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FEDERAL RESERVE  
BANK OF CHICAGO

# Selected Interest & Exchange Rates

## Weekly Series of Charts

April 19, 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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## 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

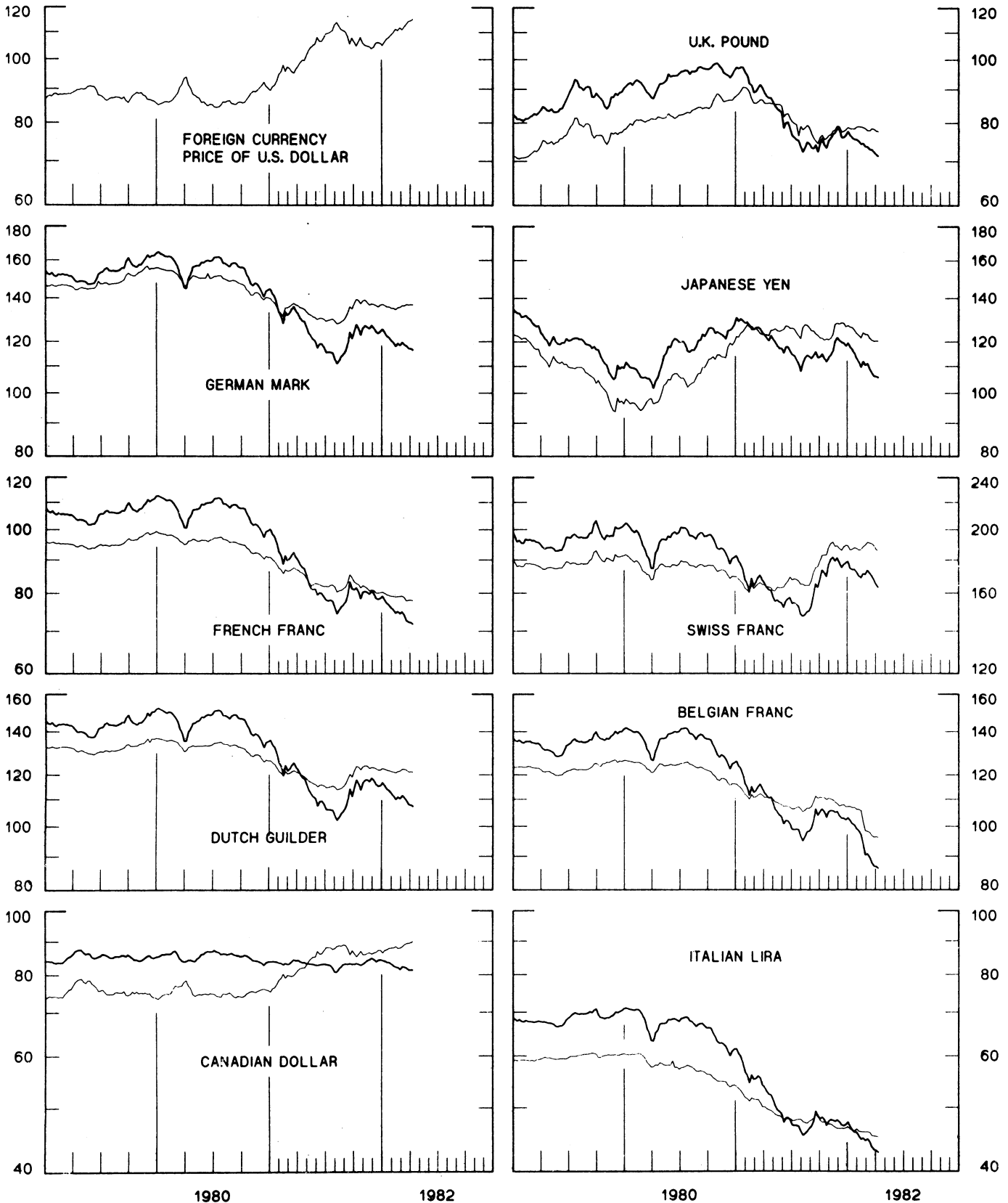


CHART 2  
**3-MONTH FORWARD EXCHANGE RATES**  
 PREMIUM (+) OR (-)  
 AVERAGES FOR WEEK ENDING WEDNESDAY

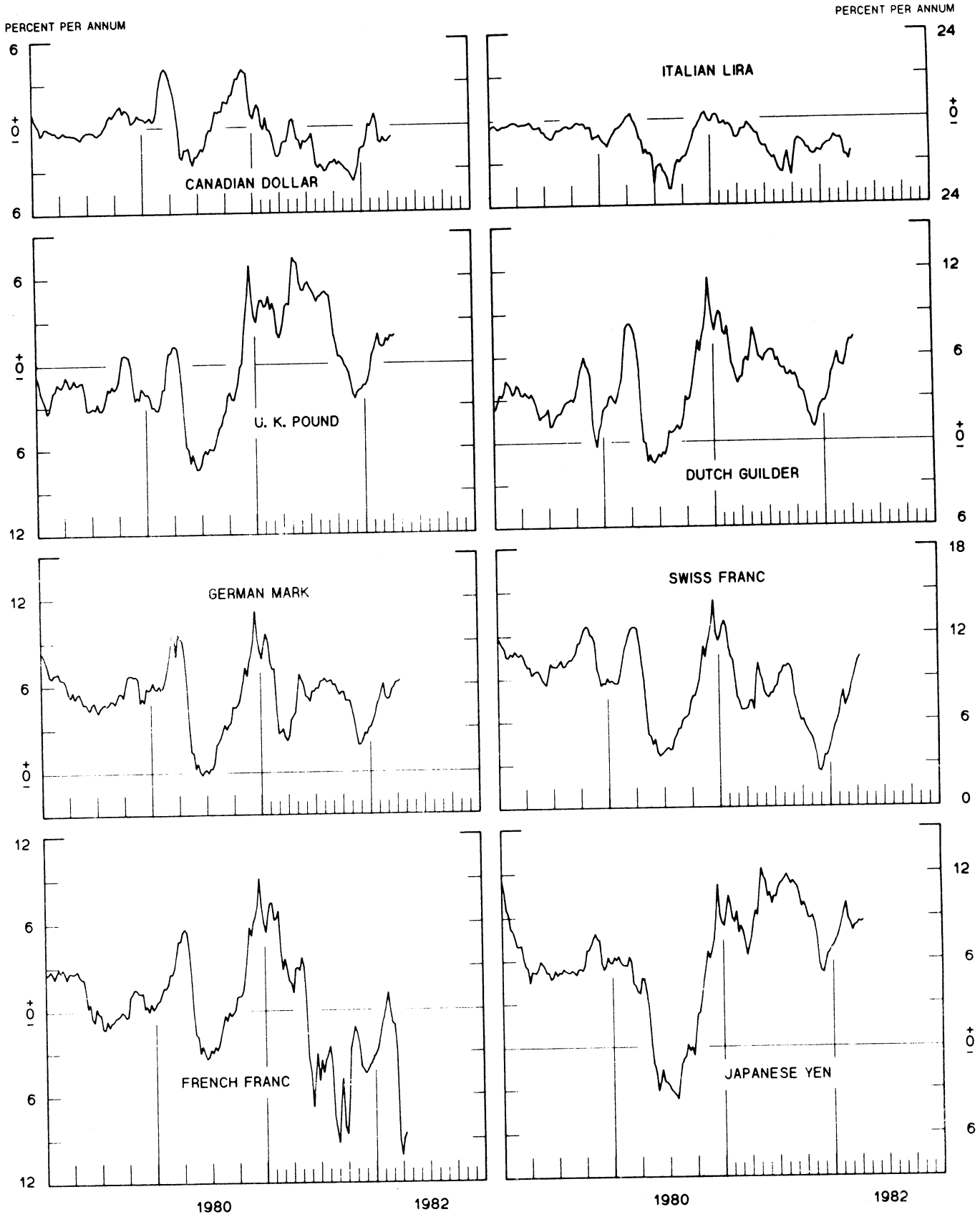


CHART 3  
PRICE OF GOLD IN LONDON  
AVERAGES FOR WEEK ENDING WEDNESDAY

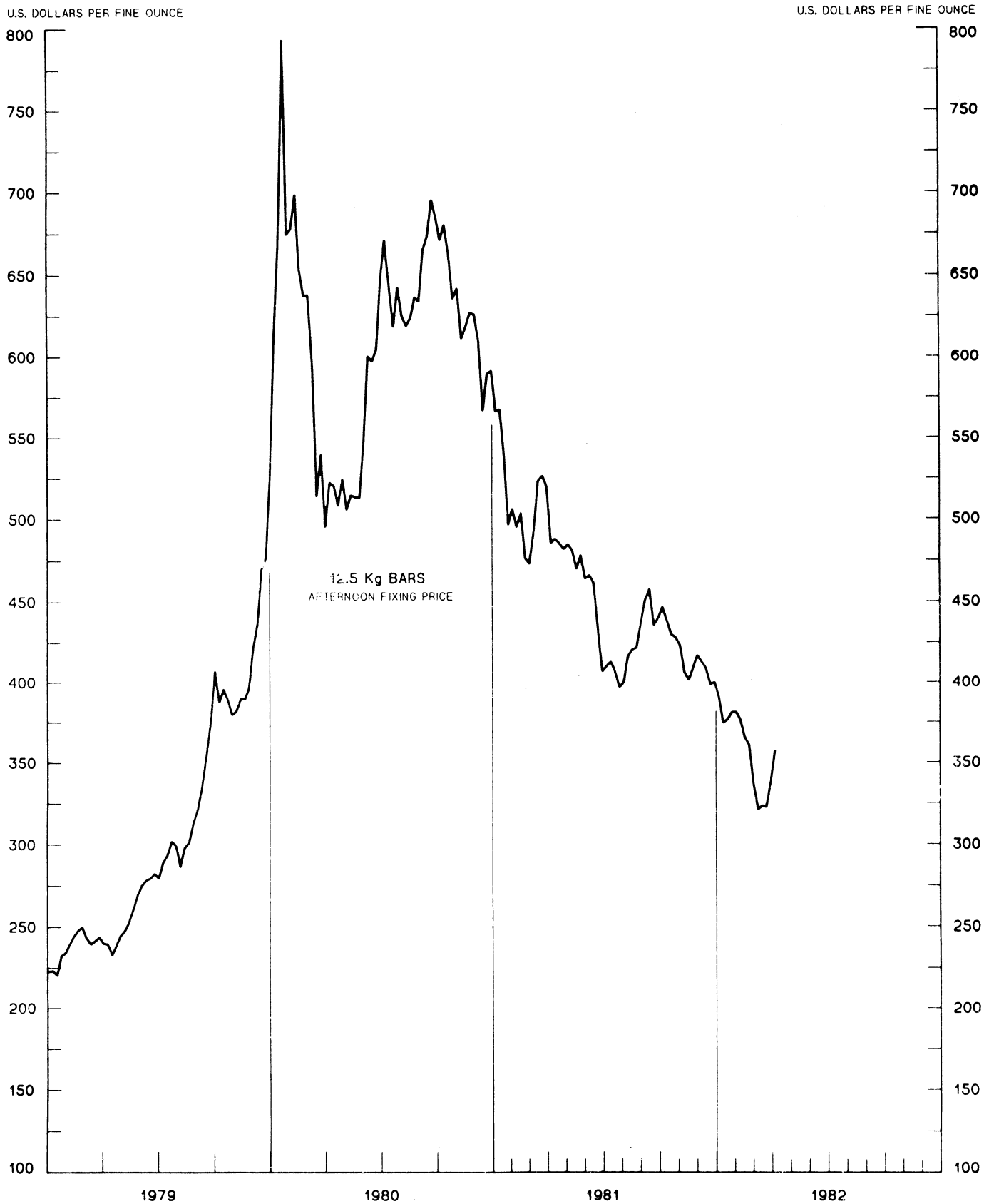


CHART 4  
