

# DAILY FIXED INCOME & UNIT TRUST



First Capital  
A Janashakti Group Company



September 13, 2023

## "Auction yields slump down across the board"

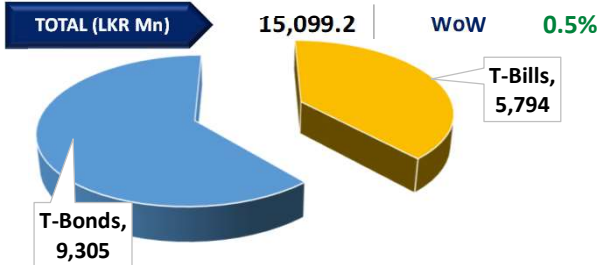
At the weekly T-Bill auction held today, total offered amount of LKR 160.0Bn was fully accepted with 03M and 06M tenors experiencing higher reception with an acceptance recorded above the total offered for each maturity. Meanwhile, auction yields edged down registering a modest dip across the board. Accordingly, weighted average yield of 03M closed at 18.16% (-30bps) while 06M and 1Yr tenors budged down to 15.19% (-17bps) and 13.35% (-23bps), respectively. Meanwhile, in the secondary market activities turned dry as investors took a wait-and-see approach awaiting the outcome of the phase-II of today's bill auction. However, during the day 01.05.2028 witnessed trades taking place at 14.20% amidst thin volumes

## UNIT TRUSTS

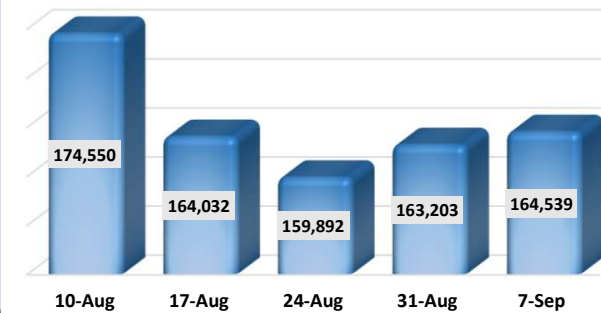
12-Sep-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR		
	First Capital Money Market Fund	FCMMF	2,766.41	2,766.41	20.61%
	First Capital Gilt Edge Fund	FCGEF	2,164.54	2,164.54	24.01%
	First Capital Wealth Fund	FCWF	1,520.94	1,520.90	60.67%
	First Capital Equity Fund	FCEF	2,532.96	2,406.31	82.53%

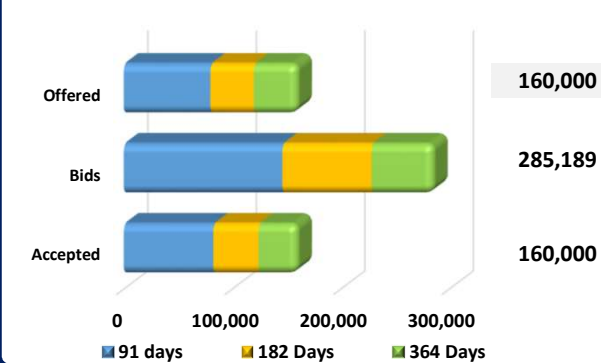
## OUTSTANDING STOCK [GSEC]



