

(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

February 22, 1982

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
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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

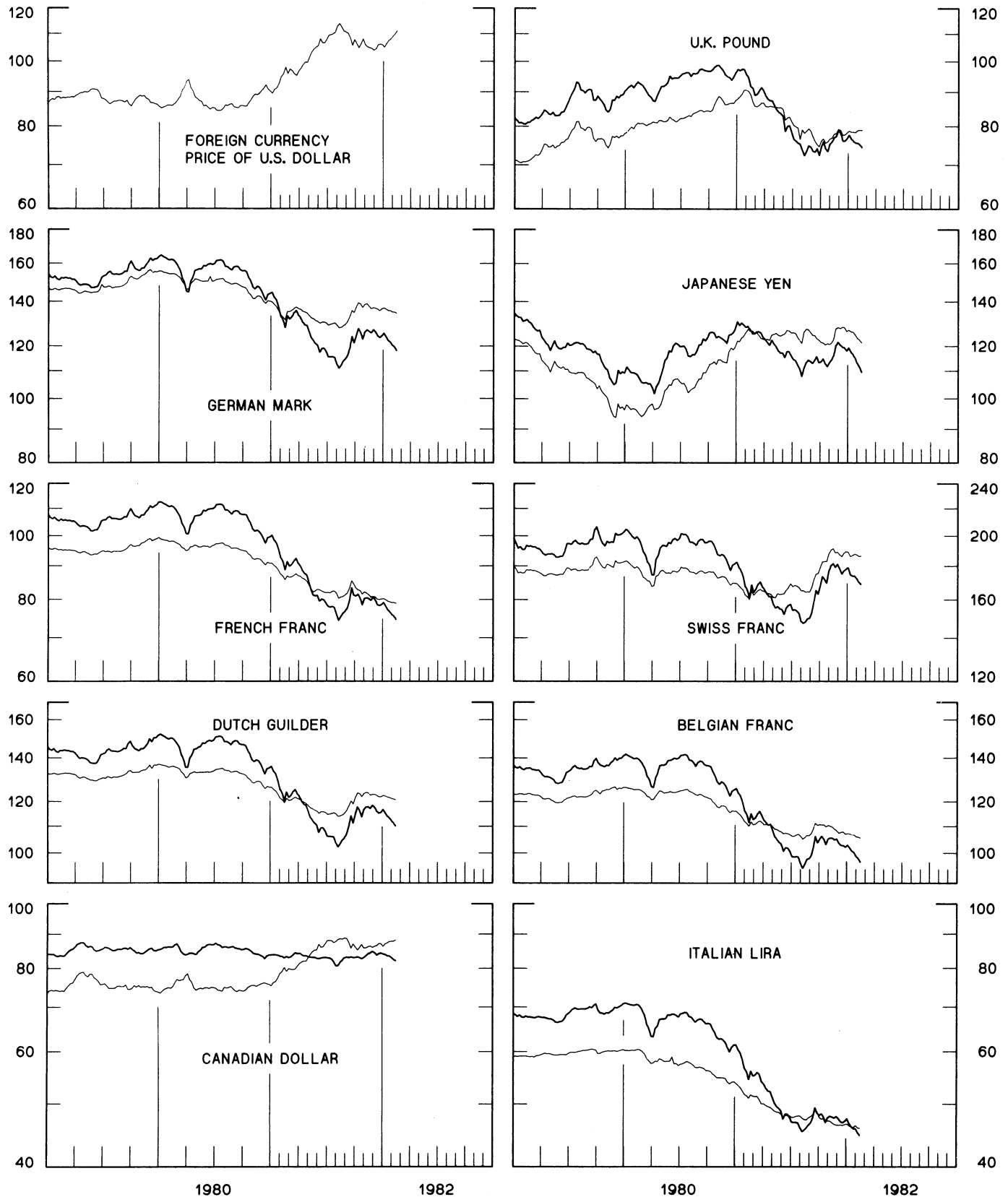


