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FEDERAL RESERVE  
BANK OF CHICAGO

# Selected Interest & Exchange Rates

## Weekly Series of Charts

November 19, 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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# Table of Contents

## TABLES

1. LATEST FIGURES PLOTTED
2. DAILY CERTIFIED SPOT EXCHANGE RATES--H.10 RELEASE

## CHARTS

1. SPOT EXCHANGE RATE INDICES
2. 3-MONTH FORWARD EXCHANGE RATES
3. GOLD PRICE--LONDON
4. CALL MONEY RATES
5. 3-MONTH INTEREST RATES
6. EURO-DOLLAR DEPOSIT RATES
7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES
8. INTEREST ARBITRAGE: 3-MONTH FUNDS
9. LONG-TERM GOVERNMENT BOND YIELDS
10. INDUSTRIAL STOCK INDICES

## SUBSCRIPTION RATES:

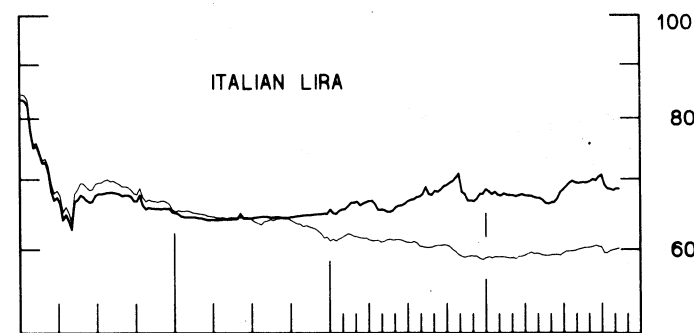
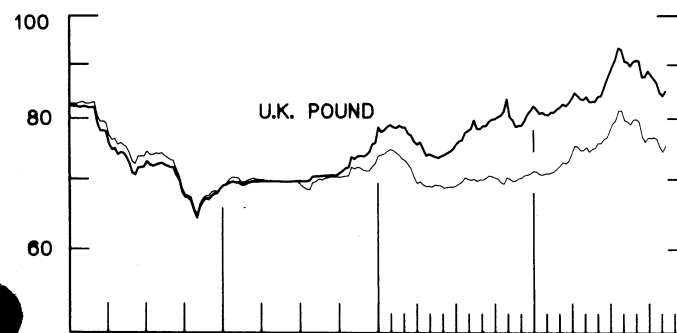
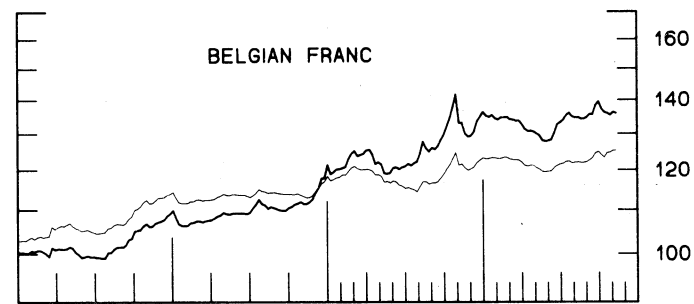
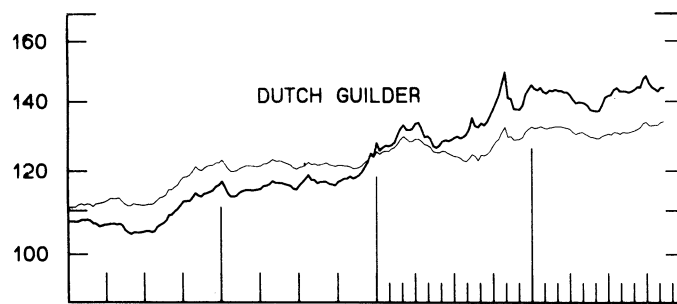
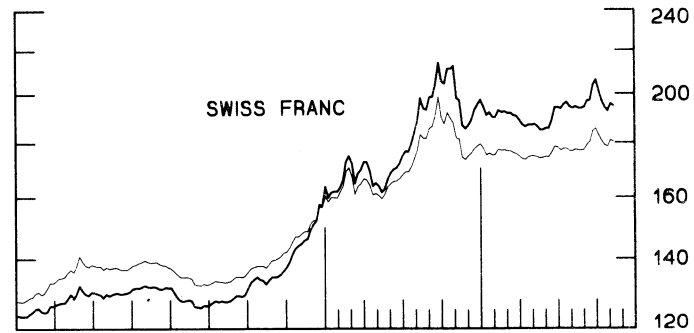
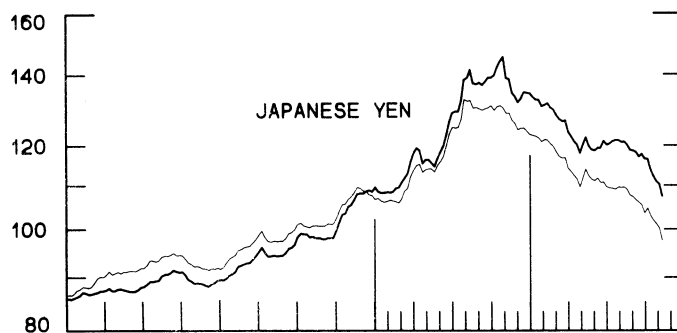
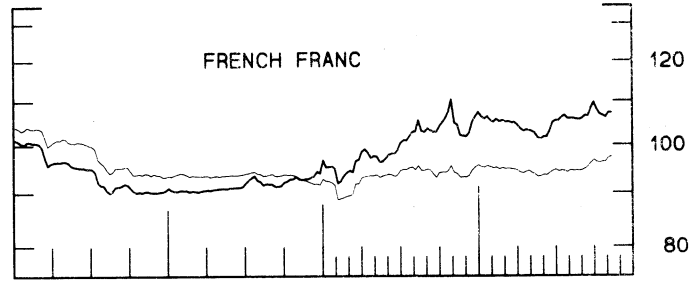
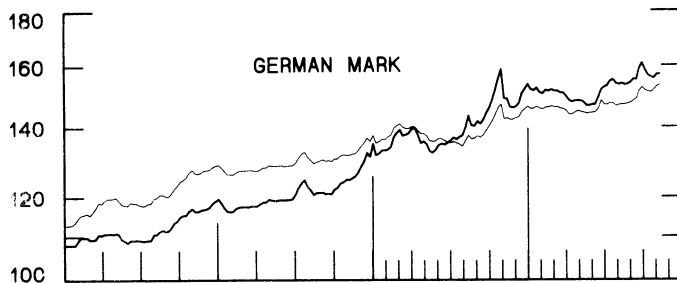
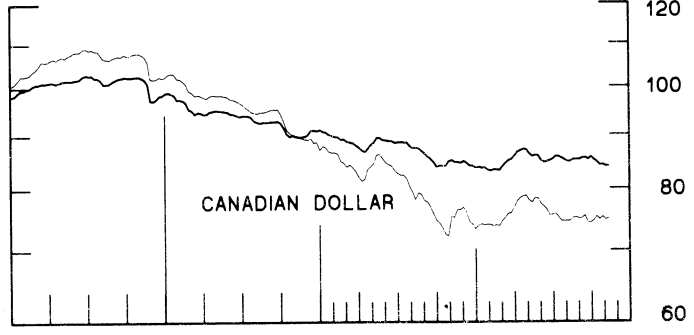
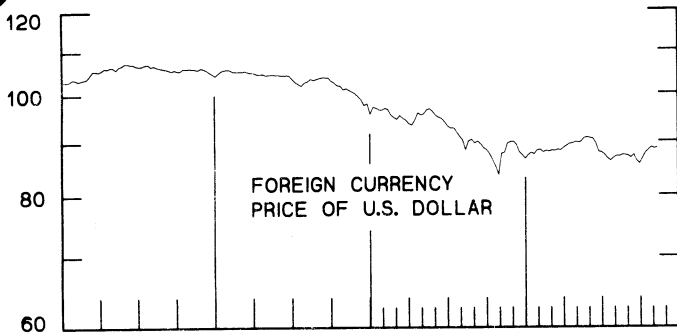
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# SPOT EXCHANGE INDICES

