



First Capital
A Janashakti Group Company

DAILY FIXED INCOME & UNIT TRUST



April 4, 2023

"Buying sentiment intensifies across the board"

The secondary market yield curve continued to edge down across the board following the creditor meeting where the officials noted that T-Bills would be excluded from the debt restructuring process and T-Bond re-structure would be voluntary. Accordingly, buying interest intensified in the secondary market across the board generating large volumes. On the short end of the curve, 01.07.25 and 15.05.26 maturities further weighed down and traded at 28.70% and 27.20%, respectively. Meanwhile, mid tenors, 01.05.27, 15.09.27, 15.01.28 and 15.07.32 maturities lowered to 26.75%, 26.50%, 25.00% and 22.70%, respectively. Moreover, CBSL announced an issue of LKR 110.0Bn T-Bills through an auction to be held on 04th Apr 2023 while the third monetary policy announcement for the year is also scheduled for tomorrow.

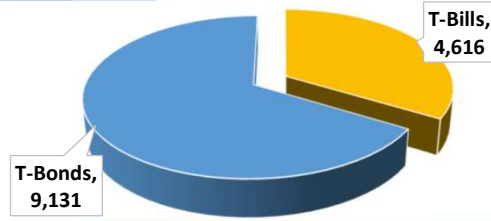
UNIT TRUSTS

03-Apr-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR	As at Nov-22	
	First Capital Money Market Fund	FCMMF	2,486.47	2,486.47	27.5%
	First Capital Gilt Edge Fund	FCGEF	1,964.76	1,964.76	21.3%
	First Capital Wealth Fund	FCWF	1,096.10	1,096.07	-1.1%
	First Capital Equity Fund	FCEF	1,774.26	1,685.55	

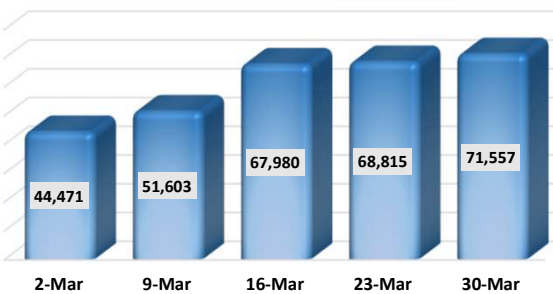
OUTSTANDING STOCK [GSEC]

TOTAL (LKR Mn) 13,746.5 | WoW 0.2%

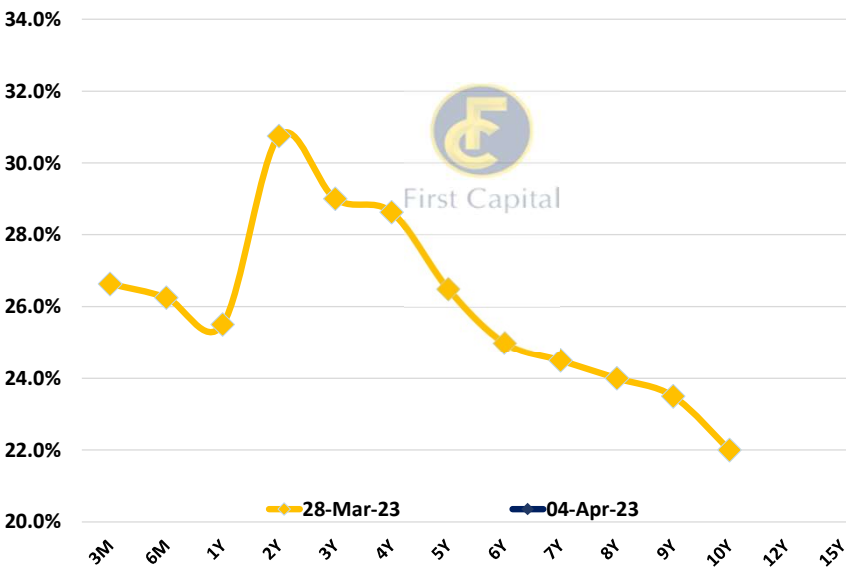


FOREIGN HOLDING (LKR MN)

WoW 4.0%



BILLS AND BONDS YIELDS

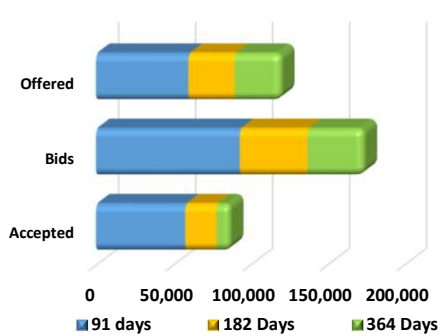


EXCESS LIQUIDITY AND CBSL HOLDINGS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	25.00%	24.00%	#N/A	26.63%	#N/A
< 182 Days < 6M	24.00%	23.00%	#N/A	26.25%	#N/A
< 364 Days < 1Y	23.00%	22.00%	#N/A	25.50%	#N/A
07-Jan-25 < 2Y	28.75%	28.50%	#N/A	30.75%	#N/A
15-May-26 < 3Y	27.00%	26.75%	#N/A	29.00%	#N/A
15-Sep-27 < 4Y	26.75%	26.50%	#N/A	28.63%	#N/A
15-Jan-28 < 5Y	25.00%	24.00%	#N/A	26.50%	#N/A
01-Jan-29 < 6Y	24.00%	23.50%	#N/A	25.00%	#N/A
15-May-30 < 7Y	23.50%	23.00%	#N/A	24.50%	#N/A
15-May-31 < 8Y	23.00%	22.50%	#N/A	24.00%	#N/A
01-Jul-32 < 9Y	22.50%	22.00%	#N/A	23.50%	#N/A
15-Jan-33 < 10Y	22.50%	22.00%	#N/A	22.00%	#N/A
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)

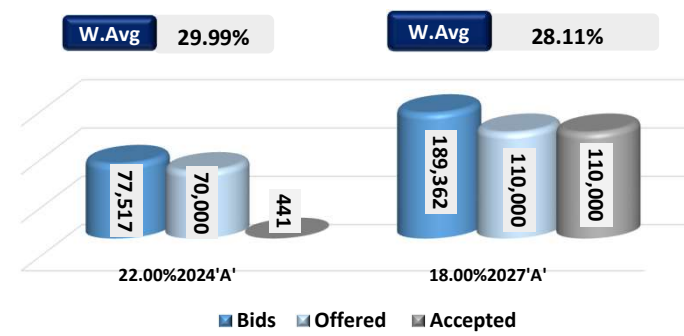


Auction Date 29-Mar-23

Settlement Date 31-Mar-23

91 days	25.99%	▼	-24 bps
184 days	25.79%	▼	-33 bps
364 days	24.31%	▼	-1 bps

T-BOND AUCTION (LKR MN)



Auction Date 13-Mar-23

MATURITY TABLE (LKR MN)

Week ending 07-Apr-23

