

(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

March 29, 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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## **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.

# 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

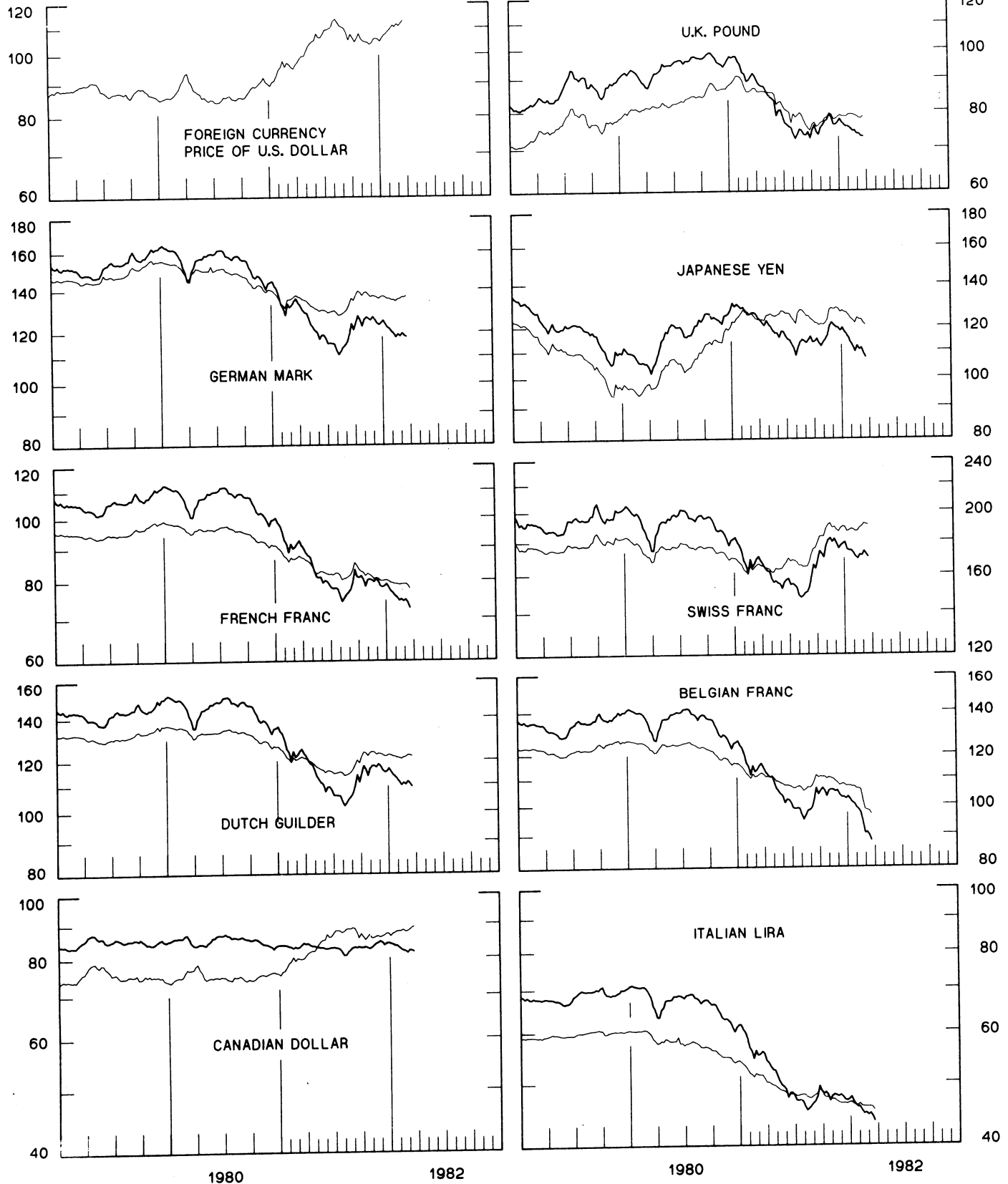


CHART 2  
**3-MONTH FORWARD EXCHANGE RATES**  
 PREMIUM (+) OR (-)  
 AVERAGES FOR WEEK ENDING WEDNESDAY

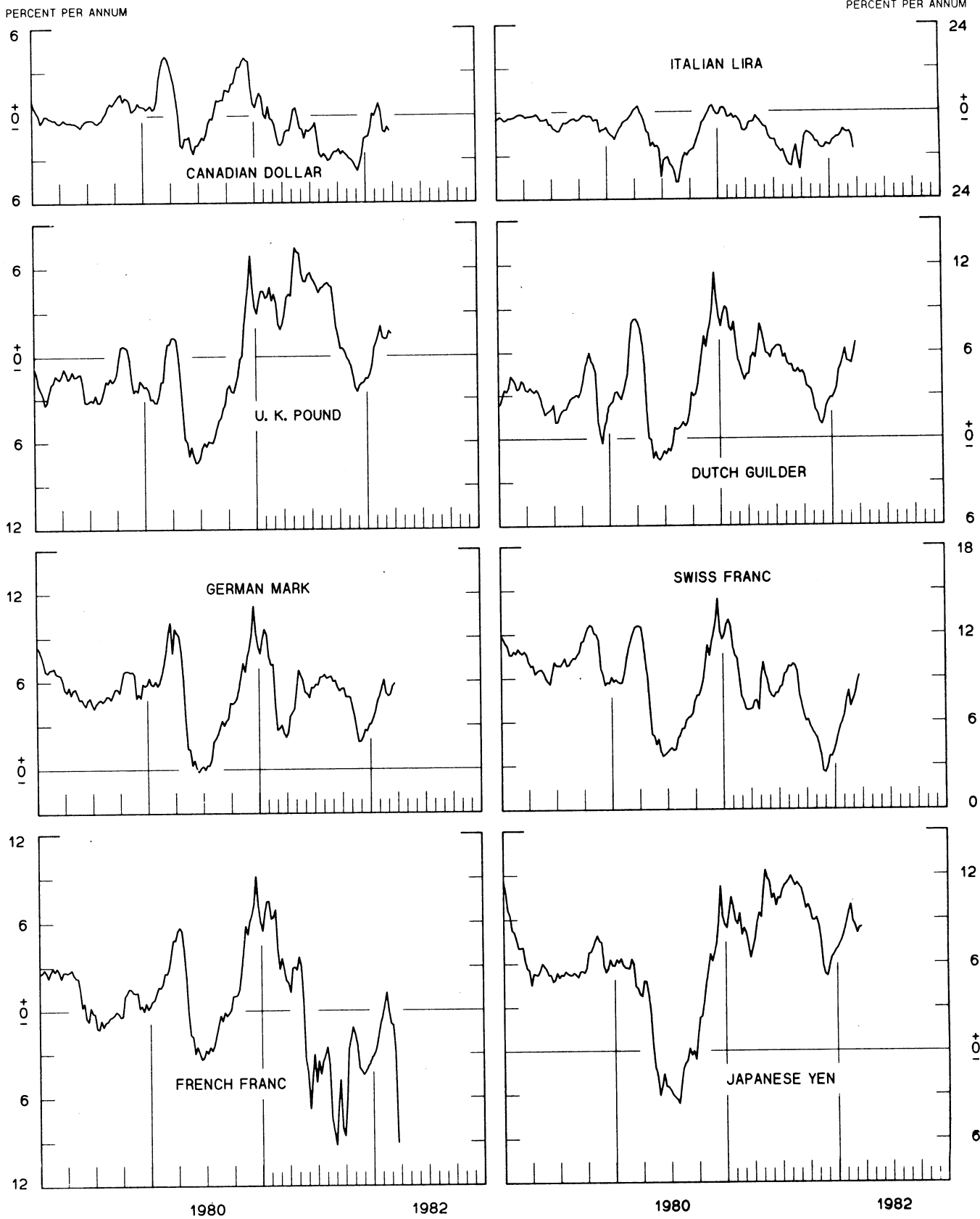


CHART 3

