

Press release

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Important monetary policy data for the week ending 11 October 2013

Reference interest rates SNB
 (in percent)

Date	Target range for three-month Libor	Three-month Libor ¹	Special rate liquidity-shortage facility ²
07.10.13	0.00 - 0.25	0.02100	0.50
08.10.13	0.00 - 0.25	0.02100	0.50
09.10.13	0.00 - 0.25	0.01900	0.50
10.10.13	0.00 - 0.25	0.01900	0.50
11.10.13	0.00 - 0.25	0.01900	0.50

¹ London Interbank Offered Rate, calculated by the British Bankers' Association.

² SARON (Swiss Average Rate Overnight), 12.00 p.m. fixing + 50 basis points. The special rate always amounts to at least 50 basis points.

Swiss Average Rates³
 (in percent)

Date	SARON 12.00 p.m. fixing	SARON Close of trading	SAR1W Close of trading	SAR1M Close of trading	SAR3M Close of trading
07.10.13	- 0.001	- 0.007	- 0.043	- 0.033	.
08.10.13	- 0.020	- 0.020	- 0.040	- 0.020	.
09.10.13	- 0.014	- 0.009	- 0.040	- 0.021	.
10.10.13	- 0.008	- 0.001	- 0.013	- 0.015	.
11.10.13	- 0.009	- 0.013	- 0.048	- 0.021	.

³ Swiss Average Rates are volume-weighted average rates based on the transactions concluded on the given trading day and the reference prices of that day. Reference prices are calculated on the basis of available quotes in the order book of the Eurex Repo electronic trading platform. Swiss Average Rates are calculated by SIX Swiss Exchange.

Press release

Average of sight deposits in Swiss francs at the SNB for the week ending 11 October 2013
 (in CHF millions)

Sight deposits of domestic banks	320 879
Other deposits on sight in Swiss francs	48 254
Total sight deposits in Swiss francs at the SNB	369 133

Minimum reserves: sight deposits of domestic banks averaged over the reporting period⁴
 (in CHF millions)

Previous reporting period		Current reporting period	
Average until	Sight deposits	Average until	Sight deposits
23.08.13	321 763	20.09.13	317 948
30.08.13	321 192	27.09.13	318 390
06.09.13	319 996	04.10.13	318 956
13.09.13	319 467	11.10.13	319 568
Final figure period	319 149		

⁴ The period lasts from the 20th of a month until the 19th of the following month.

Minimum reserves: compliance during the last 12 periods⁵
 (in CHF millions)

Period	Requirement	Eligible assets ⁶	Notes Coins	Sight deposits	Compliance in %	Interest rate ⁷ in %
20.08.12 - 19.09.12	12 429	296 224	5 636	290 588	2 383	3.98
20.09.12 - 19.10.12	12 984	297 317	5 631	291 686	2 290	3.99
20.10.12 - 19.11.12	13 282	297 574	5 541	292 033	2 240	3.97
20.11.12 - 19.12.12	13 442	299 126	5 804	293 322	2 225	3.99
20.12.12 - 19.01.13	13 538	291 439	6 452	284 987	2 153	3.98
20.01.13 - 19.02.13	13 483	289 173	6 106	283 068	2 145	3.97
20.02.13 - 19.03.13	13 369	289 807	5 885	283 923	2 168	3.97
20.03.13 - 19.04.13	13 539	288 861	5 972	282 889	2 134	3.99
20.04.13 - 19.05.13	13 557	286 407	5 975	280 433	2 113	3.98
20.05.13 - 19.06.13	13 515	282 898	5 960	276 938	2 093	3.98
20.06.13 - 19.07.13	15 172	327 264	7 459	319 804	2 157	3.99
20.07.13 - 19.08.13	14 919	326 120	7 364	318 756	2 186	3.98

⁵ PostFinance Ltd was issued with a banking licence on 26 June 2013 and, as a result, there are breaks in series for the period between 20 June 2013 and 19 July 2013.

⁶ Sum of notes/coins and sight deposits.

⁷ Interest obligation in the event of non-fulfilment of the minimum reserve requirements.