

DAILY FIXED INCOME & UNIT TRUST



First Capital
A Janashakti Group Company



June 16, 2023

"The secondary market on limited activity amidst thin volumes"

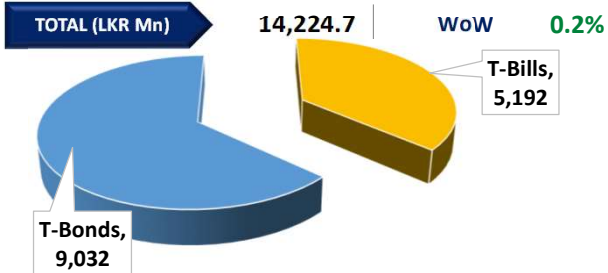
The secondary market witnessed limited activity on the back of thin volumes during the day. The mixed investor sentiment resulted in the yield curve to mostly remain unchanged. Moreover, 2025 maturities traded at the range of 27.00% whilst the 2027 tenors changed hands at 23.00%. Meanwhile, the CBSL announced its weekly bill auction for next week and a total of LKR 110.0Mn is offered, out of which LKR 50.0Mn is to be raised from 91-day maturities, LKR 30.0Mn is expected to be raised from 182-day maturities while another LKR 30.0Mn from 364-day maturities. Moreover, in the forex market, the LKR further depreciated to LKR 313.83 against the greenback.

UNIT TRUSTS

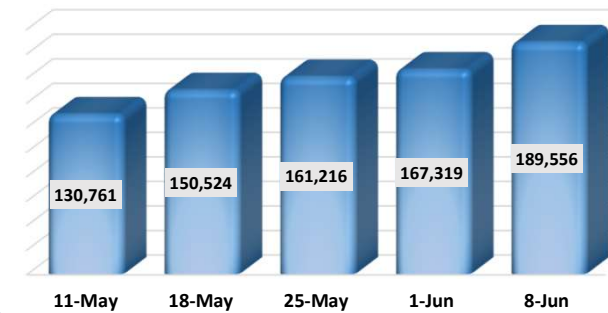
15-Jun-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	As at Feb-23
First Capital Money Market Fund	FCMMF	2,621.14	2,621.14	26.6%
First Capital Gilt Edge Fund	FCGEF	2,068.87	2,068.87	23.8%
First Capital Wealth Fund	FCWF	1,249.46	1,249.43	2.1%
First Capital Equity Fund	FCEF	1,887.68	1,793.30	

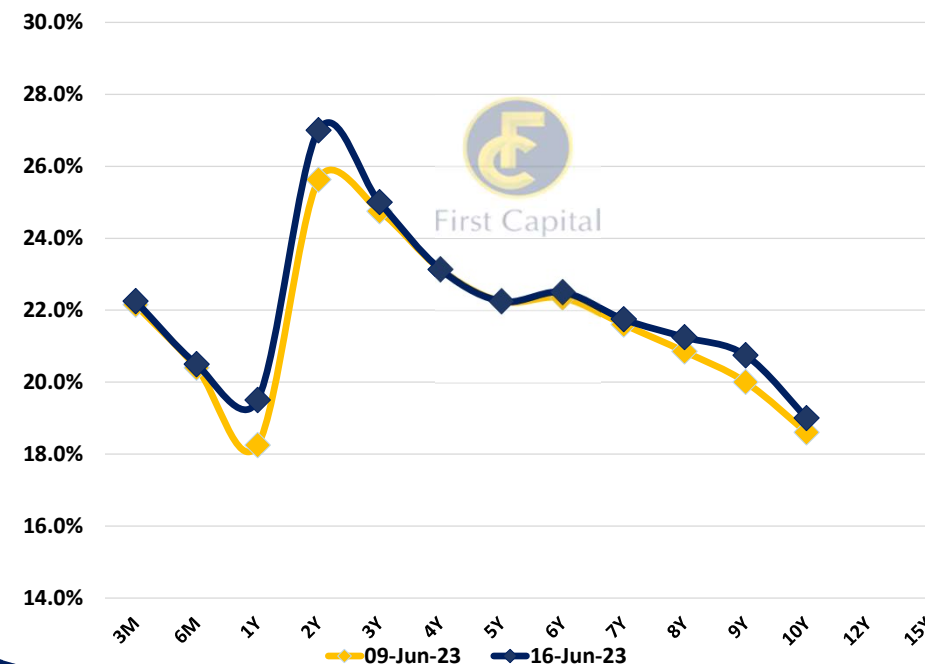
OUTSTANDING STOCK [GSEC]