**CALL MONEY RATES**  
 WEEKLY SERIES

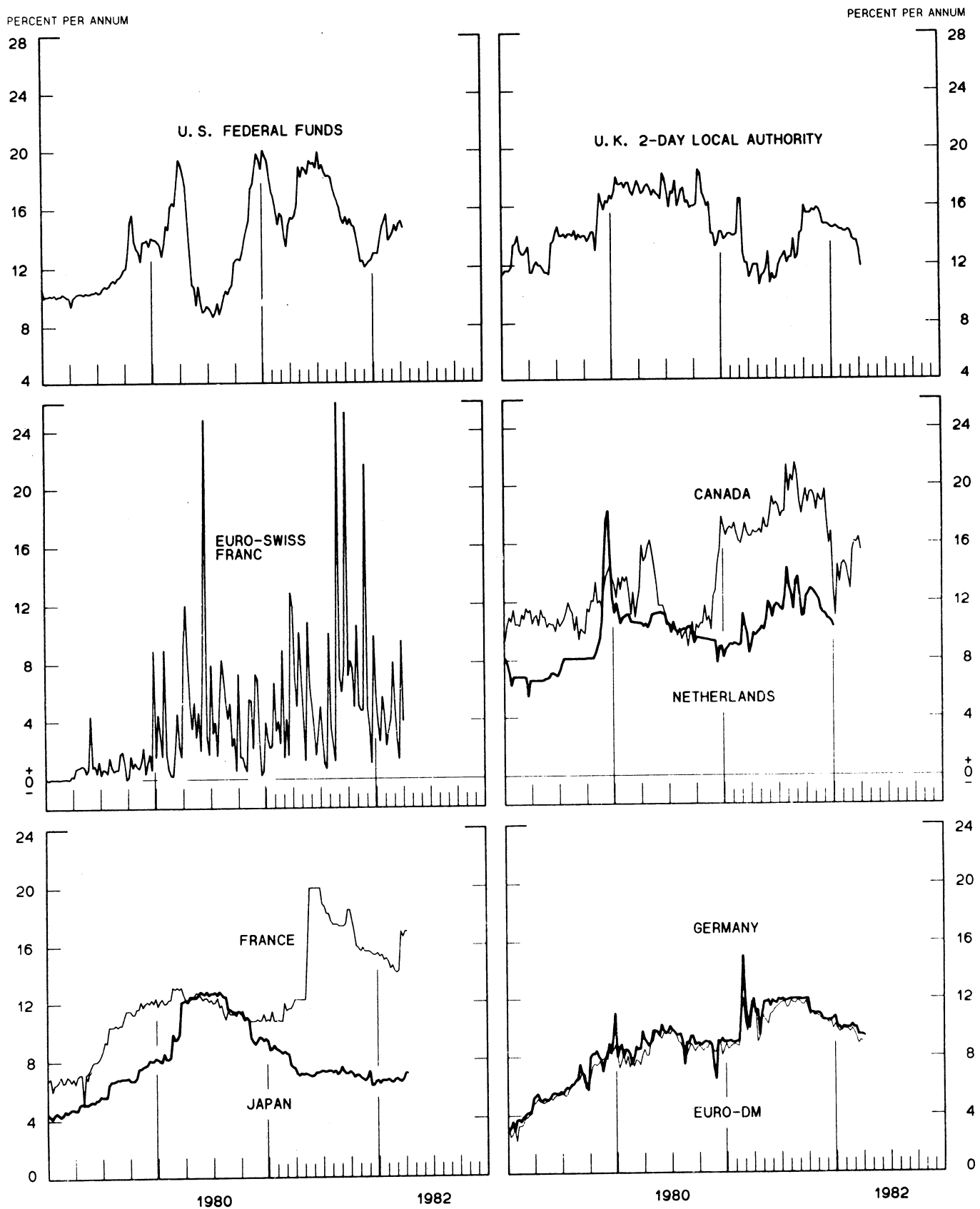
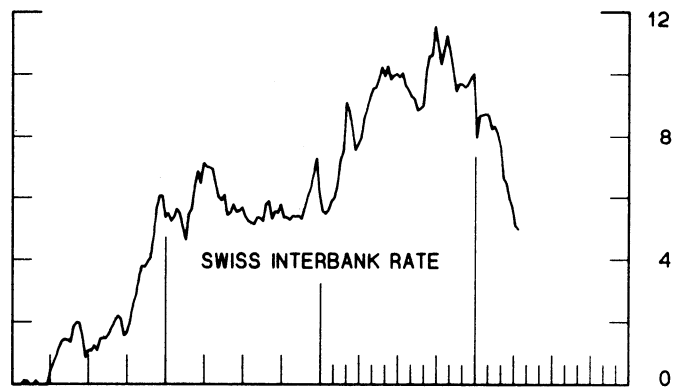
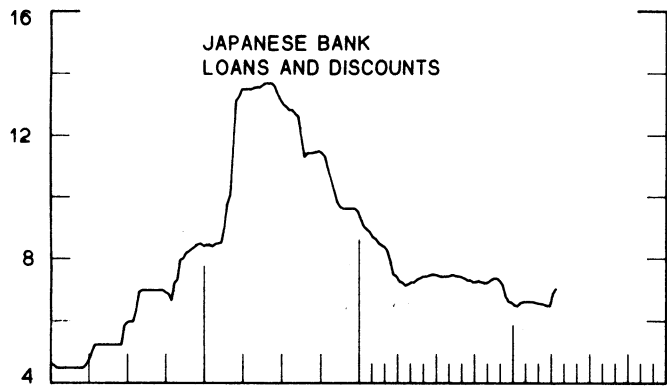
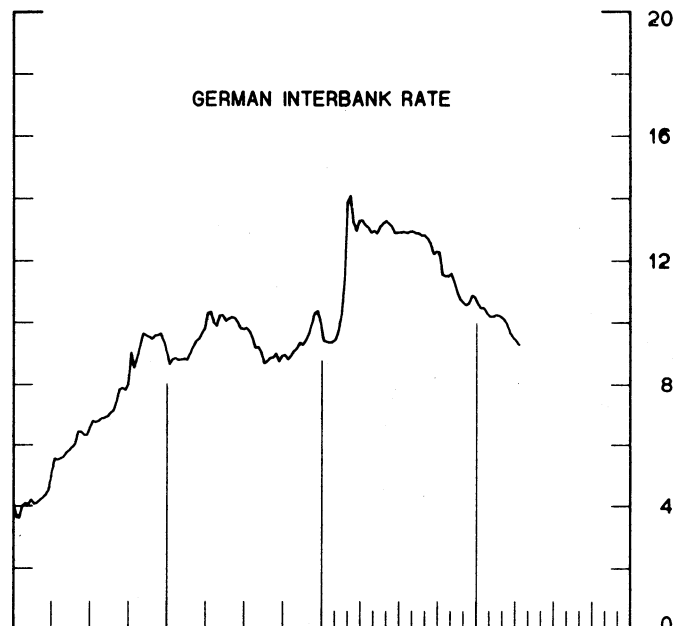
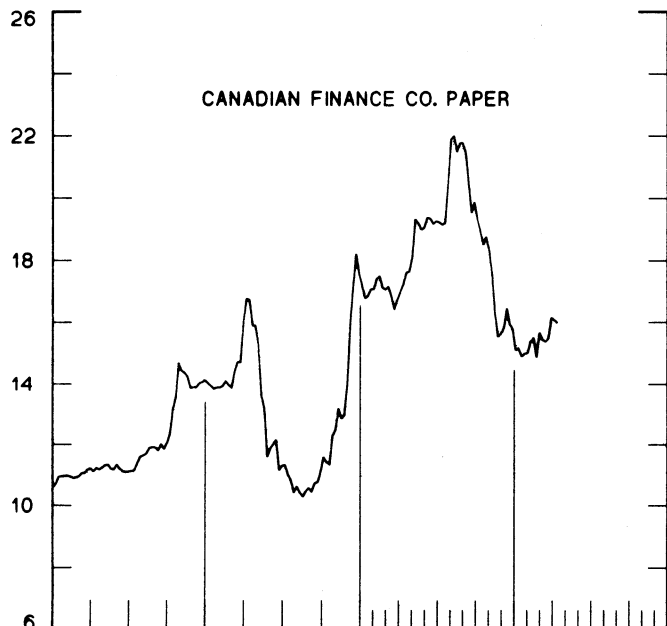
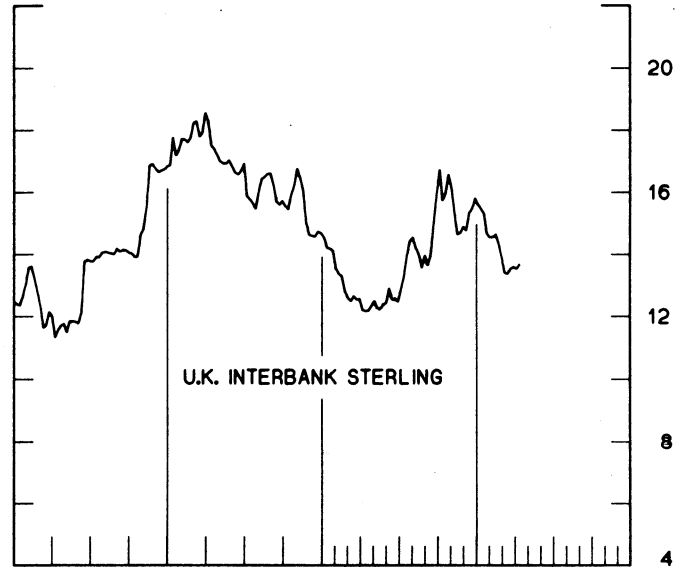
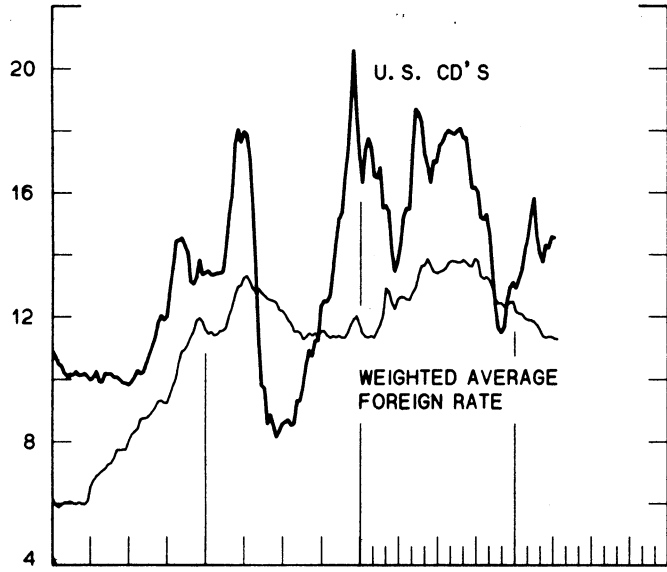


