

DAILY FIXED INCOME & UNIT TRUST



First Capital
A Janashakti Group Company



July 7, 2023

“Secondary market witnesses foreign selling on 3-month T-bills”

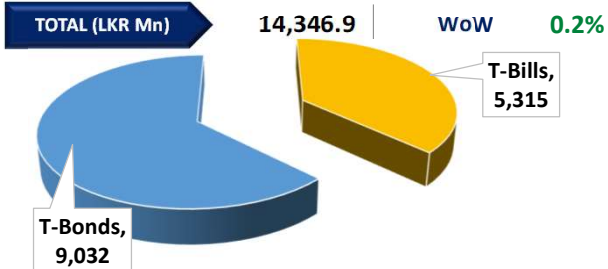
The secondary market continued to witness selling interest and profit-taking amidst moderate volumes and considerable activities during the day. At the short-end of the curve, 01.05.24 maturity traded at 16.50% and 2025 maturities (15.01.25, 01.06.25 and 01.07.25) traded in the range of 15.00%-15.45%. On the other hand, 15.05.26, 01.05.27, 15.09.27 and 15.01.28 maturities traded in the range of 14.50%-15.25%. At the long-end of the curve, 15.07.29 and 01.07.32 maturities traded in the range of 14.00%-14.70%. The market also observed foreign selling interest primarily on the 3-month T-bills at 21.00%. In the forex market, LKR depreciated during the day against the greenback and closed at LKR 308.2 against the previous closing of 307.0.

UNIT TRUSTS

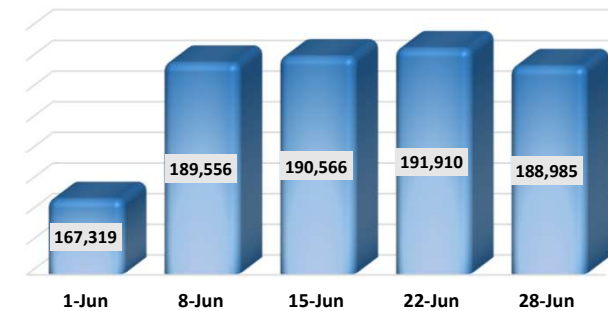
06-Jul-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield
		LKR	LKR	As at May-23
First Capital Money Market Fund	FCMMF	2,659.16	2,659.16	26.4%
First Capital Gilt Edge Fund	FCGEF	2,091.74	2,091.74	24.2%
First Capital Wealth Fund	FCWF	1,463.14	1,463.10	38.0%
First Capital Equity Fund	FCEF	2,138.51	2,031.58	

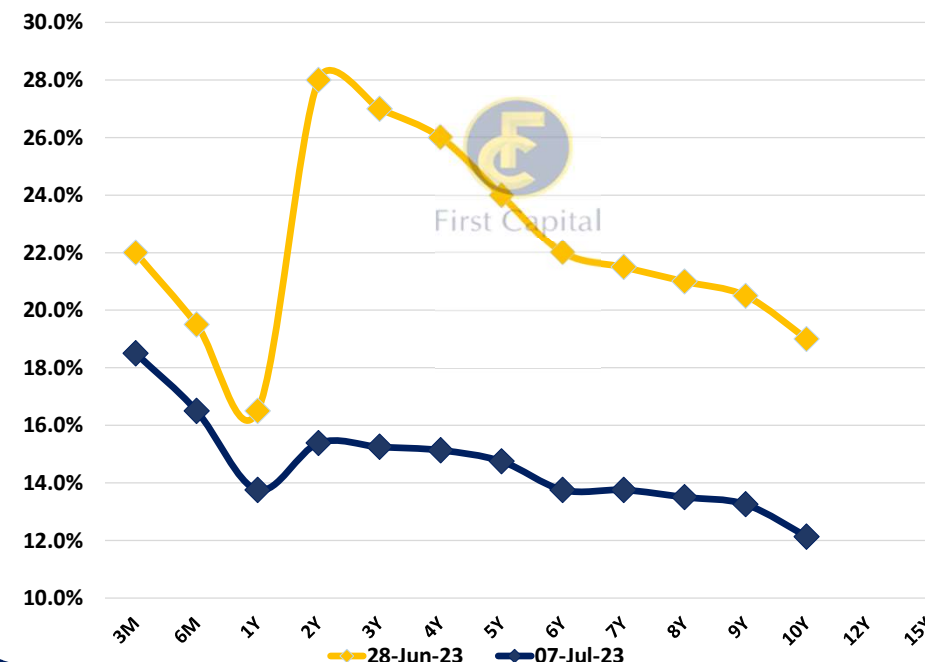
OUTSTANDING STOCK [GSEC]



