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OF CHICAGO

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FEDERAL RESERVE
BANK OF CHICAGO

Selected Interest & Exchange Rates

Weekly Series of Charts

April 26, 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

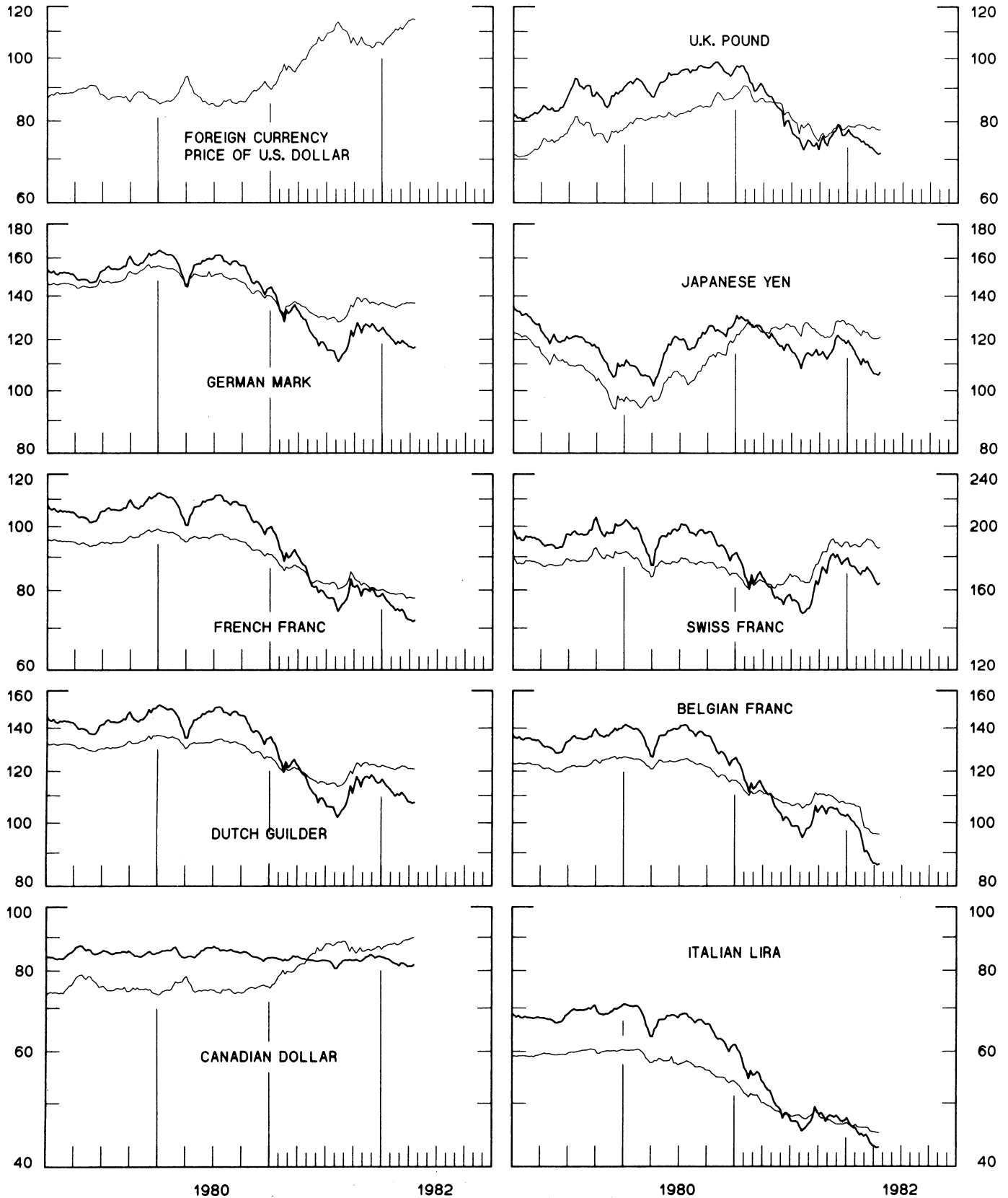


CHART 2
3-MONTH FORWARD EXCHANGE RATES
 PREMIUM (+) OR (-)
