

DAILY FIXED INCOME & UNIT TRUST



First Capital
A Janashakti Group Company



June 12, 2023

“Bond yields tick lower on renewed buying interest”

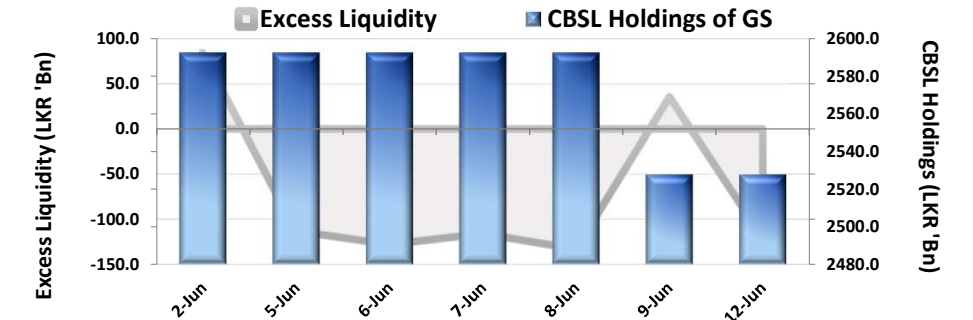
Commencing the week, the secondary market yields continued to see a declining trend mainly on the short to mid tenors on the back of renewed buying interest. Accordingly, on the short end of the curve, 01.07.25 and 15.05.26 maturities were seen trading in the range of 26.00%-25.75% and 24.50%-24.30%, respectively. In the midst of thin trading, both 01.05.27 and 15.09.27 maturities were hovering between 23.25%-22.90%, displaying limited activities. MTD, the traded maturities saw a reduction of over 300bps, indicating normalization of yields. Meanwhile, in the forex market, LKR slightly depreciated against USD and stood at LKR 296.2 during the day whilst WoW depreciated 1.4%.

UNIT TRUSTS

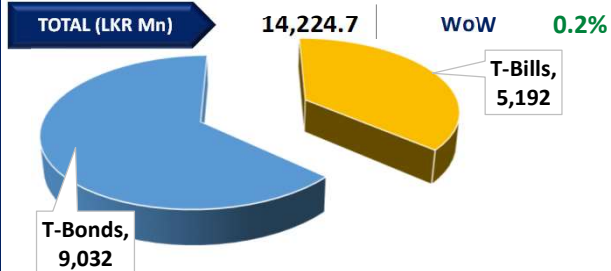
11-Jun-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR	As at Feb-23	
	First Capital Money Market Fund	FCMMF	2,613.90	2,613.90	26.6%
	First Capital Gilt Edge Fund	FCGEF	2,059.86	2,059.86	23.8%
	First Capital Wealth Fund	FCWF	1,232.61	1,232.58	2.1%
	First Capital Equity Fund	FCEF	1,785.11	1,695.85	

