



First Capital
A Janashakthi Group Company

DAILY FIXED INCOME & UNIT TRUST







March 15, 2024

“Yield curve steady; buying interest on a shallow pick up”

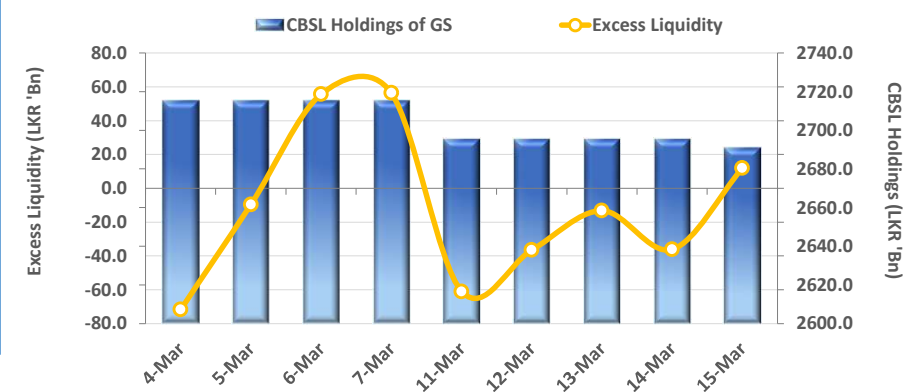
Secondary market yield curve remained broadly steady following today's trading session whilst a slight pick up in buying sentiment was perceptible among participants. Liquid maturities including 2027 and 2028 enticed trades during the day, with 15.09.2027 recording trades at 11.90%. On the 2028 tenor, both 15.01.2028 and 15.03.2028 maturities registered trades at 12.05% while 01.07.2028 and 15.12.2028 closed at 12.12% and 12.10%, respectively. Further, 15.05.2030 enticed trades during the day at 12.35%. However, volumes continued to remain at thin levels amidst dull participation. On the external side LKR continued to appreciate against the greenback, closing at LKR 305.6. CBSL Holdings narrowly nudged down to LKR 2,691.3Bn while overnight liquidity level was at LKR 11.9Bn.

UNIT TRUSTS

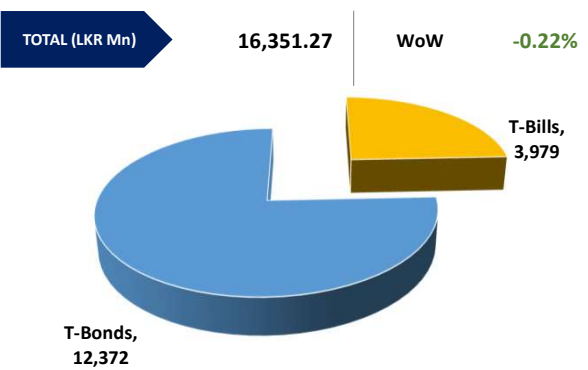
14-Mar-24

First Capital Unit Trust Funds			Sell Price	Buy Price	Avg. Yield
			LKR	LKR	
First Capital Money Market Fund	FCMMF		3,016.48	3,016.48	15.85%
First Capital Gilt Edge Fund	FCGEF		2,308.17	2,308.17	7.58%
First Capital Wealth Fund	FCWF		1,813.75	1,813.70	60.38%
First Capital Equity Fund	FCCEF		2,369.75	2,251.26	N/A

