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OF CHICAGO

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BANK OF CHICAGO

# Selected Interest & Exchange Rates

## Weekly Series of Charts

November 13, 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:

Weekly \$15.00 per year or \$.40 each in the United States, its possessions, Canada, and Mexico; 10 or more of the same issue to one address, \$13.50 per year or \$.35 each. Elsewhere, \$20.00 per year or \$.50 each. Address requests to Publications Services, Division of Administrative Services, and make payment remittance payable to the order of the Board of Governors of the Federal Reserve System in a form collectible at par in U.S. Currency.

CHART 1

# 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

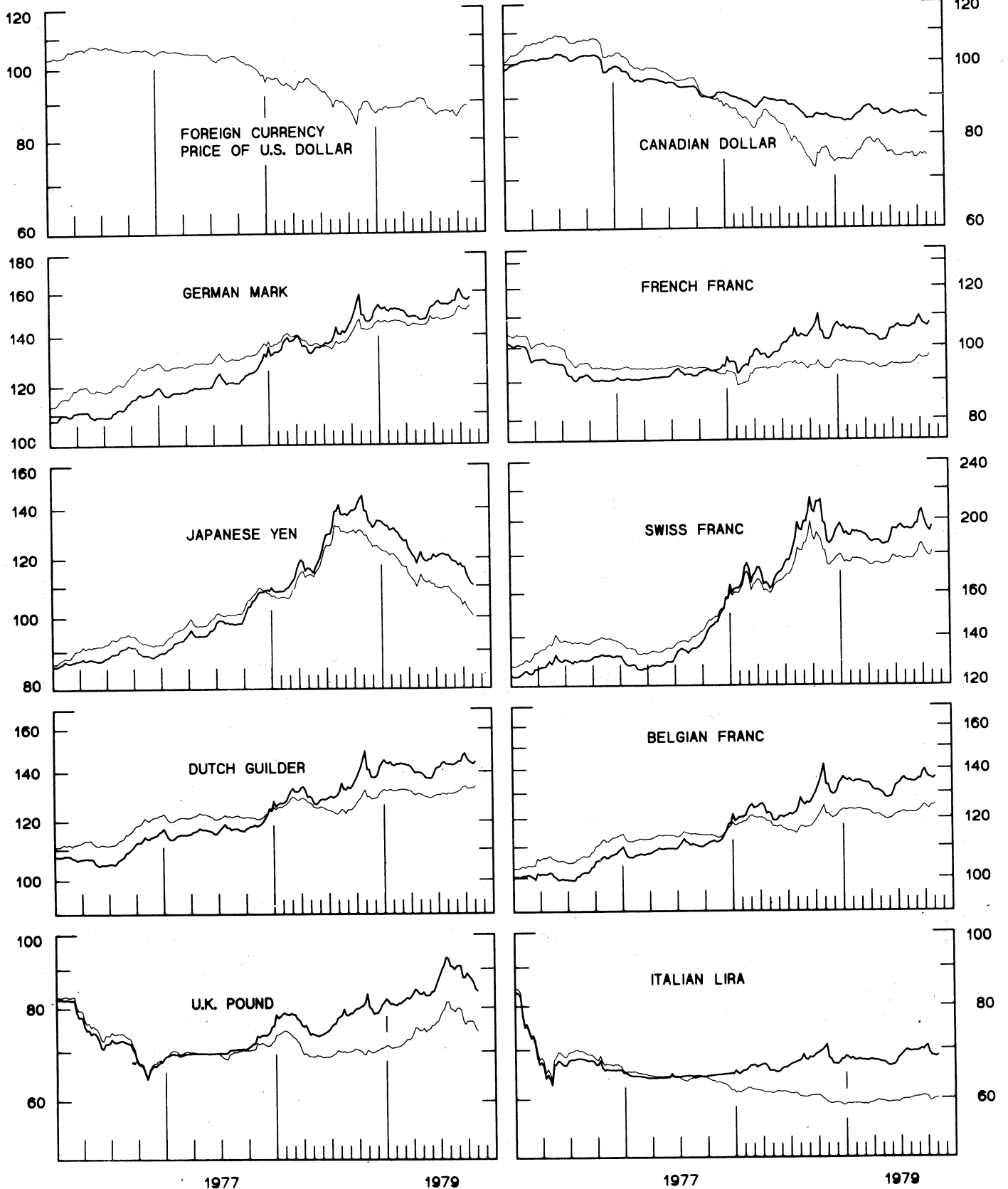
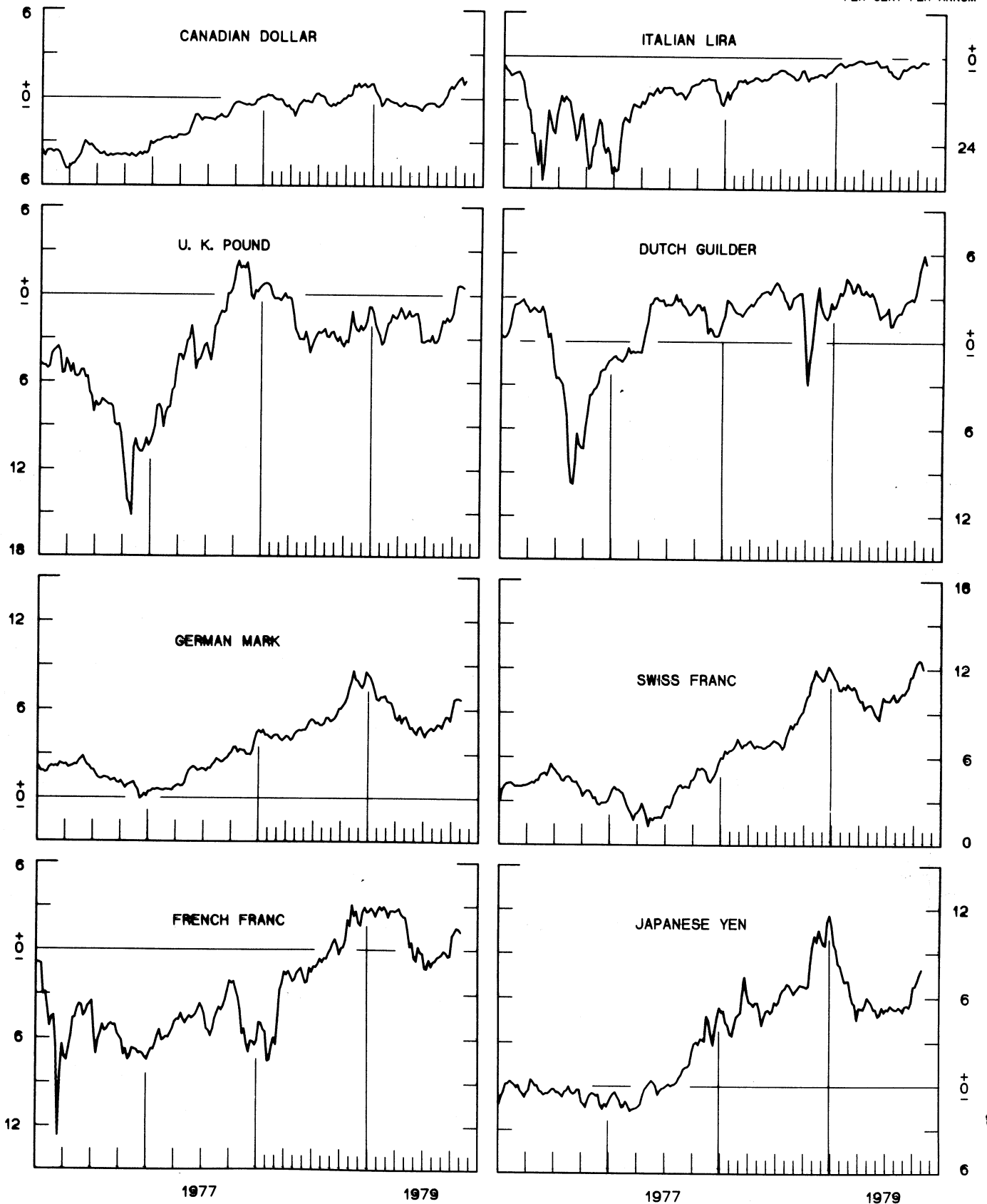