# PRICE OF GOLD IN LONDON

AVERAGES FOR WEEK ENDING WEDNESDAY

U.S. DOLLARS PER FINE OUNCE

U.S. DOLLARS PER FINE OUNCE

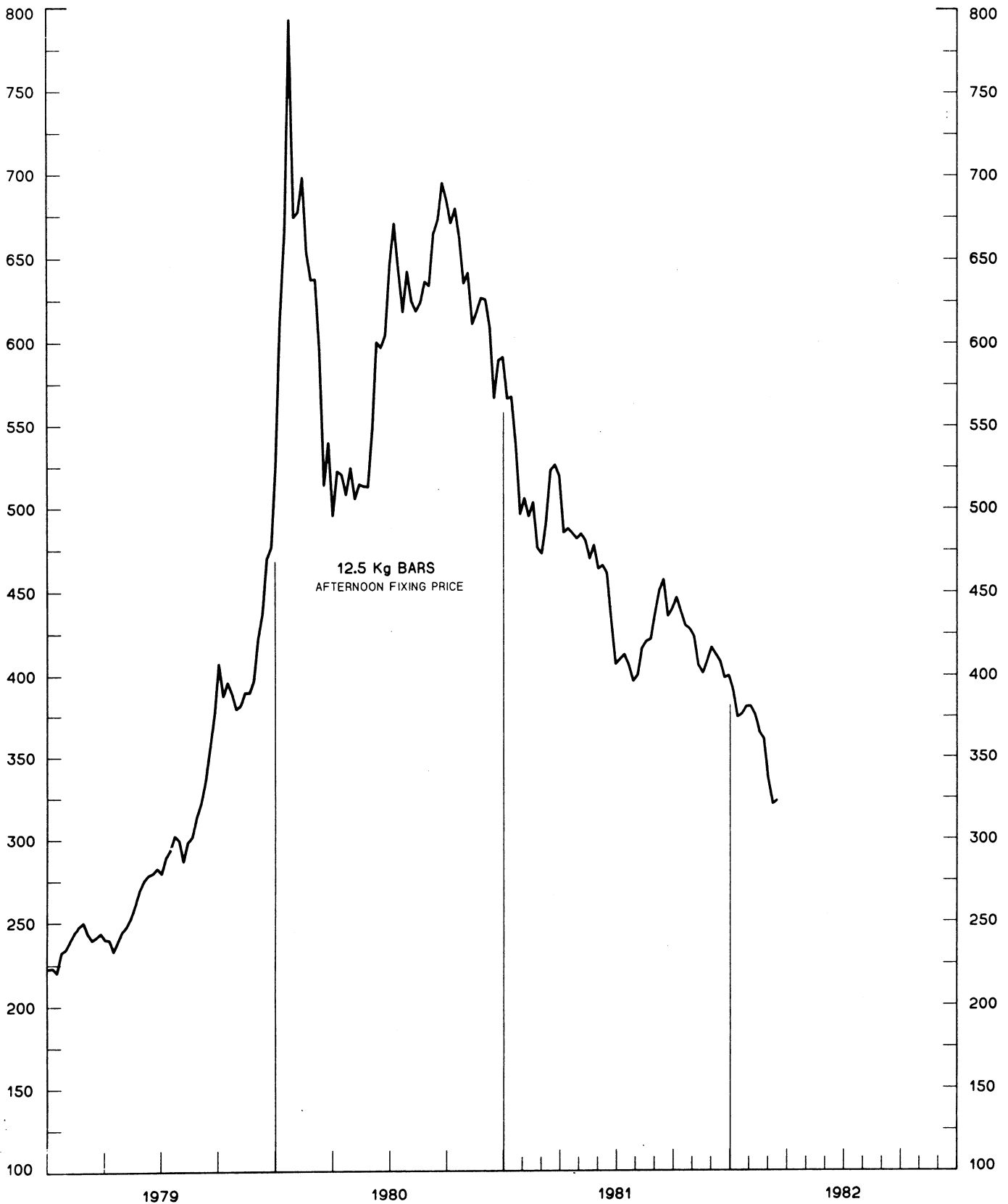


CHART 4  
**CALL MONEY RATES**  
 WEEKLY SERIES

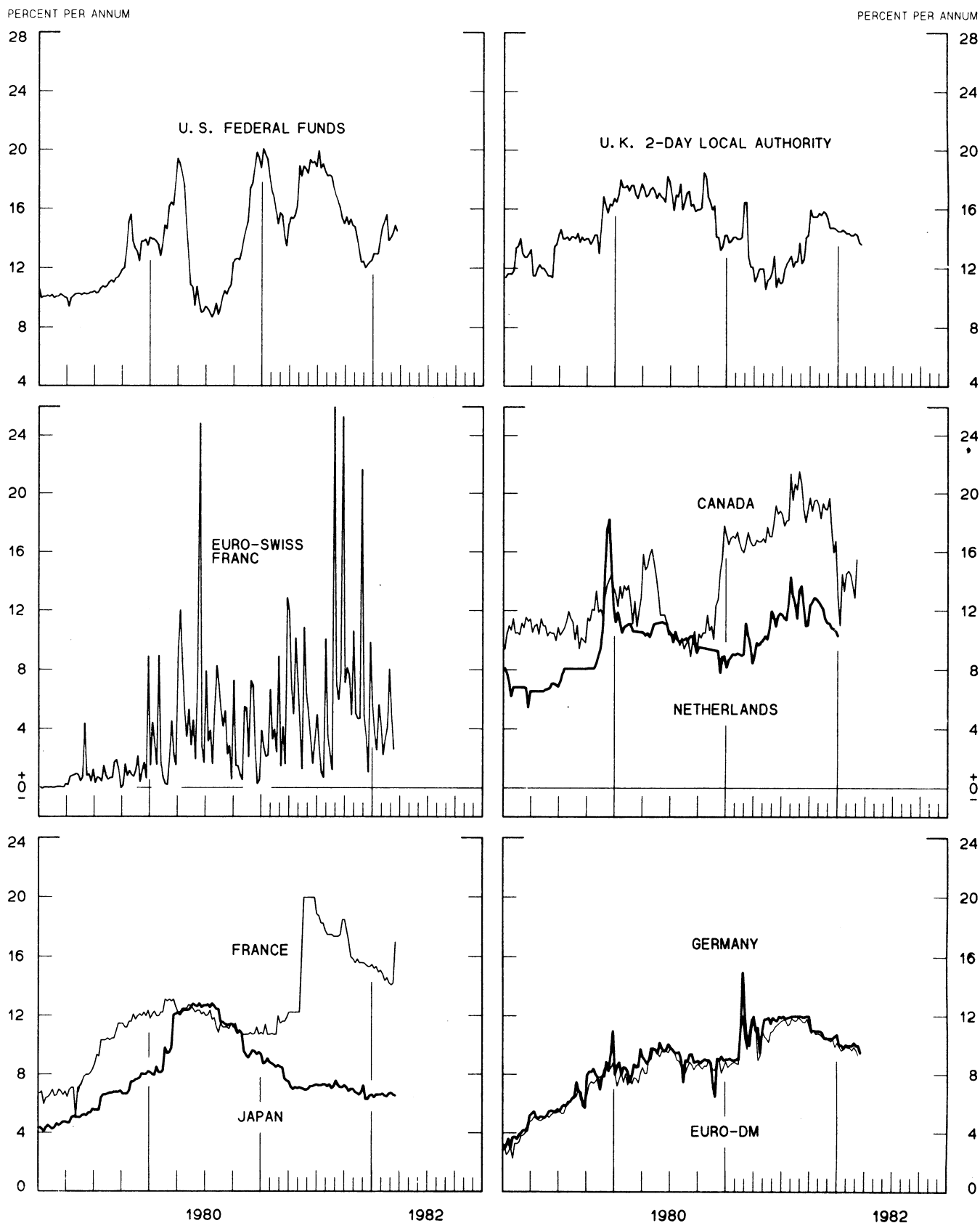


CHART 5  
