

(516/517)

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# Selected Interest & Exchange Rates

Weekly Series of Charts

October 10, 1995

Prepared by the  
FINANCIAL MARKETS  
SECTION

REVISION: Weighted-average foreign interest rate.

DIVISION OF  
INTERNATIONAL FINANCE

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

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## SUBSCRIPTION RATES:

Weekly \$30.00 per year or \$.70 each in the United States, its possessions, Canada, and Mexico. Elsewhere, \$35.00 per year or \$.80 each. Address requests to Publications Services Division of Support Services and make payment remittance payable to the Board of Governors of the Federal Reserve System in a form collectible at Par in U.S. currency.

# SPOT EXCHANGE INDICES

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

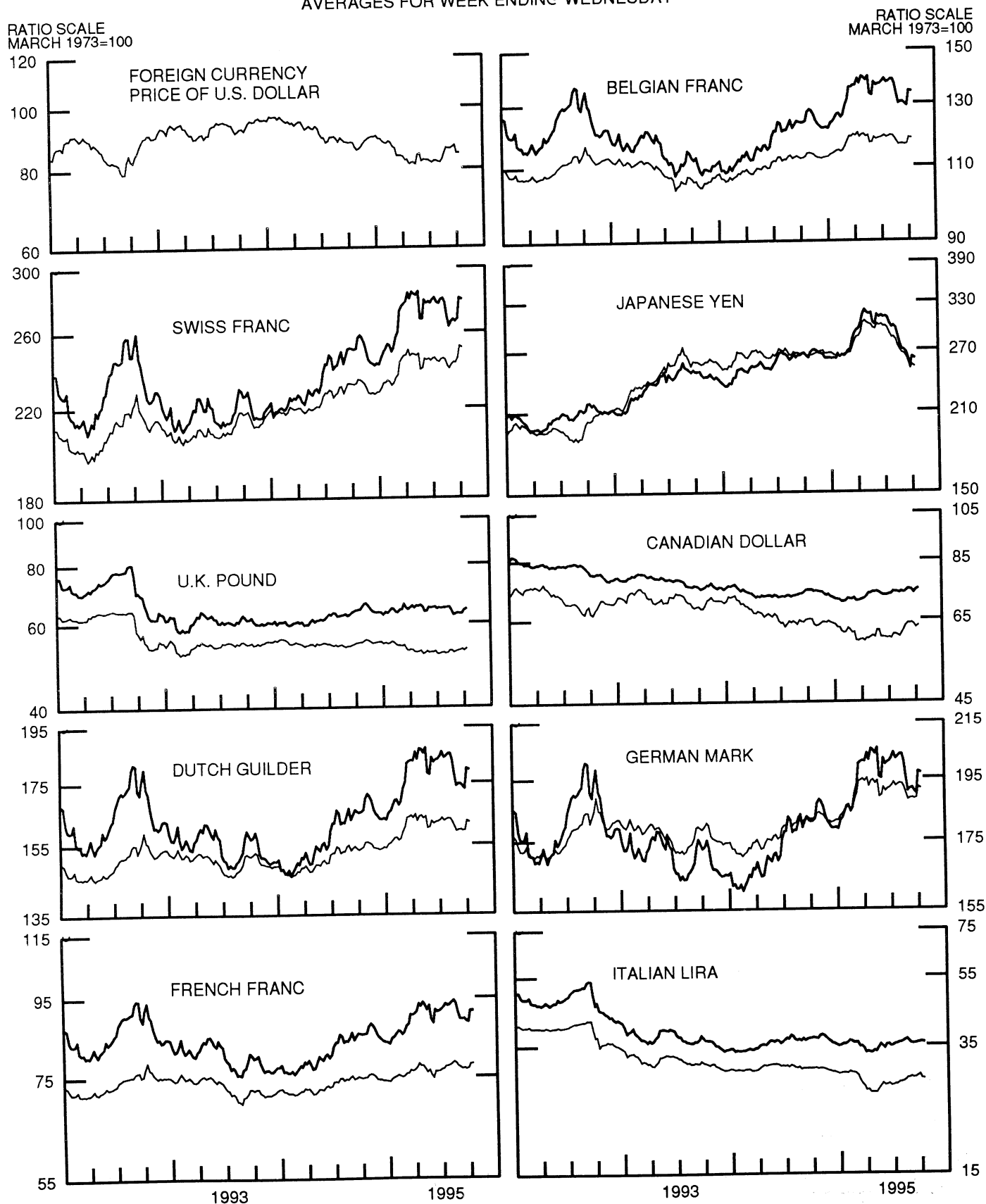


CHART 2

### 3-MONTH FORWARD EXCHANGE RATES

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

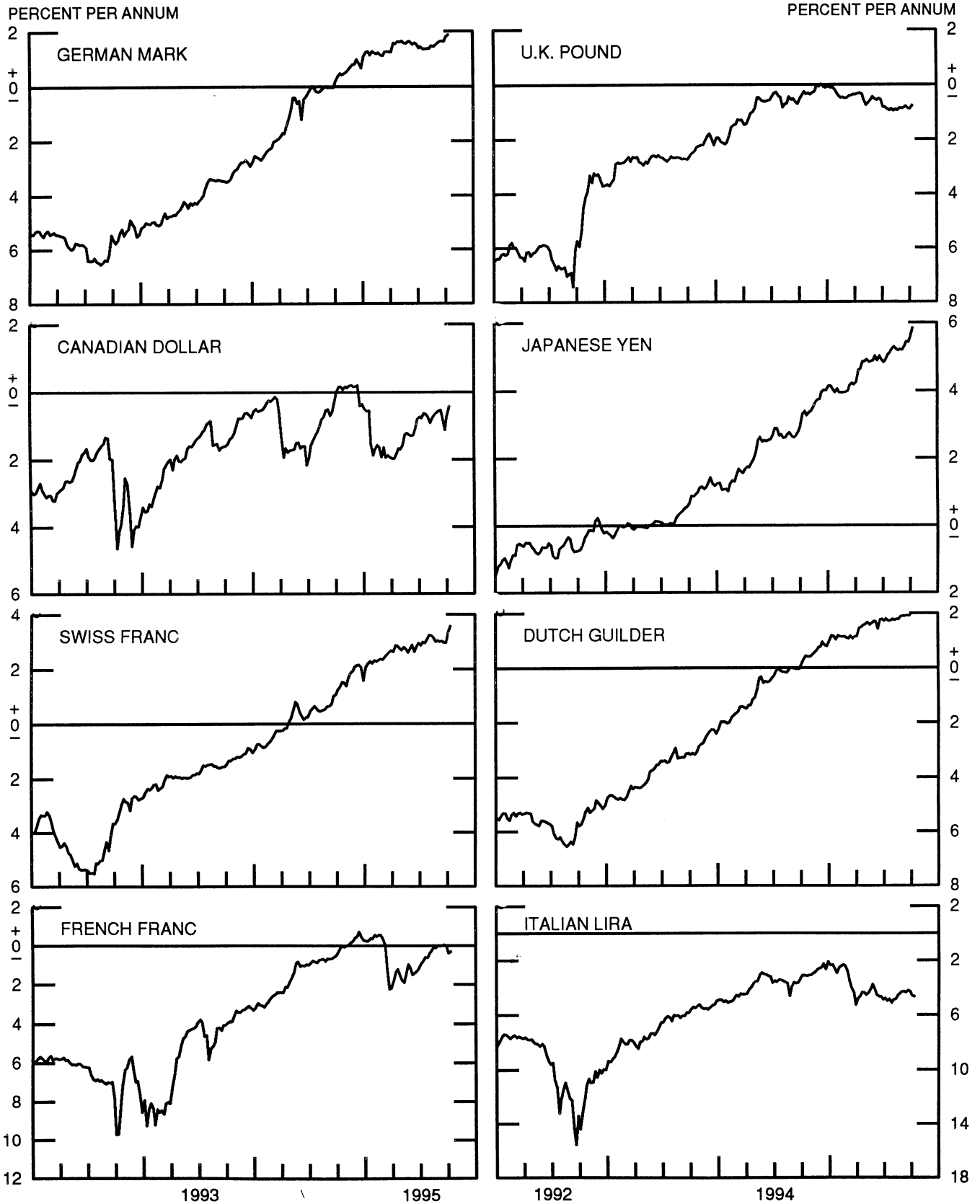
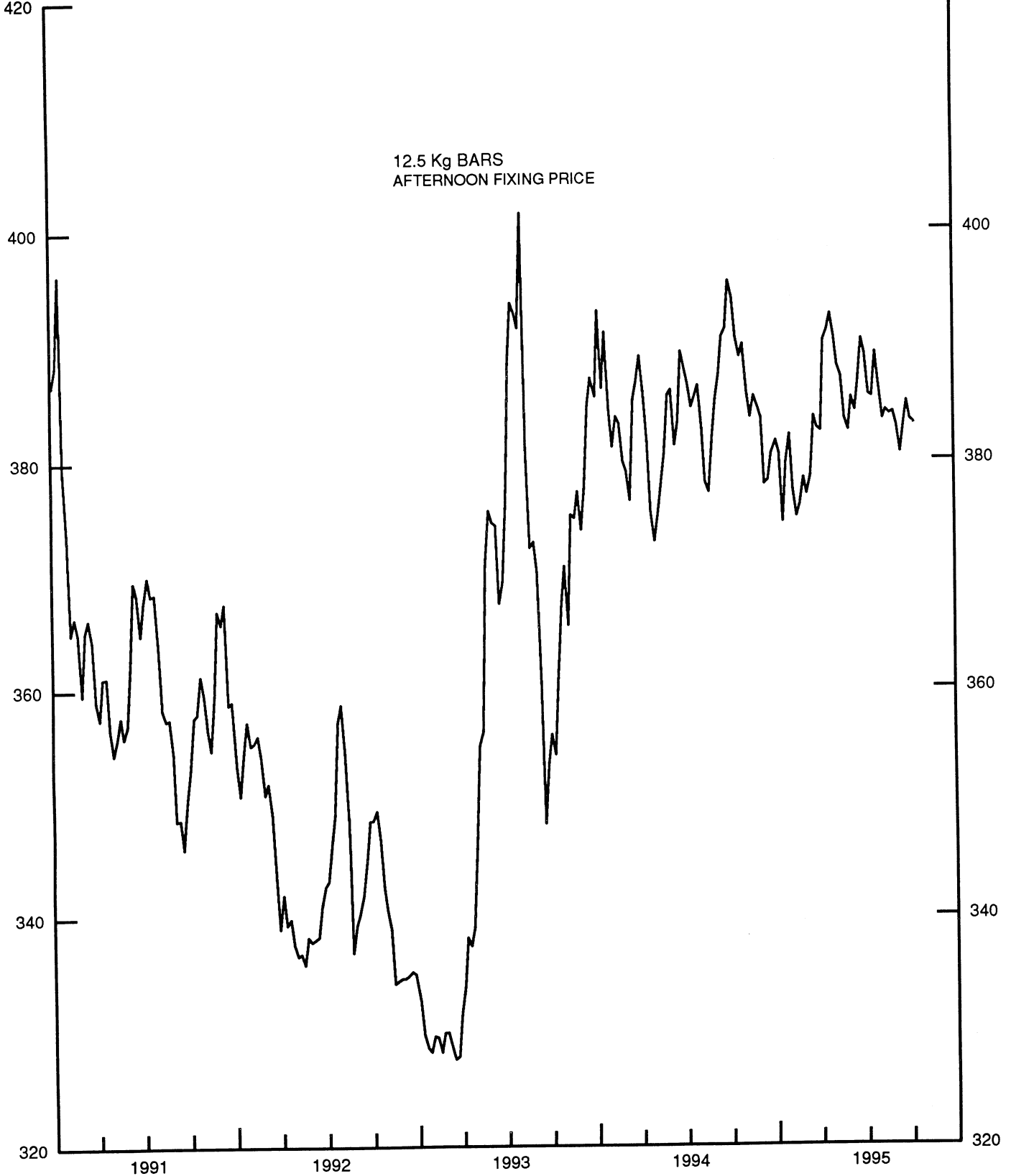