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

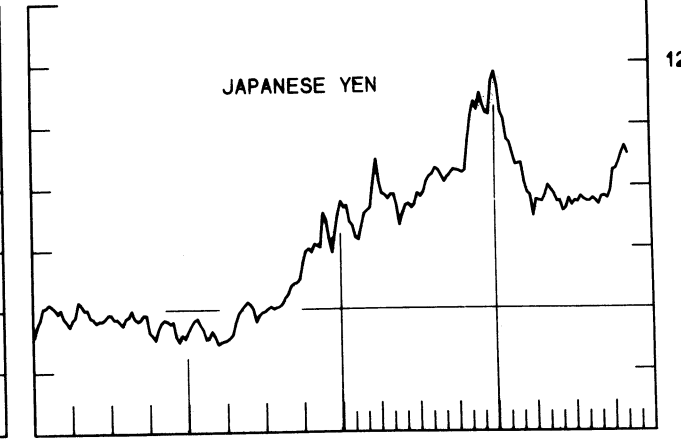
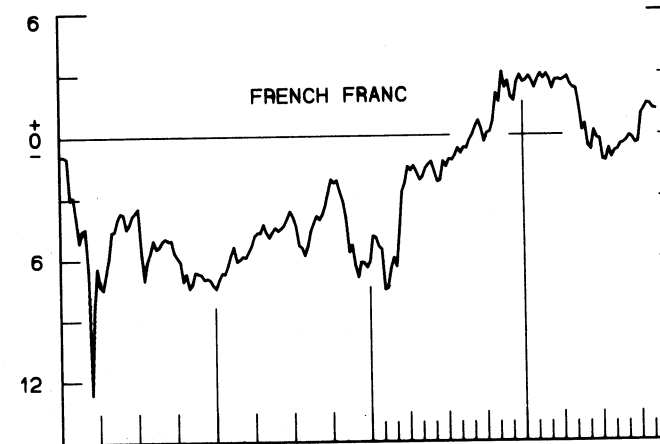
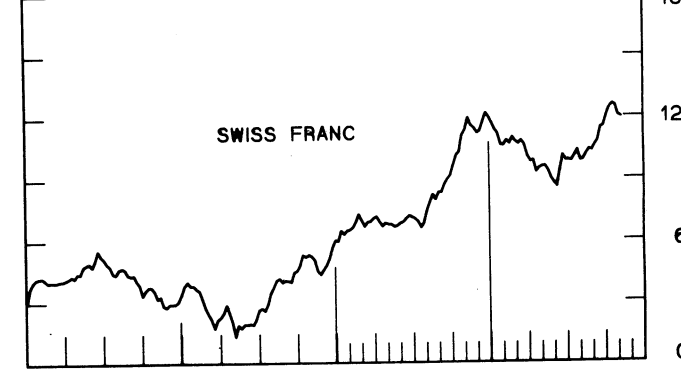
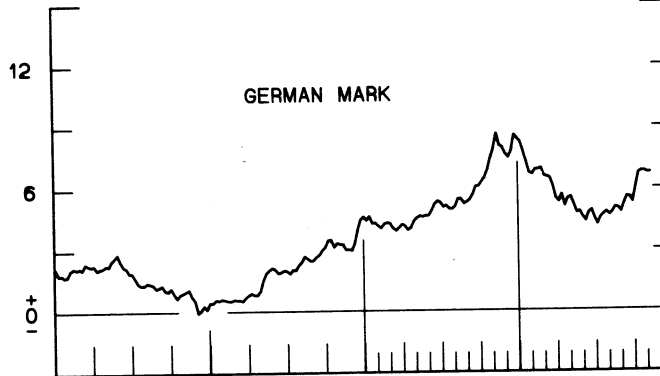
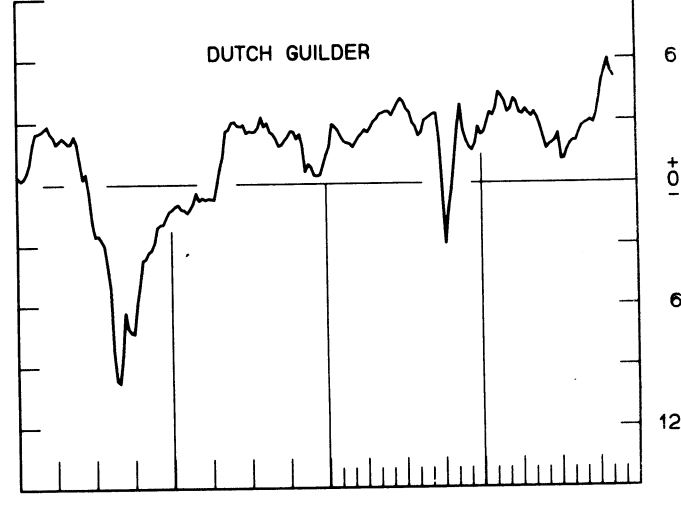
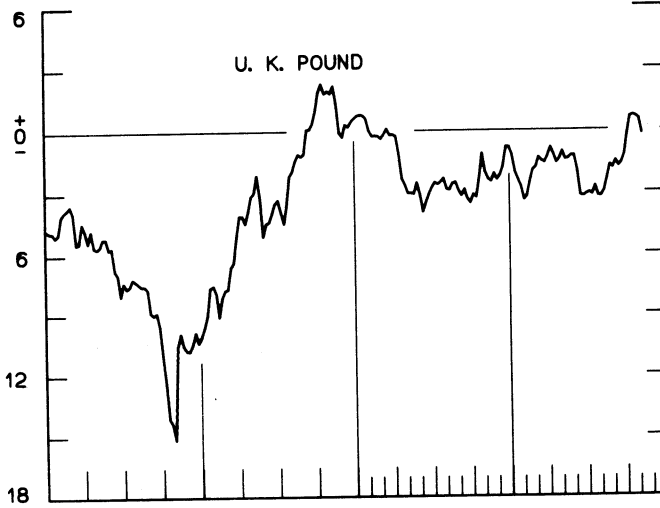
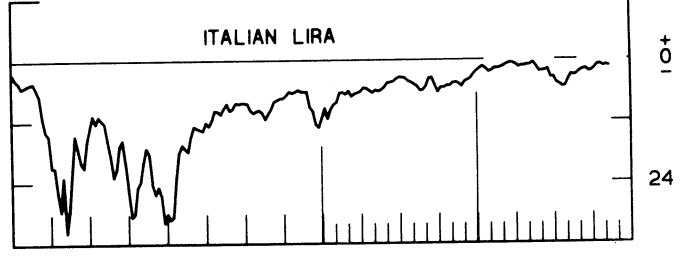
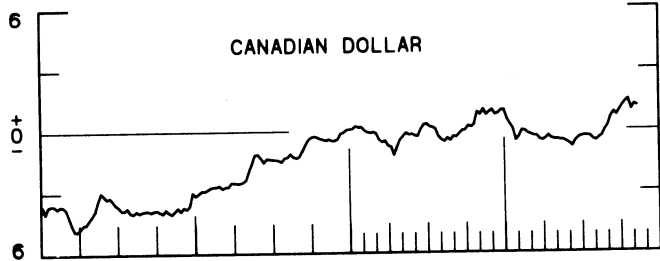
1979

