

S-440

(516/517)

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OF CHICAGO

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JUL 2 1979
FEDERAL RESERVE
BANK OF CHICAGO

Selected Interest & Exchange Rates

Weekly Series of Charts

REVISED SERIES FOR CHARTS 2 AND 8 WITH A NOTE ON THE REVISIONS

June 18, 1979

**Prepared by the
FINANCIAL MARKETS
SECTION**

**DIVISION OF
INTERNATIONAL FINANCE**

**BOARD OF GOVERNORS
FEDERAL RESERVE SYSTEM
Washington, D.C. 20551**

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H.10 RELEASE

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SUBSCRIPTION RATES:

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SPOT EXCHANGE INDICES

DOLLAR PRICES OF FOREIGN CURRENCIES AND WEIGHTED AVERAGE VALUES (THIN LINE)
AVERAGES FOR WEEK ENDING WEDNESDAY

RATIO SCALE
MARCH 1973=100

RATIO SCALE
MARCH 1973=100

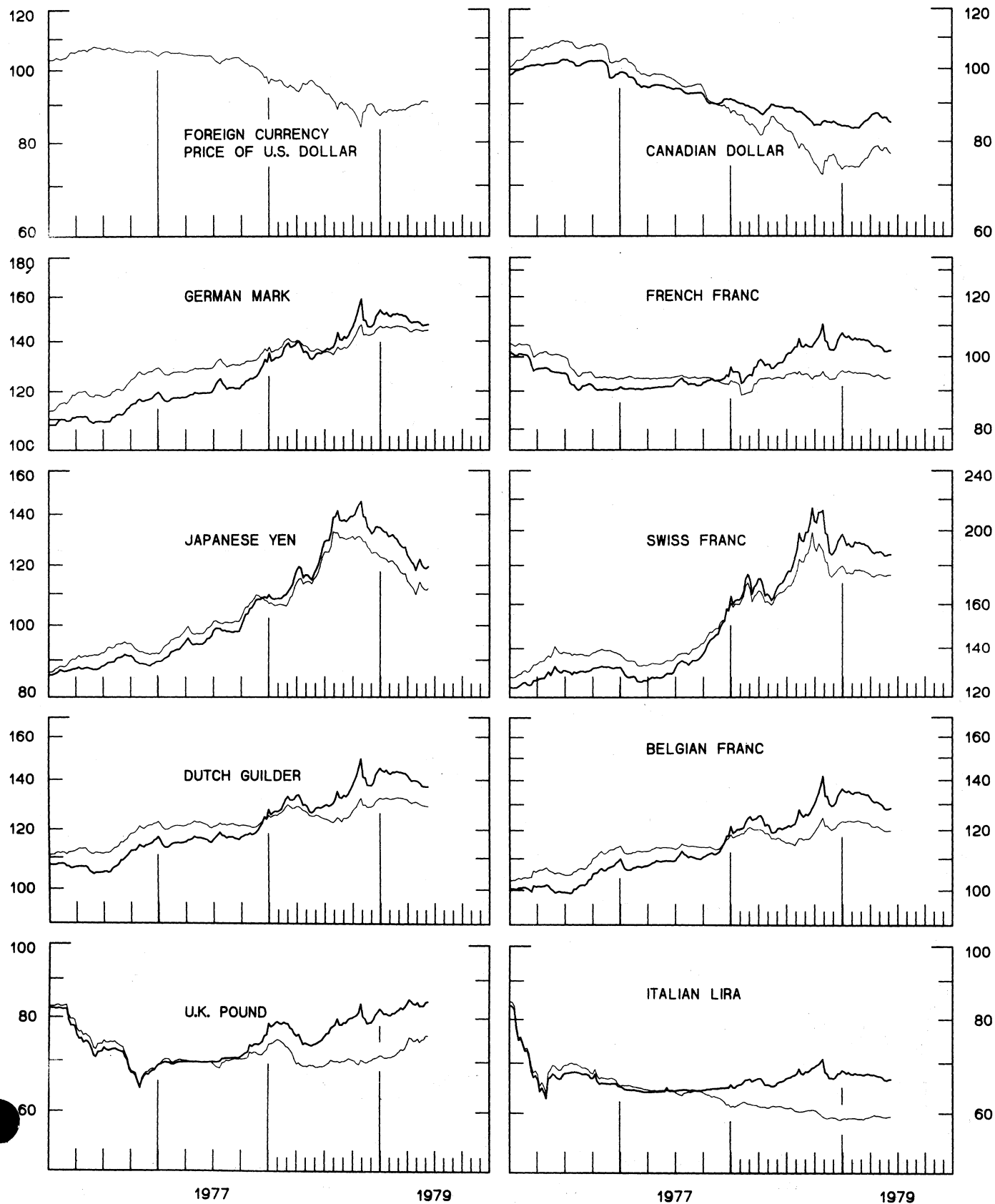


CHART 2
3-MONTH FORWARD EXCHANGE RATES

PREMIUM (+) OR (-)
 AVERAGES FOR WEEK ENDING WEDNESDAY

PER CENT PER ANNUM

PER CENT PER ANNUM

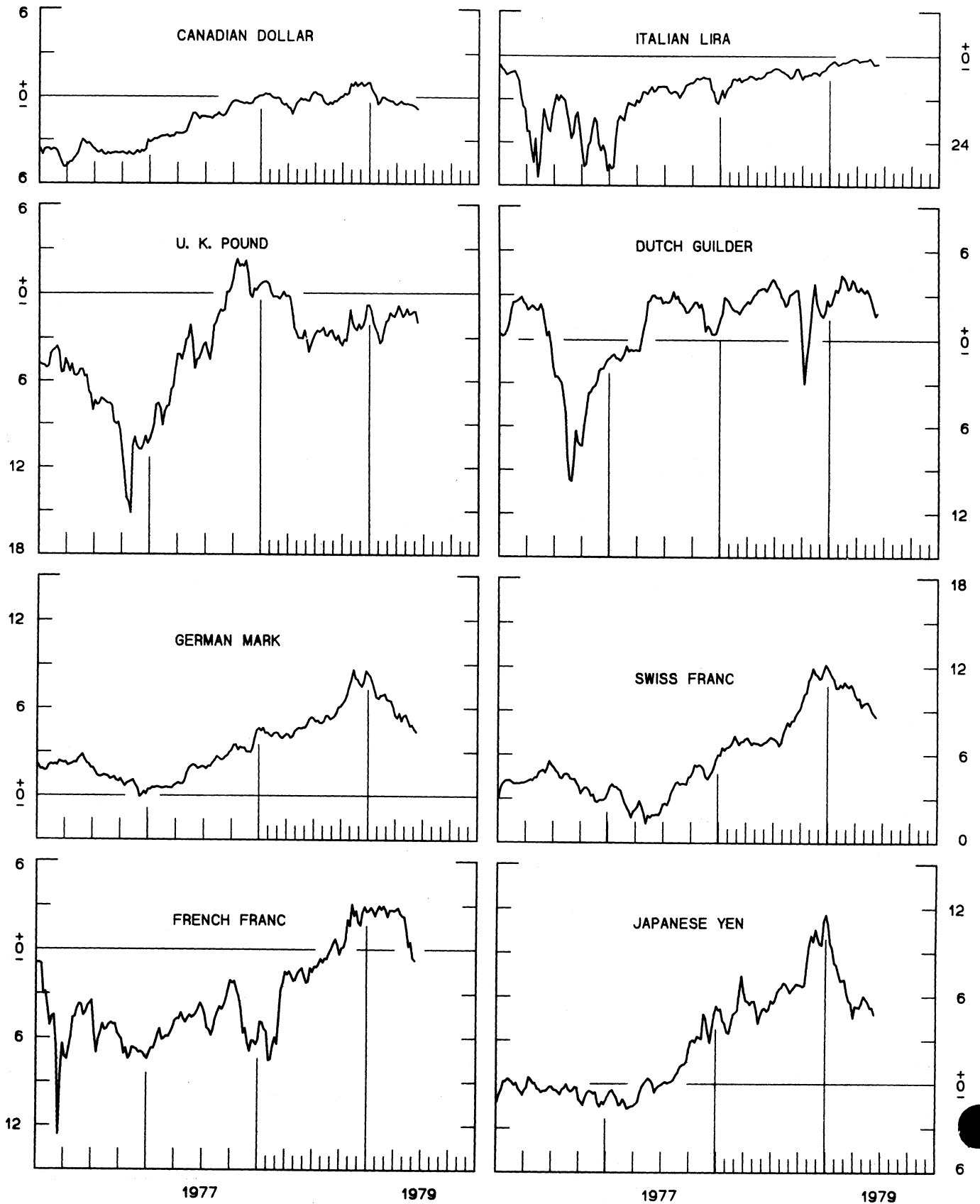


CHART 3
PRICE OF GOLD IN LONDON
AVERAGES FOR WEEK ENDING WEDNESDAY

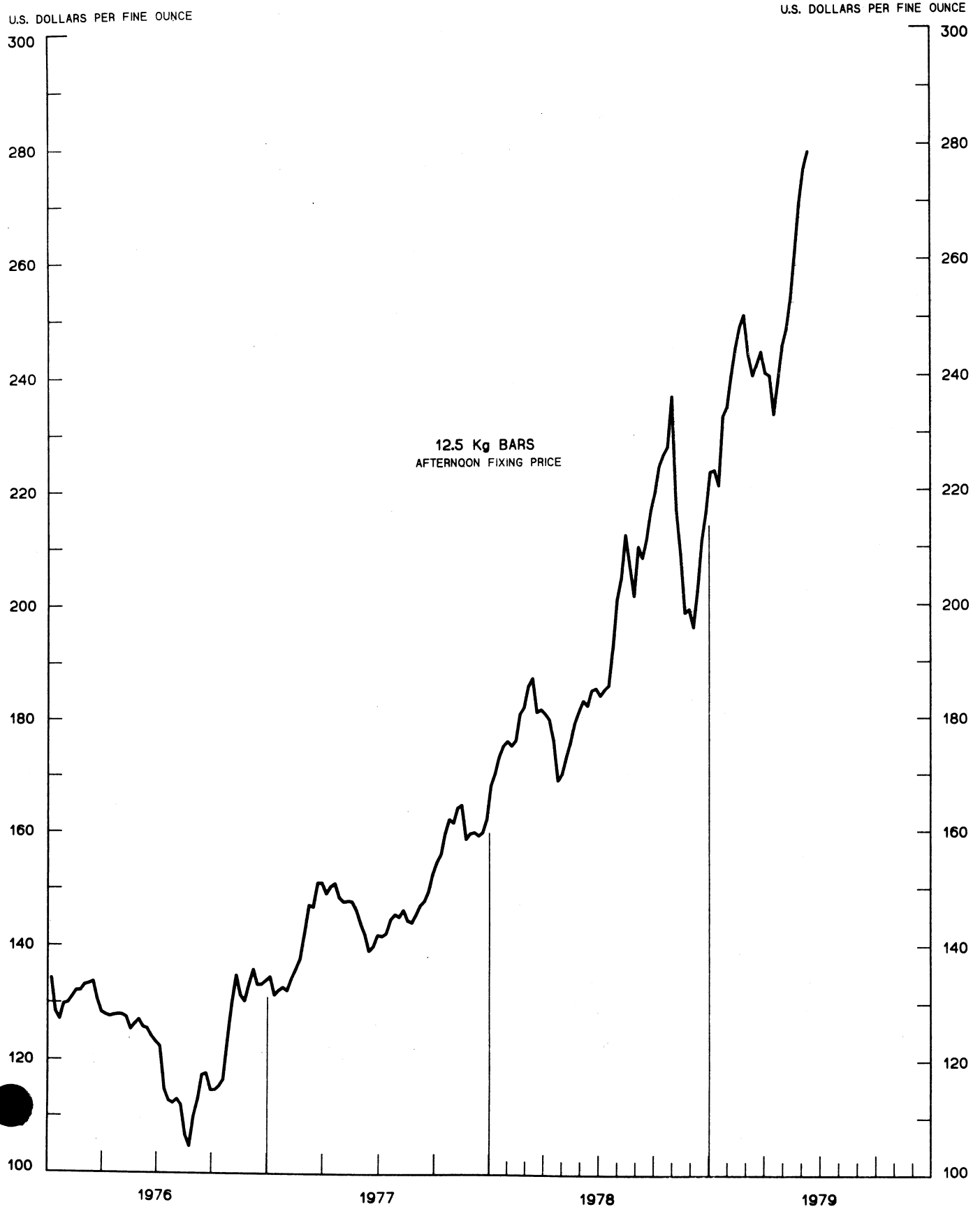
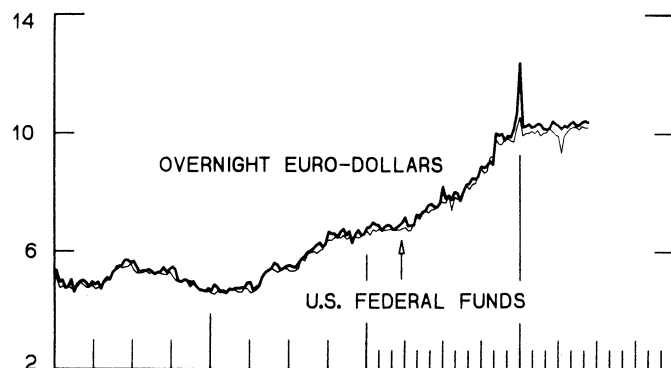


CHART 4

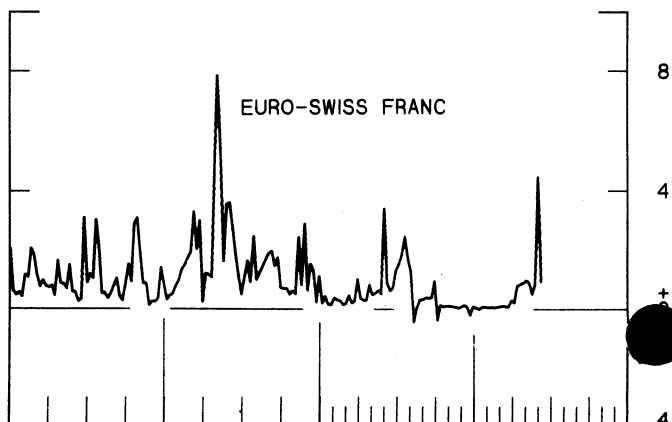
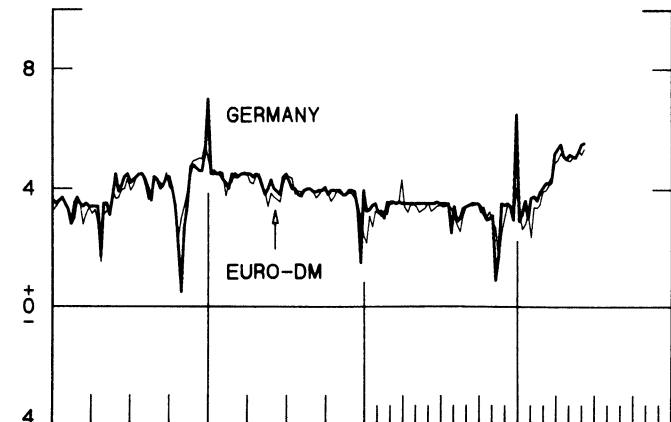
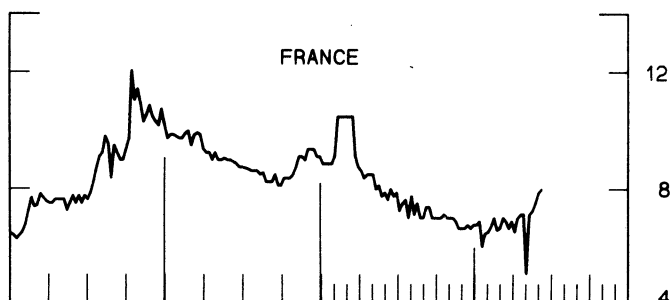
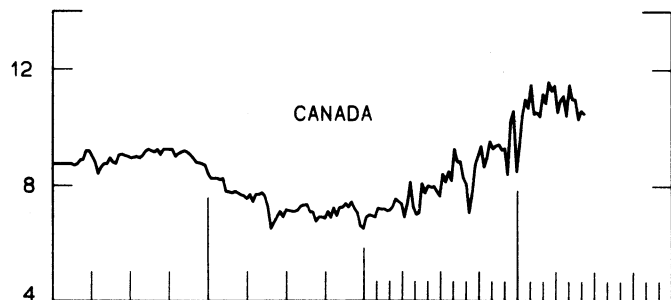
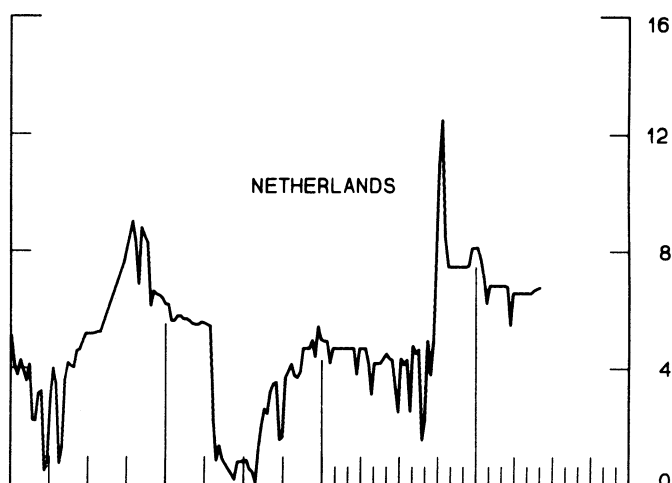
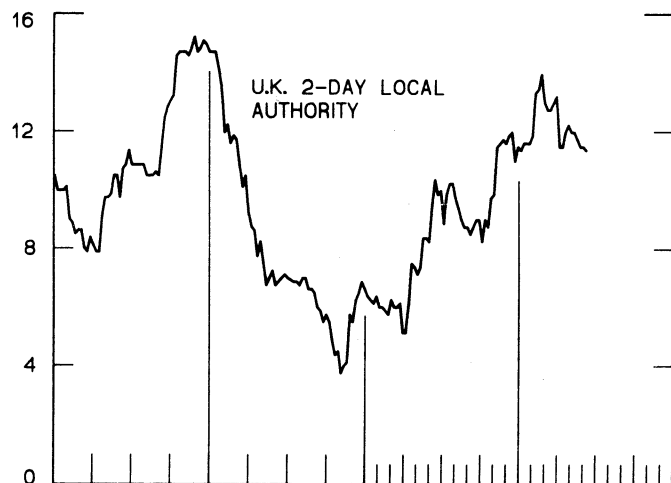
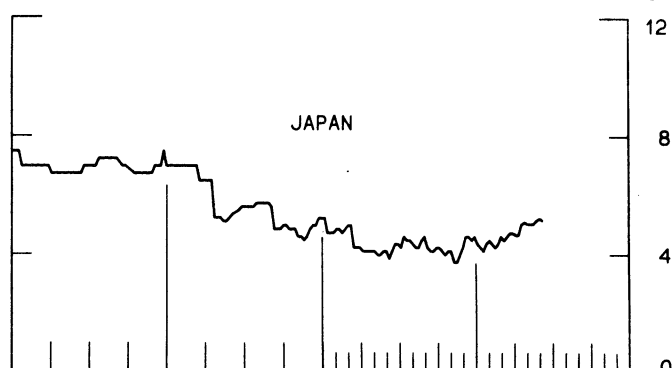
CALL MONEY RATES