## FOREIGN HOLDING (LKR MN) | WoW 0.8%



## T-BILL AUCTION (LKR MN)

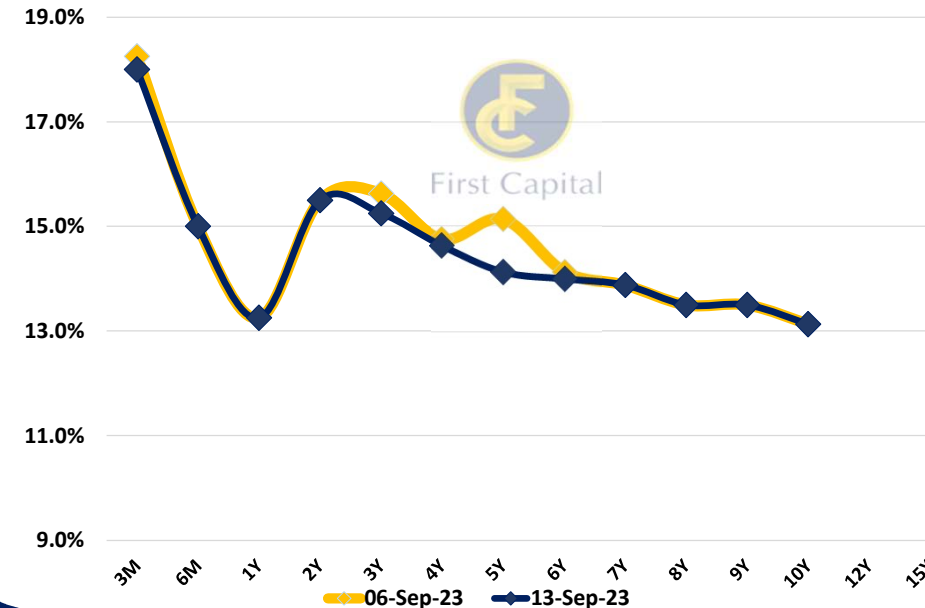


Auction Date: 13-Sep-23

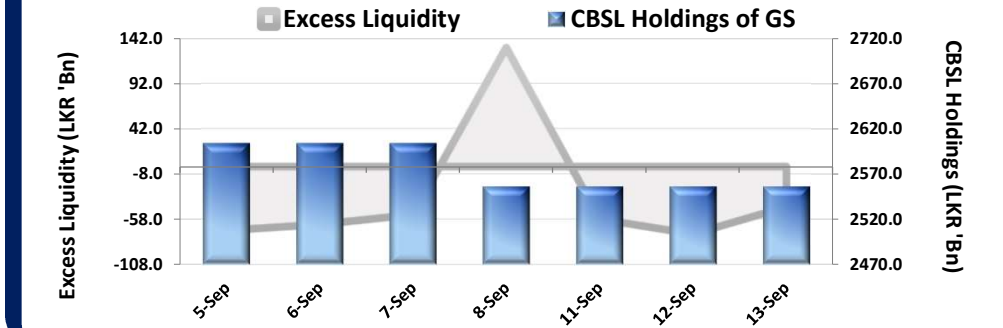
Settlement Date: 15-Sep-23

91 days	18.16%	▼	-30 bps
184 days	15.19%	▼	-17 bps
364 days	13.35%	▼	-23 bps

## BILLS AND BONDS YIELDS

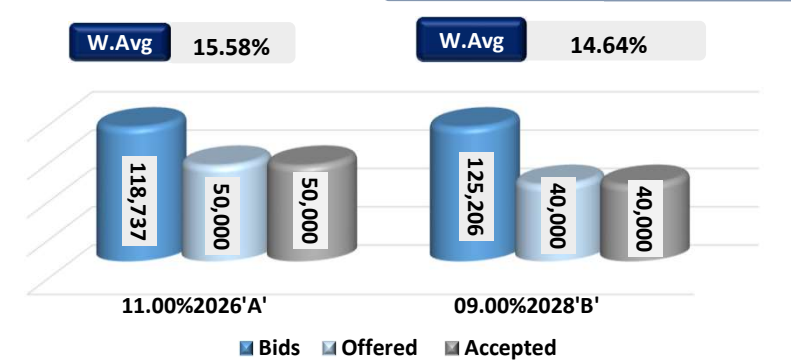


## EXCESS LIQUIDITY AND CBSL HOLDINGS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	18.25%	17.75%	18.00%	18.25%	-25
< 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	15.50%	15.00%	15.25%	15.63%	-38
15-Sep-27 < 4Y	15.00%	14.25%	14.63%	14.75%	-12
01-May-28 < 5Y	14.25%	14.00%	14.13%	15.13%	-100
15-Jul-29 < 6Y	14.25%	13.75%	14.00%	14.13%	-13
15-May-30 < 7Y	14.25%	13.50%	13.88%	13.88%	0
15-May-31 < 8Y	14.00%	13.00%	13.50%	13.50%	0
01-Jul-32 < 9Y	14.00%	13.00%	13.50%	13.50%	0
15-Jan-33 < 10Y	13.75%	12.50%	13.13%	13.13%	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)

