

**Press release**

**Communications**

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## Important monetary policy data for the week ending 16 October 2015

### Reference interest rates SNB

in percent

Date	Target range for three-month Libor	Three-month Libor <sup>1</sup>	Special rate liquidity-shortage financing facility <sup>2</sup>	Rate of interest on sight deposits <sup>3</sup>
12.10.15	- 1.25 - - 0.25	- 0.72400	0.50	- 0.75
13.10.15	- 1.25 - - 0.25	- 0.72400	0.50	- 0.75
14.10.15	- 1.25 - - 0.25	- 0.72400	0.50	- 0.75
15.10.15	- 1.25 - - 0.25	- 0.72400	0.50	- 0.75
16.10.15	- 1.25 - - 0.25	- 0.72400	0.50	- 0.75

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

<sup>2</sup> SARON (Swiss Average Rate Overnight), 12.00 p.m. fixing + 50 basis points. The special rate always amounts to at least 50 basis points.

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

### Swiss Average Rates <sup>4</sup>

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
12.10.15	- 0.733	- 0.732	- 0.746	- 0.770	.
13.10.15	- 0.732	- 0.726	- 0.731	.	- 0.740
14.10.15	- 0.729	- 0.727	- 0.750	.	.
15.10.15	- 0.735	- 0.727	- 0.737	- 0.780	.
16.10.15	- 0.738	- 0.730	- 0.750	- 0.767	.

<sup>4</sup> 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.

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## Average of sight deposits in Swiss francs at the SNB for the week ending 16 October 2015

in CHF millions

Sight deposits of domestic banks	399 077
Other deposits on sight in Swiss francs	66 851
<b>Total sight deposits in Swiss francs at the SNB</b>	<b>465 929</b>

## Minimum reserves: sight deposits of domestic banks averaged over the reporting period<sup>5</sup>

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	09.10.15	401 477
11.09.15	396 330	16.10.15	400 855
18.09.15	397 703		
Final figure period	398 043		

<sup>5</sup> 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 <sup>6</sup>	Banknotes Coins	Sight deposits	Compliance in %	Interest rate <sup>7</sup> 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

<sup>6</sup> Sum of banknotes, coins and sight deposits.

<sup>7</sup> Interest obligation in the event of non-fulfilment of the minimum reserve requirements.