

Communications

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Zurich, 17 August 2009

Important monetary policy data for the week ending 14 August 2009

Reference interest rates SNB

Date	Target range for three-month Libor	Three-month Libor	Special rate liquidity-shortage facility*
10.08.09	0.00% - 0.75%	0.35500%	0.52%
11.08.09	0.00% - 0.75%	0.35333%	0.52%
12.08.09	0.00% - 0.75%	0.35167%	0.51%
13.08.09	0.00% - 0.75%	0.35500%	0.52%
14.08.09	0.00% - 0.75%	0.34833%	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
10.08.09	0.02%	0.02%	0.01%	3'889	44
11.08.09	0.01%	0.02%	0.01%	3'649	46
12.08.09	0.02%	0.03%	0.01%	3'261	44
13.08.09	0.02%	0.02%	0.01%	3'548	41
14.08.09	0.01%	0.02%	0.01%	3'923	48

* 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 14 August 2009

62'371

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
26.06.09	63'356	24.07.09	62'038
03.07.09	66'955	31.07.09	62'198
10.07.09	67'037	07.08.09	62'567
17.07.09	67'133	14.08.09	62'514
Final figure			
Period	66'960		

* 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**
20.06.08 - 19.07.08	9'407	10'822	5'685	5'137	115	5.81%
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%

* Sum of notes/coins and sight deposits.

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