CHART 5  
**3-MONTH INTEREST RATES**  
 WEEKLY SERIES

PERCENT PER ANNUM

PERCENT PER ANNUM



1980

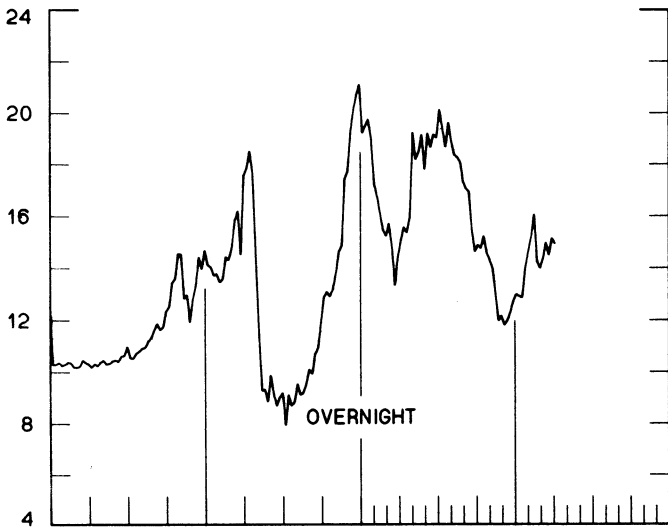
1982

1980

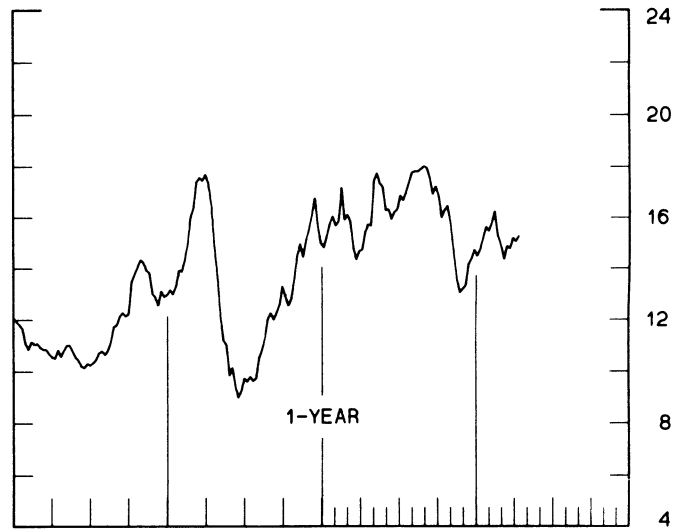
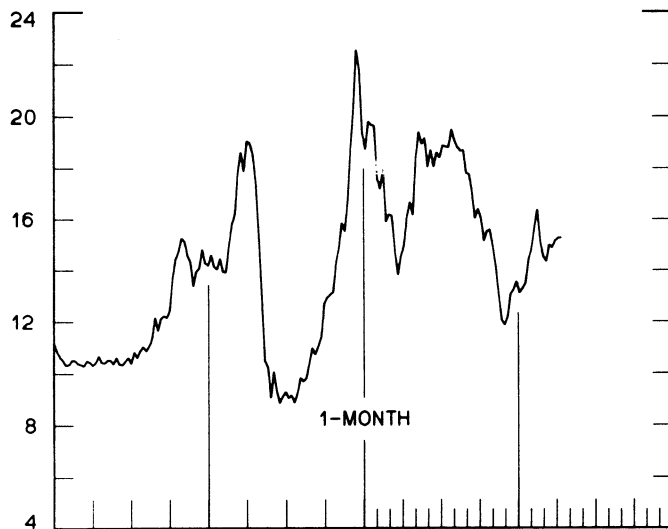
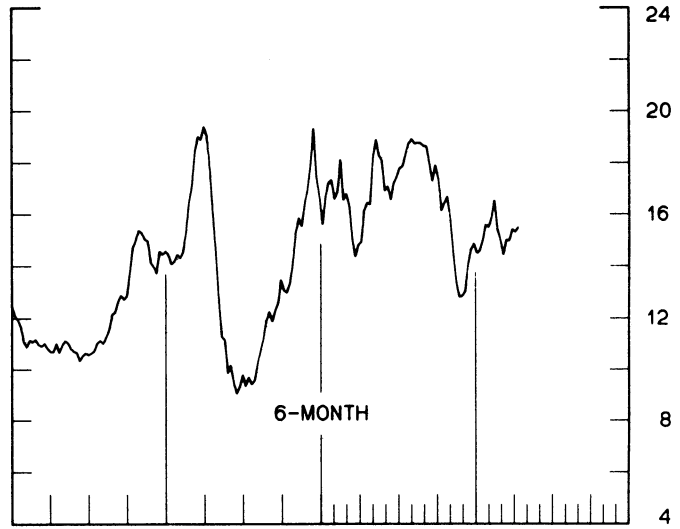
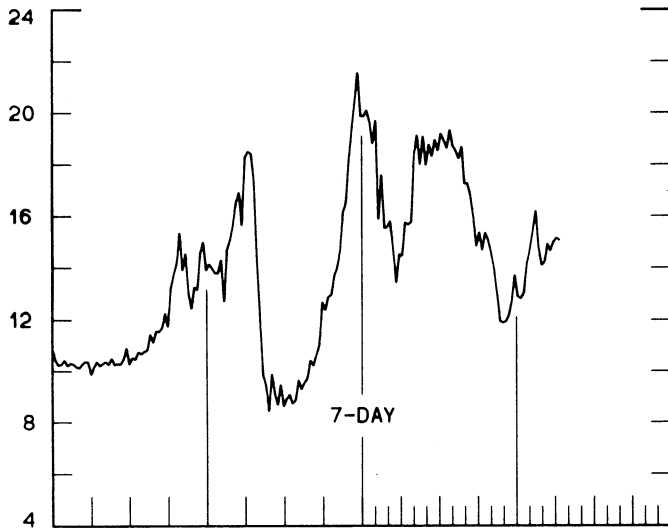
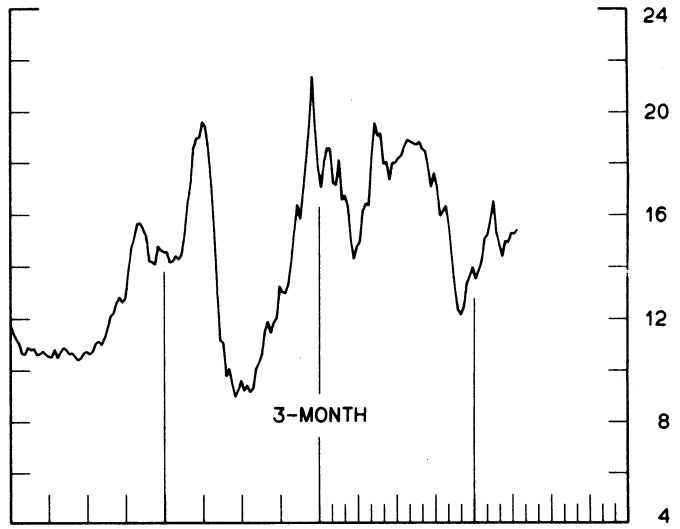
1982