CHART 3

PRICE OF GOLD IN LONDON  
AVERAGES FOR WEEK ENDING WEDNESDAY

U.S. DOLLARS PER FINE OUNCE

U.S. DOLLARS PER FINE OUNCE



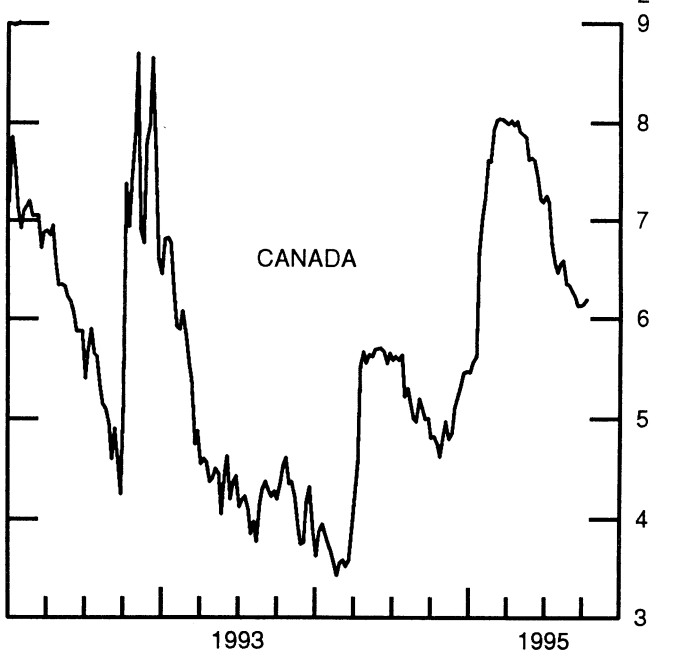
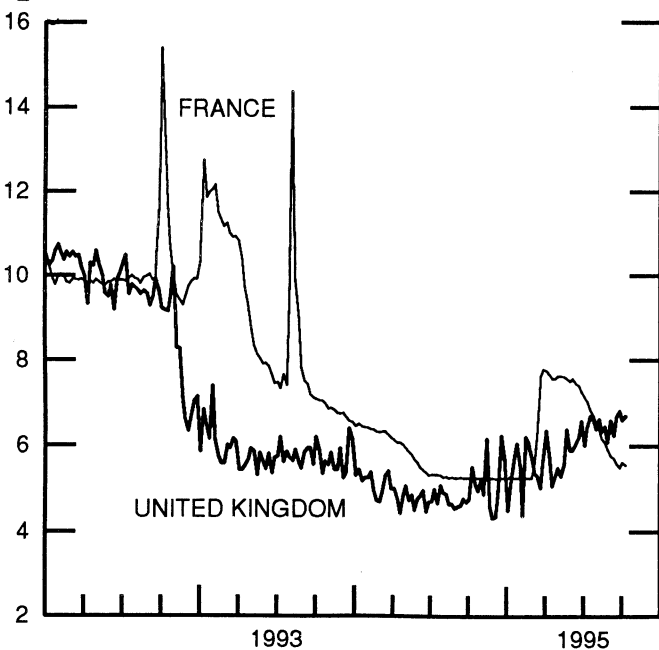
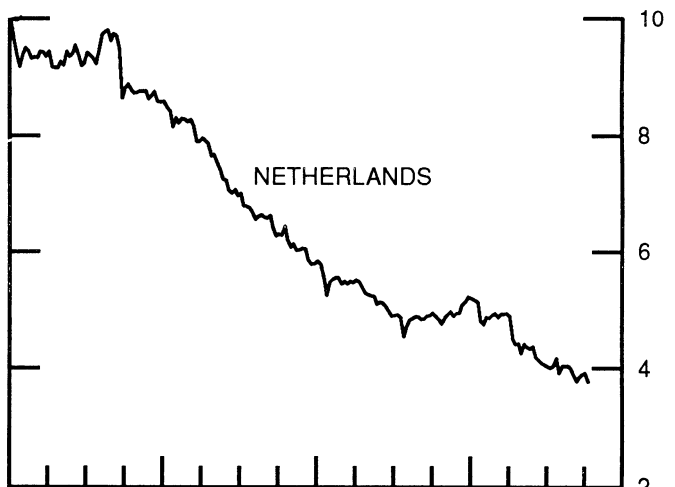
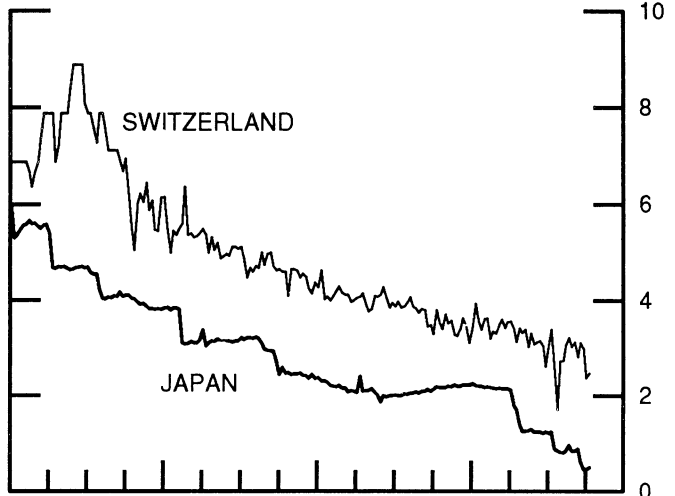
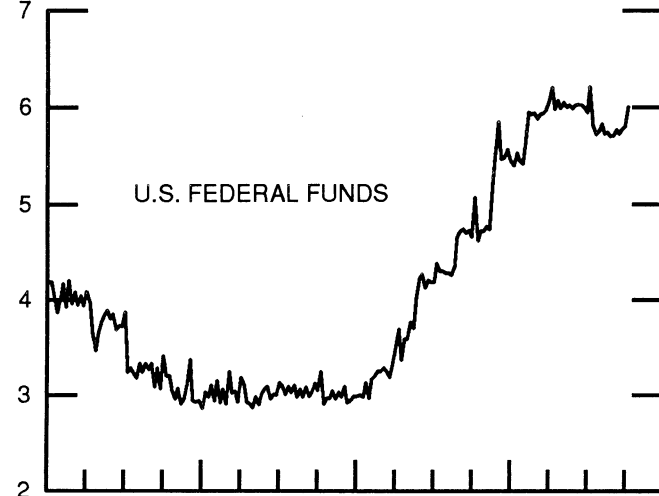
12.5 Kg BARS  
AFTERNOON FIXING PRICE

