

Communications

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Important monetary policy data for the week ending 17 August 2012

Reference interest rates SNB

(in percent)

Date	Target range for three-month Libor	Three-month Libor*	Special rate liquidity-shortage facility**
13.08.12	0.00 - 0.25	0.05200	0.50
14.08.12	0.00 - 0.25	0.05200	0.53
15.08.12	0.00 - 0.25	0.05000	0.53
16.08.12	0.00 - 0.25	0.05000	0.54
17.08.12	0.00 - 0.25	0.05000	0.54

* 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 12.00 p.m. fixing	SARON Close of trading	SAR1W Close of trading	SAR1M Close of trading	SAR3M Close of trading
13.08.12	- 0.047	- 0.047	- 0.068	- 0.146	.
14.08.12	0.031	- 0.044	- 0.026	- 0.175	.
15.08.12	0.026	- 0.030	- 0.037	- 0.157	.
16.08.12	0.040	0.018	- 0.034	- 0.127	- 0.239
17.08.12	0.040	0.040	- 0.062	- 0.138	.

* 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 17 August 2012

(in CHF millions)

Sight deposits of domestic banks	280 585
Other deposits on sight in Swiss francs	76 091
Total sight deposits in Swiss francs at the SNB	356 676

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
22.06.12	233 697	20.07.12	266 535
29.06.12	236 594	27.07.12	270 374
06.07.12	240 122	03.08.12	273 606
13.07.12	242 793	10.08.12	274 857
		17.08.12	276 239
Final figure period	246 343		

* 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 %
20.06.11 - 19.07.11	10 045	33 116	5 626	27 490	330	4.03
20.07.11 - 19.08.11	10 088	61 779	5 611	56 168	612	4.02
20.08.11 - 19.09.11	10 301	198 847	5 614	193 233	1 930	4.00
20.09.11 - 19.10.11	10 615	203 039	5 825	197 215	1 913	4.00
20.10.11 - 19.11.11	11 278	195 683	5 857	189 826	1 735	4.00
20.11.11 - 19.12.11	11 745	184 513	5 828	178 685	1 571	4.02
20.12.11 - 19.01.12	11 755	183 298	6 181	177 117	1 559	4.01
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

* Sum of notes/coins and sight deposits.

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