CHART 2
3-MONTH FORWARD EXCHANGE RATES

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

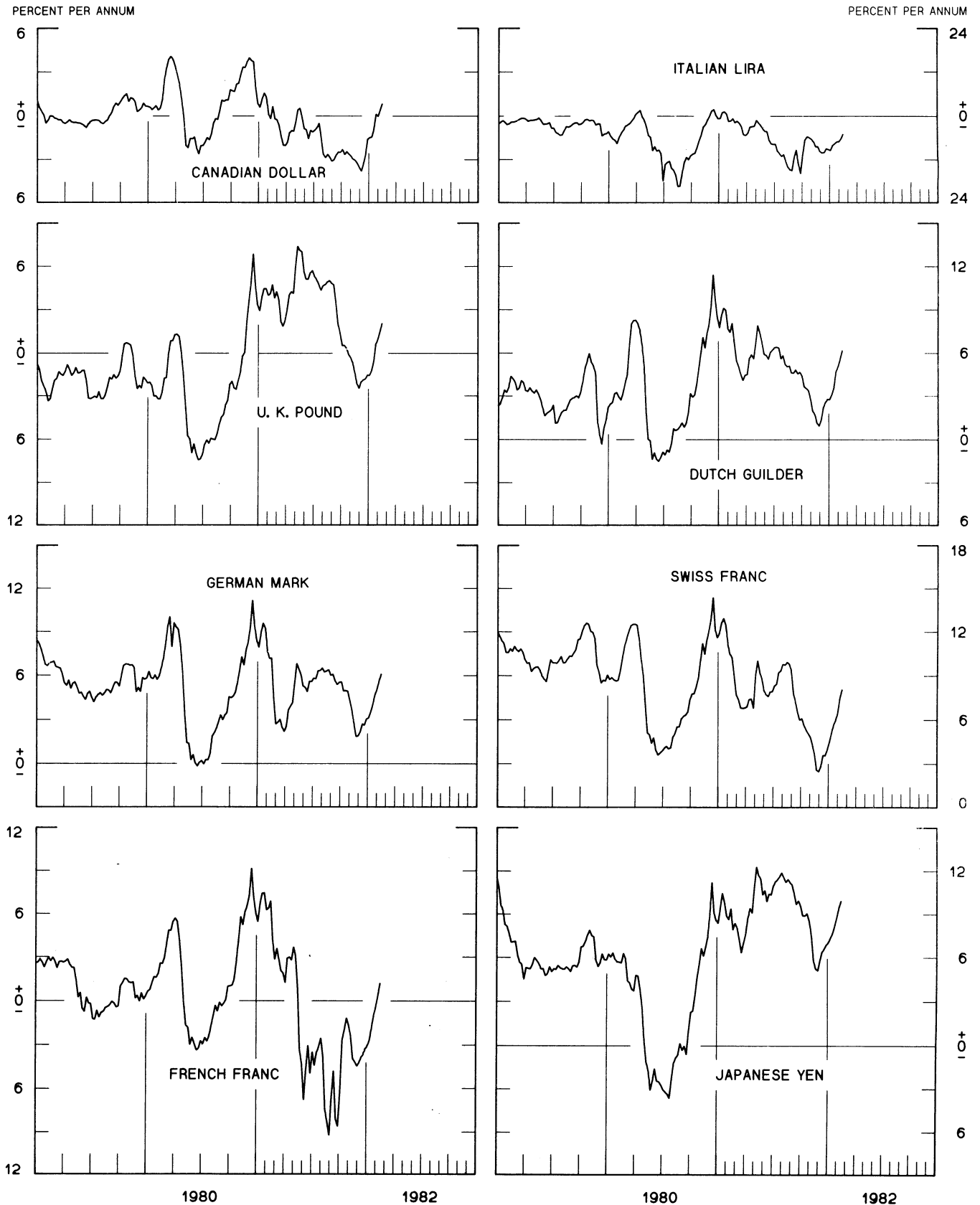


CHART 3
PRICE OF GOLD IN LONDON
AVERAGES FOR WEEK ENDING WEDNESDAY

U.S. DOLLARS PER FINE OUNCE

U.S. DOLLARS PER FINE OUNCE