CHART 2  
**3-MONTH FORWARD EXCHANGE RATES**

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

PER CENT PER ANNUM

PER CENT PER ANNUM



# PRICE OF GOLD IN LONDON

AVERAGES FOR WEEK ENDING WEDNESDAY

U.S. DOLLARS PER FINE OUNCE

U.S. DOLLARS PER FINE OUNCE

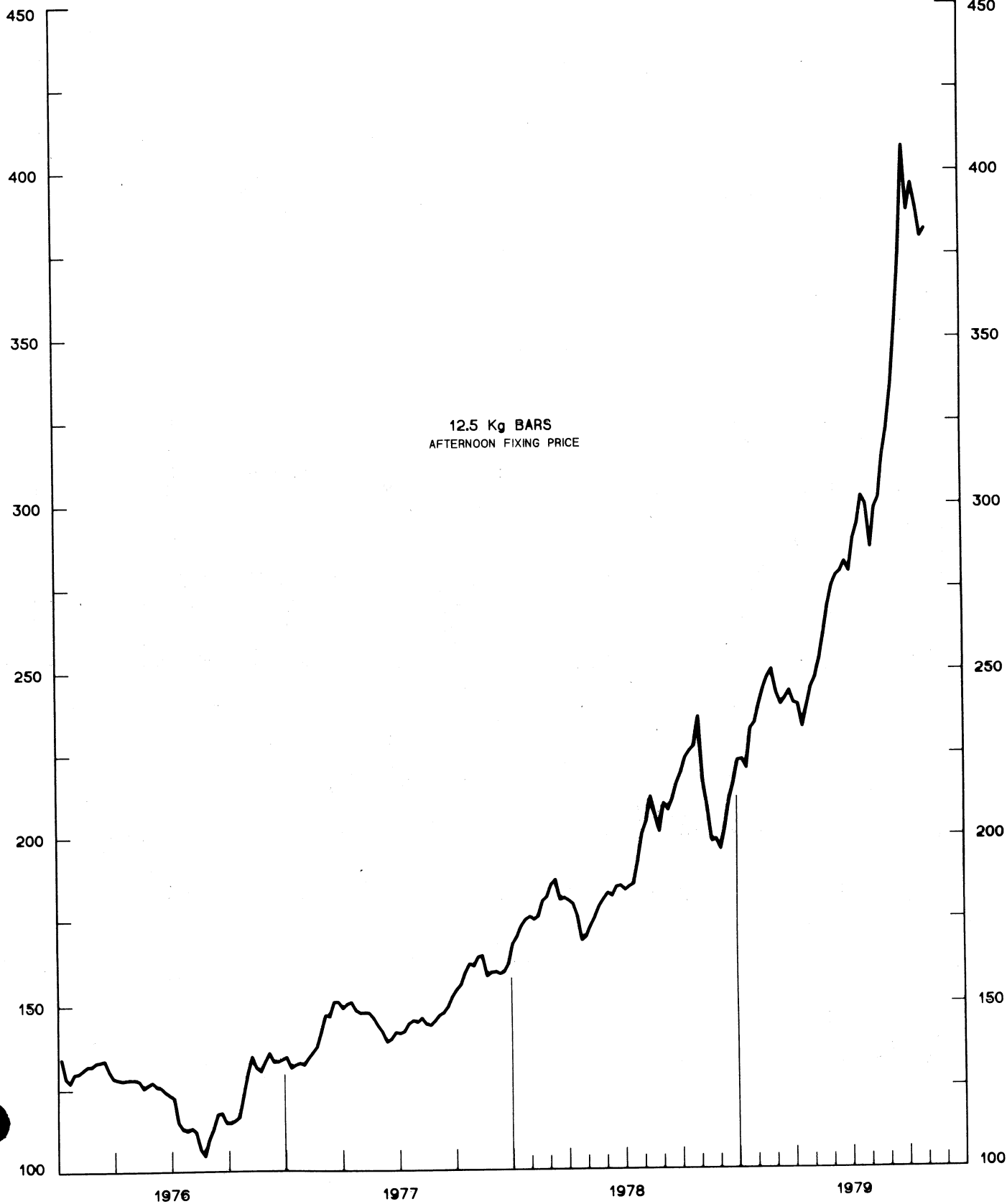
