

DAILY FIXED INCOME & UNIT TRUST



First Capital
A Janashakthi Group Company



August 22, 2023

"Yields stay static ahead of the Monetary policy review"

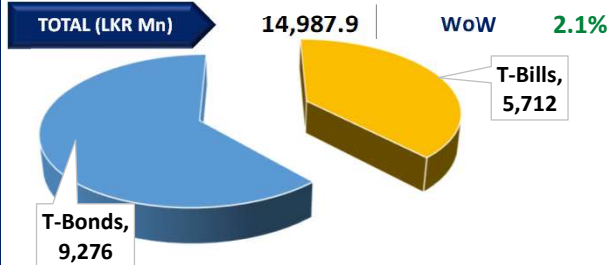
The secondary market yield curve remained broadly unchanged as the market participants opted to lay low ahead of the Monetary policy review falling on 24th Aug 2023. Hence, the overall market delivered low volumes amidst limited activities with 15.05.26 and 15.09.27 maturities trading at 13.00%. Meanwhile, CBSL announced an issue of LKR 130.0Bn T-Bills through an auction to be held on 23rd Aug 2023, out of which LKR 70.0Bn is to be raised from 91-day maturity, LKR 30.0Bn is expected to be raised from 182-day maturity while LKR 30.0Bn is to be raised from 364-day maturity. In the forex market, LKR continued to depreciate against USD and stood at LKR 323.3 during the day.

UNIT TRUSTS

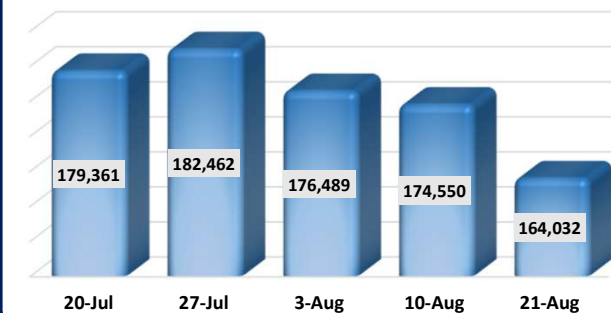
21-Aug-23

First Capital Unit Trust Funds		Sell Price	Buy Price	Avg. Yield	
		LKR	LKR	As at May-23	
	First Capital Money Market Fund	FCMMF	2,730.73	2,730.73	26.4%
	First Capital Gilt Edge Fund	FCGEF	2,142.87	2,142.87	24.2%
	First Capital Wealth Fund	FCWF	1,539.71	1,539.67	38.0%
	First Capital Equity Fund	FCEF	2,446.40	2,324.08	

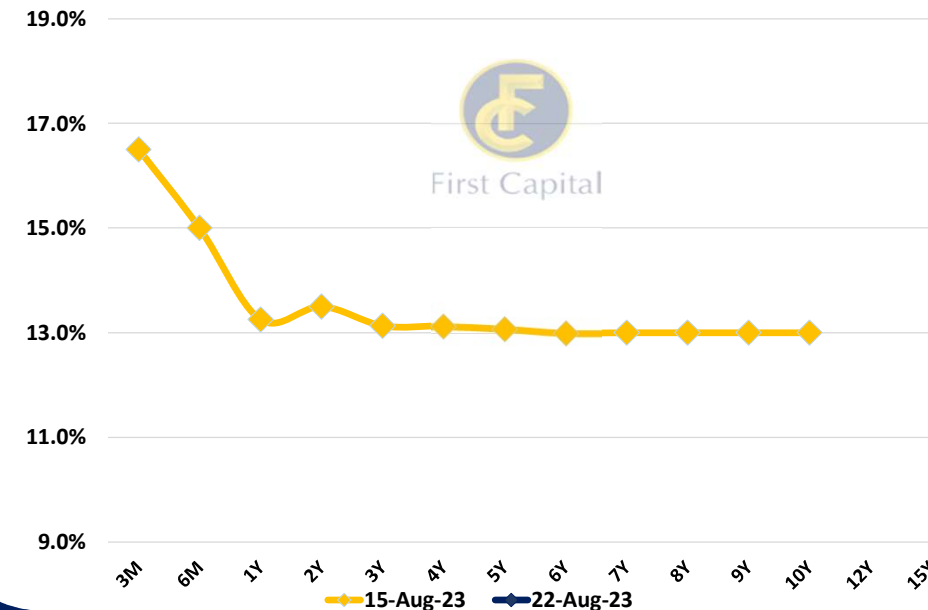
OUTSTANDING STOCK [GSEC]