**3-MONTH INTEREST RATES**  
 WEEKLY SERIES

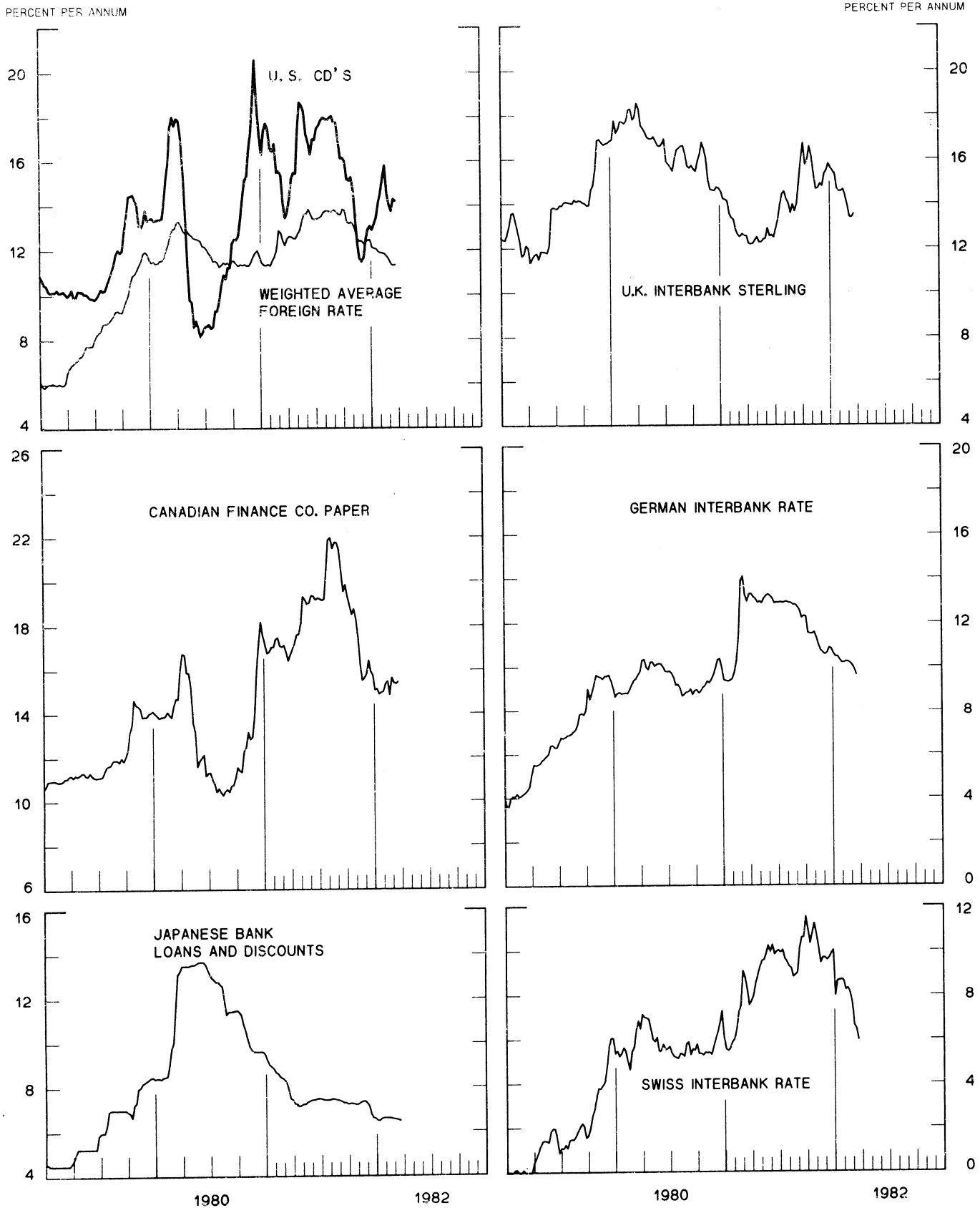


CHART 6  
**EURO-DOLLAR DEPOSIT RATES LONDON**  
 AVERAGES FOR WEEK ENDING WEDNESDAY

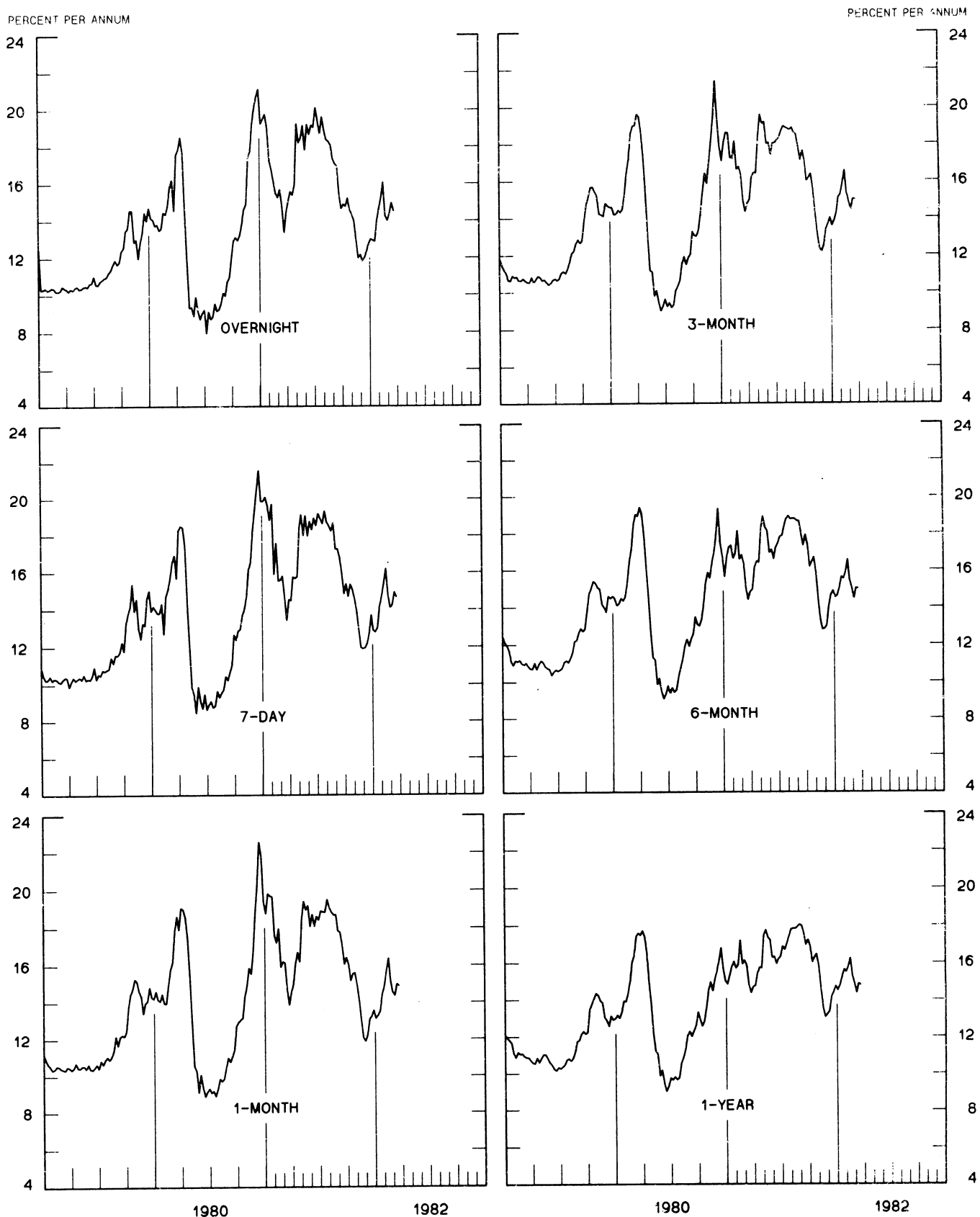
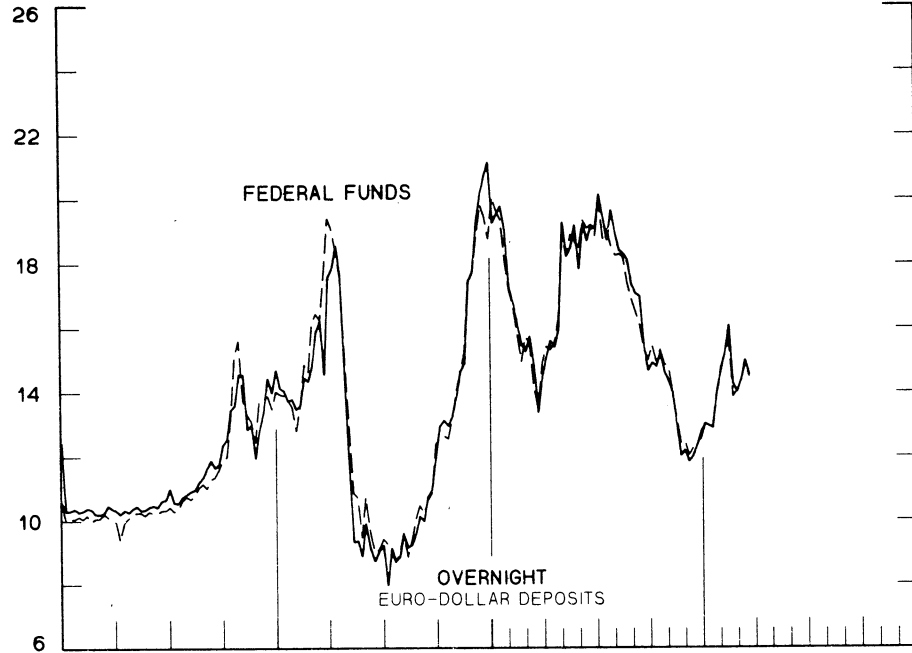