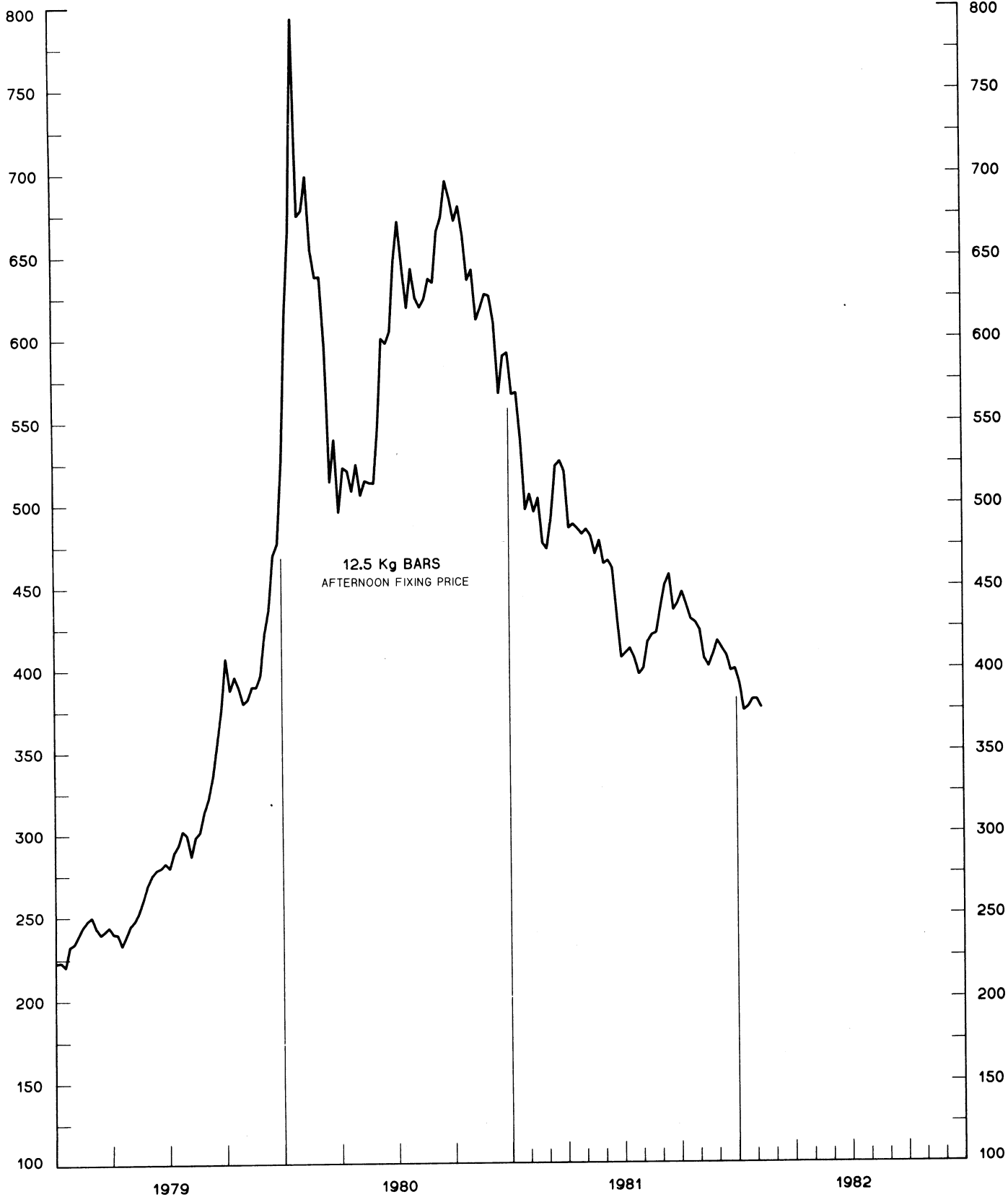
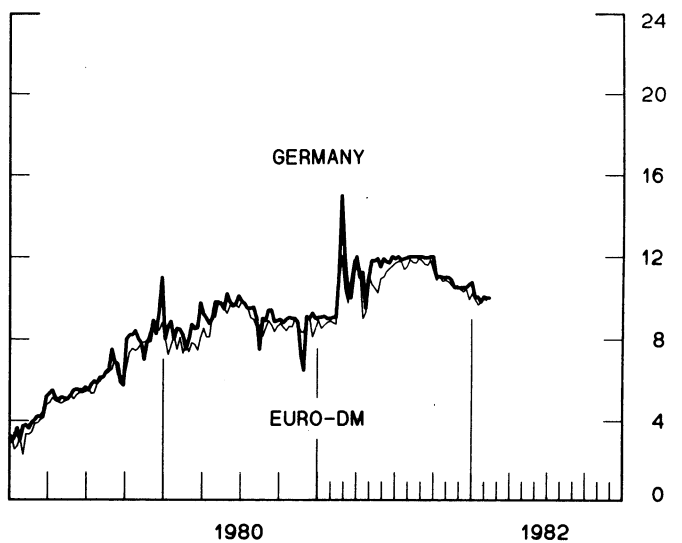
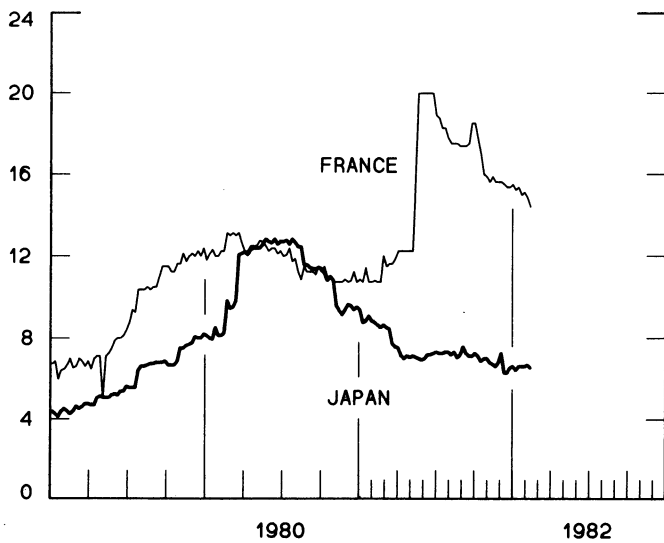
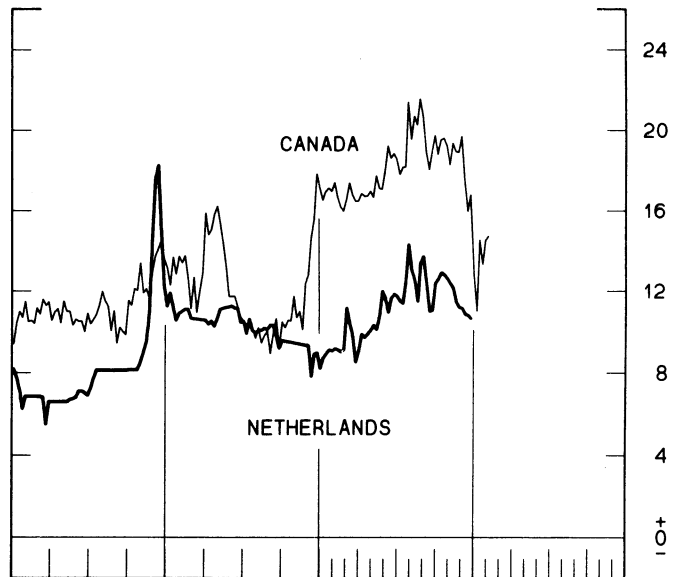
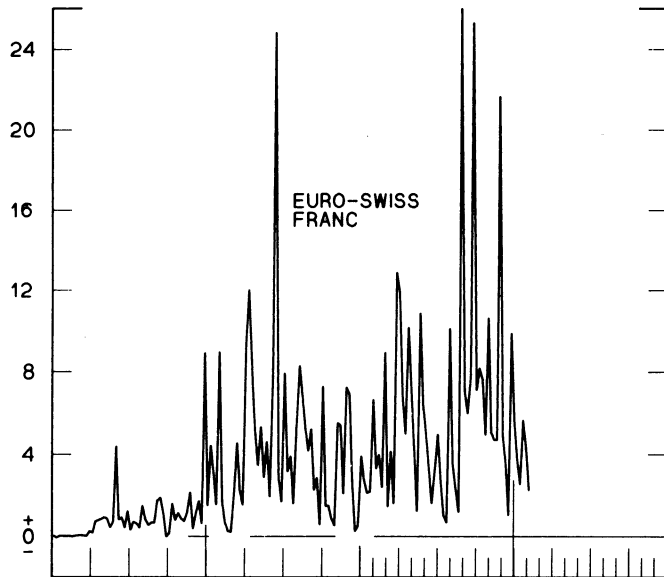
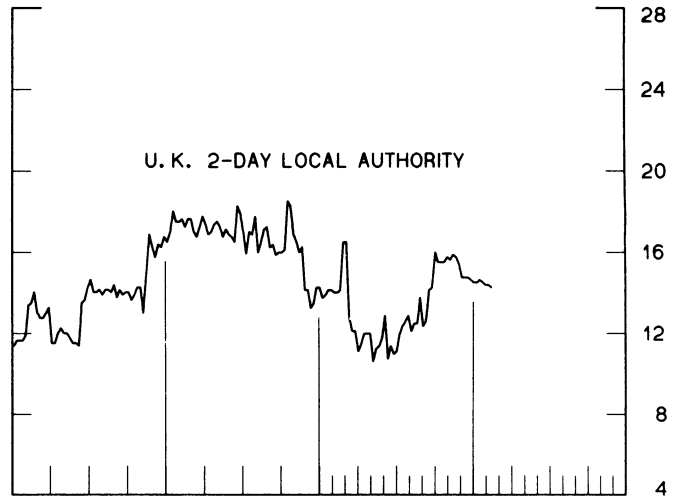
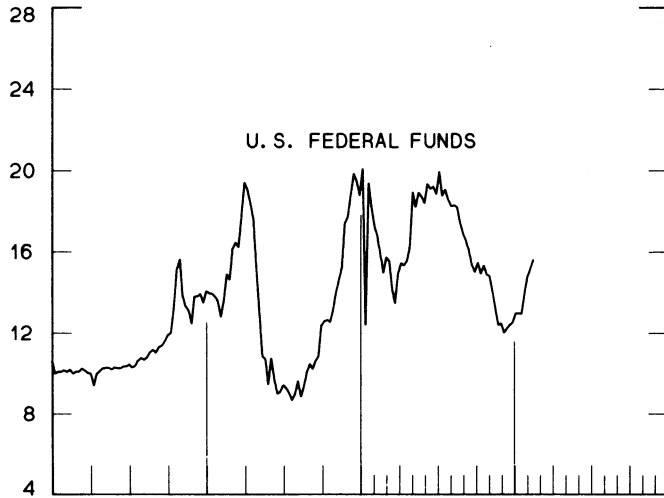


