

Communications

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Zurich, 20 September 2010

Important monetary policy data for the week ending 17 September 2010

Reference interest rates SNB

(in percent)

Date	Target range for three-month Libor	Three-month Libor	Special rate liquidity-shortage facility*
13.09.10	0.00 - 0.75	0.17250	0.59
14.09.10	0.00 - 0.75	0.17250	0.58
15.09.10	0.00 - 0.75	0.17917	0.58
16.09.10	0.00 - 0.75	0.18500	0.57
17.09.10	0.00 - 0.75	0.17833	0.57

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

Swiss Average Rates*

(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
13.09.10	0.089	0.081	0.132	0.192	0.175
14.09.10	0.080	0.068	0.131	0.183	0.228
15.09.10	0.083	0.065	0.132	0.162	0.148
16.09.10	0.074	0.062	0.148	0.199	0.225
17.09.10	0.071	0.058	0.132	0.190	0.209

* 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 17 September 2010

28 140

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
23.07.10	48 364	20.08.10	45 972
30.07.10	50 238	27.08.10	37 047
06.08.10	50 439	03.09.10	33 111
13.08.10	49 606	10.09.10	30 855
		17.09.10	30 200
Final figure period	48 143		

* 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 %
20.07.09 - 19.08.09	8 855	68 344	5 886	62 458	772	4.02
20.08.09 - 19.09.09	8 889	60 246	5 571	54 674	678	4.02
20.09.09 - 19.10.09	8 970	53 275	5 635	47 640	594	4.02
20.10.09 - 19.11.09	8 884	49 361	5 655	43 706	556	4.03
20.11.09 - 19.12.09	8 894	49 091	5 711	43 380	552	4.03
20.12.09 - 19.01.10	8 963	46 945	6 421	40 525	524	4.03
20.01.10 - 19.02.10	9 010	43 653	5 775	37 878	484	4.02
20.02.10 - 19.03.10	9 067	49 483	5 849	43 634	546	4.03
20.03.10 - 19.04.10	9 153	55 434	6 121	49 314	606	4.02
20.04.10 - 19.05.10	9 254	66 883	5 833	61 050	723	4.02
20.05.10 - 19.06.10	9 412	85 203	6 082	79 121	905	4.02
20.06.10 - 19.07.10	9 759	64 450	5 785	58 665	660	4.05

* Sum of notes/coins and sight deposits.

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