



First Capital
A Janashakthi Group Company

DAILY FIXED INCOME & UNIT TRUST



July 11, 2023

"Activities dull down ahead of the primary auctions"

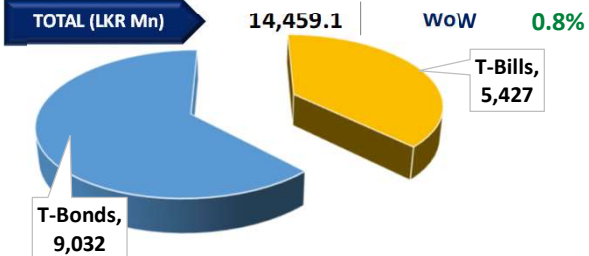
Secondary market yield curve remained broadly stable during the day as activities turned dim subsequent to the bond auction announcement made yesterday while the weekly bill auction scheduled for tomorrow further stirred investors to take a wait-and-see approach. However, amidst thin volumes, trades were witnessed on limited maturities with 15.09.2027 trading at 14.75% while 2031 maturity traded at 14.00%. During the day, in the forex market, LKR depreciated slightly against the greenback as it closed at LKR 312.8.

UNIT TRUSTS

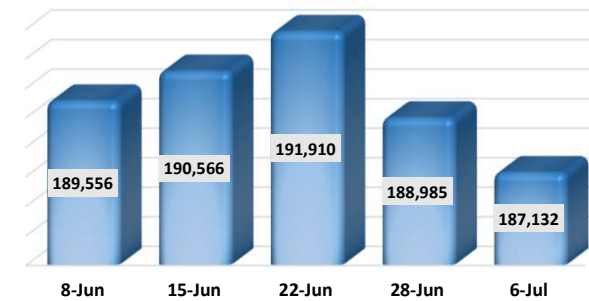
10-Jul-23

| First Capital Unit Trust Funds | | Sell Price | Buy Price | Avg. Yield | |
|--------------------------------|---------------------------------|------------|-----------|--------------|-------|
| | | LKR | LKR | As at May-23 | |
| | First Capital Money Market Fund | FCMMF | 2,665.64 | 2,665.64 | 26.4% |
| | First Capital Gilt Edge Fund | FCGEF | 2,095.81 | 2,095.81 | 24.2% |
| | First Capital Wealth Fund | FCWF | 1,469.62 | 1,469.58 | 38.0% |
| | First Capital Equity Fund | FCEF | 2,136.60 | 2,029.77 | |

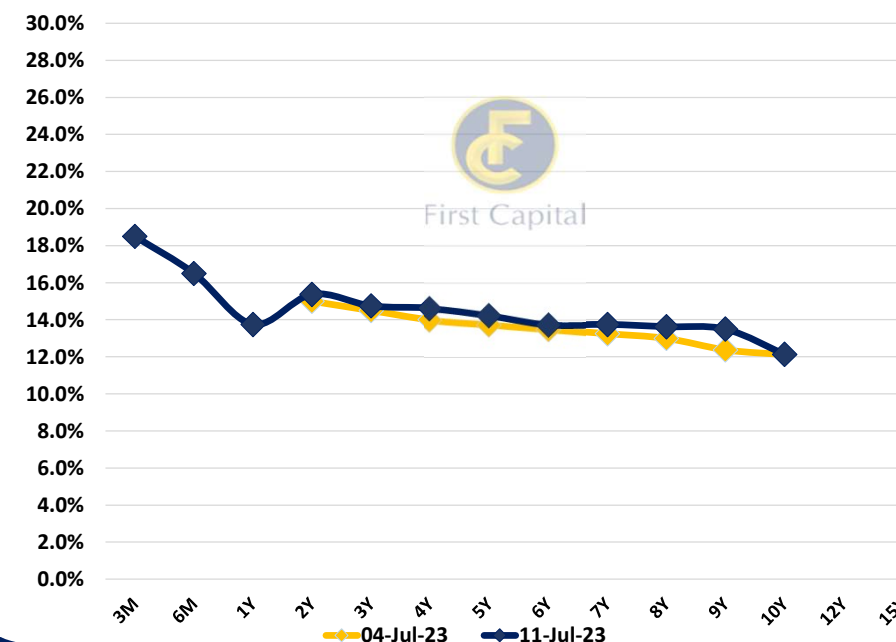
OUTSTANDING STOCK [GSEC]