CHART 4
CALL MONEY RATES
 WEEKLY SERIES

PERCENT PER ANNUM

PERCENT PER ANNUM



1980

1982

1980

1982

CHART 5
3-MONTH INTEREST RATES
 WEEKLY SERIES

PERCENT PER ANNUM

PERCENT PER ANNUM

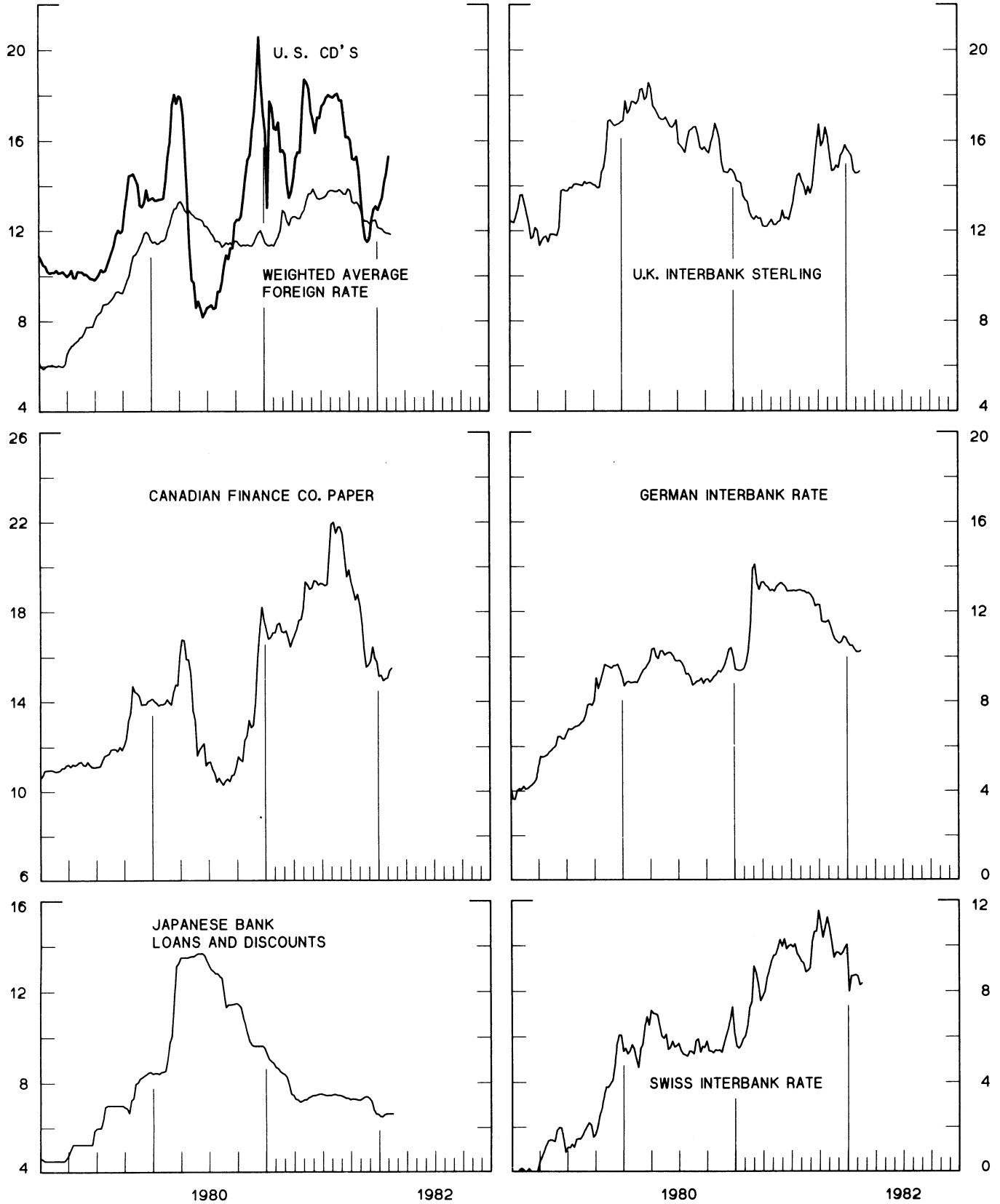


CHART 6
EURO-DOLLAR DEPOSIT RATES LONDON
AVERAGES FOR WEEK ENDING WEDNESDAY

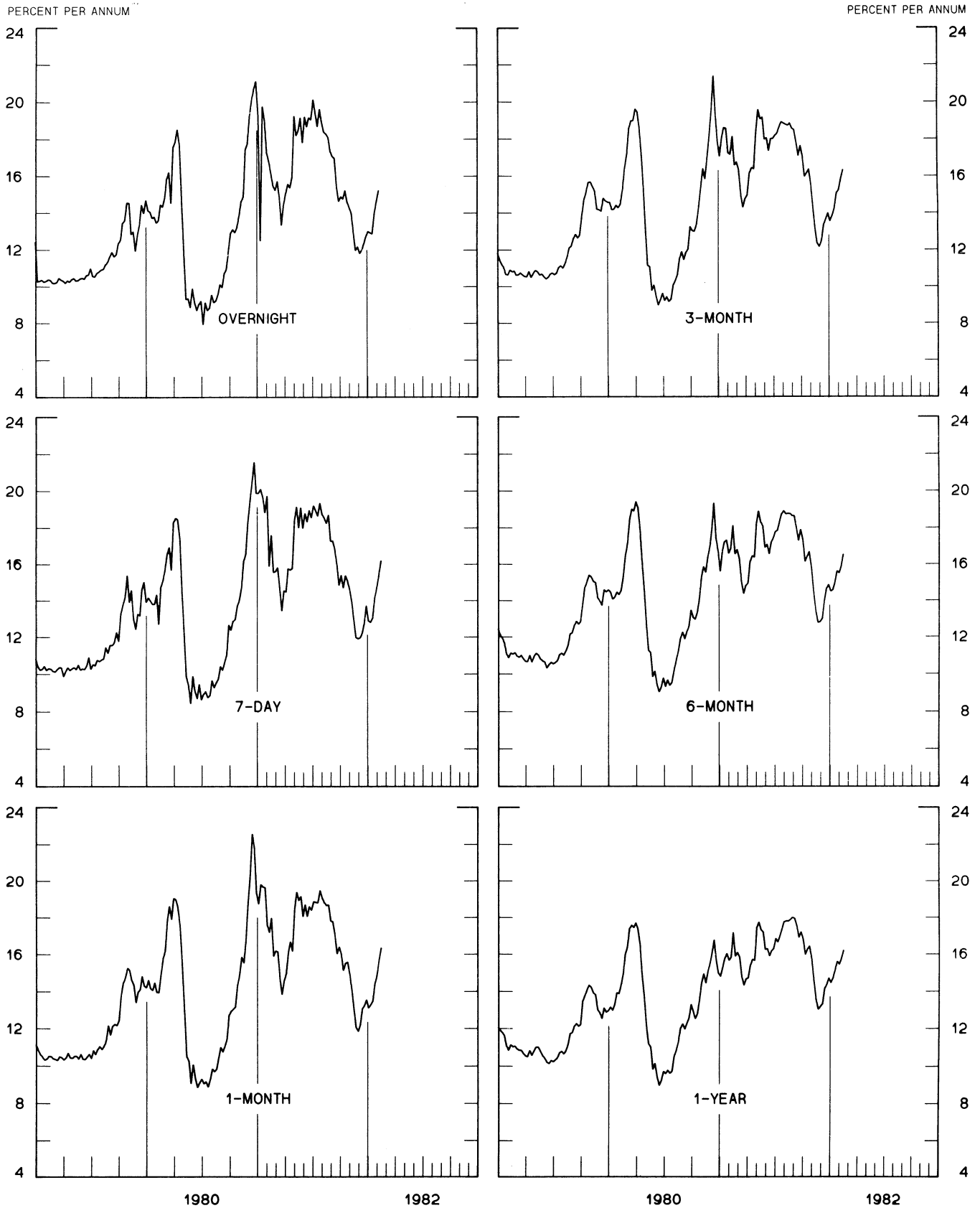
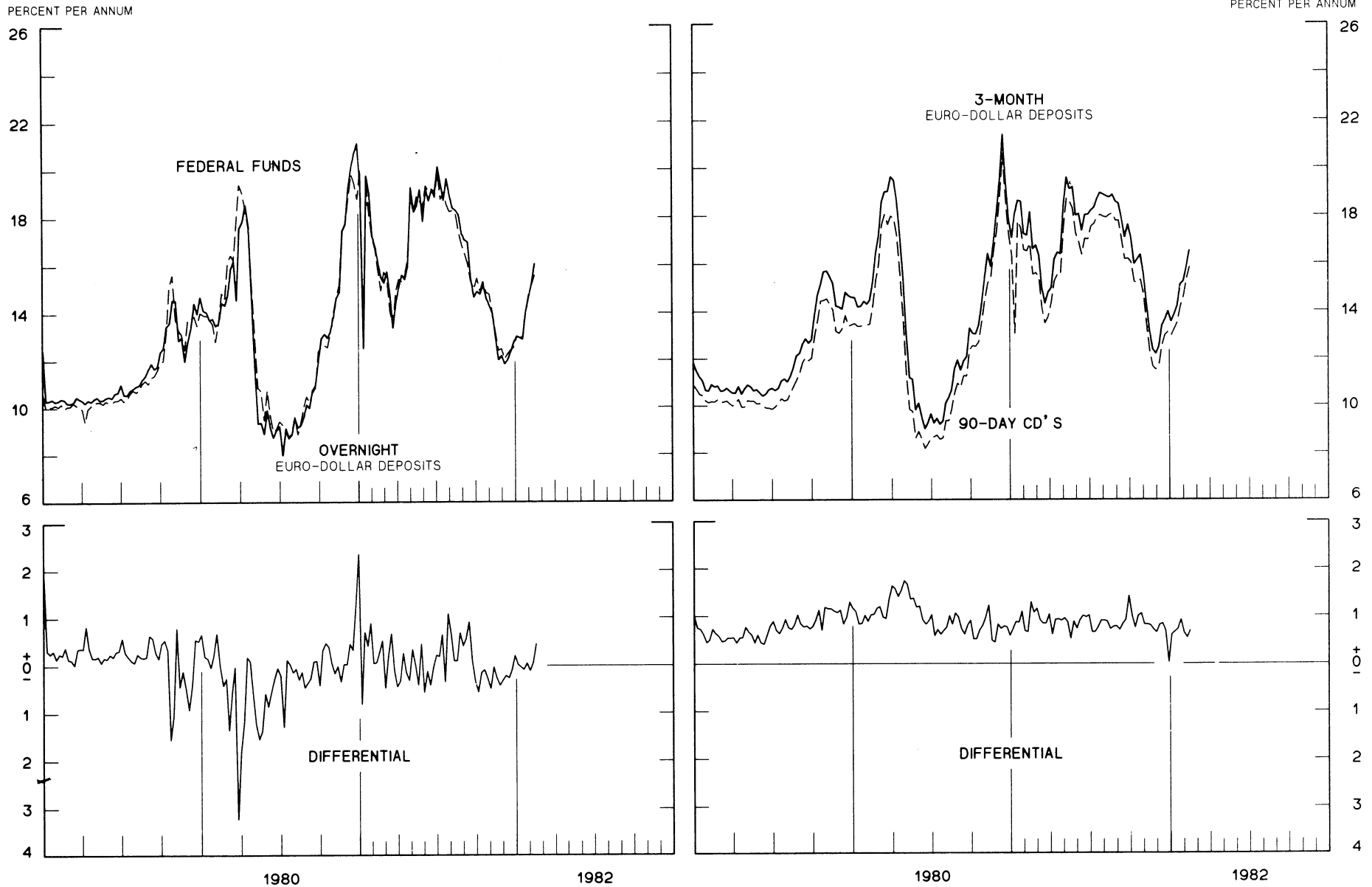


