

S-440

(516/517)

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FEDERAL RESERVE BANK
OF CHICAGO

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FEDERAL RESERVE
BANK OF CHICAGO

Selected Interest & Exchange Rates

Weekly Series of Charts

November 5, 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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9. LONG-TERM GOVERNMENT BOND YIELDS
10. INDUSTRIAL STOCK INDICES

SUBSCRIPTION RATES:

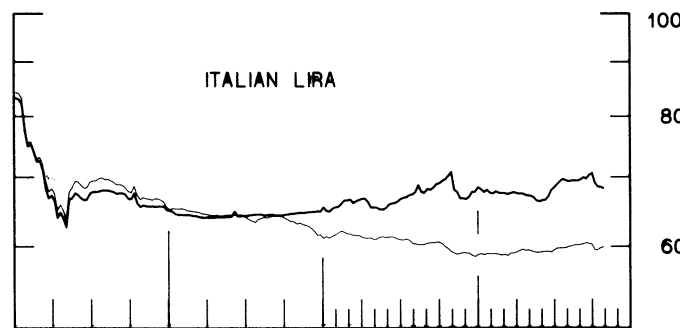
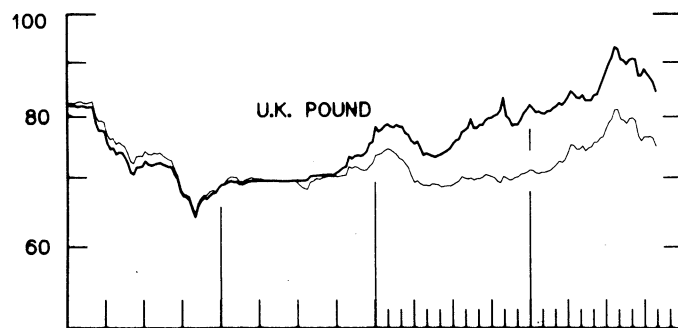
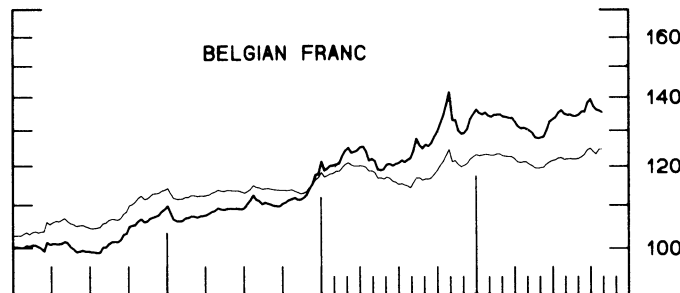
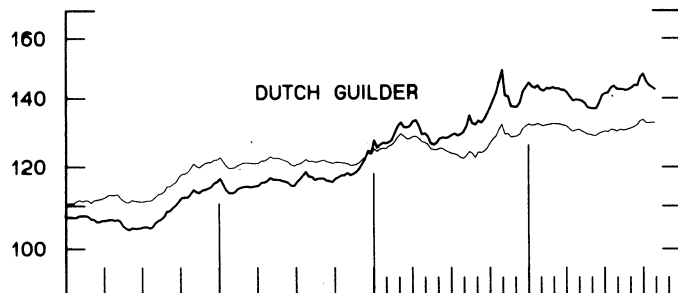
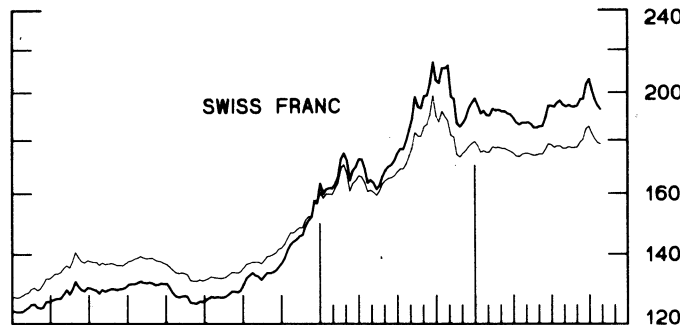
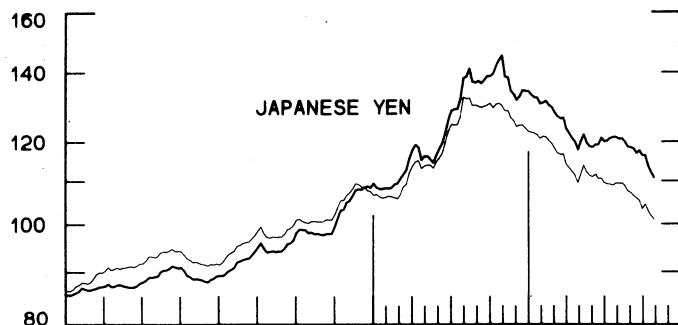
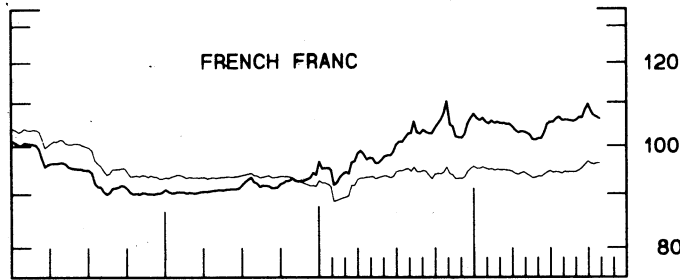
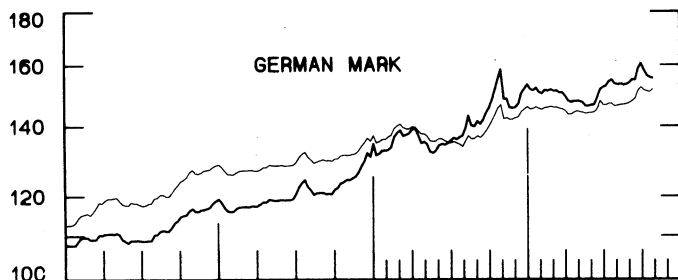
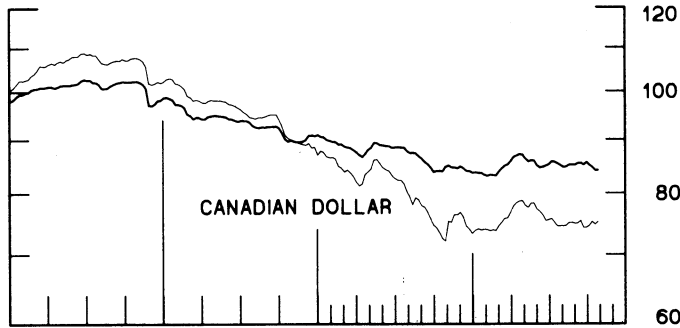
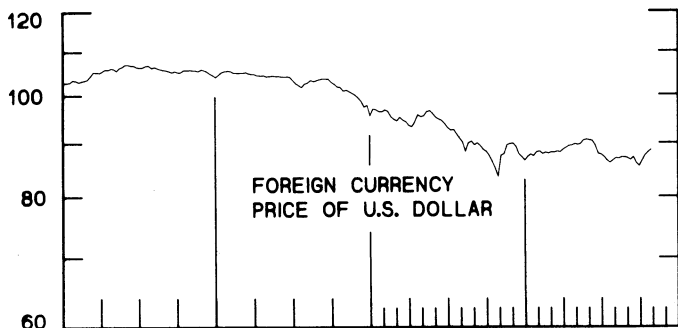
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SPOT EXCHANGE INDICES