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

PERCENT PER ANNUM



PERCENT PER ANNUM



1980

1982

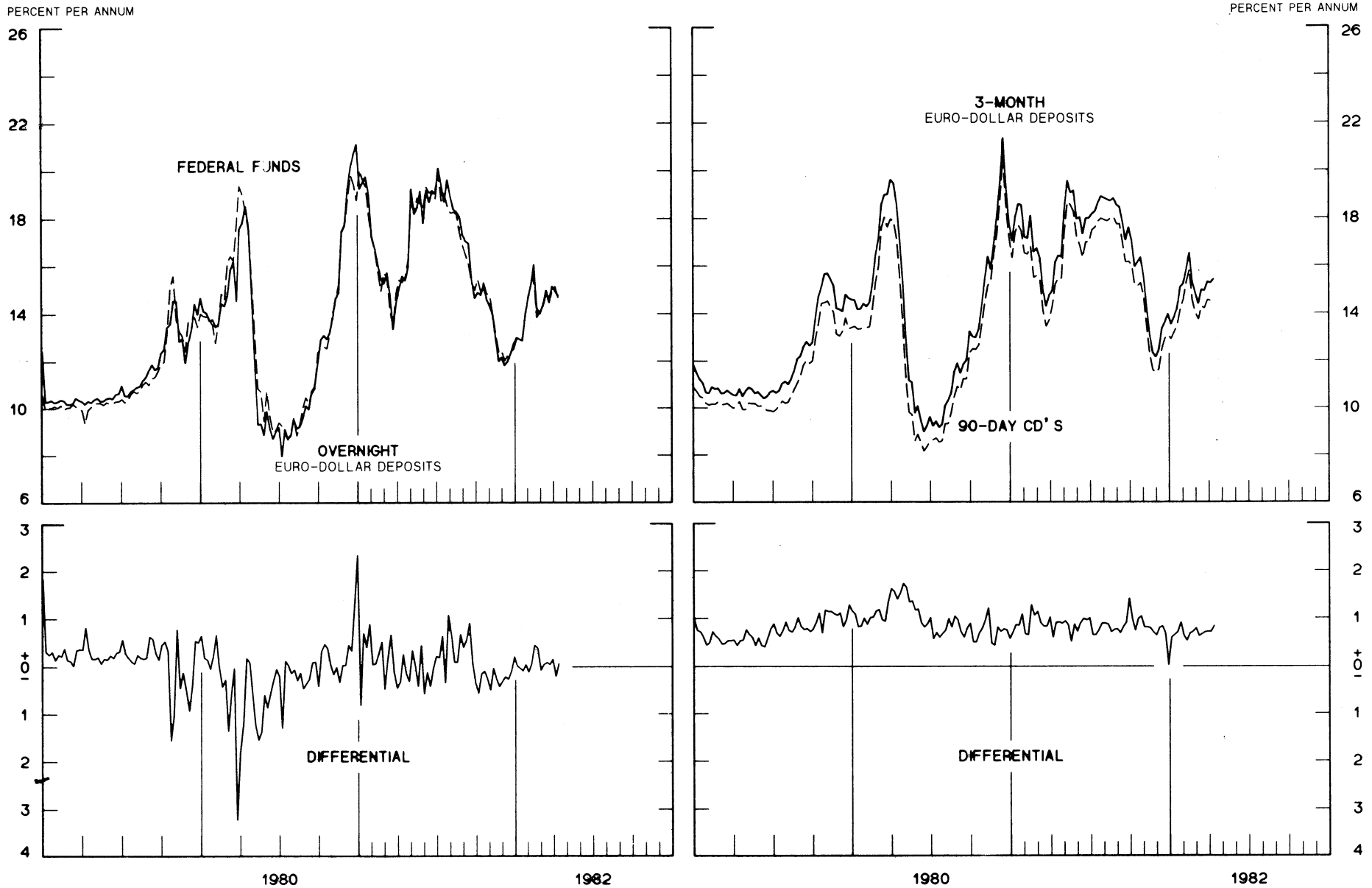
1980

1982



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

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

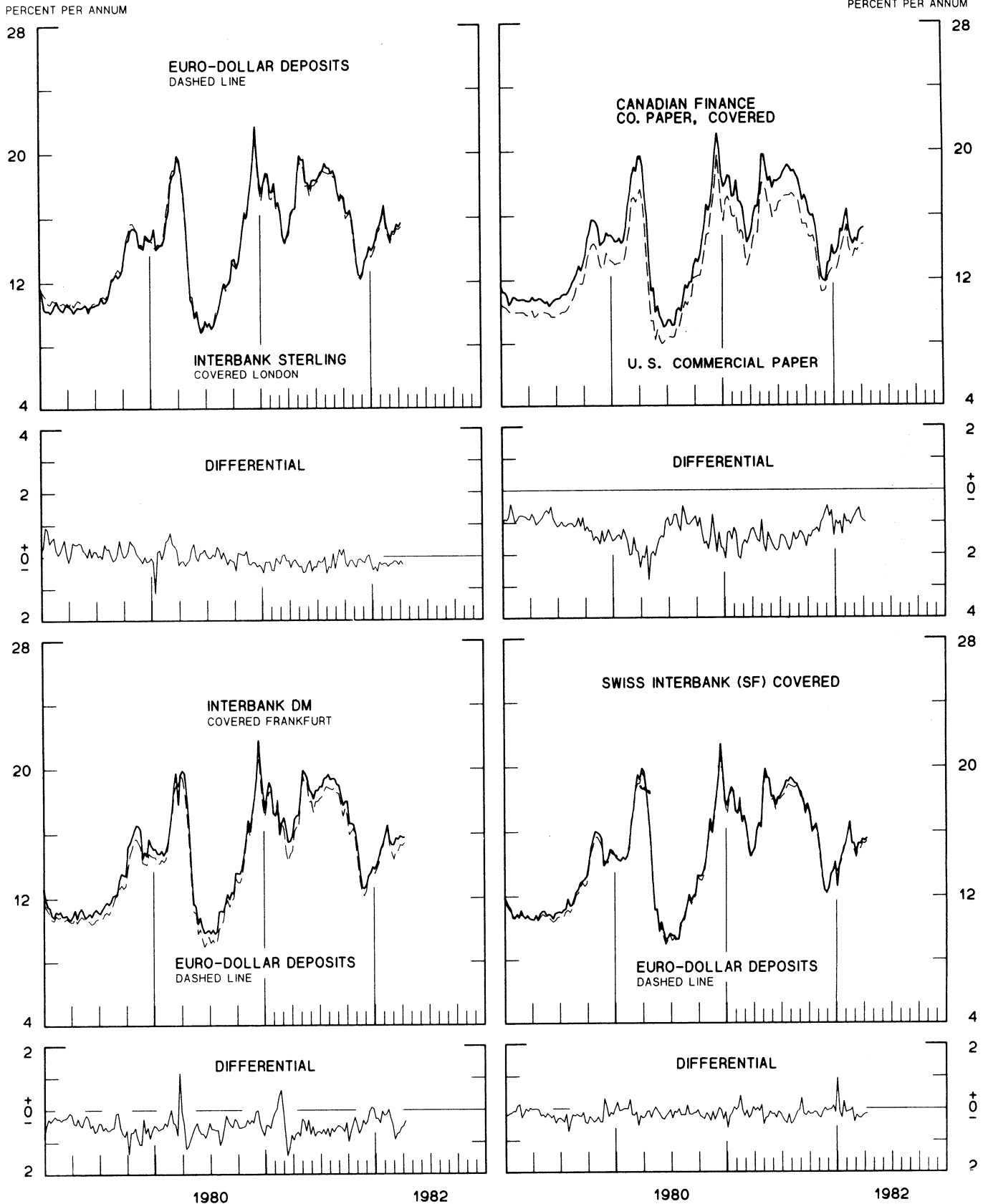


1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

CHART 8

# INTEREST ARBITRAGE: 3-MONTH FUNDS

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