 AVERAGES FOR WEEK ENDING WEDNESDAY

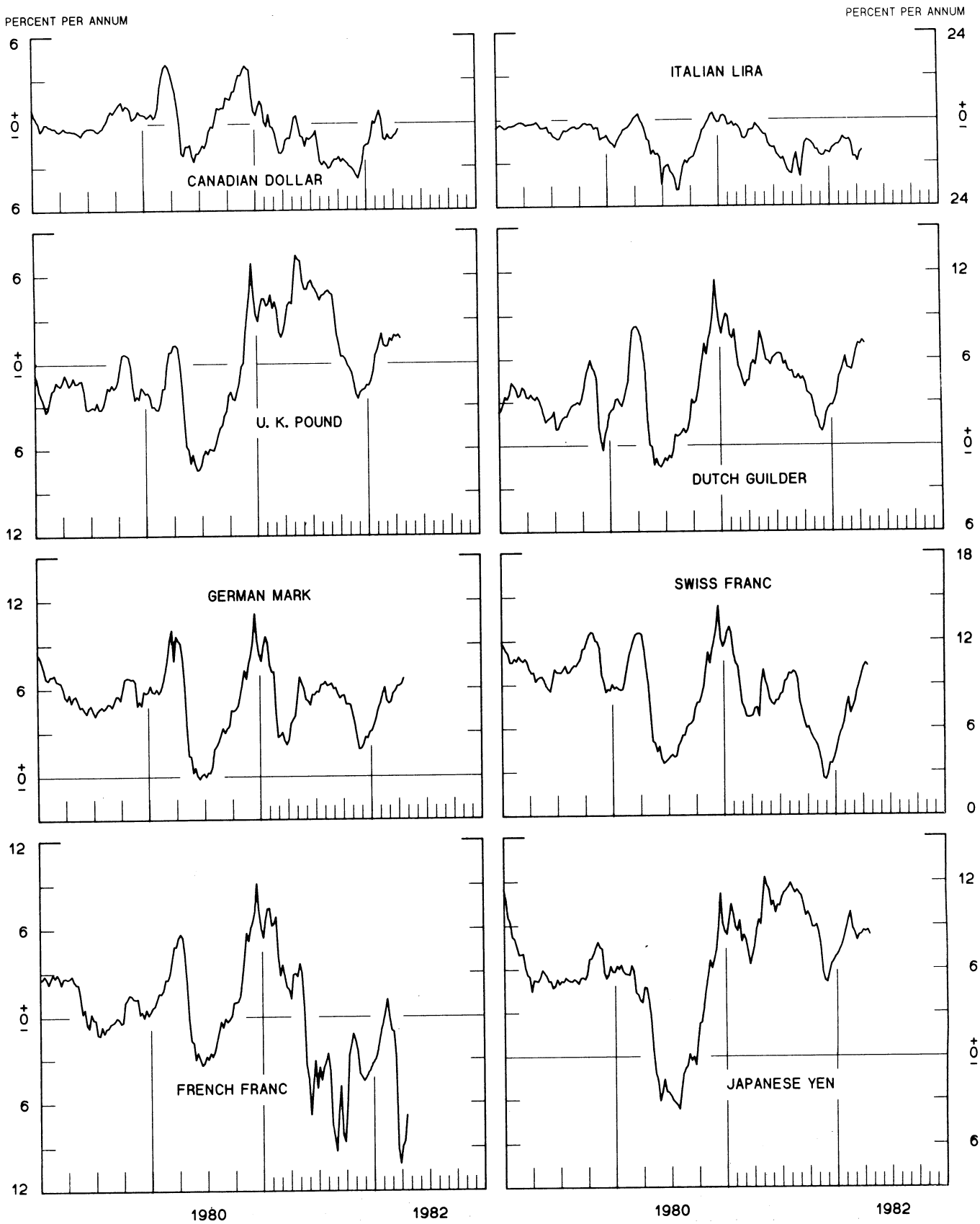


CHART 3
PRICE OF GOLD IN LONDON
AVERAGES FOR WEEK ENDING WEDNESDAY

