

DAILY FIXED INCOME & UNIT TRUST



First Capital
A Janashakti Group Company



July 24, 2023

"The secondary market on a mixed sentiment"

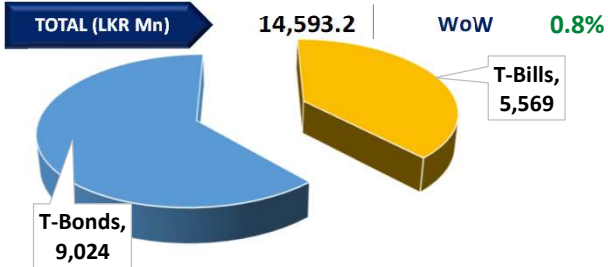
The secondary market displayed mixed activities as the short end of the yield curve represented by 01.06.25 and 01.07.25 witnessed selling interest as they hovered between 16.20% - 16.35%. Moreover, towards the latter part of the session buying interest persisted mainly on mid tenor maturities such as 15.05.26, 01.05.27, 15.09.27 which changed hands between 15.80%-15.40%. Meanwhile, auction bonds namely, 01.05.28 traded at 15.15%-15.05% whilst, 15.05.30 traded at 15.00%-14.70%. Furthermore, CBSL announced an issue of LKR 170.0Bn T-Bills through an auction to be held on 26th July 2023. In the forex market LKR further depreciated against the green back recording LKR 326.8.

UNIT TRUSTS

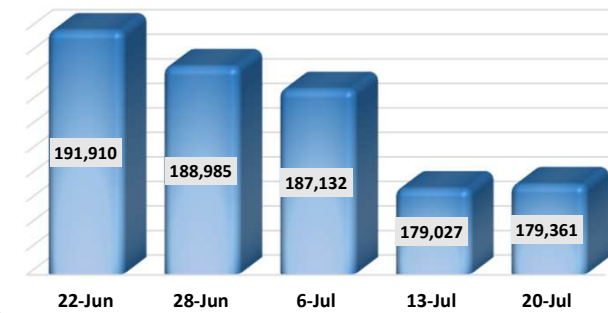
23-Jul-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR	As at May-23	
	First Capital Money Market Fund	FCMMF	2,687.27	2,687.27	26.4%
	First Capital Gilt Edge Fund	FCGEF	2,107.70	2,107.70	24.2%
	First Capital Wealth Fund	FCWF	1,472.26	1,472.22	38.0%
	First Capital Equity Fund	FCEF	2,341.76	2,224.67	

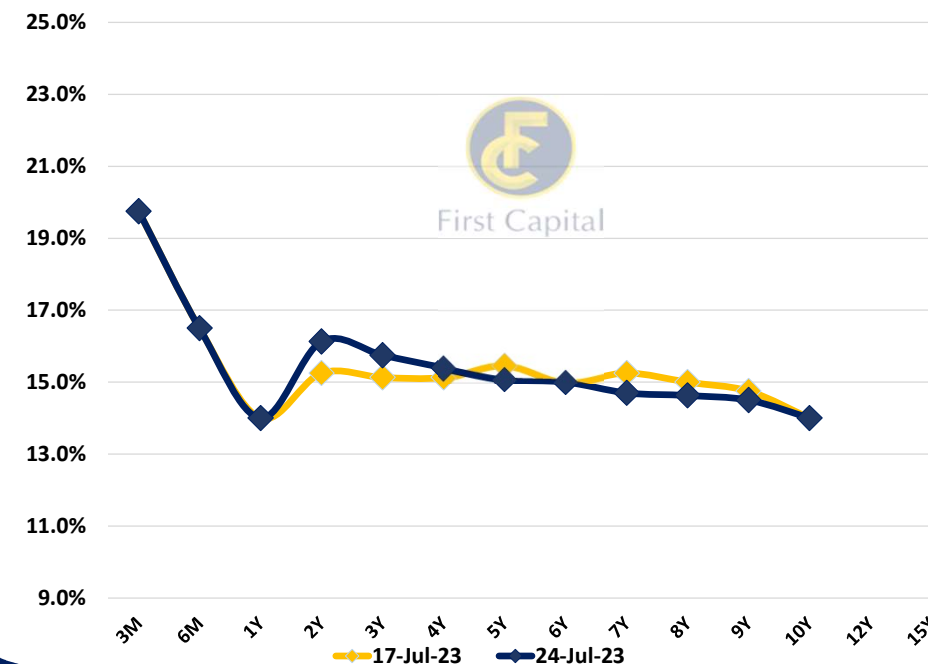
OUTSTANDING STOCK [GSEC]



FOREIGN HOLDING (LKR MN) | WoW 0.2%



BILLS AND BONDS YIELDS

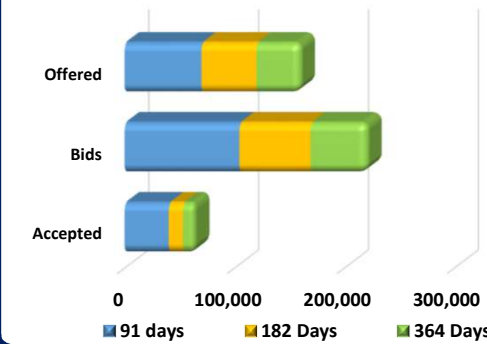


EXCESS LIQUIDITY AND CBSL HOLDINGS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	20.50%	19.00%	19.75%	19.75%	0
< 182 Days < 6M	18.00%	15.00%	16.50%	16.50%	0
< 364 Days < 1Y	14.50%	13.50%	14.00%	14.00%	0
07-Jan-25 < 2Y	16.25%	16.00%	16.13%	15.25%	+88
15-May-26 < 3Y	15.90%	15.60%	15.75%	15.13%	+62
15-Sep-27 < 4Y	15.50%	15.30%	15.40%	15.13%	+27
01-May-28 < 5Y	15.15%	15.00%	15.08%	15.48%	-40
15-Jul-29 < 6Y	15.10%	14.90%	15.00%	15.00%	0
15-May-30 < 7Y	14.80%	14.60%	14.70%	15.25%	-55
15-May-31 < 8Y	14.75%	14.50%	14.63%	15.00%	-37
01-Jul-32 < 9Y	14.75%	14.25%	14.50%	14.75%	-25
15-Jan-33 < 10Y	14.50%	13.50%	14.00%	14.00%	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: 19-Jul-23

Settlement Date: 21-Jul-23

91 days	19.99%	▲	+91 bps
184 days	17.77%	▲	+82 bps
364 days	14.35%	▲	+31 bps

T-BOND AUCTION (LKR MN)



Auction Date: 13-Jul-23

MATURITY TABLE (LKR MN)

Week ending: 28-Jul-23