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



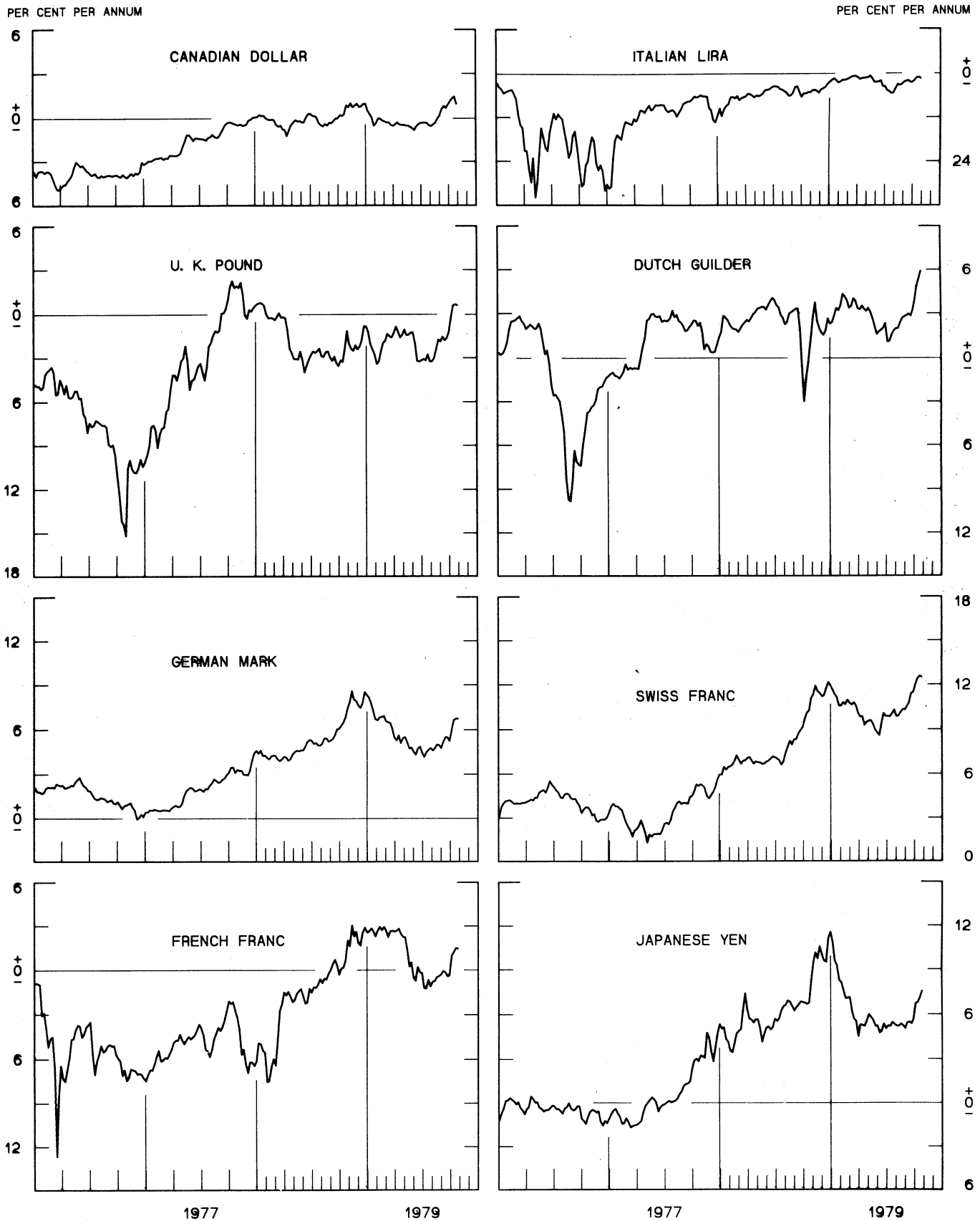
1977

1979

1977

1979

CHART 2
3-MONTH FORWARD EXCHANGE RATES
 PREMIUM (+) OR (-)
 AVERAGES FOR WEEK ENDING WEDNESDAY



PRICE OF GOLD IN LONDON

AVERAGES FOR WEEK ENDING WEDNESDAY

U.S. DOLLARS PER FINE OUNCE

U.S. DOLLARS PER FINE OUNCE