WEEKLY SERIES

PER CENT PER ANNUM



PER CENT PER ANNUM



1977

1979

1977

1979

CHART 5
3-MONTH INTEREST RATES
 WEEKLY SERIES

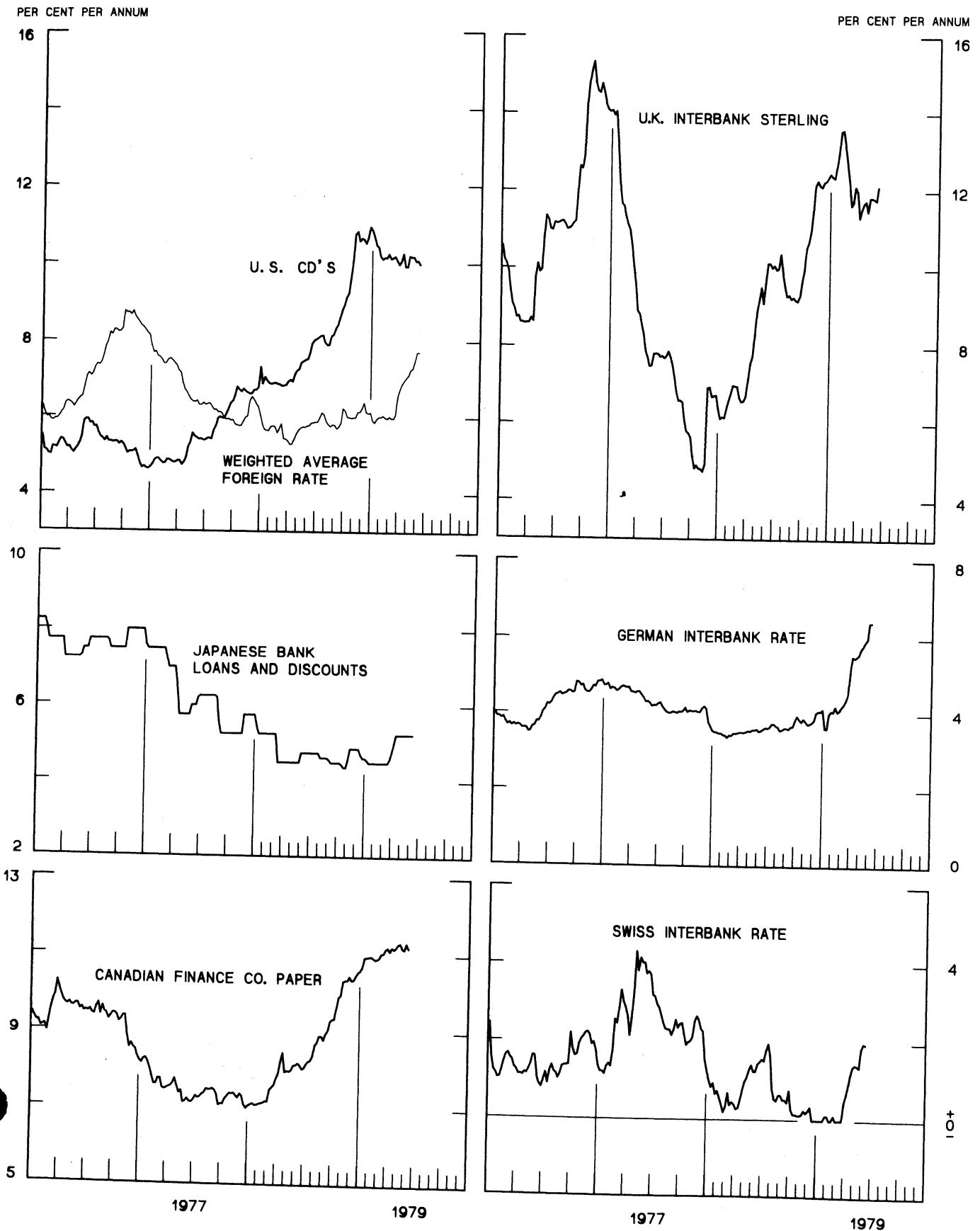
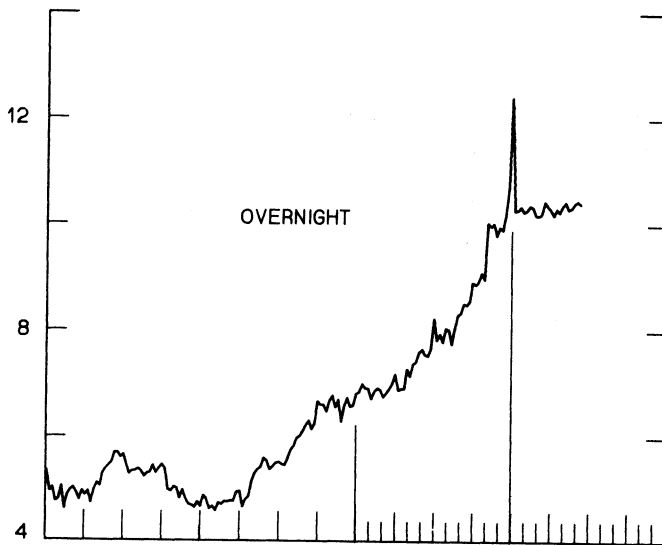
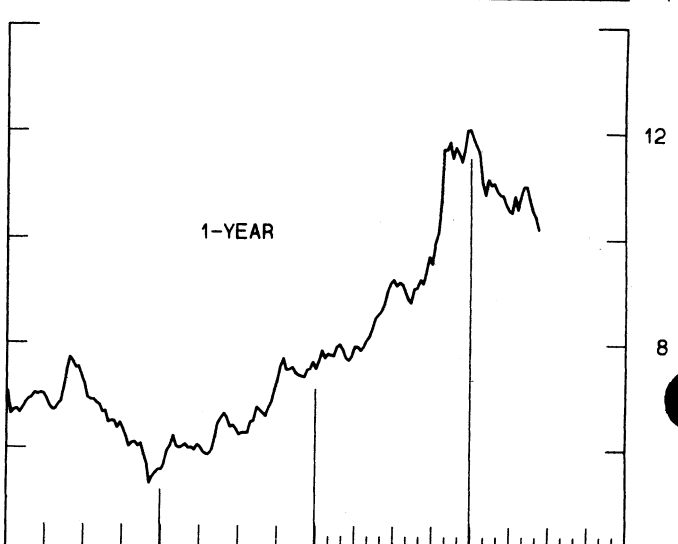
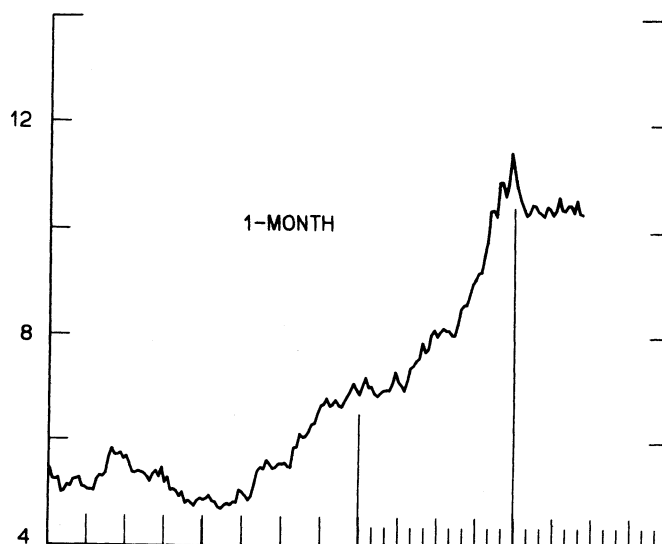
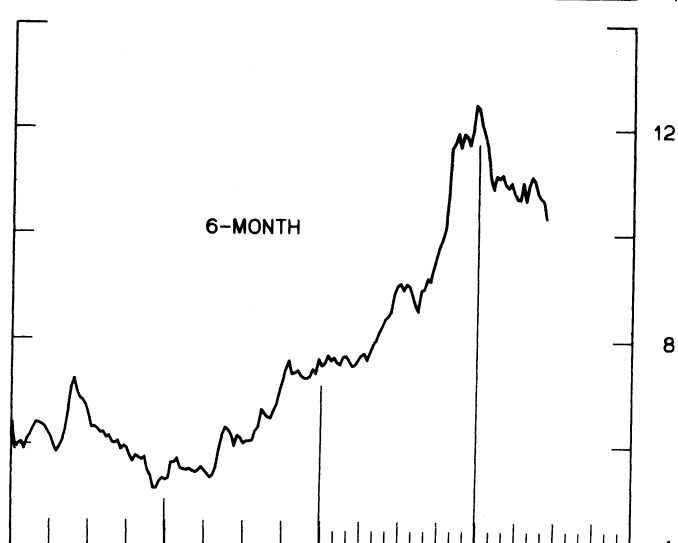
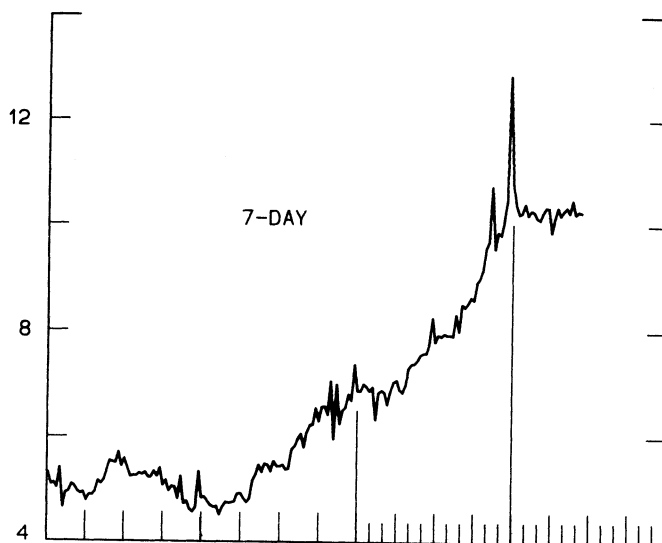
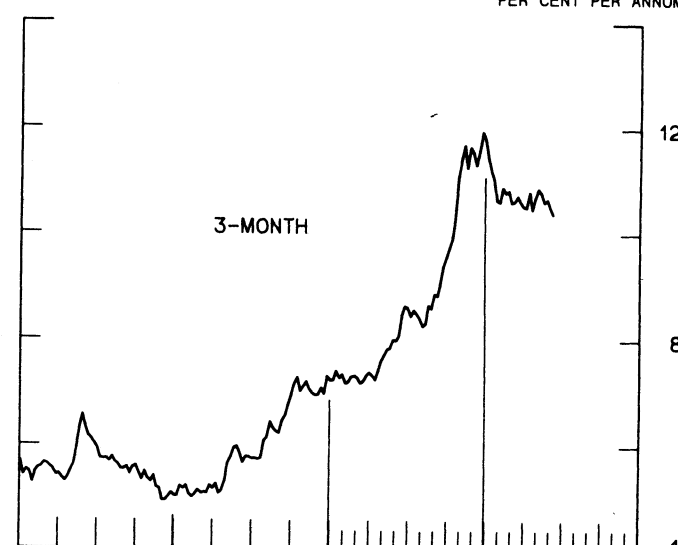


CHART 6
EURO-DOLLAR DEPOSIT RATES LONDON
 AVERAGES FOR WEEK ENDING WEDNESDAY

PER CENT PER ANNUM



PER CENT PER ANNUM



1977

1979

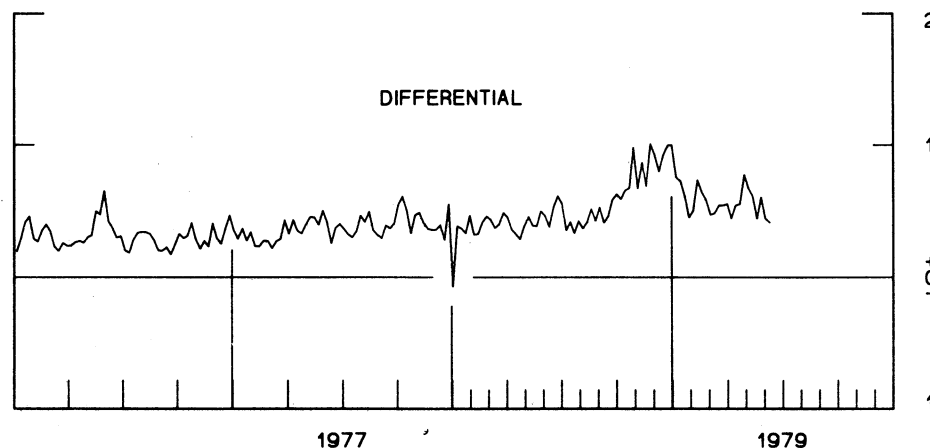
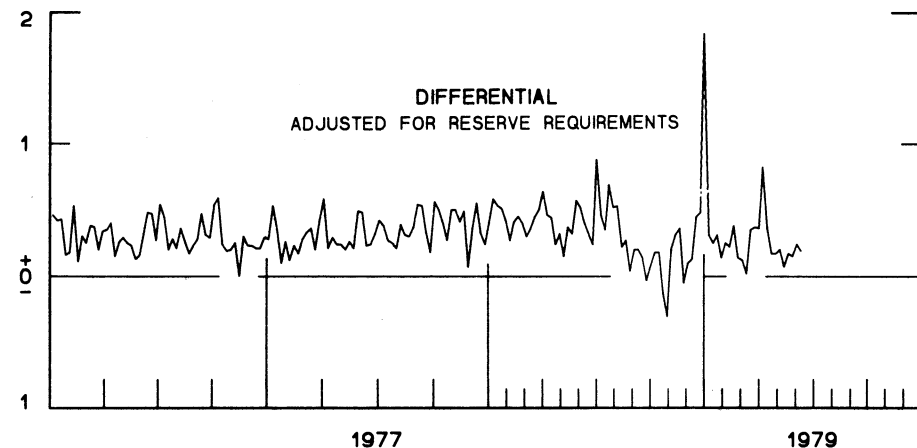
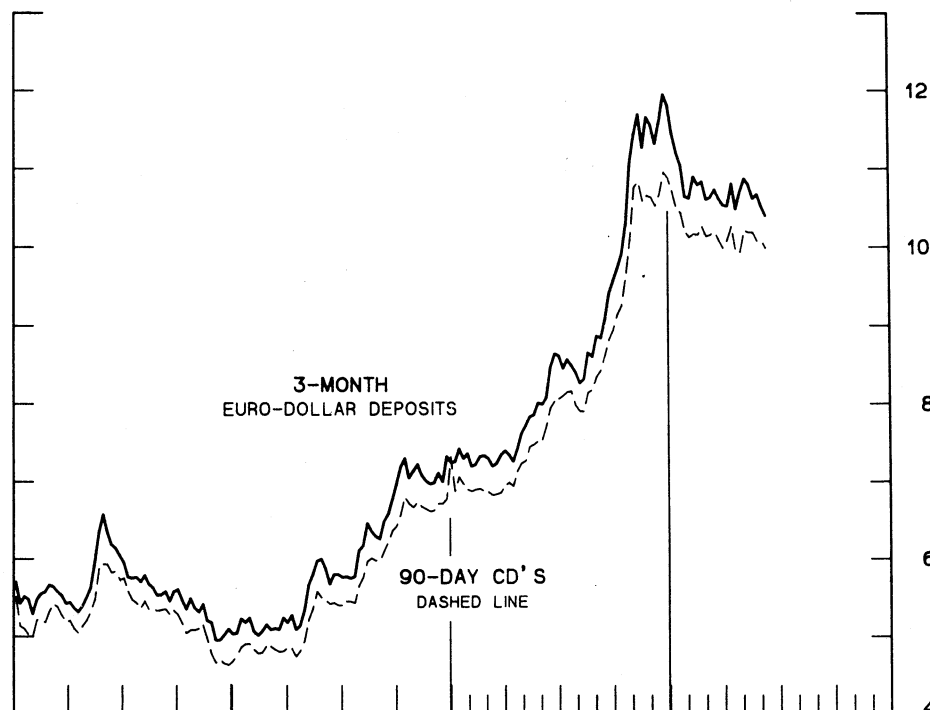
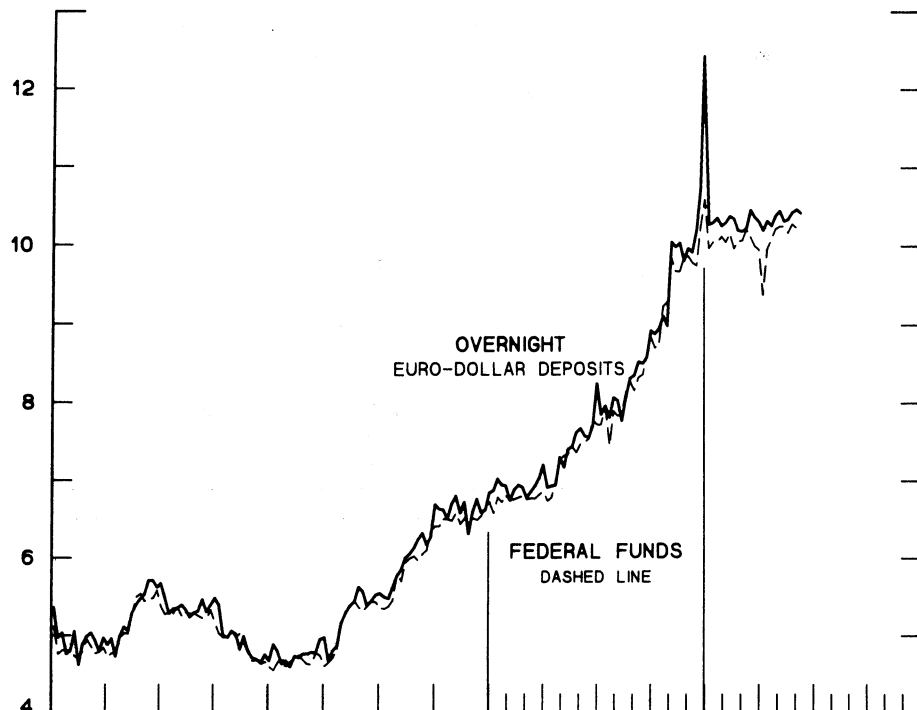
1977

