

DAILY FIXED INCOME & UNIT TRUST



First Capital
A JeevaHealth Group Company



December 6, 2023

"Auction fully subscribed; 03M and 06M attracts higher reception"

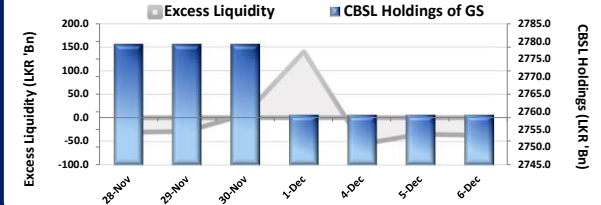
CBSL conducted the first T-Bill auction for the month raising LKR 185.0Bn and fully accepted the total offered. However, both 03M and 06M tenors enticed an oversubscription by over LKR 32.0Bn each amidst higher bids while only LKR 5.2Bn was accepted from 1Yr maturity. Accordingly, weighted average yield rates nudged down across the board with 03M and 06M closing at 14.67% (-19bps) and 14.38% (-14bps), respectively. However, 1Yr maturity declined marginally by 1bps to close at 12.88%. Meanwhile, activities in the secondary market came to a total standstill with limited trades. Post auction, 03M tenor observed trades between 14.68%-14.60%. On the forex side, rupee remained steady at LKR 328.0 against the greenback.

UNIT TRUSTS

05-Dec-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR		
	First Capital Money Market Fund	FCMMF	2,888.22	2,888.22	17.43%
	First Capital Gilt Edge Fund	FCGEF	2,239.45	2,239.45	15.60%
	First Capital Wealth Fund	FCWF	1,592.59	1,592.55	52.86%
	First Capital Equity Fund	FCEF	2,292.05	2,177.45	45.94%

EXCESS LIQUIDITY AND CBSL HOLDINGS

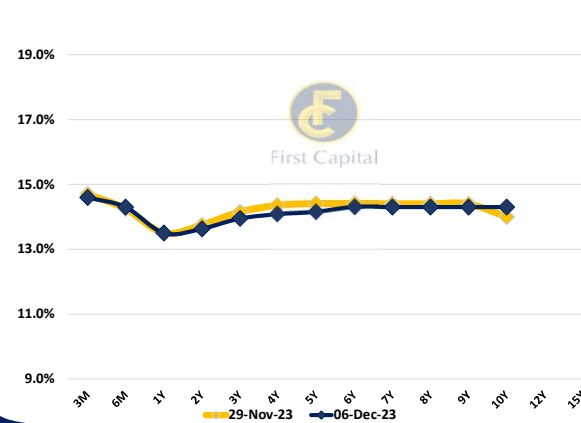


OUTSTANDING STOCK [GSEC]

TOTAL (LKR Mn) 15,924.1 | WoW 0.1%

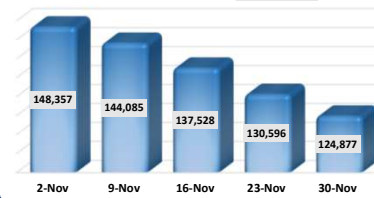


BILLS AND BONDS YIELDS

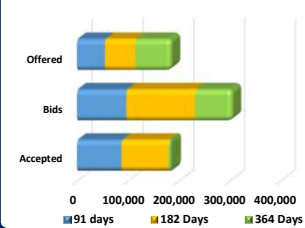


Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	14.70%	14.50%	14.60%	14.70%	-10
< 182 Days < 6M	14.50%	14.10%	14.30%	14.25%	+5
< 364 Days < 1Y	14.00%	13.00%	13.50%	13.50%	0
01-Jul-25 < 2Y	13.75%	13.50%	13.63%	13.75%	-12
01-Jan-26 < 3Y	14.00%	13.90%	13.95%	14.15%	-20
15-Sep-27 < 4Y	14.15%	14.00%	14.08%	14.35%	-27
15-Jul-28 < 5Y	14.20%	14.10%	14.15%	14.40%	-25
15-Jul-29 < 6Y	14.35%	14.25%	14.30%	14.40%	-10
15-May-30 < 7Y	14.35%	14.25%	14.30%	14.40%	-10
15-May-31 < 8Y	14.35%	14.25%	14.30%	14.40%	-10
01-Jul-32 < 9Y	14.35%	14.25%	14.30%	14.40%	-10
15-Jan-33 < 10Y	14.35%	14.25%	14.30%	14.00%	+30
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 -4.4%



T-BILL AUCTION (LKR MN)



Auction Date: 6-Dec-23

Settlement Date: 8-Dec-23

91 days	14.67%	▼	-19 bps
184 days	14.38%	▼	-14 bps
364 days	12.88%	▼	-1 bps

T-BOND AUCTION (LKR MN)

Auction Date: 28-Nov-23



MATURITY TABLE (LKR MN)

Week ending: 15-Dec-23