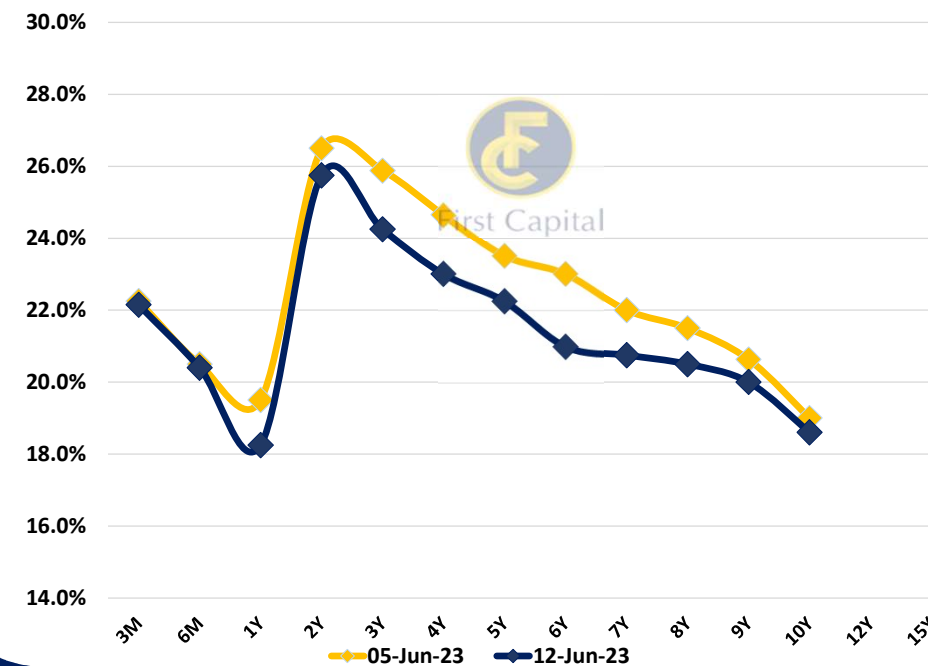
EXCESS LIQUIDITY AND CBSL HOLDINGS



OUTSTANDING STOCK [GSEC]

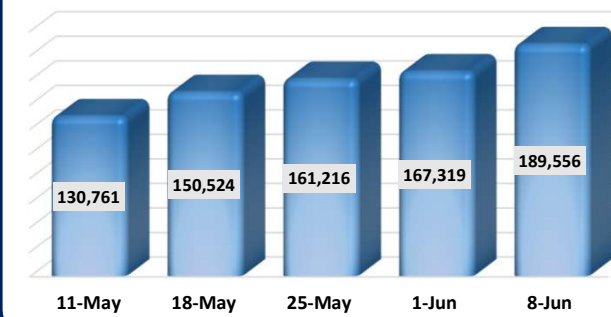


BILLS AND BONDS YIELDS

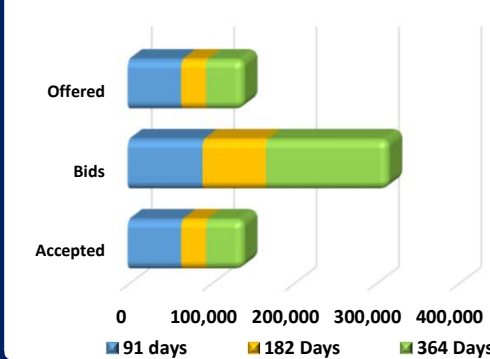


Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	22.90%	21.40%	22.15%	22.25%	-10
< 182 Days < 6M	20.90%	19.90%	20.40%	20.50%	-10
< 364 Days < 1Y	18.50%	18.00%	18.25%	19.50%	-125
07-Jan-25 < 2Y	26.00%	25.50%	25.75%	26.50%	-75
15-May-26 < 3Y	24.50%	24.00%	24.25%	25.88%	-163
15-Sep-27 < 4Y	23.10%	22.90%	23.00%	24.65%	-165
15-Jan-28 < 5Y	22.50%	22.00%	22.25%	23.50%	-125
01-Jan-29 < 6Y	21.50%	20.50%	21.00%	23.00%	-200
15-May-30 < 7Y	21.25%	20.25%	20.75%	22.00%	-125
15-May-31 < 8Y	21.00%	20.00%	20.50%	21.50%	-100
01-Jul-32 < 9Y	20.50%	19.50%	20.00%	20.63%	-63
15-Jan-33 < 10Y	19.60%	17.60%	18.60%	19.00%	-40
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) WoW 13.3%



T-BILL AUCTION (LKR MN)



Auction Date 7-Jun-23

Settlement Date 9-Jun-23

140,000			
315,542	91 days	23.21%	-244 bps
	184 days	21.90%	-339 bps
140,000	364 days	19.10%	-381 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 16-Jun-23