1979

CHART 7
SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES
 AVERAGES FOR WEEK ENDING WEDNESDAY

PER CENT PER ANNUM

PER CENT PER ANNUM

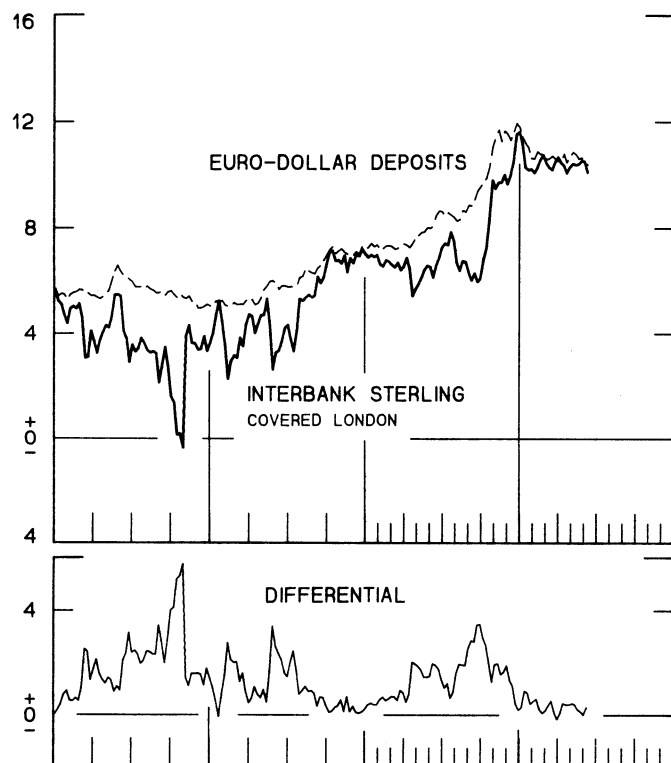


FAVORS BORROWING IN U. S. IF POSITIVE

INTEREST ARBITRAGE: 3-MONTH FUNDS

DIFFERENTIAL: PLUS(+), INDICATES FAVOR DOLLAR ASSETS
AVERAGES FOR WEEK ENDING WEDNESDAY

PER CENT PER ANNUM



PER CENT PER ANNUM

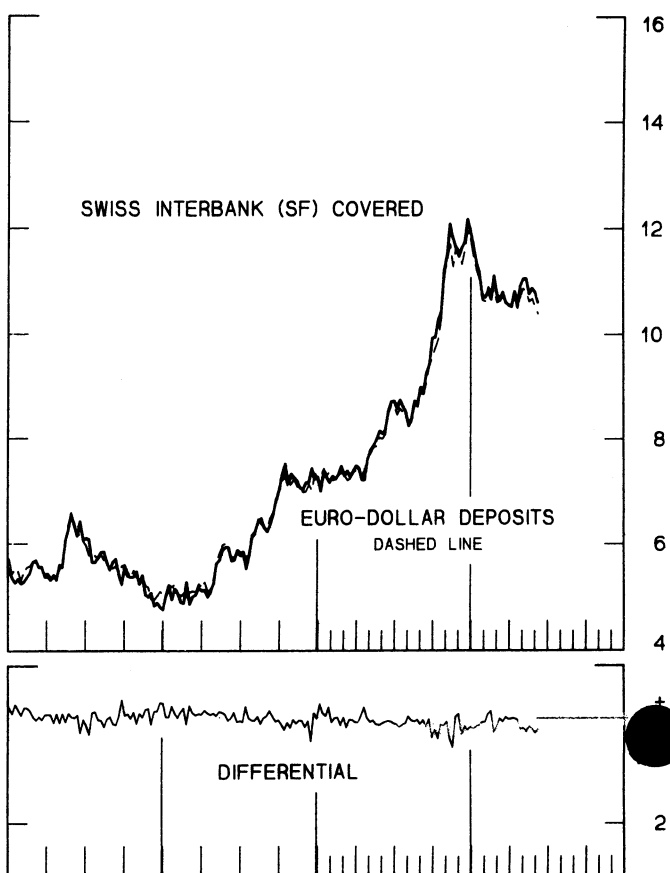
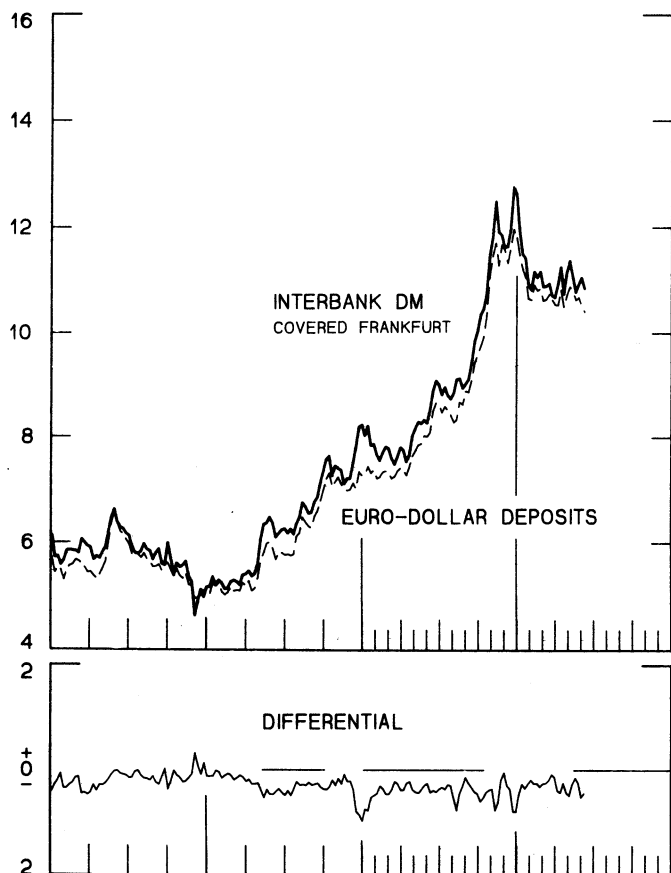
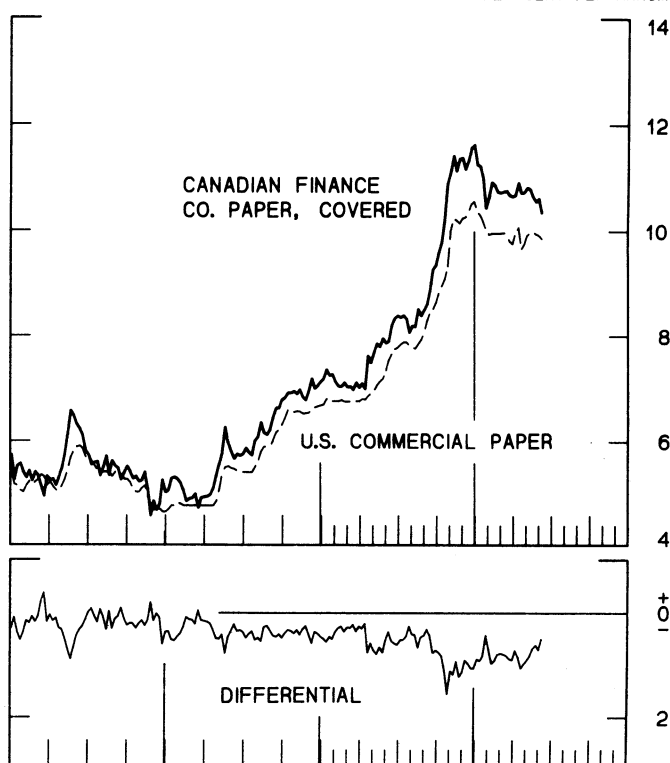


CHART 9
LONG-TERM GOVERNMENT BOND YIELDS
 WEEKLY SERIES

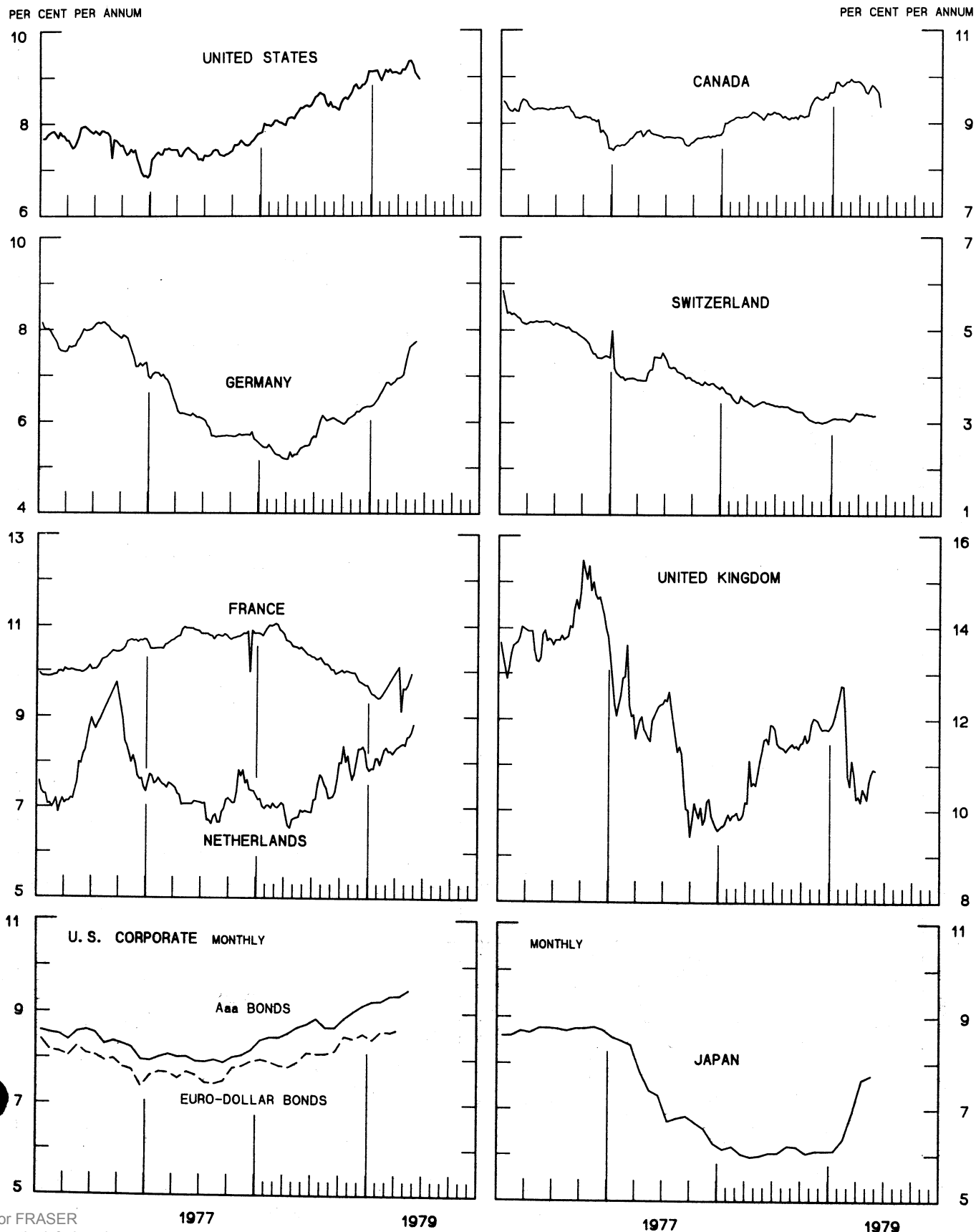
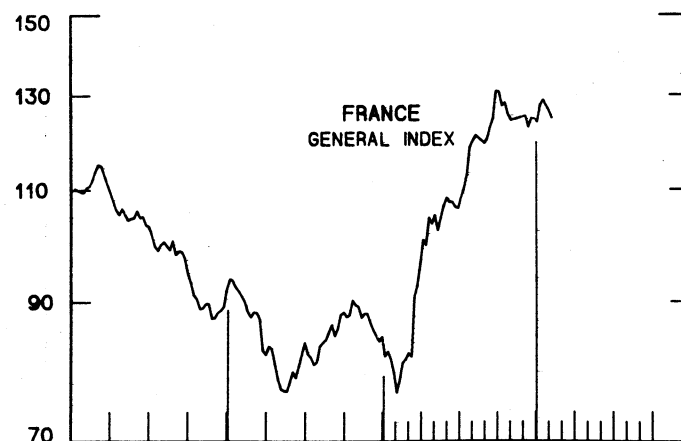
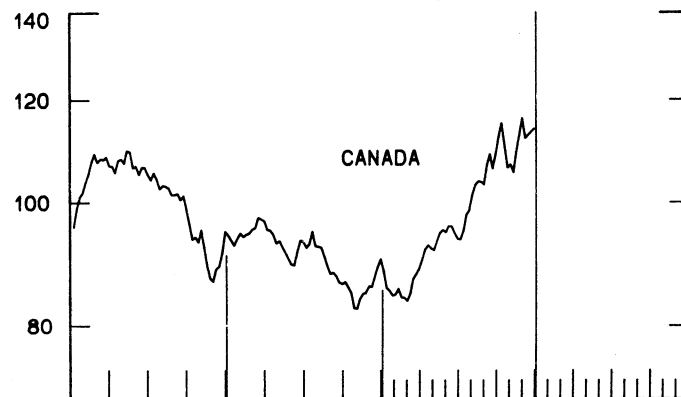
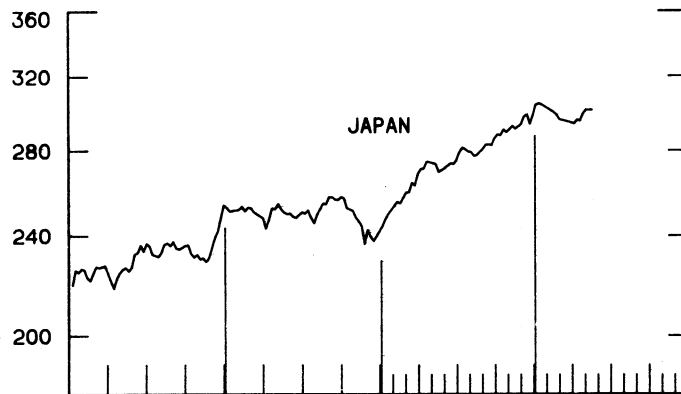
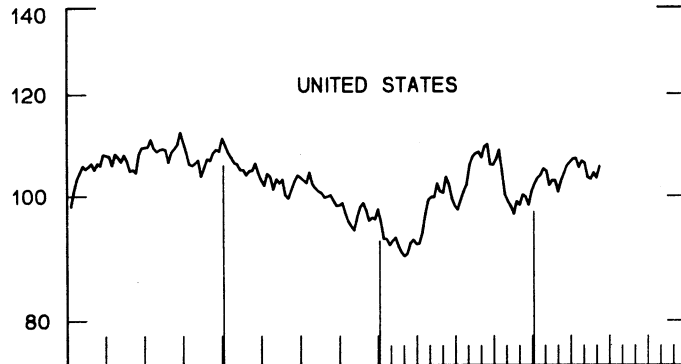
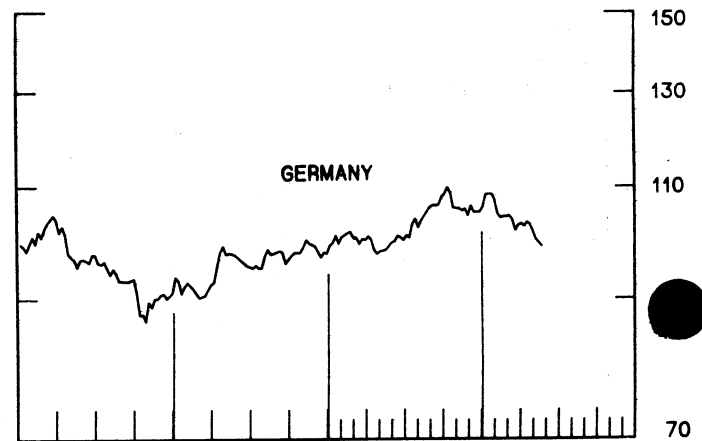
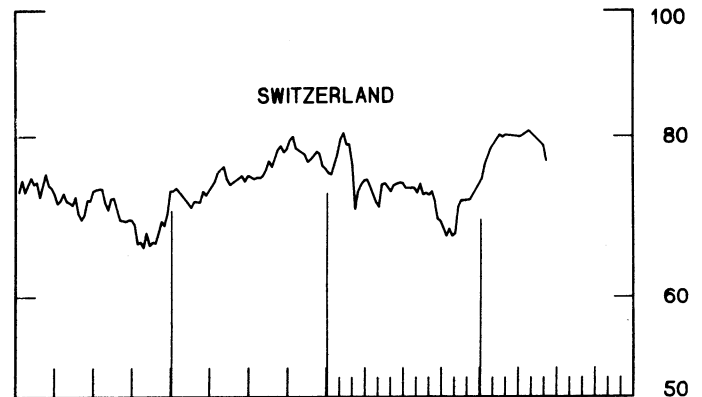
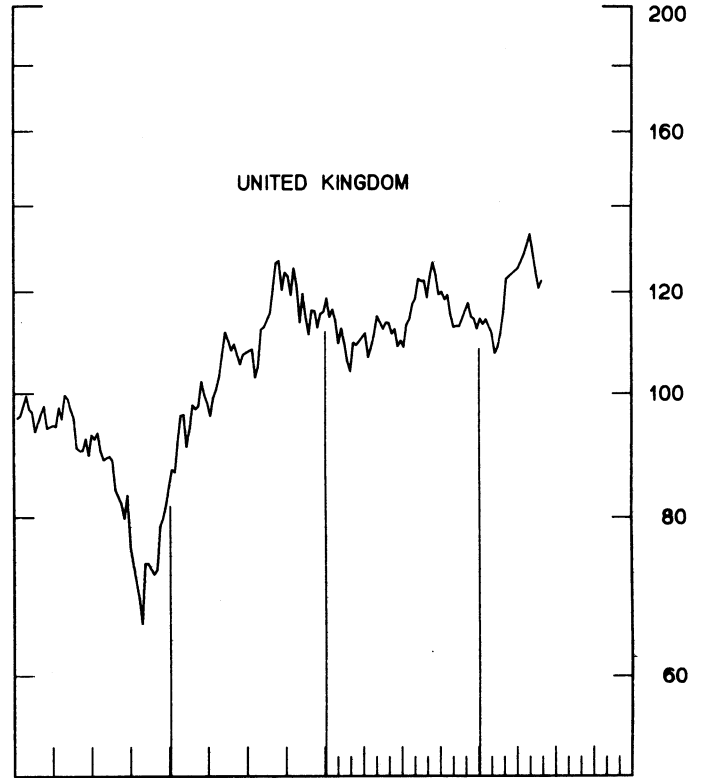