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

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

PER CENT PER ANNUM

PER CENT PER ANNUM



1977

1979

1977

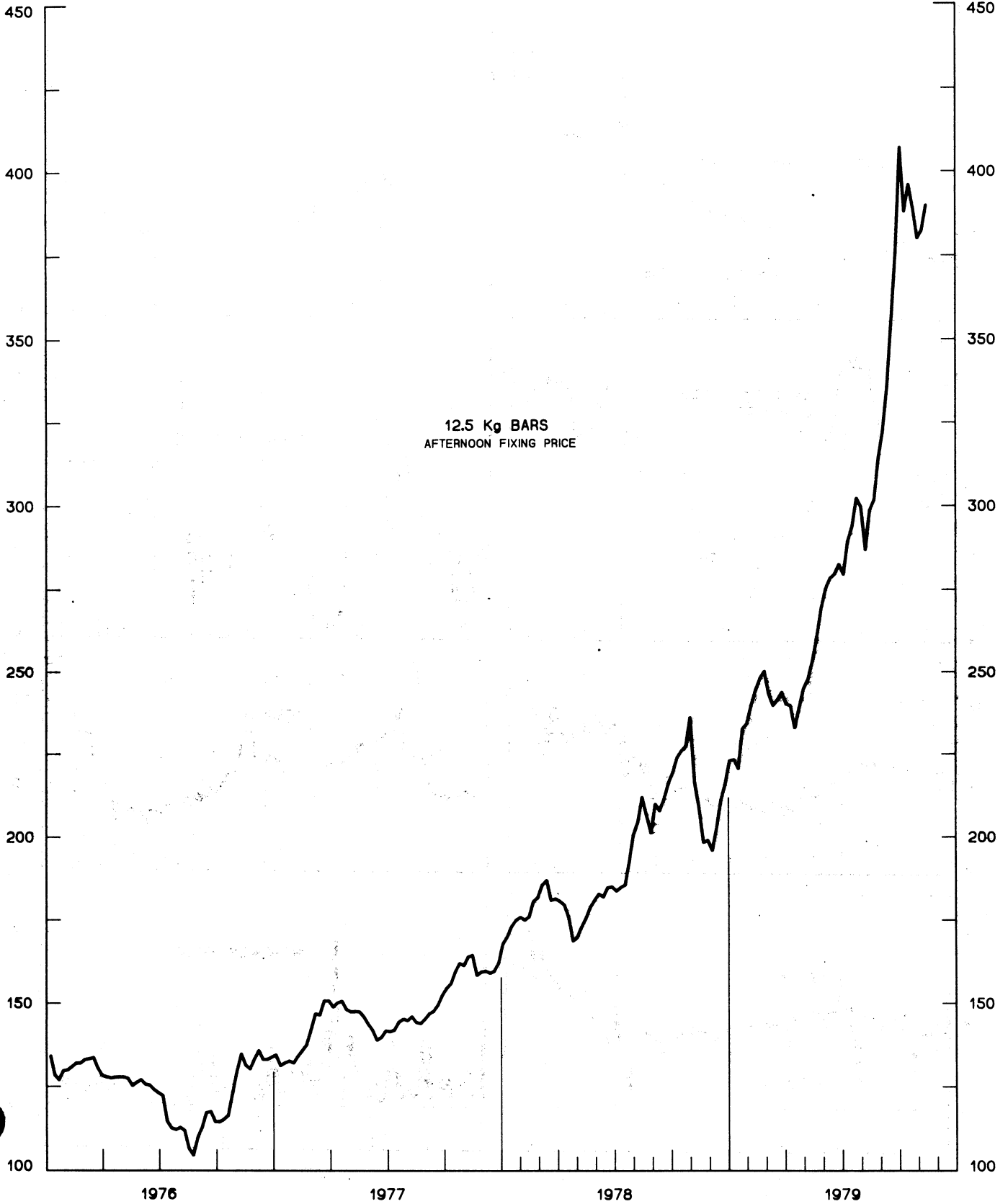
1979