1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE



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

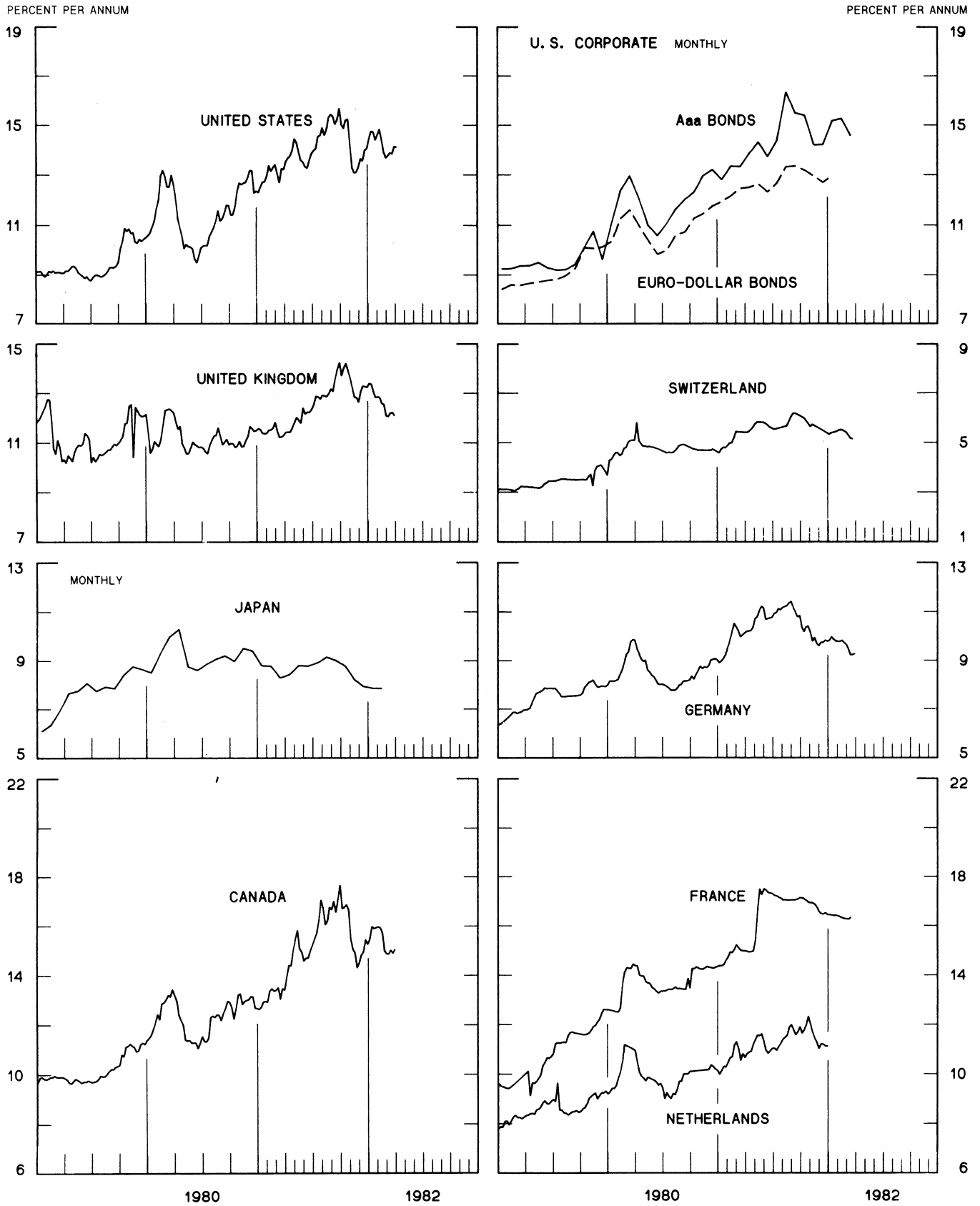
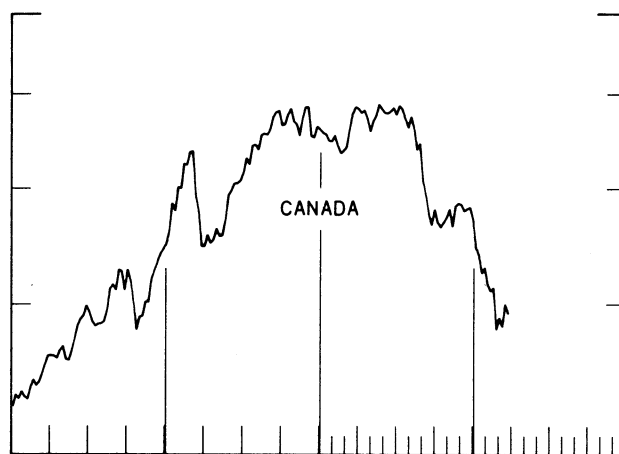
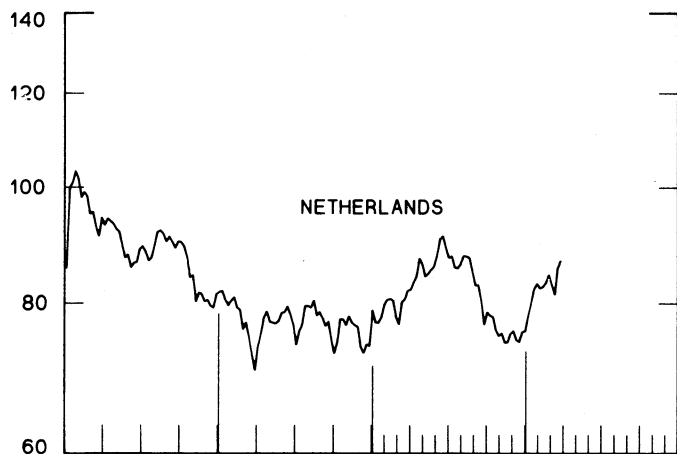
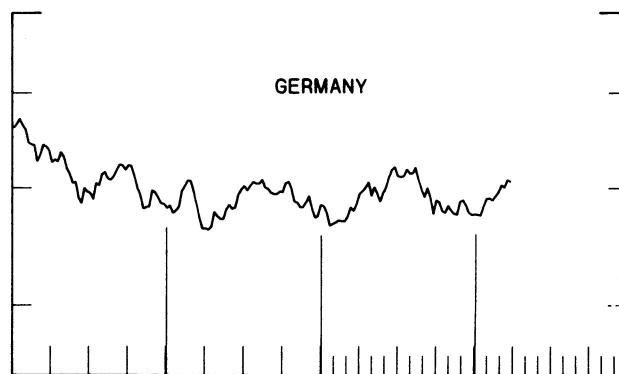
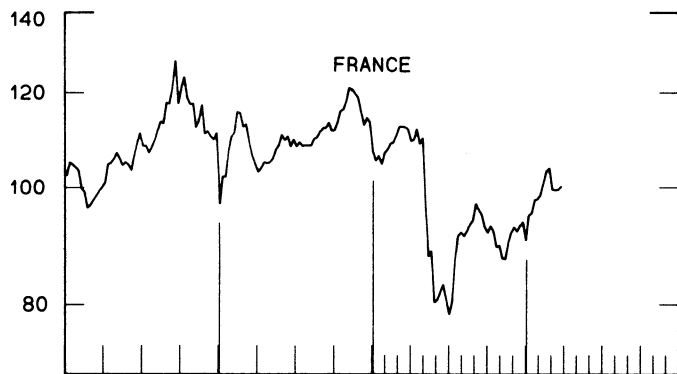
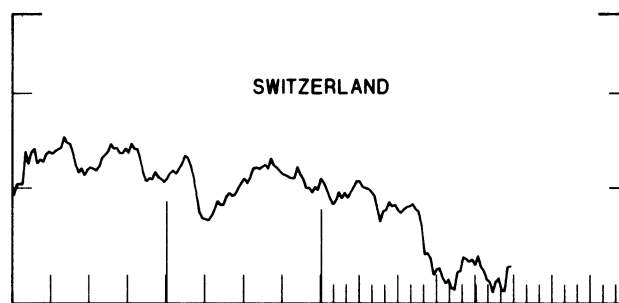
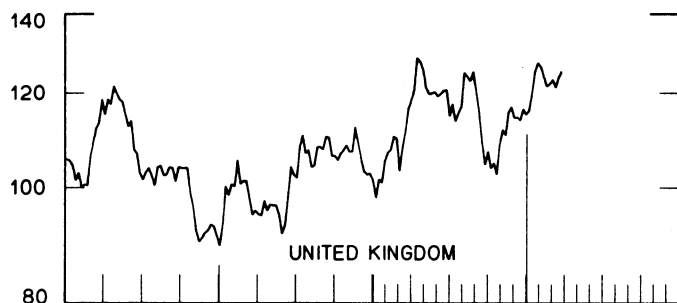
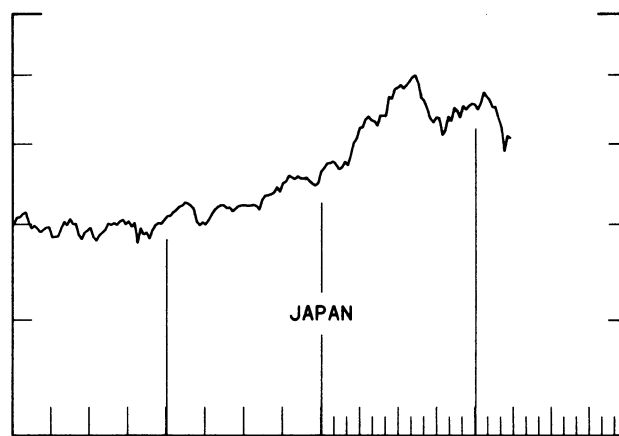
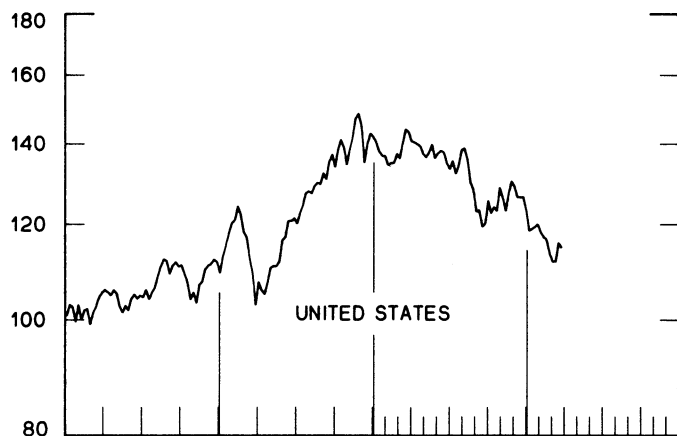


