



First Capital
A Jansahlabs Group Company

DAILY FIXED INCOME & UNIT TRUST



March 13, 2023

"CBSL fully accepted the mid tenor at the bond auction"

Selling interest continued on the secondary market where 01.07.25 maturity was seen trading at 32.00% generating moderate volumes. Meanwhile, only 61.3% of the total offered of LKR 180.0Bn was accepted at the bond auction held today, where LKR 110.0Bn offered from 01.05.27 was fully accepted at a weighted average yield of 28.11% whilst most of the bids for the shorter tenure, 15.11.24 maturity were rejected and only LKR 441.0Mn got accepted at a weighted average yields of 29.99%.

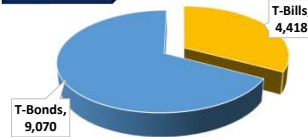
UNIT TRUSTS

13-Mar-23

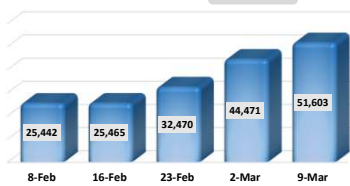
First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR	As at Nov-22	
	First Capital Money Market Fund	FCMMF	2,448.80	2,448.80	27.5%
	First Capital Gilt Edge Fund	FCGEF	1,934.35	1,934.35	21.3%
	First Capital Wealth Fund	FCWF	1,071.35	1,071.32	-1.1%
	First Capital Equity Fund	FCEF	1,782.28	1,693.17	

OUTSTANDING STOCK [GSEC]

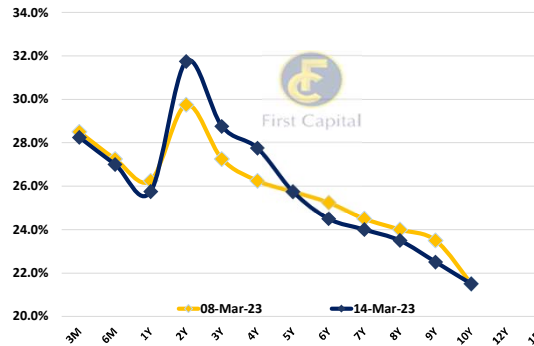
TOTAL (LKR Mn) 13,488.4 | WoW 0.4%



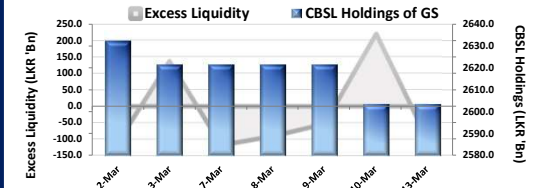
FOREIGN HOLDING (LKR Mn) | WoW 16.0%



BILLS AND BONDS YIELDS

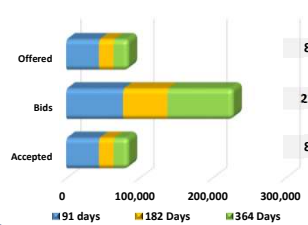


EXCESS LIQUIDITY AND CBSL HOLDINGS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	28.75%	27.75%	28.25%	28.50%	-25
< 182 Days < 6M	27.50%	26.50%	27.00%	27.25%	-25
< 364 Days < 1Y	26.25%	25.25%	25.75%	26.25%	-50
07-Jan-25 < 2Y	32.00%	31.50%	31.75%	29.75%	+200
15-May-26 < 3Y	29.00%	28.50%	28.75%	27.25%	+150
15-Sep-27 < 4Y	28.25%	27.25%	27.75%	26.25%	+150
15-Jan-28 < 5Y	26.00%	25.50%	25.75%	25.75%	0
01-Jan-29 < 6Y	25.00%	24.00%	24.50%	25.25%	-75
15-May-30 < 7Y	24.50%	23.50%	24.00%	24.50%	-50
15-May-31 < 8Y	24.00%	23.00%	23.50%	24.00%	-50
01-Jul-32 < 9Y	23.00%	22.00%	22.50%	23.50%	-100
15-Jan-33 < 10Y	23.00%	20.00%	21.50%	21.50%	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-BILL AUCTION (LKR Mn)



Auction Date 8-Mar-23

Settlement Date 10-Mar-23

91 days	28.75%	-84 bps
184 days	27.77%	-87 bps
364 days	26.43%	#### bps

T-BOND AUCTION (LKR Mn)

Auction Date 13-Mar-23

W.Avg 29.99%

W.Avg 28.11%



MATURITY TABLE (LKR Mn)

Week ending 17-Mar-23

