

Communications

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Important monetary policy data for the week ending 2 January 2015

Reference interest rates SNB

in percent

| Date | Target range for three-month Libor | Three-month Libor ¹ | Special rate liquidity-shortage facility ² |
|----------|------------------------------------|--------------------------------|---|
| 29.12.14 | -0.75 - 0.25 | - 0.06300 | 0.50 |
| 30.12.14 | -0.75 - 0.25 | - 0.06300 | 0.50 |
| 31.12.14 | -0.75 - 0.25 | - 0.06300 | 0.50 |
| 01.01.15 | -0.75 - 0.25 | . | . |
| 02.01.15 | -0.75 - 0.25 | - 0.06300 | . |

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 |
|----------|----------------------------|---------------------------|---------------------------|---------------------------|---------------------------|
| 29.12.14 | - 0.001 | 0.000 | 0.010 | . | . |
| 30.12.14 | - 0.014 | - 0.015 | — | . | . |
| 31.12.14 | 0.003 | 0.003 | . | . | . |
| 01.01.15 | . | . | . | . | . |
| 02.01.15 | . | . | . | . | . |

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 2 January 2015

in CHF millions

| | |
|--|----------------|
| Sight deposits of domestic banks | 327 698 |
| Other deposits on sight in Swiss francs | 58 835 |
| Total sight deposits in Swiss francs at the SNB | 386 533 |

Minimum reserves: sight deposits of domestic banks averaged over the reporting period ⁴

in CHF millions

| Previous reporting period Average until | Sight deposits | Current reporting period Average until | Sight deposits |
|--|----------------|---|----------------|
| 21.11.14 | 321 476 | 26.12.14 | 326 891 |
| 28.11.14 | 319 631 | 02.01.15 | 327 295 |
| 05.12.14 | 317 473 | | |
| 12.12.14 | 316 117 | | |
| 19.12.14 | 316 121 | | |
| Final figure period | 316 121 | | |

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 % |
|---------------------|-------------|---------------------------------|----------------|-------------------|--------------------|------------------------------------|
| 20.11.13 - 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 | 14 635 | 317 628 | 6 354 | 311 274 | 2 170 | 3.97 |
| 20.08.14 - 19.09.14 | 14 568 | 318 987 | 6 321 | 312 666 | 2 190 | 4.00 |
| 20.09.14 - 19.10.14 | 14 587 | 318 499 | 6 574 | 311 925 | 2 183 | 4.00 |
| 20.10.14 - 19.11.14 | 14 655 | 320 037 | 6 455 | 313 582 | 2 184 | 3.99 |

⁵ Sum of notes/coins and sight deposits.

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