

# DAILY FIXED INCOME & UNIT TRUST



First Capital  
A Janashakti Group Company



July 4, 2023

## "Yields nosedive notably following DDO announcement"

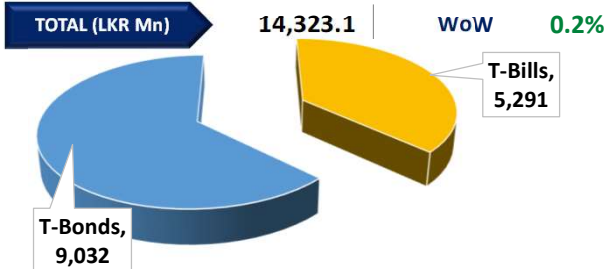
The secondary market yield curve plunged sizeably low across the board as rates dipped down following the DDO announcement. Although profit taking was observed in the market, yields of mid to long tenors declined substantially amidst heavy buying interest. Accordingly, 01.07.2025 traded at 15.00% and 15.05.2026 traded at a range of 15.00%-14.00%. 2027 maturities 01.05.2027 and 15.09.2027 enticed trades taking place at a range of 15.00%-13.90%. Meanwhile, 15.01.2028 traded within the range of 14.00%-13.75% while 01.07.2032 witnessed trades in the range of 13.00%-12.00%.

## UNIT TRUSTS

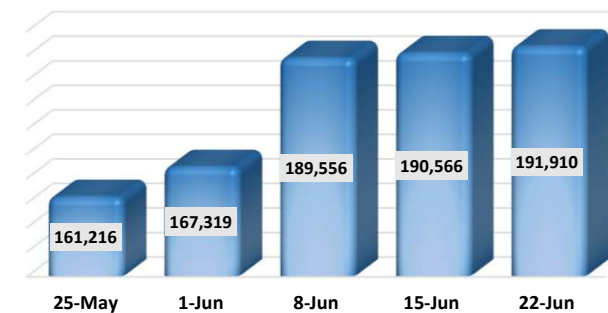
05-Jul-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR	As at May-23	
	First Capital Money Market Fund	FCMMF	2,653.85	2,653.85	26.4%
	First Capital Gilt Edge Fund	FCGEF	2,086.13	2,086.13	24.2%
	First Capital Wealth Fund	FCWF	1,242.10	1,242.07	38.0%
	First Capital Equity Fund	FCEF	1,916.98	1,821.13	

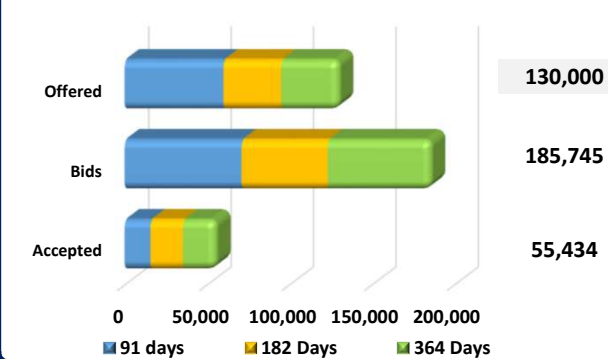
## OUTSTANDING STOCK [GSEC]



## FOREIGN HOLDING (LKR MN) | WoW 0.7%



## T-BILL AUCTION (LKR MN)



Auction Date 27-Jun-23

Settlement Date 4-Jul-23

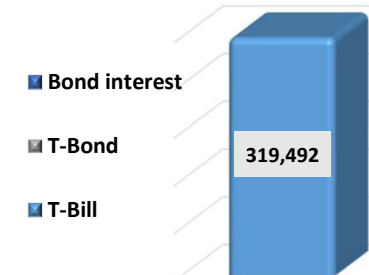
91 days	23.00%	0 bps
184 days	19.49%	0 bps
364 days	16.99%	0 bps

## T-BOND AUCTION (LKR MN)



## MATURITY TABLE (LKR MN)

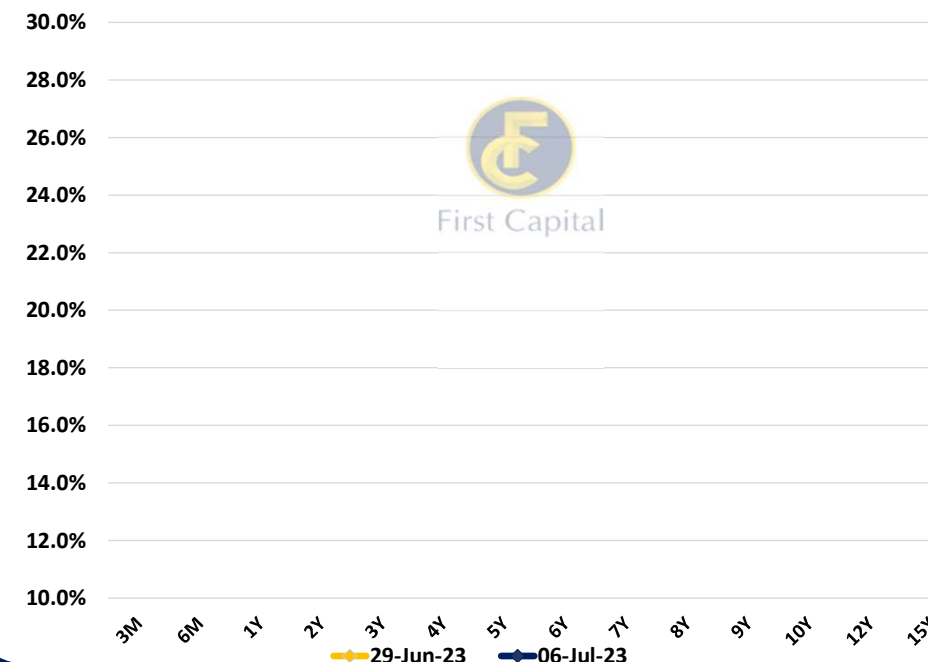
Week ending 7-Jul-23



## EXCESS LIQUIDITY AND CBSL HOLDINGS



## BILLS AND BONDS YIELDS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	N/A	N/A	N/A	22.25%	N/A
< 182 Days < 6M	N/A	N/A	N/A	19.75%	N/A
< 364 Days < 1Y	N/A	N/A	N/A	16.75%	N/A
07-Jan-25 < 2Y	15.50%	14.50%	15.00%	27.50%	-1250
15-May-26 < 3Y	15.00%	14.00%	14.50%	25.63%	-1113
15-Sep-27 < 4Y	14.25%	13.75%	14.00%	23.50%	-950
15-Jan-28 < 5Y	14.00%	13.50%	13.75%	22.75%	-900
01-Jan-29 < 6Y	13.75%	13.25%	13.50%	21.75%	-825
15-May-30 < 7Y	13.50%	13.00%	13.25%	21.48%	-823
15-May-31 < 8Y	13.50%	12.50%	13.00%	21.00%	-800
01-Jul-32 < 9Y	12.75%	12.00%	12.38%	20.85%	-847
15-Jan-33 < 10Y	12.50%	11.75%	12.13%	19.25%	-712
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