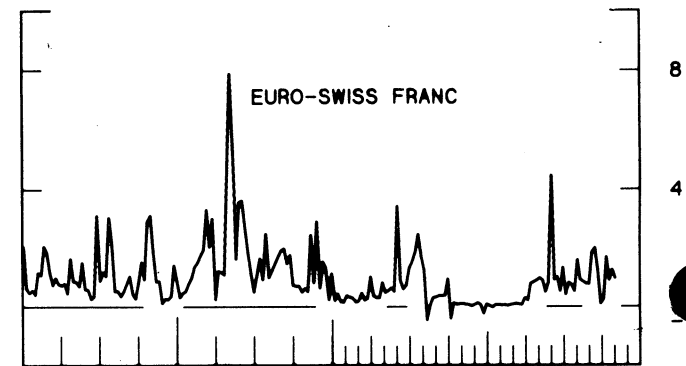
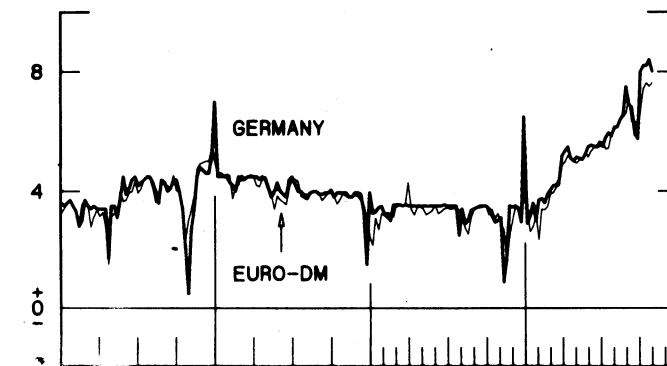
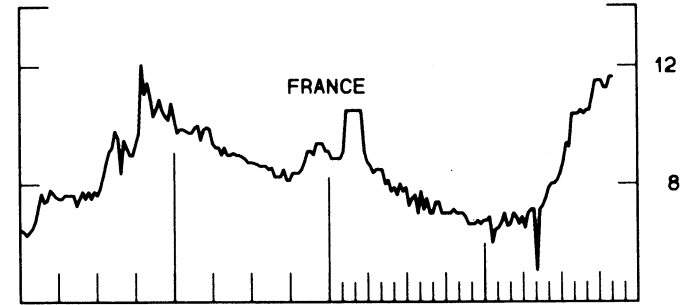
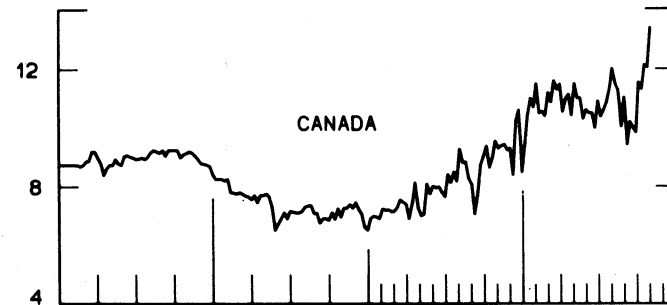
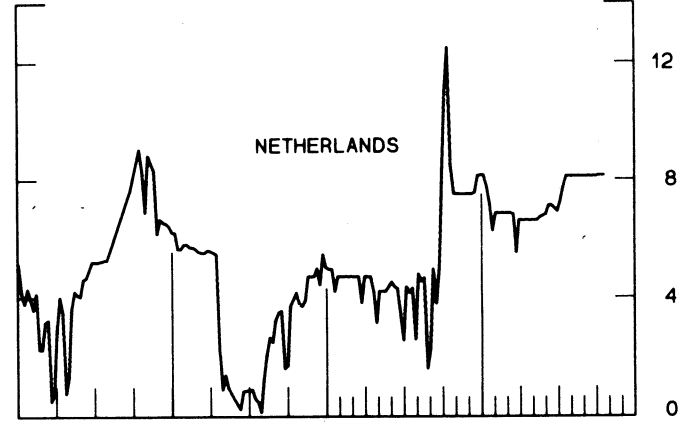
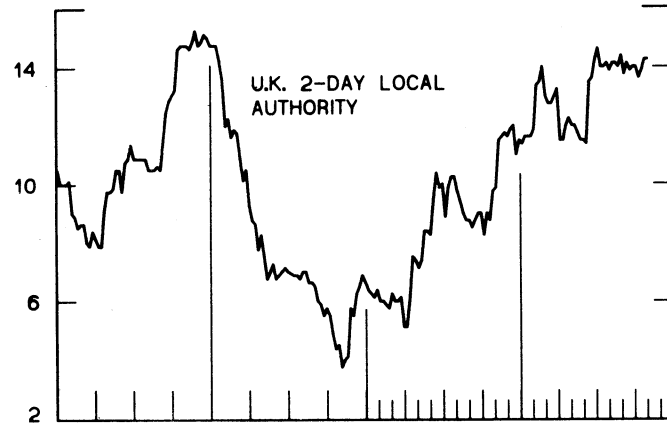
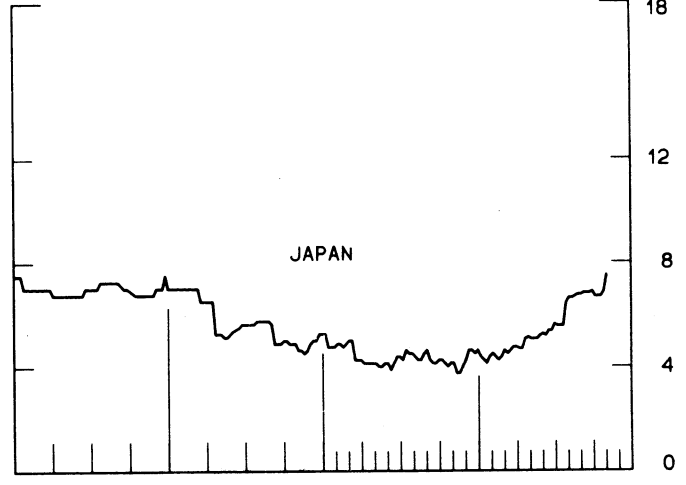
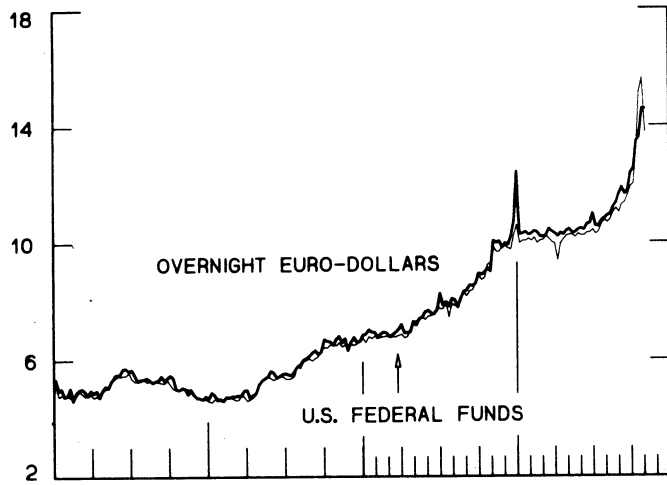