CHART 7
SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES

DIFFERENTIAL: PLUS(+), FAVORS BORROWING IN U. S.
 AVERAGES FOR WEEK ENDING WEDNESDAY



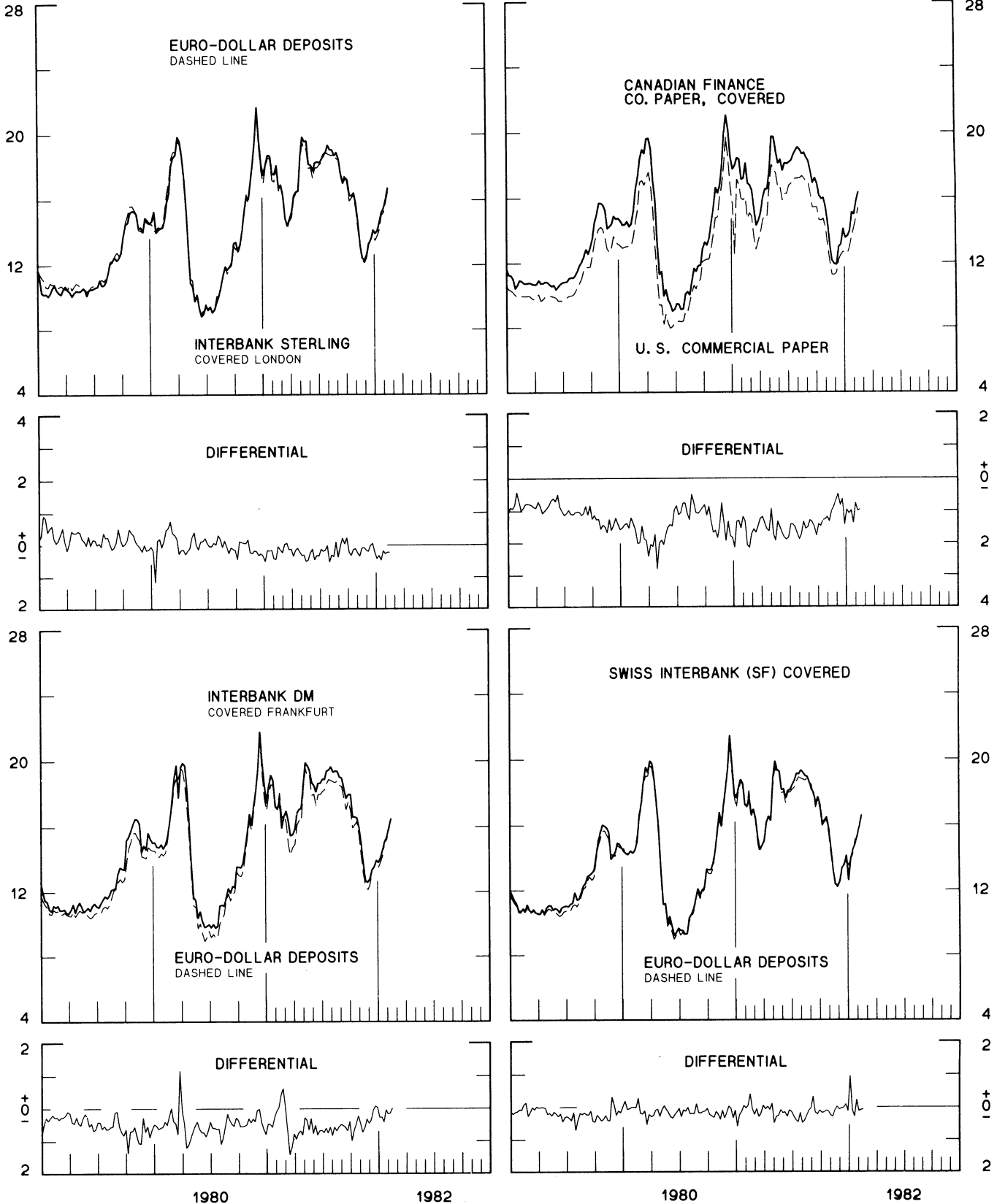
1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

