



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 6 October 2017

### 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>	Interest rate on sight deposits <sup>3</sup>
02.10.17	-1.25 - -0.25	-0.72600	0.50	-0.75
03.10.17	-1.25 - -0.25	-0.72600	0.50	-0.75
04.10.17	-1.25 - -0.25	-0.72600	0.50	-0.75
05.10.17	-1.25 - -0.25	-0.72600	0.50	-0.75
06.10.17	-1.25 - -0.25	-0.72600	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 noon 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<sup>4</sup>

In percent

Date	SARON 12.00 noon fixing	SARON Close of trading	SAR1W Close of trading	SAR1M Close of trading	SAR3M Close of trading
02.10.17	-0.742	-0.743	-0.738	-0.808	.
03.10.17	-0.741	-0.738	-0.767	-0.846	-0.910
04.10.17	-0.744	-0.741	-0.815	-0.840	-0.910
05.10.17	-0.743	-0.741	-0.799	-0.821	-0.910
06.10.17	-0.740	-0.744	-0.800	-0.839	.

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 6 October 2017

In CHF millions

Sight deposits of domestic banks	472,875
Other deposits on sight in Swiss francs	105,646
<b>Total sight deposits in Swiss francs at the SNB</b>	<b>578,521</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
25.08.17	471,729	22.09.17	475,615
01.09.17	469,999	29.09.17	473,766
08.09.17	470,511	06.10.17	473,399
15.09.17	471,040		
Final figure for period	471,760		

<sup>5</sup> The reporting period lasts from the 20th of a month until the 19th of the following month.

## Minimum reserves: compliance during the last 12 reporting periods

In CHF millions

Reporting period	Requirement	Eligible assets <sup>6</sup>	Swiss banknotes and coins	Sight deposits with the SNB	Compliance in percent	Interest rate <sup>7</sup> in percent
20.08.16 - 19.09.16	15,266	444,472	6,537	437,936	2,912	3.26
20.09.16 - 19.10.16	15,419	456,829	6,383	450,446	2,963	3.26
20.10.16 - 19.11.16	15,520	458,411	6,266	452,145	2,954	3.26
20.11.16 - 19.12.16	15,766	464,061	6,628	457,433	2,943	3.27
20.12.16 - 19.01.17	15,806	472,308	7,222	465,086	2,988	3.26
20.01.17 - 19.02.17	15,684	471,982	6,686	465,296	3,009	3.26
20.02.17 - 19.03.17	15,630	475,609	6,154	469,455	3,043	3.26
20.03.17 - 19.04.17	15,665	483,315	6,460	476,854	3,085	3.29
20.04.17 - 19.05.17	15,842	488,200	6,562	481,638	3,082	3.26
20.05.17 - 19.06.17	16,020	488,306	6,616	481,690	3,048	3.26
20.06.17 - 19.07.17	16,065	491,370	6,544	484,826	3,059	3.26
20.07.17 - 19.08.17	16,082	481,970	6,513	475,457	2,997	3.26

<sup>6</sup> Sum of Swiss banknotes and coins as well as sight deposits with the SNB.

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