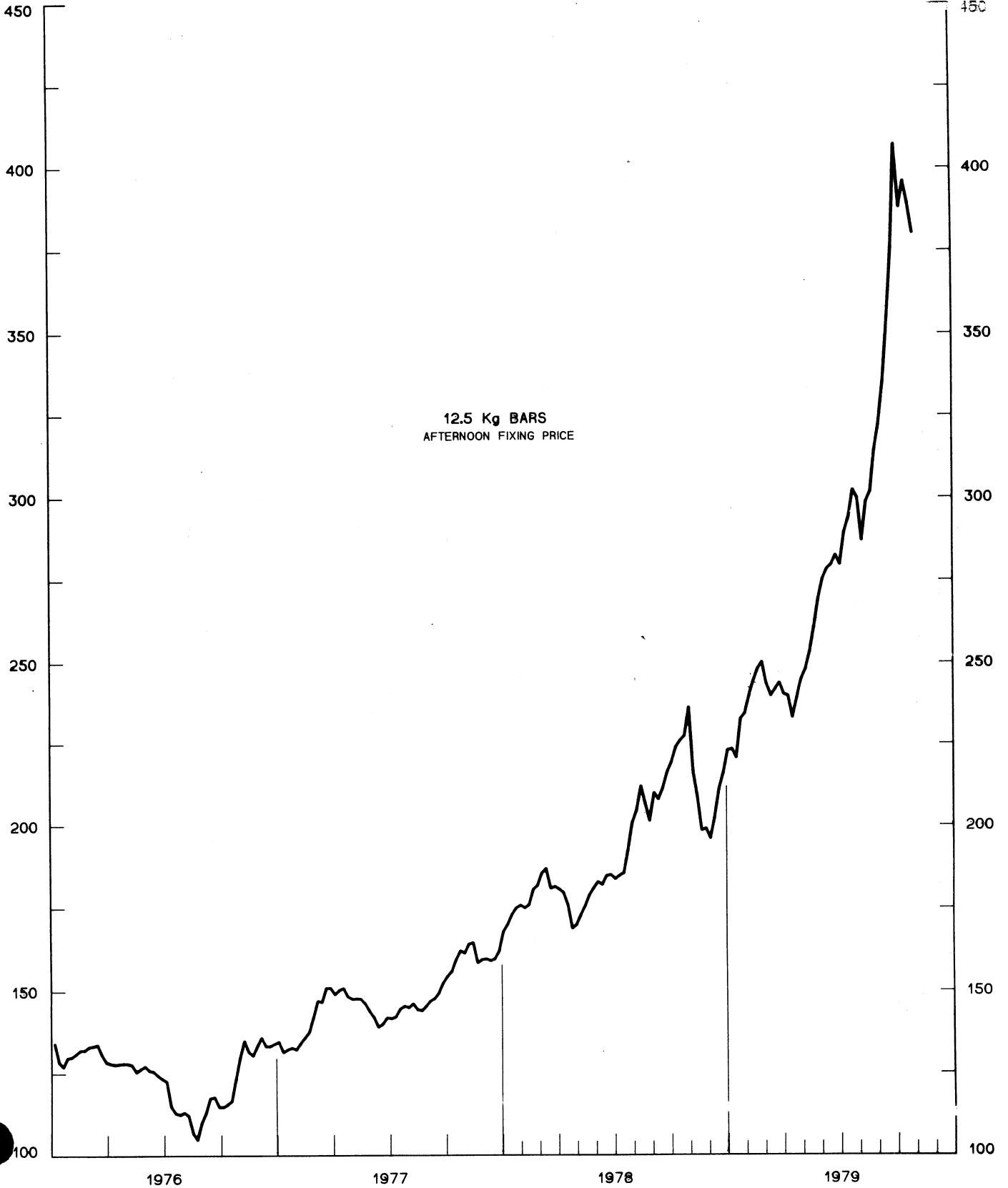
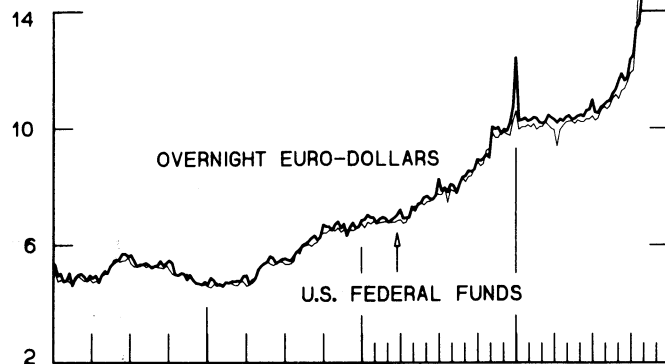
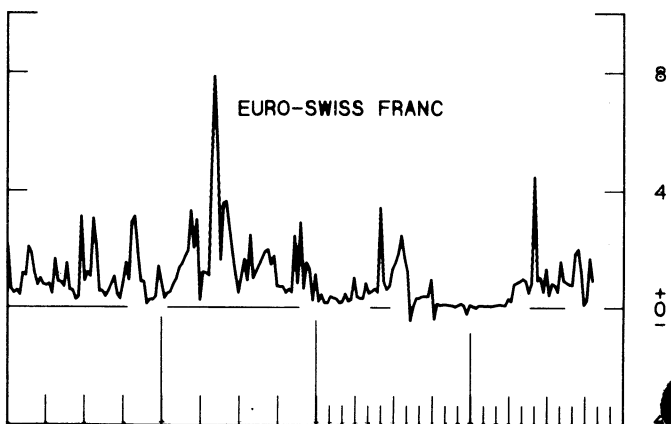
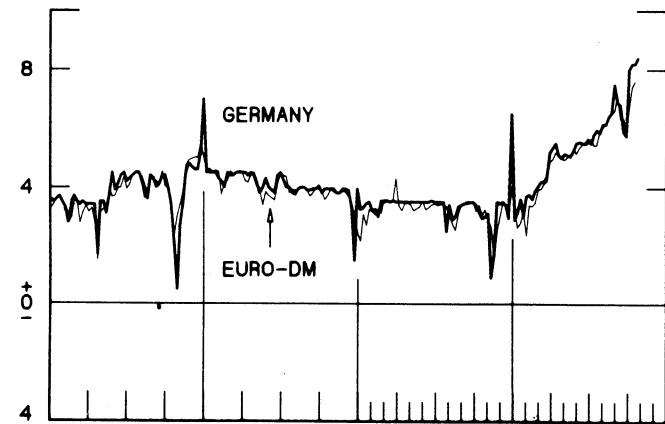
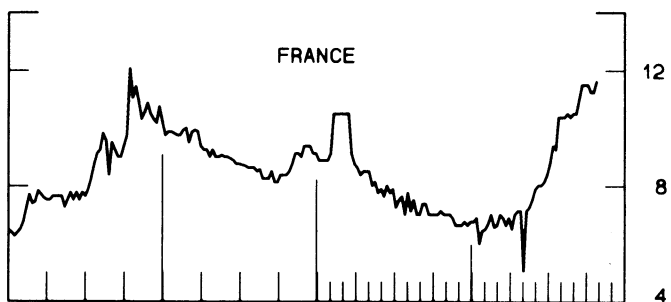
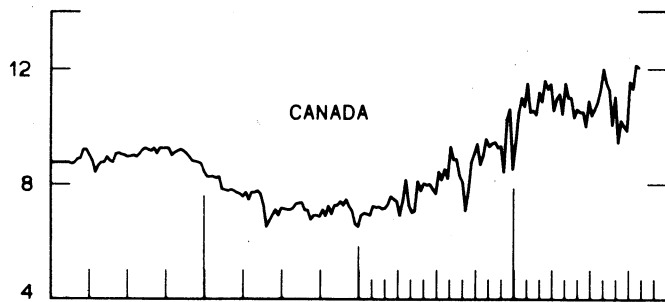
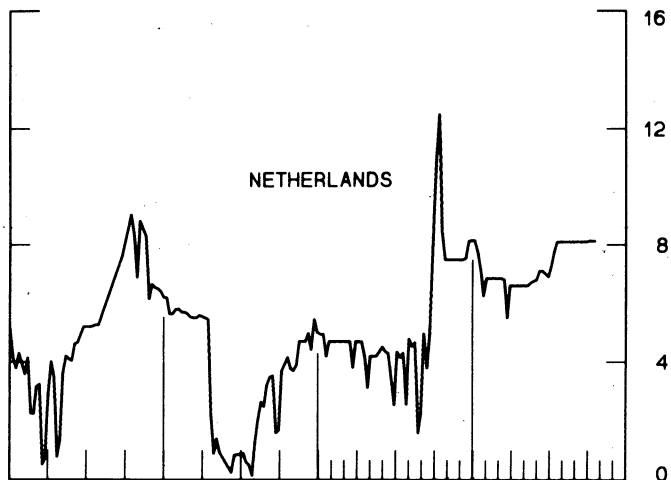
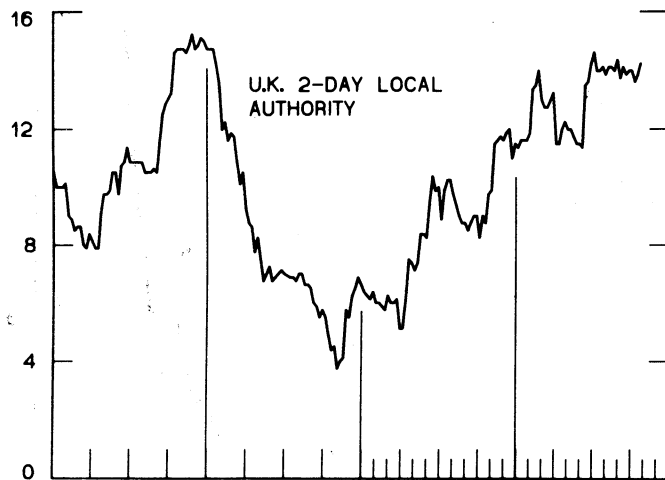
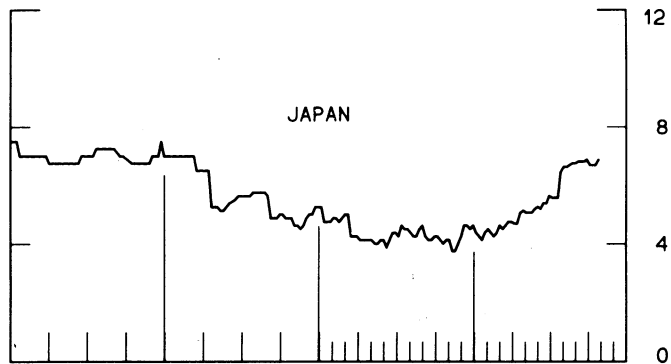