INTEREST ARBITRAGE: 3-MONTH FUNDS

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

PERCENT PER ANNUM

PERCENT PER ANNUM



1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

CHART 9
LONG-TERM GOVERNMENT BOND YIELDS
 WEEKLY SERIES

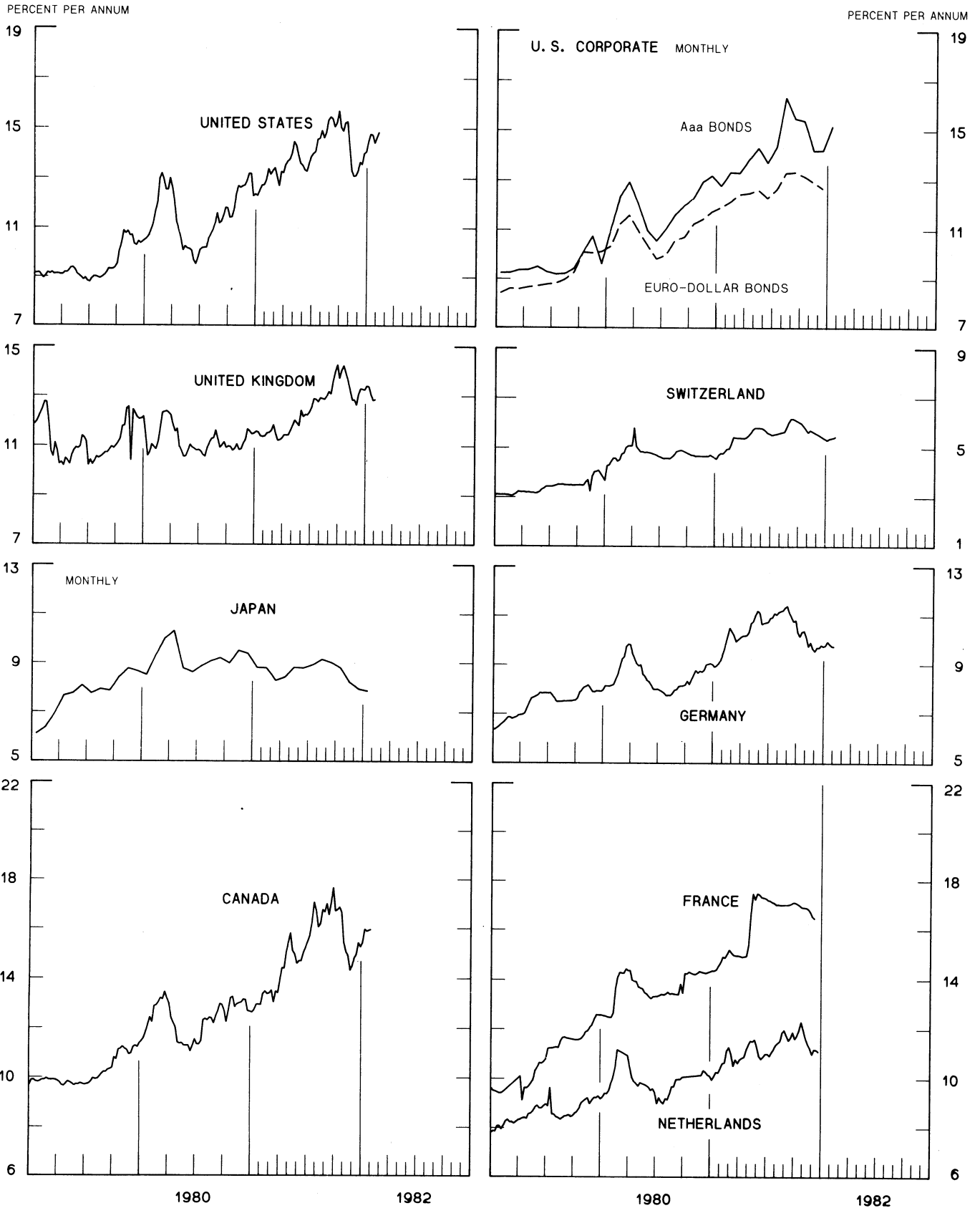
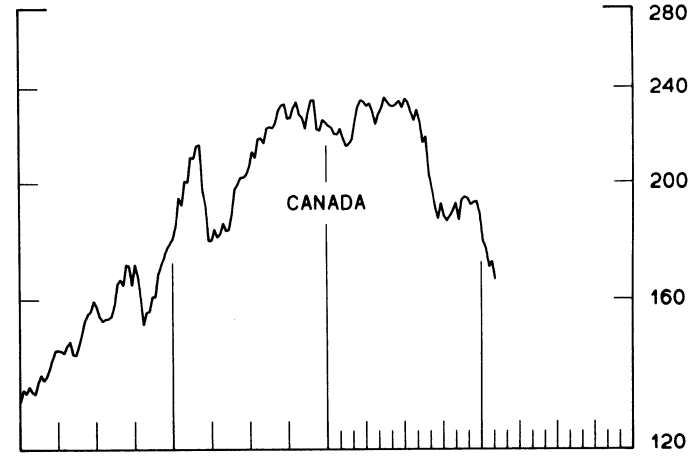
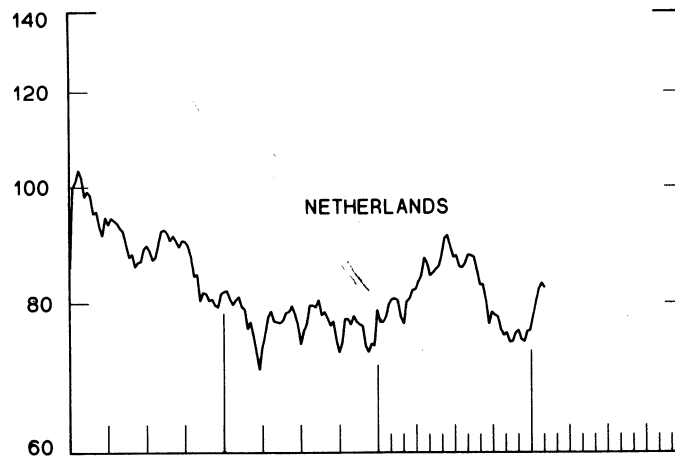
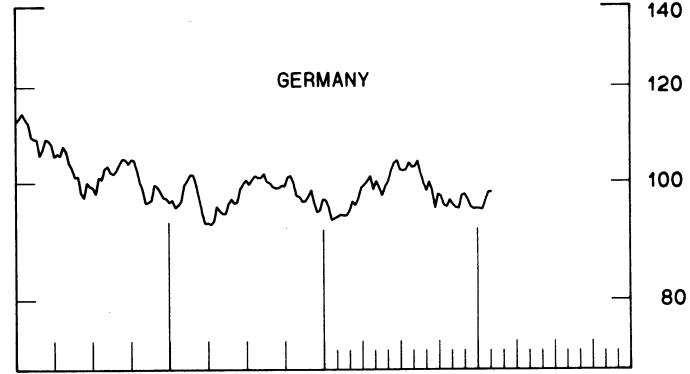
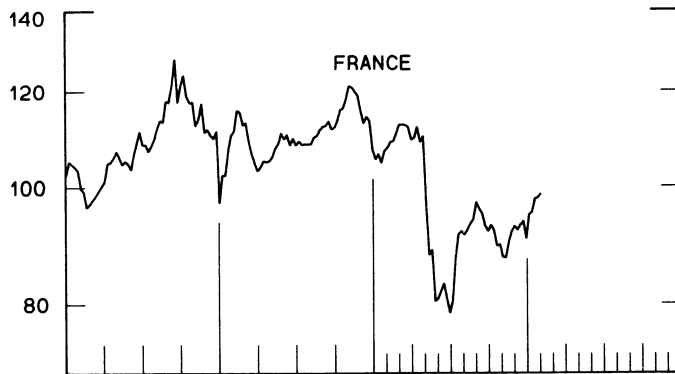
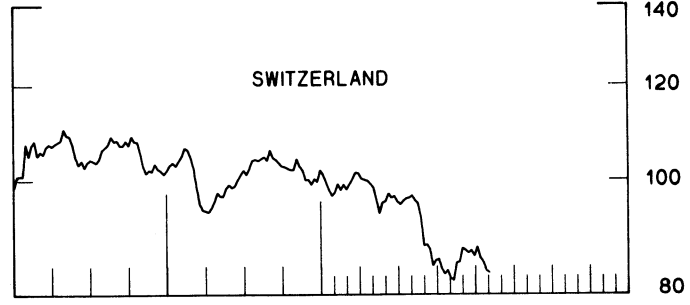
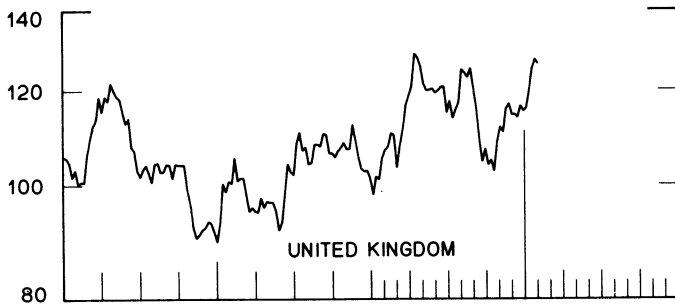
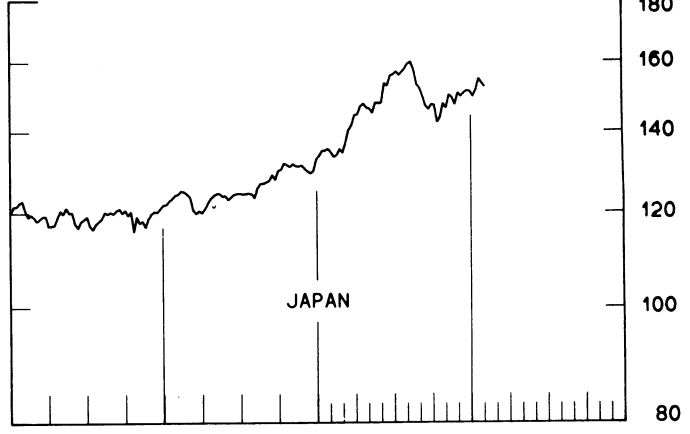
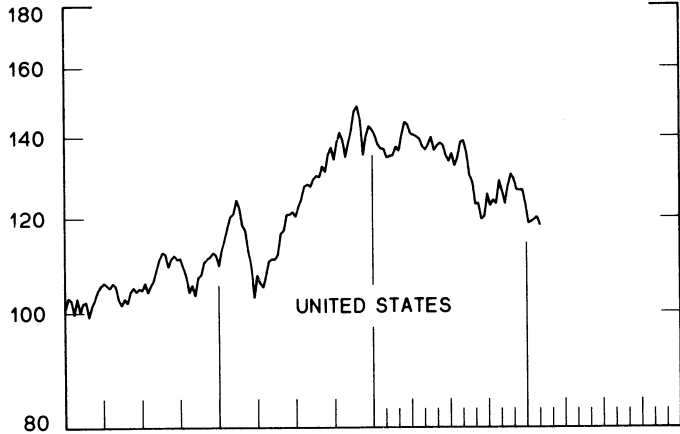