CHART 10
INDUSTRIAL STOCK INDICES
 WEEKLY SERIES

RATIO SCALE
 1969=100



RATIO SCALE
 1969=100



1977

1979

1977

1979

SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

CHART 1. SPOT EXCHANGE RATES AND INDICES

WEEKLY AVERAGES, NOON BUYING RATES (U.S. CENTS)

GERMAN MARK	JUNE 13	52.32
JAPANESE YEN	JUNE 13	0.45586
DUTCH GUILDER	JUNE 13	47.74
U.K. POUND	JUNE 13	207.80
CANADIAN DOLLAR	JUNE 13	85.09
FRENCH FRANC	JUNE 13	22.60
SWISS FRANC	JUNE 13	57.77
BELGIAN FRANC	JUNE 13	3.25521
ITALIAN LIRA	JUNE 13	0.11716

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	JUNE 13	147.19
JAPANESE YEN	JUNE 13	119.36
DUTCH GUILDER	JUNE 13	137.06
U.K. POUND	JUNE 13	84.05
CANADIAN DOLLAR	JUNE 13	84.81
FRENCH FRANC	JUNE 13	101.84
SWISS FRANC	JUNE 13	185.85
BELGIAN FRANC	JUNE 13	128.27
ITALIAN LIRA	JUNE 13	66.55

WEIGHTED AVERAGE EXCHANGE VALUE INDICES, MAR 1973 = 100
(G-10 COUNTRIES PLUS SWITZERLAND)

U.S. DOLLAR	JUNE 13	90.60
GERMAN MARK	JUNE 13	144.70
JAPANESE YEN	JUNE 13	111.76
DUTCH GUILDER	JUNE 13	128.93
U.K. POUND	JUNE 13	75.76
CANADIAN DOLLAR	JUNE 13	77.01
FRENCH FRANC	JUNE 13	93.58
SWISS FRANC	JUNE 13	174.66
BELGIAN FRANC	JUNE 13	119.76
ITALIAN LIRA	JUNE 13	59.34
SWEDISH KRONA	JUNE 13	93.14

CHART 2. 3-MONTH FORWARD EXCHANGE RATES, PREMIUM OR DISCOUNT

CANADIAN DOLLAR	JUNE 13	-0.82
U.K. POUND	JUNE 13	-1.96
GERMAN MARK	JUNE 13	4.34
FRENCH FRANC	JUNE 13	-0.73
SWISS FRANC	JUNE 13	8.59
DUTCH GUILDER	JUNE 13	1.81
JAPANESE YEN	JUNE 13	4.76
ITALIAN LIRA	JUNE 13	-2.21

SERIES NAME

LAST VALUE PLOT
DATE VALUE

CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING

U.S. DOLLARS PER FINE OUNCE

JUNE 13 278.55

CHART 4. CALL MONEY RATES

U.S. FEDERAL FUNDS

JUNE 13 10.23

OVERNIGHT EURO-DOLLAR DEPOSITS

JUNE 13 10.42

U.K. 2-DAY LOCAL AUTHORITY DEPOSITS

JUNE 8 11.38

CANADA

JUNE 8 10.50

GERMANY

JUNE 8 5.55

EURO-DM

JUNE 8 5.34

JAPAN

JUNE 8 5.19

FRANCE

JUNE 8 8.00

NETHERLANDS

JUNE 1 6.80

EURO-SWISS FRANC

JUNE 8 0.93

CHART 5. 3-MONTH INTEREST RATES

U.S. 90-DAY CD'S, SECONDARY MARKET

JUNE 13 9.99

GERMAN INTERBANK LOAN

JUNE 13 6.43

JAPANESE BANK LOANS & DISCOUNTS

JUNE 13 5.25

CANADIAN FINANCE PAPER

JUNE 13 11.20

INTERBANK STERLING

JUNE 13 12.14

SWISS INTERBANK LOAN

JUNE 13 1.97

WEIGHTED AVERAGE FOREIGN INTEREST RATE

JUNE 13 7.73

(G-10 COUNTRIES PLUS SWITZERLAND)

CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON

OVERNIGHT

JUNE 13 10.42

7-DAY

JUNE 13 10.26

1-MONTH

JUNE 13 10.34

3-MONTH

JUNE 13 10.40

6-MONTH

JUNE 13 10.33

1-YEAR

JUNE 13 10.20

CHART 7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES

OVERNIGHT EURO-DOLLAR DEPOSITS

JUNE 13 10.42

U.S. FEDERAL FUNDS

JUNE 13 10.23

DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS

JUNE 13 0.19

3-MONTH EURO-DOLLAR DEPOSIT RATE

JUNE 13 10.40

U.S. 90-DAY CD'S, SECONDARY MARKET

JUNE 13 9.99

DIFFERENTIAL

JUNE 13 0.41

SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	JUNE 13	10.40
INTERBANK STERLING (LONDON), COVERED	JUNE 13	10.11
DIFFERENTIAL	JUNE 13	0.29
U.S. COMMERCIAL PAPER	JUNE 13	9.86
CANADIAN FINANCE PAPER, COVERED	JUNE 13	10.36
DIFFERENTIAL	JUNE 13	-0.50
EURO-DOLLAR DEPOSIT	JUNE 13	10.40
INTERBANK DM (FRANKFURT), COVERED	JUNE 13	10.84
DIFFERENTIAL	JUNE 13	-0.44
EURO-DOLLAR DEPOSIT	JUNE 13	10.40
SWISS INTERBANK, COVERED	JUNE 13	10.60
DIFFERENTIAL	JUNE 13	-0.20

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	JUNE 8	8.97
GERMANY	JUNE 1	7.76
JAPAN (MONTHLY)	MAY	7.76
SWITZERLAND	MAY 25	3.18
CANADA	JUNE 8	9.37
FRANCE	MAY 25	9.96
NETHERLANDS	JUNE 1	8.85
UNITED KINGDOM	JUNE 1	10.90

U.S. CORPORATE

AAA BONDS	MAY	9.50
EURO-DM BONDS	DEC.	6.63
EURO-DOLLAR BONDS	APRIL	8.67

CHART 10. INDUSTRIAL STOCK INDICES

UNITED STATES	JUNE 8	105.36
JAPAN	MAY 18	300.75
CANADA	DEC. 29	113.81
FRANCE	FEB. 9	124.62
UNITED KINGDOM	JUNE 1	122.32
SWITZERLAND	JUNE 8	76.44
GERMANY	MAY 25	98.69



FEDERAL RESERVE statistical release

H.10(512)

JUNE 19, 1979

FOREIGN EXCHANGE RATES

FOR THE WEEK ENDING JUNE 15, 1979

The Board of Governors of the Federal Reserve System is advised that the Federal Reserve Bank of New York has certified for customs purposes the following noon buying rate in New York City for cable transfers payable in foreign currencies:

COUNTRY	MONETARY UNIT	(RATE U.S. CENTS)				
		JUNE 11	JUNE 12	JUNE 13	JUNE 14	JUNE 15
AUSTRALIA	DOLLAR	110.7200	110.6000	110.7200	110.7700	110.9900
AUSTRIA	SCHILLING	7.09597	7.09220	7.09975	7.10985	7.17360
BELGIUM	FRANC	3.25415	3.25203	3.26052	3.26371	3.29815
CANADA	DOLLAR	85.0847	85.1354	85.2952	85.3315	85.3024
DENMARK	KRONE	18.1357	18.1241	18.1455	18.1702	18.3033
FINLAND	MARKKA	24.9875	24.9688	25.0031	25.0313	25.1572
FRANCE	FRANC	22.6040	22.5734	22.6398	22.6706	22.8206
GERMANY	D. MARK	52.2630	52.3396	52.3560	52.4219	52.9017
INDIA	RUPEE	12.2400	12.3500	12.4000	12.5000	12.2700
IRELAND	POUND	197.3000	199.0000	197.3000	197.5000	198.5000
ITALY	LIRA	0.11712	0.11696	0.11727	0.11723	0.11781
JAPAN	YEN	0.45698	0.45517	0.45424	0.45417	0.45704
MALAYSIA	DOLLAR	45.1569	45.1671	45.2693	45.3823	45.5166
MEXICO	PESO	4.3764	4.3764	4.3764	4.3764	4.3754
NETHERLANDS	GUILDER	47.7145	47.7327	47.7259	47.8012	48.2044
NEW ZEALAND	DOLLAR	104.3000	104.5000	104.6200	104.6300	104.9200
NORWAY	KRONE	19.2160	19.2160	19.2456	19.2345	19.3125
PORTUGAL	ESCUDO	2.0040	2.0028	2.0040	2.0084	2.0141
SOUTH AFRICA	RAND	118.4500	118.4500	118.4500	118.4500	118.6500
SPAIN	PESETA	1.5115	1.5124	1.5129	1.5145	1.5149
SRI LANKA	RUPEE	6.4000	6.4000	6.4000	6.4000	6.4000
SWEDEN	KRONA	22.7738	22.7428	22.7998	22.8050	22.9174
SWITZERLAND	FRANC	57.7034	57.7201	57.7968	57.8905	58.8132
UNITED KINGDOM	POUND	206.9000	209.0000	210.4500	209.5800	210.6000

Note on Chart Revisions

We have discovered that our Chart 2 series on forward premia and discounts for foreign currencies (except sterling) have been incorrect since the beginning of September, 1978, at which time interbank exchange quotation terms in the New York market were switched from dollar prices of foreign currencies to foreign currency prices of the dollar. The error arose in our formula for converting the newly quoted forward premia (discount) for the dollar back into the equivalent forward discount (premia) for foreign currencies in order to maintain consistent series. The errors were insignificant at small values for the forward premia, i.e., when the premia were less than 1.50 per cent per annum, but amounted to 0.85 percentage points when premia were around 10 per cent per annum.

This error in the forwards also introduced error into our calculations of covered interest arbitrage, Chart 8. Corrected series for both Charts 2 and 8 are provided in the following tables. Revised series for covered foreign interest rates also incorporate our adoption of the more precise interest conversion formula in place of the former, more approximate, formula which ignored the conversion of interest proceeds back into dollars. The difference between the two, again, becomes significant only with rather large interest differentials and forward premia.

We regret any inconveniences which these errors may have caused.

CANADIAN FORWARD EXCHANGE PREMIUM OR DISCOUNT (-) PERCENT *

WEEKLY

AVAILABLE FROM 71004 TO 79024 STATUS OF LAST PERIODS-
LAST UPDATED WEDNESDAY, JUN 13, 1979

1971- 4	-1.090	-1.090	-1.034	-1.037	-1.092	-1.026	-0.714	-0.144	0.288	0.148	0.268	0.572
1971- 16	0.664	0.918	0.930	1.326	1.288	1.166	1.245	1.310	1.392	1.592	1.376	1.275
1971- 28	1.342	1.344	1.298	1.376	1.354	1.470	1.143	1.182	1.180	1.244	1.106	0.918
1971- 40	0.728	0.440	0.116	0.040	0.070	0.216	0.354	0.384	0.520	0.592	0.640	0.652
1971- 52	0.596*****											
1972- 1	0.670	0.520	0.312	0.268	0.085	-0.168	-0.536	-0.840	-0.672	-1.260	-0.984	-0.792
1972- 13	-0.776	-0.704	-0.806	-0.832	-1.112	-1.232	-1.268	-1.456	-1.780	-1.755	-1.558	-1.168
1972- 25	-0.614	-0.238	-0.150	-0.065	0.052	0.256	0.072	-0.144	-0.055	0.040	-0.053	0.080
1972- 37	0.084	0.060	0.058	0.152	0.160	0.245	0.160	0.080	0.090	0.120	0.112	0.230
1972- 49	0.214	0.272	0.352	0.455*****								
1973- 1	0.500	0.560	0.730	0.958	1.136	1.392	1.555	1.775	1.794	2.026	2.152	2.246
1973- 13	2.282	2.338	1.904	1.660	1.722	1.636	1.496	1.360	1.510	1.380	1.320	1.404
1973- 25	1.520	1.580	1.585	1.764	1.832	2.262	2.808	2.560	2.962	2.826	2.642	2.542
1973- 37	2.340	2.040	1.680	1.506	1.160	0.448	0.0	-0.422	-0.240	0.014	0.188	0.485
1973- 49	0.364	0.324	-0.004	-0.080*****								
1974- 1	-0.255	-0.476	-0.176	-0.128	0.020	-0.004	-0.207	-0.317	-0.322	-0.164	0.132	0.280
1974- 13	0.636	0.586	0.238	0.033	-0.332	-0.342	-0.458	-0.190	0.020	0.067	0.230	0.226
1974- 25	0.488	1.134	1.636	2.082	1.882	1.604	1.442	1.498	1.312	1.480	1.804	1.640
1974- 37	1.280	0.962	0.682	0.494	0.294	0.030	-0.108	-0.324	-0.237	-0.212	-0.100	-0.188
1974- 49	0.007	-0.100	0.073	0.147*****								
1975- 1	0.130	0.344	-0.025	0.190	0.456	0.320	0.325	0.500	0.496	0.400	0.392	0.340
1975- 13	0.244	0.344	0.400	0.292	0.032	-0.374	-1.014	-0.306	-1.328	-1.182	-1.160	-1.258
1975- 25	-1.322	-1.074	-0.812	-0.305	-0.406	-0.448	-0.366	-0.830	-0.992	-1.220	-1.190	-1.450
1975- 37	-1.510	-1.472	-1.432	-1.528	-1.460	-1.922	-2.180	-2.186	-2.262	-2.585	-2.712	-2.738
1975- 49	-3.095	-2.906	-2.860	-2.930	-2.875							
1976- 1	-3.615	-3.990	-3.636	-3.592	-3.608	-3.730	-3.633	-3.644	-3.780	-4.134	-4.550	-4.856
1976- 13	-4.844	-4.714	-4.532	-4.508	-4.276	-4.092	-3.866	-3.394	-2.980	-3.122	-3.284	-3.220
1976- 25	-3.384	-3.580	-3.680	-3.862	-3.858	-3.748	-3.988	-4.026	-3.898	-3.982	-3.922	-3.882
1976- 37	-3.884	-3.940	-3.886	-3.853	-3.950	-4.016	-3.834	-3.975	-4.050	-3.902	-3.748	-3.910
1976- 49	-3.734	-3.800	-3.650	-3.014*****								
1977- 1	-3.144	-3.050	-2.922	-2.926	-2.858	-2.766	-2.720	-2.712	-2.670	-2.804	-2.728	-2.742
1977- 13	-2.532	-2.542	-2.558	-2.548	-2.496	-2.380	-1.962	-1.580	-1.154	-1.137	-1.318	-1.536
1977- 25	-1.366	-1.376	-1.407	-1.413	-1.440	-1.516	-1.320	-1.276	-1.118	-1.284	-1.324	-1.255
1977- 37	-0.986	-0.708	-0.434	-0.304	-0.267	-0.314	-0.376	-0.428	-0.470	-0.405	-0.486	-0.472
1977- 49	-0.412	-0.124	-0.078	0.055*****								
1978- 1	0.077	0.096	0.232	0.166	0.188	0.016	-0.072	-0.097	-0.066	-0.138	-0.440	-0.562
1978- 13	-0.488	-0.744	-0.796	-1.200	-0.812	-0.448	-0.288	-0.114	-0.200	-0.175	-0.266	-0.280
1978- 25	0.060	0.296	0.320	0.184	0.150	0.058	-0.308	-0.472	-0.550	-0.378	-0.498	-0.293
1978- 37	-0.333	-0.166	-0.006	0.007	0.219	0.154	0.273	0.893	0.765	1.032	0.762	0.889
1978- 49	0.998	0.777	0.832	0.980*****								
1979- 1	0.988	0.534	0.271	0.050	-0.512	-0.335	-0.020	-0.035	-0.165	-0.220	-0.291	-0.293
1979- 13	-0.476	-0.532	-0.421	-0.287	-0.435	-0.474	-0.468	-0.514	-0.522	-0.593	-0.684	-0.820

