

Press release

Communications

P.O. Box, CH-8022 Zurich
 Telephone +41 58 631 00 00
communications@snb.ch

Zurich, 5 October 2015

Important monetary policy data for the week ending 2 October 2015

Reference interest rates SNB

in percent

| Date | Target range for three-month Libor | Three-month Libor ¹ | Special rate liquidity-shortage financing facility ² | Rate of interest on sight deposits ³ |
|----------|------------------------------------|--------------------------------|---|---|
| 28.09.15 | - 1.25 - - 0.25 | - 0.72700 | 0.50 | - 0.75 |
| 29.09.15 | - 1.25 - - 0.25 | - 0.73300 | 0.50 | - 0.75 |
| 30.09.15 | - 1.25 - - 0.25 | - 0.73300 | 0.50 | - 0.75 |
| 01.10.15 | - 1.25 - - 0.25 | - 0.73300 | 0.50 | - 0.75 |
| 02.10.15 | - 1.25 - - 0.25 | - 0.73100 | 0.50 | - 0.75 |

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.

³ Will only be charged on the portion of sight deposits exceeding a given exemption threshold.

Swiss Average Rates ⁴

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 |
|----------|----------------------------|---------------------------|---------------------------|---------------------------|---------------------------|
| 28.09.15 | - 0.724 | - 0.722 | - 0.727 | - 0.764 | . |
| 29.09.15 | - 0.727 | - 0.720 | - 0.727 | - 0.748 | - 0.749 |
| 30.09.15 | - 0.723 | - 0.720 | - 0.733 | - 0.764 | . |
| 01.10.15 | - 0.730 | - 0.723 | - 0.723 | - 0.766 | . |
| 02.10.15 | - 0.720 | - 0.722 | . | - 0.755 | . |

⁴ 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 October 2015

in CHF millions

| | |
|--|----------------|
| Sight deposits of domestic banks | 399 162 |
| Other deposits on sight in Swiss francs | 66 140 |
| Total sight deposits in Swiss francs at the SNB | 465 303 |

Minimum reserves: sight deposits of domestic banks averaged over the reporting period⁵

in CHF millions

| Previous reporting period Average until | Sight deposits | Current reporting period Average until | Sight deposits |
|--|----------------|---|----------------|
| 21.08.15 | 395 100 | 25.09.15 | 404 559 |
| 28.08.15 | 395 828 | 02.10.15 | 401 653 |
| 04.09.15 | 395 494 | | |
| 11.09.15 | 396 330 | | |
| 18.09.15 | 397 703 | | |
| Final figure period | 398 043 | | |

⁵ 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 ⁶ | Banknotes Coins | Sight deposits | Compliance in % | Interest rate ⁷ in % |
|---------------------|-------------|---------------------------------|--------------------|-------------------|--------------------|------------------------------------|
| 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 |
| 20.11.14 - 19.12.14 | 14 600 | 322 699 | 6 675 | 316 024 | 2 210 | 4.00 |
| 20.12.14 - 19.01.15 | 14 590 | 339 878 | 7 472 | 332 407 | 2 330 | 3.99 |
| 20.01.15 - 19.02.15 | 14 530 | 389 974 | 6 724 | 383 250 | 2 684 | 3.21 |
| 20.02.15 - 19.03.15 | 14 718 | 386 146 | 6 632 | 379 514 | 2 624 | 3.28 |
| 20.03.15 - 19.04.15 | 14 769 | 386 876 | 6 784 | 380 091 | 2 620 | 3.30 |
| 20.04.15 - 19.05.15 | 14 782 | 387 619 | 6 813 | 380 806 | 2 622 | 3.27 |
| 20.05.15 - 19.06.15 | 14 538 | 389 634 | 6 777 | 382 858 | 2 680 | 3.28 |
| 20.06.15 - 19.07.15 | 14 331 | 400 099 | 6 700 | 393 399 | 2 792 | 3.26 |
| 20.07.15 - 19.08.15 | 14 317 | 401 986 | 6 255 | 395 731 | 2 808 | 3.27 |

⁶ Sum of banknotes, coins and sight deposits.

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