# 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

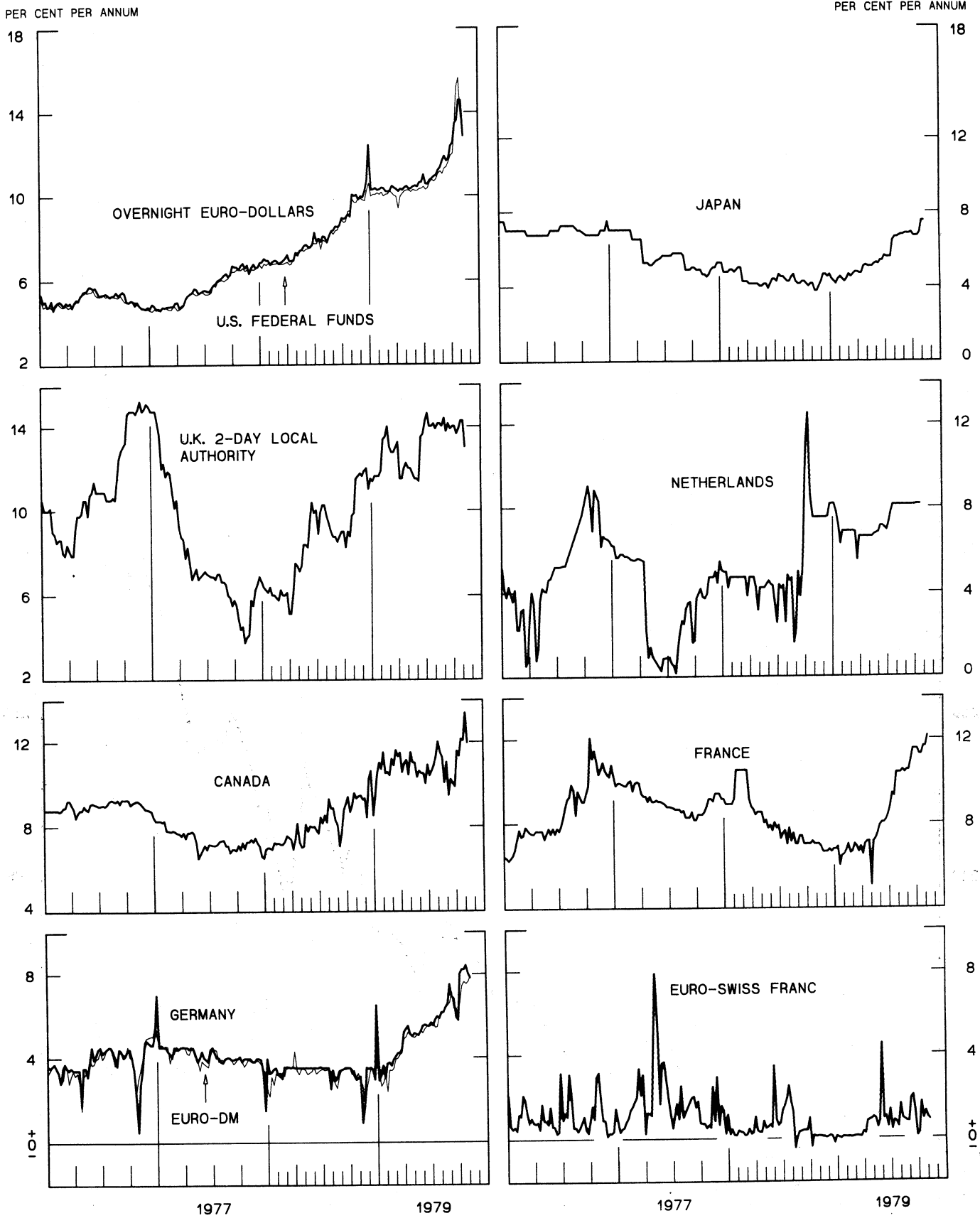


CHART 5  
**3-MONTH INTEREST RATES**  
 WEEKLY SERIES

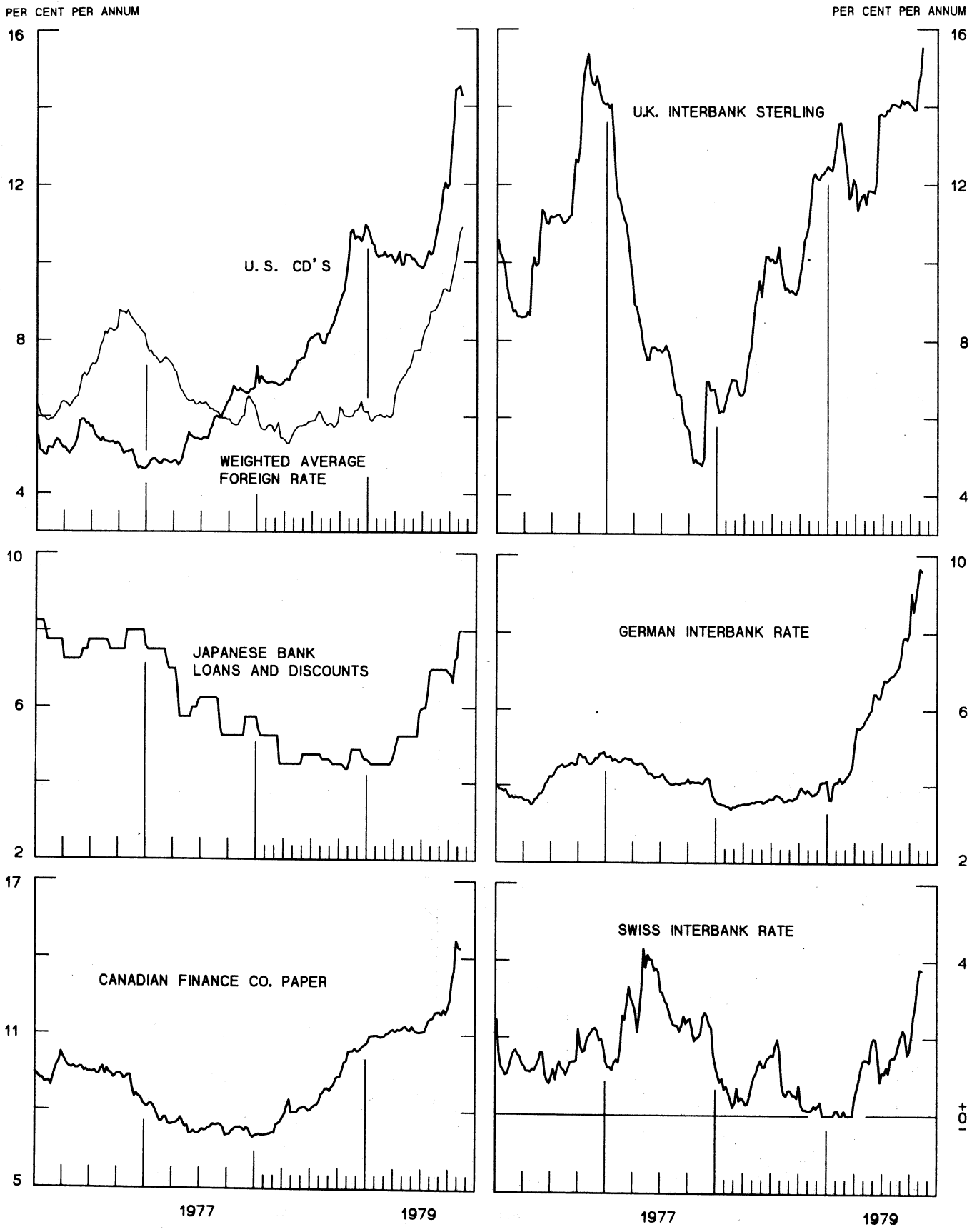


CHART 6  
EURO-DOLLAR DEPOSIT RATES LONDON  
AVERAGES FOR WEEK ENDING WEDNESDAY

PER CENT PER ANNUM