CHART 4

# CALL MONEY RATES WEEKLY SERIES

PERCENT PER ANNUM

PERCENT PER ANNUM



1993

1995

1993

1995

CHART 5  
 3-MONTH INTEREST RATES  
 WEEKLY SERIES

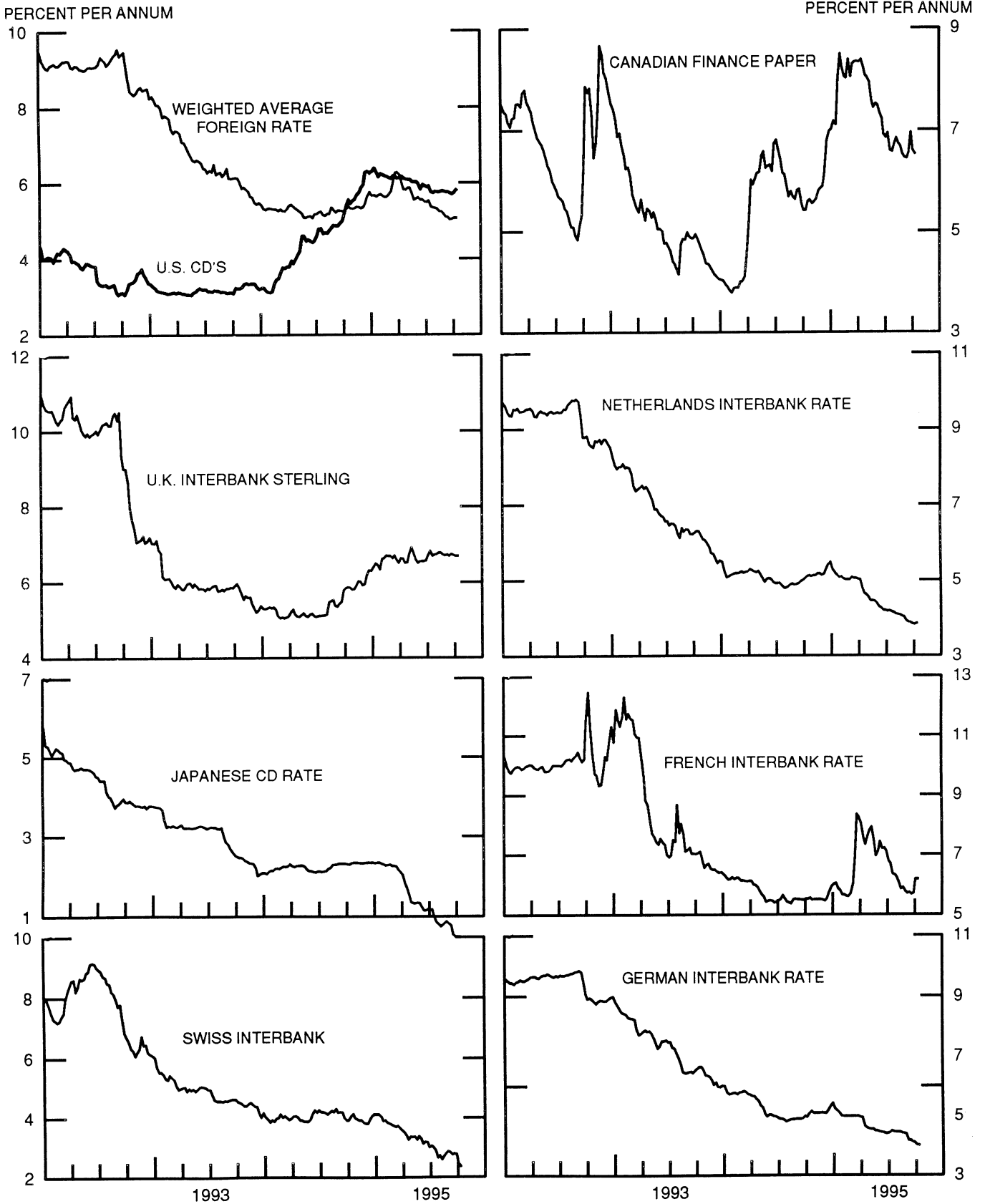


CHART 6

EURO-DOLLAR DEPOSIT RATES LONDON  
AVERAGES FOR WEEK ENDING WEDNESDAY

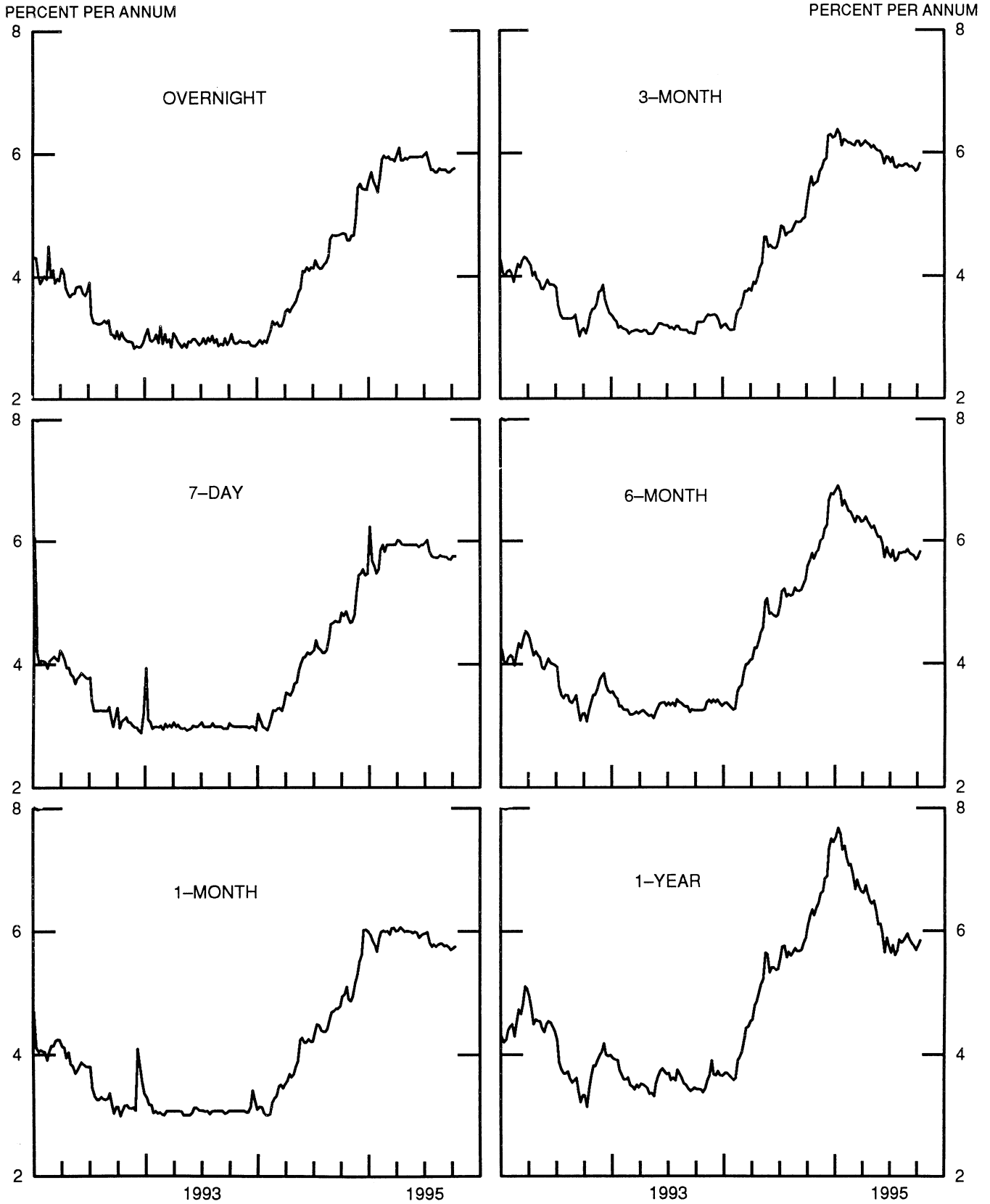




CHART 7

### SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES

DIFFERENTIAL: PLUS(+), FAVORS BORROWING IN U.S.

AVERAGES FOR WEEK ENDING WEDNESDAY

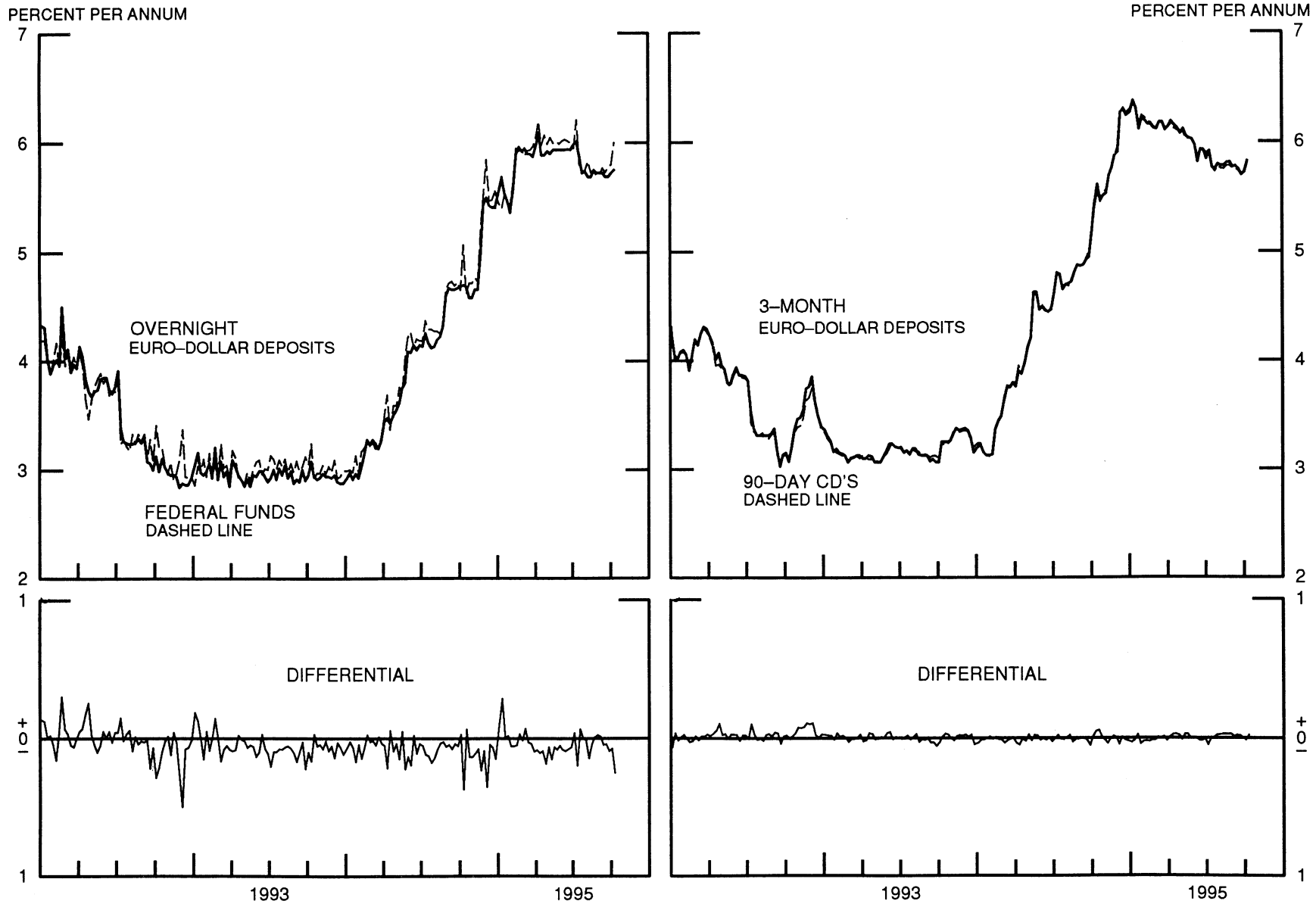


CHART 8

INTEREST ARBITRAGE: 3-MONTH FUNDS  
DIFFERENTIAL: PLUS(+), INDICATES FAVOR DOLLAR ASSETS  
AVERAGES FOR WEEK ENDING WEDNESDAY

