

DAILY FIXED INCOME & UNIT TRUST



First Capital
A Janashakti Group Company



November 21, 2023

"Uptick in buying interest drives yields lower"

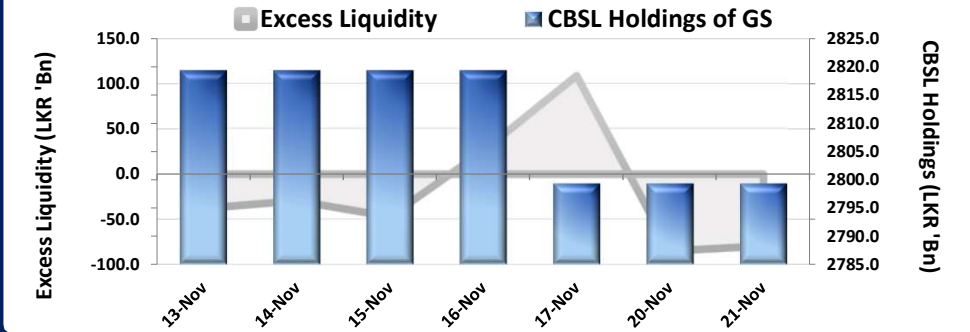
The secondary market yield curve budgeted lower on the short to long end of the curve while recording considerable activities with moderate volumes ahead of the monetary policy meeting scheduled for 23rd November 2023. With slight buying interest, short tenors 01.06.25 and 01.07.25 traded at 14.50% whilst 01.08.26, 01.06.26 and 15.01.27 maturities changed hands in the range of 14.75%-14.55%. Moreover, investor interest was also witnessed on 15.09.27 maturity which hovered in between 14.85%-14.75%. On the mid end, 01.05.28 and 01.07.28 quoted in the range of 14.75%-14.65%. In the forex market, LKR remained broadly stable against the USD at LKR 328.0.

UNIT TRUSTS

20-Nov-23

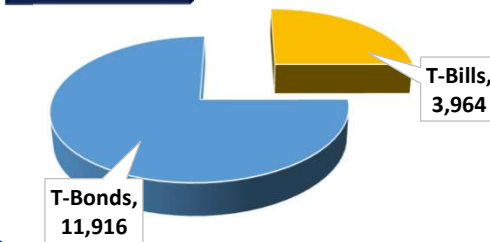
First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	
First Capital Money Market Fund	FCMMF	2,867.52	2,867.52	17.79%
First Capital Gilt Edge Fund	FCGEF	2,225.67	2,225.67	10.80%
First Capital Wealth Fund	FCWF	1,569.98	1,569.94	52.92%
First Capital Equity Fund	FCEF	2,249.64	2,137.16	45.09%

EXCESS LIQUIDITY AND CBSL HOLDINGS

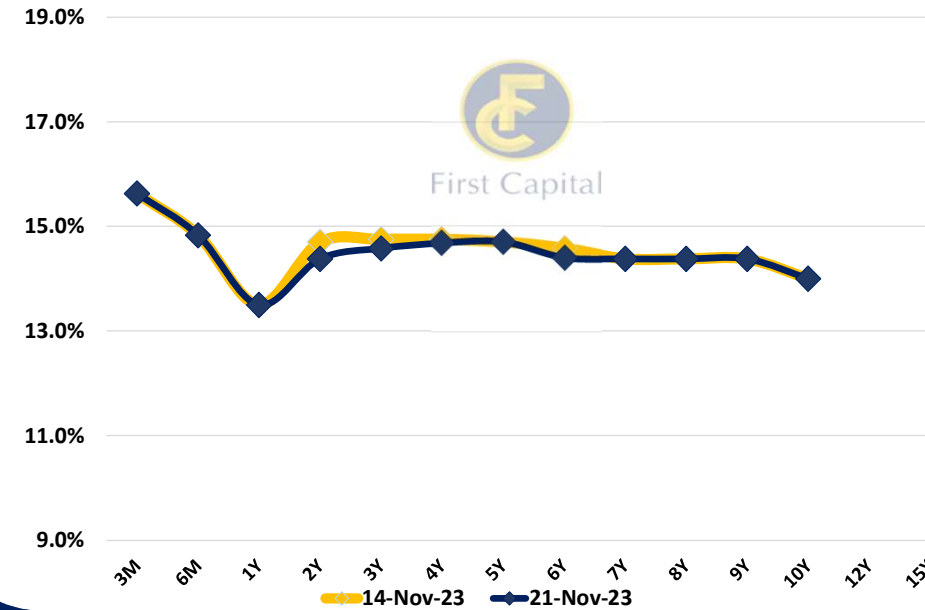


OUTSTANDING STOCK [GSEC]

TOTAL (LKR Mn) 15,880.1 | WoW -0.4%

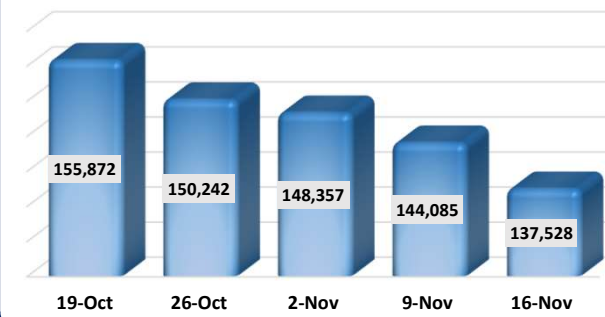


BILLS AND BONDS YIELDS

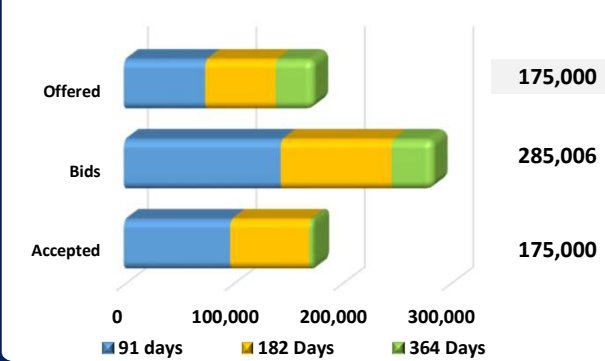


Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	15.75%	15.50%	15.63%	15.63%	0
< 182 Days < 6M	14.90%	14.75%	14.83%	14.83%	0
< 364 Days < 1Y	14.00%	13.00%	13.50%	13.50%	0
01-Jul-25 < 2Y	14.50%	14.25%	14.38%	14.70%	-32
15-May-26 < 3Y	14.65%	14.50%	14.58%	14.75%	-17
15-Sep-27 < 4Y	14.75%	14.60%	14.68%	14.75%	-7
01-Jul-28 < 5Y	14.75%	14.65%	14.70%	14.70%	0
15-Jul-29 < 6Y	14.50%	14.30%	14.40%	14.58%	-18
15-May-30 < 7Y	14.50%	14.25%	14.38%	14.38%	0
15-May-31 < 8Y	14.50%	14.25%	14.38%	14.38%	0
01-Jul-32 < 9Y	14.50%	14.25%	14.38%	14.38%	0
15-Jan-33 < 10Y	14.50%	13.50%	14.00%	14.00%	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

FOREIGN HOLDING (LKR MN) | WoW -4.6%



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)



MATURITY TABLE (LKR MN)

