



First Capital  
A Janashakti Group Company

# DAILY FIXED INCOME & UNIT TRUST



March 1, 2023

## "T-Bill auction yields weigh down across the board"

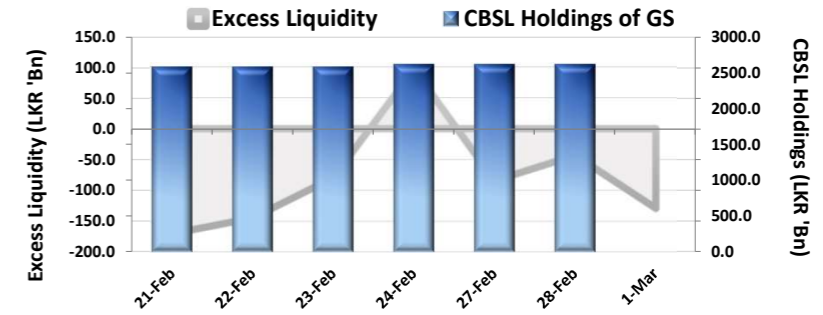
The secondary market yield curve inched down across the board as buying interest emerged on the short to mid tenors. In the midst of thin trading, 15.01.25 and 01.07.25 maturities were seen changing hands at 32.00% and 32.20%, respectively while 15.09.27 maturity hovered in the range of 29.05%-28.75%. Meanwhile, LKR 85.0Bn bill auction held today was fully accepted after 4-weeks of undersubscription with yields of 03M, 06M and 1Y T-Bills declining to 29.59% (-13bps), 28.64% (-3bps) and 27.64% (-3bps), respectively.

## UNIT TRUSTS

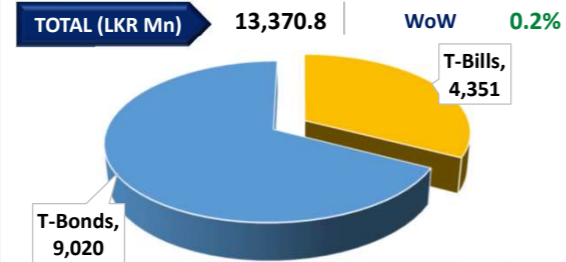
28-Feb-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR	As at Nov-22	
	First Capital Money Market Fund	FCMMF	2,428.09	2,428.09	27.5%
	First Capital Gilt Edge Fund	FCGEF	1,917.89	1,917.89	21.3%
	First Capital Wealth Fund	FCWF	1,052.03	1,052.00	-1.1%
	First Capital Equity Fund	FCEF	1,757.00	1,669.15	

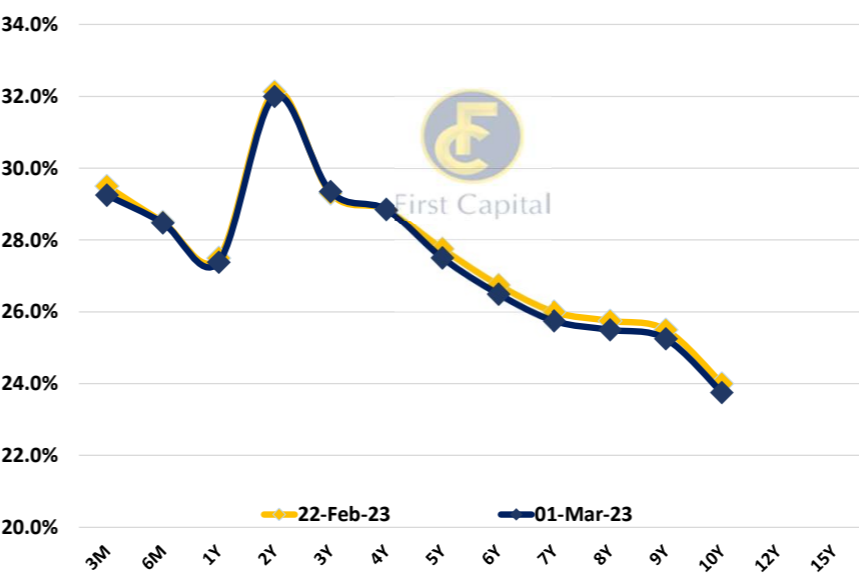
## EXCESS LIQUIDITY AND CBSL HOLDINGS



## OUTSTANDING STOCK [GSEC]

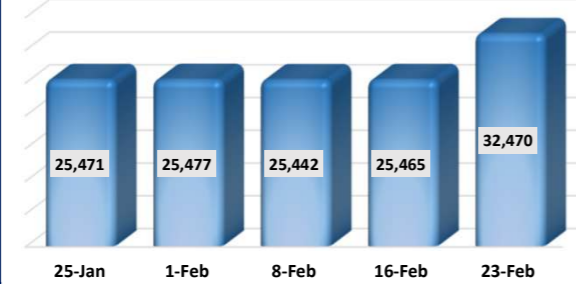


## BILLS AND BONDS YIELDS

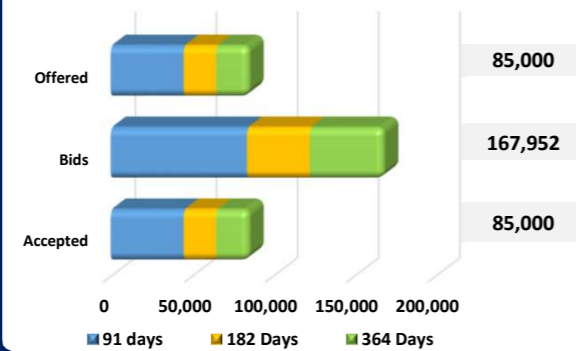


Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	29.50%	29.00%	29.25%	29.50%	-25
< 182 Days < 6M	28.70%	28.25%	28.48%	28.50%	-2
< 364 Days < 1Y	27.75%	27.00%	27.38%	27.50%	-12
15-Jan-25 < 2Y	32.25%	31.75%	32.00%	32.13%	-13
15-May-26 < 3Y	29.50%	29.20%	29.35%	29.30%	+5
15-Sep-27 < 4Y	29.00%	28.70%	28.85%	28.85%	0
15-Jan-28 < 5Y	28.00%	27.00%	27.50%	27.75%	-25
01-Jan-29 < 6Y	27.25%	25.75%	26.50%	26.75%	-25
15-May-30 < 7Y	26.25%	25.25%	25.75%	26.00%	-25
15-May-31 < 8Y	26.00%	25.00%	25.50%	25.75%	-25
01-Jul-32 < 9Y	25.75%	24.75%	25.25%	25.50%	-25
15-Jan-33 < 10Y	24.75%	22.75%	23.75%	24.00%	-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

## FOREIGN HOLDING (LKR MN)



## T-BILL AUCTION (LKR MN)



Auction Date: 1-Mar-23

Settlement Date: 3-Mar-23

91 days	29.59%	▼	-13 bps
184 days	28.64%	▼	-3 bps
364 days	27.64%	▼	-3 bps

## T-BOND AUCTION (LKR MN)



Auction Date: 27-Feb-23

## MATURITY TABLE (LKR MN)

