

# DAILY FIXED INCOME & UNIT TRUST



First Capital  
A Janashakthi Group Company



August 3, 2023

## “Long-tenors spark foreign buying interest in the secondary market”

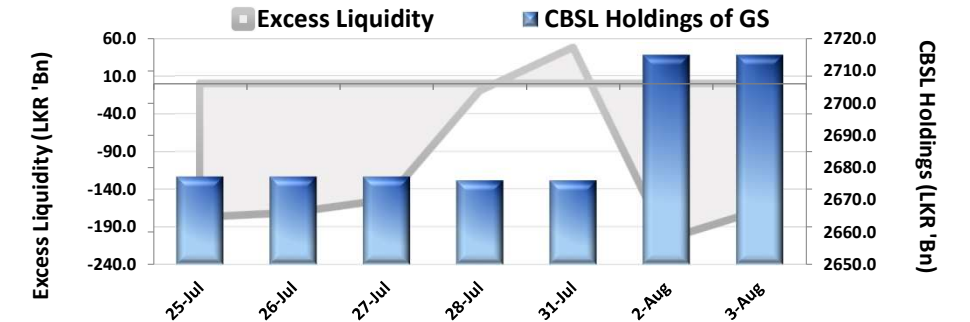
The secondary market experienced relatively subdued activities, with a gentle upswing in foreign buying interest observed on the long end of the curve. At the short-end of the curve, 2024 maturities including 01.08.24 traded in the range of 15.75%-15.50% whereas 15.11.24 traded at 15.50%. Conversely, 2025 maturities including 01.06.25 and 01.07.25 traded in the range of 15.00%-14.80%, whereas 15.05.26 maturity traded in the range of 14.65%-14.50%. At the mid end of the curve, 15.09.27, 01.05.28 and 15.05.30 traded in the range of 14.45%-14.25%, 13.50%-13.40% and 13.50%-13.20%, respectively. At the long-end of the curve, 01.07.32 maturity traded in the range of 13.15%-13.00%. Meanwhile in the forex market, LKR continued to appreciate against the greenback and closed at 314.1.

## UNIT TRUSTS

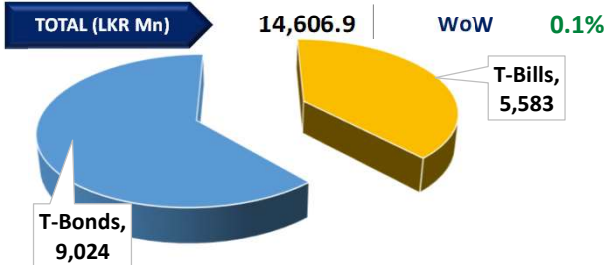
02-Aug-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	As at May-23
First Capital Money Market Fund	FCMMF	2,703.01	2,703.01	26.4%
First Capital Gilt Edge Fund	FCGEF	2,116.70	2,116.70	24.2%
First Capital Wealth Fund	FCWF	1,486.33	1,486.29	38.0%
First Capital Equity Fund	FCEF	2,408.51	2,288.08	

