



First Capital
A Janashakti Group Company

DAILY FIXED INCOME & UNIT TRUST



May 31, 2023

"T-bill auction yields edge down across the board"

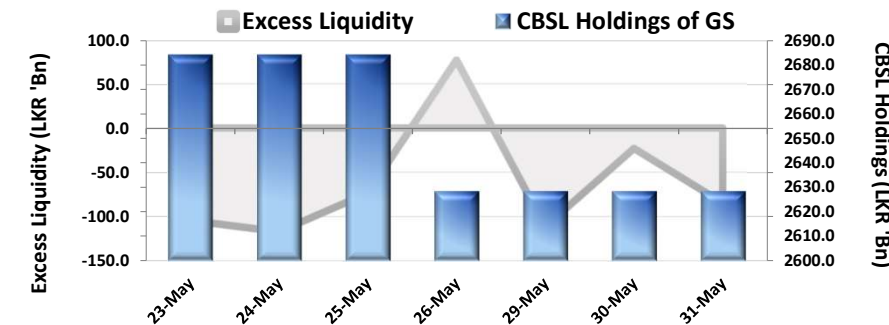
The secondary market witnessed ultra-thin volumes and limited activities during the day. Accordingly, slight selling interest was observed on 01.05.27 maturity which traded at 26.85%. Meanwhile, at the weekly treasury bill auction, total offered amount of LKR 160.0Bn was fully accepted by CBSL whilst the weighted average yield rates edged down marginally as 3M, 6M and 1Yr bills fell to 25.65% (-1bps), 25.29% (-1bps) and 22.91% (-6bps) respectively. In the forex market, LKR further appreciated during the day against the greenback as it closed at LKR 295.5 compared to previous closing of LKR 296.7.

UNIT TRUSTS

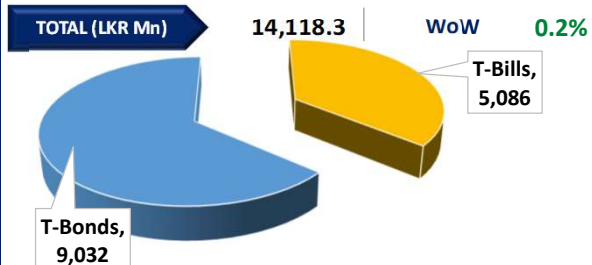
30-May-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR	As at Feb-23	
	First Capital Money Market Fund	FCMMF	2,591.76	2,591.76	26.6%
	First Capital Gilt Edge Fund	FCGEF	2,040.32	2,040.32	23.8%
	First Capital Wealth Fund	FCWF	1,162.86	1,162.83	2.1%
	First Capital Equity Fund	FCEF	1,745.83	1,658.54	

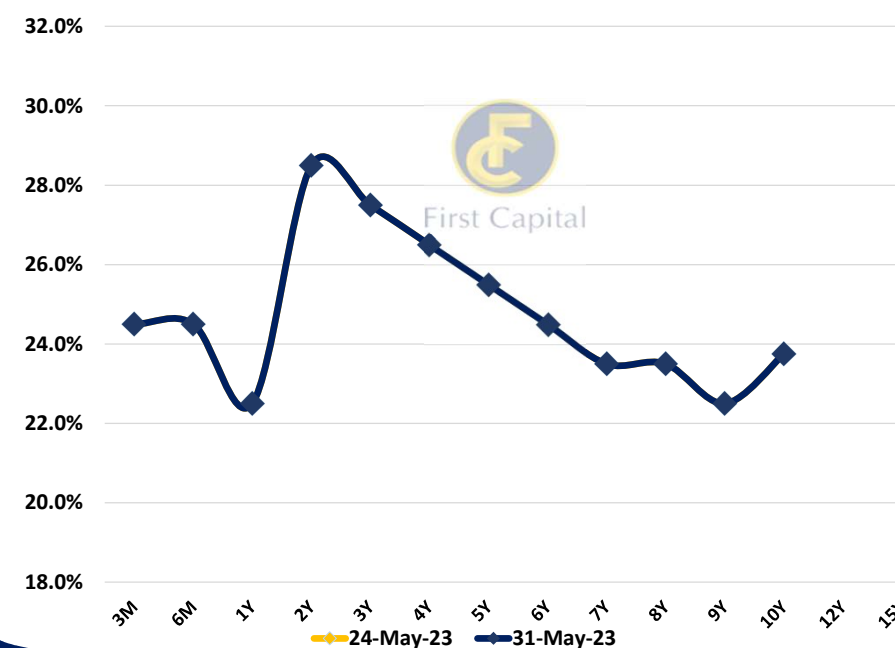
EXCESS LIQUIDITY AND CBSL HOLDINGS



OUTSTANDING STOCK [GSEC]

