

Communications

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Important monetary policy data for the week ending 3 October 2014

Reference interest rates SNB

in percent

Date	Target range for three-month Libor	Three-month Libor ¹	Special rate liquidity-shortage facility ²
29.09.14	0.00 - 0.25	0.00600	0.50
30.09.14	0.00 - 0.25	0.00600	0.50
01.10.14	0.00 - 0.25	0.00300	0.50
02.10.14	0.00 - 0.25	0.00300	0.50
03.10.14	0.00 - 0.25	0.00300	0.50

1 London Interbank Offered Rate, calculated by the ICE Benchmark Administration Ltd. (IBA).

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
29.09.14	- 0.011	- 0.009	- 0.051	.	.
30.09.14	0.010	0.012	- 0.026	—	.
01.10.14	- 0.009	- 0.005	- 0.046	- 0.010	.
02.10.14	- 0.011	- 0.010	- 0.035	—	.
03.10.14	- 0.011	- 0.011	- 0.057	—	.

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 SIX Repo Ltd 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 3 October 2014

in CHF millions

Sight deposits of domestic banks	310 399
Other deposits on sight in Swiss francs	57 106
Total sight deposits in Swiss francs at the SNB	367 504

Minimum reserves: sight deposits of domestic banks averaged over the reporting period⁴

in CHF millions

Previous reporting period Average until	Sight deposits	Current reporting period Average until	Sight deposits
22.08.14	313 592	26.09.14	310 085
29.08.14	314 081	03.10.14	310 242
05.09.14	313 714		
12.09.14	313 015		
19.09.14	312 550		
Final figure period	312 550		

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 %
20.08.13 - 19.09.13	14 747	325 983	7 024	318 959	2 210	3.99
20.09.13 - 19.10.13	14 651	326 618	6 997	319 621	2 229	3.99
20.10.13 - 19.11.13	14 640	324 740	6 573	318 167	2 218	3.98
20.11.13 - 19.12.13	14 673	324 498	6 802	317 696	2 212	3.98
20.12.13 - 19.01.14	14 677	327 081	7 750	319 331	2 229	3.99
20.01.14 - 19.02.14	14 789	324 008	6 650	317 357	2 191	3.98
20.02.14 - 19.03.14	14 818	321 200	6 452	314 748	2 168	3.98
20.03.14 - 19.04.14	14 822	321 696	6 492	315 204	2 170	3.98
20.04.14 - 19.05.14	14 765	315 194	6 588	308 606	2 135	3.99
20.05.14 - 19.06.14	14 824	308 992	6 603	302 388	2 084	3.98
20.06.14 - 19.07.14	14 734	310 896	6 533	304 364	2 110	3.97
20.07.14 - 19.08.14	14 636	317 628	6 354	311 274	2 170	3.97

⁵ Sum of notes/coins and sight deposits.

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