CHART 4  
**CALL MONEY RATES**  
 WEEKLY SERIES

PER CENT PER ANNUM

PER CENT PER ANNUM



1977

1979

1977

1979

CHART 5  
**3-MONTH INTEREST RATES**  
 WEEKLY SERIES

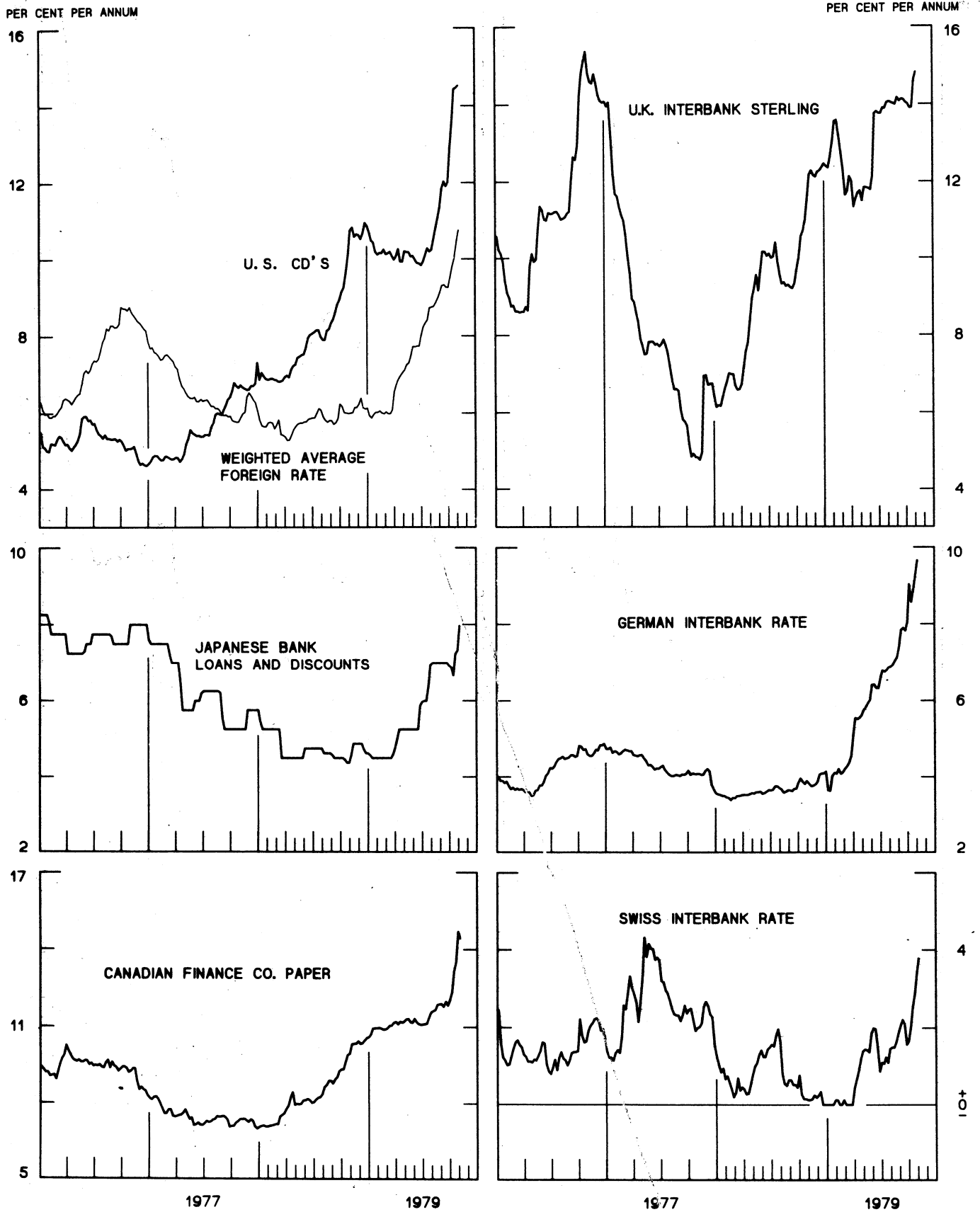


