

Press release

Communications

P.O. Box, CH-8022 Zurich
 Telephone +41 44 631 31 11
communications@snb.ch

Zurich, 10 June 2013

Important monetary policy data for the week ending 7 June 2013

Reference interest rates SNB (in percent)

Date	Target range for three-month Libor	Three-month Libor ¹	Special rate liquidity-shortage facility ²
03.06.13	0.00 - 0.25	0.01600	0.50
04.06.13	0.00 - 0.25	0.01600	0.50
05.06.13	0.00 - 0.25	0.01600	0.50
06.06.13	0.00 - 0.25	0.01600	0.50
07.06.13	0.00 - 0.25	0.01600	0.50

¹ London Interbank Offered Rate, calculated by the British Bankers' Association.

² 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 Rates³ (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
03.06.13	- 0.038	- 0.003	- 0.055	- 0.029	- 0.059
04.06.13	- 0.016	- 0.016	- 0.065	- 0.059	- 0.065
05.06.13	- 0.019	- 0.014	- 0.046	- 0.037	- 0.075
06.06.13	- 0.011	0.011	- 0.054	- 0.046	- 0.063
07.06.13	- 0.026	- 0.018	- 0.046	- 0.014	- 0.048

³ 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.

Press release

Average of sight deposits in Swiss francs at the SNB for the week ending 7 June 2013
 (in CHF millions)

Sight deposits of domestic banks	275 403
Other deposits on sight in Swiss francs	95 080
Total sight deposits in Swiss francs at the SNB	370 484

Minimum reserves: sight deposits of domestic banks averaged over the reporting period⁴
 (in CHF millions)

Previous reporting period		Current reporting period	
Average until	Sight deposits	Average until	Sight deposits
26.04.13	284 222	24.05.13	280 611
03.05.13	282 508	31.05.13	279 797
10.05.13	281 181	07.06.13	278 178
17.05.13	280 545		
Final figure period	280 632		

⁴ 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 ⁵	Notes Coins	Sight deposits	Compliance in %	Interest rate ⁶ in %
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	13 442	299 125	5 803	293 322	2 225	3.99
20.12.12 - 19.01.13	13 538	291 438	6 451	284 987	2 153	3.98
20.01.13 - 19.02.13	13 483	289 173	6 106	283 068	2 145	3.97
20.02.13 - 19.03.13	13 369	289 807	5 885	283 923	2 168	3.97
20.03.13 - 19.04.13	13 539	288 861	5 972	282 889	2 134	3.99

⁵ Sum of notes/coins and sight deposits.

⁶ Interest obligation in the event of non-fulfilment of the minimum reserve requirements.