PER CENT PER ANNUM

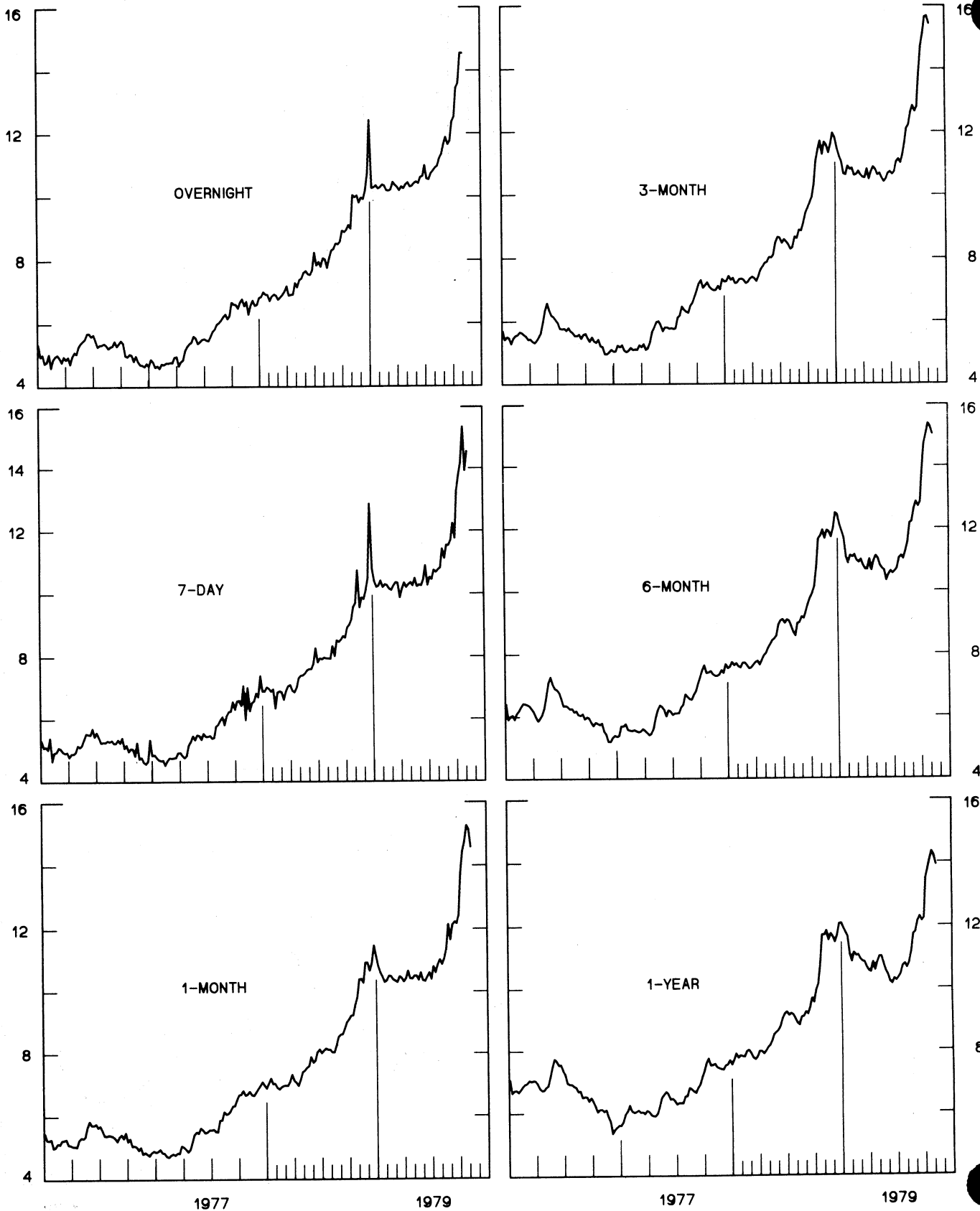




CHART 7  
**SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES**  
 AVERAGES FOR WEEK ENDING WEDNESDAY

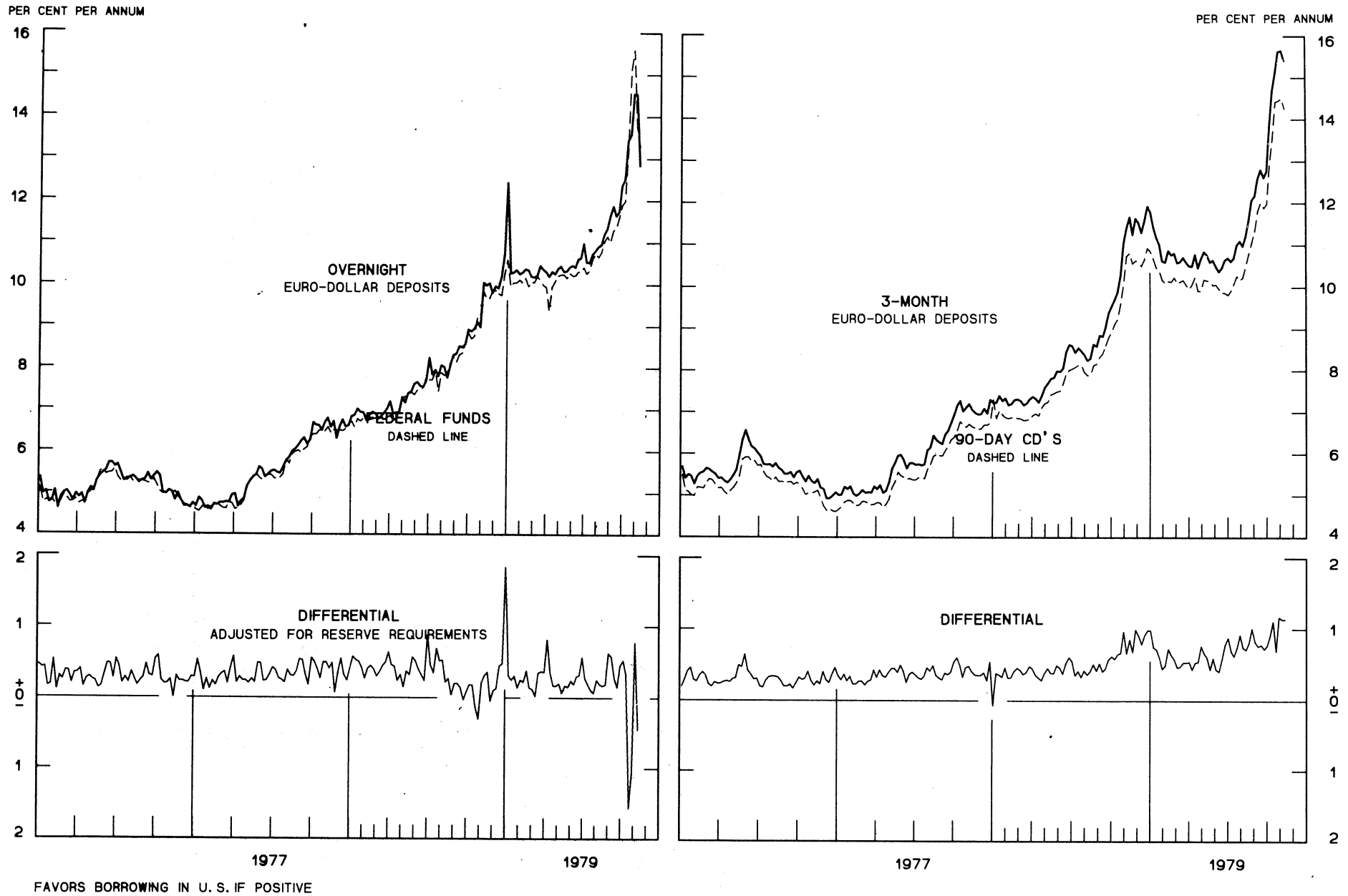


CHART 8  