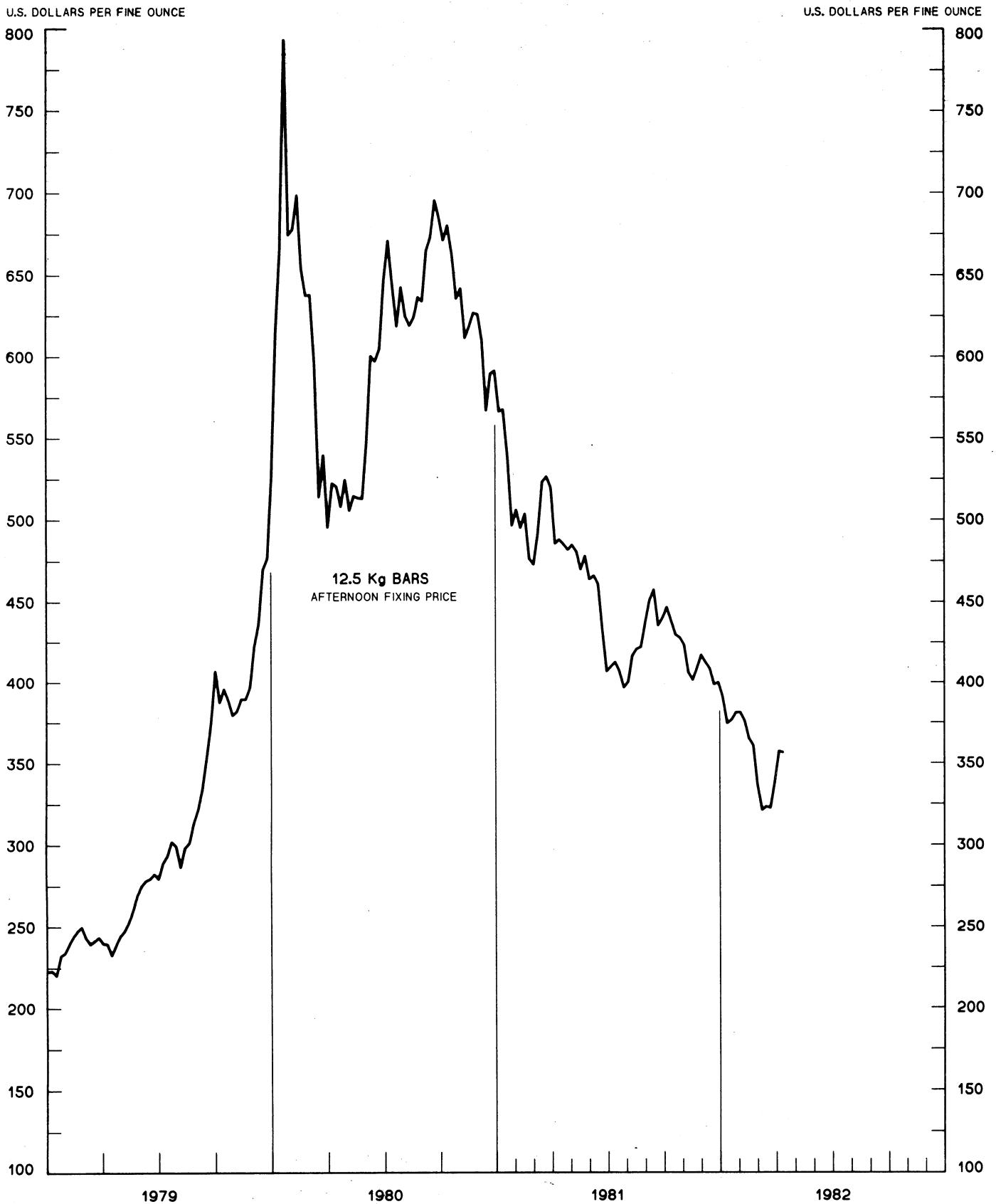


CHART 4
CALL MONEY RATES
 WEEKLY SERIES

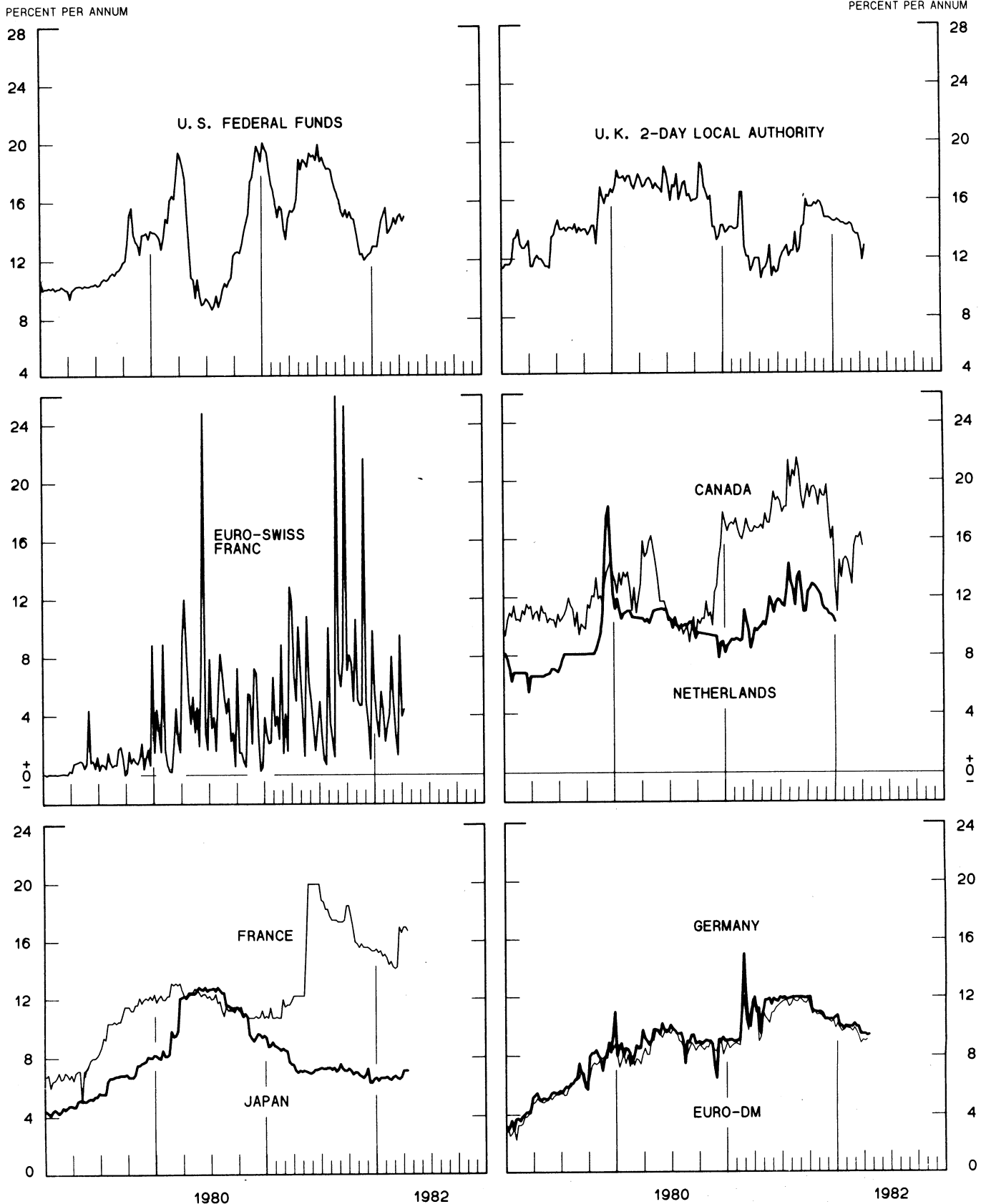