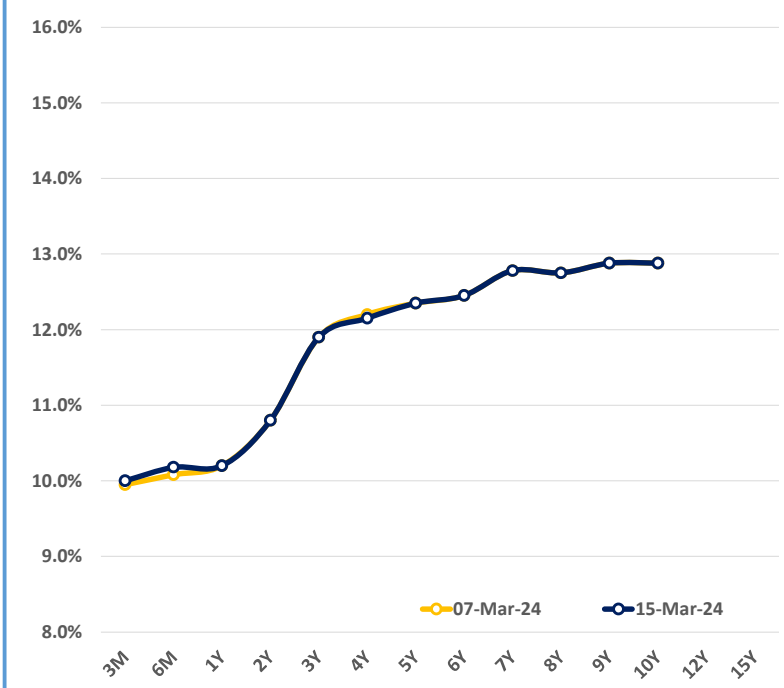
EXCESS LIQUIDITY AND CBSL HOLDINGS



OUTSTANDING STOCK [GSEC]

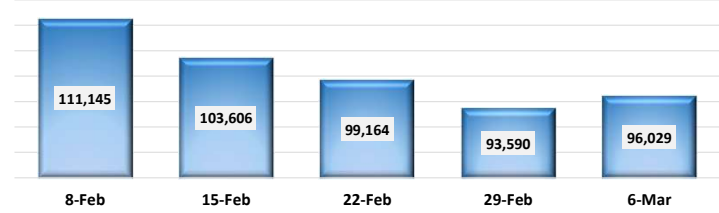


BILLS AND BONDS YIELDS

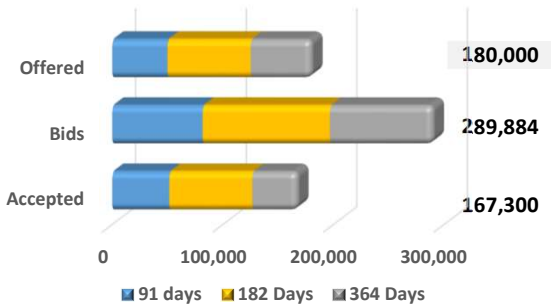


Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	10.10%	9.90%	10.00%	9.95%	+5
< 182 Days < 6M	10.25%	10.10%	10.18%	10.08%	+10
< 364 Days < 1Y	10.25%	10.15%	10.20%	10.20%	0
01-Feb-26 < 2Y	10.90%	10.70%	10.80%	10.80%	0
01-May-27 < 3Y	11.95%	11.85%	11.90%	11.90%	0
15-Mar-28 < 4Y	12.20%	12.10%	12.15%	12.20%	-5
15-Jul-29 < 5Y	12.40%	12.30%	12.35%	12.35%	0
15-May-30 < 6Y	12.50%	12.40%	12.45%	12.45%	0
15-May-31 < 7Y	12.85%	12.70%	12.78%	12.78%	0
01-Jul-32 < 8Y	13.00%	12.50%	12.75%	12.75%	0
15-Jan-33 < 9Y	13.00%	12.75%	12.88%	12.88%	0
01-Jan-34 < 10Y	13.00%	12.75%	12.88%	12.88%	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)



T-BILL AUCTION (LKR MN)



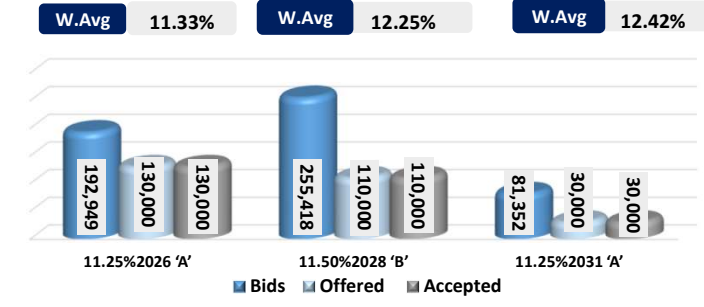
Auction Date: 13-Mar-24

Settlement Date: 15-Mar-24

91 days	10.10%	▲	+14 bps
184 days	10.21%	▲	+13 bps
364 days	10.24%	▲	+10 bps

T-BOND AUCTION (LKR MN)

Auction Date: 12-Mar-24



MATURITY TABLE (LKR MN)

Week ending: 22-Mar-24