**INTEREST ARBITRAGE: 3-MONTH FUNDS**

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

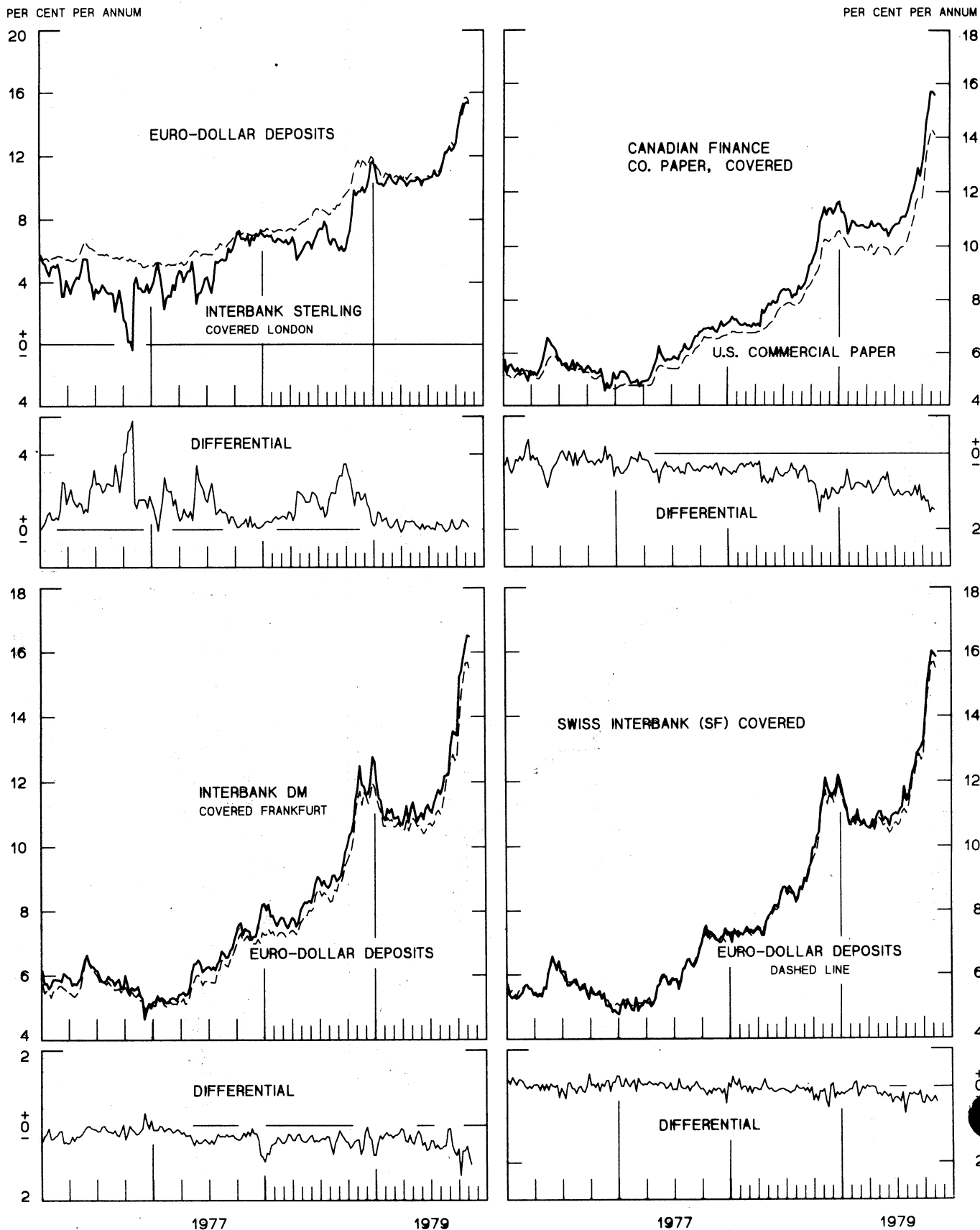


CHART 9  
**LONG-TERM GOVERNMENT BOND YIELDS**  
 WEEKLY SERIES

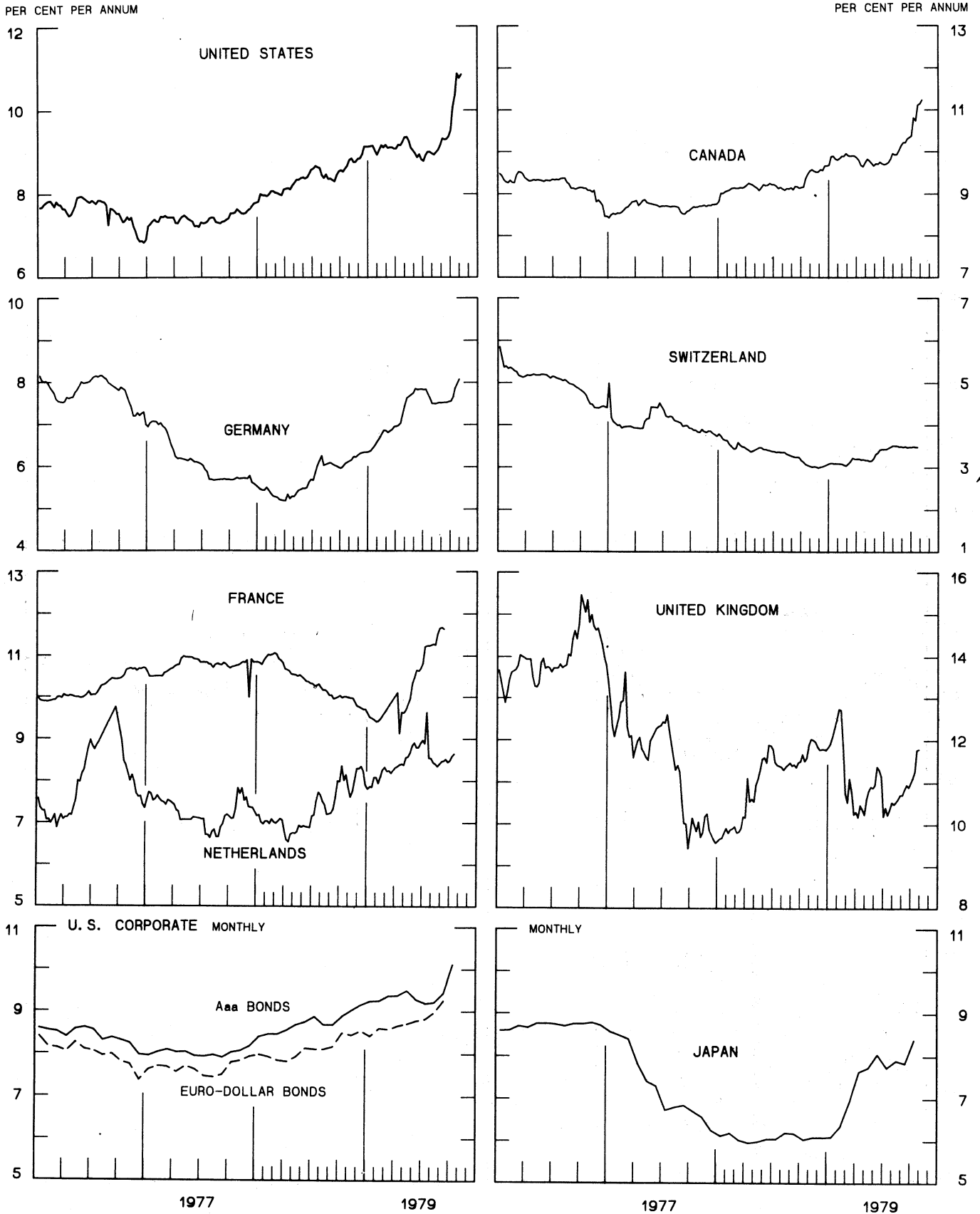
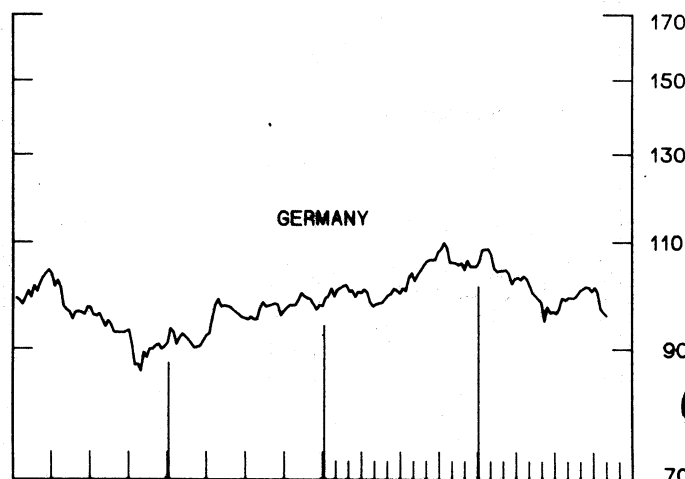