FOREIGN HOLDING (LKR MN) | WoW -1.5%



BILLS AND BONDS YIELDS

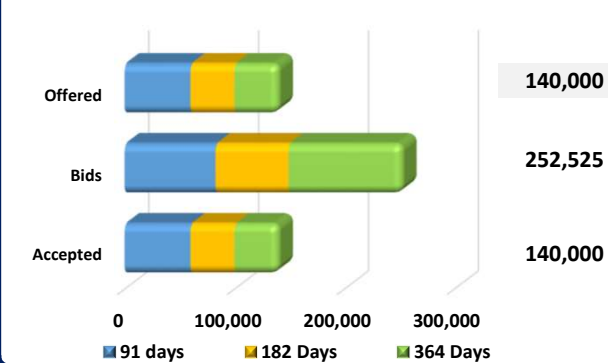


EXCESS LIQUIDITY AND CBSL HOLDINGS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	20.00%	17.00%	18.50%	22.00%	-350
< 182 Days < 6M	18.00%	15.00%	16.50%	19.50%	-300
< 364 Days < 1Y	14.50%	13.00%	13.75%	16.50%	-275
07-Jan-25 < 2Y	15.75%	15.00%	15.38%	28.00%	-1262
15-May-26 < 3Y	15.50%	15.00%	15.25%	27.00%	-1175
15-Sep-27 < 4Y	15.25%	15.00%	15.13%	26.00%	-1087
15-Jan-28 < 5Y	15.00%	14.50%	14.75%	24.00%	-925
01-Jan-29 < 6Y	14.00%	13.50%	13.75%	22.00%	-825
15-May-30 < 7Y	14.00%	13.50%	13.75%	21.50%	-775
15-May-31 < 8Y	13.75%	13.25%	13.50%	21.00%	-750
01-Jul-32 < 9Y	13.50%	13.00%	13.25%	20.50%	-725
15-Jan-33 < 10Y	12.50%	11.75%	12.13%	19.00%	-687
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)

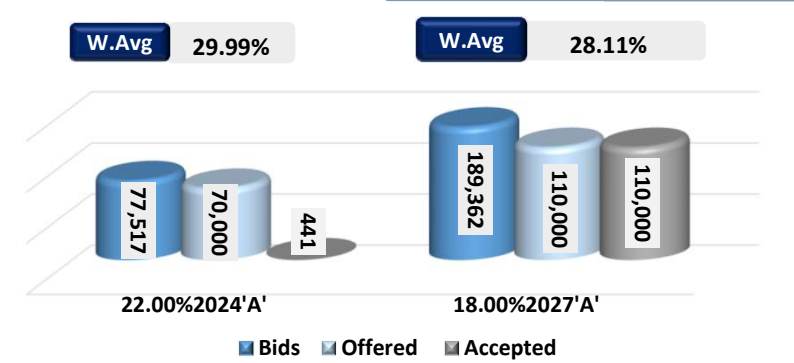


Auction Date 5-Jul-23

Settlement Date 7-Jul-23

140,000			
252,525	91 days	17.79%	-521 bps
	184 days	15.93%	-356 bps
140,000	364 days	13.86%	-313 bps

T-BOND AUCTION (LKR MN)



Auction Date 13-Mar-23

MATURITY TABLE (LKR MN)