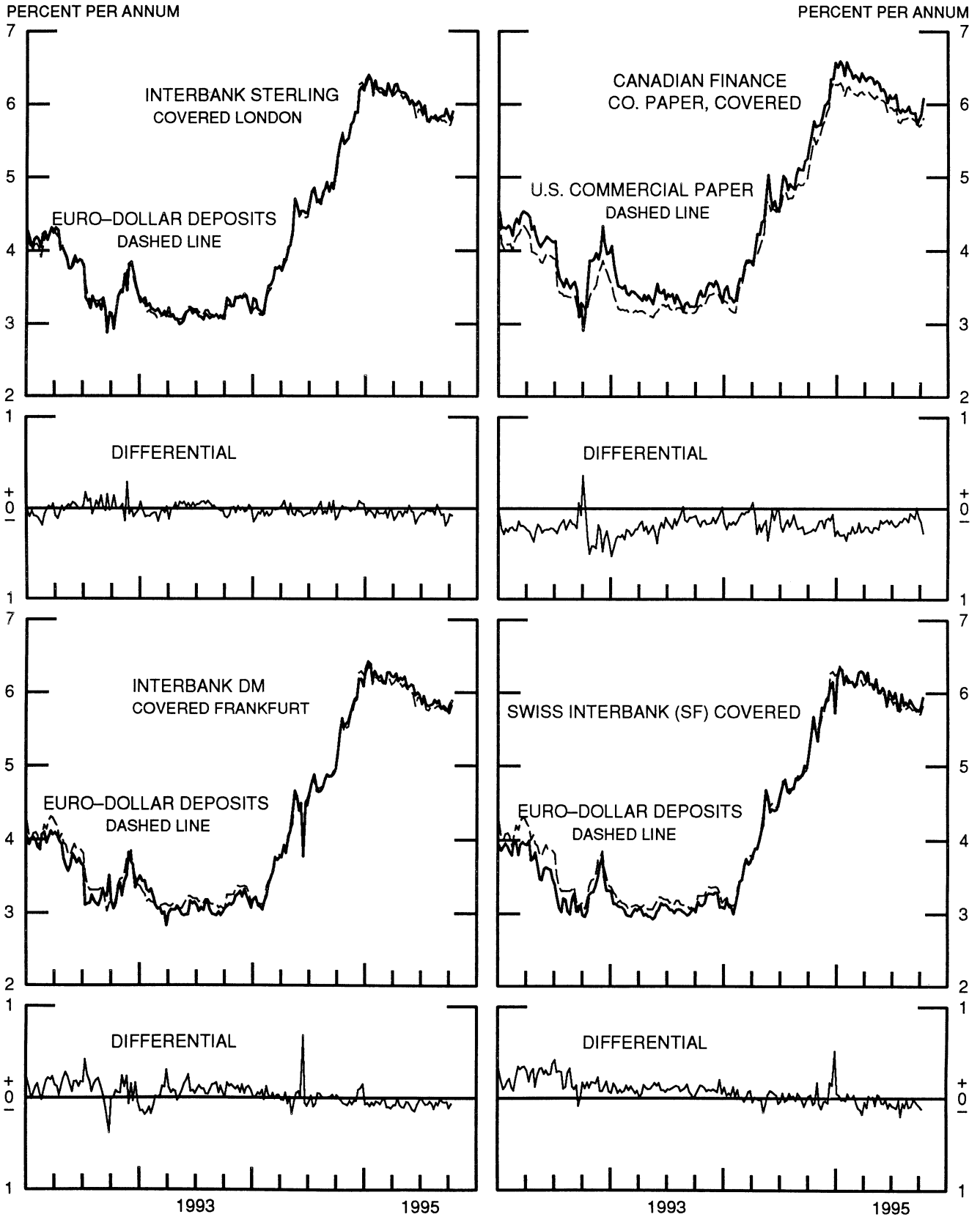


CHART 9

LONG-TERM GOVERNMENT BOND YIELDS  
WEEKLY SERIES

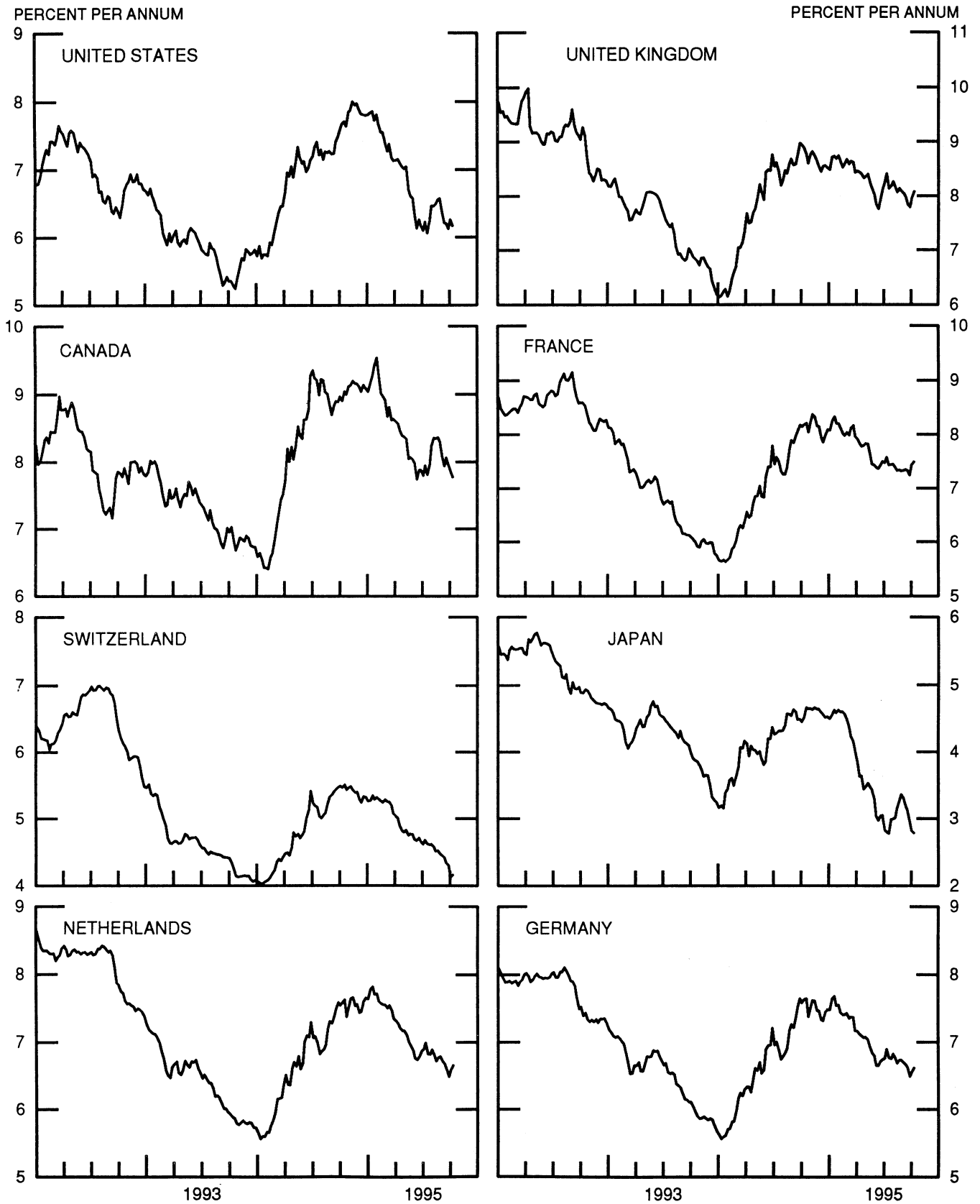
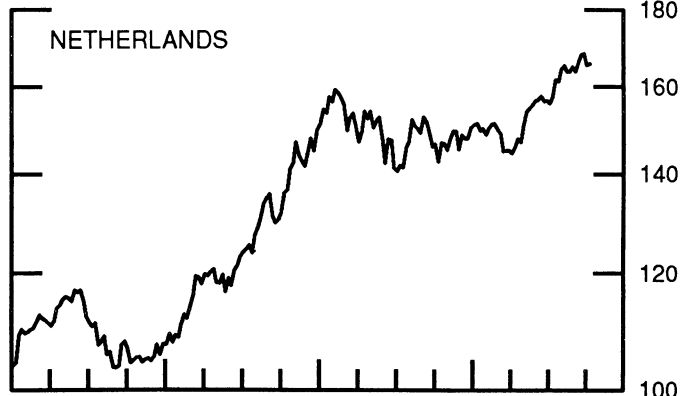
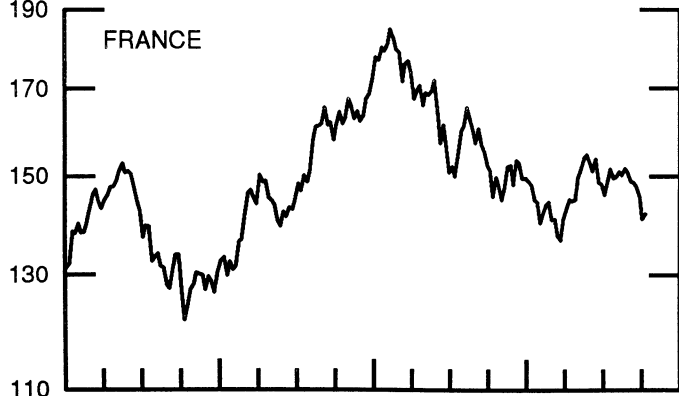
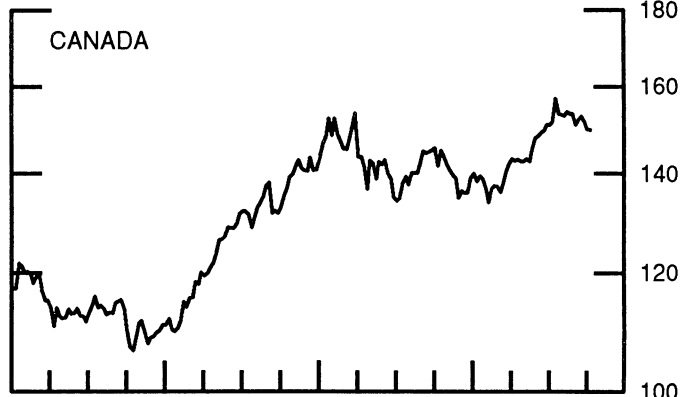
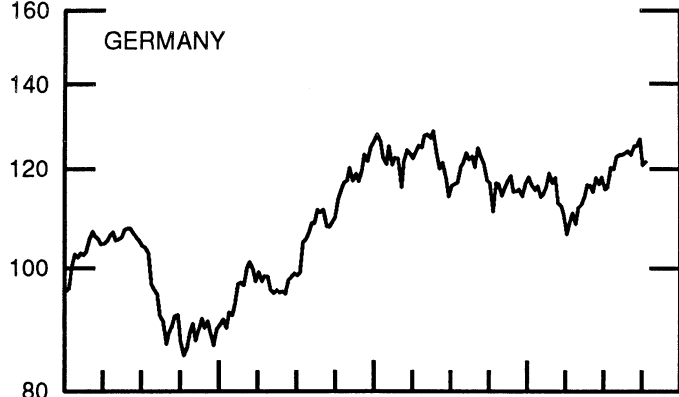
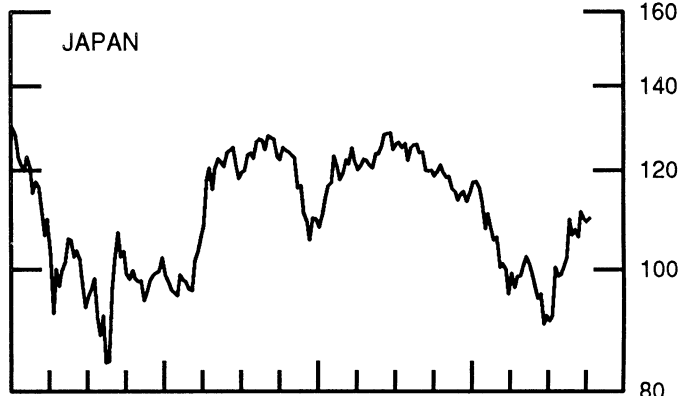
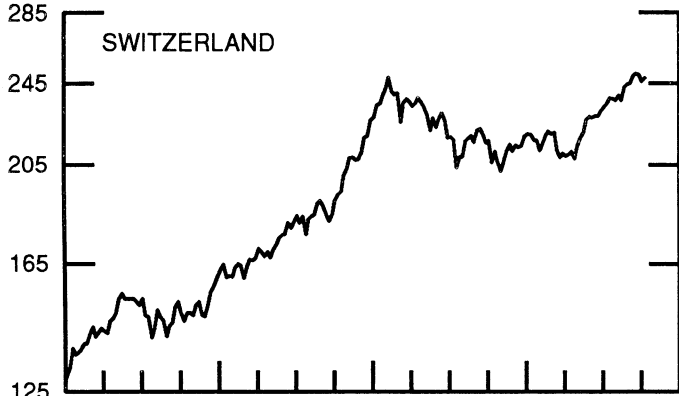
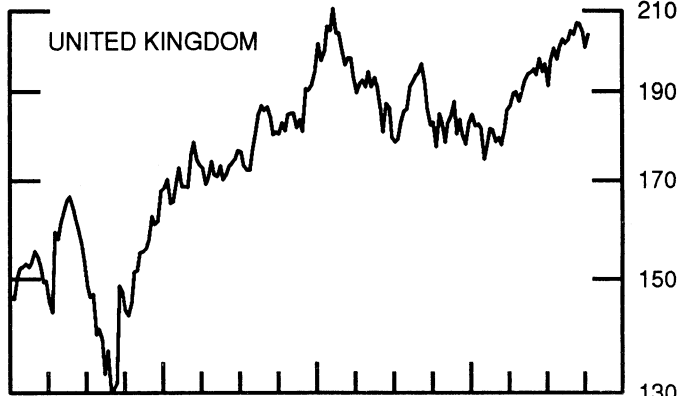
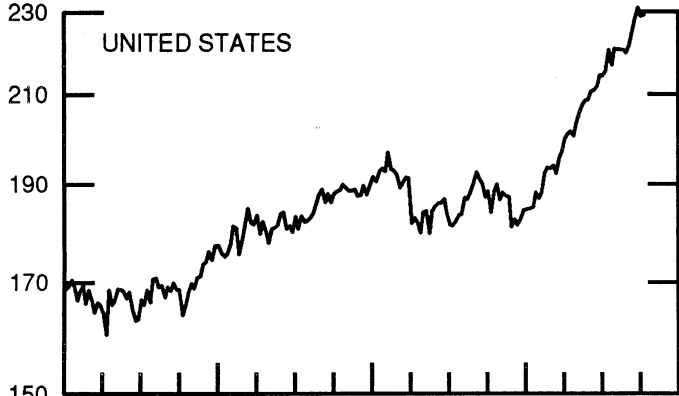


