



# DAILY FIXED INCOME & UNIT TRUST

First Capital  
A Janashakthi Group Company



November 7, 2024

## "Yield curve sees mild buying interest on short to mid end"

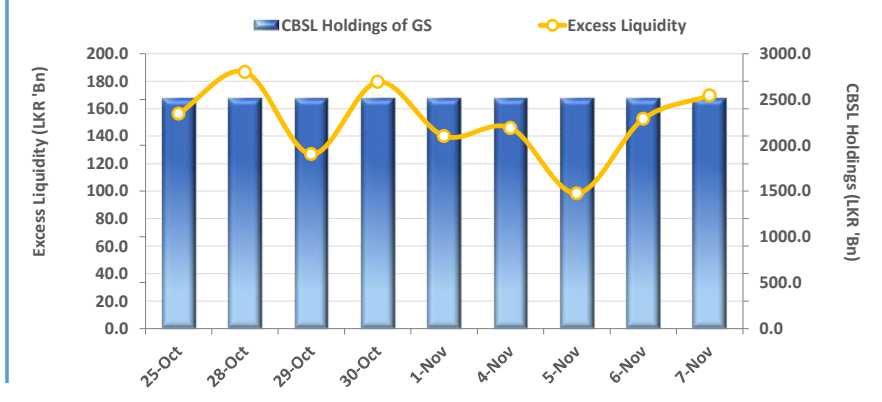
The secondary market yield curve witnessed mild buying interest primarily on the short to mid end of the curve. The market experienced thin trading volumes and limited activity. A slight decrease in the yield curve for bonds maturing between 2027 and 2028 was witnessed. Amongst the traded maturities, notable trades were seen on the short to mid end of the curve. On the short end of the curve, 01.05.27, and 15.09.27 were seen trading at rates of 11.20%, and 11.30%, respectively. On the belly end of the curve, 15.03.28, 01.05.28, 01.07.28, and 15.12.28 traded at rates of 11.67%, 11.70%, 11.75%, and 11.80%, respectively. Additionally, the CBSL announced the issuance of LKR 132.5Bn in treasury bonds at the upcoming bond auction to be held on the 12th of Nov-24. Meanwhile, on the external front, the LKR appreciated against the USD, closing at LKR 292.94/USD, compared to LKR 293.11/USD recorded the previous day. Similarly, the LKR also appreciated against other major currencies including the GBP, EUR, CNY, and JPY. Additionally, Sri Lanka's Official Reserve Assets increased significantly by 7.9% to USD 6.46Bn in Oct-24 from USD 5.99Bn in Sep-24. CBSL holdings of government securities remained unchanged, closing at LKR 2,515.62Bn today. Overnight liquidity in the banking system expanded to LKR 169.51Bn from LKR 152.57Bn recorded the previous day.

### UNIT TRUSTS

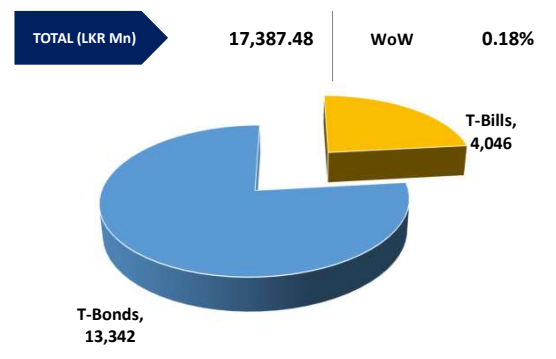
06-Nov-24

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	
First Capital Money Market Fund	FCMMF	3,235.93	3,235.93	9.59%
First Capital Gilt Edge Fund	FCGEF	2,441.51	2,441.51	9.05%
First Capital Wealth Fund	FCWF	1,960.04	1,959.99	24.99%
First Capital Equity Fund	FCEF	2,756.93	2,715.58	20.71%
First Capital Money Plus Fund	FCMPF	1,046.22	1,046.22	8.89%

