

Press release

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**Important monetary policy data
 for the week ending 5 August 2016**

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 |
|----------|------------------------------------|--------------------------------|---|---|
| 01.08.16 | - 1.25 - - 0.25 | - 0.75200 | . | - 0.75 |
| 02.08.16 | - 1.25 - - 0.25 | - 0.75200 | 0.50 | - 0.75 |
| 03.08.16 | - 1.25 - - 0.25 | - 0.75200 | 0.50 | - 0.75 |
| 04.08.16 | - 1.25 - - 0.25 | - 0.75200 | 0.50 | - 0.75 |
| 05.08.16 | - 1.25 - - 0.25 | - 0.75240 | 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 |
|----------|----------------------------|---------------------------|---------------------------|---------------------------|---------------------------|
| 01.08.16 | . | . | . | . | . |
| 02.08.16 | - 0.745 | - 0.737 | . | - 0.780 | . |
| 03.08.16 | - 0.747 | - 0.739 | - 0.724 | - 0.793 | . |
| 04.08.16 | - 0.755 | - 0.746 | - 0.720 | - 0.799 | . |
| 05.08.16 | - 0.752 | - 0.742 | - 0.730 | - 0.790 | . |

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.

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Average of sight deposits in Swiss francs at the SNB for the week ending 5 August 2016

in CHF millions

| | |
|--|----------------|
| Sight deposits of domestic banks | 437 319 |
| Other deposits on sight in Swiss francs | 74 050 |
| Total sight deposits in Swiss francs at the SNB | 511 369 |

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 |
|--|----------------|---|----------------|
| 24.06.16 | 425 444 | 22.07.16 | 433 161 |
| 01.07.16 | 428 298 | 29.07.16 | 434 453 |
| 08.07.16 | 430 421 | 05.08.16 | 435 633 |
| 15.07.16 | 431 573 | | |
| Final figure period | 431 835 | | |

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 % |
|---------------------|-------------|---------------------------------|--------------------|-------------------|--------------------|------------------------------------|
| 20.06.15 - 19.07.15 | 14 335 | 400 099 | 6 700 | 393 399 | 2 791 | 3.26 |
| 20.07.15 - 19.08.15 | 14 321 | 401 986 | 6 255 | 395 731 | 2 807 | 3.27 |
| 20.08.15 - 19.09.15 | 14 298 | 403 560 | 6 251 | 397 310 | 2 823 | 3.27 |
| 20.09.15 - 19.10.15 | 14 388 | 406 433 | 6 435 | 399 999 | 2 825 | 3.28 |
| 20.10.15 - 19.11.15 | 14 401 | 407 943 | 6 612 | 401 331 | 2 833 | 3.27 |
| 20.11.15 - 19.12.15 | 14 403 | 407 851 | 6 589 | 401 261 | 2 832 | 3.27 |
| 20.12.15 - 19.01.16 | 14 446 | 410 271 | 7 010 | 403 261 | 2 840 | 3.27 |
| 20.01.16 - 19.02.16 | 14 533 | 414 238 | 6 450 | 407 788 | 2 850 | 3.27 |
| 20.02.16 - 19.03.16 | 14 682 | 422 316 | 6 710 | 415 606 | 2 876 | 3.27 |
| 20.03.16 - 19.04.16 | 14 799 | 428 955 | 7 146 | 421 809 | 2 899 | 3.29 |
| 20.04.16 - 19.05.16 | 14 927 | 427 780 | 7 270 | 420 510 | 2 866 | 3.27 |
| 20.05.16 - 19.06.16 | 14 978 | 424 001 | 7 341 | 416 660 | 2 831 | 3.27 |

⁶ Sum of banknotes, coins and sight deposits.

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