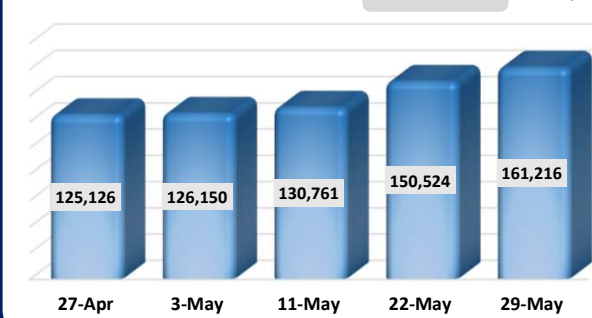


BILLS AND BONDS YIELDS

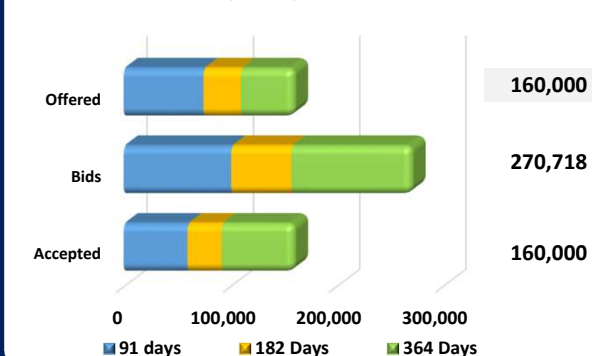


Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	25.75%	25.00%	24.50%	24.50%	0
< 182 Days < 6M	25.50%	24.50%	24.50%	24.50%	0
< 364 Days < 1Y	23.00%	22.00%	22.50%	22.50%	0
01-Jul-25 < 2Y	29.00%	28.50%	28.50%	28.50%	0
15-May-26 < 3Y	28.00%	27.00%	27.50%	27.50%	0
15-Sep-27 < 4Y	26.75%	26.25%	26.50%	26.50%	0
15-Jan-28 < 5Y	25.50%	25.00%	25.50%	25.50%	0
15-Jul-29 < 6Y	24.00%	23.00%	24.50%	24.50%	0
15-May-30 < 7Y	23.75%	22.75%	23.50%	23.50%	0
15-May-31 < 8Y	23.50%	22.50%	23.50%	23.50%	0
01-Jul-32 < 9Y	22.50%	21.50%	22.50%	22.50%	0
15-Jan-33 < 10Y	22.50%	21.50%	23.75%	23.75%	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

FOREIGN HOLDING (LKR MN)



T-BILL AUCTION (LKR MN)

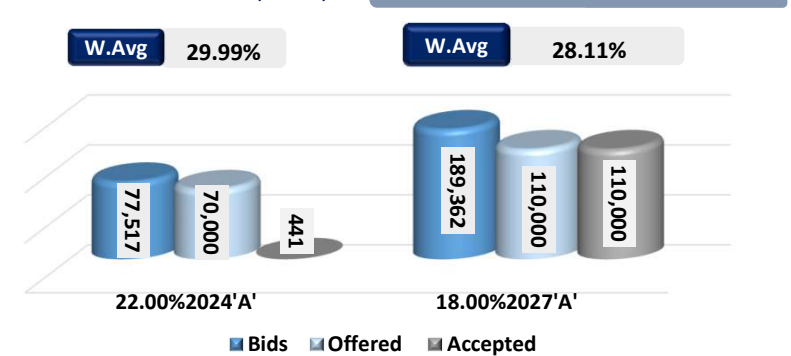


Auction Date: 31-May-23

Settlement Date: 2-Jun-23

Maturity	Yield (%)	Change (bps)
91 days	25.65%	-1 bps
184 days	25.29%	-1 bps
364 days	22.91%	-6 bps

T-BOND AUCTION (LKR MN)

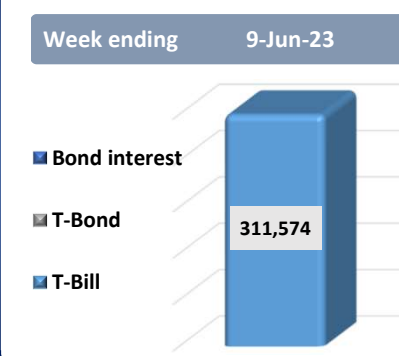


Auction Date: 13-Mar-23

W.Avg: 29.99%

W.Avg: 28.11%

MATURITY TABLE (LKR MN)



Week ending: 9-Jun-23