



First Capital  
A Jansakshi Group Company

# DAILY FIXED INCOME & UNIT TRUST



March 17, 2023

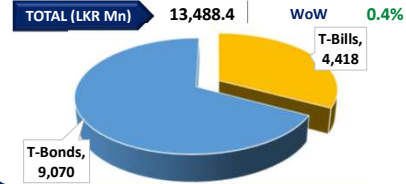
## "Buying spree on Short tenor persists"

The secondary market continued to generate thin volumes and limited activities as investors remained on the sidelines waiting for a clear direction on the macroeconomic front ahead of the upcoming IMF executive meeting. However, on the short end of the curve, yields slightly edged down as buying interest continued on 01.06.25 and 01.07.25 maturities which traded in the range of 31.50%-31.20% while 01.05.24 maturity hovered between 31.55%-30.75%. Meanwhile, mixed sentiment was observed on the mid tenor where 01.05.27 and 15.09.27 maturities were seen trading between 28.25%-28.40%. Moreover, CBSL announced the largest value issue of T-Bills in the year amounting to LKR 125.0Bn through an auction to be held on 22nd Mar 2023.

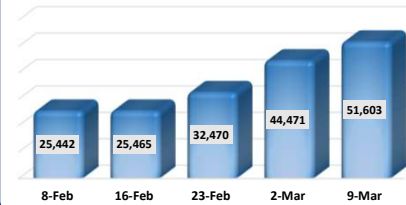
## UNIT TRUSTS

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	As at Nov-22
First Capital Money Market Fund	FCMMF	2,456.78	2,456.78	27.5%
First Capital Gilt Edge Fund	FCGEF	1,944.30	1,944.30	21.3%
First Capital Wealth Fund	FCWF	1,064.24	1,064.21	-1.1%
First Capital Equity Fund	FCEF	1,785.99	1,696.69	

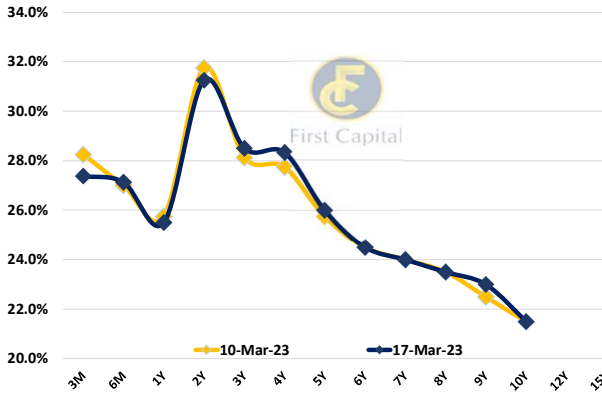
## OUTSTANDING STOCK [GSEC]



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



## BILLS AND BONDS YIELDS

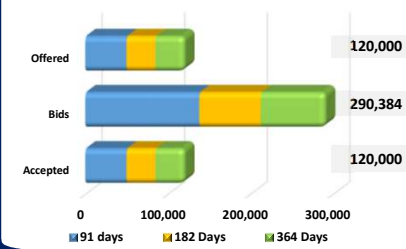


## EXCESS LIQUIDITY AND CBSL HOLDINGS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	27.75%	27.00%	27.38%	28.25%	-87
< 182 Days < 6M	27.50%	26.75%	27.13%	27.00%	+13
< 364 Days < 1Y	26.00%	25.00%	25.50%	25.75%	-25
07-Jan-25 < 2Y	31.00%	31.50%	31.25%	31.75%	-50
15-May-26 < 3Y	28.75%	28.25%	28.50%	28.13%	+37
15-Sep-27 < 4Y	28.40%	28.25%	28.33%	27.75%	+58
15-Jan-28 < 5Y	26.50%	25.50%	26.00%	25.75%	+25
01-Jan-29 < 6Y	25.00%	24.00%	24.50%	24.50%	0
15-May-30 < 7Y	24.50%	23.50%	24.00%	24.00%	0
15-May-31 < 8Y	24.00%	23.00%	23.50%	23.50%	0
01-Jul-32 < 9Y	24.00%	22.00%	23.00%	22.50%	+50
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)

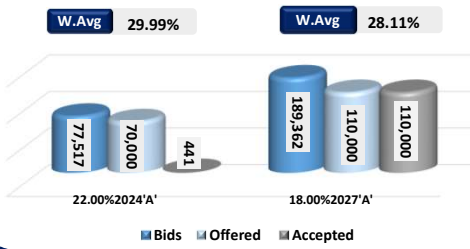


Auction Date 15-Mar-23

Settlement Date 17-Mar-23

91 days	27.94%	▼	-81	bps
184 days	27.34%	▼	-43	bps
364 days	25.92%	▼	-51	bps

## T-BOND AUCTION (LKR MN)



Auction Date 13-Mar-23

## MATURITY TABLE (LKR MN)

