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Press release

Important monetary policy data for the week ending 30 June 2006

Assets and liabilities of the SNB of relevance for monetary policy

Assets (in CHF millions)	30 June 2006	Changes from previous week
Claims from main financing and fine-tuning transactions	21'502.0	-1.0
Claims from the liquidity-shortage financing facility	0.0	0.0
Liabilities (in CHF millions)		
Banknotes in circulation	38'293.1	+1'013.9
Sight deposit accounts of domestic banks	6'209.8	-470.7
Liabilities from liquidity-absorbing transactions	0.0	0.0

Reference interest rates SNB

Date	Target range for three-month Libor	Three-month Libor	Special rate liquidity-shortage facility [1]
26.06.06	1.00% - 2.00%	1.50000%	3.25%
27.06.06	1.00% - 2.00%	1.50000%	3.21%
28.06.06	1.00% - 2.00%	1.50083%	3.06%
29.06.06	1.00% - 2.00%	1.52000%	3.22%
30.06.06	1.00% - 2.00%	1.52000%	3.25%

[1] Repo Overnight Index (SNB) from previous day + 2%

Minimum reserves: sight deposits of domestic banks averaged over the reporting period
(in CHF millions) [2]

Previous reporting period		Current reporting period	
Average until	Sight deposits	Average until	Sight deposits

26.05.06	6'651	23.06.06	5'815
02.06.06	6'277	30.06.06	6'137
09.06.06	5'798		
16.06.06	5'716		
Final figure Period	5'628		

[2] 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 [3]	Notes Coins	Sight deposits	Compliance in percent	Interest rate [4]
20.05.05 - 19.06.05	7'666	9'158	4'569	4'589	119	3.73%
20.06.05 - 19.07.05	7'692	9'206	4'676	4'530	120	3.73%
20.07.05 - 19.08.05	7'648	9'122	4'632	4'490	119	3.74%
20.08.05 - 19.09.05	7'652	9'084	4'629	4'455	119	3.73%
20.09.05 - 19.10.05	7'657	9'385	4'518	4'867	123	3.74%
20.10.05 - 19.11.05	7'763	9'201	4'517	4'683	119	3.75%
20.11.05 - 19.12.05	7'830	10'123	4'640	5'484	129	3.90%
20.12.05 - 19.01.06	7'960	9'995	5'036	4'959	126	3.90%
20.01.06 - 19.02.06	8'032	9'451	4'839	4'612	118	3.91%
20.02.06 - 19.03.06	8'055	10'042	4'884	5'157	125	4.03%
20.03.06 - 19.04.06	8'155	9'795	4'937	4'859	120	4.16%
20.04.06 - 19.05.06	8'225	10'023	4'724	5'300	122	4.27%

[3] Sum of notes/coins and sight deposits

[4] Interest obligation in the event of non-fulfilment of the minimum reserve requirements

Repo Overnight Index (SNB)

Date	Reference rate (weighted) [5]	Daily high	Daily low	Trading volume in CHF millions	Number of transactions
26.06.06	1.21%	1.32%	1.00%	3'679	65
27.06.06	1.06%	1.18%	0.95%	4'049	70
28.06.06	1.22%	1.33%	1.15%	4'848	71
29.06.06	1.25%	1.30%	1.20%	3'884	60
30.06.06	1.22%	1.38%	1.15%	4'248	72

[5] Definition cf. www.snb.ch (News, Important monetary policy data)

Daily results of monetary policy transactions (in CHF millions)

Transaction	SNB [6]	Contract	from	until	Type	Price [7]	Bids	Allocation
26.06.06	CP	1W	28.06.06	05.07.06	R-auction	1.33%	8'107	2'500
27.06.06	CP	1W	29.06.06	06.07.06	R-auction	1.33%	3'212	2'001
28.06.06	CP	1W	30.06.06	07.07.06	R-auction	1.33%	9'795	7'501

29.06.06	CP	1W	03.07.06	10.07.06	R-auction	1.33%	9'538	4'000
30.06.06	CP	1W	04.07.06	11.07.06	R-auction	1.33%	5'985	3'001

[6] CP = cash provider CHF; CT = cash taker CHF
[7] for bilateral transactions: average rate; for swaps: premium or discount (Pips)