CHART 4
CALL MONEY RATES
 WEEKLY SERIES

PER CENT PER ANNUM



PER CENT PER ANNUM



1977

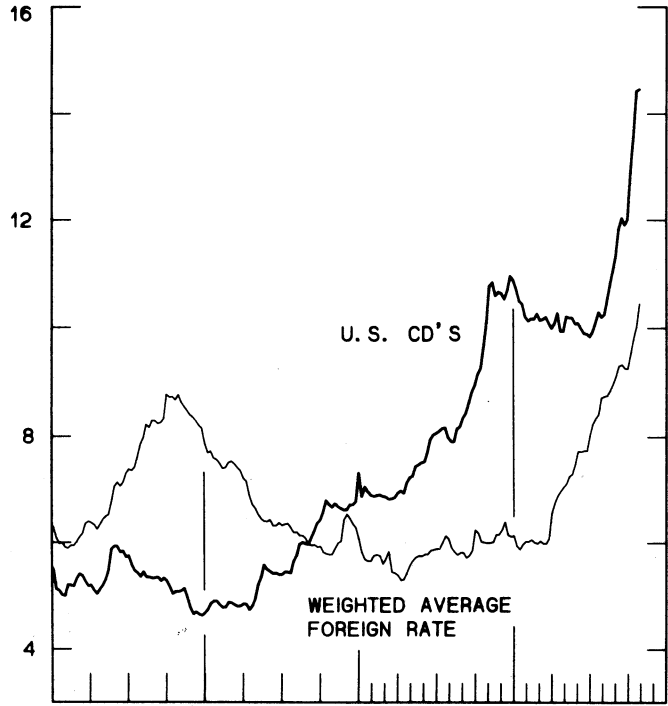
1979

1977

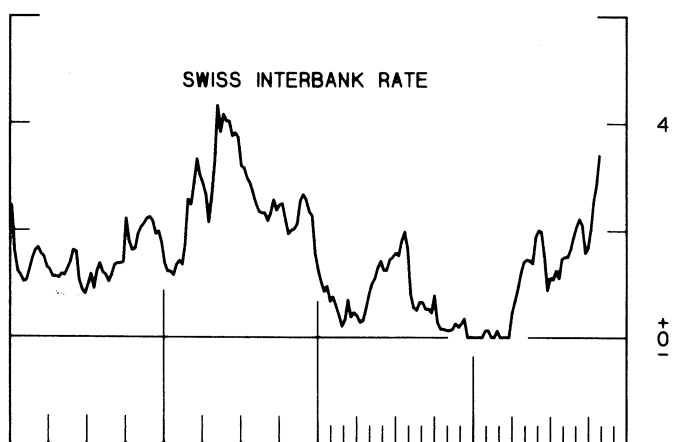
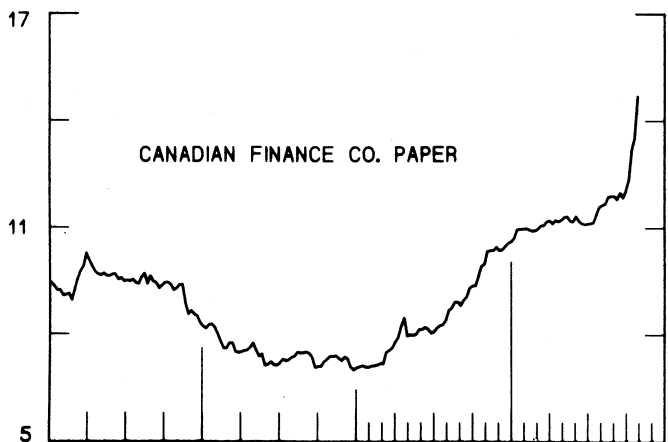
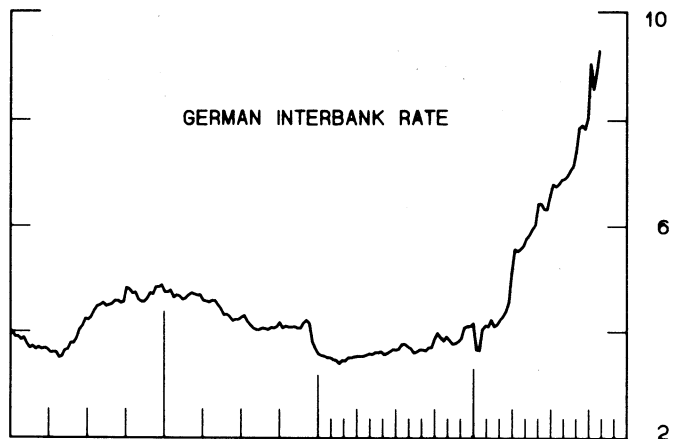
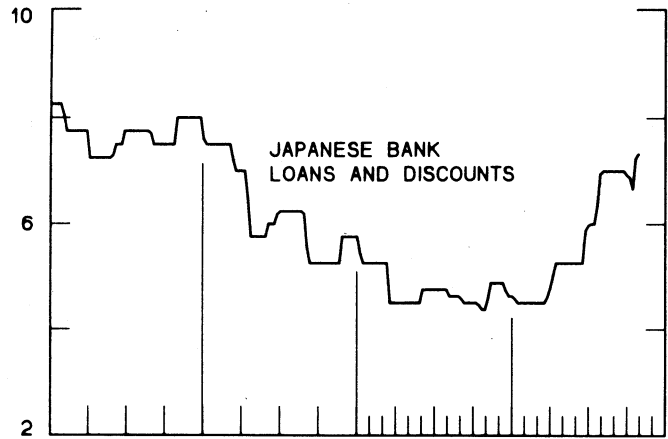
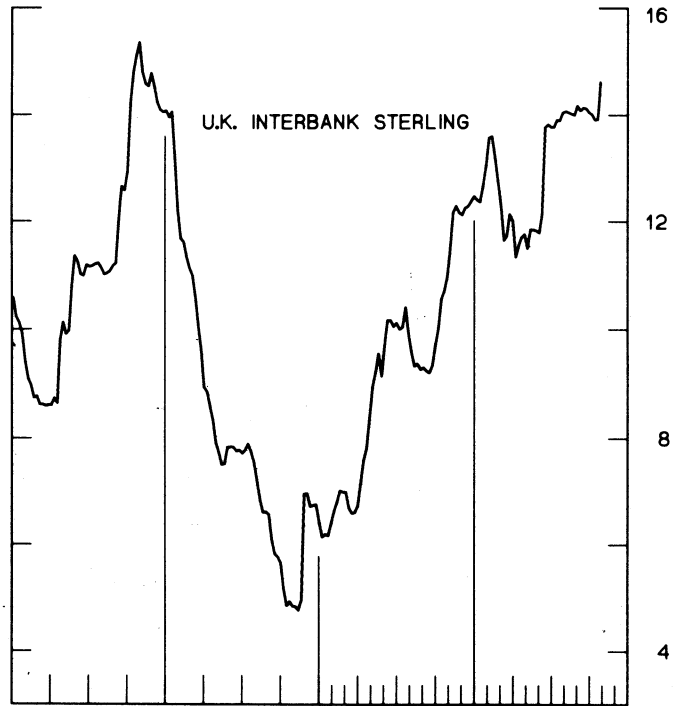
1979