CHART 6  
**EURO-DOLLAR DEPOSIT RATES LONDON**  
 AVERAGES FOR WEEK ENDING WEDNESDAY

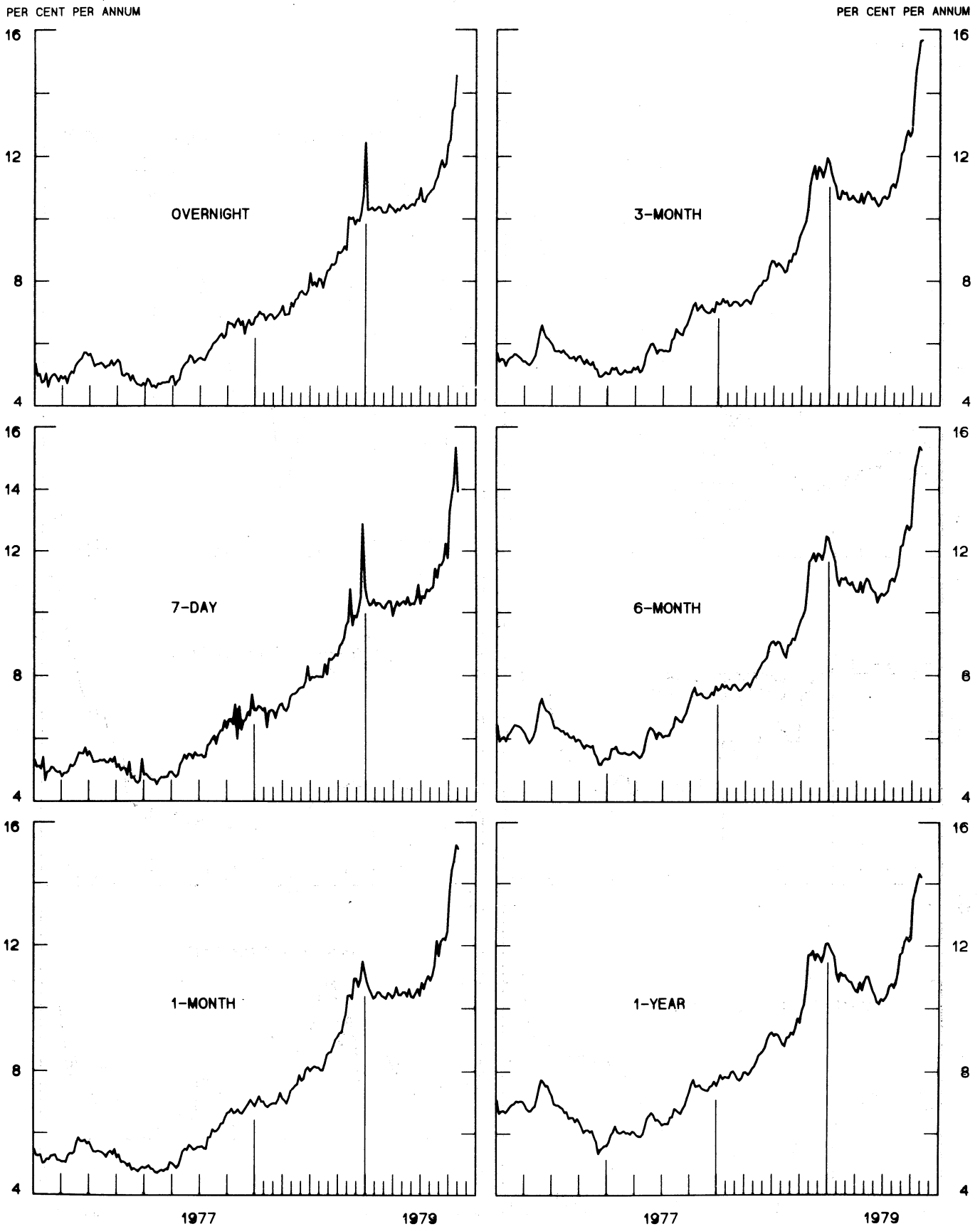
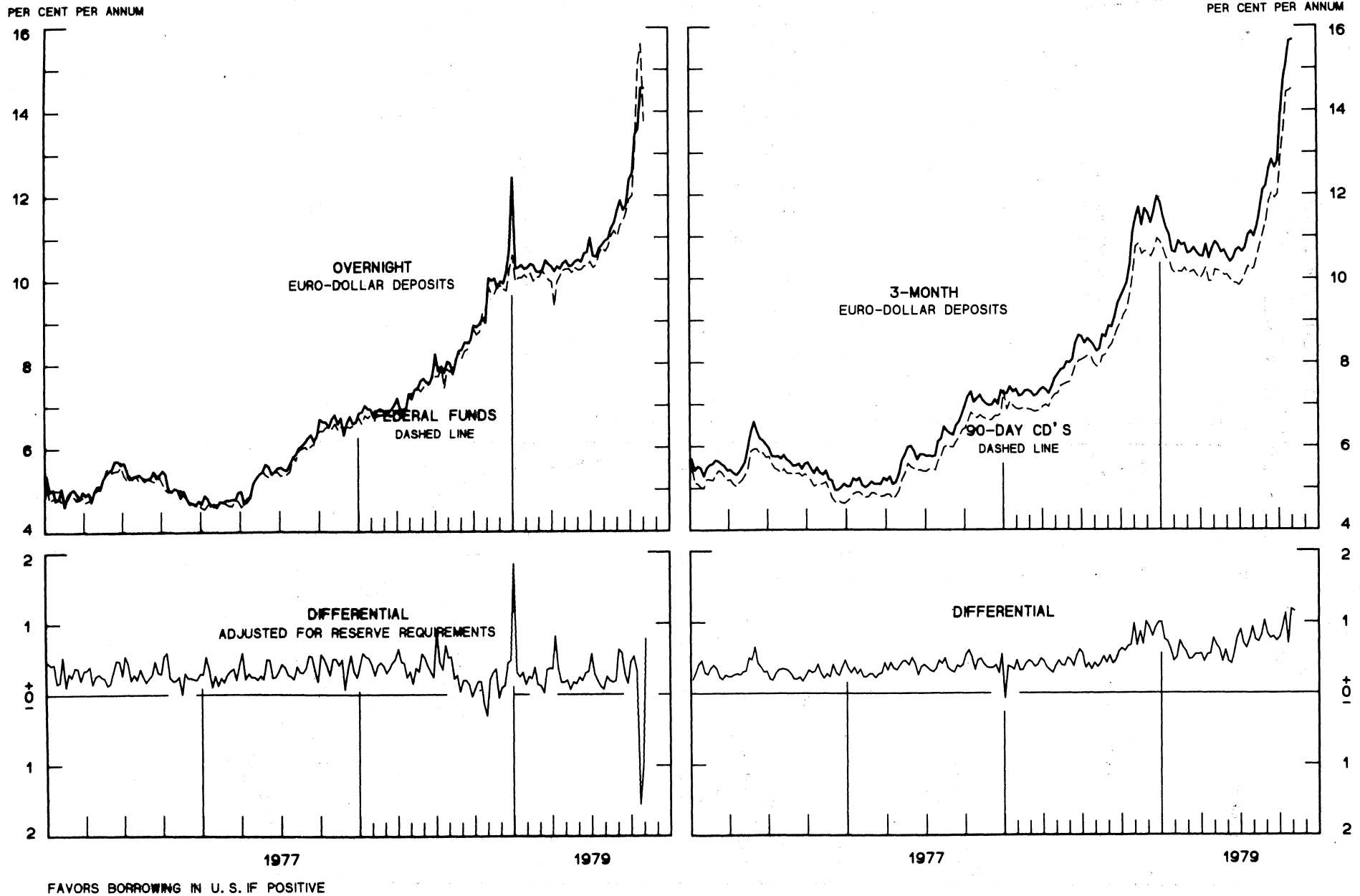