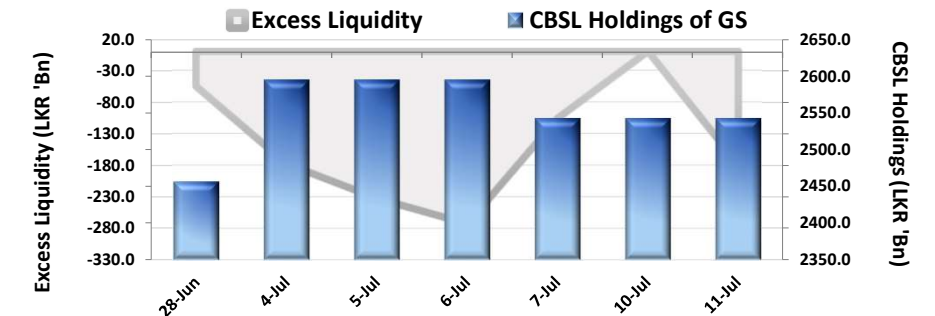
FOREIGN HOLDING (LKR MN) WoW -1.0%



BILLS AND BONDS YIELDS

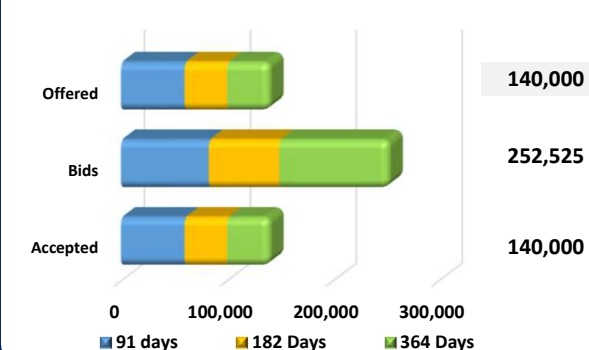


EXCESS LIQUIDITY AND CBSL HOLDINGS



| Tenure | Bid | Offer | Today | Last Week | Change (bps) |
|-----------------|--------|--------|--------|-----------|--------------|
| < 91 Days < 3M | 20.00% | 17.00% | 18.50% | 0.00% | +1850 |
| < 182 Days < 6M | 18.00% | 15.00% | 16.50% | 0.00% | +1650 |
| < 364 Days < 1Y | 14.50% | 13.00% | 13.75% | 0.00% | +1375 |
| 07-Jan-25 < 2Y | 15.75% | 15.00% | 15.38% | 15.00% | +38 |
| 15-May-26 < 3Y | 15.00% | 14.50% | 14.75% | 14.50% | +25 |
| 15-Sep-27 < 4Y | 14.75% | 14.50% | 14.63% | 14.00% | +63 |
| 15-Jan-28 < 5Y | 14.50% | 14.00% | 14.25% | 13.75% | +50 |
| 01-Jan-29 < 6Y | 14.00% | 13.50% | 13.75% | 13.50% | +25 |
| 15-May-30 < 7Y | 14.00% | 13.50% | 13.75% | 13.25% | +50 |
| 15-May-31 < 8Y | 14.00% | 13.25% | 13.63% | 13.00% | +63 |
| 01-Jul-32 < 9Y | 13.75% | 13.25% | 13.50% | 12.38% | +112 |
| 15-Jan-33 < 10Y | 12.50% | 11.75% | 12.13% | 12.13% | 0 |
| 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

| | | | |
|----------|--------|---|----------|
| 91 days | 17.79% | ▼ | -521 bps |
| 184 days | 15.93% | ▼ | -356 bps |
| 364 days | 13.86% | ▼ | -313 bps |

T-BOND AUCTION (LKR MN)



Auction Date 13-Mar-23

MATURITY TABLE (LKR MN)

