

Communications

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Important monetary policy data for the week ending 22 February 2013

Reference interest rates SNB

(in percent)

Date	Target range for three-month Libor	Three-month Libor*	Special rate liquidity-shortage facility**
18.02.13	0.00 - 0.25	0.02400	0.50
19.02.13	0.00 - 0.25	0.02400	0.50
20.02.13	0.00 - 0.25	0.02400	0.51
21.02.13	0.00 - 0.25	0.02400	0.50
22.02.13	0.00 - 0.25	0.02400	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
18.02.13	- 0.041	- 0.041	0.029	- 0.073	0.080
19.02.13	- 0.050	- 0.050	0.040	- 0.073	- 0.100
20.02.13	0.015	- 0.013	- 0.050	- 0.065	- 0.075
21.02.13	- 0.029	- 0.033	0.040	- 0.051	- 0.033
22.02.13	- 0.009	- 0.023	0.020	- 0.071	- 0.075

* 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 22 February 2013

(in CHF millions)

Sight deposits of domestic banks	288 048
Other deposits on sight in Swiss francs	82 922
Total sight deposits in Swiss francs at the SNB	370 970

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
25.01.13	283 757	22.02.13	289 596
01.02.13	282 776		
08.02.13	281 883		
15.02.13	282 698		
Final figure period	283 238		

* 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 %
20.01.12 - 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
20.11.12 - 19.12.12	13 440	299 125	5 803	293 322	2 226	3.99
20.12.12 - 19.01.13	13 534	291 438	6 451	284 987	2 153	3.98

* Sum of notes/coins and sight deposits.

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