U.K. FORWARD EXCHANGE PREMIUM OR DISCOUNT (-) PERCENT *

WEEKLY

AVAILABLE FROM 71004 TO 79024 STATUS OF LAST PERIODS-
LAST UPDATED WEDNESDAY, JUN 13, 1979

1971-	4	-2.957	-2.922	-3.044	-3.727	-3.694	-3.296	-3.684	-3.366	-3.204	-2.704	-2.804	-2.562
1971-	16	-2.730	-2.204	-1.748	-0.928	-1.054	-1.090	-0.860	-1.112	-0.990	-0.910	-0.840	-0.655
1971-	28	-0.518	-0.446	-0.744	-0.588	-0.338	0.115	0.300	1.120	1.627	1.456	1.886	2.658
1971-	40	1.860	1.945	1.738	0.420	-0.185	0.380	0.764	1.096	1.860	2.582	2.366	1.525
1971-	52	1.328	*****										
1972-	1	0.830	1.066	1.028	0.435	-0.134	-0.262	-0.454	-0.430	-0.274	-0.430	-0.066	0.058
1972-	13	0.104	-0.086	0.142	0.128	-0.030	-0.066	-0.164	-0.206	-0.438	-0.607	-0.404	-0.482
1972-	25	-2.596	-5.655	-3.080	-2.840	-3.062	-3.692	-3.292	-3.524	-2.864	-2.036	-2.536	-2.692
1972-	37	-2.766	-2.706	-2.908	-2.552	-2.407	-2.417	-2.492	-2.874	-2.742	-2.892	-2.682	-2.975
1972-	49	-2.900	-3.006	-3.454	-3.577	*****							
1973-	1	-3.345	-3.314	-3.488	-3.498	-2.120	-3.838	-3.507	-3.770	-3.548	-2.952	-3.910	-3.626
1973-	13	-3.120	-2.578	-2.408	-2.138	-1.910	-2.066	-2.154	-1.730	-1.728	-1.572	-1.467	-1.454
1973-	25	-1.440	-1.428	-1.680	-2.794	-1.816	-1.442	-3.318	-3.076	-4.908	-4.868	-4.684	-4.370
1973-	37	-4.994	-5.186	-4.734	-4.328	-3.622	-3.678	-3.672	-4.070	-3.882	-4.548	-5.608	-5.697
1973-	49	-5.524	-5.930	-7.084	-6.967	*****							
1974-	1	-6.645	-7.780	-7.266	-8.214	-9.832	-10.872	-11.270	-9.425	-9.046	-10.754	-9.920	-9.626
1974-	13	-8.182	-8.496	-7.616	-7.957	-6.700	-5.396	-5.216	-4.016	-3.572	-2.877	-2.772	-2.852
1974-	25	-4.244	-4.086	-2.472	-1.857	-1.604	-1.768	-1.554	-1.500	-1.742	-2.746	-2.470	-2.102
1974-	37	-1.796	-2.252	-2.678	-3.200	-3.112	-3.505	-2.827	-3.402	-4.000	-4.687	-4.918	-4.976
1974-	49	-4.587	-4.804	-7.026	-7.427	*****							
1975-	1	-7.282	-8.326	-6.582	-4.655	-5.082	-5.582	-6.027	-6.117	-4.362	-6.100	-6.018	-5.830
1975-	13	-5.320	-5.096	-4.790	-4.964	-4.944	-5.660	-6.238	-6.582	-6.088	-4.687	-4.826	-4.554
1975-	25	-4.670	-3.928	-3.568	-2.575	-2.760	-3.112	-3.674	-4.288	-4.070	-3.594	-3.114	-3.255
1975-	37	-3.328	-3.246	-3.338	-3.486	-3.804	-4.565	-5.066	-5.228	-4.980	-4.825	-4.708	-4.814
1975-	49	-4.712	-4.610	-4.658	-5.114	-4.980							
1976-	1	-4.757	-4.880	-4.888	-5.094	-4.946	-4.074	-3.863	-3.736	-3.568	-3.948	-5.456	-5.386
1976-	13	-4.434	-4.798	-5.384	-4.812	-5.610	-5.684	-5.576	-5.200	-5.198	-5.717	-5.668	-6.752
1976-	25	-7.010	-8.066	-7.400	-7.670	-7.570	-7.210	-7.324	-7.452	-7.572	-7.562	-7.734	-8.875
1976-	37	-9.006	-8.898	-9.566	-10.997	-12.445	-14.140	-14.413	-15.177	-10.526	-9.930	-10.550	-10.787
1976-	49	-10.800	-10.468	-9.880	-10.388	*****							
1977-	1	-10.106	-9.618	-9.052	-7.662	-7.560	-7.938	-9.096	-8.150	-7.778	-7.722	-6.604	-6.384
1977-	13	-5.140	-4.126	-4.120	-4.492	-3.888	-3.148	-2.978	-2.142	-3.206	-5.120	-4.482	-4.408
1977-	25	-3.988	-3.496	-3.332	-3.960	-4.495	-3.598	-2.178	-1.926	-1.444	-1.120	-1.222	-1.107
1977-	37	0.068	0.090	0.352	0.972	1.885	2.278	1.808	1.928	1.805	2.172	1.336	-0.095
1977-	49	-0.300	0.294	0.194	0.450	*****							
1978-	1	0.610	0.730	0.782	0.734	0.588	0.006	-0.255	-0.235	-0.260	-0.384	-0.174	0.098
1978-	13	-0.200	-0.178	-0.276	-1.098	-2.342	-2.638	-3.022	-3.026	-3.062	-2.515	-3.094	-3.946
1978-	25	-3.502	-3.078	-2.762	-2.524	-2.608	-2.486	-2.314	-2.844	-2.880	-2.560	-2.500	-2.914
1978-	37	-3.160	-2.856	-3.307	-3.523	-3.119	-3.231	-2.331	-1.124	-1.992	-2.370	-2.481	-2.082
1978-	49	-2.386	-2.175	-1.740	-0.802	*****							
1979-	1	-0.810	-1.187	-2.010	-2.384	-2.729	-3.373	-3.200	-2.514	-1.917	-1.796	-1.319	-1.495
1979-	13	-1.577	-1.272	-0.841	-1.164	-1.574	-1.403	-1.034	-1.413	-1.382	-1.242	-1.224	-1.964

FORWARD EXCHANGE PREMIUM OR DISCOUNT (-) PERCENT *

WEEKLY

AVAILABLE FROM 71004 TO 79024 STATUS OF LAST PERIODS-
LAST UPDATED THURSDAY, JUN 14, 1979

1971- 4	-1.213	-0.848	-0.932	-0.903	-1.060	-1.480	-1.818	-1.040	-0.912	-0.738	-0.128	0.210
1971- 16	0.600	0.670	0.845	1.995	1.788	1.417	3.210	2.182	0.652	0.227	-0.154	0.050
1971- 28	0.202	0.324	0.596	1.142	1.700	2.330	3.570	4.842	3.950	3.184	2.458	1.816
1971- 40	0.976	1.060	0.904	0.655	0.862	1.137	1.185	1.580	1.397	1.268	1.366	1.490
1971- 52	2.232*****											
1972- 1	1.942	2.010	1.556	1.056	0.940	1.364	1.270	1.444	2.110	1.800	2.482	2.504
1972- 13	2.580	2.147	2.030	2.114	1.694	1.540	1.486	1.655	1.682	1.462	1.210	1.404
1972- 25	1.752	2.525	3.207	4.108	5.102	4.638	4.702	4.626	4.538	4.568	4.106	3.860
1972- 37	3.670	3.662	3.338	3.658	2.804	2.544	2.170	2.134	1.867	1.846	1.368	0.942
1972- 49	1.210	1.692	1.978	2.073*****								
1973- 1	1.997	2.206	2.354	2.334	2.500	4.894	7.093	7.730	7.958	9.520	8.422	9.515
1973- 13	8.920	8.144	5.748	4.136	4.695	4.682	5.110	6.212	6.120	6.005	3.816	3.242
1973- 25	2.527	2.125	3.445	3.455	3.680	2.248	2.278	3.550	3.798	3.572	4.138	3.342
1973- 37	3.472	3.234	4.396	4.338	4.158	3.884	3.482	2.152	0.422	1.248	0.787	-0.262
1973- 49	-1.188	-0.942	-0.545	-1.310*****								
1974- 1	-1.400	-3.220	-1.292	-0.562	-1.640	-1.482	-1.850	-1.722	-1.730	-1.754	-2.380	-2.160
1974- 13	-1.138	0.097	0.755	1.543	2.610	2.412	2.490	3.080	3.078	2.233	2.340	2.660
1974- 25	2.777	3.152	3.692	4.850	4.958	3.762	3.786	4.416	4.520	4.512	4.364	4.630
1974- 37	3.834	3.150	2.466	2.360	2.034	1.312	1.028	0.682	0.860	1.492	1.710	1.746
1974- 49	2.350	1.798	1.750	1.865*****								
1975- 1	2.103	2.378	1.402	0.862	0.604	0.246	0.815	1.390	1.296	1.454	1.364	1.398
1975- 13	1.554	1.844	2.894	2.742	2.230	2.256	2.196	1.864	1.080	1.197	1.466	1.410
1975- 25	1.330	1.508	2.056	3.072	3.184	2.956	3.038	3.226	4.062	4.022	3.972	3.945
1975- 37	3.756	3.978	3.966	3.956	4.256	3.795	2.956	2.626	2.785	2.680	2.660	2.746
1975- 49	2.875	2.516	2.518	2.318	2.540							
1976- 1	2.110	1.802	1.818	1.710	1.764	2.060	2.150	2.098	2.150	2.068	2.366	2.282
1976- 13	2.238	2.274	2.048	2.110	2.172	2.270	2.238	2.498	2.654	2.815	2.474	2.208
1976- 25	2.124	1.894	1.877	1.624	1.376	1.288	1.310	1.406	1.362	1.320	1.134	1.200
1976- 37	1.272	1.036	0.988	1.143	0.877	0.642	0.850	0.915	0.988	1.065	0.734	0.532
1976- 49	-0.072	0.036	0.266	0.090*****								
1977- 1	0.416	0.420	0.566	0.542	0.598	0.562	0.518	0.512	0.574	0.556	0.552	0.510
1977- 13	0.684	0.814	0.882	0.802	0.822	1.006	1.532	1.886	2.024	2.120	2.048	1.872
1977- 25	1.918	1.996	1.962	1.847	2.035	2.006	2.260	2.416	2.688	2.578	2.466	2.500
1977- 37	2.666	2.758	2.990	3.140	3.472	3.492	3.138	3.326	3.267	3.267	3.002	3.007
1977- 49	2.964	3.306	3.962	4.475*****								
1978- 1	4.615	4.440	4.636	4.292	4.316	4.160	4.055	4.267	4.316	4.288	4.046	3.932
1978- 13	4.064	4.224	4.170	3.954	4.064	4.394	4.550	4.638	4.608	4.655	4.658	4.896
1978- 25	5.206	5.364	5.297	5.084	5.140	4.980	4.966	5.106	5.464	5.460	5.234	5.315
1978- 37	5.424	5.685	6.079	6.107	6.318	6.510	6.858	7.486	7.902	8.641	8.052	7.968
1978- 49	7.668	7.488	7.793	8.569*****								
1979- 1	8.380	8.209	7.776	7.304	6.740	6.652	6.873	6.891	6.964	6.586	6.528	6.474
1979- 13	6.078	5.481	5.306	5.657	5.108	5.468	5.540	5.173	4.761	4.822	4.551	4.344

FRENCH FORWARD EXCHANGE PREMIUM OR DISCOUNT (-) PERCENT *

WEEKLY

AVAILABLE FROM 71004 TO 79024 STATUS OF LAST PERIODS-
LAST UPDATED WEDNESDAY, JUN 13, 1979

1971- 4	-0.607	-0.562	-0.588	-0.680	-0.774	-0.906	-1.086	-0.920	-0.938	-0.688	-0.446	-0.290
1971- 16	-0.274	-0.268	-0.345	1.100	0.113	0.245	0.372	-0.082	-0.247	-0.107	-0.404	-0.515
1971- 28	0.275	0.564	0.718	1.378	3.818	5.795	5.735	7.378	7.237	6.642	8.086	8.368
1971- 40	5.422	3.832	3.516	4.190	4.992	4.690	4.738	4.484	4.850	9.187	10.748	6.370
1971- 52	0.587*****											
1972- 1	0.228	0.332	0.348	-0.067	-0.196	-0.272	-0.310	-0.310	-0.166	-0.192	0.522	0.554
1972- 13	0.600	0.337	0.434	0.416	0.290	0.090	-0.378	-0.564	-0.404	-0.365	-0.162	0.253
1972- 25	0.464	0.935	0.675	0.886	1.124	0.942	0.980	0.720	0.788	0.822	0.866	0.805
1972- 37	1.010	0.942	0.636	0.744	0.465	0.112	-0.157	-0.522	-0.712	-0.994	-1.370	-1.362
1972- 49	-1.652	-1.934	-2.014	-2.045*****								
1973- 1	-2.162	-1.924	-1.616	-1.414	-1.012	-0.800	-0.900	-0.325	0.218	0.707	0.998	2.092
1973- 13	1.924	1.456	0.926	0.566	0.607	0.876	0.848	1.036	1.024	1.010	1.142	0.976
1973- 25	0.958	1.080	0.497	0.570	1.354	2.402	2.344	2.388	2.592	2.434	2.578	2.547
1973- 37	2.490	1.938	-1.474	-1.468	-0.790	-1.194	-1.655	-2.580	-2.067	-1.536	-1.292	-1.087
1973- 49	-1.150	-1.030	-1.288	-1.170*****								
1974- 1	-1.920	-3.618	-2.616	-6.522	-8.062	-7.722	-7.877	-8.147	-8.504	-10.780	-10.154	-9.468
1974- 13	-8.838	-7.852	-7.836	-8.520	-7.182	-5.988	-3.456	-2.912	-3.072	-2.887	-3.830	-4.126
1974- 25	-4.108	-4.580	-7.575	-4.855	-3.976	-4.630	-5.150	-5.764	-4.556	-4.558	-4.668	-5.485
1974- 37	-5.396	-5.268	-5.448	-5.554	-5.114	-4.887	-4.558	-4.774	-5.077	-5.732	-6.180	-6.798
1974- 49	-10.437	-10.566	-11.308	-12.052*****								
1975- 1	-9.900	-7.970	-6.268	-5.964	-4.610	-4.358	-4.360	-3.347	-2.786	-2.734	-2.978	-2.840
1975- 13	-2.522	-2.542	-3.360	-3.922	-3.468	-2.972	-3.148	-2.234	-2.126	-1.855	-2.326	-3.082
1975- 25	-3.542	-3.642	-3.252	-4.105	-4.860	-5.814	-3.836	-2.596	-1.536	-1.116	0.003	0.060
1975- 37	-0.058	-0.480	-0.142	-0.050	-0.032	-0.043	-0.564	-0.608	-0.477	-0.570	-0.548	-0.434
1975- 49	-0.722	-0.566	-0.486	-0.480	-0.562							
1976- 1	-0.890	-0.910	-0.988	-3.034	-2.892	-3.966	-5.167	-4.568	-4.474	-6.594	-12.650	-8.506
1976- 13	-6.448	-7.326	-7.506	-6.726	-5.894	-4.644	-4.602	-4.032	-3.700	-3.780	-4.506	-4.274
1976- 25	-3.836	-3.678	-3.490	-5.750	-7.058	-6.138	-5.668	-5.080	-5.496	-5.404	-5.116	-4.995
1976- 37	-5.112	-5.074	-5.698	-5.927	-6.150	-7.116	-6.746	-7.460	-7.260	-6.677	-6.750	-6.792
1976- 49	-7.038	-6.984	-7.060	-7.320*****								
1977- 1	-7.478	-7.038	-6.726	-6.768	-6.322	-5.810	-5.410	-6.135	-6.058	-5.898	-5.952	-5.658
1977- 13	-5.366	-4.870	-4.712	-4.732	-4.308	-4.718	-4.966	-4.688	-4.464	-4.632	-4.500	-4.344
1977- 25	-4.018	-3.644	-3.915	-4.407	-5.355	-5.476	-5.848	-5.382	-4.644	-4.238	-3.884	-4.077
1977- 37	-3.798	-3.350	-2.750	-2.102	-2.270	-2.150	-2.738	-3.204	-4.017	-5.702	-5.350	-6.345
1977- 49	-6.944	-6.196	-6.236	-6.470*****								
1978- 1	-6.152	-4.916	-4.974	-5.432	-5.570	-7.558	-7.475	-6.517	-5.982	-6.438	-4.652	-2.716
1978- 13	-2.292	-1.502	-1.700	-1.454	-1.792	-2.152	-2.022	-1.578	-1.404	-1.260	-1.768	-2.242
1978- 25	-2.168	-1.246	-1.520	-1.150	-1.194	-0.970	-0.622	-0.874	-0.580	-0.634	-0.218	0.030
1978- 37	0.416	0.711	0.323	-0.316	0.119	0.182	0.680	2.026	1.621	3.064	2.307	2.630
1978- 49	1.839	1.666	2.563	2.917*****								
1979- 1	2.575	2.635	2.854	2.644	2.288	2.698	2.967	2.728	2.961	2.702	2.247	2.673
1979- 13	2.691	2.637	2.717	2.834	2.461	2.268	2.247	1.401	0.229	0.523	-0.545	-0.717

DOLLAR FORWARD EXCHANGE PREMIUM OR DISCOUNT (-) PERCENT * WEEKLY
 AVAILABLE FROM 71004 TO 79024 STATUS OF LAST PERIODS-
 LAST UPDATED WEDNESDAY, JUN 13, 1979

1971- 4	0.240	0.378	0.422	0.283	0.106	0.062	0.172	0.438	0.594	1.026	1.586	2.845
1971- 16	1.894	1.172	1.475	2.755	2.512	2.245	2.842	2.260	2.126	1.696	1.780	1.685
1971- 28	1.796	2.082	2.366	2.400	2.800	2.700	3.655	4.258	3.722	3.136	3.318	2.762
1971- 40	1.746	1.282	0.918	0.440	0.507	0.420	0.808	0.950	1.075	1.037	0.954	0.890
1971- 52	0.925*****											
1972- 1	0.506	0.740	0.512	0.320	0.078	0.242	0.580	0.975	1.266	1.338	3.168	3.584
1972- 13	4.028	3.690	3.654	3.260	2.752	2.858	2.392	2.458	2.320	2.280	1.810	2.168
1972- 25	2.448	3.385	3.385	4.148	5.104	4.674	4.938	4.782	4.986	4.972	4.834	4.482
1972- 37	3.910	3.668	3.372	3.848	3.512	3.337	2.530	1.994	1.340	1.454	1.162	1.130
1972- 49	1.336	1.566	1.584	1.407*****								
1973- 1	1.257	1.406	1.402	1.460	1.946	3.002	4.030	4.240	5.278	8.126	7.564	7.824
1973- 13	8.258	8.148	6.682	6.052	5.310	4.942	4.220	4.748	4.598	4.170	4.047	4.082
1973- 25	3.792	3.352	1.392	1.482	2.386	2.336	1.988	1.780	1.566	1.246	0.970	0.932
1973- 37	0.730	1.198	0.630	-0.196	-0.587	-0.226	-0.695	-0.242	-0.122	0.255	0.478	0.452
1973- 49	-0.930	-3.752	-3.426	-3.560*****								
1974- 1	-3.182	-4.574	-2.406	-2.688	-1.984	-3.114	-2.397	-1.757	-1.850	-0.896	-0.714	-0.336
1974- 13	0.318	0.104	-0.026	0.360	0.420	0.750	0.630	1.206	1.204	1.537	1.188	0.844
1974- 25	1.414	2.070	1.660	2.122	1.200	0.732	1.716	2.004	1.714	2.016	2.678	2.572
1974- 37	2.574	1.906	1.738	2.240	1.858	1.330	1.028	0.940	0.965	1.455	2.016	2.278
1974- 49	2.420	1.892	2.078	2.115*****								
1975- 1	1.867	1.360	0.634	0.216	0.522	-0.356	-0.203	0.297	-0.230	-0.418	-0.352	-0.336
1975- 13	0.207	0.120	0.852	1.176	1.038	1.484	1.342	1.942	2.068	2.230	2.304	2.352
1975- 25	2.644	2.978	2.982	3.277	3.294	3.100	3.564	3.452	3.590	3.670	3.552	3.652
1975- 37	3.688	3.926	4.078	3.448	3.296	2.810	2.038	1.610	1.535	1.395	1.652	1.546
1975- 49	1.485	1.256	1.122	0.738	0.615							
1976- 1	0.365	0.228	0.336	0.598	1.046	1.948	2.483	2.528	2.598	2.728	2.850	2.504
1976- 13	2.324	1.980	2.112	2.276	2.140	1.988	2.004	2.356	1.994	1.142	0.266	0.518
1976- 25	-0.392	-1.858	-2.547	-2.502	-2.736	-2.986	-3.928	-5.078	-8.214	-9.710	-9.820	-8.397
1976- 37	-6.330	-7.102	-7.326	-7.380	-5.945	-4.970	-3.716	-3.642	-3.338	-3.212	-2.876	-2.110
1976- 49	-1.977	-1.960	-1.628	-1.342*****								
1977- 1	-1.234	-1.072	-1.004	-1.234	-1.276	-1.414	-1.204	-0.937	-0.440	-0.800	-0.680	-0.760
1977- 13	-0.700	-0.728	-0.754	-0.026	0.720	1.342	2.550	2.636	2.968	3.005	2.814	2.788
1977- 25	2.854	2.460	2.545	2.507	2.532	2.746	3.228	2.772	2.932	2.508	2.404	2.177
1977- 37	1.834	1.888	2.106	2.276	2.542	2.522	2.172	2.398	1.835	0.585	0.932	0.787
1977- 49	0.400	0.380	0.432	0.900*****								
1978- 1	1.410	1.784	2.862	2.738	2.568	2.276	2.037	1.955	1.928	1.758	2.002	2.246
1978- 13	2.412	2.588	2.470	2.716	2.986	3.116	3.348	3.414	3.472	3.470	3.282	3.558
1978- 25	3.870	4.086	3.945	3.580	3.436	2.914	2.728	2.290	2.442	3.040	3.132	3.248
1978- 37	3.363	3.355	1.962	-0.574	-2.960	-1.286	-0.259	1.130	2.750	3.768	2.521	2.038
1978- 49	1.708	1.567	1.886	2.696*****								
1979- 1	2.329	2.452	2.909	3.401	3.250	3.598	4.362	4.165	3.921	3.412	3.547	4.045
1979- 13	3.889	3.380	3.313	3.549	3.336	3.199	3.408	3.119	2.697	2.148	1.628	1.810

