

# DAILY FIXED INCOME & UNIT TRUST



First Capital  
A Janashakthi Group Company



September 6, 2023

## "03M T-Bill endorsed a higher acceptance"

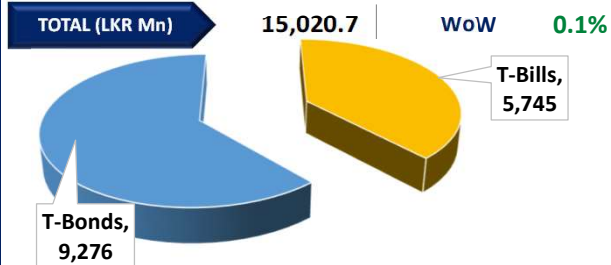
The secondary bond market yield curve remained broadly unchanged while the overall market witnessed thin volumes during the day. In the midst of lackluster trading, 15.05.26 and 01.08.26 maturities traded at 15.75% and 15.55%, respectively while on the mid end of the curve, 01.05.27 and 01.07.28 maturities changed hands at 14.79% and 14.65%, respectively. Meanwhile, the total offered T-Bill amount of LKR 140.0Bn was fully accepted at the auction with the weighted average yields of 03M marginally lowered by 2bps to 18.46%, yet 06M (15.36%) and 1Yr T-Bills (13.58%) yields remained unchanged. Further, the 03M T-Bills observed a greater reception and it is significant to note that the acceptance level of 03M T-Bill was 78.6% higher than the amount offered.

## UNIT TRUSTS

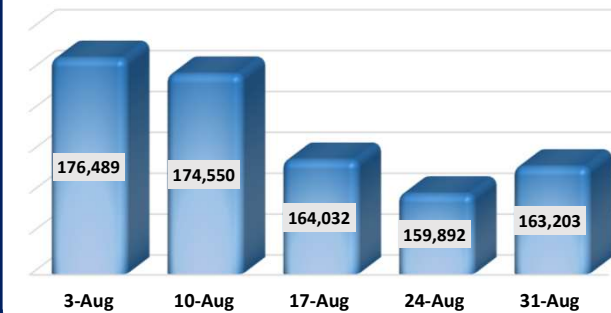
06-Sep-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	
First Capital Money Market Fund	FCMMF	2,755.52	2,755.52	20.90%
First Capital Gilt Edge Fund	FCGEF	2,154.62	2,154.62	11.28%
First Capital Wealth Fund	FCWF	1,515.06	1,515.02	61.57%
First Capital Equity Fund	FCEF	2,497.76	2,372.87	81.64%

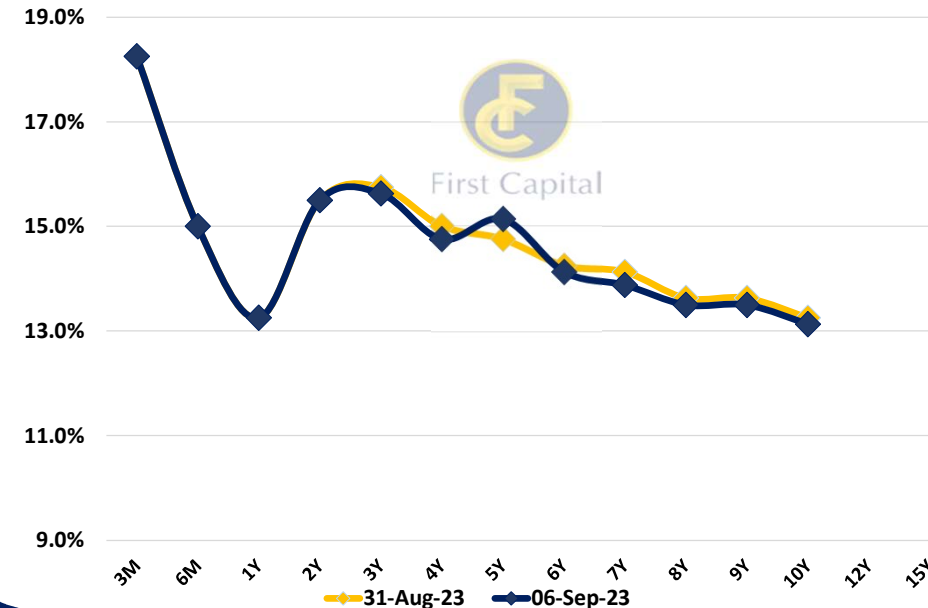
## OUTSTANDING STOCK [GSEC]



