

**Press release**

**Communications**

P.O. Box, CH-8022 Zurich  
 Telephone +41 58 631 00 00  
[communications@snb.ch](mailto:communications@snb.ch)

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## Important monetary policy data for the week ending 28 October 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>
24.10.16	- 1.25 - - 0.25	- 0.72400	0.50	- 0.75
25.10.16	- 1.25 - - 0.25	- 0.72600	0.50	- 0.75
26.10.16	- 1.25 - - 0.25	- 0.72800	0.50	- 0.75
27.10.16	- 1.25 - - 0.25	- 0.73000	0.50	- 0.75
28.10.16	- 1.25 - - 0.25	- 0.73000	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
24.10.16	- 0.744	- 0.741	- 0.741	- 0.800	.
25.10.16	- 0.744	- 0.741	- 0.743	- 0.799	.
26.10.16	- 0.746	- 0.742	- 0.730	- 0.809	.
27.10.16	- 0.741	- 0.736	- 0.733	- 0.774	.
28.10.16	- 0.743	- 0.739	- 0.735	- 0.770	.

<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 28 October 2016

in CHF millions

Sight deposits of domestic banks	451 946
Other deposits on sight in Swiss francs	66 558
<b>Total sight deposits in Swiss francs at the SNB</b>	<b>518 504</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
23.09.16	447 226	21.10.16	449 581
30.09.16	450 850	28.10.16	451 421
07.10.16	451 276		
14.10.16	451 304		
Final figure period	451 407		

<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 %
20.09.15 - 19.10.15	14 387	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	401 262	2 832	3.27
20.12.15 - 19.01.16	14 445	410 271	7 010	403 261	2 840	3.27
20.01.16 - 19.02.16	14 532	414 238	6 450	407 788	2 851	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	14 798	428 956	7 146	421 809	2 899	3.29
20.04.16 - 19.05.16	14 926	427 781	7 270	420 511	2 866	3.27
20.05.16 - 19.06.16	14 976	424 001	7 341	416 660	2 831	3.27
20.06.16 - 19.07.16	15 053	437 486	6 758	430 728	2 906	3.25
20.07.16 - 19.08.16	15 184	441 326	6 683	434 643	2 906	3.26
20.08.16 - 19.09.16	15 266	444 472	6 537	437 936	2 912	3.26

<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.