SWISS FORWARD EXCHANGE PREMIUM OR DISCOUNT (-) PERCENT *

WEEKLY

AVAILABLE FROM 71004 TO 79024 STATUS OF LAST PERIODS-
LAST UPDATED THURSDAY, JUN 14, 1979

&FWDEXC3MSWF2	INTERVAL	7104	7924	MISSING DATA.	ACCEPTED FOR	7104	7924						
1971- 4	-0.103	-0.236	-0.274	-0.440	-0.366	0.024	0.242	0.186	0.866	1.064	1.826	1.977	
1971- 16	2.248	2.522	2.850	2.800	3.096	2.875	3.110	2.340	1.716	1.704	1.608	1.927	
1971- 28	1.996	1.886	1.688	2.088	3.874	5.560	5.283	6.614	6.490	5.936	5.864	6.546	
1971- 40	5.894	5.570	5.096	4.617	4.620	4.788	5.124	5.178	4.837	4.147	3.780	3.120	
1971- 52	3.642*****												
1972- 1	4.064	4.448	4.322	4.200	4.350	4.302	4.276	4.447	4.532	4.348	4.670	4.796	
1972- 13	4.856	3.513	3.574	3.214	3.590	3.067	2.888	2.995	2.592	2.135	1.814	1.742	
1972- 25	1.812	2.240	1.945	2.718	4.310	4.368	4.610	4.436	4.486	4.592	4.392	4.430	
1972- 37	4.554	4.212	3.972	3.424	2.606	2.506	2.287	2.258	2.207	1.898	1.650	0.750	
1972- 49	0.634	0.682	0.698	0.510*****									
1973- 1	0.573	0.466	0.722	0.864	1.068	2.270	2.110	2.235	3.098	3.770	4.224	4.292	
1973- 13	4.332	4.840	4.732	4.592	4.697	4.700	4.918	5.556	6.044	6.275	6.198	5.652	
1973- 25	5.175	5.516	6.072	5.262	4.930	6.492	6.297	5.010	5.248	5.512	6.216	5.927	
1973- 37	5.750	5.386	5.250	4.734	4.982	4.856	4.557	3.462	2.735	2.714	1.970	0.532	
1973- 49	0.725	-0.134	-1.437	-1.520*****									
1974- 1	-1.085	-2.530	-2.580	-3.130	-1.900	-1.530	-1.970	-1.730	-1.418	-1.660	-2.516	-1.975	
1974- 13	-2.134	-0.200	0.544	1.000	2.350	2.257	2.447	2.310	2.816	2.272	2.090	1.760	
1974- 25	1.746	1.794	1.582	1.552	1.638	1.140	1.524	2.150	2.754	2.956	2.596	2.767	
1974- 37	2.076	1.702	1.526	1.464	1.494	1.465	1.242	0.766	1.175	1.285	1.780	1.682	
1974- 49	1.012	0.990	0.560	0.425*****									
1975- 1	0.707	1.066	1.446	1.290	1.516	1.804	1.987	2.332	2.986	2.708	2.102	2.086	
1975- 13	2.178	2.090	2.080	2.344	2.450	2.230	2.200	2.080	1.886	1.870	2.244	2.340	
1975- 25	2.290	2.524	2.866	2.885	3.174	2.780	2.712	2.722	3.390	4.194	5.064	5.077	
1975- 37	4.858	4.754	4.734	4.346	4.376	4.100	3.888	3.672	3.667	3.662	3.478	3.354	
1975- 49	3.102	3.062	3.070	3.128	2.830								
1976- 1	3.042	3.732	4.016	4.164	4.204	4.218	4.097	3.978	4.002	3.988	3.986	4.042	
1976- 13	4.052	4.108	4.168	4.264	4.196	4.404	4.382	4.758	4.846	4.910	4.732	5.068	
1976- 25	5.526	5.256	5.110	4.880	4.734	4.402	4.346	4.620	4.674	4.604	4.340	4.282	
1976- 37	4.316	4.034	3.812	3.320	3.570	3.722	3.710	3.530	3.164	3.260	2.792	2.727	
1976- 49	2.880	2.884	2.896	3.012*****									
1977- 1	3.366	3.784	3.974	3.784	3.782	3.622	3.530	3.107	2.678	2.366	2.108	1.696	
1977- 13	2.118	2.218	2.440	2.828	2.434	1.956	1.282	1.838	1.696	1.880	1.880	1.904	
1977- 25	1.862	2.128	2.595	2.657	2.535	2.882	3.436	3.700	4.052	4.126	3.942	4.025	
1977- 37	3.994	3.952	4.434	4.506	4.770	5.290	5.186	5.292	5.207	5.037	4.472	4.322	
1977- 49	4.552	4.788	5.126	5.640*****									
1978- 1	5.992	5.948	6.466	6.294	6.474	6.516	6.635	6.900	7.268	6.952	6.668	6.884	
1978- 13	6.910	7.072	7.150	6.900	6.680	6.824	6.780	6.766	6.658	6.702	6.828	6.890	
1978- 25	7.052	7.186	7.122	7.030	6.912	6.612	6.830	7.426	7.810	8.216	7.976	8.330	
1978- 37	8.347	8.721	8.969	9.145	9.667	10.139	10.278	11.086	11.374	11.935	11.566	11.439	
1978- 49	11.217	11.281	11.753	12.176*****									
1979- 1	11.971	11.667	11.363	11.177	10.595	10.575	10.817	10.663	10.982	10.766	10.644	10.808	
1979- 13	10.605	10.095	9.835	9.878	9.288	9.487	9.572	9.600	9.364	8.964	8.762	8.762	

ITALIAN LIRA FORWARD PREMIUM/DISCOUNT
NSA

ANNUALIZED PERCENT *

WEEKLY

AVAILABLE FROM 74041 TO 79024 STATUS OF LAST PERIODS-
LAST UPDATED WEDNESDAY, JUN 13, 1979

1974- 41	-9.453	-9.497	-9.366	-9.818	-9.185	-9.522	-9.610	-9.982	-10.850	-10.952	-11.866	-11.607
1974- 53	*****											
1975- 1	-9.327	-9.624	-7.058	-5.748	-6.778	-6.628	-6.587	-6.095	-6.156	-5.226	-5.734	-7.000
1975- 13	-6.652	-6.584	-4.416	-6.330	-5.630	-5.290	-5.174	-4.314	-4.666	-5.300	-4.586	-3.868
1975- 25	-3.322	-4.538	-4.994	-5.650	-5.974	-6.520	-7.054	-6.816	-6.780	-6.566	-5.448	-4.047
1975- 37	-3.164	-2.616	-3.560	-4.476	-3.744	-2.075	-3.770	-3.512	-3.197	-2.937	-2.690	-2.116
1975- 49	-2.255	-2.320	-2.270	-2.446	-2.492							
1976- 1	-2.597	-3.658	-4.244	-5.314	-5.010	-4.672	-4.450	-4.324	-5.628	-6.962	-11.184	-13.912
1976- 13	-14.778	-20.962	-21.038	-26.148	-29.608	-23.024	-33.742	-29.384	-21.798	-14.775	-17.460	-20.196
1976- 25	-21.048	-15.972	-13.310	-10.798	-12.380	-10.978	-11.730	-12.380	-15.778	-18.820	-22.920	-21.327
1976- 37	-16.744	-15.676	-20.350	-25.940	-30.697	-30.100	-24.858	-23.850	-20.204	-17.235	-18.352	-24.425
1976- 49	-26.298	-24.882	-26.656	-31.876	*****							
1977- 1	-30.184	-31.294	-30.768	-23.064	-18.136	-16.658	-17.322	-17.915	-15.018	-12.986	-13.332	-13.630
1977- 13	-13.864	-12.224	-12.898	-11.784	-9.896	-10.032	-10.578	-9.446	-8.534	-9.835	-9.498	-8.420
1977- 25	-8.526	-8.388	-8.417	-8.497	-9.792	-10.344	-9.950	-9.804	-10.334	-11.566	-10.520	-9.522
1977- 37	-8.068	-7.782	-7.462	-7.424	-6.975	-6.180	-6.430	-6.220	-5.842	-6.157	-6.202	-6.165
1977- 49	-9.198	-9.986	-12.576	-13.195	*****							
1978- 1	-11.370	-9.406	-11.498	-9.618	-8.638	-8.278	-6.405	-6.327	-6.694	-6.068	-7.140	-6.640
1978- 13	-6.412	-6.174	-5.490	-5.596	-5.998	-6.428	-5.932	-6.130	-5.858	-5.362	-4.512	-4.378
1978- 25	-4.220	-3.700	-3.385	-3.446	-3.592	-4.198	-4.396	-4.804	-5.160	-5.988	-5.938	-5.186
1978- 37	-3.597	-3.464	-5.044	-6.346	-5.414	-5.413	-5.085	-5.141	-4.535	-4.463	-4.690	-5.289
1978- 49	-4.318	-4.014	-3.647	-2.837	*****							
1979- 1	-2.238	-1.760	-1.365	-1.786	-2.429	-2.225	-1.743	-1.745	-1.585	-1.342	-0.971	-0.716
1979- 13	-0.740	-0.979	-1.509	-1.290	-1.256	-1.148	-1.058	-0.649	-1.340	-2.334	-2.304	-2.206

JAPANESE FORWARD EXCHANGE PREMIUM OR DISCOUNT (-) PERCENT *

AVAILABLE FROM 71021 TO 79024 STATUS OF LAST PERIODS-
LAST UPDATED WEDNESDAY, JUN 13, 1979

WEEKLY

1974-	1	*****	-22.118	-11.172	-13.926	-17.810	-10.966	-12.027	-16.252	-23.424	-16.606	-20.910	-21.282
1974-	13		-25.166	-23.340	-17.160	-12.648	-9.840	-5.984	-6.442	-6.604	-4.535	-3.827	-1.472
1974-	25		0.542	0.220	1.326	3.630	3.558	2.610	3.328	2.508	0.876	0.744	-0.200
1974-	37		-0.812	0.110	0.296	-1.550	-1.092	-0.937	-1.546	-1.862	-1.957	-2.085	-2.496
1974-	49		-2.820	-2.976	-3.024	-2.920*****							-2.760
1975-	1		-3.277	-3.044	-1.214	-0.306	0.140	-0.214	-0.420	-0.672	0.012	-0.660	-0.122
1975-	13		-0.706	-0.365	0.500	0.664	1.016	2.196	1.178	1.294	1.316	0.452	-0.707
1975-	25		-0.706	-0.484	0.060	0.427	0.506	0.582	0.616	0.192	-0.278	-0.324	-1.310
1975-	37		-1.922	-1.802	-3.266	-4.872	-4.892	-2.845	-1.698	-1.570	-1.072	-0.550	-0.356
1975-	49		-1.307	-1.458	-1.932	-1.874	-1.542						-0.898
1976-	1		-1.265	-0.756	-0.414	0.126	0.156	0.312	0.200	0.070	-0.132	0.036	-0.380
1976-	13		-0.792	-0.450	-0.300	0.418	0.252	0.008	0.024	-0.360	-0.420	-0.600	-0.516
1976-	25		-0.396	-0.220	-0.225	-0.446	-0.440	-0.586	-0.754	-0.386	-0.310	-0.040	-0.414
1976-	37		-0.464	-0.244	-0.276	-1.107	-1.262	-1.472	-0.962	-0.617	-0.494	-0.560	-0.682
1976-	49		-1.328	-1.582	-1.246	-1.428*****							-0.590
1977-	1		-1.076	-0.772	-0.530	-0.432	-0.740	-0.990	-1.476	-1.415	-1.062	-1.342	-1.712
1977-	13		-1.548	-1.512	-1.392	-1.238	-0.638	-0.200	-0.014	0.178	0.358	0.225	0.018
1977-	25		-0.312	-0.166	-0.105	0.017	0.122	0.014	0.084	0.138	0.276	0.582	0.768
1977-	37		1.274	1.322	1.498	2.314	2.887	3.000	2.822	3.230	3.142	3.060	4.758
1977-	49		3.508	2.800	3.794	4.687*****							4.452
1978-	1		5.325	5.022	5.112	4.310	4.132	3.532	3.422	4.065	4.722	4.874	4.998
1978-	13		7.392	6.308	5.702	5.620	5.424	5.654	5.668	5.052	4.142	4.717	5.108
1978-	25		4.966	5.138	5.692	5.534	5.734	6.288	6.538	6.630	6.926	6.822	6.558
1978-	37		6.463	6.635	6.844	6.804	6.766	6.683	6.794	8.269	9.488	10.147	9.748
1978-	49		10.003	9.584	9.510	11.154*****							10.554
1979-	1		11.579	10.867	9.606	9.280	8.278	8.137	7.627	7.074	7.101	7.136	6.193
1979-	13		5.547	4.528	5.312	5.261	5.219	5.553	6.013	5.809	5.602	5.218	5.236
													4.758

EURO-DOLLAR RATE - 3MO

PERCENT *

WEEKLY

AVAILABLE FROM 71001 TO 79024 STATUS OF LAST PERIODS-
 LAST UPDATED WEDNESDAY, JUN 13, 1979

1971- 1	6.440	6.138	5.814	5.590	5.814	5.758	5.397	5.290	5.214	5.036	5.062	5.036
1971- 13	5.274	5.638	6.083	5.838	6.026	6.412	7.364	7.052	6.862	7.705	7.312	7.164
1971- 25	6.988	6.800	6.627	6.414	6.262	6.452	6.838	7.526	8.627	8.522	9.127	8.752
1971- 37	8.088	8.214	8.212	7.302	6.802	6.552	6.155	5.970	5.955	6.052	6.676	6.657
1971- 49	6.600	6.464	6.182	6.313*****								
1972- 1	5.412	5.564	5.532	5.114	4.978	5.088	5.036	5.015	4.950	4.675	5.314	5.426
1972- 13	5.688	5.480	5.485	5.186	5.088	5.014	4.928	4.878	4.774	4.747	4.776	4.788
1972- 25	4.862	5.752	5.327	5.450	5.702	5.602	5.597	5.376	5.500	5.500	5.440	5.485
1972- 37	5.467	5.338	5.302	5.940	6.050	5.970	6.000	5.926	5.778	5.812	5.702	5.705
1972- 49	6.124	6.065	5.964	6.107*****								
1973- 1	5.875	5.888	6.064	6.152	6.576	6.940	7.080	7.547	8.180	8.810	8.402	8.264
1973- 13	8.592	8.576	8.112	7.900	8.083	8.212	8.252	8.547	8.516	8.652	8.688	8.752
1973- 25	8.776	8.914	9.262	9.762	9.976	11.088	11.350	11.502	11.426	11.312	11.514	11.548
1973- 37	11.452	11.426	10.798	10.376	10.690	10.038	9.580	9.266	9.390	9.576	9.800	10.426
1973- 49	10.478	10.714	11.490	10.813*****								
1974- 1	10.500	9.374	9.574	9.490	9.088	8.788	8.326	8.364	8.478	8.662	8.788	9.302
1974- 13	9.812	9.838	10.100	10.438	10.640	11.450	11.525	11.738	11.788	11.828	11.863	11.625
1974- 25	11.900	12.688	13.413	13.800	14.013	12.863	13.313	13.600	13.188	13.513	13.906	13.734
1974- 37	12.975	12.175	11.600	12.038	11.638	11.038	10.650	10.213	10.000	9.888	10.000	10.288
1974- 49	10.813	10.213	10.188	9.969*****								
1975- 1	10.229	9.725	8.663	8.088	8.013	7.250	7.100	7.488	7.338	7.350	6.813	6.595
1975- 13	6.838	6.980	7.438	7.013	6.788	6.925	6.688	6.500	5.988	5.984	6.013	5.850
1975- 25	5.773	6.288	6.838	7.363	7.113	7.163	7.063	6.975	7.238	7.163	7.500	7.225
1975- 37	7.188	7.438	7.500	7.725	7.950	7.250	6.713	6.638	6.763	6.638	6.763	6.850
1975- 49	6.925	6.600	6.563	6.350	5.896							
1976- 1	5.703	5.425	5.513	5.475	5.288	5.475	5.550	5.575	5.663	5.638	5.575	5.525
1976- 13	5.425	5.438	5.363	5.313	5.388	5.500	5.625	5.975	6.350	6.578	6.350	6.188
1976- 25	6.138	6.038	5.950	5.763	5.750	5.763	5.700	5.788	5.675	5.625	5.531	5.538
1976- 37	5.575	5.450	5.575	5.605	5.463	5.350	5.488	5.363	5.313	5.413	5.200	5.175
1976- 49	4.950	4.950	5.013	5.094*****								
1977- 1	5.031	5.038	5.225	5.175	5.238	5.063	5.013	5.063	5.150	5.088	5.100	5.088
1977- 13	5.238	5.175	5.271	5.088	5.138	5.338	5.663	5.800	5.975	6.000	5.875	5.675
1977- 25	5.800	5.800	5.763	5.771	5.750	5.775	6.113	6.175	6.463	6.363	6.297	6.263
1977- 37	6.488	6.588	6.775	6.975	7.188	7.300	7.050	7.138	7.225	7.088	7.013	6.975
1977- 49	6.988	7.113	7.000	7.328*****								
1978- 1	7.250	7.263	7.425	7.300	7.363	7.200	7.225	7.325	7.338	7.300	7.200	7.238
1978- 13	7.344	7.400	7.350	7.263	7.425	7.625	7.725	7.838	7.863	8.016	8.000	8.088
1978- 25	8.475	8.650	8.625	8.463	8.575	8.500	8.413	8.275	8.325	8.663	8.613	8.875
1978- 37	8.850	9.088	9.413	9.575	9.738	9.913	10.313	11.075	11.438	11.700	11.275	11.663
1978- 49	11.563	11.325	11.600	11.953*****								
1979- 1	11.813	11.463	11.213	11.050	10.650	10.625	10.901	10.800	10.838	10.613	10.638	10.738
1979- 13	10.625	10.538	10.525	10.813	10.488	10.713	10.875	10.800	10.625	10.675	10.525	10.400