CHART 10  
STOCK INDICES  
WEEKLY SERIES

RATIO SCALE  
1986=100

RATIO SCALE  
1986=100



1993

1995

1993

1995

Chart 1. Spot Exchange Rates and Indices

Noon buying rates (U.S. cents, weekly averages)

Belgian franc	3.3072	3.2915	3.2749	3.4042	3.3981
Canadian dollar	74.502	74.361	73.332	74.116	74.679
French franc	19.759	19.642	19.581	20.253	20.257
German mark	68.080	67.726	67.415	70.042	69.910
Italian lira	0.06157	0.06191	0.06205	0.06216	0.06197
Japanese yen	1.02093	0.99852	0.96662	1.00109	0.99521
Netherlands guilder	60.750	60.446	60.163	62.562	62.423
Swiss franc	82.945	82.617	83.012	87.029	86.765
U.K. pound	155.29	154.94	154.84	157.24	158.53

Indices, March 1973 base rates = 100

Belgian franc	130.32	129.70	129.05	134.14	133.90
Canadian dollar	74.25	74.11	73.09	73.87	74.43
French franc	89.04	88.51	88.24	91.26	91.28
German mark	191.52	190.52	189.64	197.03	196.66
Italian lira	35.34	35.54	35.61	35.68	35.57
Japanese yen	267.31	261.44	253.09	262.12	260.58
Netherlands guilder	174.40	173.53	172.72	179.60	179.20
Swiss franc	266.84	265.79	267.06	279.98	279.13
U.K. pound	62.81	62.67	62.63	63.60	64.12

Weighted average exchange value indices, Mar. 1973=100

Belgian franc	116.48	116.36	116.46	118.49	118.26
Canadian dollar	63.73	63.86	63.31	62.51	63.02
French franc	76.82	76.64	76.87	77.86	77.87
German mark	188.36	188.04	188.33	191.95	191.50
Italian lira	28.35	28.64	28.89	28.26	28.16
Japanese yen	262.79	257.43	249.88	253.47	251.79
Netherlands guilder	159.37	159.16	159.36	162.25	161.85
Swedish krona	52.62	53.99	54.32	54.20	54.52
Swiss franc	242.51	242.46	245.13	251.51	250.71
U.K. pound	52.40	52.49	52.79	52.39	52.86
U.S. dollar	85.81	86.22	86.87	84.44	84.44

Chart 2. 3-Month Forward Exchange Rates, Premium or Discount

Canadian dollar	-0.55	-0.80	-1.13	-0.72	-0.44
French franc	-0.01	0.04	-0.02	-0.39	-0.31
German mark	1.62	1.65	1.63	1.79	1.86
Italian lira	-4.37	-4.23	-4.29	-4.59	-4.67
Japanese yen	5.31	5.44	5.43	5.58	5.84
Netherlands guilder	1.90	1.92	1.91	2.01	1.99
Swiss franc	3.02	2.96	2.96	3.32	3.55
U.K. pound	-0.84	-0.79	-0.87	-0.89	-0.78

Chart 3. Gold Price in London, Afternoon Fixing

U.S. dollars per fine ounce	380.60	382.79	384.97	383.44	383.09
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Chart 4. Call Money Rates

U.S. federal funds	5.77	5.73	5.78	5.80	6.00
Overnight Euro-dollar deposits	5.73	5.69	5.69	5.73	5.75
Canada	6.22	6.13	6.13	6.14	6.19
France	5.70	5.58	5.50	5.61	5.55
Germany	4.24	4.18	4.10	4.00	4.16
Japan	0.88	0.61	0.45	0.45	0.49
Netherlands	3.77	3.85	3.90	3.91	3.78
Switzerland	2.81	3.10	2.99	2.38	2.46
United Kingdom	6.25	6.68	6.81	6.60	6.70

6-Sep-95 13-Sep-95 20-Sep-95 27-Sep-95 4-Oct-95

Chart 5. 3-Month Interest Rates

	6-Sep-95	13-Sep-95	20-Sep-95	27-Sep-95	4-Oct-95
U.S. 90-day CD's, secondary market	5.76	5.73	5.69	5.73	5.80
Canadian finance paper	6.44	6.54	6.95	6.60	6.53
French interbank rate	5.73	5.67	5.69	6.18	6.17
German interbank rate	4.18	4.13	4.09	4.02	4.00
Japanese CD rate	0.77	0.56	0.50	0.50	0.49
Netherlands interbank rate	3.89	3.87	3.84	3.82	3.85
Swiss interbank rate	2.76	2.80	2.78	2.46	2.36
U.K. interbank sterling	6.69	6.74	6.72	6.69	6.69
Weighted average foreign interest rate (G-10 Countries)	5.10	5.03	5.04	5.07	5.07

Chart 6. Euro-Dollar Deposit Rates

	6-Sep-95	13-Sep-95	20-Sep-95	27-Sep-95	4-Oct-95
Overnight	5.73	5.69	5.69	5.73	5.75
7-day	5.74	5.71	5.70	5.75	5.75
1-month	5.77	5.75	5.70	5.72	5.75
3-month	5.78	5.75	5.70	5.72	5.82
6-month	5.78	5.76	5.69	5.73	5.82
1-year	5.79	5.76	5.69	5.75	5.84

Chart 7. Selected Euro-dollar & U.S. Money Market Rates

	6-Sep-95	13-Sep-95	20-Sep-95	27-Sep-95	4-Oct-95
Overnight Euro-dollar deposits	5.73	5.69	5.69	5.73	5.75
U.S. federal funds	5.77	5.73	5.78	5.80	6.00
Differential	-0.04	-0.04	-0.09	-0.07	-0.25
3-month Euro-dollar deposit	5.78	5.75	5.70	5.72	5.82
U.S. 90-day CD's, secondary market	5.76	5.73	5.69	5.73	5.80
Differential	0.02	0.02	0.00	-0.01	0.02

Chart 8. Interest Arbitrage, 3-Month Funds

Euro-dollar deposit	5.78	5.75	5.70	5.72	5.82
Interbank sterling (London), covered	5.84	5.94	5.84	5.78	5.90
Differential	-0.06	-0.19	-0.14	-0.06	-0.08
U.S. commercial paper	5.78	5.74	5.70	5.72	5.81
Canadian finance paper, covered	5.88	5.73	5.80	5.87	6.08
Differential	-0.11	0.01	-0.10	-0.14	-0.27
Euro-dollar deposit	5.78	5.75	5.70	5.72	5.82
Interbank DM (Frankfurt), covered	5.82	5.79	5.74	5.83	5.88
Differential	-0.04	-0.04	-0.04	-0.11	-0.06
Euro-dollar deposit	5.78	5.75	5.70	5.72	5.82
Swiss interbank, covered	5.80	5.78	5.76	5.80	5.94
Differential	-0.02	-0.03	-0.06	-0.08	-0.11

Chart 9. Long Term Government Bellwether Bond Yields  
10-year maturity, where available

	6-Sep-95	13-Sep-95	20-Sep-95	27-Sep-95	4-Oct-95
Canada	7.94	8.06	7.95	7.87	7.78
France	7.35	7.33	7.24	7.44	7.49
Germany	6.67	6.62	6.49	6.55	6.61
Japan	3.19	3.12	2.95	2.82	2.78
Switzerland	4.41	4.34	4.30	4.12	4.16
Netherlands	6.67	6.60	6.49	6.58	6.65
United Kingdom	7.97	7.85	7.80	7.96	8.07
United States	6.21	6.21	6.12	6.26	6.17

Chart 10. Stock Indices (Wednesday figures)

	6-Sep-95	13-Sep-95	20-Sep-95	27-Sep-95	4-Oct-95
Canada	152.36	152.85	151.64	149.96	149.71
France	738.62	731.48	733.46	711.28	705.29
Germany	125.05	125.13	126.70	120.89	121.55
Japan	106.22	111.07	109.66	109.13	109.79
Netherlands	166.22	167.96	168.23	165.36	165.74
Switzerland	248.91	249.93	249.21	245.88	247.71
United Kingdom	206.79	206.57	204.69	200.75	203.84
United States	225.24	228.17	231.07	228.86	229.17

Indices (in order, rebased to 1986=100) are Toronto Composite, CAC General spliced to SBF250 at 22dec93, FAZ Aktien, Tokyo SE (Topix), CBS All-General, Swiss Bank Index, Financial Times Ordinary, NYSE Composite

# FEDERAL RESERVE statistical release



H.10(512)

October 6, 1995

## FOREIGN EXCHANGE RATES

FOR THE WEEK ENDING OCTOBER 6, 1995

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 rates in New York City for cable transfers payable in foreign currencies:

