

## Communications

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# Important monetary policy data for the week ending 15 March 2013

## Reference interest rates SNB

(in percent)

Date	Target range for three-month Libor	Three-month Libor*	Special rate liquidity-shortage facility**
11.03.13	0.00 - 0.25	0.02200	0.50
12.03.13	0.00 - 0.25	0.02200	0.50
13.03.13	0.00 - 0.25	0.02200	0.50
14.03.13	0.00 - 0.25	0.02200	0.50
15.03.13	0.00 - 0.25	0.02200	0.50

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

\*\* 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 Rates\*

(in percent)

Date	SARON	SARON	SAR1W	SAR1M	SAR3M
	12.00 p.m. fixing	Close of trading	Close of trading	Close of trading	Close of trading
11.03.13	- 0.034	- 0.030	- 0.031	- 0.058	- 0.070
12.03.13	- 0.016	- 0.033	- 0.022	- 0.046	- 0.045
13.03.13	- 0.024	- 0.023	- 0.034	- 0.046	- 0.038
14.03.13	- 0.044	- 0.051	- 0.060	- 0.073	- 0.052
15.03.13	- 0.030	- 0.030	- 0.050	- 0.075	- 0.048

\* 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.

**Average of sight deposits in Swiss francs at the SNB for the week ending 15 March 2013**

(in CHF millions)

Sight deposits of domestic banks	282 164
Other deposits on sight in Swiss francs	88 591
<b>Total sight deposits in Swiss francs at the SNB</b>	<b>370 755</b>

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

(in CHF millions)

Previous reporting period Average until	Sight deposits	Current reporting period Average until	Sight deposits
25.01.13	283 757	22.02.13	289 596
01.02.13	282 776	01.03.13	287 180
08.02.13	281 883	08.03.13	285 469
15.02.13	282 698	15.03.13	284 505
Final figure period	283 238		

\* 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 %	Interest rate** in %
20.01.12 - 19.02.12	11 577	175 100	5 635	169 466	1 512	4.00
20.02.12 - 19.03.12	11 350	167 709	5 679	162 030	1 478	4.00
20.03.12 - 19.04.12	11 136	166 092	5 909	160 183	1 492	4.00
20.04.12 - 19.05.12	11 188	160 916	5 820	155 096	1 438	4.00
20.05.12 - 19.06.12	11 265	201 659	5 809	195 851	1 790	4.01
20.06.12 - 19.07.12	11 707	252 036	5 837	246 199	2 153	4.00
20.07.12 - 19.08.12	11 988	282 432	5 827	276 605	2 356	3.98
20.08.12 - 19.09.12	12 429	296 223	5 635	290 588	2 383	3.98
20.09.12 - 19.10.12	12 984	297 316	5 630	291 686	2 290	3.99
20.10.12 - 19.11.12	13 282	297 573	5 540	292 033	2 240	3.97
20.11.12 - 19.12.12	13 442	299 125	5 803	293 322	2 225	3.99
20.12.12 - 19.01.13	13 538	291 438	6 451	284 987	2 153	3.98

\* Sum of notes/coins and sight deposits.

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