CHART 7  
**SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES**  
 AVERAGES FOR WEEK ENDING WEDNESDAY



# INTEREST ARBITRAGE: 3-MONTH FUNDS

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

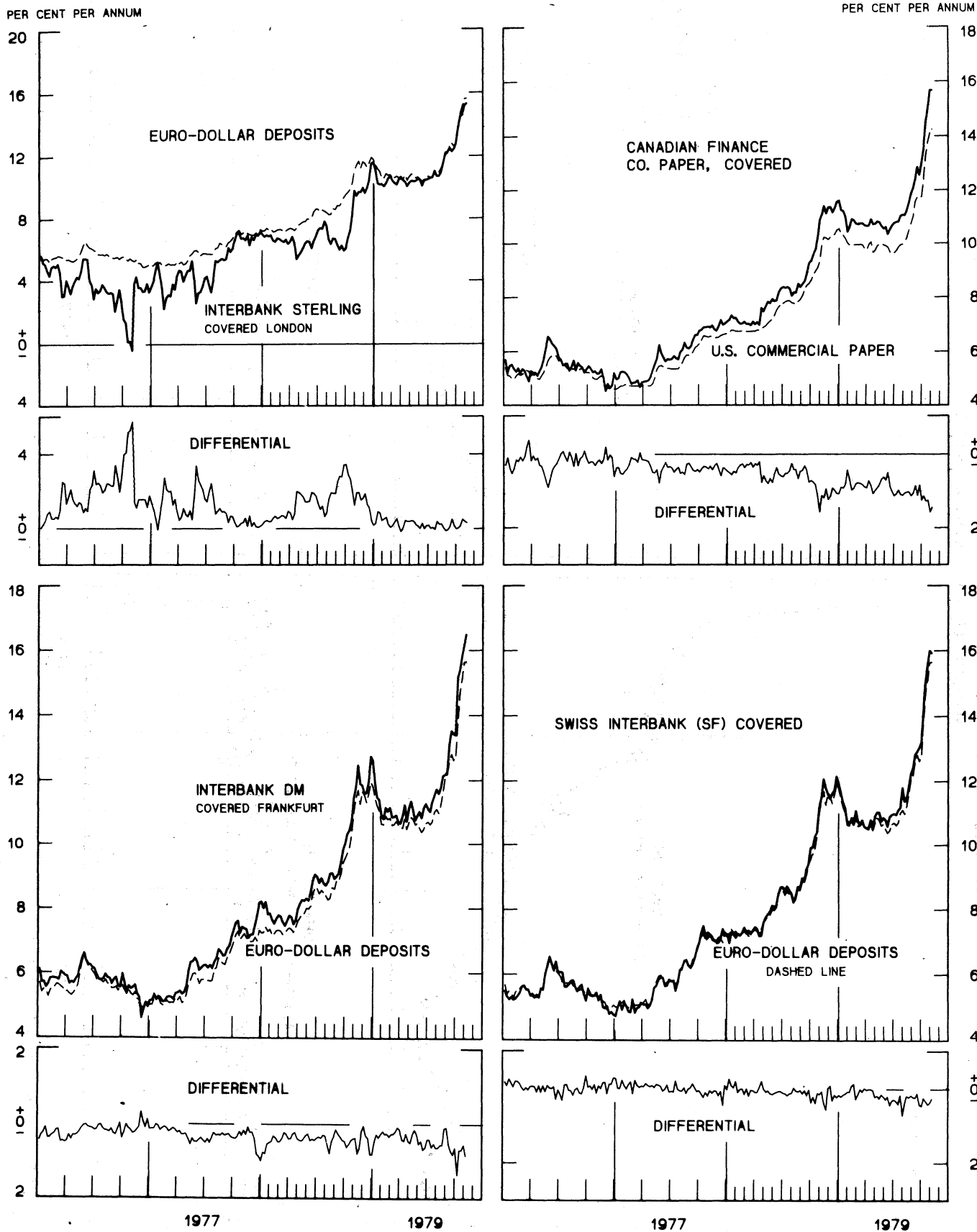


CHART 9  
**LONG-TERM GOVERNMENT BOND YIELDS**  
 WEEKLY SERIES

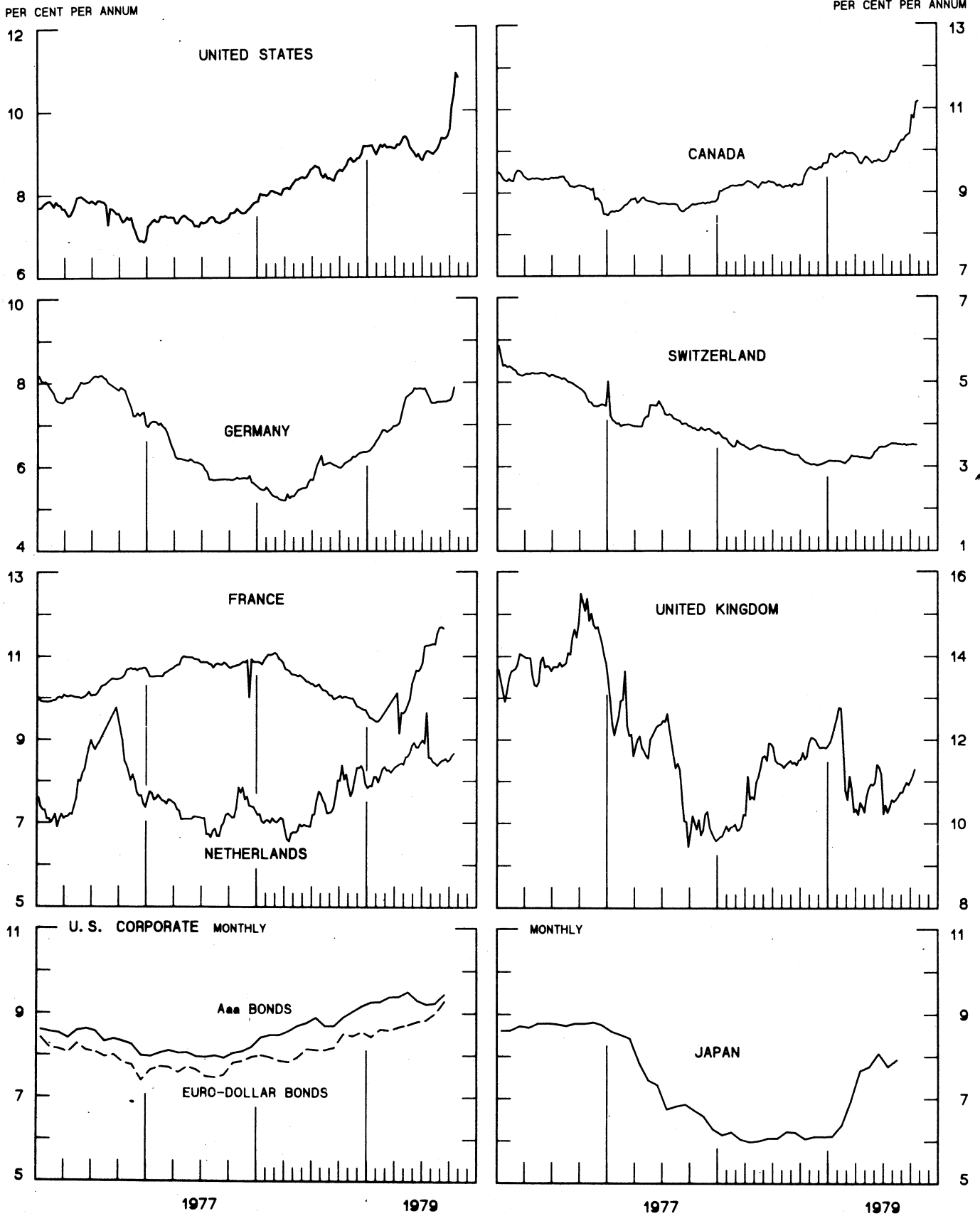
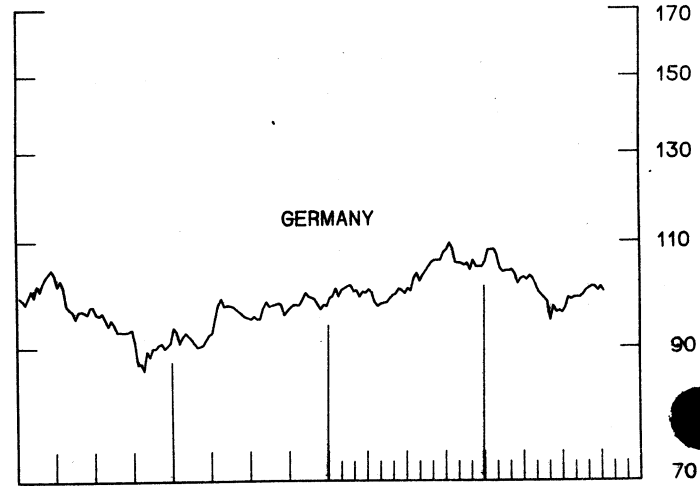
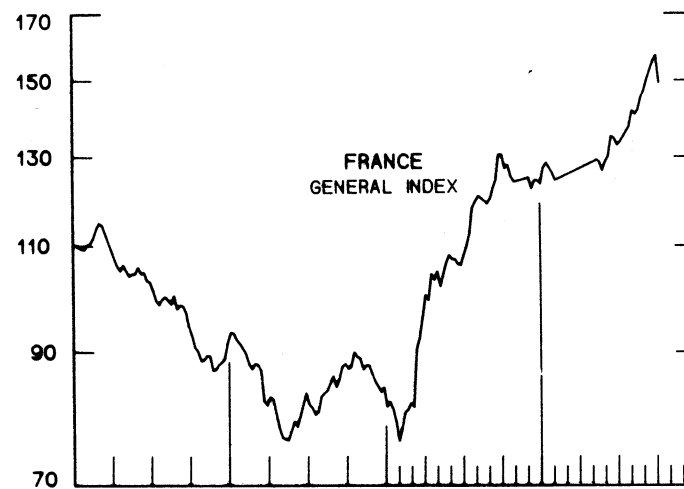
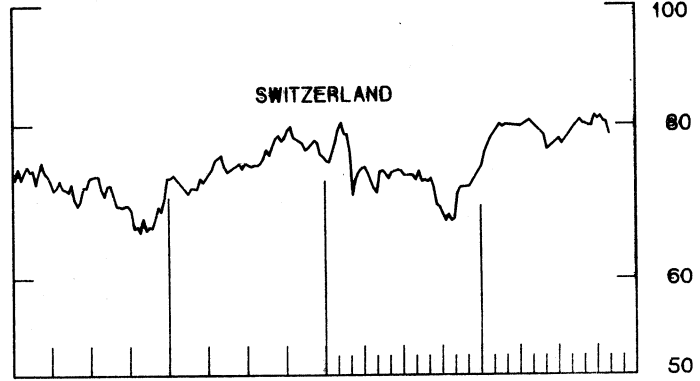
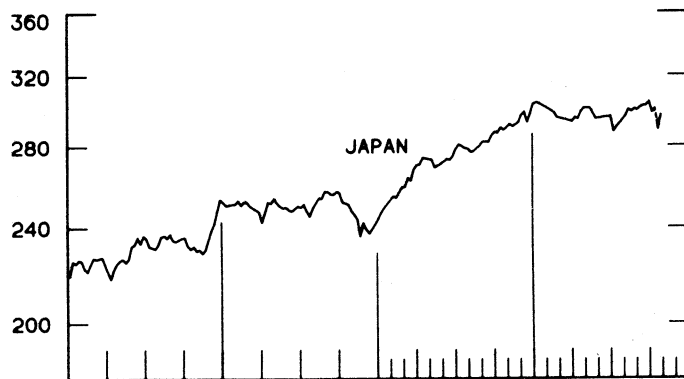
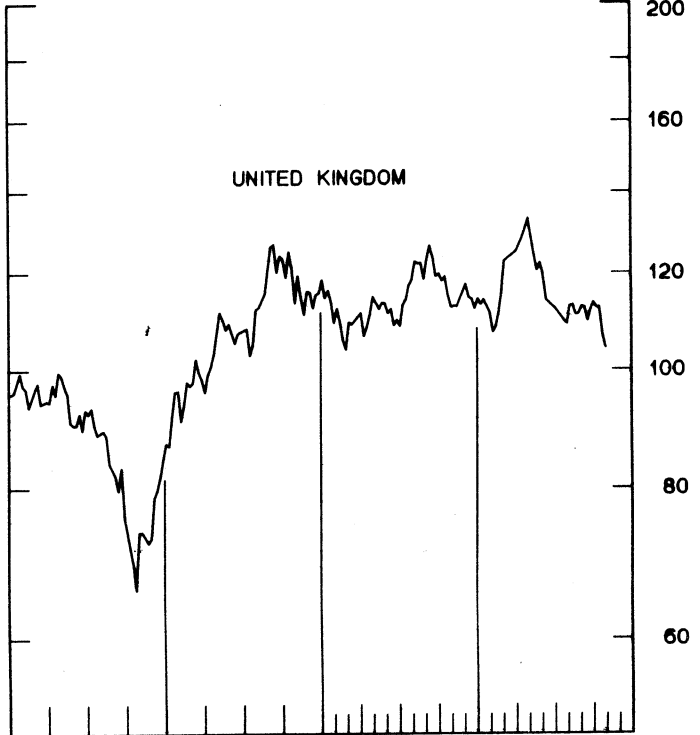
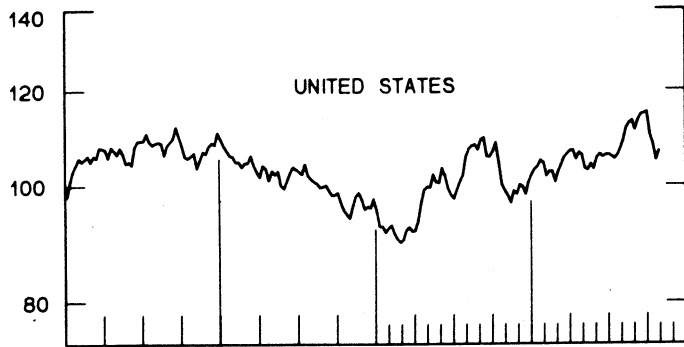


CHART 10  
**INDUSTRIAL STOCK INDICES**  
 WEEKLY SERIES

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	NOV. 7	55.82
JAPANESE YEN	NOV. 7	0.42108
DUTCH GUILDER	NOV. 7	50.23