CHART 10  
**INDUSTRIAL STOCK INDICES**  
 WEEKLY SERIES

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	APRIL 14	41.34
JAPANESE YEN	APRIL 14	0.40357
DUTCH GUILDER	APRIL 14	37.29
U.K. POUND	APRIL 14	176.08
CANADIAN DOLLAR	APRIL 14	81.38
FRENCH FRANC	APRIL 14	15.87
SWISS FRANC	APRIL 14	50.64
BELGIAN FRANC	APRIL 14	2.18686
ITALIAN LIRA	APRIL 14	0.07516

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	APRIL 14	116.28
JAPANESE YEN	APRIL 14	105.67
DUTCH GUILDER	APRIL 14	107.04
U.K. POUND	APRIL 14	71.22
CANADIAN DOLLAR	APRIL 14	81.11
FRENCH FRANC	APRIL 14	71.53
SWISS FRANC	APRIL 14	162.93
BELGIAN FRANC	APRIL 14	86.17
ITALIAN LIRA	APRIL 14	42.70

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

U.S. DOLLAR	APRIL 14	115.06
GERMAN MARK	APRIL 14	136.68
JAPANESE YEN	APRIL 14	120.36
DUTCH GUILDER	APRIL 14	121.03
U.K. POUND	APRIL 14	77.66
CANADIAN DOLLAR	APRIL 14	89.88
FRENCH FRANC	APRIL 14	77.84
SWISS FRANC	APRIL 14	185.11
BELGIAN FRANC	APRIL 14	96.03
ITALIAN LIRA	APRIL 14	45.05
SWEDISH KRONA	APRIL 14	82.59

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

CANADIAN DOLLAR	APRIL 14	-0.76
U.K. POUND	APRIL 14	1.94
GERMAN MARK	APRIL 14	6.32
FRENCH FRANC	APRIL 14	-8.56
SWISS FRANC	APRIL 14	10.45
DUTCH GUILDER	APRIL 14	7.27
JAPANESE YEN	APRIL 14	8.69
ITALIAN LIRA	APRIL 14	-9.37

SERIES NAME

LAST VALUE PLOTTED  
DATE VALUE

CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING

U.S. DOLLARS PER FINE OUNCE APRIL 14 357.25

CHART 4. CALL MONEY RATES

U.S. FEDERAL FUNDS	APRIL 14	14.68
OVERNIGHT EURO-DOLLAR DEPOSITS	APRIL 14	14.75
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	APRIL 9	11.88
CANADA	APRIL 2	15.54
GERMANY	APRIL 9	9.40
EURO-DM	APRIL 2	9.03
JAPAN	APRIL 9	7.13
FRANCE	APRIL 9	17.00
NETHERLANDS	JAN. 1	10.30
EURO-SWISS FRANC	APRIL 2	3.94