CHART 10
INDUSTRIAL STOCK INDICES
WEEKLY SERIES

RATIO SCALE
1969=100

RATIO SCALE
1969=100



1980

1982

1980

1982

SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

CHART 1. SPOT EXCHANGE RATES AND INDICES

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

GERMAN MARK	FEB. 17	41.90
JAPANESE YEN	FEB. 17	0.41859
DUTCH GUILDER	FEB. 17	38.23
U.K. POUND	FEB. 17	183.89
CANADIAN DOLLAR	FEB. 17	82.27
FRENCH FRANC	FEB. 17	16.51
SWISS FRANC	FEB. 17	52.42
BELGIAN FRANC	FEB. 17	2.45828
ITALIAN LIRA	FEB. 17	0.07857

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	FEB. 17	117.85
JAPANESE YEN	FEB. 17	109.60
DUTCH GUILDER	FEB. 17	109.74
U.K. POUND	FEB. 17	74.38
CANADIAN DOLLAR	FEB. 17	82.00
FRENCH FRANC	FEB. 17	74.40
SWISS FRANC	FEB. 17	168.65
BELGIAN FRANC	FEB. 17	96.87
ITALIAN LIRA	FEB. 17	44.63

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

U.S. DOLLAR	FEB. 17	111.11
GERMAN MARK	FEB. 17	134.40
JAPANESE YEN	FEB. 17	121.59
DUTCH GUILDER	FEB. 17	120.69
U.K. POUND	FEB. 17	79.04
CANADIAN DOLLAR	FEB. 17	88.29
FRENCH FRANC	FEB. 17	78.88
SWISS FRANC	FEB. 17	186.45
BELGIAN FRANC	FEB. 17	105.53
ITALIAN LIRA	FEB. 17	45.88
SWEDISH KRONA	FEB. 17	82.45

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

CANADIAN DOLLAR	FEB. 17	0.81
U.K. POUND	FEB. 17	2.03
GERMAN MARK	FEB. 17	6.10
FRENCH FRANC	FEB. 17	1.19
SWISS FRANC	FEB. 17	8.07
DUTCH GUILDER	FEB. 17	6.17
JAPANESE YEN	FEB. 17	9.92
ITALIAN LIRA	FEB. 17	-5.03

