

Communications

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Important monetary policy data for the week ending 21 December 2012

Reference interest rates SNB

(in percent)

| Date | Target range for three-month Libor | Three-month Libor* | Special rate liquidity-shortage facility** |
|----------|---------------------------------------|--------------------|---|
| 17.12.12 | 0.00 - 0.25 | 0.01600 | 0.50 |
| 18.12.12 | 0.00 - 0.25 | 0.01600 | 0.50 |
| 19.12.12 | 0.00 - 0.25 | 0.01200 | 0.50 |
| 20.12.12 | 0.00 - 0.25 | 0.01200 | 0.50 |
| 21.12.12 | 0.00 - 0.25 | 0.01200 | 0.50 |

* 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 |
|----------|----------------------------|---------------------------|---------------------------|---------------------------|---------------------------|
| 17.12.12 | - 0.017 | - 0.033 | 0.040 | - 0.114 | . |
| 18.12.12 | - 0.035 | - 0.026 | 0.005 | - 0.146 | 0.050 |
| 19.12.12 | - 0.033 | - 0.035 | 0.040 | - 0.300 | . |
| 20.12.12 | - 0.008 | - 0.010 | 0.040 | - 0.075 | . |
| 21.12.12 | 0.000 | 0.000 | 0.024 | . | - 0.077 |

* 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 21 December 2012

(in CHF millions)

| | |
|--|----------------|
| Sight deposits of domestic banks | 292 813 |
| Other deposits on sight in Swiss francs | 78 539 |
| Total sight deposits in Swiss francs at the SNB | 371 351 |

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 |
|--|----------------|---|----------------|
| 23.11.12 | 294 796 | 21.12.12 | 291 939 |
| 30.11.12 | 293 719 | | |
| 07.12.12 | 293 348 | | |
| 14.12.12 | 293 606 | | |
| Final figure period | 293 532 | | |

* 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 % |
|---------------------|-------------|---------------------|----------------|-------------------|--------------------|-------------------------|
| 20.11.11 - 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 |
| 20.06.12 - 19.07.12 | 11 707 | 252 036 | 5 837 | 246 199 | 2 153 | 4.00 |
| 20.07.12 - 19.08.12 | 11 988 | 282 432 | 5 827 | 276 605 | 2 356 | 3.98 |
| 20.08.12 - 19.09.12 | 12 429 | 296 223 | 5 635 | 290 588 | 2 383 | 3.98 |
| 20.09.12 - 19.10.12 | 12 984 | 297 316 | 5 630 | 291 686 | 2 290 | 3.99 |
| 20.10.12 - 19.11.12 | 13 282 | 297 573 | 5 540 | 292 033 | 2 240 | 3.97 |

* Sum of notes/coins and sight deposits.

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