COUNTRY	MONETARY UNIT	(CURRENCY UNITS PER DOLLAR)				
		Oct. 2	Oct. 3	Oct. 4	Oct. 5	Oct. 6
*AUSTRALIA	DOLLAR	0.7620	0.7658	0.7631	0.7598	0.7612
AUSTRIA	SCHILLING	10.059	10.142	10.087	10.043	10.034
BELGIUM	FRANC	29.400	29.640	29.490	29.370	29.230
CANADA	DOLLAR	1.3394	1.3285	1.3312	1.3355	1.3318
CHINA, P.R.	YUAN	8.3385	8.3385	8.3385	8.3380	8.3374
DENMARK	KRONE	5.5395	5.5900	5.5610	5.5420	5.5440
*EURO COMMUNITY	ECU	1.2967	1.2857	1.2922	1.2892	1.2869
FINLAND	MARKKA	4.3010	4.3345	4.3140	4.3030	4.3300
FRANCE	FRANC	4.9320	4.9705	4.9575	4.9500	4.9985
GERMANY	D. MARK	1.4291	1.4410	1.4332	1.4270	1.4260
GREECE	DRACHMA	232.45	234.96	233.54	233.25	234.51
HONG KONG	DOLLAR	7.7323	7.7305	7.7320	7.7315	7.7323
INDIA	RUPEE	33.920	33.900	33.820	33.910	33.910
*IRELAND	POUND	1.6210	1.6110	1.6140	1.6130	1.6100
ITALY	LIRA	1613.25	1622.25	1608.50	1608.75	1613.25
JAPAN	YEN	100.72	101.65	100.73	100.25	100.85
MALAYSIA	RINGGIT	2.5225	2.5275	2.5271	2.5335	2.5364
MEXICO	PESO	6.4150	6.5700	6.5500	6.5400	6.5450
NETHERLANDS	GUILDER	1.6005	1.6139	1.6051	1.5983	1.5977
*NEW ZEALAND	DOLLAR	0.6579	0.6560	0.6583	0.6600	0.6618
NORWAY	KRONE	6.2750	6.3245	6.2945	6.2785	6.3000
PORTUGAL	ESCUDO	149.75	151.06	150.10	149.38	149.92
SINGAPORE	DOLLAR	1.4390	1.4345	1.4323	1.4255	1.4270
SOUTH AFRICA	RAND	3.6605	3.6645	3.6595	3.6640	3.6625
SOUTH KOREA	WON	768.40	768.40	767.30	769.40	768.70
SPAIN	PESETA	123.200	124.490	123.740	123.460	123.690
SRI LANKA	RUPEE	53.000	52.750	52.900	51.600	52.750
SWEDEN	KRONA	6.9715	6.9945	6.9595	6.9570	7.0205
SWITZERLAND	FRANC	1.1507	1.1610	1.1517	1.1467	1.1480
TAIWAN	DOLLAR	26.900	26.760	26.860	26.810	26.910
THAILAND	BAHT	25.140	25.150	25.140	25.120	25.130
*UNITED KINGDOM	POUND	1.5909	1.5808	1.5837	1.5840	1.5812
MEMO:						
**UNITED STATES	DOLLAR	84.39	84.91	84.50	84.32	84.50

\*VALUE IS U.S. DOLLARS

\*\*INDEX OF WEIGHTED AVERAGE EXCHANGE VALUE OF U.S. DOLLAR AGAINST CURRENCIES OF OTHER G-10 COUNTRIES. MARCH 1973 = 100. WEIGHTS ARE 1972-76 GLOBAL TRADE OF EACH OF THE 10 COUNTRIES. SERIES REVISED AS OF AUGUST 1978. FOR DESCRIPTION AND BACK DATA, SEE "INDEX OF THE WEIGHTED-AVERAGE EXCHANGE VALUE OF THE U.S. DOLLAR: REVISION" ON PAGE 700 OF THE AUGUST 1978 FEDERAL RESERVE BULLETIN.

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The calculation of the weighted-average foreign 3-month interest rate has been revised.

The previous formula was

$$i_P = (i_x)^{w_x}(i_y)^{w_y}$$

where  $i$  is the nominal interest rate,  $P$  denotes the previous measure,  $x$  and  $y$  are subscripts for individual countries (here only two are shown), and  $w$  is the weight given to a particular country.

The current formula is

$$(1+i_C) = (1+i_x)^{w_x}(1+i_y)^{w_y}.$$

The previous formula distorted the weighted-average rate when the interest rate of one country that had a large weight was very low or very high.



Weighted-average foreign 3-month interest rate

7-Jan-76	6.68	6-Apr-77	7.77	5-Jul-78	6.48	3-Oct-79	9.82
14-Jan-76	6.57	13-Apr-77	7.72	12-Jul-78	6.47	10-Oct-79	9.96
21-Jan-76	6.49	20-Apr-77	7.44	19-Jul-78	6.56	17-Oct-79	10.34
28-Jan-76	6.53	27-Apr-77	7.30	26-Jul-78	6.67	24-Oct-79	10.50
4-Feb-76	6.47	4-May-77	7.21	2-Aug-78	6.65	31-Oct-79	11.07
11-Feb-76	6.48	11-May-77	7.12	9-Aug-78	6.61	7-Nov-79	11.33
18-Feb-76	6.60	18-May-77	7.04	16-Aug-78	6.59	14-Nov-79	11.40
25-Feb-76	6.58	25-May-77	7.02	23-Aug-78	6.55	21-Nov-79	11.60
3-Mar-76	6.67	1-Jun-77	7.02	30-Aug-78	6.53	28-Nov-79	11.78
10-Mar-76	6.82	8-Jun-77	7.04	6-Sep-78	6.51	5-Dec-79	11.92
17-Mar-76	7.06	15-Jun-77	6.94	13-Sep-78	6.45	12-Dec-79	ND
24-Mar-76	7.41	22-Jun-77	6.91	20-Sep-78	6.49	19-Dec-79	12.36
31-Mar-76	7.48	29-Jun-77	6.90	27-Sep-78	6.65	26-Dec-79	12.27
7-Apr-76	7.40	6-Jul-77	6.87	4-Oct-78	7.00	2-Jan-80	11.99
14-Apr-76	7.37	13-Jul-77	6.88	11-Oct-78	7.25	9-Jan-80	11.93
21-Apr-76	7.28	20-Jul-77	6.90	18-Oct-78	7.20	16-Jan-80	11.99
28-Apr-76	7.42	27-Jul-77	6.83	25-Oct-78	7.21	23-Jan-80	11.87
5-May-76	7.47	3-Aug-77	6.79	1-Nov-78	7.23	30-Jan-80	11.90
12-May-76	7.54	10-Aug-77	6.77	8-Nov-78	7.23	6-Feb-80	11.98
19-May-76	7.57	17-Aug-77	6.69	15-Nov-78	7.21	13-Feb-80	12.04
26-May-76	7.80	24-Aug-77	6.66	22-Nov-78	7.25	20-Feb-80	12.16
2-Jun-76	8.03	31-Aug-77	6.58	29-Nov-78	7.37	27-Feb-80	12.49
9-Jun-76	8.12	7-Sep-77	6.46	6-Dec-78	7.39	5-Mar-80	12.72
16-Jun-76	8.13	14-Sep-77	6.38	13-Dec-78	7.44	12-Mar-80	12.94
23-Jun-76	8.24	21-Sep-77	6.38	20-Dec-78	7.46	19-Mar-80	13.16
30-Jun-76	8.41	28-Sep-77	6.33	27-Dec-78	7.44	26-Mar-80	13.30
7-Jul-76	8.43	5-Oct-77	6.33	3-Jan-79	7.41	2-Apr-80	13.53
14-Jul-76	8.27	12-Oct-77	6.24	10-Jan-79	7.21	9-Apr-80	13.57
21-Jul-76	8.35	19-Oct-77	6.21	17-Jan-79	7.12	16-Apr-80	13.36
28-Jul-76	8.47	26-Oct-77	6.22	24-Jan-79	7.28	23-Apr-80	13.10
4-Aug-76	8.69	2-Nov-77	6.22	31-Jan-79	7.30	30-Apr-80	12.98
11-Aug-76	8.86	9-Nov-77	6.35	7-Feb-79	7.34	7-May-80	13.00
18-Aug-76	9.17	16-Nov-77	6.45	14-Feb-79	ND	14-May-80	12.84
25-Aug-76	9.21	23-Nov-77	6.45	21-Feb-79	ND	21-May-80	12.81
1-Sep-76	9.36	30-Nov-77	6.82	28-Feb-79	7.23	28-May-80	12.66
8-Sep-76	9.26	7-Dec-77	6.93	7-Mar-79	7.23	4-Jun-80	12.65
15-Sep-76	9.19	14-Dec-77	6.85	14-Mar-79	7.21	11-Jun-80	12.57
22-Sep-76	9.22	21-Dec-77	ND	21-Mar-79	7.15	18-Jun-80	12.46
29-Sep-76	9.31	28-Dec-77	6.82	28-Mar-79	7.27	25-Jun-80	12.21
6-Oct-76	9.68	4-Jan-78	6.65	4-Apr-79	7.42	2-Jul-80	12.19
13-Oct-76	9.72	11-Jan-78	6.40	11-Apr-79	7.46	9-Jul-80	12.03
20-Oct-76	9.79	18-Jan-78	6.29	18-Apr-79	7.53	16-Jul-80	11.95
27-Oct-76	9.74	25-Jan-78	6.27	25-Apr-79	7.55	23-Jul-80	11.88
3-Nov-76	9.86	1-Feb-78	6.28	2-May-79	7.63	30-Jul-80	11.68
10-Nov-76	9.58	8-Feb-78	ND	9-May-79	7.66	6-Aug-80	11.72
17-Nov-76	9.48	15-Feb-78	ND	16-May-79	7.81	13-Aug-80	11.69
24-Nov-76	9.34	22-Feb-78	ND	23-May-79	7.86	20-Aug-80	11.58
1-Dec-76	9.26	1-Mar-78	ND	30-May-79	8.04	27-Aug-80	11.62
8-Dec-76	9.21	8-Mar-78	ND	6-Jun-79	8.20	3-Sep-80	11.73
15-Dec-76	9.14	15-Mar-78	6.48	13-Jun-79	8.21	10-Sep-80	11.70
22-Dec-76	9.05	22-Mar-78	ND	20-Jun-79	8.36	17-Sep-80	11.75
29-Dec-76	9.01	29-Mar-78	ND	27-Jun-79	8.49	24-Sep-80	11.64
5-Jan-77	8.68	5-Apr-78	ND	4-Jul-79	8.74	1-Oct-80	11.83
12-Jan-77	8.56	12-Apr-78	6.12	11-Jul-79	8.95	8-Oct-80	11.79
19-Jan-77	8.59	19-Apr-78	6.14	18-Jul-79	9.04	15-Oct-80	11.65
26-Jan-77	8.44	26-Apr-78	6.17	25-Jul-79	9.11	22-Oct-80	11.56
2-Feb-77	8.32	3-May-78	6.24	1-Aug-79	9.33	29-Oct-80	11.59
9-Feb-77	8.24	10-May-78	6.33	8-Aug-79	9.35	5-Nov-80	11.63
16-Feb-77	8.15	17-May-78	6.38	15-Aug-79	9.35	12-Nov-80	11.69
23-Feb-77	8.11	24-May-78	6.37	22-Aug-79	9.43	19-Nov-80	11.65
2-Mar-77	8.13	31-May-78	6.33	29-Aug-79	9.53	26-Nov-80	11.63
9-Mar-77	8.16	7-Jun-78	6.41	5-Sep-79	9.65	3-Dec-80	11.81
16-Mar-77	8.08	14-Jun-78	6.44	12-Sep-79	9.79	10-Dec-80	12.10
23-Mar-77	7.99	21-Jun-78	6.48	19-Sep-79	9.84	17-Dec-80	12.27
30-Mar-77	7.93	28-Jun-78	6.47	26-Sep-79	9.80	24-Dec-80	12.37
						31-Dec-80	ND