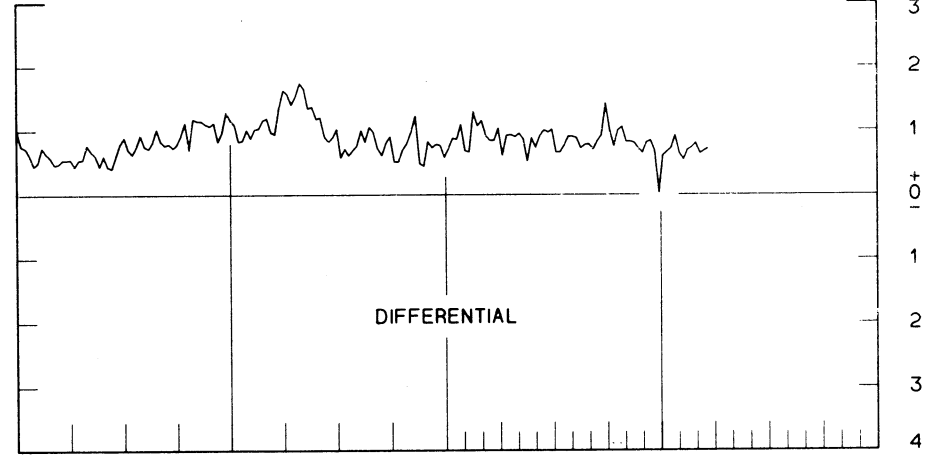
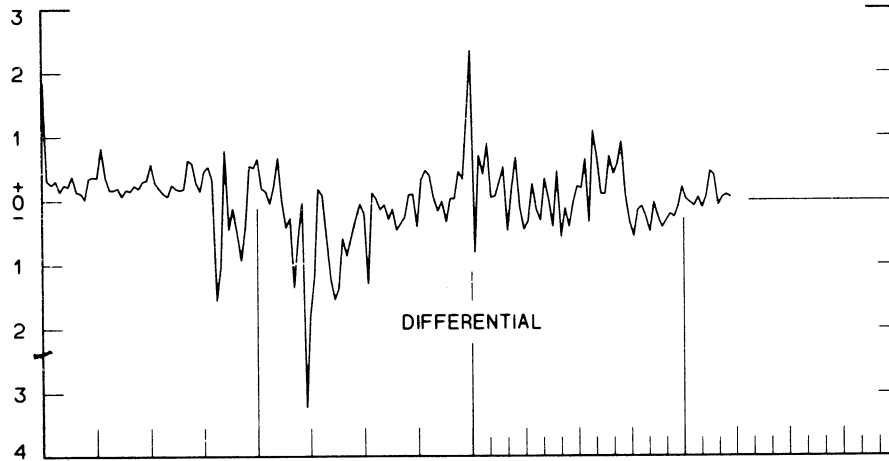
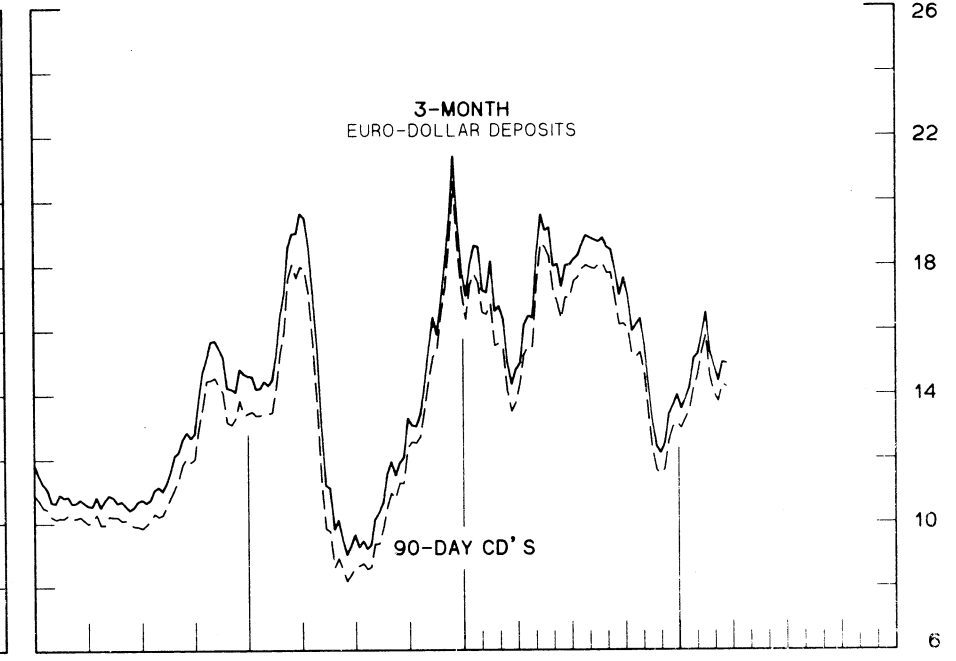
CHART 7  
**SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES**

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

PERCENT PER ANNUM



PERCENT PER ANNUM



1980

1982

1980

1982

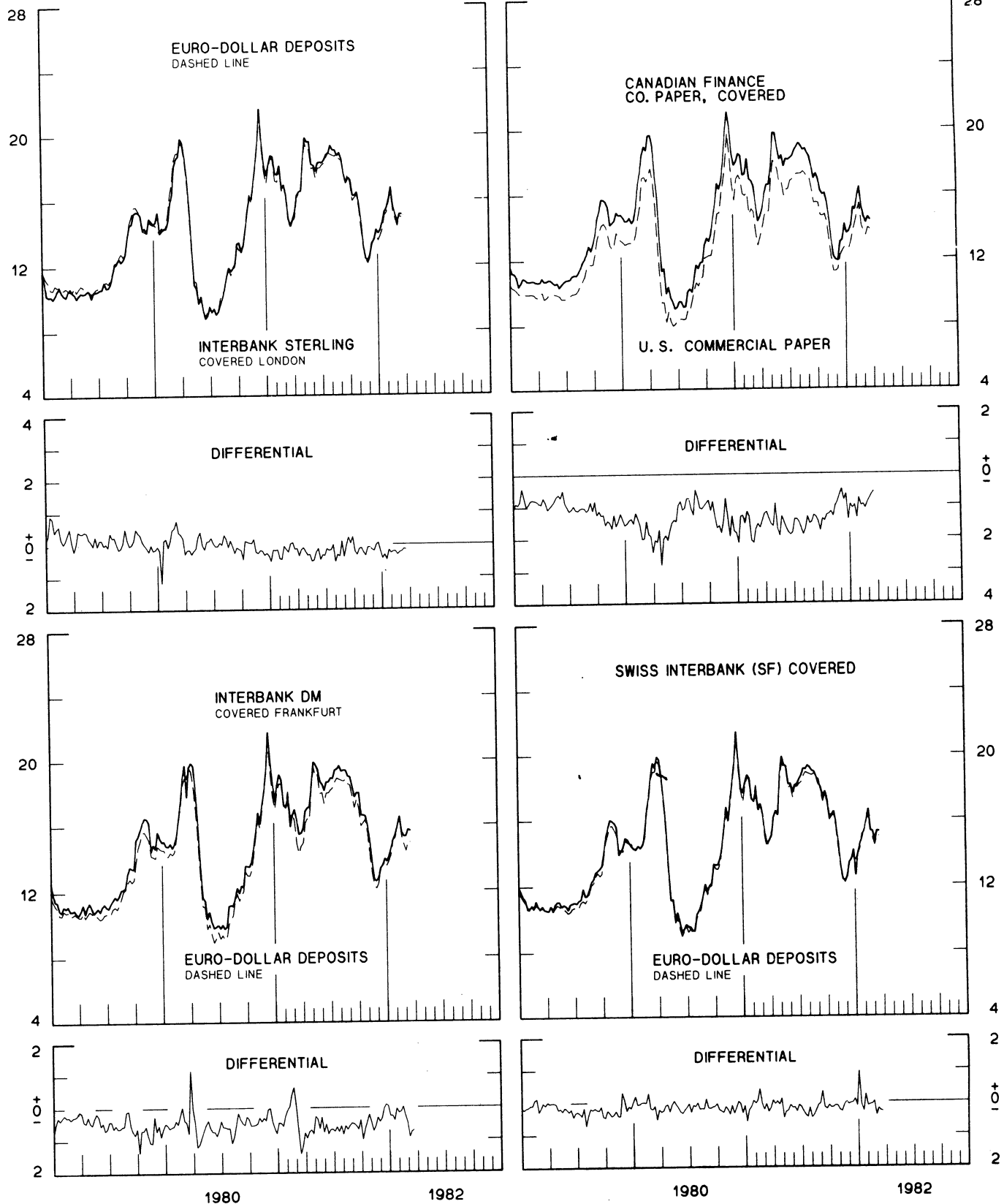
1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