U.K. POUND	NOV. 7	207.80
CANADIAN DOLLAR	NOV. 7	84.35
FRENCH FRANC	NOV. 7	23.81
SWISS FRANC	NOV. 7	60.87
BELGIAN FRANC	NOV. 7	3.45723
ITALIAN LIRA	NOV. 7	0.12060

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	NOV. 7	157.02
JAPANESE YEN	NOV. 7	110.25
DUTCH GUILDER	NOV. 7	144.19
U.K. POUND	NOV. 7	84.05
CANADIAN DOLLAR	NOV. 7	84.07
FRENCH FRANC	NOV. 7	107.31
SWISS FRANC	NOV. 7	195.84
BELGIAN FRANC	NOV. 7	136.23
ITALIAN LIRA	NOV. 7	68.51

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

U.S. DOLLAR	NOV. 7	88.58
GERMAN MARK	NOV. 7	153.04
JAPANESE YEN	NOV. 7	100.23
DUTCH GUILDER	NOV. 7	133.55
U.K. POUND	NOV. 7	74.29
CANADIAN DOLLAR	NOV. 7	74.84
FRENCH FRANC	NOV. 7	97.26
SWISS FRANC	NOV. 7	180.99
BELGIAN FRANC	NOV. 7	125.23
ITALIAN LIRA	NOV. 7	60.05
SWEDISH KRONA	NOV. 7	94.64