7-Jan-81	11.74	7-Apr-82	12.03	6-Jul-83	8.89	3-Oct-84	9.39
14-Jan-81	11.65	14-Apr-82	12.02	13-Jul-83	8.90	10-Oct-84	9.42
21-Jan-81	11.66	21-Apr-82	11.98	20-Jul-83	8.87	17-Oct-84	9.40
28-Jan-81	11.80	28-Apr-82	11.98	27-Jul-83	8.82	24-Oct-84	9.30
4-Feb-81	11.74	5-May-82	11.97	3-Aug-83	8.89	31-Oct-84	9.14
11-Feb-81	11.86	12-May-82	11.82	10-Aug-83	8.99	7-Nov-84	9.05
18-Feb-81	12.08	19-May-82	11.87	17-Aug-83	9.00	14-Nov-84	9.04
25-Feb-81	12.39	26-May-82	11.94	24-Aug-83	8.91	21-Nov-84	9.00
4-Mar-81	13.21	2-Jun-82	11.99	31-Aug-83	8.95	28-Nov-84	8.95
11-Mar-81	13.13	9-Jun-82	12.02	7-Sep-83	9.01	5-Dec-84	8.93
18-Mar-81	12.74	16-Jun-82	12.01	14-Sep-83	8.99	12-Dec-84	8.91
25-Mar-81	12.61	23-Jun-82	12.13	21-Sep-83	8.99	19-Dec-84	8.90
1-Apr-81	12.99	30-Jun-82	12.14	28-Sep-83	8.95	26-Dec-84	8.88
8-Apr-81	13.06	7-Jul-82	12.26	5-Oct-83	8.98	2-Jan-85	8.86
15-Apr-81	13.04	14-Jul-82	12.11	12-Oct-83	9.01	9-Jan-85	8.74
22-Apr-81	13.08	21-Jul-82	11.99	19-Oct-83	8.99	16-Jan-85	8.83
29-Apr-81	13.07	28-Jul-82	11.85	26-Oct-83	8.96	23-Jan-85	9.00
6-May-81	13.37	4-Aug-82	11.79	2-Nov-83	8.94	30-Jan-85	9.18
13-May-81	13.45	11-Aug-82	11.68	9-Nov-83	9.00	6-Feb-85	9.32
20-May-81	13.87	18-Aug-82	11.53	16-Nov-83	9.02	13-Feb-85	9.54
27-May-81	14.15	25-Aug-82	11.25	23-Nov-83	9.03	20-Feb-85	9.57
3-Jun-81	14.20	1-Sep-82	11.07	30-Nov-83	9.08	27-Feb-85	9.70
10-Jun-81	14.42	8-Sep-82	10.96	7-Dec-83	9.12	6-Mar-85	9.80
17-Jun-81	14.24	15-Sep-82	10.93	14-Dec-83	9.17	13-Mar-85	9.82
24-Jun-81	13.98	22-Sep-82	10.84	21-Dec-83	9.22	20-Mar-85	9.70
1-Jul-81	13.97	29-Sep-82	10.75	28-Dec-83	9.14	27-Mar-85	9.55
8-Jul-81	14.00	6-Oct-82	10.67	4-Jan-84	9.09	3-Apr-85	9.41
15-Jul-81	14.03	13-Oct-82	10.42	11-Jan-84	9.03	10-Apr-85	9.35
22-Jul-81	14.10	20-Oct-82	10.18	18-Jan-84	9.09	17-Apr-85	9.20
29-Jul-81	14.31	27-Oct-82	10.08	25-Jan-84	9.06	24-Apr-85	9.07
5-Aug-81	14.41	3-Nov-82	10.04	1-Feb-84	9.05	1-May-85	9.13
12-Aug-81	14.41	10-Nov-82	9.93	8-Feb-84	9.03	8-May-85	9.11
19-Aug-81	14.37	17-Nov-82	9.93	15-Feb-84	9.04	15-May-85	9.07
26-Aug-81	14.43	24-Nov-82	9.95	22-Feb-84	9.01	22-May-85	9.05
2-Sep-81	14.45	1-Dec-82	10.06	29-Feb-84	9.05	29-May-85	9.06
9-Sep-81	14.34	8-Dec-82	9.79	7-Mar-84	9.07	5-Jun-85	9.03
16-Sep-81	14.20	15-Dec-82	9.80	14-Mar-84	9.06	12-Jun-85	9.00
23-Sep-81	14.09	22-Dec-82	9.76	21-Mar-84	9.08	19-Jun-85	8.97
30-Sep-81	14.36	29-Dec-82	9.76	28-Mar-84	9.13	26-Jun-85	8.98
7-Oct-81	14.27	5-Jan-83	9.41	4-Apr-84	9.10	3-Jul-85	8.95
14-Oct-81	13.78	12-Jan-83	9.31	11-Apr-84	9.10	10-Jul-85	8.86
21-Oct-81	13.71	19-Jan-83	9.26	18-Apr-84	9.04	17-Jul-85	8.72
28-Oct-81	13.77	26-Jan-83	9.42	25-Apr-84	9.02	24-Jul-85	8.61
4-Nov-81	13.64	2-Feb-83	9.47	2-May-84	9.03	31-Jul-85	8.55
11-Nov-81	13.37	9-Feb-83	9.47	9-May-84	9.08	7-Aug-85	8.53
18-Nov-81	12.97	16-Feb-83	9.42	16-May-84	9.19	14-Aug-85	8.45
25-Nov-81	12.86	23-Feb-83	9.43	23-May-84	9.18	21-Aug-85	8.39
2-Dec-81	12.86	2-Mar-83	9.38	30-May-84	9.28	28-Aug-85	8.40
9-Dec-81	12.77	9-Mar-83	9.32	6-Jun-84	9.26	4-Sep-85	8.41
16-Dec-81	12.94	16-Mar-83	9.45	13-Jun-84	9.24	11-Sep-85	8.38
23-Dec-81	12.98	23-Mar-83	9.30	20-Jun-84	9.28	18-Sep-85	8.34
30-Dec-81	13.01	30-Mar-83	9.11	27-Jun-84	9.34	25-Sep-85	8.30
6-Jan-82	12.69	6-Apr-83	9.05	4-Jul-84	9.46	2-Oct-85	8.30
13-Jan-82	12.64	13-Apr-83	8.94	11-Jul-84	9.57	9-Oct-85	8.28
20-Jan-82	12.61	20-Apr-83	8.85	18-Jul-84	9.78	16-Oct-85	8.28
27-Jan-82	12.47	27-Apr-83	8.85	25-Jul-84	9.79	23-Oct-85	8.27
3-Feb-82	12.43	4-May-83	8.89	1-Aug-84	9.77	30-Oct-85	8.38
10-Feb-82	12.42	11-May-83	8.87	8-Aug-84	9.70	6-Nov-85	8.40
17-Feb-82	12.36	18-May-83	8.88	15-Aug-84	9.50	13-Nov-85	8.32
24-Feb-82	12.24	25-May-83	8.93	22-Aug-84	9.40	20-Nov-85	8.31
3-Mar-82	12.09	1-Jun-83	9.02	29-Aug-84	9.39	27-Nov-85	8.33
10-Mar-82	11.88	8-Jun-83	9.11	5-Sep-84	9.41	4-Dec-85	8.36
17-Mar-82	11.89	15-Jun-83	9.01	12-Sep-84	9.43	11-Dec-85	8.38
24-Mar-82	12.03	22-Jun-83	8.94	19-Sep-84	9.41	18-Dec-85	8.45
31-Mar-82	12.06	29-Jun-83	8.92	26-Sep-84	9.37	25-Dec-85	8.45

