


**First Capital**  
A Janashakthi Group Company

# DAILY FIXED INCOME & UNIT TRUST








August 7, 2024

### "T-Bill auction yields surge across the board"

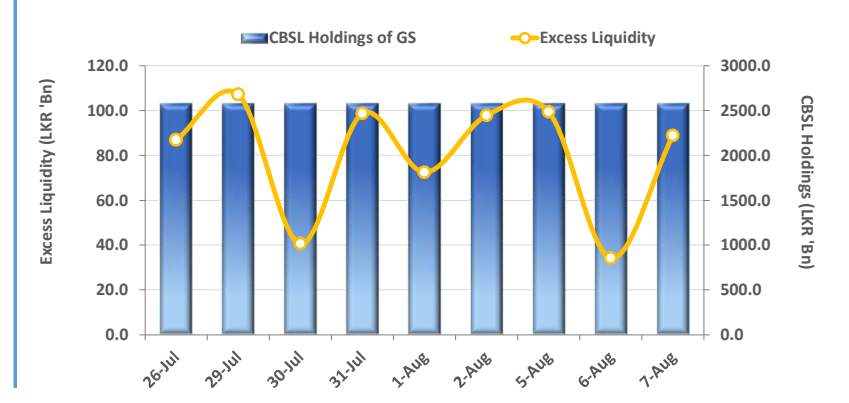
In the secondary market, the yield curve experienced a slight uptick due to selling pressure. Yields on short-tenor securities including 01.08.26, 15.12.26 and 15.12.27 were traded at 10.64%, 10.85% and 12.00%, respectively. Meanwhile, mid to long-tenor securities also saw increased yields, with 01.05.28 at 12.48%, 01.07.28 at 12.52%, 15.12.28 at 12.60%, and 15.05.30 at 12.97%. In today's CBSL T-Bill auction, LKR 146.2Bn was accepted out of LKR 155.0Bn offered. The 3M bill saw a modest increase of 8bps to 9.22%, while the 6M bill rose by 22bps to 9.56%. The 1Yr bill climbed 11bps, closing above the 10.0% mark at 10.06%. The 3M bill was oversubscribed, whereas the 6M and 1Yr bills were undersubscribed. For the week ending 9th August CBSL has LKR 157.0Bn worth maturities to settle Bills, while LKR 146.2Bn has been raised from primary auctions during the week. Meanwhile, the overnight liquidity for the day was recorded at LKR 88.9Bn, whilst CBSL holdings remained steady at LKR 2,575.62Bn. In the forex market, the LKR slightly depreciated against the USD today and settled at LKR 302.3.

### UNIT TRUSTS

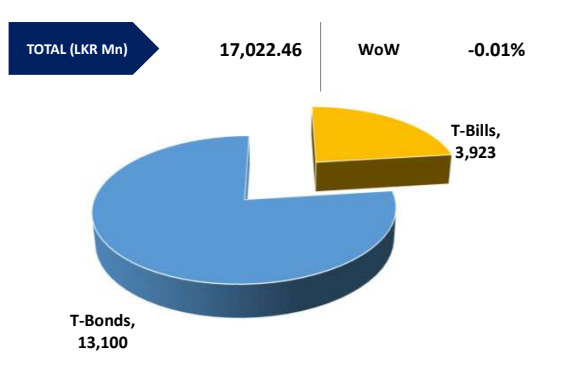
06-Aug-24

First Capital Unit Trust Funds			Sell Price	Buy Price	Avg. Yield
			LKR	LKR	
First Capital Money Market Fund	FCMMF		3,155.69	3,155.69	9.98%
First Capital Gilt Edge Fund	FCGEF		2,391.30	2,391.30	7.56%
First Capital Wealth Fund	FCWF		1,892.47	1,892.42	28.52%
First Capital Equity Fund	FCEF		2,459.60	2,422.71	7.69%
First Capital Money Plus Fund	FCMPF		1,022.25	1,022.25	7.76%