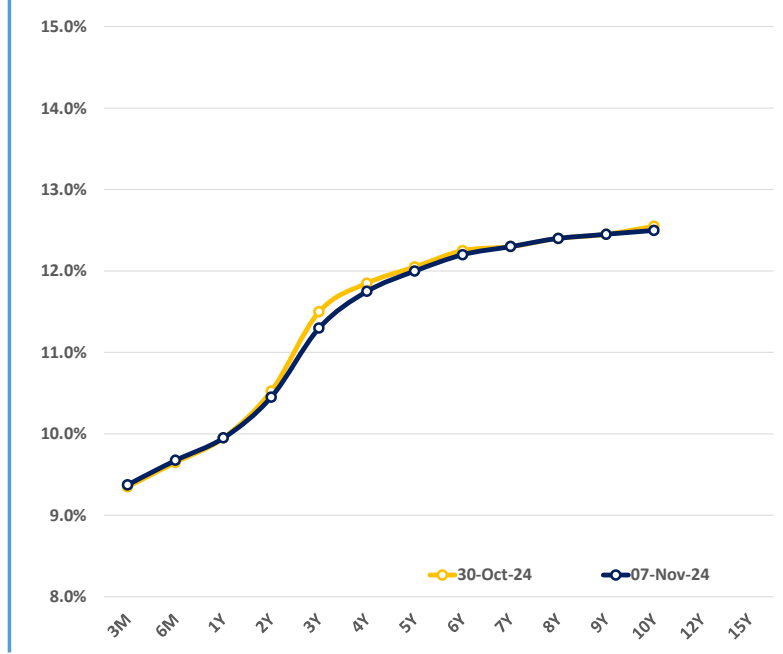
### EXCESS LIQUIDITY AND CBSL HOLDINGS



### OUTSTANDING STOCK [GSEC]

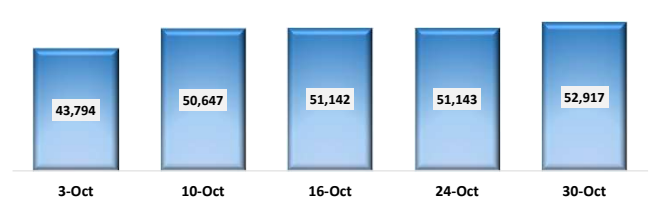


### BILLS AND BONDS YIELDS

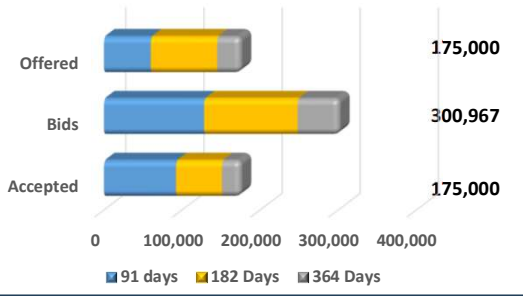


Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days	9.45%	9.30%	9.38%	9.35%	+3
< 182 Days	9.75%	9.60%	9.68%	9.65%	+3
< 364 Days	10.00%	9.90%	9.95%	9.95%	0
01-Aug-26	10.50%	10.40%	10.45%	10.53%	-8
15-Sep-27	11.35%	11.25%	11.30%	11.50%	-20
01-Jul-28	11.80%	11.70%	11.75%	11.85%	-10
15-Sep-29	12.05%	11.95%	12.00%	12.05%	-5
15-May-30	12.25%	12.15%	12.20%	12.25%	-5
01-Dec-31	12.35%	12.25%	12.30%	12.30%	0
01-Oct-32	12.45%	12.35%	12.40%	12.40%	0
01-Jun-33	12.50%	12.40%	12.45%	12.45%	0
01-Jan-34	12.60%	12.40%	12.50%	12.55%	-5
15-Mar-35	N/A	N/A	N/A	N/A	N/A
15-Aug-39	N/A	N/A	N/A	N/A	N/A
01-Jan-41	N/A	N/A	N/A	N/A	N/A

### FOREIGN HOLDING (LKR MN)



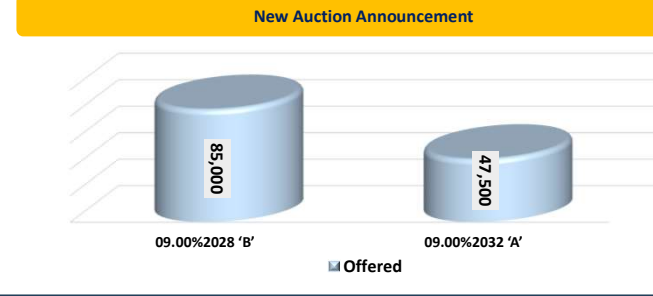
### T-BILL AUCTION (LKR MN)



### T-BOND AUCTION (LKR MN)

Auction Date	6-Nov-24
Settlement Date	8-Nov-24
91 days	9.37% ▲ +2 bps
184 days	9.70% ▲ +2 bps
364 days	9.95% ◀ 0 bps

### T-BOND AUCTION (LKR MN)



### MATURITY TABLE (LKR MN)