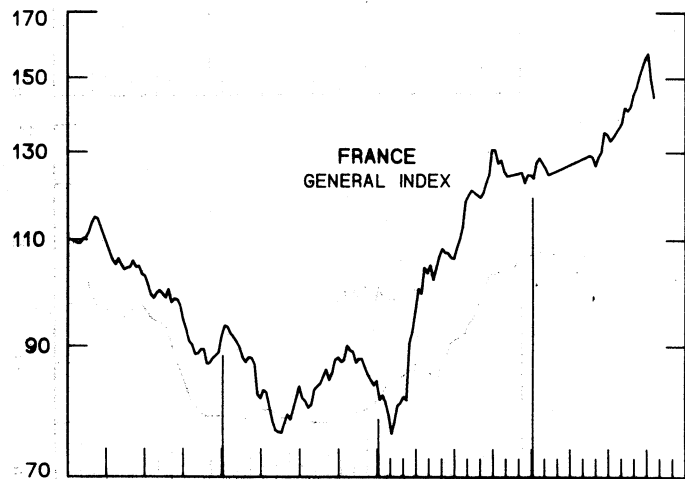
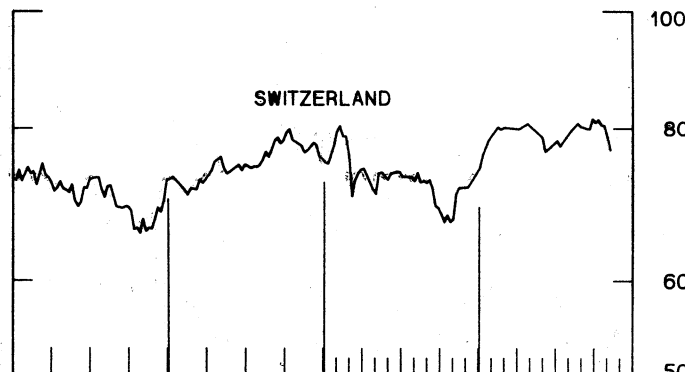
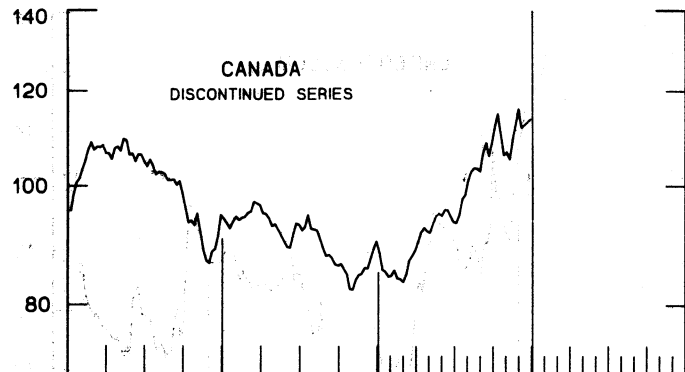
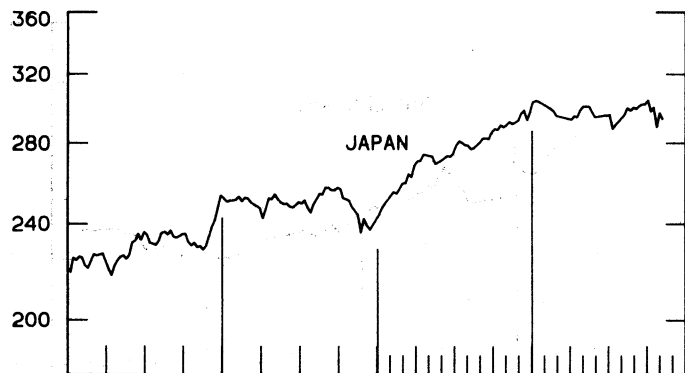
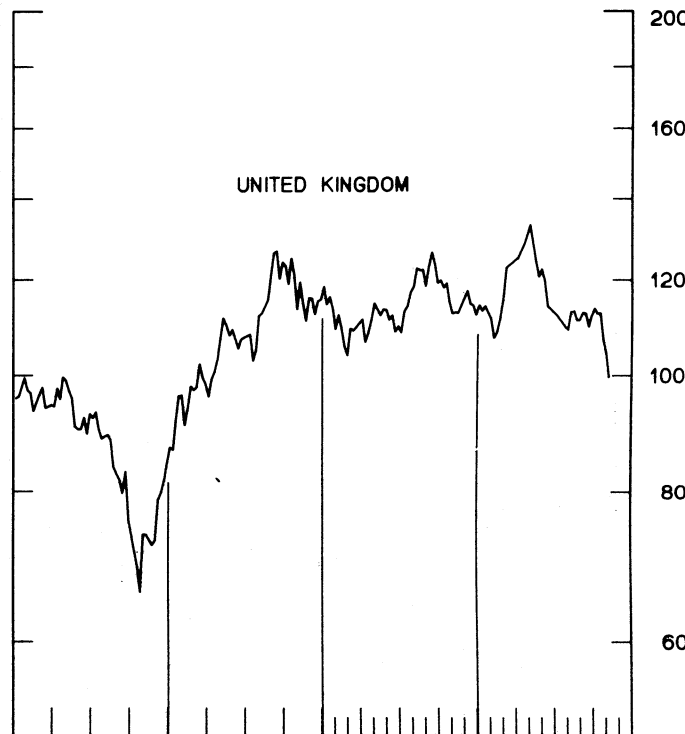
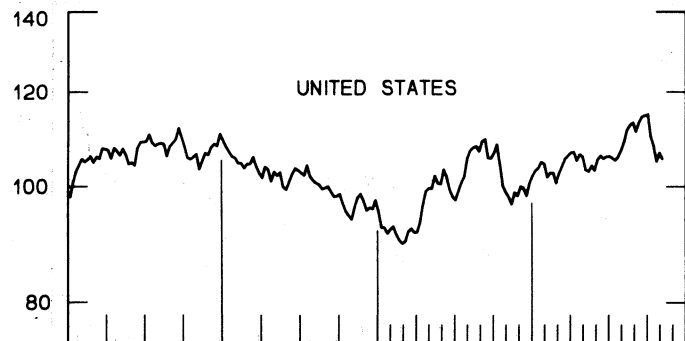