1-Jan-86	1-Apr-87	6.56	6-Jul-88	6.81	4-Oct-89	9.58
8-Jan-86	8-Apr-87	6.52	13-Jul-88	6.96	11-Oct-89	9.78
15-Jan-86	15-Apr-87	6.50	20-Jul-88	7.20	18-Oct-89	9.94
22-Jan-86	22-Apr-87	6.55	27-Jul-88	7.18	25-Oct-89	9.93
29-Jan-86	29-Apr-87	6.60	3-Aug-88	7.26	1-Nov-89	10.03
5-Feb-86	6-May-87	6.49	10-Aug-88	7.30	8-Nov-89	10.11
12-Feb-86	13-May-87	6.42	17-Aug-88	7.47	15-Nov-89	10.08
19-Feb-86	20-May-87	6.36	24-Aug-88	7.51	22-Nov-89	10.12
26-Feb-86	27-May-87	6.45	31-Aug-88	7.61	29-Nov-89	10.13
5-Mar-86	3-Jun-87	6.47	7-Sep-88	7.58	6-Dec-89	10.16
12-Mar-86	10-Jun-87	6.48	14-Sep-88	7.60	13-Dec-89	10.13
19-Mar-86	17-Jun-87	6.46	21-Sep-88	7.58	20-Dec-89	10.22
26-Mar-86	24-Jun-87	6.54	28-Sep-88	7.54	27-Dec-89	10.30
2-Apr-86	1-Jul-87	6.53	5-Oct-88	7.56	3-Jan-90	10.35
9-Apr-86	8-Jul-87	6.50	12-Oct-88	7.54	10-Jan-90	10.47
16-Apr-86	15-Jul-87	6.50	19-Oct-88	7.55	17-Jan-90	10.46
23-Apr-86	22-Jul-87	6.54	26-Oct-88	7.55	24-Jan-90	10.45
30-Apr-86	29-Jul-87	6.63	2-Nov-88	7.52	31-Jan-90	10.44
7-May-86	5-Aug-87	6.69	9-Nov-88	7.56	7-Feb-90	10.42
14-May-86	12-Aug-87	6.78	16-Nov-88	7.56	14-Feb-90	10.61
21-May-86	19-Aug-87	6.86	23-Nov-88	7.59	21-Feb-90	10.72
28-May-86	26-Aug-87	6.89	30-Nov-88	7.70	28-Feb-90	10.65
4-Jun-86	2-Sep-87	6.93	7-Dec-88	7.80	7-Mar-90	10.70
11-Jun-86	9-Sep-87	6.88	14-Dec-88	7.97	14-Mar-90	10.68
18-Jun-86	16-Sep-87	6.92	21-Dec-88	8.09	21-Mar-90	10.68
25-Jun-86	23-Sep-87	6.94	28-Dec-88	8.00	28-Mar-90	10.60
2-Jul-86	30-Sep-87	6.98	4-Jan-89	7.97	4-Apr-90	10.46
9-Jul-86	7-Oct-87	7.15	11-Jan-89	8.04	11-Apr-90	10.42
16-Jul-86	14-Oct-87	7.28	18-Jan-89	8.09	18-Apr-90	10.39
23-Jul-86	21-Oct-87	7.39	25-Jan-89	8.21	25-Apr-90	10.38
30-Jul-86	28-Oct-87	7.06	1-Feb-89	8.28	2-May-90	10.36
6-Aug-86	4-Nov-87	6.82	8-Feb-89	8.38	9-May-90	10.27
13-Aug-86	11-Nov-87	6.72	15-Feb-89	8.48	16-May-90	10.32
20-Aug-86	18-Nov-87	6.81	22-Feb-89	8.57	23-May-90	10.30
27-Aug-86	25-Nov-87	6.76	1-Mar-89	8.83	30-May-90	10.27
3-Sep-86	2-Dec-87	6.70	8-Mar-89	8.81	6-Jun-90	10.26
10-Sep-86	9-Dec-87	6.56	15-Mar-89	8.77	13-Jun-90	10.22
17-Sep-86	16-Dec-87	6.66	22-Mar-89	8.72	20-Jun-90	10.18
24-Sep-86	23-Dec-87	6.68	29-Mar-89	8.70	27-Jun-90	10.17
1-Oct-86	30-Dec-87	ND	5-Apr-89	8.62	4-Jul-90	10.18
8-Oct-86	6-Jan-88	6.48	12-Apr-89	8.58	11-Jul-90	10.18
15-Oct-86	13-Jan-88	6.43	19-Apr-89	8.60	18-Jul-90	10.20
22-Oct-86	20-Jan-88	6.35	26-Apr-89	8.69	25-Jul-90	10.16
29-Oct-86	27-Jan-88	6.26	3-May-89	8.71	1-Aug-90	10.19
5-Nov-86	3-Feb-88	6.21	10-May-89	8.79	8-Aug-90	10.26
12-Nov-86	10-Feb-88	6.22	17-May-89	8.83	15-Aug-90	10.29
19-Nov-86	17-Feb-88	6.25	24-May-89	8.96	22-Aug-90	10.29
26-Nov-86	24-Feb-88	6.27	31-May-89	9.19	29-Aug-90	10.35
3-Dec-86	2-Mar-88	6.26	7-Jun-89	9.08	5-Sep-90	10.29
10-Dec-86	9-Mar-88	6.25	14-Jun-89	9.04	12-Sep-90	10.24
17-Dec-86	16-Mar-88	6.31	21-Jun-89	9.08	19-Sep-90	10.19
24-Dec-86	23-Mar-88	6.36	28-Jun-89	9.06	26-Sep-90	10.19
31-Dec-86	30-Mar-88	6.34	5-Jul-89	9.19	3-Oct-90	10.24
7-Jan-87	6-Apr-88	6.28	12-Jul-89	9.10	10-Oct-90	10.19
14-Jan-87	13-Apr-88	6.21	19-Jul-89	9.07	17-Oct-90	10.15
21-Jan-87	20-Apr-88	6.15	26-Jul-89	9.11	24-Oct-90	10.19
28-Jan-87	27-Apr-88	6.22	2-Aug-89	9.08	31-Oct-90	10.17
4-Feb-87	4-May-88	6.22	9-Aug-89	9.07	7-Nov-90	10.20
11-Feb-87	11-May-88	6.29	16-Aug-89	9.08	14-Nov-90	10.27
18-Feb-87	18-May-88	6.29	23-Aug-89	9.10	21-Nov-90	10.38
25-Feb-87	25-May-88	6.22	30-Aug-89	9.15	28-Nov-90	10.36
4-Mar-87	1-Jun-88	6.23	6-Sep-89	9.21	5-Dec-90	10.51
11-Mar-87	8-Jun-88	6.37	13-Sep-89	9.25	12-Dec-90	10.53
18-Mar-87	15-Jun-88	6.34	20-Sep-89	9.30	19-Dec-90	10.64
25-Mar-87	22-Jun-88	6.49	27-Sep-89	9.34	26-Dec-90	10.70
	29-Jun-88	6.64				

2-Jan-91	10.60	1-Apr-92	9.25	7-Jul-93	6.28	5-Oct-94	5.31
9-Jan-91	10.54	8-Apr-92	9.23	14-Jul-93	6.35	12-Oct-94	5.38
16-Jan-91	10.57	15-Apr-92	9.08	21-Jul-93	6.29	19-Oct-94	5.33
23-Jan-91	10.47	22-Apr-92	9.06	28-Jul-93	6.50	26-Oct-94	5.32
30-Jan-91	10.34	29-Apr-92	9.10	4-Aug-93	6.23	2-Nov-94	5.32
6-Feb-91	10.28	6-May-92	9.07	11-Aug-93	6.26	9-Nov-94	5.37
13-Feb-91	10.18	13-May-92	9.03	18-Aug-93	6.28	16-Nov-94	5.35
20-Feb-91	9.98	20-May-92	9.02	25-Aug-93	6.18	23-Nov-94	5.34
27-Feb-91	9.91	27-May-92	8.99	1-Sep-93	6.25	30-Nov-94	5.36
6-Mar-91	9.90	3-Jun-92	9.00	8-Sep-93	6.37	7-Dec-94	5.46
13-Mar-91	9.83	10-Jun-92	9.06	15-Sep-93	6.14	14-Dec-94	5.67
20-Mar-91	9.81	17-Jun-92	9.08	22-Sep-93	6.12	21-Dec-94	5.75
27-Mar-91	9.82	24-Jun-92	9.05	29-Sep-93	6.14	28-Dec-94	5.67
3-Apr-91	9.82	1-Jul-92	9.07	6-Oct-93	6.14	4-Jan-95	5.68
10-Apr-91	9.75	8-Jul-92	9.09	13-Oct-93	6.13	11-Jan-95	5.63
17-Apr-91	9.67	15-Jul-92	9.15	20-Oct-93	6.04	18-Jan-95	5.69
24-Apr-91	9.66	22-Jul-92	9.33	27-Oct-93	5.86	25-Jan-95	5.70
1-May-91	9.67	29-Jul-92	9.28	3-Nov-93	5.89	1-Feb-95	5.66
8-May-91	9.57	5-Aug-92	9.22	10-Nov-93	5.84	8-Feb-95	5.63
15-May-91	9.50	12-Aug-92	9.11	17-Nov-93	5.79	15-Feb-95	5.62
22-May-91	9.43	19-Aug-92	9.18	24-Nov-93	5.64	22-Feb-95	5.70
29-May-91	9.37	26-Aug-92	9.28	1-Dec-93	5.62	1-Mar-95	5.78
5-Jun-91	9.37	2-Sep-92	9.34	8-Dec-93	5.50	8-Mar-95	6.01
12-Jun-91	9.37	9-Sep-92	9.44	15-Dec-93	5.44	15-Mar-95	6.26
19-Jun-91	9.43	16-Sep-92	9.57	22-Dec-93	5.48	22-Mar-95	6.27
26-Jun-91	9.45	23-Sep-92	9.39	29-Dec-93	5.38	29-Mar-95	6.22
3-Jul-91	9.44	30-Sep-92	9.40	5-Jan-94	5.31	5-Apr-95	5.99
10-Jul-91	9.40	7-Oct-92	9.46	12-Jan-94	5.31	12-Apr-95	5.84
17-Jul-91	9.35	14-Oct-92	9.06	19-Jan-94	5.33	19-Apr-95	5.83
24-Jul-91	9.35	21-Oct-92	8.75	26-Jan-94	5.34	26-Apr-95	5.86
31-Jul-91	9.41	28-Oct-92	8.43	2-Feb-94	5.32	3-May-95	5.86
7-Aug-91	9.42	4-Nov-92	8.39	9-Feb-94	5.31	10-May-95	5.66
14-Aug-91	9.45	11-Nov-92	8.34	16-Feb-94	5.31	17-May-95	5.56
21-Aug-91	9.40	18-Nov-92	8.40	23-Feb-94	5.27	24-May-95	5.59
28-Aug-91	9.33	25-Nov-92	8.52	2-Mar-94	5.30	31-May-95	5.63
4-Sep-91	9.29	2-Dec-92	8.55	9-Mar-94	5.27	7-Jun-95	5.56
11-Sep-91	9.16	9-Dec-92	8.47	16-Mar-94	5.27	14-Jun-95	5.55
18-Sep-91	9.11	16-Dec-92	8.49	23-Mar-94	5.31	21-Jun-95	5.51
25-Sep-91	9.11	23-Dec-92	8.54	30-Mar-94	5.41	28-Jun-95	5.49
2-Oct-91	9.12	30-Dec-92	8.21	6-Apr-94	5.44	5-Jul-95	5.53
9-Oct-91	9.14	6-Jan-93	8.37	13-Apr-94	5.38	12-Jul-95	5.37
16-Oct-91	9.15	13-Jan-93	8.20	20-Apr-94	5.33	19-Jul-95	5.35
23-Oct-91	9.10	20-Jan-93	8.08	27-Apr-94	5.29	26-Jul-95	5.34
30-Oct-91	9.09	27-Jan-93	8.08	4-May-94	5.26	2-Aug-95	5.30
6-Nov-91	9.08	3-Feb-93	8.01	11-May-94	5.19	9-Aug-95	5.25
13-Nov-91	9.07	10-Feb-93	7.76	18-May-94	5.09	16-Aug-95	5.23
20-Nov-91	9.09	17-Feb-93	7.79	25-May-94	5.09	23-Aug-95	5.19
27-Nov-91	9.20	24-Feb-93	7.77	1-Jun-94	5.12	30-Aug-95	5.10
4-Dec-91	9.28	3-Mar-93	7.71	8-Jun-94	5.12	6-Sep-95	5.10
11-Dec-91	9.41	10-Mar-93	7.45	15-Jun-94	5.08	13-Sep-95	5.03
18-Dec-91	9.35	17-Mar-93	7.34	22-Jun-94	5.18	20-Sep-95	5.04
25-Dec-91	9.48	24-Mar-93	7.39	29-Jun-94	5.19	27-Sep-95	5.07
1-Jan-92	9.46	31-Mar-93	7.38	6-Jul-94	5.22	4-Oct-95	5.08
8-Jan-92	9.23	7-Apr-93	7.32	13-Jul-94	5.25		
15-Jan-92	9.14	14-Apr-93	7.11	20-Jul-94	5.15		
22-Jan-92	9.06	21-Apr-93	7.07	27-Jul-94	5.14		
29-Jan-92	9.03	28-Apr-93	6.98	3-Aug-94	5.18		
5-Feb-92	9.11	5-May-93	6.89	10-Aug-94	5.19		
12-Feb-92	9.14	12-May-93	6.71	17-Aug-94	5.35		
19-Feb-92	9.16	19-May-93	6.62	24-Aug-94	5.30		
26-Feb-92	9.12	26-May-93	6.59	31-Aug-94	5.23		
4-Mar-92	9.12	2-Jun-93	6.62	7-Sep-94	5.27		
11-Mar-92	9.16	9-Jun-93	6.59	14-Sep-94	5.27		
18-Mar-92	9.22	16-Jun-93	6.53	21-Sep-94	5.26		
25-Mar-92	9.22	23-Jun-93	6.40	28-Sep-94	5.25		
		30-Jun-93	6.38				