CHART 5
3-MONTH INTEREST RATES
 WEEKLY SERIES

PER CENT PER ANNUM



PER CENT PER ANNUM



1977

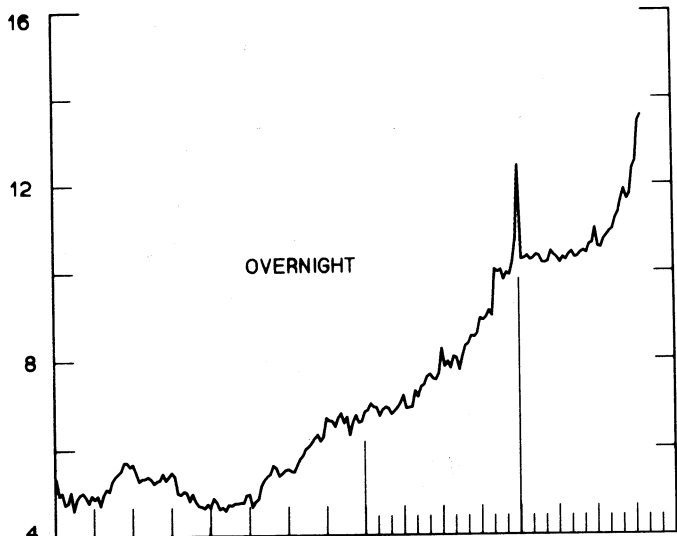
1979

1977

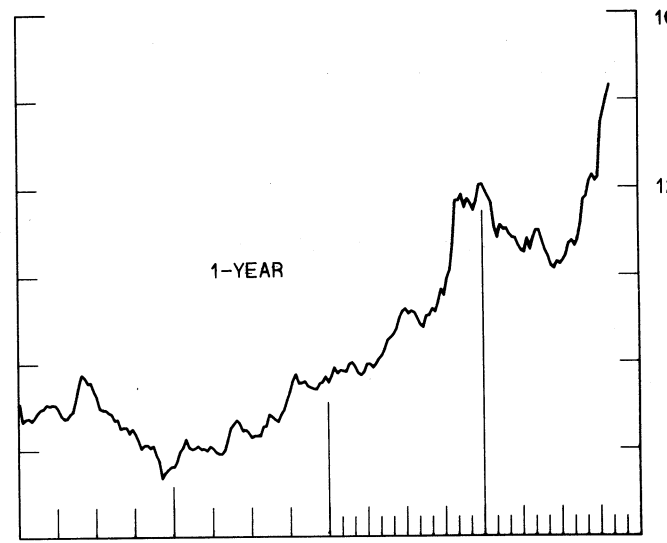
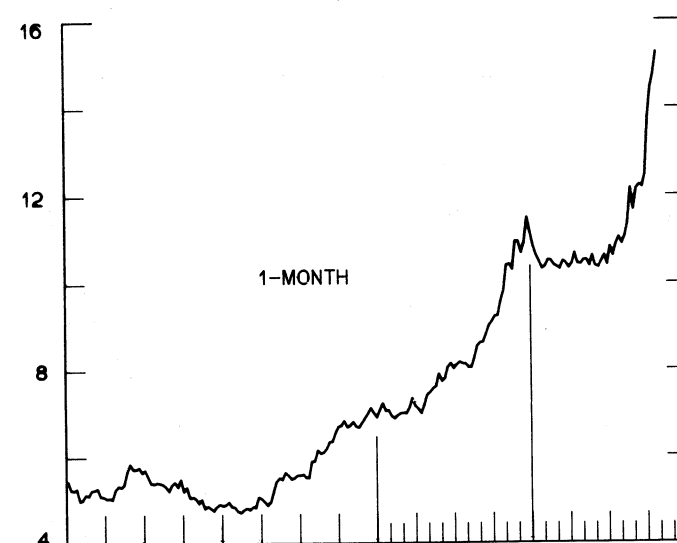
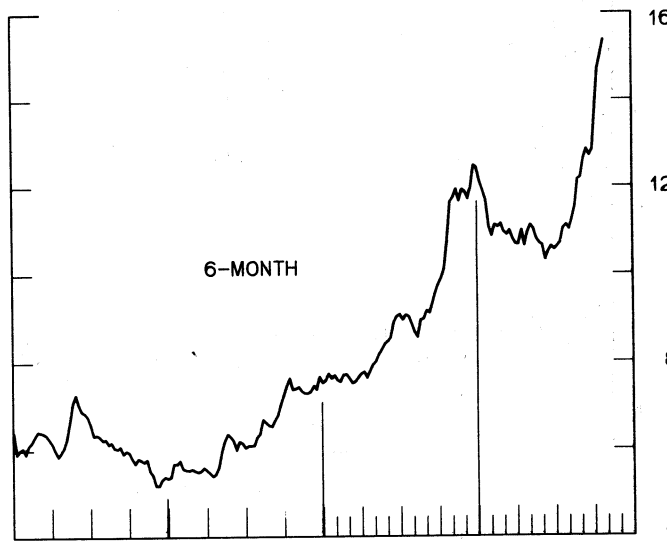
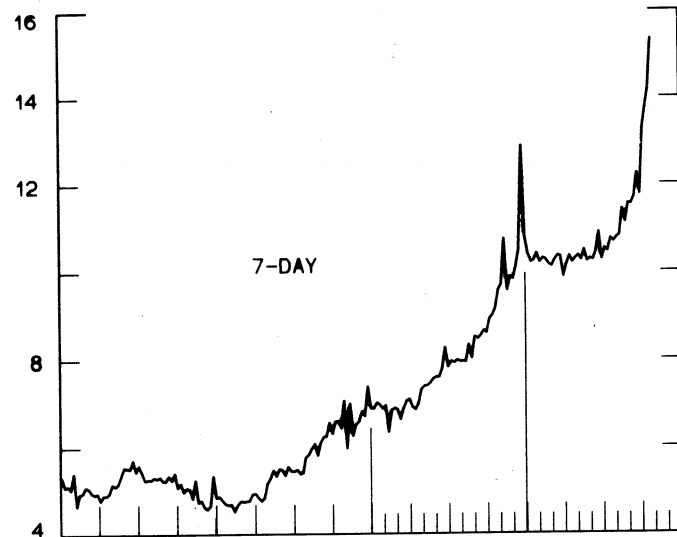
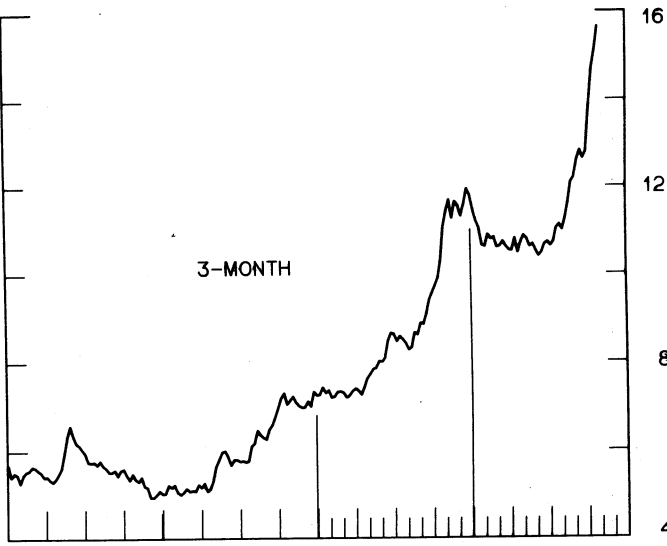
1979

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

PER CENT PER ANNUM



PER CENT PER ANNUM



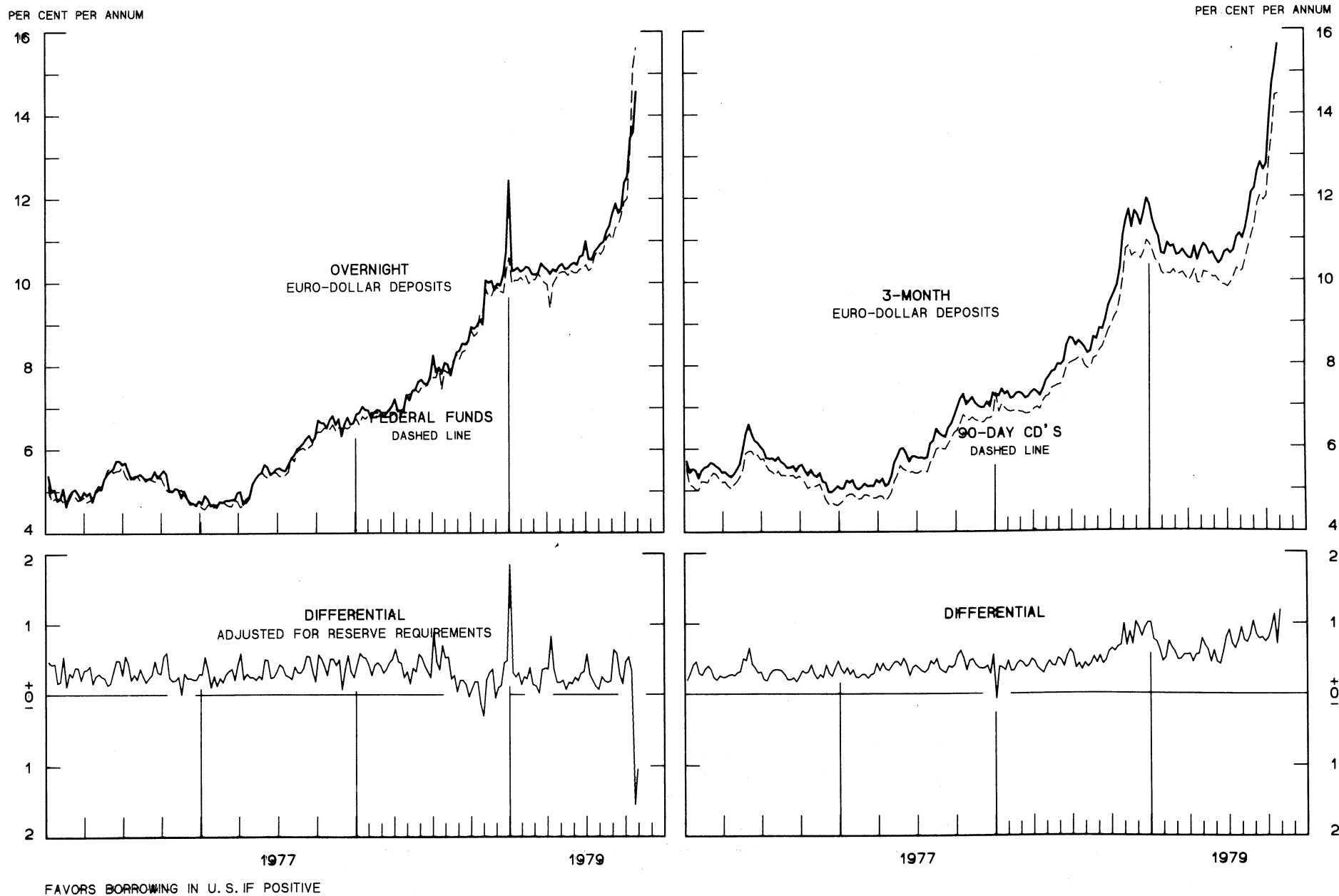
1977

1979

1977

1979

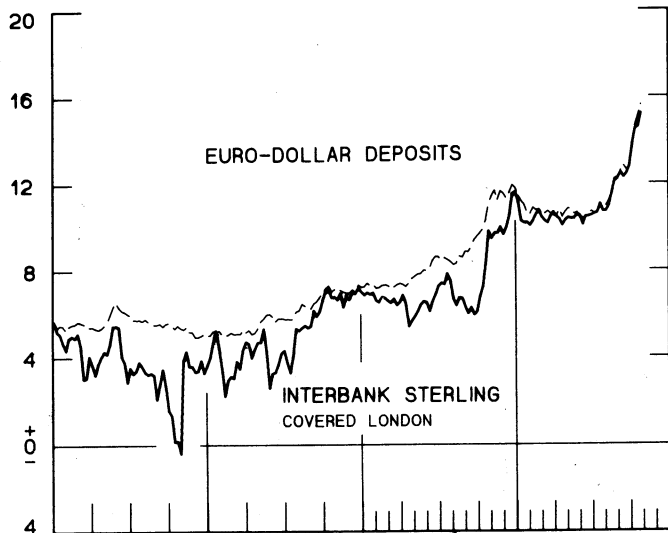
CHART 7
SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES
 AVERAGES FOR WEEK ENDING WEDNESDAY