COVERED INTERBANK STERLING

PERCENT *

WEEKLY

AVAILABLE FROM 71004 TO 79024 STATUS OF LAST PERIODS-
 LAST UPDATED TUESDAY, JUN 19, 1979

1971- 4	4.488	4.652	4.528	4.080	4.044	4.638	4.242	4.319	4.295	4.874	4.087	4.204
1971- 16	4.034	4.290	4.604	5.367	5.459	5.642	5.935	5.500	5.245	5.386	5.586	5.525
1971- 28	5.664	5.547	5.375	5.463	5.587	5.967	6.104	6.886	7.089	7.106	7.291	8.134
1971- 40	7.265	7.100	6.951	5.555	4.893	5.265	5.583	5.709	6.471	6.990	6.772	1.525
1971- 52	1.328*****											
1972- 1	5.339	5.518	5.540	5.190	4.864	4.675	4.730	4.694	4.852	4.565	4.683	4.869
1972- 13	4.985	4.913	4.774	4.819	4.530	4.563	4.524	4.602	4.367	4.505	4.471	4.632
1972- 25	3.743	1.867	4.362	4.488	4.877	5.037	5.019	4.534	4.582	5.177	5.046	4.638
1972- 37	4.682	4.624	4.667	4.960	5.048	5.038	5.150	4.820	5.084	4.802	5.076	4.965
1972- 49	5.419	5.430	5.101	5.095*****								
1973- 1	5.394	5.487	5.434	5.671	7.641	5.942	6.529	6.879	6.983	7.719	7.106	7.027
1973- 13	7.422	6.737	7.159	7.311	7.296	7.385	7.358	7.792	7.358	7.766	7.749	7.638
1973- 25	7.403	6.917	6.162	5.647	6.770	8.273	8.087	8.584	8.920	8.715	9.585	9.704
1973- 37	8.523	7.782	8.236	8.799	9.281	9.128	8.837	8.637	8.435	8.106	8.664	9.413
1973- 49	9.762	9.636	8.264	8.631*****								
1974- 1	9.069	7.541	7.903	7.182	6.019	3.368	4.146	5.420	5.579	4.183	4.806	5.367
1974- 13	6.756	6.822	6.780	5.688	6.009	7.959	8.108	9.139	9.461	9.920	9.790	9.323
1974- 25	8.173	8.831	10.713	11.346	11.685	11.511	11.782	11.526	10.903	9.824	10.093	10.286
1974- 37	10.238	9.407	9.006	8.419	8.423	8.216	8.580	8.000	7.360	6.691	7.009	7.035
1974- 49	7.909	7.793	6.176	5.025*****								
1975- 1	5.032	3.669	4.876	6.749	6.445	5.905	5.324	5.130	6.345	4.548	4.398	4.689
1975- 13	4.498	4.653	4.646	4.367	4.229	3.903	3.668	3.488	4.043	5.103	4.880	5.024
1975- 25	5.127	5.591	5.984	6.988	6.687	6.550	6.730	6.088	6.534	6.886	7.351	7.085
1975- 37	6.899	7.119	7.037	7.010	7.203	6.891	6.351	6.332	6.451	6.413	6.447	6.276
1975- 49	6.504	6.325	6.190	5.869	5.780							
1976- 1	5.695	5.220	5.101	4.692	4.363	4.934	5.025	4.933	5.129	4.592	3.052	3.098
1976- 13	4.083	3.711	3.236	3.730	4.053	4.297	4.199	4.645	5.474	5.480	5.423	4.075
1976- 25	3.785	2.896	3.556	3.291	3.431	3.813	3.610	3.356	3.257	3.304	3.222	2.101
1976- 37	2.748	3.471	2.709	1.586	1.350	0.149	0.179	-0.398	3.897	4.296	3.616	3.601
1976- 49	3.357	3.397	3.872	3.309*****								
1977- 1	3.622	4.009	4.693	5.248	4.422	3.506	2.253	2.957	3.143	3.054	3.821	3.493
1977- 13	4.337	4.719	4.643	3.999	4.369	4.690	4.690	5.318	4.251	2.605	3.264	3.331
1977- 25	3.685	4.211	4.316	3.734	3.304	4.070	5.319	5.240	5.369	5.462	5.368	5.437
1977- 37	6.157	5.904	6.120	6.636	7.085	7.156	6.756	6.789	6.652	6.961	6.315	6.853
1977- 49	6.657	7.012	6.935	7.208*****								
1978- 1	7.029	6.879	6.982	6.908	6.985	6.619	6.541	6.773	6.723	6.597	6.511	6.687
1978- 13	6.401	6.544	6.869	6.469	5.413	5.664	5.861	6.117	6.415	6.569	6.519	6.117
1978- 25	6.572	6.895	7.280	7.413	7.364	7.850	7.541	6.663	6.378	6.743	6.708	6.319
1978- 37	6.005	6.279	5.954	6.092	6.803	7.247	8.319	9.820	9.488	9.733	9.730	10.017
1978- 49	9.667	10.009	10.495	11.548*****								
1979- 1	11.634	11.176	10.291	10.203	10.232	10.087	10.291	10.590	10.772	10.462	10.293	10.199
1979- 13	10.514	10.702	10.473	10.365	10.092	10.319	10.436	10.395	10.427	10.550	10.528	10.199

DIFFERENTIAL: EURO-DOLLAR MINUS COVERED LONDON

PERCENT *

WEEKLY

AVAILABLE FROM 71001 TO 79024 STATUS OF LAST PERIODS-
LAST UPDATED TUESDAY, JUN 19, 1979

1971- 1	-0.560	-0.992	-1.436	1.102	1.162	1.230	1.317	1.246	0.576	0.794	0.743	0.741
1971- 13	0.400	1.551	1.879	1.804	1.736	1.808	1.997	1.593	1.220	1.770	1.812	1.919
1971- 25	1.602	1.214	1.102	0.750	0.715	1.077	1.375	1.939	2.660	2.418	2.241	1.663
1971- 37	0.982	0.923	0.078	0.037	-0.298	-0.399	0.600	1.077	0.690	0.469	0.967	0.186
1971- 49	-0.390	-0.308	4.657	4.985*****								
1972- 1	0.073	0.046	-0.008	-0.076	0.114	0.413	0.306	0.321	0.098	0.110	0.631	0.557
1972- 13	0.703	0.567	0.711	0.367	0.558	0.451	0.404	0.276	0.407	0.242	0.305	0.156
1972- 25	1.119	3.885	0.965	0.962	0.825	0.565	0.578	0.842	0.918	0.323	0.394	0.847
1972- 37	0.785	0.714	0.635	0.980	1.002	0.932	0.850	1.106	0.694	1.010	0.626	0.740
1972- 49	0.705	0.635	0.863	1.012*****								
1973- 1	0.481	0.401	0.630	0.481	-1.065	0.998	0.551	0.668	1.197	1.091	1.296	1.237
1973- 13	1.170	1.839	0.953	0.589	0.787	0.827	0.894	0.755	1.158	0.886	0.939	1.114
1973- 25	1.373	1.997	3.100	4.115	3.206	2.815	3.263	2.918	2.506	2.597	1.929	1.844
1973- 37	2.929	3.644	2.562	1.577	1.409	0.910	0.743	0.629	0.955	1.470	1.136	1.013
1973- 49	0.716	1.078	3.226	2.182*****								
1974- 1	1.431	1.833	1.671	2.308	3.069	5.420	4.180	2.944	2.899	4.479	3.982	3.935
1974- 13	3.056	3.016	3.320	4.750	4.631	3.491	3.417	2.599	2.327	1.908	2.073	2.302
1974- 25	3.727	3.857	2.700	2.454	2.328	1.352	1.531	2.074	2.285	3.689	3.813	3.448
1974- 37	2.737	2.768	2.594	3.619	3.215	2.822	2.070	2.213	2.640	3.197	2.991	3.253
1974- 49	2.904	2.420	4.012	4.944*****								
1975- 1	5.197	6.056	3.787	1.339	1.568	1.345	1.776	2.358	0.993	2.802	2.415	1.906
1975- 13	2.340	2.327	2.792	2.646	2.559	3.022	3.020	3.012	1.945	0.881	1.133	0.826
1975- 25	0.646	0.697	0.854	0.375	0.426	0.613	0.333	0.887	0.704	0.277	0.149	0.140
1975- 37	0.289	0.319	0.463	0.716	0.747	0.360	0.362	0.306	0.312	0.225	0.316	0.574
1975- 49	0.421	0.275	0.373	0.481	0.116							
1976- 1	0.008	0.205	0.412	0.783	0.925	0.542	0.525	0.643	0.534	1.046	2.524	2.427
1976- 13	1.342	1.726	2.126	1.583	1.335	1.203	1.427	1.330	0.876	1.099	0.928	2.113
1976- 25	2.353	3.141	2.394	2.472	2.320	1.950	2.091	2.432	2.418	2.321	2.310	3.437
1976- 37	2.827	1.979	2.867	4.019	4.113	5.201	5.309	5.761	1.416	1.117	1.584	1.574
1976- 49	1.593	1.553	1.141	1.785*****								
1977- 1	1.410	1.029	0.533	-0.073	0.816	1.557	2.760	2.106	2.007	2.034	1.279	1.594
1977- 13	0.901	0.456	0.628	1.088	0.769	0.648	0.973	0.482	1.724	3.395	2.611	2.344
1977- 25	2.115	1.589	1.447	2.037	2.446	1.705	0.794	0.936	1.093	0.901	0.930	0.826
1977- 37	0.331	0.684	0.655	0.339	0.103	0.145	0.295	0.349	0.573	0.127	0.697	0.122
1977- 49	0.330	0.101	0.065	0.121*****								
1978- 1	0.221	0.384	0.444	0.392	0.378	0.581	0.684	0.552	0.615	0.703	0.690	0.550
1978- 13	0.943	0.856	0.481	0.794	2.013	1.961	1.865	1.720	1.448	1.447	1.481	1.971
1978- 25	1.903	1.755	1.345	1.050	1.211	0.651	0.871	1.612	1.947	1.920	1.905	2.556
1978- 37	2.845	2.809	3.459	3.483	2.935	2.666	1.994	1.255	1.950	1.967	1.545	1.646
1978- 49	1.896	1.316	1.105	0.405*****								
1979- 1	0.179	0.287	0.922	0.847	0.418	0.538	0.610	0.210	0.066	0.151	0.345	0.539
1979- 13	0.112	-0.165	0.053	0.448	0.395	0.394	0.439	0.405	0.198	0.125	-0.002	0.286

COVERED FRANKFURT INTERBANK LOAN RATE

PERCENT *

WEEKLY

AVAILABLE FROM 71001 TO 79024 STATUS OF LAST PERIODS-
 LAST UPDATED TUESDAY, JUN 19, 1979

1971- 1	7.500	7.500	7.500	6.264	6.636	6.551	6.460	6.171	5.873	5.767	6.560	6.691
1971- 13	6.000	6.370	6.333	6.859	6.870	7.048	8.216	7.935	7.559	9.379	8.597	7.543
1971- 25	7.111	6.843	7.671	7.826	7.950	8.297	8.784	9.232	9.874	11.329	12.433	11.645
1971- 37	10.865	10.125	9.350	8.996	8.961	8.862	8.287	8.258	7.966	7.825	8.357	8.171
1971- 49	7.789	8.139	8.265	8.517	*****							
1972- 1	7.469	7.417	6.826	6.320	6.072	6.883	6.165	6.211	6.885	6.702	7.392	7.153
1972- 13	7.109	6.792	6.804	7.020	6.655	6.559	6.254	6.174	6.080	5.858	5.974	6.040
1972- 25	6.272	7.053	7.995	8.907	9.720	9.190	9.508	9.299	9.210	9.372	9.157	9.100
1972- 37	8.968	8.960	8.763	10.096	9.732	9.709	9.329	9.423	10.025	10.003	9.516	9.081
1972- 49	9.856	10.479	10.771	10.496	*****							
1973- 1	10.037	9.936	10.364	10.230	10.500	12.904	15.332	15.789	15.990	17.941	17.050	18.473
1973- 13	17.865	16.817	15.892	15.250	16.330	16.822	17.770	19.097	19.040	18.821	17.672	17.355
1973- 25	16.464	15.613	17.901	17.450	17.966	16.452	18.369	18.759	18.587	17.445	18.030	17.585
1973- 37	17.657	17.524	18.392	18.363	18.766	18.575	17.920	16.479	14.625	15.141	13.625	12.812
1973- 49	11.773	12.074	12.437	11.647	*****							
1974- 1	11.139	9.386	10.669	11.390	9.987	10.213	9.024	8.815	8.538	8.675	8.356	8.930
1974- 13	10.080	11.225	11.325	11.613	12.071	11.718	11.703	11.847	11.795	11.283	11.896	11.982
1974- 25	12.008	12.500	13.347	14.010	14.196	13.008	13.073	13.960	14.127	14.079	13.968	14.265
1974- 37	13.324	12.624	11.984	11.896	11.743	10.943	10.753	10.238	10.305	10.566	10.146	10.358
1974- 49	11.034	10.457	10.408	10.337	*****							
1975- 1	10.514	10.043	9.049	8.418	8.155	7.530	7.208	7.561	7.235	7.636	7.104	6.937
1975- 13	6.935	7.001	7.688	7.313	7.057	7.244	7.148	6.812	6.144	6.172	6.243	6.086
1975- 25	6.046	6.346	7.001	7.707	7.760	7.570	7.633	7.621	7.901	7.598	7.790	7.944
1975- 37	7.753	7.816	7.783	7.975	8.299	7.833	6.986	6.713	6.732	6.707	6.787	6.894
1975- 49	7.004	6.682	6.765	6.567	6.767							
1976- 1	6.131	5.720	5.736	5.566	5.661	5.839	5.850	5.838	5.830	5.787	6.048	5.983
1976- 13	5.918	5.894	5.666	5.729	5.691	5.810	5.898	6.181	6.459	6.617	6.373	6.270
1976- 25	6.246	6.154	6.117	5.921	5.791	5.782	5.825	5.962	5.857	5.835	5.667	5.794
1976- 37	5.867	5.588	5.559	5.982	5.688	5.370	5.600	5.526	5.559	5.637	5.362	5.259
1976- 49	4.627	4.876	5.109	4.966	*****							
1977- 1	5.161	5.165	5.353	5.188	5.285	5.229	5.124	5.138	5.261	5.283	5.258	5.196
1977- 13	5.382	5.403	5.459	5.361	5.411	5.598	6.049	6.337	6.358	6.468	6.350	6.092
1977- 25	6.163	6.237	6.253	6.167	6.246	6.147	6.343	6.470	6.745	6.664	6.541	6.555
1977- 37	6.763	6.846	7.111	7.343	7.568	7.628	7.250	7.440	7.391	7.361	7.092	7.199
1977- 49	7.205	7.490	7.800	8.191	*****							
1978- 1	8.226	8.019	8.207	7.830	7.854	7.656	7.540	7.694	7.803	7.765	7.581	7.466
1978- 13	7.616	7.791	7.737	7.519	7.650	8.008	8.153	8.280	8.249	8.317	8.259	8.520
1978- 25	8.873	9.073	8.996	8.801	8.948	8.787	8.722	8.833	9.103	9.119	8.932	9.013
1978- 37	9.103	9.427	9.836	10.026	10.351	10.453	10.743	11.459	11.808	12.483	11.903	11.854
1978- 49	11.612	11.634	11.972	12.757	*****							
1979- 1	12.617	11.934	11.487	11.408	10.920	10.811	11.166	11.052	11.166	10.875	10.888	10.935
1979- 13	10.707	10.671	10.929	11.252	10.739	11.157	11.369	11.079	10.772	10.920	11.049	10.844

