

## Communications

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# Important monetary policy data for the week ending 4 January 2013

## Reference interest rates SNB

(in percent)

Date	Target range for three-month Libor	Three-month Libor*	Special rate liquidity-shortage facility**
31.12.12	0.00 - 0.25	0.01200	0.53
01.01.13	0.00 - 0.25	.	.
02.01.13	0.00 - 0.25	0.01200	.
03.01.13	0.00 - 0.25	0.01200	0.54
04.01.13	0.00 - 0.25	0.01200	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	SARON	SAR1W	SAR1M	SAR3M
	12.00 p.m. fixing	Close of trading	Close of trading	Close of trading	Close of trading
31.12.12	0.033	.	.	.	.
01.01.13	.	.	.	.	.
02.01.13	.	.	.	.	.
03.01.13	0.040	0.040	- 0.024	- 0.165	.
04.01.13	0.040	0.026	.	- 0.192	.

\* 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 4 January 2013**

(in CHF millions)

Sight deposits of domestic banks	282 640
Other deposits on sight in Swiss francs	86 194
<b>Total sight deposits in Swiss francs at the SNB</b>	<b>368 833</b>

**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	28.12.12	289 285
07.12.12	293 348	04.01.13	286 377
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.