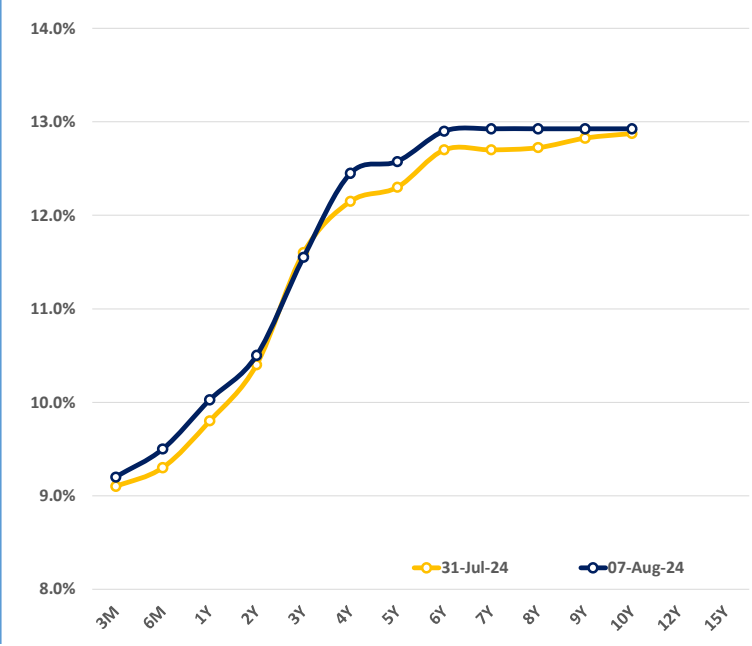
### EXCESS LIQUIDITY AND CBSL HOLDINGS



### OUTSTANDING STOCK [GSEC]

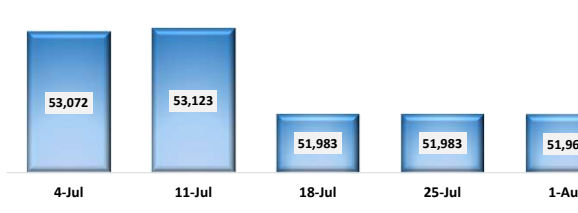


### BILLS AND BONDS YIELDS

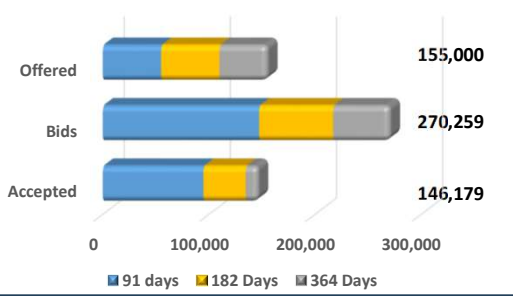


Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	9.25%	9.15%	9.20%	9.10%	+10
< 182 Days < 6M	9.60%	9.40%	9.50%	9.30%	+20
< 364 Days < 1Y	10.10%	9.95%	10.03%	9.80%	+23
01-Aug-26 < 2Y	10.55%	10.45%	10.50%	10.40%	+10
01-May-27 < 3Y	11.60%	11.50%	11.55%	11.60%	-5
01-Jul-28 < 4Y	12.50%	12.40%	12.45%	12.15%	+30
15-Sep-29 < 5Y	12.60%	12.55%	12.58%	12.30%	+28
15-May-30 < 6Y	12.95%	12.85%	12.90%	12.70%	+20
01-Dec-31 < 7Y	13.00%	12.85%	12.93%	12.70%	+23
01-Oct-32 < 8Y	13.00%	12.85%	12.93%	12.73%	+20
01-Jun-33 < 9Y	13.00%	12.85%	12.93%	12.83%	+10
01-Jan-34 < 10Y	13.00%	12.85%	12.93%	12.88%	+5
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)



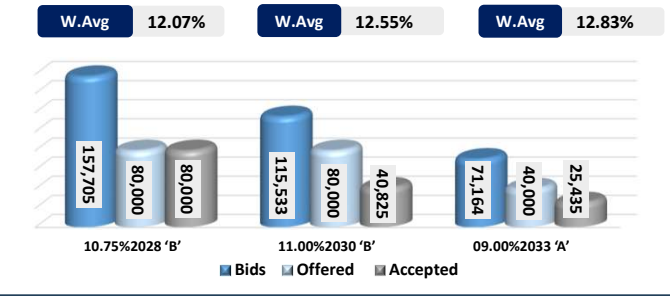
### T-BILL AUCTION (LKR MN)



### T-BOND AUCTION (LKR MN)

Auction Date	7-Aug-24
Settlement Date	9-Aug-24
91 days	9.22% ▲ +8 bps
184 days	9.56% ▲ +22 bps
364 days	10.06% ▲ +11 bps

### T-BOND AUCTION (LKR MN)



### MATURITY TABLE (LKR MN)