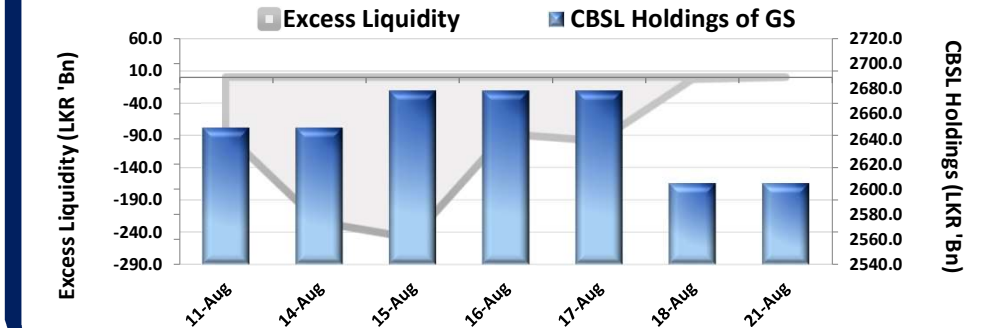
FOREIGN HOLDING (LKR MN) | WoW -6.0%



BILLS AND BONDS YIELDS

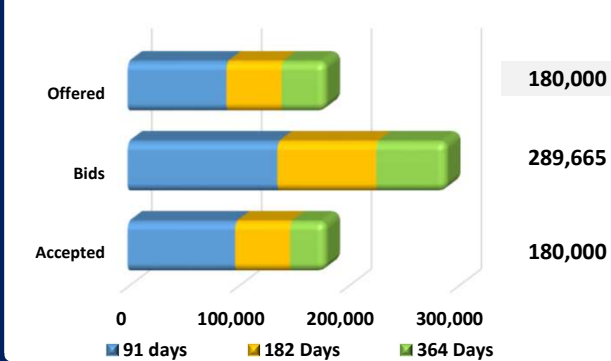


EXCESS LIQUIDITY AND CBSL HOLDINGS



Tenure	Bid	Offer	Today	Last Week	Change (bps)
< 91 Days < 3M	18.00%	17.00%	#N/A	16.50%	#N/A
< 182 Days < 6M	15.50%	14.50%	#N/A	15.00%	#N/A
< 364 Days < 1Y	13.50%	13.00%	#N/A	13.25%	#N/A
07-Jan-25 < 2Y	13.75%	13.00%	#N/A	13.50%	#N/A
15-May-26 < 3Y	13.25%	13.00%	#N/A	13.13%	#N/A
15-Sep-27 < 4Y	13.10%	12.90%	#N/A	13.13%	#N/A
01-May-28 < 5Y	13.00%	12.80%	#N/A	13.08%	#N/A
15-Jul-29 < 6Y	13.00%	12.70%	#N/A	13.00%	#N/A
15-May-30 < 7Y	13.00%	12.50%	#N/A	13.00%	#N/A
15-May-31 < 8Y	13.00%	12.30%	#N/A	13.00%	#N/A
01-Jul-32 < 9Y	13.00%	12.25%	#N/A	13.00%	#N/A
15-Jan-33 < 10Y	13.00%	12.00%	#N/A	13.00%	#N/A
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)

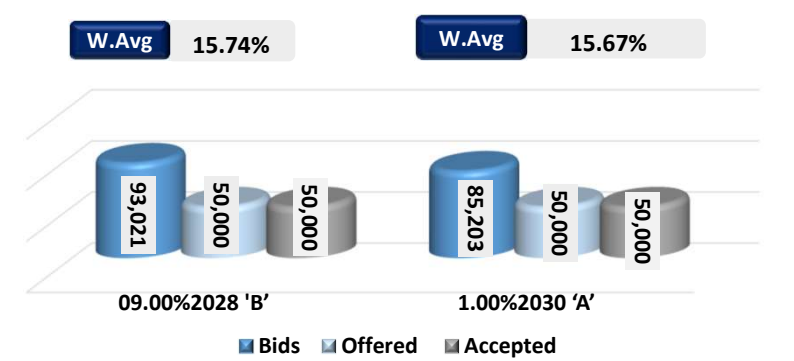


Auction Date: 16-Aug-23

Settlement Date: 18-Aug-23

91 days	17.55%	▼	-223 bps
184 days	14.87%	▼	-224 bps
364 days	13.19%	▼	-75 bps

T-BOND AUCTION (LKR MN)



Auction Date: 13-Jul-23

MATURITY TABLE (LKR MN)