DIFFERENTIAL: EURO-DOLLAR MINUS COVERED FRANKFURT PERCENT *

WEEKLY

AVAILABLE FROM 71001 TO 79024 STATUS OF LAST PERIODS-
LAST UPDATED TUESDAY, JUN 19, 1979

1971- 1	-1.060	-1.362	-1.686	-0.674	-0.822	-0.793	-1.063	-0.881	-0.659	-0.731	-1.498	-1.655
1971- 13	-0.726	-0.732	-0.250	-1.021	-0.844	-0.636	-0.852	-0.883	-0.697	-1.674	-1.285	-0.379
1971- 25	-0.123	-0.043	-1.044	-1.412	-1.688	-1.845	-1.946	-1.706	-1.247	-2.807	-3.306	-2.893
1971- 37	-2.777	-1.911	-1.138	-1.694	-2.159	-2.310	-2.132	-2.288	-2.011	-1.773	-1.681	-1.514
1971- 49	-1.189	-1.675	-2.083	-2.204*****								
1972- 1	-2.057	-1.853	-1.294	-1.206	-1.094	-1.795	-1.129	-1.196	-1.935	-2.027	-2.078	-1.727
1972- 13	-1.421	-1.312	-1.319	-1.834	-1.567	-1.545	-1.326	-1.296	-1.306	-1.111	-1.198	-1.252
1972- 25	-1.410	-1.301	-2.668	-3.457	-4.018	-3.588	-3.911	-3.923	-3.710	-3.872	-3.717	-3.615
1972- 37	-3.501	-3.622	-3.461	-4.156	-3.682	-3.739	-3.329	-3.497	-4.247	-4.191	-3.814	-3.376
1972- 49	-3.732	-4.414	-4.807	-4.389*****								
1973- 1	-4.162	-4.048	-4.300	-4.078	-3.924	-5.964	-8.252	-8.242	-7.810	-9.131	-8.648	-10.209
1973- 13	-9.273	-8.241	-7.780	-7.350	-8.247	-8.610	-9.518	-10.550	-10.524	-10.169	-8.984	-8.603
1973- 25	-7.688	-6.699	-8.639	-7.688	-7.990	-5.364	-7.019	-7.257	-7.161	-6.133	-6.516	-6.037
1973- 37	-6.205	-6.098	-7.594	-7.987	-8.076	-8.537	-8.340	-7.213	-5.235	-5.565	-3.825	-2.386
1973- 49	-1.295	-1.360	-0.947	-0.834*****								
1974- 1	-0.639	-0.012	-1.095	-1.900	-0.899	-1.425	-0.698	-0.451	-0.060	-0.013	0.432	0.372
1974- 13	-0.268	-1.387	-1.225	-1.175	-1.431	-0.268	-0.178	-0.109	-0.007	0.545	-0.033	-0.357
1974- 25	-0.108	0.188	0.066	-0.210	-0.183	-0.145	0.240	-0.360	-0.939	-0.566	-0.062	-0.531
1974- 37	-0.349	-0.449	-0.384	0.142	-0.105	0.095	-0.103	-0.025	-0.305	-0.678	-0.146	-0.070
1974- 49	-0.221	-0.244	-0.220	-0.368*****								
1975- 1	-0.285	-0.318	-0.386	-0.330	-0.142	-0.280	-0.108	-0.073	0.103	-0.286	-0.291	-0.342
1975- 13	-0.097	-0.021	-0.230	-0.300	-0.269	-0.319	-0.460	-0.312	-0.156	-0.188	-0.230	-0.236
1975- 25	-0.273	-0.058	-0.163	-0.344	-0.647	-0.407	-0.570	-0.646	-0.663	-0.435	-0.290	-0.719
1975- 37	-0.565	-0.378	-0.283	-0.250	-0.348	-0.583	-0.273	-0.075	0.031	-0.069	-0.024	-0.044
1975- 49	-0.079	-0.082	-0.202	-0.217	-0.871							
1976- 1	-0.428	-0.294	-0.223	-0.091	-0.373	-0.364	-0.299	-0.262	-0.167	-0.149	-0.472	-0.458
1976- 13	-0.493	-0.457	-0.304	-0.416	-0.303	-0.310	-0.273	-0.206	-0.109	-0.038	-0.023	-0.083
1976- 25	-0.108	-0.116	-0.167	-0.159	-0.041	-0.020	-0.124	-0.174	-0.182	-0.209	-0.135	-0.256
1976- 37	-0.291	-0.138	0.016	-0.377	-0.225	-0.019	-0.112	-0.163	-0.247	-0.224	-0.162	-0.084
1976- 49	0.323	0.074	-0.096	0.128*****								
1977- 1	-0.129	-0.127	-0.128	-0.013	-0.047	-0.166	-0.111	-0.076	-0.111	-0.195	-0.158	-0.108
1977- 13	-0.144	-0.228	-0.188	-0.273	-0.273	-0.260	-0.387	-0.536	-0.383	-0.468	-0.475	-0.416
1977- 25	-0.363	-0.437	-0.491	-0.395	-0.496	-0.371	-0.230	-0.295	-0.282	-0.301	-0.244	-0.292
1977- 37	-0.275	-0.258	-0.336	-0.368	-0.380	-0.327	-0.200	-0.302	-0.166	-0.273	-0.080	-0.224
1977- 49	-0.218	-0.378	-0.799	-0.863*****								
1978- 1	-0.976	-0.756	-0.782	-0.529	-0.491	-0.456	-0.315	-0.368	-0.465	-0.464	-0.381	-0.229
1978- 13	-0.272	-0.391	-0.387	-0.256	-0.225	-0.383	-0.428	-0.442	-0.387	-0.301	-0.259	-0.432
1978- 25	-0.398	-0.423	-0.370	-0.338	-0.373	-0.287	-0.309	-0.558	-0.778	-0.456	-0.319	-0.138
1978- 37	-0.253	-0.339	-0.423	-0.451	-0.613	-0.540	-0.431	-0.384	-0.370	-0.782	-0.628	-0.191
1978- 49	-0.049	-0.309	-0.372	-0.803*****								
1979- 1	-0.804	-0.471	-0.274	-0.357	-0.270	-0.185	-0.265	-0.252	-0.328	-0.262	-0.250	-0.197
1979- 13	-0.082	-0.133	-0.404	-0.439	-0.252	-0.444	-0.494	-0.278	-0.147	-0.245	-0.524	-0.443

90-119 DAY US COMMERCIAL PAPER/SMT WK AVG
NSA

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WEEKLY

AVAILABLE FROM 71014 TO 79024 STATUS OF LAST PERIODS-
LAST UPDATED THURSDAY, JUN 14, 1979

1971- 14	4.350	4.350	4.530	4.680	4.880	5.000	5.030	5.180	5.190	5.230	5.350	5.500
1971- 26	5.550	5.750	5.750	5.750	5.750	5.750	5.780	5.880	5.630	5.630	5.630	5.680
1971- 38	5.750	5.730	5.630	5.570	5.450	5.160	5.070	4.900	4.850	4.750	4.750	4.750
1971- 50	4.750	4.680	4.500*****									
1972- 1	4.350	4.130	3.980	3.880	3.880	3.880	3.800	3.750	3.780	3.880	4.000	4.250
1972- 13	4.280	4.410	4.580	4.630	4.550	4.500	4.480	4.480	4.400	4.380	4.480	4.500
1972- 25	4.600	4.750	4.820	4.880	4.880	4.780	4.730	4.630	4.700	4.800	4.850	5.000
1972- 37	5.000	5.080	5.130	5.130	5.250	5.250	5.250	5.150	5.130	5.130	5.230	5.250
1972- 49	5.280	5.280	5.450	5.500*****								
1973- 1	5.630	5.630	5.700	5.850	5.930	6.130	6.130	6.160	6.250	6.400	6.650	6.880
1973- 13	7.000	7.080	7.130	7.130	7.130	7.130	7.130	7.180	7.330	7.440	7.680	7.800
1973- 25	8.030	8.180	8.560	8.880	9.100	9.580	9.850	10.080	10.250	10.250	10.430	10.500
1973- 37	10.500	10.500	10.100	9.630	9.530	9.330	9.060	8.450	8.780	9.030	9.280	9.250
1973- 49	9.330	9.480	9.180	9.160*****								
1974- 1	9.160	8.980	8.880	8.980	8.650	8.250	8.030	7.880	7.880	8.150	8.330	8.580
1974- 13	9.100	9.450	9.630	9.800	10.030	10.650	10.980	11.000	10.900	10.410	10.850	10.700
1974- 25	11.230	11.450	11.950	12.090	12.250	11.900	11.450	11.550	11.675	11.850	12.000	11.940
1974- 37	11.780	11.650	10.930	10.500	10.130	9.560	9.375	8.925	9.000	9.000	8.880	8.930
1974- 49	9.220	9.000	9.130	9.250*****								
1975- 1	9.340	8.430	7.730	7.180	6.550	6.600	6.380	6.380	6.250	6.250	6.180	5.980
1975- 13	5.900	6.030	6.100	6.180	6.130	6.100	5.980	5.900	5.600	5.380	5.430	5.550
1975- 25	5.530	5.790	6.200	6.280	6.250	6.350	6.380	6.500	6.580	6.630	6.630	6.690
1975- 37	6.750	6.800	6.830	6.800	6.830	6.530	6.230	5.930	5.880	5.810	5.750	5.880
1975- 49	5.810	5.930	5.980	5.900	5.720							
1976- 1	5.440	5.150	5.125	5.030	5.000	5.130	5.210	5.150	5.200	5.250	5.330	5.300
1976- 13	5.130	5.200	5.100	5.030	5.000	5.130	5.250	5.430	5.680	5.810	5.880	5.900
1976- 25	5.850	5.680	5.750	5.600	5.500	5.400	5.380	5.380	5.380	5.350	5.300	5.380
1976- 37	5.380	5.330	5.250	5.250	5.190	5.050	5.000	5.000	5.080	5.130	4.900	4.750
1976- 49	4.680	4.650	4.680	4.630*****								
1977- 1	4.630	4.680	4.750	4.750	4.800	4.780	4.750	4.750	4.750	4.750	4.750	4.750
1977- 13	4.750	4.750	4.750	4.750	4.750	4.830	5.050	5.350	5.480	5.500	5.460	5.440
1977- 25	5.400	5.390	5.380	5.380	5.380	5.380	5.490	5.600	5.800	5.890	5.880	5.880
1977- 37	6.010	6.170	6.220	6.310	6.430	6.590	6.570	6.550	6.570	6.560	6.520	6.530
1977- 49	6.540	6.600	6.640	6.660*****								
1978- 1	6.680	6.690	6.800	6.790	6.762	6.760	6.760	6.780	6.750	6.750	6.750	6.750
1978- 13	6.760	6.760	6.800	6.790	6.860	6.910	6.960	7.060	7.140	7.190	7.340	7.540
1978- 25	7.660	7.750	7.780	7.840	7.880	7.880	7.810	7.780	7.760	7.850	7.930	8.070
1978- 37	8.300	8.450	8.520	8.640	8.830	8.970	9.090	9.330	10.010	10.240	10.210	10.150
1978- 49	10.250	10.270	10.360	10.520*****								
1979- 1	10.570	10.370	10.310	10.190	10.020	9.940	9.960	9.960	9.960	9.960	9.970	9.950
1979- 13	9.810	9.760	9.970	10.070	9.670	9.760	9.920	9.980	9.990	9.950	9.920	9.860

COVERED CANADIAN FINANCE PAPER

PERCENT * WEEKLY

AVAILABLE FROM 71001 TO 79024 STATUS OF LAST PERIODS-
LAST UPDATED TUESDAY, JUN 19, 1979

1971- 1	6.000	6.250	5.880	4.644	4.644	4.831	4.698	4.024	3.961	3.658	3.855	3.921
1971- 13	3.649	4.151	4.458	4.550	4.807	4.689	5.219	5.180	5.178	5.257	5.203	5.155
1971- 25	5.608	5.390	5.539	6.108	6.110	5.813	5.641	6.251	6.237	5.907	5.946	5.944
1971- 37	6.009	5.999	5.929	5.737	5.826	5.368	5.171	5.071	4.718	4.978	5.008	5.026
1971- 49	4.848	4.897	5.039	4.852*****								
1972- 1	5.178	4.655	4.315	4.151	4.086	4.080	3.958	4.030	4.320	3.854	4.502	4.577
1972- 13	4.713	4.786	4.683	4.906	4.752	4.630	4.713	4.522	4.323	4.348	4.419	4.565
1972- 25	4.259	5.009	4.728	4.814	5.053	5.259	5.073	4.854	4.824	5.171	4.946	5.331
1972- 37	5.335	5.311	5.179	5.284	5.412	5.378	5.292	5.211	5.341	5.372	5.363	5.363
1972- 49	5.347	5.405	5.487	5.591*****								
1973- 1	5.757	5.817	6.003	6.271	6.401	6.660	6.825	7.048	7.042	7.177	7.305	7.425
1973- 13	7.562	7.524	7.455	7.434	7.572	7.686	7.694	7.556	7.884	7.902	7.892	8.077
1973- 25	8.446	8.557	8.676	9.146	9.391	9.930	10.411	10.108	10.895	10.958	10.997	11.096
1973- 37	10.921	10.784	10.467	10.289	9.935	9.208	8.969	8.569	8.880	9.114	9.242	9.496
1973- 49	9.497	9.481	9.246	9.418*****								
1974- 1	9.239	9.013	8.970	9.144	8.870	8.646	8.289	8.207	8.171	8.360	8.605	8.836
1974- 13	9.175	9.549	9.844	10.190	10.509	10.649	11.029	10.955	11.471	11.569	11.587	11.282
1974- 25	11.501	12.165	12.681	13.642	13.486	13.225	13.009	13.167	12.975	13.148	13.632	13.564
1974- 37	13.248	12.615	11.851	11.758	11.527	11.062	10.739	10.292	10.407	10.257	9.972	10.082
1974- 49	10.538	10.497	10.575	10.307*****								
1975- 1	10.175	9.902	8.499	8.094	7.364	7.326	7.550	7.447	7.254	7.082	7.124	6.971
1975- 13	6.898	7.100	7.307	7.197	6.908	6.919	6.567	7.313	6.147	6.047	6.094	5.994
1975- 25	5.929	5.857	6.548	7.164	6.962	7.193	7.327	7.004	7.437	7.204	7.359	7.268
1975- 37	7.506	7.515	7.411	7.338	7.582	6.910	6.771	6.566	6.513	6.388	6.550	6.474
1975- 49	6.431	6.575	6.448	6.575	6.391							
1976- 1	5.737	5.242	5.505	5.550	5.385	5.285	5.409	5.224	5.383	5.317	5.114	4.924
1976- 13	5.307	5.242	5.256	5.132	5.296	5.459	5.740	6.149	6.573	6.477	6.312	6.228
1976- 25	6.110	5.810	5.733	5.522	5.575	5.589	5.318	5.477	5.707	5.324	5.609	5.494
1976- 37	5.449	5.244	5.373	5.493	5.394	5.265	5.303	5.208	5.230	5.381	5.044	4.556
1976- 49	4.835	4.669	4.772	5.236*****								
1977- 1	5.000	5.038	5.268	5.288	5.259	5.179	5.027	4.836	4.879	4.892	4.969	4.707
1977- 13	4.896	4.910	4.925	4.954	5.081	5.324	5.551	5.766	6.262	5.967	5.808	5.661
1977- 25	5.750	5.724	5.755	5.861	5.784	5.731	6.006	6.080	6.351	6.162	6.126	6.221
1977- 37	6.446	6.629	6.628	6.791	6.822	6.915	6.917	6.944	6.896	6.981	6.830	6.779
1977- 49	6.950	7.184	7.006	7.056*****								
1978- 1	7.135	7.188	7.356	7.249	7.266	7.126	7.046	7.041	7.113	7.030	7.042	6.977
1978- 13	7.115	7.022	7.098	6.995	7.621	7.493	7.686	7.854	7.796	7.951	7.869	7.900
1978- 25	8.201	8.337	8.389	8.358	8.393	8.329	8.066	8.193	8.178	8.514	8.391	8.501
1978- 37	8.615	8.880	9.284	9.358	9.587	9.797	10.200	10.890	11.125	11.421	11.141	11.372
1978- 49	11.384	11.177	11.336	11.581*****								
1979- 1	11.630	11.258	11.229	11.011	10.444	10.636	10.929	10.874	10.750	10.734	10.761	10.769
1979- 13	10.691	10.663	10.687	10.924	10.732	10.743	10.829	10.801	10.663	10.566	10.627	10.357

COVERED ZURICH INTERBANK RATE
NSA

PERCENT *

WEEKLY

AVAILABLE FROM 75035 TO 79024 STATUS OF LAST PERIODS-
LAST UPDATED TUESDAY, JUN 19, 1979

&COVSWISS	INTERVAL	7535	7924	MISSING DATA.	ACCEPTED FOR	7535	7924						
1975- 35	7.596	7.229	7.161	7.537	7.643	7.682	8.015	7.232	6.665	6.472	6.569	6.640	
1975- 47	6.655	6.656	6.831	6.538	6.446	6.151	5.767						
1976- 1	5.520	5.347	5.253	5.326	5.240	5.279	5.359	5.442	5.643	5.680	5.551	5.557	
1976- 13	5.365	5.371	5.305	5.401	5.308	5.592	5.545	6.048	6.263	6.555	6.345	6.131	
1976- 25	6.413	6.067	6.097	6.069	5.645	5.640	5.736	5.834	5.844	5.641	5.502	5.647	
1976- 37	5.706	5.423	5.225	5.557	5.386	5.362	5.375	5.472	5.230	5.402	5.033	4.993	
1976- 49	5.071	4.823	4.885	4.800*****									
1977- 1	4.753	5.021	5.211	4.945	5.145	5.060	4.892	4.871	5.270	4.856	4.998	5.035	
1977- 13	5.159	5.109	5.123	4.993	5.075	5.247	5.621	5.681	5.870	5.930	5.924	5.672	
1977- 25	5.690	5.873	5.816	5.845	5.529	5.778	6.159	6.223	6.426	6.475	6.290	6.222	
1977- 37	6.342	6.552	6.835	7.009	7.300	7.519	7.136	7.318	7.259	7.189	7.051	7.026	
1977- 49	7.156	7.166	7.430	7.225*****									
1978- 1	7.261	6.988	7.330	7.259	7.151	7.278	7.220	7.307	7.472	7.283	7.380	7.265	
1978- 13	7.376	7.479	7.430	7.205	7.214	7.619	7.797	7.878	7.980	8.151	8.099	8.162	
1978- 25	8.528	8.713	8.726	8.582	8.743	8.620	8.515	8.241	8.371	8.726	8.639	8.993	
1978- 37	8.883	9.258	9.429	9.938	9.948	10.293	10.431	11.214	11.503	12.089	11.823	11.632	
1978- 49	11.474	11.635	11.753	12.176*****									
1979- 1	11.971	11.667	11.363	11.177	10.723	10.703	10.817	10.663	11.110	10.766	10.644	10.808	
1979- 13	10.605	10.556	10.526	10.817	10.516	10.927	11.056	11.059	10.772	10.881	10.805	10.603	

INTEREST DIFFERENTIAL: EURO-\$ MINUS COVERED SWISS PERCENT *
 NSA WEEKLY
 AVAILABLE FROM 75035 TO 79024 STATUS OF LAST PERIODS-
 LAST UPDATED TUESDAY, JUN 19, 1979

1975- 35	-0.096	-0.004	0.027	-0.099	-0.143	0.044	-0.065	0.019	0.048	0.165	0.194	-0.002
1975- 47	0.107	0.194	0.094	0.062	0.117	0.199	0.129					
1976- 1	0.184	0.078	0.260	0.149	0.048	0.196	0.191	0.133	0.020	-0.042	0.024	-0.032
1976- 13	0.060	0.067	0.058	-0.088	0.080	-0.092	0.081	-0.073	0.087	0.023	0.006	0.056
1976- 25	-0.275	-0.029	-0.147	-0.307	0.106	0.122	-0.036	-0.046	-0.169	-0.015	0.029	-0.109
1976- 37	-0.130	0.027	0.350	0.047	0.077	-0.012	0.112	-0.109	0.082	0.010	0.168	0.182
1976- 49	-0.120	0.128	0.127	0.294*****								
1977- 1	0.279	0.017	0.014	0.230	0.093	0.003	0.121	0.192	-0.120	0.232	0.102	0.053
1977- 13	0.079	0.066	0.148	0.095	0.063	0.091	0.042	0.120	0.106	0.070	-0.049	0.003
1977- 25	0.111	-0.072	-0.053	-0.073	0.221	-0.003	-0.047	-0.048	0.037	-0.112	0.007	0.041
1977- 37	0.146	0.035	-0.060	-0.034	-0.112	-0.219	-0.086	-0.181	-0.033	-0.101	-0.038	-0.051
1977- 49	-0.169	-0.054	-0.430	0.104*****								
1978- 1	-0.011	0.275	0.095	0.041	0.211	-0.078	0.006	0.018	-0.134	0.018	-0.179	-0.028
1978- 13	-0.032	-0.079	-0.080	0.057	0.211	0.006	-0.072	-0.041	-0.117	-0.136	-0.099	-0.074
1978- 25	-0.053	-0.063	-0.100	-0.119	-0.168	-0.119	-0.102	0.034	-0.046	-0.063	-0.026	-0.118
1978- 37	-0.032	-0.170	-0.017	-0.362	-0.210	-0.380	-0.119	-0.139	-0.065	-0.389	-0.548	0.031
1978- 49	0.088	-0.309	-0.153	-0.223*****								
1979- 1	-0.158	-0.204	-0.150	-0.127	-0.073	-0.078	0.084	0.137	-0.273	-0.153	-0.007	-0.071
1979- 13	0.020	-0.019	-0.001	-0.004	-0.028	-0.214	-0.181	-0.259	-0.146	-0.206	-0.280	-0.203