

# DAILY FIXED INCOME & UNIT TRUST



First Capital  
A Janashakti Group Company



August 8, 2023

## “Yield curve nudges low amidst slight buying interest”

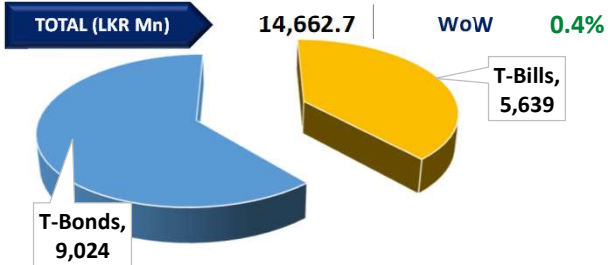
The secondary market witnessed slight buying interest during the day whilst the yield curve slightly came down on the back of thin volumes. Limited activities were observed on the 15.09.27 maturity at 14.25% whilst 01.05.28 and 15.07.32 maturities witnessed trades at 13.30% and 13.00%, respectively. Meanwhile, CBSL is expected to conduct its weekly T-bill auction tomorrow for LKR 180.0Bn.

## UNIT TRUSTS

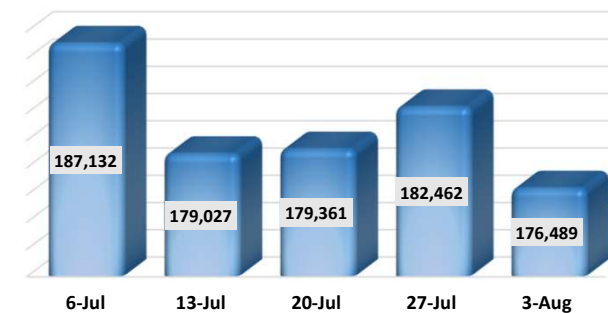
07-Aug-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR	As at May-23	
	First Capital Money Market Fund	FCMMF	2,710.70	2,710.70	26.4%
	First Capital Gilt Edge Fund	FCGEF	2,121.41	2,121.41	24.2%
	First Capital Wealth Fund	FCWF	1,492.00	1,491.96	38.0%
	First Capital Equity Fund	FCEF	2,529.44	2,402.97	

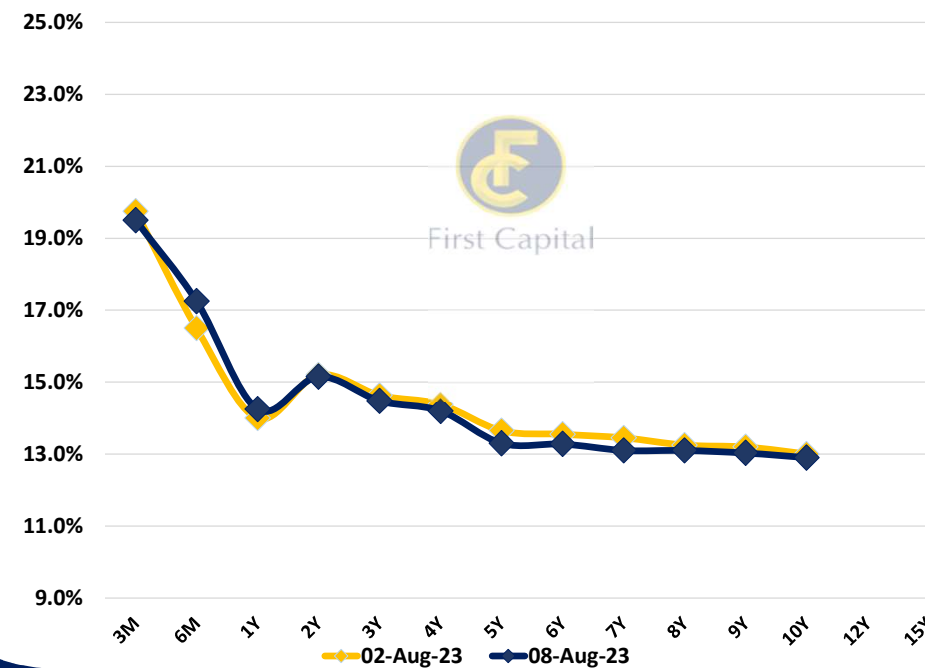
## OUTSTANDING STOCK [GSEC]



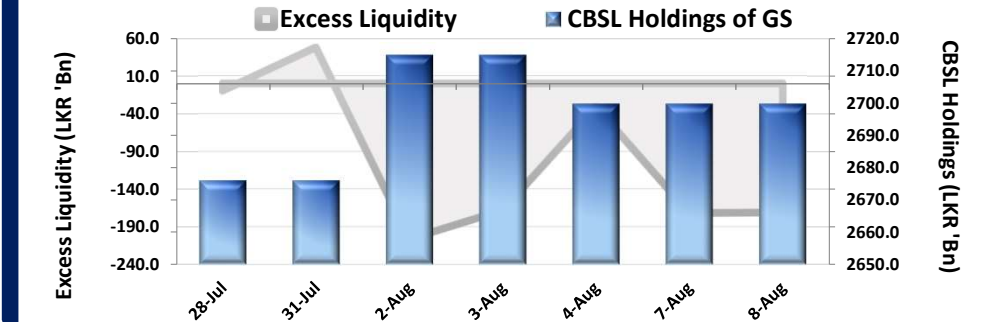
## FOREIGN HOLDING (LKR MN) | WoW -3.3%



## BILLS AND BONDS YIELDS

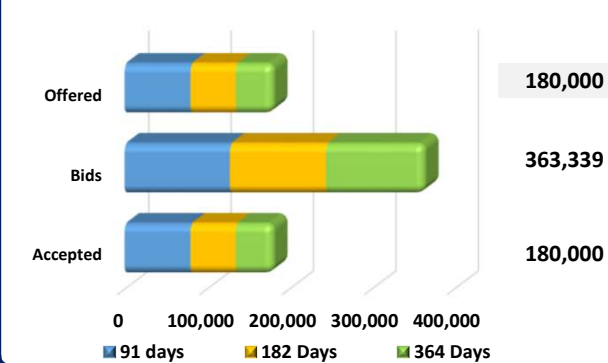


## EXCESS LIQUIDITY AND CBSL HOLDINGS



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	15.40%	14.90%	15.15%	15.20%	-5
15-May-26 < 3Y	14.55%	14.40%	14.48%	14.63%	-15
15-Sep-27 < 4Y	14.25%	14.15%	14.20%	14.38%	-18
01-May-28 < 5Y	13.40%	13.20%	13.30%	13.65%	-35
15-Jul-29 < 6Y	13.40%	13.15%	13.28%	13.55%	-27
15-May-30 < 7Y	13.20%	13.00%	13.10%	13.45%	-35
15-May-31 < 8Y	13.20%	13.00%	13.10%	13.25%	-15
01-Jul-32 < 9Y	13.15%	12.90%	13.03%	13.20%	-17
15-Jan-33 < 10Y	13.15%	12.65%	12.90%	13.00%	-10
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

## T-BILL AUCTION (LKR MN)



Auction Date: 02-Aug-23

Settlement Date: 04-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)

