

**Press release**

**Communications**

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## Important monetary policy data for the week ending 12 August 2016

### 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>
08.08.16	- 1.25 - - 0.25	- 0.75200	0.50	- 0.75
09.08.16	- 1.25 - - 0.25	- 0.74160	0.50	- 0.75
10.08.16	- 1.25 - - 0.25	- 0.74160	0.50	- 0.75
11.08.16	- 1.25 - - 0.25	- 0.74160	0.50	- 0.75
12.08.16	- 1.25 - - 0.25	- 0.74160	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
08.08.16	- 0.729	- 0.737	- 0.720	- 0.797	.
09.08.16	- 0.742	- 0.742	.	- 0.791	.
10.08.16	- 0.747	- 0.737	- 0.723	.	.
11.08.16	- 0.740	- 0.737	- 0.725	- 0.795	.
12.08.16	- 0.733	- 0.732	- 0.730	.	.

<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 12 August 2016

in CHF millions

Sight deposits of domestic banks	434 742
Other deposits on sight in Swiss francs	78 186
<b>Total sight deposits in Swiss francs at the SNB</b>	<b>512 928</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
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	12.08.16	435 373
Final figure period	431 835		

<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 %
20.06.15 - 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	14 922	427 076	7 270	419 806	2 862	3.27
20.05.16 - 19.06.16	14 975	423 514	7 340	416 174	2 828	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.