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

CANADIAN DOLLAR	NOV. 7	1.21
U.K. POUND	NOV. 7	0.51
GERMAN MARK	NOV. 7	6.69
FRENCH FRANC	NOV. 7	1.24
SWISS FRANC	NOV. 7	12.02
DUTCH GUILDER	NOV. 7	5.35
JAPANESE YEN	NOV. 7	7.90
ITALIAN LIRA	NOV. 7	-1.23

SERIES NAME	LAST VALUE PLOTTED	
	DATE	VALUE
<b>CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING</b>		
U.S. DOLLARS PER FINE OUNCE	NOV. 7	382.32
<b>CHART 4. CALL MONEY RATES</b>		
U.S. FEDERAL FUNDS	NOV. 7	13.77
OVERNIGHT EURO-DOLLAR DEPOSITS	NOV. 7	14.55
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	NOV. 9	13.00
CANADA	NOV. 9	11.93
GERMANY	NOV. 9	7.80
EURO-DM	NOV. 9	7.88
JAPAN	NOV. 9	7.50
FRANCE	NOV. 9	12.13
NETHERLANDS	OCT. 19	8.13
EURO-SWISS FRANC	NOV. 9	0.85
<b>CHART 5. 3-MONTH INTEREST RATES</b>		
U.S. 90-DAY CD'S, SECONDARY MARKET	NOV. 7	14.53
GERMAN INTERBANK LOAN	NOV. 7	9.66
JAPANESE BANK LOANS & DISCOUNTS	NOV. 7	7.97
CANADIAN FINANCE PAPER	NOV. 7	14.44
INTERBANK STERLING	NOV. 7	14.83
SWISS INTERBANK LOAN	NOV. 7	3.80
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	NOV. 7	10.76
<b>CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON</b>		
OVERNIGHT	NOV. 7	14.55
7-DAY	NOV. 7	13.93
1-MONTH	NOV. 7	15.13
3-MONTH	NOV. 7	15.68
6-MONTH	NOV. 7	15.28
1-YEAR	NOV. 7	14.21
<b>CHART 7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES</b>		
OVERNIGHT EURO-DOLLAR DEPOSITS	NOV. 7	14.55
U.S. FEDERAL FUNDS	NOV. 7	13.77
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	NOV. 7	0.78
3-MONTH EURO-DOLLAR DEPOSIT RATE	NOV. 7	15.68
U.S. 90-DAY CD'S, SECONDARY MARKET	NOV. 7	14.53
DIFFERENTIAL	NOV. 7	1.15

SERIES NAME

LAST VALUE PLOTTED  
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	NOV. 7	15.68
INTERBANK STERLING (LONDON), COVERED	NOV. 7	15.35
DIFFERENTIAL	NOV. 7	0.32
U.S. COMMERCIAL PAPER	NOV. 7	14.26
CANADIAN FINANCE PAPER, COVERED	NOV. 7	15.69
DIFFERENTIAL	NOV. 7	-1.43
EURO-DOLLAR DEPOSIT	NOV. 7	15.68
INTERBANK DM (FRANKFURT), COVERED	NOV. 7	16.51
DIFFERENTIAL	NOV. 7	-0.83
EURO-DOLLAR DEPOSIT	NOV. 7	15.68
SWISS INTERBANK, COVERED	NOV. 7	15.93
DIFFERENTIAL	NOV. 7	-0.26

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	NOV. 9	10.87
GERMANY	NOV. 2	8.09
JAPAN (MONTHLY)	OCT.	8.41
SWITZERLAND	OCT. 26	3.50
CANADA	NOV. 9	11.25
FRANCE	SEPT. 14	11.65
NETHERLANDS	OCT. 19	8.66
UNITED KINGDOM	NOV. 2	11.81

U.S. CORPORATE

AAA BONDS	OCT.	10.13
EURO-DM BONDS	DEC.	6.63
EURO-DOLLAR BONDS	SEPT.	9.27

CHART 10. INDUSTRIAL STOCK INDICES

UNITED STATES	NOV. 9	105.49
JAPAN	NOV. 9	293.81
CANADA	DEC. 29	113.81
FRANCE	OCT. 19	144.50
UNITED KINGDOM	NOV. 9	99.60
SWITZERLAND	NOV. 9	76.67
GERMANY	NOV. 2	95.70

# FEDERAL RESERVE statistical release



H.10(512)

NOVEMBER 14, 1979

## FOREIGN EXCHANGE RATES

FOR THE WEEK ENDING NOVEMBER 9, 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)				
		NOV. 5	NOV. 6	NOV. 7	NOV. 8	NOV. 9
AUSTRALIA	DOLLAR	109.6500		109.5000	109.4000	109.1800
AUSTRIA	SCHILLING	7.77152		7.78816	7.76398	7.75194
BELGIUM	FRANC	3.45423		3.45781	3.44828	3.44471
CANADA	DOLLAR	84.2957	H	84.3954	84.3313	84.0689
DENMARK	KRONE	18.8761		18.9466	18.8679	18.8537
FINLAND	MARKKA	26.2433		26.2708	26.2708	26.2157
FRANCE	FRANC	23.8209	O	23.8464	23.7937	23.7614
GERMANY	D. MARK	55.8098		55.9911	55.7880	55.7103
INDIA	RUPEE	12.0000		12.0800	12.1200	12.0800
IRELAND	POUND	206.8500	L	207.4000	206.3000	206.3500
ITALY	LIRA	0.12069		0.12080	0.12048	0.12042
JAPAN	YEN	0.42176		0.41632	0.41442	0.41059
MALAYSIA	DOLLAR	45.6413	I	45.6308	45.6100	45.7247
MEXICO	PESO	4.3725		4.3725	4.3706	4.3725
NETHERLANDS	GUILDER	50.2386		50.4032	50.2260	50.1128
NEW ZEALAND	DOLLAR	96.6000	D	96.7500	96.5000	96.4500
NORWAY	KRONE	19.9382		19.9402	19.8531	19.8059
PORTUGAL	ESCUDO	1.9743		1.9822	1.9802	1.9775
SOUTH AFRICA	RAND	120.5500	A	120.5500	120.5500	120.5500
SPAIN	PESETA	1.5090		1.5022	1.5010	1.5008
SRI LANKA	RUPEE	6.4000		6.4000	6.4000	6.3900
SWEDEN	KRONA	23.5849	Y	23.5932	23.5294	23.4852
SWITZERLAND	FRANC	60.7349		61.1995	60.7718	60.4961
UNITED KINGDOM	POUND	206.9000		210.5500	208.5000	209.1000