

Press release

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Important monetary policy data for the week ending 25 October 2013

Reference interest rates SNB (in percent)

Date	Target range for three-month Libor	Three-month Libor ¹	Special rate liquidity-shortage facility ²
21.10.13	0.00 - 0.25	0.01900	0.50
22.10.13	0.00 - 0.25	0.01900	0.50
23.10.13	0.00 - 0.25	0.01900	0.50
24.10.13	0.00 - 0.25	0.01900	0.50
25.10.13	0.00 - 0.25	0.01900	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
21.10.13	-0.011	-0.014	-0.043	-0.037	0.011
22.10.13	-0.025	-0.024	-0.043	-0.030	-0.004
23.10.13	-0.014	-0.014	-0.043	-0.038	-0.016
24.10.13	-0.009	-0.006	-0.027	-0.030	-0.020
25.10.13	-0.017	-0.016	-0.038	-0.032	0.035

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 25 October 2013
 (in CHF millions)

Sight deposits of domestic banks	319 248
Other deposits on sight in Swiss francs	50 409
Total sight deposits in Swiss francs at the SNB	369 657

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
20.09.13	317 948	25.10.13	319 046
27.09.13	318 390		
04.10.13	318 956		
11.10.13	319 568		
18.10.13	319 783		
Final figure period	319 806		

⁴ The period lasts from the 20th of a month until the 19th of the following month.

Minimum reserves: compliance during the last 12 periods⁵
 (in CHF millions)

Period	Requirement	Eligible assets ⁶	Notes Coins	Sight deposits	Compliance in %	Interest rate ⁷ in %
20.09.12 - 19.10.12	12 984	297 317	5 631	291 686	2 290	3.99
20.10.12 - 19.11.12	13 282	297 574	5 541	292 033	2 240	3.97
20.11.12 - 19.12.12	13 442	299 126	5 804	293 322	2 225	3.99
20.12.12 - 19.01.13	13 538	291 439	6 452	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
20.04.13 - 19.05.13	13 557	286 407	5 975	280 433	2 113	3.98
20.05.13 - 19.06.13	13 515	282 898	5 960	276 938	2 093	3.98
20.06.13 - 19.07.13	15 172	327 264	7 459	319 804	2 157	3.99
20.07.13 - 19.08.13	14 919	326 120	7 364	318 756	2 186	3.98
20.08.13 - 19.09.13	14 747	323 699	7 024	316 675	2 195	3.99

⁵ PostFinance Ltd was issued with a banking licence on 26 June 2013 and, as a result, there are breaks in series for the period between 20 June 2013 and 19 July 2013.

⁶ Sum of notes/coins and sight deposits.

⁷ Interest obligation in the event of non-fulfilment of the minimum reserve requirements.