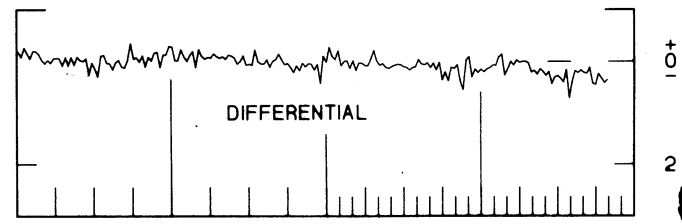
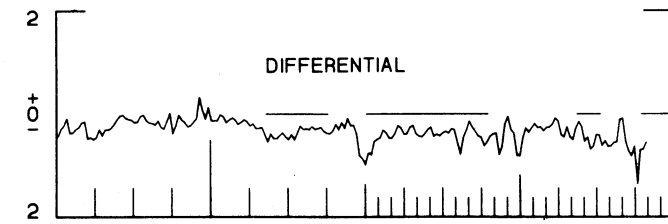
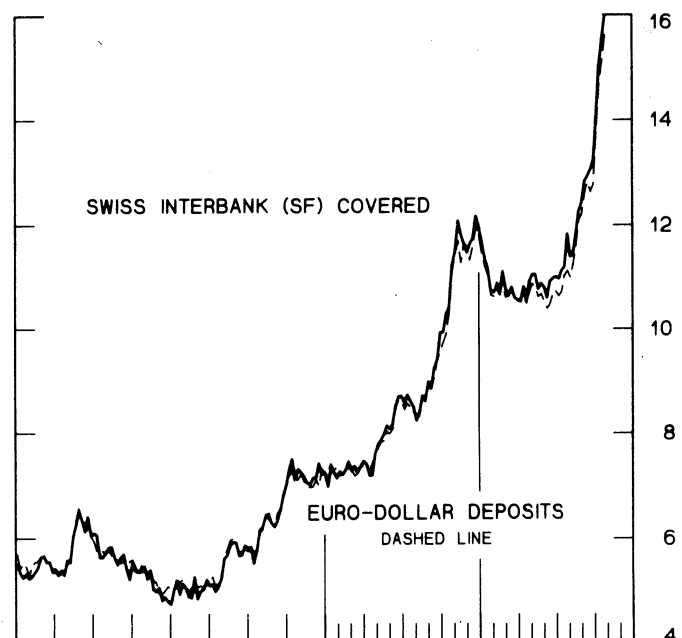
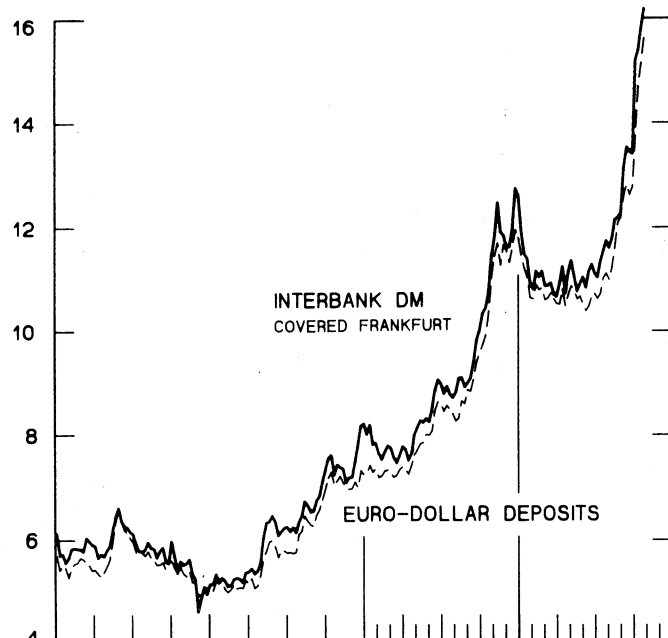
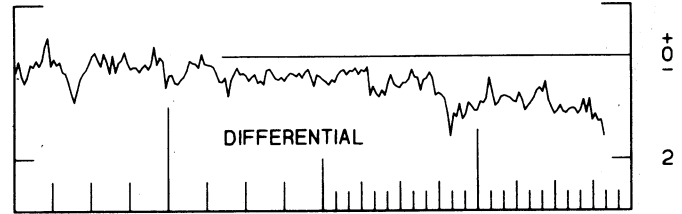
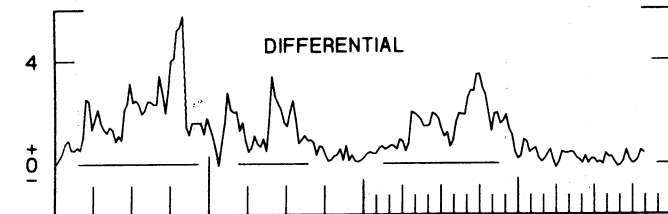
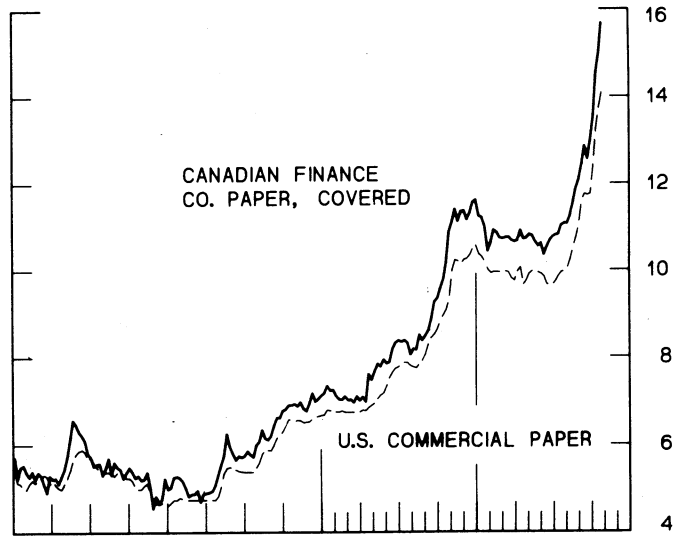
INTEREST ARBITRAGE: 3-MONTH FUNDS