CHART 5. 3-MONTH INTEREST RATES

U.S. 90-DAY CD'S, SECONDARY MARKET	APRIL 14	14.58
GERMAN INTERBANK LOAN	APRIL 14	9.28
JAPANESE BANK LOANS & DISCOUNTS	APRIL 14	7.05
CANADIAN FINANCE PAPER	APRIL 14	16.00
INTERBANK STERLING	APRIL 14	13.67
SWISS INTERBANK LOAN	APRIL 14	5.00
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	APRIL 14	11.28

CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON

OVERNIGHT	APRIL 14	14.75
7-DAY	APRIL 14	15.07
1-MONTH	APRIL 14	15.26
3-MONTH	APRIL 14	15.43
6-MONTH	APRIL 14	15.49
1-YEAR	APRIL 14	15.24

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

OVERNIGHT EURO-DOLLAR DEPOSITS	APRIL 14	14.75
U.S. FEDERAL FUNDS	APRIL 14	14.68
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	APRIL 14	0.07
3-MONTH EURO-DOLLAR DEPOSIT RATE	APRIL 14	15.43
U.S. 90-DAY CD'S, SECONDARY MARKET	APRIL 14	14.58
DIFFERENTIAL	APRIL 14	0.85

SERIES NAME

LAST VALUE PLOTTED  
DATE VALUE

CHART 8. INTEREST ARBITPAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	APRIL 14	15.43
INTERBANK STERLING (LONDON), COVERED	APRIL 14	15.68
DIFFERENTIAL	APRIL 14	-0.25
U.S. COMMERCIAL PAPER	APRIL 14	14.21
CANADIAN FINANCE PAPER, COVERED	APRIL 14	15.21
DIFFERENTIAL	APRIL 14	-1.00
EURO-DOLLAR DEPOSIT	APRIL 14	15.43
INTERBANK DM (FRANKFURT), COVERED	APRIL 14	15.75
DIFFERENTIAL	APRIL 14	-0.33
EURO-DOLLAR DEPOSIT	APRIL 14	15.43
SWISS INTERBANK, COVERED	APRIL 14	15.58
DIFFERENTIAL	APRIL 14	-0.16

CHART 9. LONG TERM GOVERMENT BOND YIELDS

UNITED STATES	APRIL 9	14.13
GERMANY	APRIL 2	9.27
JAPAN (MONTHLY)	FEB.	7.85
SWITZERLAND	MARCH 26	5.15
CANADA	APRIL 2	15.06
FRANCE	MARCH 19	16.33
NETHERLANDS	JAN. 1	11.12
UNITED KINGDOM	APRIL 2	12.10

U.S. CORPORATE

AAA BONDS	MARCH	14.58
EURO-DOLLAR BONDS	JAN.	12.97

CHART 10. STOCK INDICES

UNITED STATES	MARCH 31	114.78
UNITED KINGDOM	MARCH 31	124.99
CANADA	MARCH 31	157.26
GERMANY	MARCH 31	101.30
SWITZERLAND	MARCH 31	85.99
NETHERLANDS	MARCH 31	86.84
FRANCE	MARCH 31	100.22
JAPAN	MARCH 31	141.55

# FEDERAL RESERVE statistical release



H. 10 (512)

## FOREIGN EXCHANGE RATES

APRIL 19, 1982

FOR THE WEEK ENDING APRIL 16, 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 buying rate in New York City for cable transfers payable in foreign currencies:

COUNTRY	MONETARY UNIT	(CURRENCY UNITS PER DOLLAR)				
		APR. 12	APR. 13	APR. 14	APR. 15	APR. 16
ARGENTINA	PESO	11700.00	11700.00	11700.00	1170.00	1170.00
*AUSTRALIA	DOLLAR	104.73	104.82	104.78	104.74	104.78
AUSTRIA	SCHILLING	17.010	16.950	16.980	17.030	17.060
BELGIUM	FRANC	45.700	45.550	45.720	45.830	45.760
BRAZIL	CRUZEIRO	148.21	148.21	148.21	148.21	153.19
CANADA	DOLLAR	1.2307	1.2244	1.2248	1.2210	1.2207
CHILE	PESO	39.100	39.100	39.100	39.100	39.100
CHINA, P. R.	YUAN	1.8628	1.8628	1.8628	1.8628	1.8722
COLOMBIA	PESO	60.100	60.100	60.100	60.100	60.100
DENMARK	KRONE	8.2450	8.1990	8.1900	8.2250	8.2180
FINLAND	MARKKA	4.6350	4.6335	4.6310	4.6465	4.6475
FRANCE	FRANC	6.3070	6.2830	6.2910	6.2930	6.3010
GERMANY	D. MARK	2.4195	2.4120	2.4192	2.4245	2.4222
GREECE	DRACHMA	63.800	63.700	63.730	63.800	63.950
HONG KONG	DOLLAR	5.8450	5.8280	5.8200	5.8270	5.8380
INDIA	RUPEE	9.4200	9.3900	9.4100	9.4400	9.4300
INDONESIA	RUPIAH	651.00	651.00	651.00	651.00	651.00
IRAN	RIAL	NA	NA	NA	NA	NA
*IRELAND	POUND	143.00	143.50	143.00	142.50	142.50
ISRAEL	SHEKEL	19.890	19.890	19.980	20.040	20.110
ITALY	LIRA	1328.00	1328.00	1330.50	1333.00	1334.00
JAPAN	YEN	248.00	246.70	247.45	248.40	247.80
MALAYSIA	DOLLAR	2.3490	2.3505	2.3500	2.3545	2.3625
MEXICO	PESO	46.1000	45.9500	45.9500	45.9600	46.1800
NETHERLANDS	GUILDER	2.6810	2.6780	2.6828	2.6850	2.6855
*NEW ZEALAND	DOLLAR	76.270	76.300	76.250	76.200	76.150
NORWAY	KRONE	6.1350	6.1030	6.1200	6.1350	6.1275
PERU	SOL	585.00	585.00	585.00	585.00	599.25
PHILIPPINES	PESO	8.3375	8.3375	8.3375	8.3375	8.3375
PORTUGAL	ESCUDO	72.000	72.600	72.400	72.700	72.800
SINGAPORE	DOLLAR	2.1435	2.1440	2.1440	2.1505	2.1540
*SOUTH AFRICA	RAND	94.30	94.50	94.77	94.45	94.50
SOUTH KOREA	WON	721.25	721.25	721.25	721.25	721.85
SPAIN	PESETA	107.250	106.750	106.830	106.970	106.850
SRI LANKA	RUPEE	20.550	20.550	20.550	20.550	20.450
SWEDEN	KRONA	5.9350	5.9400	5.9600	5.9850	5.9750
SWITZERLAND	FRANC	1.9785	1.9560	1.9695	1.9795	1.9780
THAILAND	BAHT	23.050	23.050	23.050	23.050	23.000
*UNITED KINGDOM	POUND	176.80	176.90	176.00	175.98	176.00
VENEZUELA	BOLIVAR	4.3030	4.3030	4.3030	4.3030	4.3030

\* VALUE IN U.S. CENTS