

A51 Ergebnisse der geldpolitischen Operationen Results of monetary policy operations

In Millionen Franken / In CHF millions

Abschluss	SNB ¹	Laufzeit	von	bis	Art	Verfahren	Rendite / Zins in % ²	Gebote	Zuteilung	
Transaction	SNB ¹	Maturity	from	to	Type	Procedure	Yield / interest in % ²	Bids	Allocation	
		1	2	3	4	5	6	7	8	9
2009 12 21	CP	2W	2009.12.23	2010.01.06	Swaps	Fixed rate tender	- 1.230	—	—	
2009 12 22	CT	1W	2009.12.23	2009.12.30	SNB Bills	Variable rate tender	0.026	14 229.0	13 129.0	
2009 12 22	CP	1W	2009.12.24	2009.12.31	Repo	Fixed rate tender	0.050	1 500.0	1 500.0	
2009 12 23	CP	1W	2009.12.28	2010.01.04	Repo	Fixed rate tender	0.050	5 025.0	5 025.0	
2009 12 24	CP	1W	2009.12.29	2010.01.05	Repo	Fixed rate tender	0.050	2 400.0	2 400.0	
2009 12 28	CP	1W	2009.12.30	2010.01.06	Repo	Fixed rate tender	0.050	2 960.0	2 960.0	
2009 12 29	CT	1W	2009.12.30	2010.01.06	SNB Bills	Variable rate tender	0.026	8 608.0	7 788.0	
2009 12 29	CP	1W	2009.12.31	2010.01.07	Repo	Fixed rate tender	0.050	2 625.0	2 625.0	
2009 12 30	CP	1W	2010.01.04	2010.01.11	Repo	Fixed rate tender	0.050	3 277.0	3 277.0	
2009 12 31	CP	1W	2010.01.05	2010.01.12	Repo	Fixed rate tender	0.050	2 700.0	2 700.0	
2010 01 04	CP	1W	2010.01.06	2010.01.13	Repo	Fixed rate tender	0.050	4 460.0	4 460.0	
2010 01 04	CP	1W	2010.01.06	2010.01.13	Swaps	Fixed rate tender	- 0.600	—	—	
2010 01 05	CT	1W	2010.01.06	2010.01.13	SNB Bills	Variable rate tender	0.026	16 977.0	15 847.0	
2010 01 05	CP	1W	2010.01.07	2010.01.14	Repo	Fixed rate tender	0.050	2 958.0	2 958.0	
2010 01 06	CP	1W	2010.01.08	2010.01.15	Repo	Fixed rate tender	0.050	3 925.0	3 925.0	
2010 01 07	CP	1W	2010.01.11	2010.01.18	Repo	Fixed rate tender	0.050	4 685.0	4 685.0	
2010 01 08	CP	1W	2010.01.12	2010.01.19	Repo	Fixed rate tender	0.050	2 912.0	2 912.0	
2010 01 11	CP	1W	2010.01.13	2010.01.20	Repo	Fixed rate tender	0.050	3 419.0	3 419.0	
2010 01 11	CP	1W	2010.01.13	2010.01.20	Swaps	Fixed rate tender	- 0.490	—	—	
2010 01 12	CT	1W	2010.01.13	2010.01.20	SNB Bills	Variable rate tender	0.026	18 202.0	15 947.0	
2010 01 12	CP	1W	2010.01.14	2010.01.21	Repo	Fixed rate tender	0.050	3 218.0	3 218.0	
2010 01 13	CP	1W	2010.01.15	2010.01.22	Repo	Fixed rate tender	0.050	3 350.0	3 350.0	
2010 01 14	CP	1W	2010.01.18	2010.01.25	Repo	Fixed rate tender	0.050	3 480.0	3 480.0	
2010 01 15	CP	1W	2010.01.19	2010.01.26	Repo	Fixed rate tender	0.050	2 800.0	2 800.0	
2010 01 18	CP	1W	2010.01.20	2010.01.27	Repo	Fixed rate tender	0.050	2 585.0	2 585.0	
2010 01 18	CP	1W	2010.01.20	2010.01.27	Swaps	Fixed rate tender	- 0.440	—	—	
2010 01 19	CT	1W	2010.01.20	2010.01.27	SNB Bills	Variable rate tender	0.026	17 052.0	14 862.0	
2010 01 19	CP	1W	2010.01.21	2010.01.28	Repo	Fixed rate tender	0.050	3 035.0	3 035.0	
2010 01 20	CP	1W	2010.01.22	2010.01.29	Repo	Fixed rate tender	0.050	4 100.0	4 100.0	
2010 01 21	CP	1W	2010.01.25	2010.02.01	Repo	Fixed rate tender	0.050	2 692.0	2 692.0	
2010 01 22	CP	1W	2010.01.26	2010.02.02	Repo	Fixed rate tender	0.050	4 477.0	4 477.0	