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

PER CENT PER ANNUM



PER CENT PER ANNUM



1977

1979

1977

1979

CHART 9
LONG-TERM GOVERNMENT BOND YIELDS
 WEEKLY SERIES

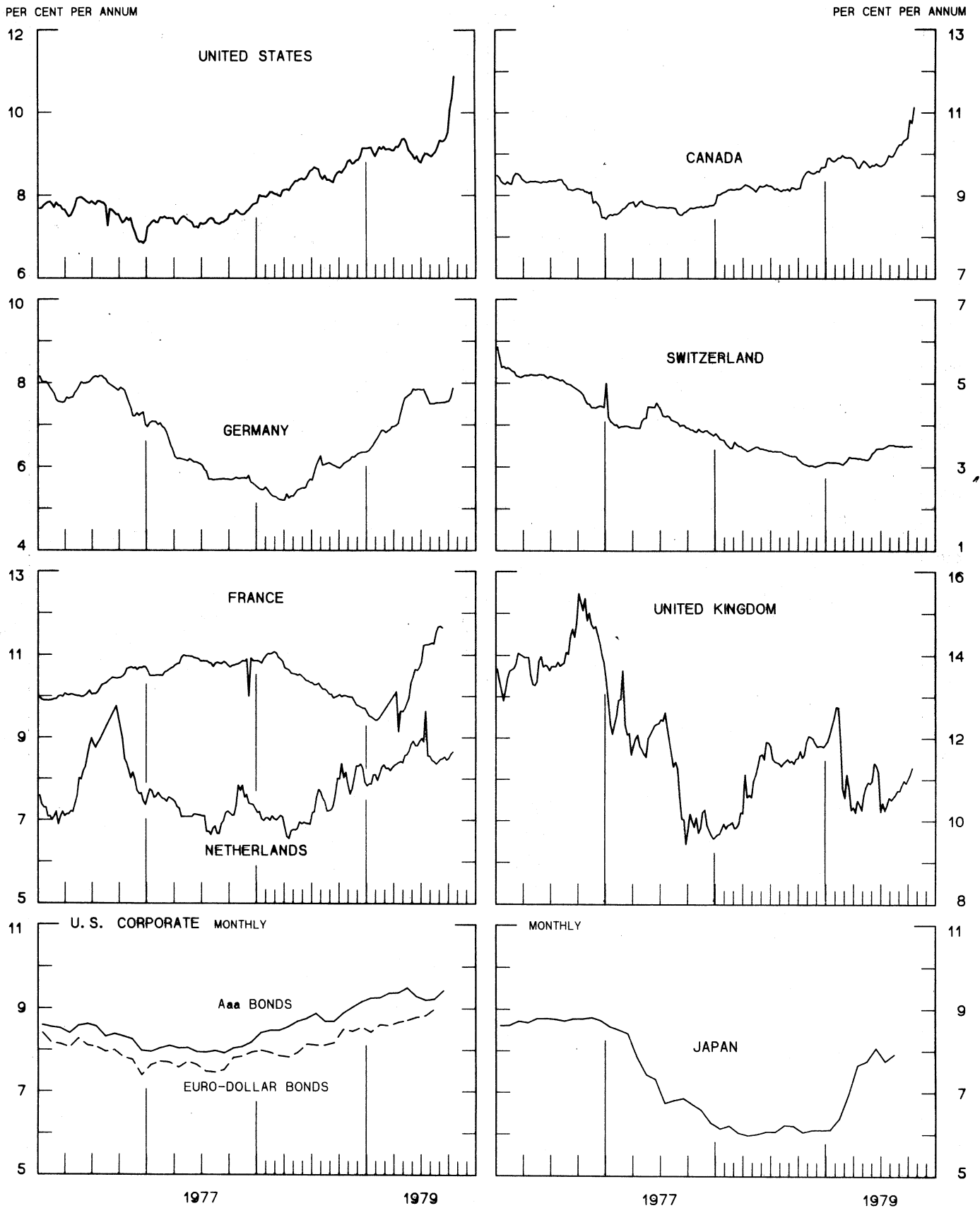
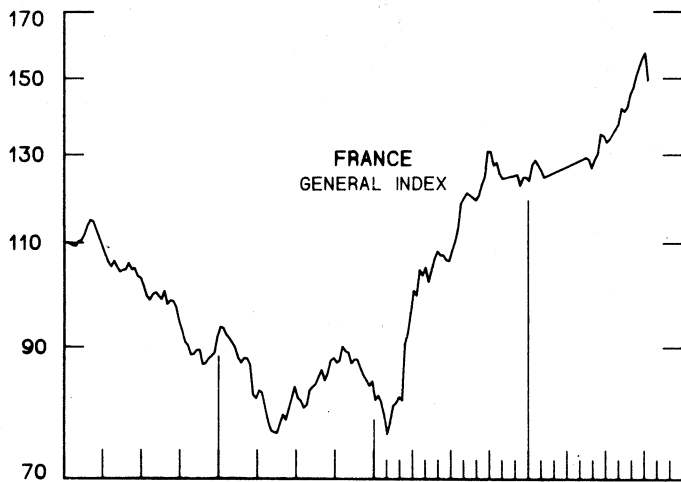
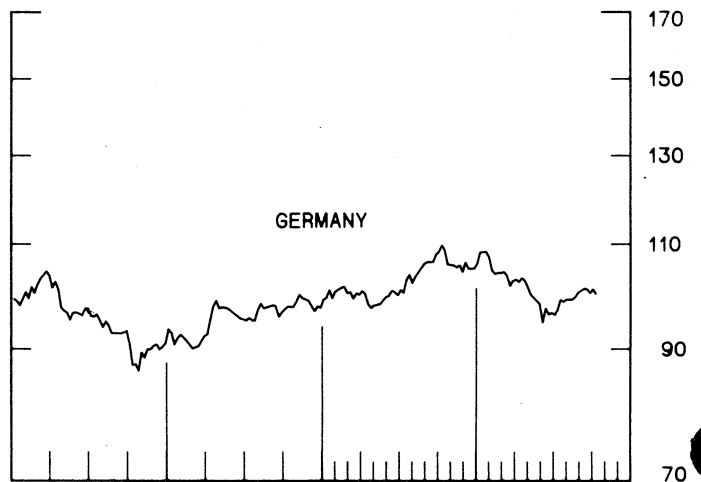
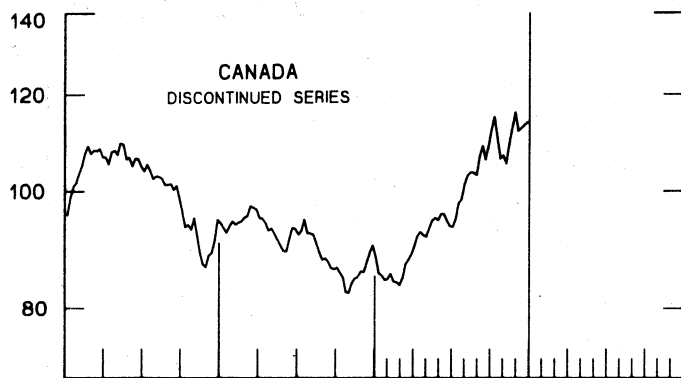
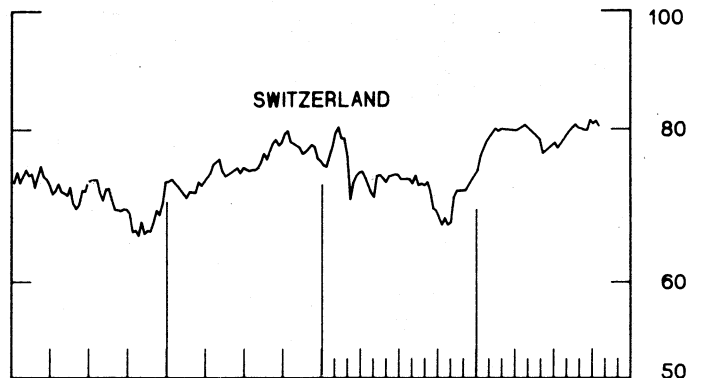
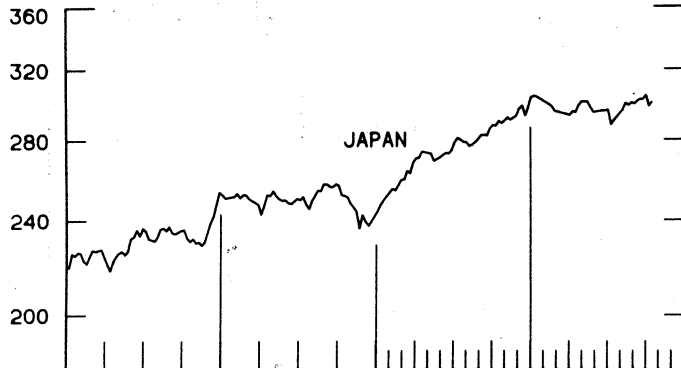
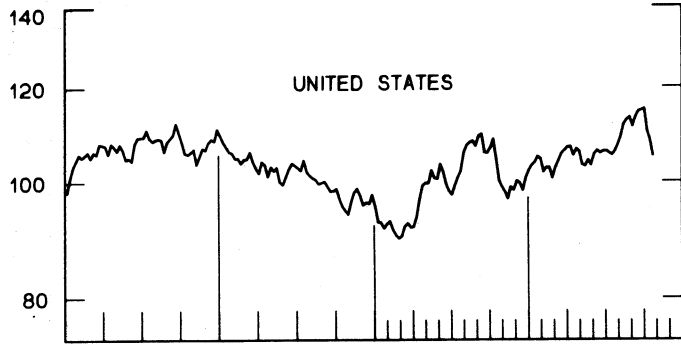