# 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

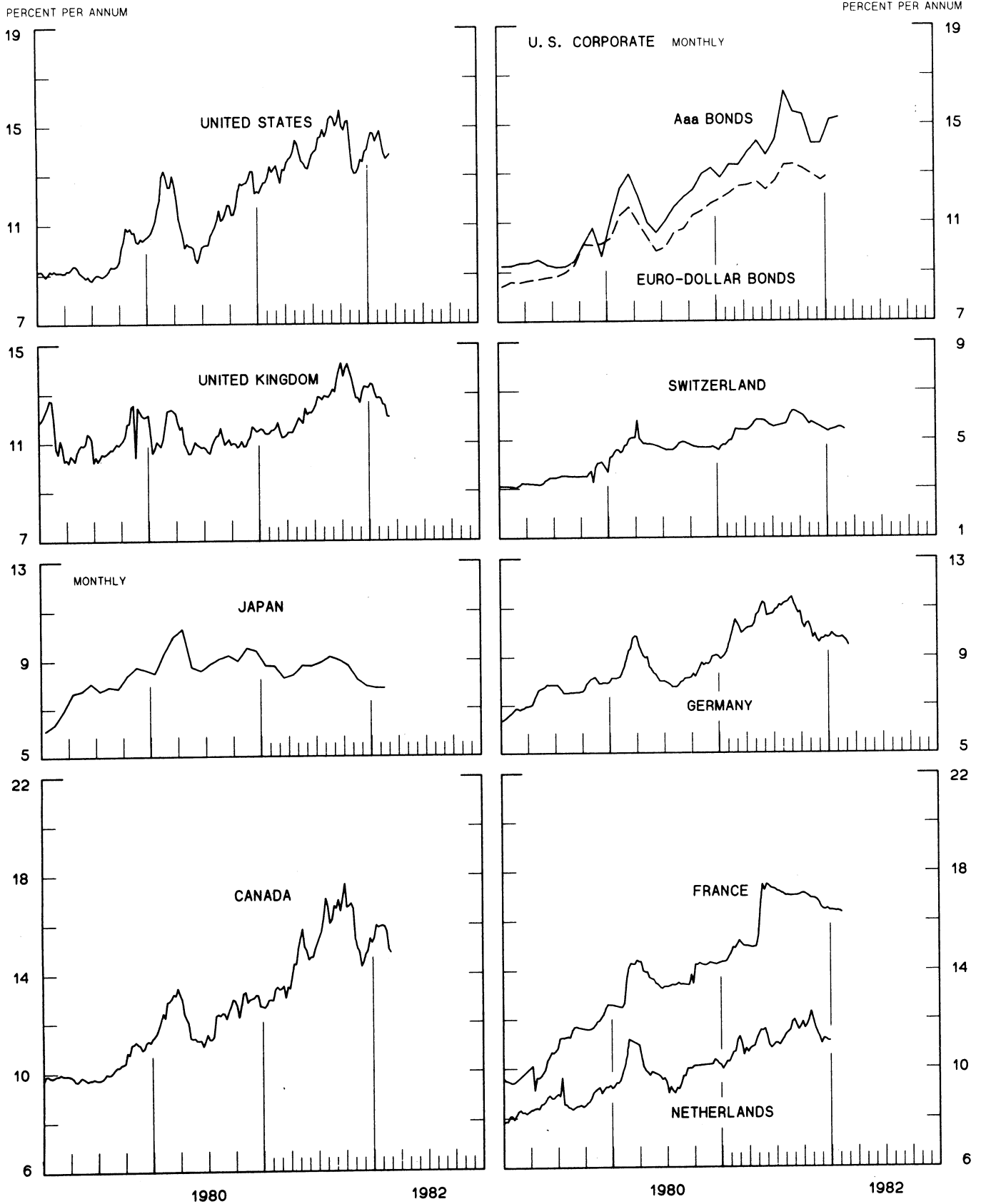
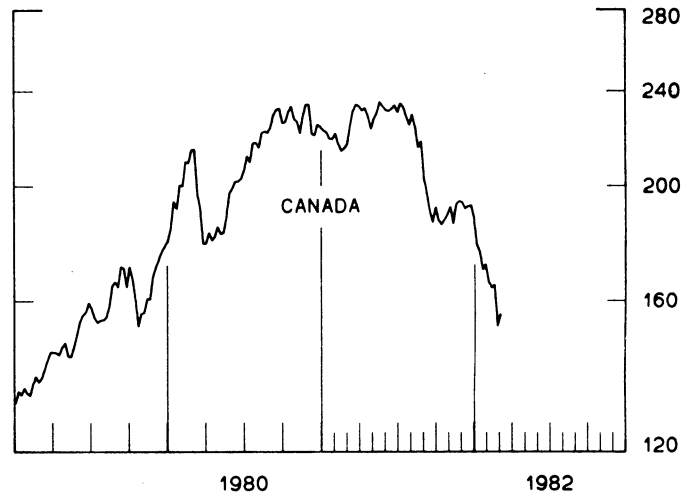
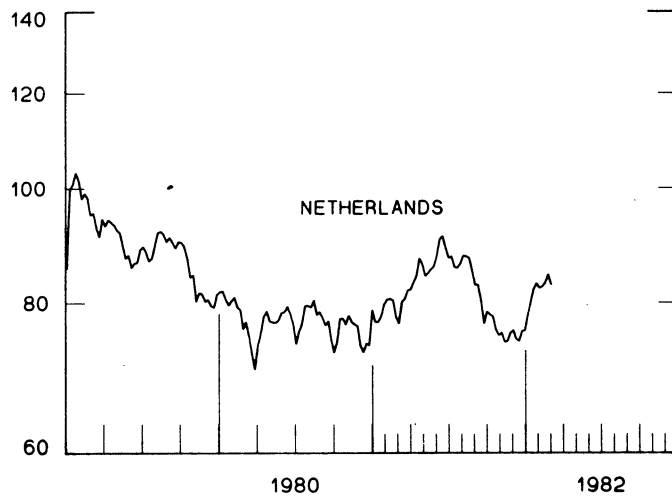
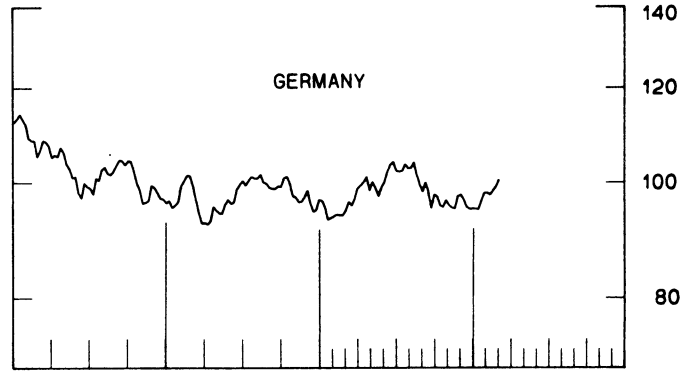
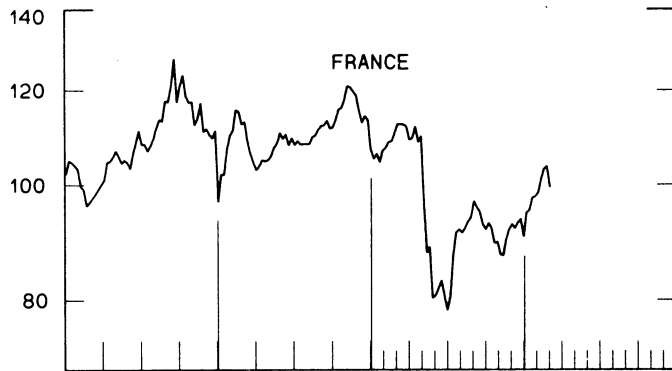
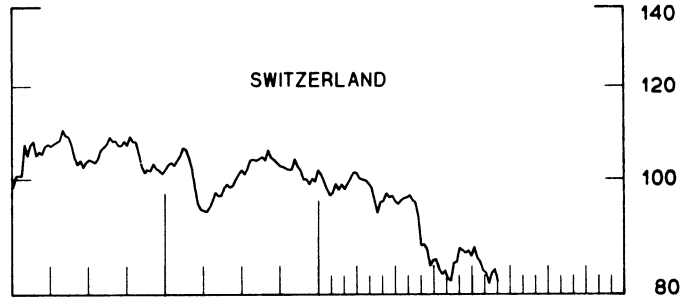
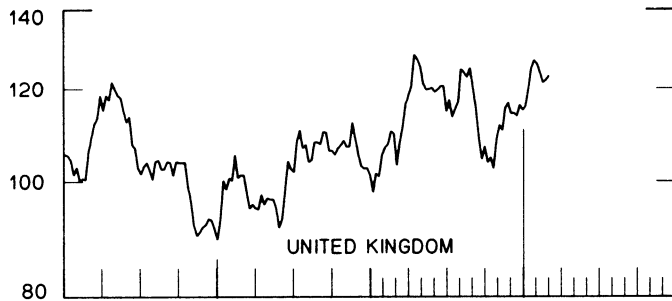
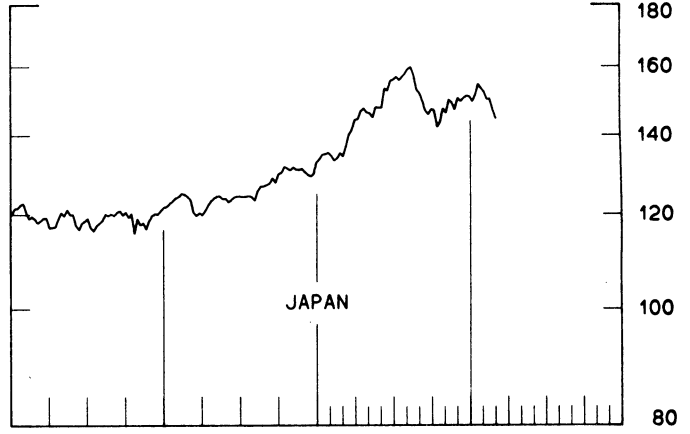
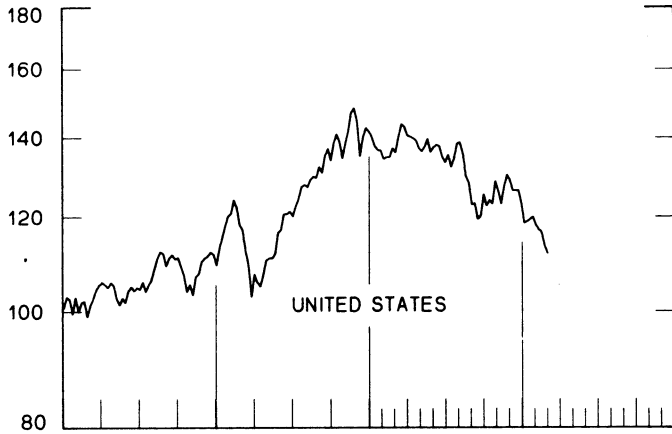