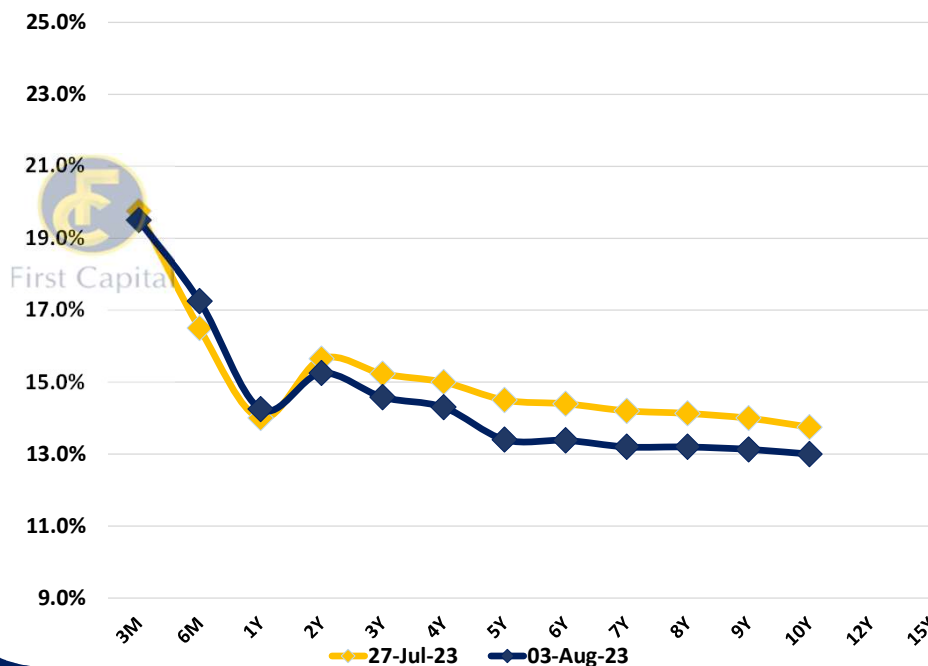
## EXCESS LIQUIDITY AND CBSL HOLDINGS



## OUTSTANDING STOCK [GSEC]

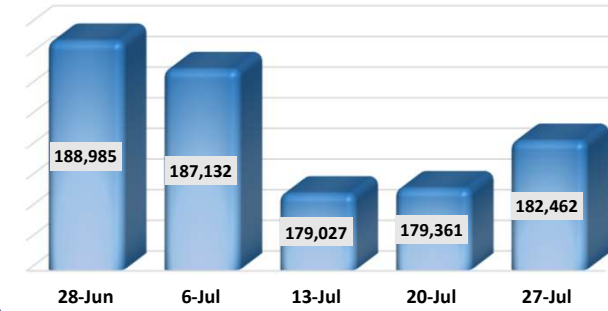


## BILLS AND BONDS YIELDS

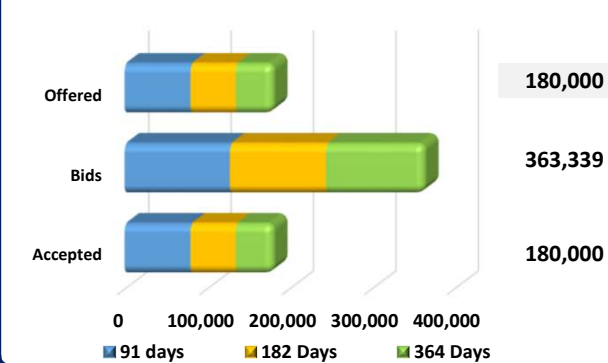


Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	20.00%	19.00%	19.50%	19.75%	-25
< 182 Days < 6M	17.50%	17.00%	17.25%	16.50%	+75
< 364 Days < 1Y	14.50%	14.00%	14.25%	14.00%	+25
07-Jan-25 < 2Y	15.50%	15.00%	15.25%	15.65%	-40
15-May-26 < 3Y	14.65%	14.50%	14.58%	15.23%	-65
15-Sep-27 < 4Y	14.35%	14.25%	14.30%	15.00%	-70
01-May-28 < 5Y	13.50%	13.30%	13.40%	14.50%	-110
15-Jul-29 < 6Y	13.50%	13.25%	13.38%	14.40%	-102
15-May-30 < 7Y	13.30%	13.10%	13.20%	14.20%	-100
15-May-31 < 8Y	13.30%	13.10%	13.20%	14.13%	-93
01-Jul-32 < 9Y	13.25%	13.00%	13.13%	14.00%	-87
15-Jan-33 < 10Y	13.25%	12.75%	13.00%	13.75%	-75
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 1.7%



## T-BILL AUCTION (LKR MN)



Auction Date 2-Aug-23

Settlement Date 4-Aug-23

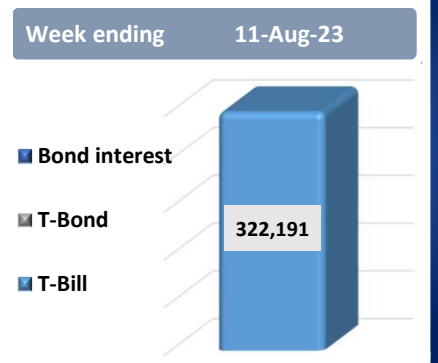
91 days	19.90%	▼	-6 bps
184 days	17.57%	▼	-12 bps
364 days	14.16%	▼	-13 bps

## T-BOND AUCTION (LKR MN)



Auction Date 13-Jul-23

## MATURITY TABLE (LKR MN)



Week ending 11-Aug-23