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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

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Press Release

Issued By Domestic Operations Department

Date 22 October 2018

1. Overnight Money Market Transactions

	Call Money Market	Repo Market
Weighted Average Rate (%)	8.45	8.45
Minimum Rate (%)	8.45	8.40
Maximum Rate (%)	8.45	8.49
Total Gross amount (Rs. million)	8,835	10,995
Total Net amount (Rs. million)	8,835	10,995

2. Open Market Operations

i. Overnight Reverse Repo Auction	
Amount Offered (Rs. million)	11,000
Auction Date	22 October 2018
Date of settlement	22 October 2018
Date of Maturity	23 October 2018
Bids Received (Rs. million)	13,450
Amount Accepted (Rs. million)	11,000
Minimum Accepted Rate (%)	8.40
Maximum Accepted Rate (%)	8.41
Weighted Average Yield (%)	8.40

ii. Short Term Reverse Repo Auction	
Amount Offered (Rs. million)	15,000
Auction Date	22 October 2018
Date of settlement	22 October 2018
Date of Maturity	29 October 2018
Bids Received (Rs. million)	13,000
Amount Accepted (Rs. million)	13,000
Minimum Accepted Rate (%)	8.40
Maximum Accepted Rate (%)	8.45
Weighted Average Yield (%)	8.44

iii. Long Term Reverse Repo Auction	
Amount Offered (Rs. million)	20,000
Auction Date	22 October 2018
Date of settlement	23 October 2018
Date of Maturity	7 November 2018
Days to mature	15
Bids Received (Rs. million)	18,100
Amount Accepted (Rs. million)	17,100
Minimum Accepted Rate (%)	8.45
Maximum Accepted Rate (%)	8.46
Weighted Average Yield (%)	8.46

iii. Outright Purchase (T-Bills)					
Amount Offered (Rs. million)	4,000	4,000	4,000	4,000	4,000
Auction Date	22 October 2018	22 October 2018	22 October 2018	22 October 2018	22 October 2018
Date of settlement	23 October 2018	23 October 2018	23 October 2018	23 October 2018	23 October 2018
Date of Maturity	26 April 2019	3 May 2019	10 May 2019	17 May 2019	24 May 2019
Days to Maturity	185	192	199	206	213
Bids Received (Rs. million)	465	935	1,713	2,632	3,751
Amount Accepted (Rs. million)	N/A	N/A	N/A	1,000	1,100
Minimum Accepted Rate (%)	N/A	N/A	N/A	9.63	9.68
Maximum Accepted Rate (%)	N/A	N/A	N/A	9.63	9.70
Weighted Average Yield (%)	N/A	N/A	N/A	9.63	9.68

3. Use of the CBSL Standing Facility

Standing Deposit Facility (Rs. million)	7,162
Standing Lending Facility (Rs. million)	10,150

4. CBSL Treasury Bill Holdings

Face Value (Rs. million)	48,403.60	Book Value (Rs. million)	46,595.02
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