CHART 10  
INDUSTRIAL STOCK INDICES  
WEEKLY SERIES

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	MARCH 24	41.94
JAPANESE YEN	MARCH 24	0.40988
DUTCH GUILDER	MARCH 24	38.02
U.K. POUND	MARCH 24	180.26
CANADIAN DOLLAR	MARCH 24	81.96
FRENCH FRANC	MARCH 24	16.07
SWISS FRANC	MARCH 24	52.72
BELGIAN FRANC	MARCH 24	2.22810
ITALIAN LIRA	MARCH 24	0.07648

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	MARCH 24	117.98
JAPANESE YEN	MARCH 24	107.32
DUTCH GUILDER	MARCH 24	109.14
U.K. POUND	MARCH 24	72.91
CANADIAN DOLLAR	MARCH 24	81.69
FRENCH FRANC	MARCH 24	72.44
SWISS FRANC	MARCH 24	169.62
BELGIAN FRANC	MARCH 24	87.80
ITALIAN LIRA	MARCH 24	43.45

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

U.S. DOLLAR	MARCH 24	113.14
GERMAN MARK	MARCH 24	136.90
JAPANESE YEN	MARCH 24	120.68
DUTCH GUILDER	MARCH 24	121.83
U.K. POUND	MARCH 24	78.54
CANADIAN DOLLAR	MARCH 24	89.30
FRENCH FRANC	MARCH 24	77.79
SWISS FRANC	MARCH 24	190.34
BELGIAN FRANC	MARCH 24	96.59
ITALIAN LIRA	MARCH 24	45.26
SWEDISH KRONA	MARCH 24	82.90

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

CANADIAN DOLLAR	MARCH 24	-1.09
U.K. POUND	MARCH 24	1.52
GERMAN MARK	MARCH 24	5.85
FRENCH FRANC	MARCH 24	-9.10
SWISS FRANC	MARCH 24	9.13
DUTCH GUILDER	MARCH 24	6.62
JAPANESE YEN	MARCH 24	8.42
ITALIAN LIRA	MARCH 24	-10.56

