

Communications

P.O. Box, CH-8022 Zurich
 Telephone +41 44 631 31 11
 Fax +41 44 631 39 10

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Important monetary policy data for the week ending 21 August 2009

Reference interest rates SNB

Date	Target range for three-month Libor	Three-month Libor	Special rate liquidity-shortage facility*
17.08.09	0.00% - 0.75%	0.34833%	0.51%
18.08.09	0.00% - 0.75%	0.34500%	0.52%
19.08.09	0.00% - 0.75%	0.34167%	0.52%
20.08.09	0.00% - 0.75%	0.33833%	0.51%
21.08.09	0.00% - 0.75%	0.33667%	0.52%

* Repo Overnight Index (SNB) from previous day + 0.5%.

Repo Overnight Index (SNB)

Date	Reference rate (weighted)*	Daily high	Daily low	Trading volume in CHF millions	Number of transactions
17.08.09	0.02%	0.02%	0.01%	3'317	40
18.08.09	0.02%	0.02%	0.01%	3'493	45
19.08.09	0.01%	0.02%	0.01%	4'093	52
20.08.09	0.02%	0.03%	0.01%	3'235	44
21.08.09	0.02%	0.05%	0.01%	3'557	47

* The Repo Overnight Index (SNB) is the interest rate average weighted according to trading volumes of overnight GC transactions concluded between commercial banks via the electronic trading platform Eurex Repo. Contracts concerning securities eligible for repo transactions with the SNB will be taken into account. The SNB will publish the data made available by Eurex Zurich AG.

Sight deposits of domestic banks averaged over the week

(in CHF millions)

Average for the week of 21 August 2009

62'130

Minimum reserves: sight deposits of domestic banks averaged over the reporting period *

(in CHF millions)

Previous reporting period		Current reporting period	
Average until	Sight deposits	Average until	Sight deposits
24.07.09	62'038	21.08.09	60'493
31.07.09	62'198		
07.08.09	62'567		
14.08.09	62'514		
Final figure			
Period	62'558		

* The period lasts from the 20th of a month until the 19th of the following month

Minimum reserves: compliance during the last 12 periods

(in CHF millions)

Period	Requirement	Eligible assets*	Notes Coins	Sight deposits	Compliance in percent	Interest rate**
20.07.08 - 19.08.08	9'295	10'858	5'675	5'183	117	5.87%
20.08.08 - 19.09.08	9'097	10'656	5'567	5'089	117	5.83%
20.09.08 - 19.10.08	8'984	14'043	6'433	7'610	156	5.24%
20.10.08 - 19.11.08	9'039	14'435	6'600	7'835	160	4.43%
20.11.08 - 19.12.08	9'162	31'164	6'559	24'605	340	4.05%
20.12.08 - 19.01.09	9'239	45'750	7'431	38'319	495	4.02%
20.01.09 - 19.02.09	9'096	52'506	6'403	46'103	577	4.03%
20.02.09 - 19.03.09	8'990	52'526	6'503	46'023	584	4.02%
20.03.09 - 19.04.09	8'937	74'472	6'515	67'957	833	4.02%
20.04.09 - 19.05.09	8'910	72'983	6'342	66'641	819	4.03%
20.05.09 - 19.06.09	8'917	66'421	5'841	60'580	745	4.02%
20.06.09 - 19.07.09	8'783	72'650	5'739	66'911	827	4.02%

* Sum of notes/coins and sight deposits.

** Interest obligation in the event of non-fulfilment of the minimum reserve requirements.