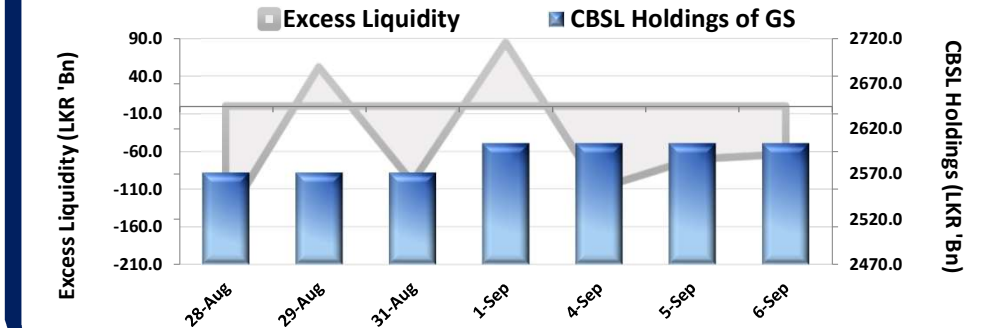
## FOREIGN HOLDING (LKR MN) | WoW 2.1%



## BILLS AND BONDS YIELDS

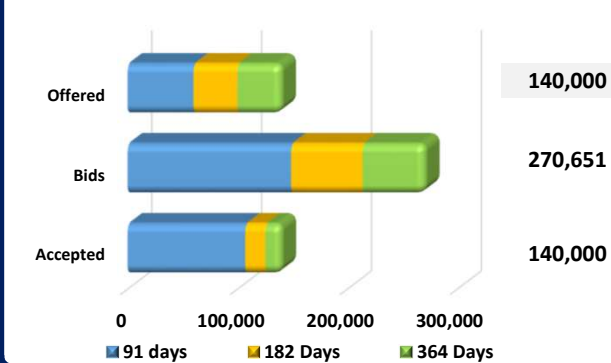


## EXCESS LIQUIDITY AND CBSL HOLDINGS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	18.50%	18.00%	18.25%	18.25%	0
< 182 Days < 6M	15.50%	14.50%	15.00%	15.00%	0
< 364 Days < 1Y	13.50%	13.00%	13.25%	13.25%	0
07-Jan-25 < 2Y	16.00%	15.00%	15.50%	15.50%	0
15-May-26 < 3Y	15.75%	15.50%	15.63%	15.75%	-12
15-Sep-27 < 4Y	15.00%	14.50%	14.75%	15.00%	-25
01-May-28 < 5Y	15.50%	14.75%	15.13%	14.75%	+38
15-Jul-29 < 6Y	14.50%	13.75%	14.13%	14.25%	-12
15-May-30 < 7Y	14.25%	13.50%	13.88%	14.13%	-25
15-May-31 < 8Y	13.00%	14.00%	13.50%	13.63%	-13
01-Jul-32 < 9Y	13.00%	14.00%	13.50%	13.63%	-13
15-Jan-33 < 10Y	13.75%	12.50%	13.13%	13.25%	-12
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 6-Sep-23

Settlement Date 8-Sep-23

140,000			
270,651	91 days	18.46%	▼ -2 bps
	184 days	15.36%	◀ 0 bps
140,000	364 days	13.58%	◀ 0 bps

## T-BOND AUCTION (LKR MN)



## MATURITY TABLE (LKR MN)

