



First Capital  
A Jansahlabs Group Company

# DAILY FIXED INCOME & UNIT TRUST



March 14, 2023

## "Standstill mode instilled amidst primary market auctions"

Investors resorted to the sidelines following the sharp dip in weighted average yields at yesterday's Primary market bond auction while awaiting for the outcome of tomorrow's weekly T-Bill auction where LKR 120.0Bn is expected to be raised. In the midst of lackluster activities selling pressure was witnessed from institutional participants with 01.05.2027 and 15.09.2027 trading within a range of 28.00%-28.65% while volumes remained low.

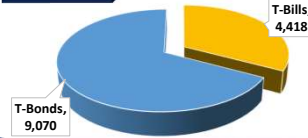
## UNIT TRUSTS

13-Mar-23

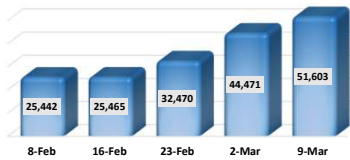
First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR	As at Nov-22	
	First Capital Money Market Fund	FCMMF	2,450.52	2,450.52	27.5%
	First Capital Gilt Edge Fund	FCGEF	1,940.89	1,940.89	21.3%
	First Capital Wealth Fund	FCWF	1,067.28	1,067.25	-1.1%
	First Capital Equity Fund	FCEF	1,774.98	1,686.23	

## OUTSTANDING STOCK [GSEC]

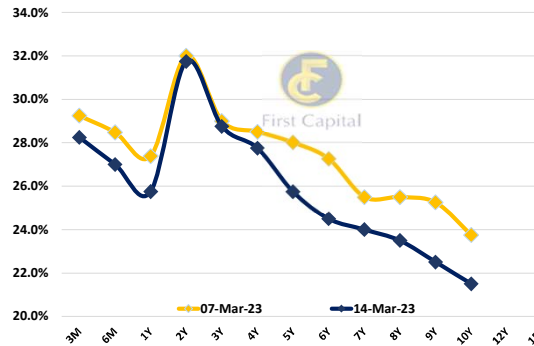
TOTAL (LKR Mn) 13,488.4 | WoW 0.4%



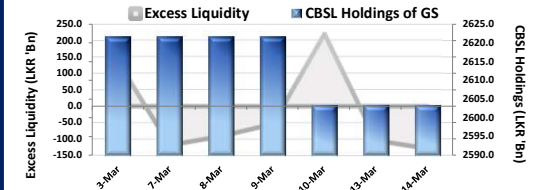
## FOREIGN HOLDING (LKR Mn) | WoW 16.0%



## BILLS AND BONDS YIELDS

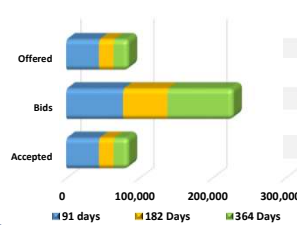


## EXCESS LIQUIDITY AND CBSL HOLDINGS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	28.75%	27.75%	28.25%	29.25%	-100
< 182 Days < 6M	27.50%	26.50%	27.00%	28.48%	-148
< 364 Days < 1Y	26.25%	25.25%	25.75%	27.38%	-163
07-Jan-25 < 2Y	32.00%	31.50%	31.75%	32.00%	-25
15-May-26 < 3Y	29.00%	28.50%	28.75%	29.00%	-25
15-Sep-27 < 4Y	28.25%	27.25%	27.75%	28.50%	-75
15-Jan-28 < 5Y	26.00%	25.50%	25.75%	28.00%	-225
01-Jan-29 < 6Y	25.00%	24.00%	24.50%	27.25%	-275
15-May-30 < 7Y	24.50%	23.50%	24.00%	25.50%	-150
15-May-31 < 8Y	24.00%	23.00%	23.50%	25.50%	-200
01-Jul-32 < 9Y	23.00%	22.00%	22.50%	25.25%	-275
15-Jan-33 < 10Y	23.00%	20.00%	21.50%	23.75%	-225
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