SERIES NAME	LAST VALUE PLOTTED	
	DATE	VALUE
<b>CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING</b>		
U.S. DOLLARS PER FINE OUNCE	MARCH 24	323.51
<b>CHART 4. CALL MONEY RATES</b>		
U.S. FEDERAL FUNDS	MARCH 24	14.48
OVERNIGHT EURO-DOLLAR DEPOSITS	MARCH 24	14.52
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	MARCH 19	13.63
CANADA	MARCH 5	15.55
GERMANY	MARCH 19	9.50
EURO-DM	MARCH 12	9.33
JAPAN	MARCH 19	6.56
FRANCE	MARCH 19	17.00
NETHERLANDS	JAN. 1	10.30
EURO-SWISS FRANC	MARCH 12	2.60
<b>CHART 5. 3-MONTH INTEREST RATES</b>		
U.S. 90-DAY CD'S, SECONDARY MARKET	MARCH 24	14.23
GERMAN INTERBANK LOAN	MARCH 24	9.65
JAPANESE BANK LOANS & DISCOUNTS	MARCH 24	6.50
CANADIAN FINANCE PAPER	MARCH 24	15.49
INTERBANK STERLING	MARCH 24	13.54
SWISS INTERBANK LOAN	MARCH 24	5.97
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	MARCH 24	11.36
<b>CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON</b>		
OVERNIGHT	MARCH 24	14.52
7-DAY	MARCH 24	14.66
1-MONTH	MARCH 24	14.88
3-MONTH	MARCH 24	14.95
6-MONTH	MARCH 24	14.98
1-YEAR	MARCH 24	14.76
<b>CHART 7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES</b>		
OVERNIGHT EURO-DOLLAR DEPOSITS	MARCH 24	14.52
U.S. FEDERAL FUNDS	MARCH 24	14.48
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	MARCH 24	0.05
3-MONTH EURO-DOLLAR DEPOSIT RATE	MARCH 24	14.95
U.S. 90-DAY CD'S, SECONDARY MARKET	MARCH 24	14.23
DIFFERENTIAL	MARCH 24	0.72

SERIES NAME

LAST VALUE PLOTTED  
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	MARCH 24	14.95
INTERBANK STERLING (LONDON), COVERED	MARCH 24	15.11
DIFFERENTIAL	MARCH 24	-0.16
U.S. COMMERCIAL PAPER	MARCH 24	13.79
CANADIAN FINANCE PAPER, COVERED	MARCH 24	14.35
DIFFERENTIAL	MARCH 24	-0.56
EURO-DOLLAR DEPOSIT	MARCH 24	14.95
INTERBANK DM (FRANKFURT), COVERED	MARCH 24	15.64
DIFFERENTIAL	MARCH 24	-0.69
EURO-DOLLAR DEPOSIT	MARCH 24	14.95
SWISS INTERBANK, COVERED	MARCH 24	15.25
DIFFERENTIAL	MARCH 24	-0.30

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	MARCH 19	13.90
GERMANY	MARCH 12	9.46
JAPAN (MONTHLY)	FEB.	7.85
SWITZERLAND	MARCH 5	5.42
CANADA	MARCH 5	14.88
FRANCE	FEB. 12	16.35
NETHERLANDS	JAN. 1	11.12
UNITED KINGDOM	MARCH 12	12.07

U.S. CORPORATE

AAA BONDS	FEB.	15.27
EURO-DOLLAR BONDS	JAN.	12.97

CHART 10. STOCK INDICES

UNITED STATES	MARCH 10	111.79
UNITED KINGDOM	MARCH 10	123.01
CANADA	MARCH 10	155.96
GERMANY	MARCH 10	100.59
SWITZERLAND	MARCH 10	82.07
NETHERLANDS	MARCH 10	82.87
FRANCE	MARCH 10	99.62
JAPAN	MARCH 10	144.56

# FEDERAL RESERVE statistical release



H.10 (512)

## FOREIGN EXCHANGE RATES

MARCH 29, 1982

FOR THE WEEK ENDING MARCH 26, 1982

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 foreign buying rate in New York City for cable transfers payable in foreign currencies:

COUNTRY	MONETARY UNIT	(CURRENCY UNITS PER DOLLAR)				
		MAR. 22	MAR. 23	MAR. 24	MAR. 25	MAR. 26
ARGENTINA	PESO	11050.00	11050.00	11050.00	11050.00	11250.00
*AUSTRALIA	DOLLAR	105.50	105.50	105.70	105.40	105.32
AUSTRIA	SCHILLING	16.790	16.840	16.710	16.810	16.840
BELGIUM	FRANC	45.200	44.950	44.850	45.170	45.120
BRAZIL	CRUZEIRO	146.01	146.01	146.01	146.01	148.21
CANADA	DOLLAR	1.2203	1.2207	1.2239	1.2266	1.2282
CHILE	PESO	39.100	39.100	39.100	39.100	39.100
CHINA, P. R.	YUAN	1.8518	1.8610	1.8517	1.8517	1.8628
COLOMBIA	PESO	61.200	61.200	61.200	61.200	61.350
DENMARK	KRONE	8.0975	8.1250	8.1400	8.1550	8.1575
FINLAND	MARKKA	4.5860	4.5980	4.5770	4.5925	4.6155
FRANCE	FRANC	6.2460	6.2540	6.2050	6.2450	6.2625
GERMANY	D. MARK	2.3910	2.3850	2.3865	2.3935	2.3960
GREECE	DRACHMA	62.000	62.300	61.750	62.200	62.350
HONG KONG	DOLLAR	5.8380	5.8250	5.8130	5.8170	5.8260
INDIA	RUPEE	9.3100	9.3100	9.3100	9.3100	9.3600
INDONESIA	RUPIAH	649.00	649.00	649.00	649.00	649.00
IRAN	RIAL	NA	NA	NA	NA	NA
*IRELAND	POUND	145.50	145.40	145.70	145.10	144.75
ISRAEL	SHEKEL	19.130	19.090	19.090	19.170	19.100
ITALY	LIRA	1311.00	1307.50	1306.00	1315.50	1316.00
JAPAN	YEN	245.30	244.90	243.60	245.35	247.10
MALAYSIA	DOLLAR	2.3340	2.3340	2.3310	2.3355	2.3360
MEXICO	PESO	44.8300	44.8500	44.8700	45.1700	45.6000
NETHERLANDS	GUILDER	2.6400	2.6365	2.6430	2.6535	2.6540
*NEW ZEALAND	DOLLAR	77.440	77.400	77.500	77.250	77.050
NORWAY	KRONE	6.0500	6.0450	6.0550	6.0770	6.0800
PERU	SOL	565.40	565.40	565.40	565.40	570.40
PHILIPPINES	PESO	8.3300	8.3300	8.3300	8.3300	8.3600
PORTUGAL	ESCUDO	70.600	70.900	70.650	70.800	71.300
SINGAPORE	DOLLAR	2.1280	2.1260	2.1240	2.1290	2.1290
*SOUTH AFRICA	RAND	96.13	96.18	96.28	96.00	95.72
SOUTH KOREA	WON	716.25	716.95	716.95	716.95	717.45
SPAIN	PESETA	105.320	105.630	104.800	105.520	106.200
SRI LANKA	RUPEE	20.700	20.700	20.700	20.700	20.700
SWEDEN	KRONA	5.8625	5.8560	5.8650	5.8880	5.9050
SWITZERLAND	FRANC	1.9055	1.8960	1.8990	1.9065	1.9130
THAILAND	BAHT	23.050	23.050	23.050	23.050	23.050
*UNITED KINGDOM	POUND	179.78	180.20	180.45	179.55	179.00
VENEZUELA	BOLIVAR	4.3025	4.3025	4.3025	4.3025	4.3000

\* VALUE IN U.S. CENTS