CHART 10  
**INDUSTRIAL STOCK INDICES**  
 WEEKLY SERIES

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. 14	55.85
JAPANESE YEN	NOV. 14	0.41037
DUTCH GUILDER	NOV. 14	50.23
U.K. POUND	NOV. 14	209.91
CANADIAN DOLLAR	NOV. 14	84.34
FRENCH FRANC	NOV. 14	23.81
SWISS FRANC	NOV. 14	60.58
BELGIAN FRANC	NOV. 14	3.44918
ITALIAN LIRA	NOV. 14	0.12049

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	NOV. 14	157.11
JAPANESE YEN	NOV. 14	107.45
DUTCH GUILDER	NOV. 14	144.20
U.K. POUND	NOV. 14	84.90
CANADIAN DOLLAR	NOV. 14	84.06
FRENCH FRANC	NOV. 14	107.32
SWISS FRANC	NOV. 14	194.91
BELGIAN FRANC	NOV. 14	135.91
ITALIAN LIRA	NOV. 14	68.45

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

U.S. DOLLAR	NOV. 14	88.81
GERMAN MARK	NOV. 14	153.52
JAPANESE YEN	NOV. 14	97.61
DUTCH GUILDER	NOV. 14	133.85
U.K. POUND	NOV. 14	75.30
CANADIAN DOLLAR	NOV. 14	75.00
FRENCH FRANC	NOV. 14	97.49
SWISS FRANC	NOV. 14	180.49
BELGIAN FRANC	NOV. 14	125.20
ITALIAN LIRA	NOV. 14	60.13
SWEDISH KRONA	NOV. 14	94.65

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

CANADIAN DOLLAR	NOV. 14	1.15
U.K. POUND	NOV. 14	-0.20
GERMAN MARK	NOV. 14	6.71
FRENCH FRANC	NOV. 14	1.20
SWISS FRANC	NOV. 14	11.94
DUTCH GUILDER	NOV. 14	5.09
JAPANESE YEN	NOV. 14	7.52
ITALIAN LIRA	NOV. 14	-1.37

LAST VALUE PLOTTED  
DATE VALUE

SERIES NAME

CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING

U.S. DOLLARS PER FINE OUNCE

NOV. 14 389.89

CHART 4. CALL MONEY RATES

U.S. FEDERAL FUNDS

NOV. 14 13.30

OVERNIGHT EURO-DOLLAR DEPOSITS

NOV. 14 12.85

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

CHART 5. 3-MONTH INTEREST RATES

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

NOV. 14 14.28

GERMAN INTERBANK LOAN

NOV. 14 9.60

JAPANESE BANK LOANS & DISCOUNTS

NOV. 14 8.01

CANADIAN FINANCE PAPER

NOV. 14 14.39

INTERBANK STERLING

NOV. 14 15.52

SWISS INTERBANK LOAN

NOV. 14 3.77

WEIGHTED AVERAGE FOREIGN INTEREST RATE

NOV. 14 10.95

(G-10 COUNTRIES PLUS SWITZERLAND)

CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON

OVERNIGHT

NOV. 14 12.85

7-DAY

NOV. 14 14.55

1-MONTH

NOV. 14 14.57

3-MONTH

NOV. 14 15.43

6-MONTH

NOV. 14 15.03

1-YEAR

NOV. 14 13.91

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

OVERNIGHT EURO-DOLLAR DEPOSITS

NOV. 14 12.85

U.S. FEDERAL FUNDS

NOV. 14 13.30

DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS

NOV. 14 -0.45

3-MONTH EURO-DOLLAR DEPOSIT RATE

NOV. 14 15.43

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

NOV. 14 14.28

DIFFERENTIAL

NOV. 14 1.15

LAST VALUE PLOTTED  
DATE VALUE

SERIES NAME

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	NOV. 14	15.43
INTERBANK STERLING (LONDON), COVERED	NOV. 14	15.31
DIFFERENTIAL	NOV. 14	0.11
U.S. COMMERCIAL PAPER	NOV. 14	14.09
CANADIAN FINANCE PAPER, COVERED	NOV. 14	15.58
DIFFERENTIAL	NOV. 14	-1.49
EURO-DOLLAR DEPOSIT	NOV. 14	15.43
INTERBANK DM (FRANKFURT), COVERED	NOV. 14	16.47
DIFFERENTIAL	NOV. 14	-1.05
EURO-DOLLAR DEPOSIT	NOV. 14	15.43
SWISS INTERBANK, COVERED	NOV. 14	15.83
DIFFERENTIAL	NOV. 14	-0.41

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)

## FOREIGN EXCHANGE RATES

NOVEMBER 19, 1979

FOR THE WEEK ENDING NOVEMBER 16, 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. 12	NOV. 13	NOV. 14	NOV. 15	NOV. 16
AUSTRALIA	DOLLAR		109.0400	109.1500	109.1000	109.1200
AUSTRIA	SCHILLING		7.74893	7.77605	7.79879	7.81861
BELGIUM	FRANC		3.44353	3.46021	3.45543	3.48068
CANADA	DOLLAR	H	84.4310	84.5452	84.4952	84.5952
DENMARK	KRONE		18.8679	18.9933	18.9843	19.0295
FINLAND	MARKKA		26.1643	26.2467	26.2847	26.3297
FRANCE	FRANC	D	23.7869	23.9177	23.9349	24.0010
GERMANY	D. MARK		55.7165	56.1798	56.0224	56.2588
INDIA	RUPEE		12.0800	12.1500	12.3500	12.3500
IRELAND	POUND	L	205.7500	206.8000	208.1000	208.4000
ITALY	LIRA		0.12018	0.12088	0.12055	0.12066
JAPAN	YEN		0.40552	0.41093	0.40453	0.40568
MALAYSIA	DOLLAR	I	45.4339	45.4545	45.5477	45.6100
MEXICO	PESO		4.3706	4.3706	4.3706	4.3706
NETHERLANDS	GUILDER		50.1505	50.4286	50.3525	50.4796
NEW ZEALAND	DOLLAR	D	96.3500	96.3500	96.7000	96.9500
NORWAY	KRONE		19.7239	19.7726	19.7785	19.8610
PORTUGAL	ESCUDO		1.9763	1.9802	1.9763	1.9775
SOUTH AFRICA	RAND	A	120.4000	120.2000	120.2000	120.2000
SPAIN	PESETA		1.4986	1.5008	1.5013	1.5029
SRI LANKA	RUPEE		6.3900	6.3900	6.3900	6.3900
SWEDEN	KRONA	Y	23.4577	23.5571	23.5793	23.5988
SWITZERLAND	FRANC		60.2773	60.7903	60.3136	60.6796
UNITED KINGDOM	POUND		210.9000	211.1500	214.2000	215.9500