FOREIGN HOLDING (LKR MN) | WoW 13.3%



BILLS AND BONDS YIELDS

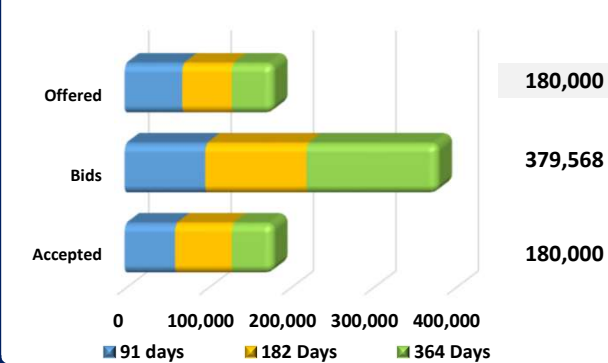


EXCESS LIQUIDITY AND CBSL HOLDINGS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	23.00%	21.50%	22.25%	22.15%	+10
< 182 Days < 6M	21.00%	20.00%	20.50%	20.40%	+10
< 364 Days < 1Y	20.00%	19.00%	19.50%	18.25%	+125
07-Jan-25 < 2Y	27.25%	26.75%	27.00%	25.63%	+137
15-May-26 < 3Y	25.25%	24.75%	25.00%	24.75%	+25
15-Sep-27 < 4Y	23.25%	23.00%	23.13%	23.13%	0
15-Jan-28 < 5Y	22.50%	22.00%	22.25%	22.25%	0
01-Jan-29 < 6Y	23.00%	22.00%	22.50%	22.35%	+15
15-May-30 < 7Y	22.00%	21.50%	21.75%	21.60%	+15
15-May-31 < 8Y	21.50%	21.00%	21.25%	20.85%	+40
01-Jul-32 < 9Y	21.00%	20.50%	20.75%	20.00%	+75
15-Jan-33 < 10Y	20.00%	18.00%	19.00%	18.60%	+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

T-BILL AUCTION (LKR MN)

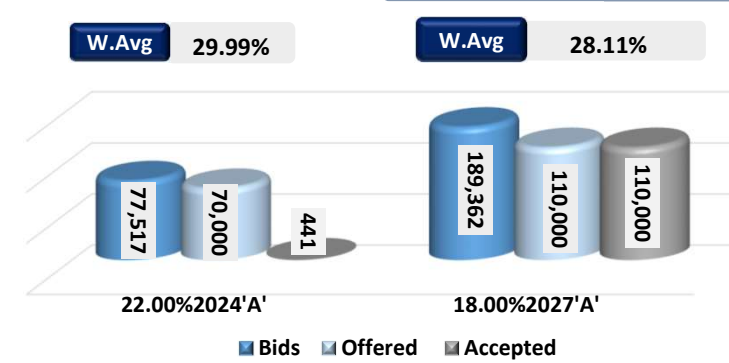


Auction Date 14-Jun-23

Settlement Date 16-Jun-23

91 days	23.16%	▼	-5 bps
184 days	20.61%	▼	-129 bps
364 days	18.08%	▼	-102 bps

T-BOND AUCTION (LKR MN)



Auction Date 13-Mar-23

MATURITY TABLE (LKR MN)