2010 01 25	CP	1W	2010.01.27	2010.02.03	Repo	Fixed rate tender	0.050	2 779.0	2 779.0	
2010 01 25	CP	1W	2010.01.27	2010.02.03	Swaps	Fixed rate tender	- 0.380	—	—	
2010 01 26	CT	1W	2010.01.27	2010.02.03	SNB Bills	Variable rate tender	0.026	11 362.0	10 682.0	
2010 01 26	CP	1W	2010.01.28	2010.02.04	Repo	Fixed rate tender	0.050	2 215.0	2 215.0	
2010 01 27	CP	1W	2010.01.29	2010.02.05	Repo	Fixed rate tender	0.050	4 220.0	4 220.0	
2010 01 28	CP	1W	2010.02.01	2010.02.08	Repo	Fixed rate tender	0.050	3 880.0	3 880.0	
2010 01 29	CP	1W	2010.02.02	2010.02.09	Repo	Fixed rate tender	0.050	4 060.0	4 060.0	
2010 02 01	CP	1W	2010.02.03	2010.02.10	Repo	Fixed rate tender	0.050	5 123.0	5 123.0	
2010 02 02	CT	1W	2010.02.03	2010.02.10	SNB Bills	Variable rate tender	0.026	15 852.0	13 332.0	
2010 02 02	CP	1W	2010.02.04	2010.02.11	Repo	Fixed rate tender	0.050	2 515.0	2 515.0	
2010 02 03	CP	1W	2010.02.05	2010.02.12	Repo	Fixed rate tender	0.050	1 417.0	1 417.0	
2010 02 04	CP	1W	2010.02.08	2010.02.15	Repo	Fixed rate tender	0.050	1 260.0	1 260.0	
2010 02 05	CP	1W	2010.02.09	2010.02.16	Repo	Fixed rate tender	0.050	4 560.0	4 560.0	
2010 02 08	CP	1W	2010.02.10	2010.02.17	Repo	Fixed rate tender	0.050	2 282.0	2 282.0	
2010 02 09	CT	1W	2010.02.10	2010.02.17	SNB Bills	Variable rate tender	0.026	15 689.0	13 469.0	
2010 02 09	CP	1W	2010.02.11	2010.02.18	Repo	Fixed rate tender	0.050	1 615.0	1 615.0	
2010 02 10	CP	1W	2010.02.12	2010.02.19	Repo	Fixed rate tender	0.050	1 320.0	1 320.0	
2010 02 11	CP	1W	2010.02.15	2010.02.22	Repo	Fixed rate tender	0.050	510.0	510.0	
2010 02 12	CP	1W	2010.02.16	2010.02.23	Repo	Fixed rate tender	0.050	3 890.0	3 890.0	
2010 02 15	CP	1W	2010.02.17	2010.02.24	Repo	Fixed rate tender	0.050	2 332.0	2 332.0	
2010 02 16	CT	1W	2010.02.17	2010.02.24	SNB Bills	Variable rate tender	0.026	13 616.0	12 296.0	
2010 02 16	CP	1W	2010.02.18	2010.02.25	Repo	Fixed rate tender	0.050	1 510.0	1 510.0	
2010 02 17	CP	1W	2010.02.19	2010.02.26	Repo	Fixed rate tender	0.050	1 297.0	1 297.0	
2010 02 18	CP	1W	2010.02.22	2010.03.01	Repo	Fixed rate tender	0.050	612.0	612.0	
2010 02 19	CP	1W	2010.02.23	2010.03.02	Repo	Fixed rate tender	0.050	3 617.0	3 617.0	
2010 02 22	CP	1W	2010.02.24	2010.03.03	Repo	Fixed rate tender	0.050	2 163.0	2 163.0	
2010 02 23	CT	1W	2010.02.24	2010.03.03	SNB Bills	Variable rate tender	0.026	10 369.0	10 269.0	
2010 02 23	CP	1W	2010.02.25	2010.03.04	Repo	Fixed rate tender	0.050	1 400.0	1 400.0	
2010 02 24	CP	1W	2010.02.26	2010.03.05	Repo	Fixed rate tender	0.050	1 214.0	1 214.0	
2010 02 25	CP	1W	2010.03.01	2010.03.08	Repo	Fixed rate tender	0.050	512.0	512.0	
2010 02 26	CP	1W	2010.03.02	2010.03.09	Repo	Fixed rate tender	0.050	2 732.0	2 732.0	

¹ CP = Cash Provider/Geldgeber; CT = Cash Taker/Geldnehmer.
CP = cash provider (SNB); CT = cash taker (SNB).

² Repo Quotation: Durchschnittssatz; Repo tender, SNB Bills: Rendite basierend auf tiefstem akzeptierten Preis; Swaps: Terminauf- bzw. abschlag.
Repo quotation; average rate; repo tender, SNB Bills: yield based on lowest accepted price; swaps: forward premium or discount.