

# DAILY FIXED INCOME & UNIT TRUST



First Capital  
A Janashakti Group Company



August 14, 2023

## "Yield curve surge high"

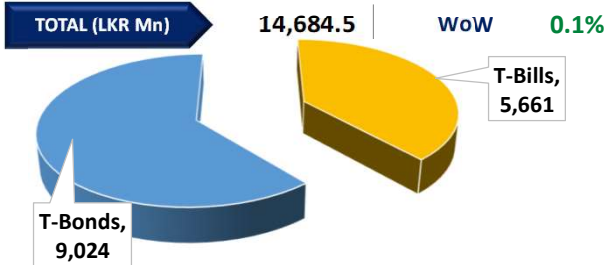
The yield curve adjusted upwards backed by selling pressure amidst profit taking during the day. Moreover, 15.05.26 maturity traded at 13.00% whilst 15.09.27 traded at 13.10%. Furthermore, 01.05.28 tenor traded at 13.15% meanwhile, 01.07.32 tenor traded at 13.25%. In the forex market the LKR slightly appreciated against the green back as it was recorded at LKR 320.0.

## UNIT TRUSTS

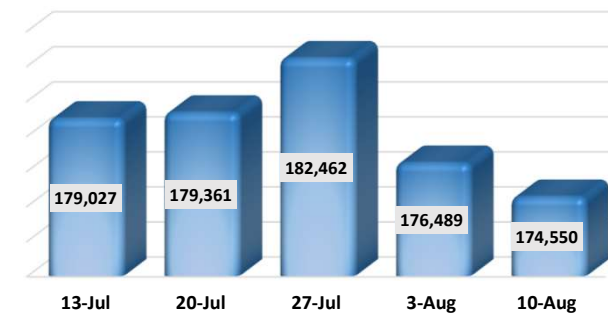
13-Aug-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	As at May-23
First Capital Money Market Fund	FCMMF	2,719.87	2,719.87	26.4%
First Capital Gilt Edge Fund	FCGEF	2,134.29	2,134.29	24.2%
First Capital Wealth Fund	FCWF	1,538.01	1,537.97	38.0%
First Capital Equity Fund	FCEF	2,518.16	2,392.25	

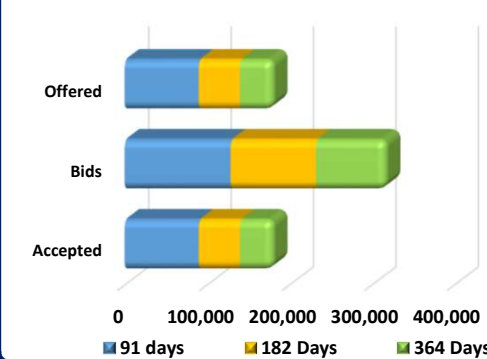
## OUTSTANDING STOCK [GSEC]



## FOREIGN HOLDING (LKR MN) | WoW -1.1%



## T-BILL AUCTION (LKR MN)

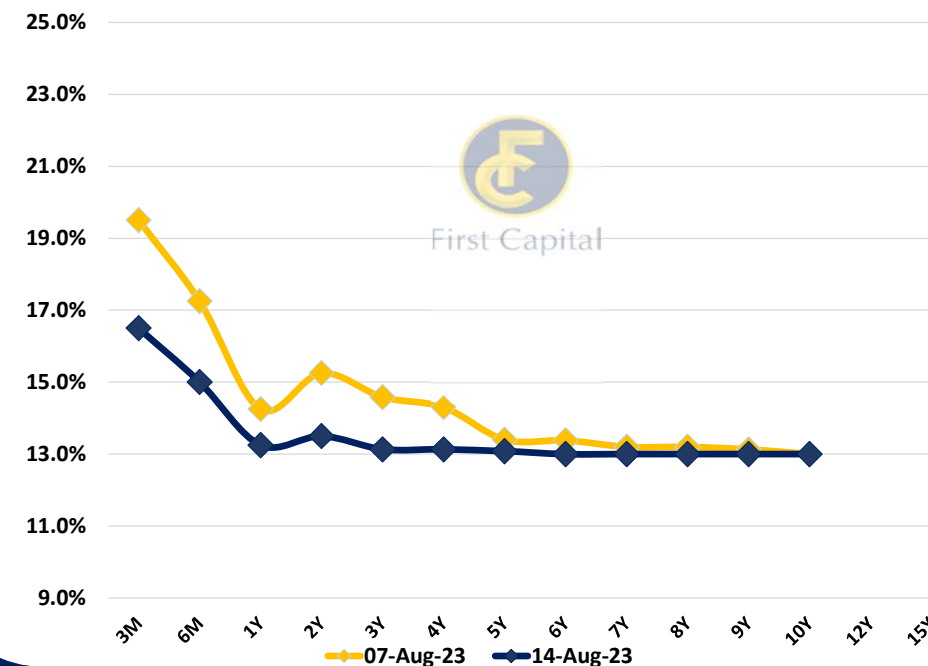


Auction Date: 9-Aug-23

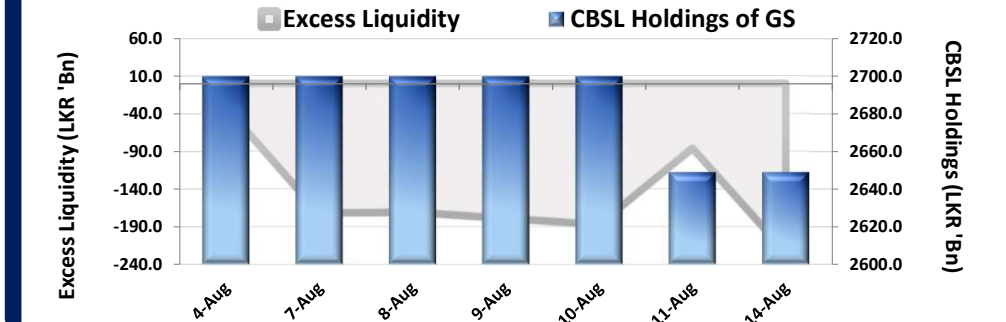
Settlement Date: 11-Aug-23

91 days	19.78%	▼	-12 bps
184 days	17.11%	▼	-46 bps
364 days	13.94%	▼	-22 bps

## BILLS AND BONDS YIELDS



## EXCESS LIQUIDITY AND CBSL HOLDINGS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	17.00%	16.00%	16.50%	19.50%	-300
< 182 Days < 6M	15.50%	14.50%	15.00%	17.25%	-225
< 364 Days < 1Y	13.50%	13.00%	13.25%	14.25%	-100
07-Jan-25 < 2Y	14.00%	13.00%	13.50%	15.25%	-175
15-May-26 < 3Y	13.25%	13.00%	13.13%	14.58%	-145
15-Sep-27 < 4Y	13.25%	13.00%	13.13%	14.30%	-117
01-May-28 < 5Y	13.15%	13.00%	13.08%	13.40%	-32
15-Jul-29 < 6Y	13.25%	12.75%	13.00%	13.38%	-38
15-May-30 < 7Y	13.25%	12.75%	13.00%	13.20%	-20
15-May-31 < 8Y	13.25%	12.75%	13.00%	13.20%	-20
01-Jul-32 < 9Y	13.25%	12.75%	13.00%	13.13%	-13
15-Jan-33 < 10Y	13.50%	12.50%	13.00%	13.00%	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

## T-BOND AUCTION (LKR MN)



## MATURITY TABLE (LKR MN)