SERIES NAME	LAST VALUE PLOTTED DATE	VALUE
CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING		
U.S. DOLLARS PER FINE OUNCE	FEB. 17	376.40
CHART 4. CALL MONEY RATES		
U.S. FEDERAL FUNDS	FEB. 17	15.61
OVERNIGHT EURO-DOLLAR DEPOSITS	FEB. 17	16.06
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	FEB. 12	14.25
CANADA	FEB. 5	14.75
GERMANY	FEB. 12	10.00
EURO-DM	FEB. 5	9.89
JAPAN	FEB. 12	6.56
FRANCE	FEB. 12	14.41
NETHERLANDS	DEC. 25	10.65
EURO-SWISS FRANC	FEB. 5	2.25
CHART 5. 3-MONTH INTEREST RATES		
U.S. 90-DAY CD'S, SECONDARY MARKET	FEB. 17	15.84
GERMAN INTERBANK LOAN	FEB. 17	10.25
JAPANESE BANK LOANS & DISCOUNTS	FEB. 17	6.63
CANADIAN FINANCE PAPER	FEB. 17	15.51
INTERBANK STERLING	FEB. 17	14.64
SWISS INTERBANK LOAN	FEB. 17	8.35
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	FEB. 17	11.84
CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON		
OVERNIGHT	FEB. 17	16.06
7-DAY	FEB. 17	16.19
1-MONTH	FEB. 17	16.36
3-MONTH	FEB. 17	16.52
6-MONTH	FEB. 17	16.53
1-YEAR	FEB. 17	16.22
CHART 7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES		
OVERNIGHT EURO-DOLLAR DEPOSITS	FEB. 17	16.06
U.S. FEDERAL FUNDS	FEB. 17	15.61
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	FEB. 17	0.45
3-MONTH EURO-DOLLAR DEPOSIT RATE	FEB. 17	16.52
U.S. 90-DAY CD'S, SECONDARY MARKET	FEB. 17	15.84
DIFFERENTIAL	FEB. 17	0.69

SERIES NAME	LAST VALUE PLOTTED	
	DATE	VALUE
CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS		
EURO-DOLLAR DEPOSIT	FEB. 17	16.52
INTERBANK STERLING (LONDON), COVERED	FEB. 17	16.75
DIFFERENTIAL	FEB. 17	-0.22
U.S. COMMERCIAL PAPER	FEB. 17	15.39
CANADIAN FINANCE PAPER, COVERED	FEB. 17	16.35
DIFFERENTIAL	FEB. 17	-0.96
EURO-DOLLAR DEPOSIT	FEB. 17	16.52
INTERBANK DM (FRANKFURT), COVERED	FEB. 17	16.51
DIFFERENTIAL	FEB. 17	0.02
EURO-DOLLAR DEPOSIT	FEB. 17	16.52
SWISS INTERBANK, COVERED	FEB. 17	16.59
DIFFERENTIAL	FEB. 17	-0.07
CHART 9. LONG TERM GOVERNMENT BOND YIELDS		
UNITED STATES	FEB. 12	14.84
GERMANY	FEB. 5	9.78
JAPAN (MONTHLY)	JAN.	7.86
SWITZERLAND	FEB. 5	5.48
CANADA	FEB. 5	15.97
FRANCE	DEC. 11	16.49
NETHERLANDS	DEC. 25	11.12
UNITED KINGDOM	FEB. 5	12.86
U.S. CORPORATE		
AAA BONDS	JAN.	15.18
EURO-DOLLAR BONDS	DEC.	12.70
CHART 10. STOCK INDICES		
UNITED STATES	FEB. 10	118.09
UNITED KINGDOM	FEB. 10	126.13
CANADA	FEB. 10	166.09
GERMANY	FEB. 10	98.14
SWITZERLAND	FEB. 10	83.44
NETHERLANDS	FEB. 10	82.39
FRANCE	FEB. 10	98.61
JAPAN	FEB. 10	152.28

FEDERAL RESERVE statistical release



H. 10 (512)

FOREIGN EXCHANGE RATES

FEBRUARY 23, 1982

FOR THE WEEK ENDING FEBRUARY 19, 1982

COUNTRY	MONETARY UNIT	(CURRENCY UNITS PER DOLLAR)				
		FEB. 15	FEB. 16	FEB. 17	FEB. 18	FEB. 19
ARGENTINA	PESO		10050.00	10050.00	10050.00	10200.00
*AUSTRALIA	DOLLAR		108.70	107.63	108.00	108.13
AUSTRIA	SCHILLING		16.840	16.760	16.720	16.590
BELGIUM	FRANC		40.830	40.840	40.380	40.420
BRAZIL	CRUZEIRO		139.05	139.05	139.05	139.05
CANADA	DOLLAR		1.2185	1.2182	1.2146	1.2168
CHILE	PESO		39.100	39.100	39.100	39.100
CHINA, P.R.	YUAN		1.8247	1.8247	1.8338	1.8227
COLOMBIA	PESO		60.200	60.200	60.200	60.200
DENMARK	KRONE		7.8425	7.8600	7.7900	7.7360
FINLAND	MARKKA		4.5460	4.5320	4.5230	4.4980
FRANCE	FRANC		6.0770	6.0880	6.0300	6.0080
GERMANY	D. MARK	H	2.3955	2.3990	2.3660	2.3645
GREECE	DRACHMA		61.700	61.450	61.450	60.900
HONG KONG	DOLLAR		5.9250	5.9250	5.8930	5.8880
INDIA	RUPEE	O	9.2600	9.2600	9.2500	9.2300
INDONESIA	RUPIAH		648.00	648.00	648.00	649.00
IRAN	RIAL		NA	NA	NA	NA
*IRELAND	POUND	L	146.85	146.60	148.40	149.10
ISRAEL	SHEKEL		17.360	17.670	17.710	17.840
ITALY	LIBRA		1277.25	1278.00	1267.00	1263.00
JAPAN	YEN	I	240.65	240.35	235.50	233.60
MALAYSIA	DOLLAR		2.3340	2.3340	2.3270	2.3140
MEXICO	PESO		26.8800	26.9300	38.5000	37.5000
NETHERLANDS	GUILDER	D	2.6250	2.6285	2.5940	2.5935
*NEW ZEALAND	DOLLAR		78.750	78.750	79.050	79.400
NORWAY	KRONE		6.0050	6.0150	5.9650	5.9330
PERU	SOL	A	536.00	536.00	536.00	545.25
PHILIPPINES	PESO		8.2830	8.2830	8.2830	8.2830
PORTUGAL	ESCUDO		70.000	69.500	69.050	68.600
SINGAPORE	DOLLAR	Y	2.1290	2.1280	2.1200	2.1090
*SOUTH AFRICA	RAND		101.25	101.10	102.00	102.32
SOUTH KOREA	WON		710.80	710.80	710.80	710.80
SPAIN	PESETA		101.420	101.230	101.140	100.950
SRI LANKA	RUPEE		20.700	20.700	20.700	20.700
SWEDEN	KRONA		5.8120	5.8275	5.7750	5.7450
SWITZERLAND	FRANC		1.9110	1.9145	1.8950	1.8840
THAILAND	BAHT		23.050	23.050	23.050	23.050
*UNITED KINGDOM	POUND		183.22	183.55	185.15	185.25
VENEZUELA	BOLIVAR		4.2960	4.2960	4.2960	4.2960

* VALUE IN U.S. CENTS