for the day.

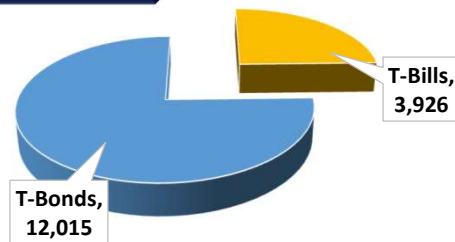
UNIT TRUSTS

16-Nov-23

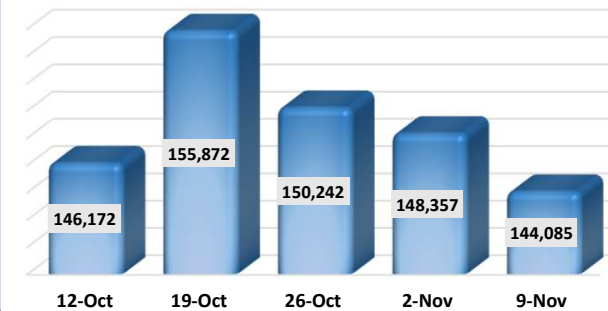
First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR		
	First Capital Money Market Fund	FCMMF	2,861.95	2,861.95	17.68%
	First Capital Gilt Edge Fund	FCGEF	2,223.02	2,223.02	10.58%
	First Capital Wealth Fund	FCWF	1,568.71	1,568.67	53.45%
	First Capital Equity Fund	FCEF	2,263.11	2,149.95	46.61%

OUTSTANDING STOCK [GSEC]

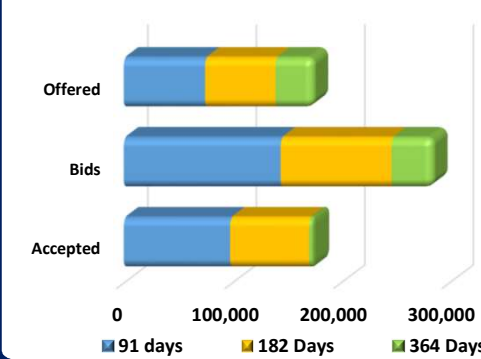
TOTAL (LKR Mn) 15,941.1 | WoW 0.5%



FOREIGN HOLDING (LKR MN) | WoW -2.9%



T-BILL AUCTION (LKR MN)



Auction Date 15-Nov-23

Settlement Date 17-Nov-23

91 days	15.39%	▼	-25 bps
184 days	14.75%	▼	-6 bps
364 days	12.96%	▼	-3 bps

T-BOND AUCTION (LKR MN)

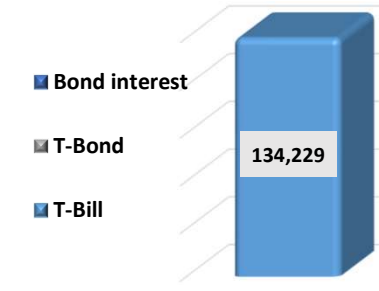
Auction Date 17-Nov-23

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

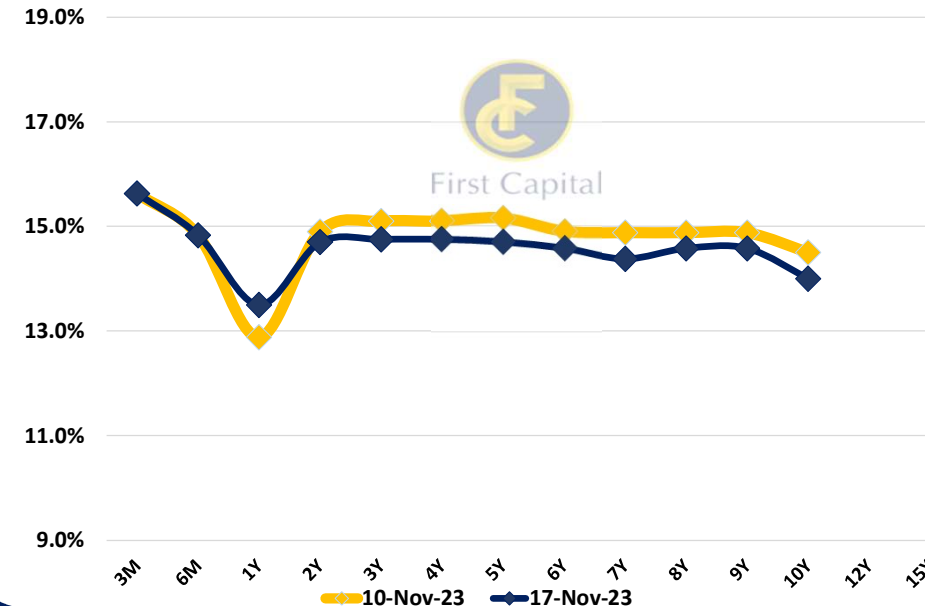


MATURITY TABLE (LKR MN)

Week ending 24-Nov-23



BILLS AND BONDS YIELDS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	15.75%	15.50%	15.63%	15.63%	0
< 182 Days < 6M	14.90%	14.75%	14.83%	14.83%	0
< 364 Days < 1Y	14.00%	13.00%	13.50%	12.88%	+62
01-Jul-25 < 2Y	14.80%	14.60%	14.70%	14.90%	-20
15-May-26 < 3Y	14.80%	14.70%	14.75%	15.10%	-35
15-Sep-27 < 4Y	14.80%	14.70%	14.75%	15.10%	-35
01-Jul-28 < 5Y	14.75%	14.65%	14.70%	15.15%	-45
15-Jul-29 < 6Y	14.65%	14.50%	14.58%	14.90%	-32
15-May-30 < 7Y	14.50%	14.25%	14.38%	14.88%	-50
15-May-31 < 8Y	14.90%	14.25%	14.58%	14.88%	-30
01-Jul-32 < 9Y	14.90%	14.25%	14.58%	14.88%	-30
15-Jan-33 < 10Y	14.50%	13.50%	14.00%	14.50%	-50
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

EXCESS LIQUIDITY AND CBSL HOLDINGS

