

DAILY FIXED INCOME & UNIT TRUST



First Capital
A Janashakti Group Company



June 20, 2023

"Bonds continue its sluggish mode ahead of the Bill auction"

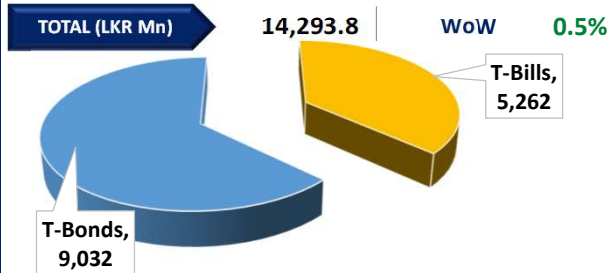
Ahead of tomorrow's LKR 110.0Bn weekly T-Bill auction, the secondary market continued to be inactive and witnessed a standstill mode during the day. In the midst of slight mixed interest, 01.07.25 maturity traded at 27.05% remained broadly stable from yesterday whilst, 15.01.28 maturity hovered in the range of 22.00%-22.25%. On the long end of the curve, 01.07.32 changed hands at 20.25% generating ultra-thin volumes. Meanwhile in the forex market, LKR slightly appreciated against USD and stood at LKR 305.9 during the day.

UNIT TRUSTS

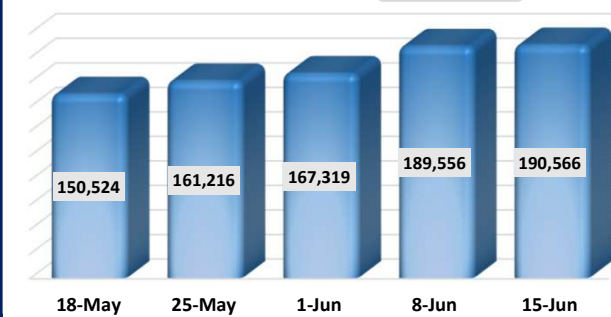
19-Jun-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR	As at May-23	
	First Capital Money Market Fund	FCMMF	2,628.31	2,628.31	26.4%
	First Capital Gilt Edge Fund	FCGEF	2,073.13	2,073.13	24.2%
	First Capital Wealth Fund	FCWF	1,247.85	1,247.82	38.0%
	First Capital Equity Fund	FCEF	1,858.93	1,765.98	

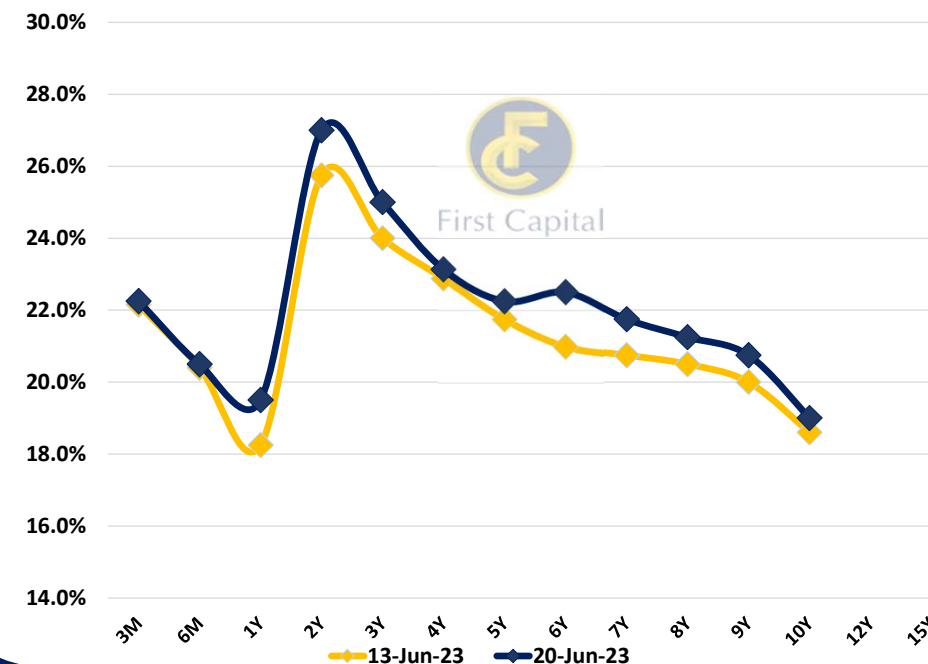
OUTSTANDING STOCK [GSEC]



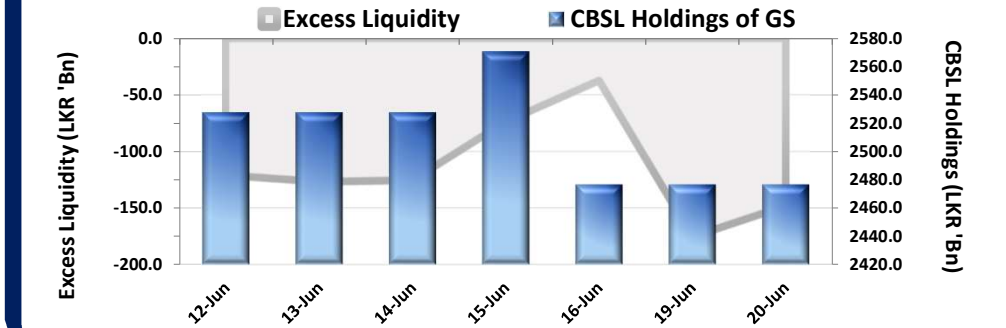
FOREIGN HOLDING (LKR MN) | WoW 0.5%



BILLS AND BONDS YIELDS

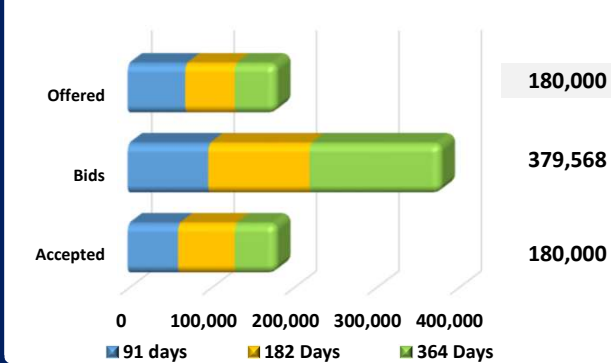


EXCESS LIQUIDITY AND CBSL HOLDINGS



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%	25.75%	+125
15-May-26 < 3Y	25.25%	24.75%	25.00%	24.00%	+100
15-Sep-27 < 4Y	23.25%	23.00%	23.13%	22.88%	+25
15-Jan-28 < 5Y	22.50%	22.00%	22.25%	21.75%	+50
01-Jan-29 < 6Y	23.00%	22.00%	22.50%	21.00%	+150
15-May-30 < 7Y	22.00%	21.50%	21.75%	20.75%	+100
15-May-31 < 8Y	21.50%	21.00%	21.25%	20.50%	+75
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)