CHART 10
INDUSTRIAL STOCK INDICES
 WEEKLY SERIES

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	OCT. 31	55.37
JAPANESE YEN	OCT. 31	0.42371
DUTCH GUILDER	OCT. 31	49.85
U.K. POUND	OCT. 31	209.13
CANADIAN DOLLAR	OCT. 31	84.61
FRENCH FRANC	OCT. 31	23.57
SWISS FRANC	OCT. 31	59.93
BELGIAN FRANC	OCT. 31	3.43574
ITALIAN LIRA	OCT. 31	0.12011

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	OCT. 31	155.76
JAPANESE YEN	OCT. 31	110.94
DUTCH GUILDER	OCT. 31	143.10
U.K. POUND	OCT. 31	84.58
CANADIAN DOLLAR	OCT. 31	84.33
FRENCH FRANC	OCT. 31	106.22
SWISS FRANC	OCT. 31	192.81
BELGIAN FRANC	OCT. 31	135.39
ITALIAN LIRA	OCT. 31	68.23

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

U.S. DOLLAR	OCT. 31	88.85
GERMAN MARK	OCT. 31	152.01
JAPANESE YEN	OCT. 31	101.21
DUTCH GUILDER	OCT. 31	132.81
U.K. POUND	OCT. 31	75.02
CANADIAN DOLLAR	OCT. 31	75.28
FRENCH FRANC	OCT. 31	96.42
SWISS FRANC	OCT. 31	178.55
BELGIAN FRANC	OCT. 31	124.73
ITALIAN LIRA	OCT. 31	59.95
SWEDISH KRONA	OCT. 31	94.79

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

CANADIAN DOLLAR	OCT. 31	0.97
U.K. POUND	OCT. 31	0.61
GERMAN MARK	OCT. 31	6.76
FRENCH FRANC	OCT. 31	1.45
SWISS FRANC	OCT. 31	12.51
DUTCH GUILDER	OCT. 31	5.94
JAPANESE YEN	OCT. 31	7.58
ITALIAN LIRA	OCT. 31	-1.40

SERIES NAME	LAST VALUE PLOTTED DATE	VALUE
CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING		
U.S. DOLLARS PER FINE OUNCE	OCT. 31	380.08
CHART 4. CALL MONEY RATES		
U.S. FEDERAL FUNDS	OCT. 31	15.61
OVERNIGHT EURO-DOLLAR DEPOSITS	OCT. 31	14.56
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	OCT. 26	14.25
CANADA	OCT. 26	12.05
GERMANY	OCT. 26	8.40
EURO-DM	OCT. 19	7.61
JAPAN	OCT. 26	6.88
FRANCE	OCT. 26	11.63
NETHERLANDS	OCT. 19	8.13
EURO-SWISS FRANC	OCT. 19	0.91
CHART 5. 3-MONTH INTEREST RATES		
U.S. 90-DAY CD'S, SECONDARY MARKET	OCT. 31	14.47
GERMAN INTERBANK LOAN	OCT. 31	9.28
JAPANESE BANK LOANS & DISCOUNTS	OCT. 31	7.33
CANADIAN FINANCE PAPER	OCT. 31	14.69
INTERBANK STERLING	OCT. 31	14.63
SWISS INTERBANK LOAN	OCT. 31	3.40
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	OCT. 31	10.45
CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON		
OVERNIGHT	OCT. 31	14.56
7-DAY	OCT. 31	15.35
1-MONTH	OCT. 31	15.25
3-MONTH	OCT. 31	15.65
6-MONTH	OCT. 31	15.38
1-YEAR	OCT. 31	14.33
CHART 7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES		
OVERNIGHT EURO-DOLLAR DEPOSITS	OCT. 31	14.56
U.S. FEDERAL FUNDS	OCT. 31	15.61
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	OCT. 31	-1.05
3-MONTH EURO-DOLLAR DEPOSIT RATE	OCT. 31	15.65
U.S. 90-DAY CD'S, SECONDARY MARKET	OCT. 31	14.47
DIFFERENTIAL	OCT. 31	1.18

SERIES NAME	LAST VALUE PLOTTED	
	DATE	VALUE
CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS		
EURO-DOLLAR DEPOSIT	OCT. 31	15.65
INTERBANK STERLING (LONDON), COVERED	OCT. 31	15.26
DIFFERENTIAL	OCT. 31	0.39
U.S. COMMERCIAL PAPER	OCT. 31	14.14
CANADIAN FINANCE PAPER, COVERED	OCT. 31	15.70
DIFFERENTIAL	OCT. 31	-1.56
EURO-DOLLAR DEPOSIT	OCT. 31	15.65
INTERBANK DM (FRANKFURT), COVERED	OCT. 31	16.20
DIFFERENTIAL	OCT. 31	-0.55
EURO-DOLLAR DEPOSIT	OCT. 31	15.65
SWISS INTERBANK, COVERED	OCT. 31	16.01
DIFFERENTIAL	OCT. 31	-0.36
CHART 9. LONG TERM GOVERNMENT BOND YIELDS		
UNITED STATES	OCT. 26	10.89
GERMANY	OCT. 19	7.88
JAPAN (MONTHLY)	AUG.	7.92
SWITZERLAND	OCT. 19	3.50
CANADA	OCT. 26	11.13
FRANCE	SEPT. 14	11.65
NETHERLANDS	OCT. 19	8.66
UNITED KINGDOM	OCT. 19	11.29
U.S. CORPORATE		
AAA BONDS	SEPT.	9.44
EURO-DM BONDS	DEC.	6.63
EURO-DOLLAR BONDS	AUG.	8.99
CHART 10. INDUSTRIAL STOCK INDICES		
UNITED STATES	OCT. 26	104.99
JAPAN	OCT. 19	300.31
CANADA	DEC. 29	113.81
FRANCE	OCT. 12	149.40
UNITED KINGDOM	OCT. 19	112.51
SWITZERLAND	OCT. 19	80.45
GERMANY	OCT. 12	100.07

FEDERAL RESERVE statistical release



H.10(512)

NOVEMBER 6, 1979

FOREIGN EXCHANGE RATES

FOR THE WEEK ENDING NOVEMBER 2, 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)				
		OCT. 29	OCT. 30	OCT. 31	NOV. 1	NOV. 2
AUSTRALIA	DOLLAR	110.1700	109.8000	109.7200	109.6500	110.0000
AUSTRIA	SCHILLING	7.66284	7.67607	7.69231	7.71307	7.77605
BELGIUM	FRANC	3.42466	3.42700	3.43525	3.44828	3.46861
CANADA	DOLLAR	84.5166	84.5666	84.4238	84.4809	84.2389
DENMARK	KRONE	18.7564	18.7688	18.7970	18.7846	18.8430
FINLAND	MARKKA	26.2123	26.1301	26.1746	26.1986	26.2639
FRANCE	FRANC	23.6044	23.6407	23.6826	23.7332	23.8549
GERMANY	D. MARK	55.1785	55.3250	55.4324	55.6483	55.8254
INDIA	RUPEE	12.0500	11.9000	11.9000	12.0200	11.9500
IRELAND	POUND	205.5000	204.7000	205.2500	205.9000	206.5000
ITALY	LIRA	0.11983	0.11983	0.12003	0.12045	0.12048
JAPAN	YEN	0.42376	0.41999	0.42043	0.41990	0.42635
MALAYSIA	DOLLAR	45.7561	45.4649	45.6621	45.6413	45.9559
MEXICO	PESO	4.3725	4.3725	4.3725	4.3725	4.3725
NETHERLANDS	GUILDER	49.6648	49.8132	49.9750	50.0626	50.2008
NEW ZEALAND	DOLLAR	97.1000	99.6000	96.6000	96.6500	96.8000
NORWAY	KRONE	19.8570	19.9005	19.9481	19.9720	19.9283
PORTUGAL	ESCUDO	1.9743	1.9724	1.9704	1.9743	1.9724
SOUTH AFRICA	RAND	120.6500	120.5500	120.5500	120.5500	120.5500
SPAIN	PESETA	1.5083	1.5058	1.5058	1.5047	1.5033
SRI LANKA	RUPEE	6.4000	6.4000	6.4000	6.4000	6.4000
SWEDEN	KRONA	23.5045	23.4852	23.5045	23.5183	23.5294
SWITZERLAND	FRANC	59.4530	59.7193	60.2228	60.6244	60.9384
UNITED KINGDOM	POUND	209.6300	206.7300	207.4500	207.1000	206.6500