CHART 5
3-MONTH INTEREST RATES
 WEEKLY SERIES

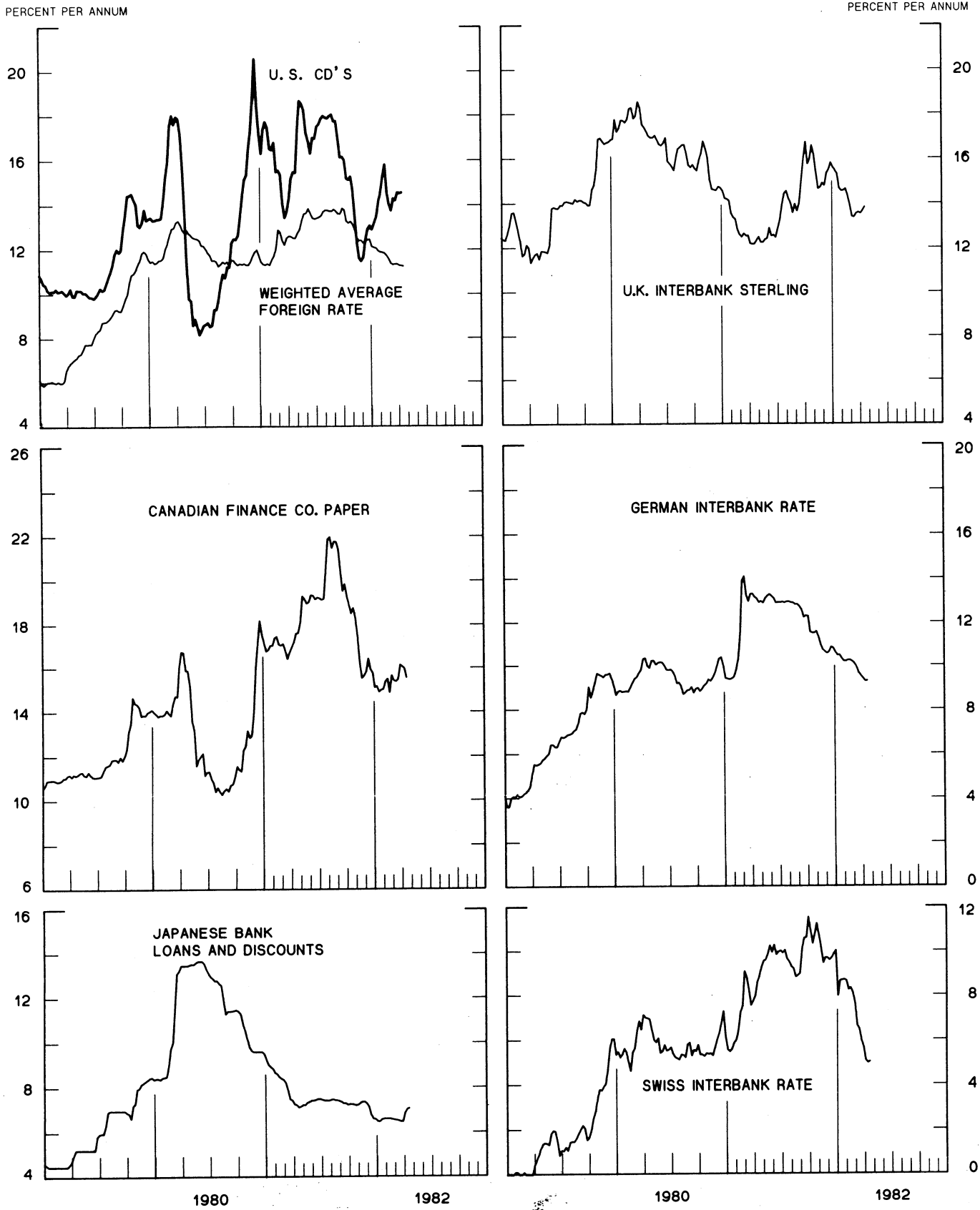
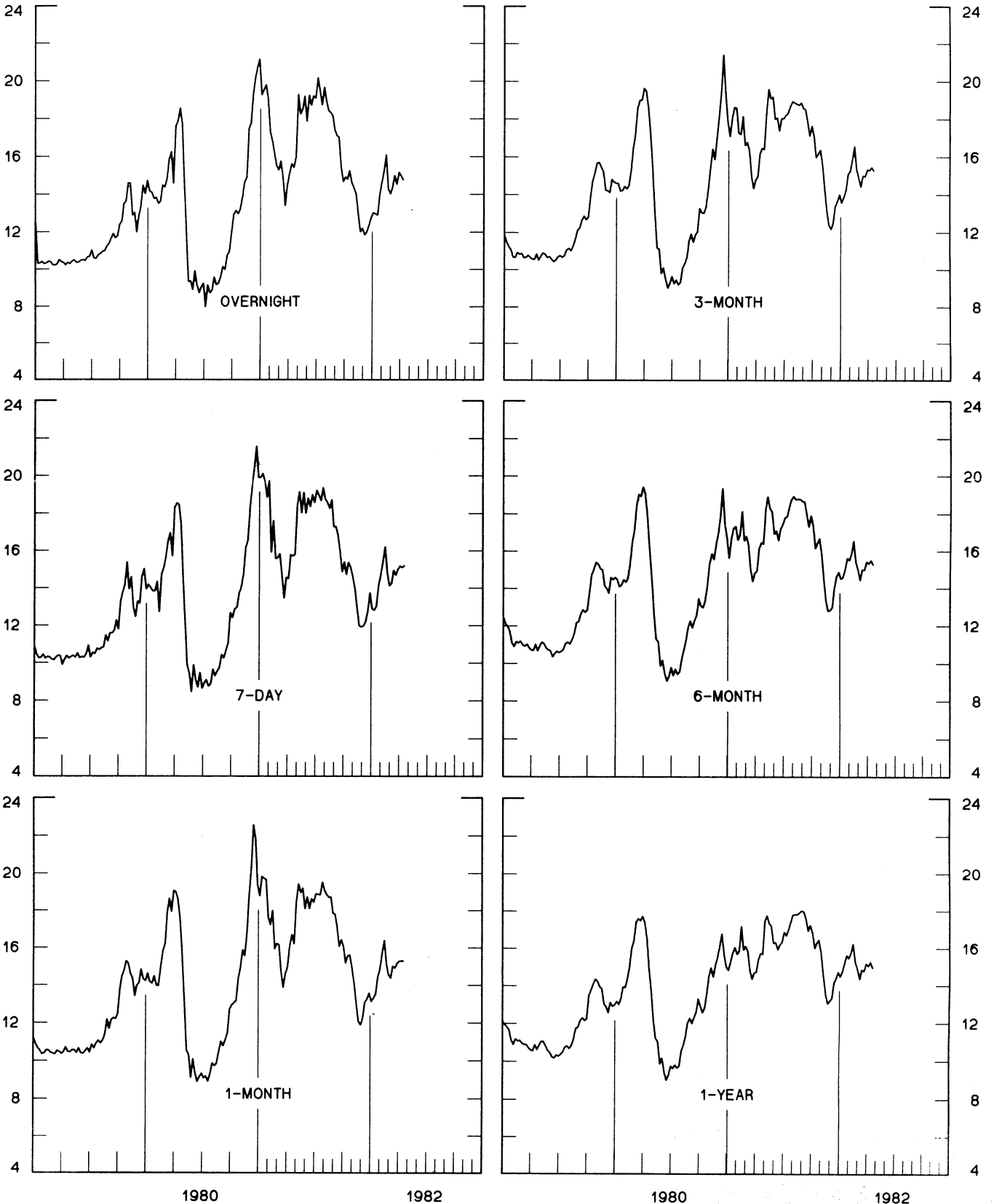


