

Communications

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

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Important monetary policy data for the week ending 21 January 2011

Reference interest rates SNB

(in percent)

Date	Target range for three-month Libor	Three-month Libor	Special rate liquidity-shortage facility*
17.01.11	0.00 - 0.75	0.16833	0.54
18.01.11	0.00 - 0.75	0.16833	0.54
19.01.11	0.00 - 0.75	0.16833	0.54
20.01.11	0.00 - 0.75	0.16833	0.53
21.01.11	0.00 - 0.75	0.16833	0.54

* 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
17.01.11	0.040	0.035	0.095	0.134	0.173
18.01.11	0.042	0.037	0.087	0.106	0.135
19.01.11	0.038	0.033	0.090	0.098	0.137
20.01.11	0.034	0.028	0.083	0.100	0.136
21.01.11	0.037	0.030	0.080	0.115	0.147

* 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 21 January 2011 30 169

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
24.12.10	21 372	21.01.11	29 652
31.12.10	25 528		
07.01.11	28 457		
14.01.11	28 889		
Final figure period	29 129		

* 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 %
20.12.09 - 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
20.07.10 - 19.08.10	9 945	53 731	5 600	48 132	540	4.05
20.08.10 - 19.09.10	9 998	35 624	5 560	30 064	356	4.08
20.09.10 - 19.10.10	9 740	36 092	5 550	30 542	371	4.05
20.10.10 - 19.11.10	9 760	31 339	5 493	25 846	321	4.05
20.11.10 - 19.12.10	9 799	28 585	5 829	22 756	292	4.07

* Sum of notes/coins and sight deposits.

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