

Communications

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

Zurich, 5 October 2009

Important monetary policy data for the week ending 2 October 2009

Reference interest rates SNB

Date	Target range for three-month Libor	Three-month Libor	Special rate liquidity-shortage facility*
28.09.09	0.00% - 0.75%	0.29000%	0.53%
29.09.09	0.00% - 0.75%	0.28833%	0.53%
30.09.09	0.00% - 0.75%	0.28833%	0.53%
01.10.09	0.00% - 0.75%	0.28667%	0.52%
02.10.09	0.00% - 0.75%	0.28667%	0.52%

* SARON (Swiss Average Rate Overnight), 12.00 p.m. fixing + 50 basis points.

Swiss Average Rates*

Date	SARON 12.00 p.m. fixing	SARON Close of trading	SAR1W Close of trading	SAR1M Close of trading	SAR3M Close of trading
28.09.09	0.027%	0.024%	-	0.064%	0.093%
29.09.09	0.029%	0.026%	0.054%	0.063%	-
30.09.09	0.026%	0.024%	0.045%	0.055%	0.076%
01.10.09	0.021%	0.019%	0.042%	0.057%	0.087%
02.10.09	0.022%	0.020%	0.033%	0.059%	0.081%

* 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.

Sight deposits of domestic banks averaged over the week

(in CHF millions)

Average for the week of 2 October 2009

47'299

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
21.08.09	60'493	25.09.09	44'592
28.08.09	58'491	02.10.09	46'049
04.09.09	57'902		
11.09.09	56'768		
18.09.09	55'022		
Final figure			
Period	54'686		

* 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**
20.08.08 - 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%
20.07.09 - 19.08.09	8'855	68'344	5'886	62'458	772	4.02%

* Sum of notes/coins and sight deposits.

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