CHART 6
EURO-DOLLAR DEPOSIT RATES LONDON
 AVERAGES FOR WEEK ENDING WEDNESDAY

PERCENT PER ANNUM

PERCENT PER ANNUM



1980

1982

1980

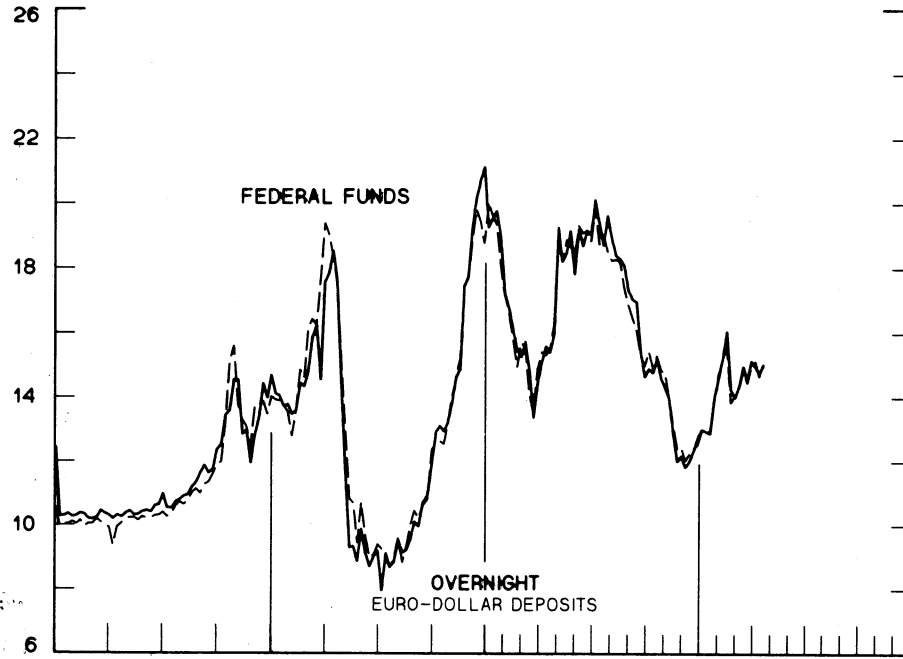
1982

CHART 7

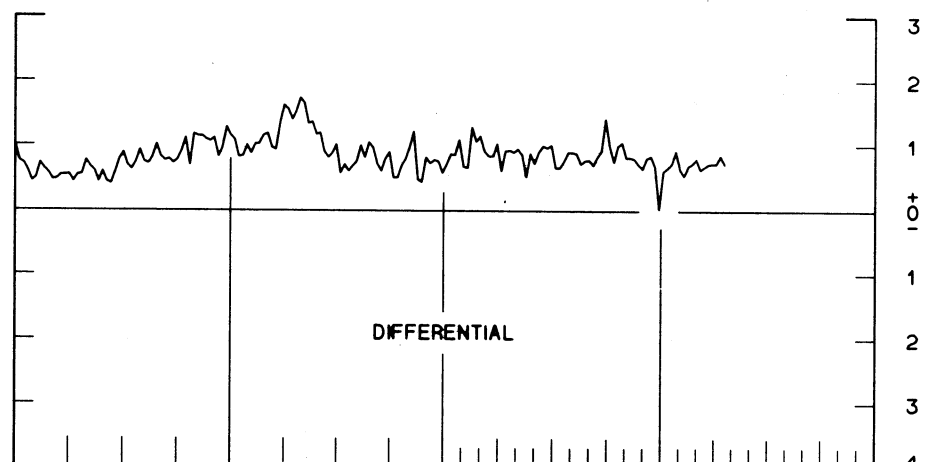
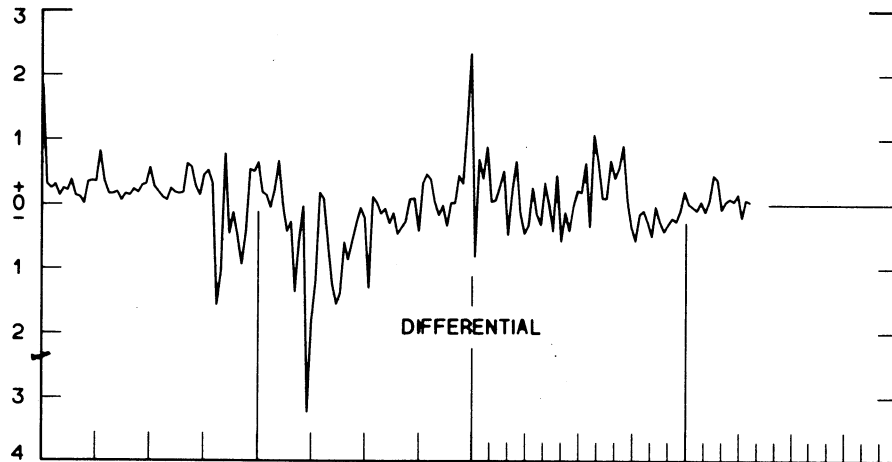
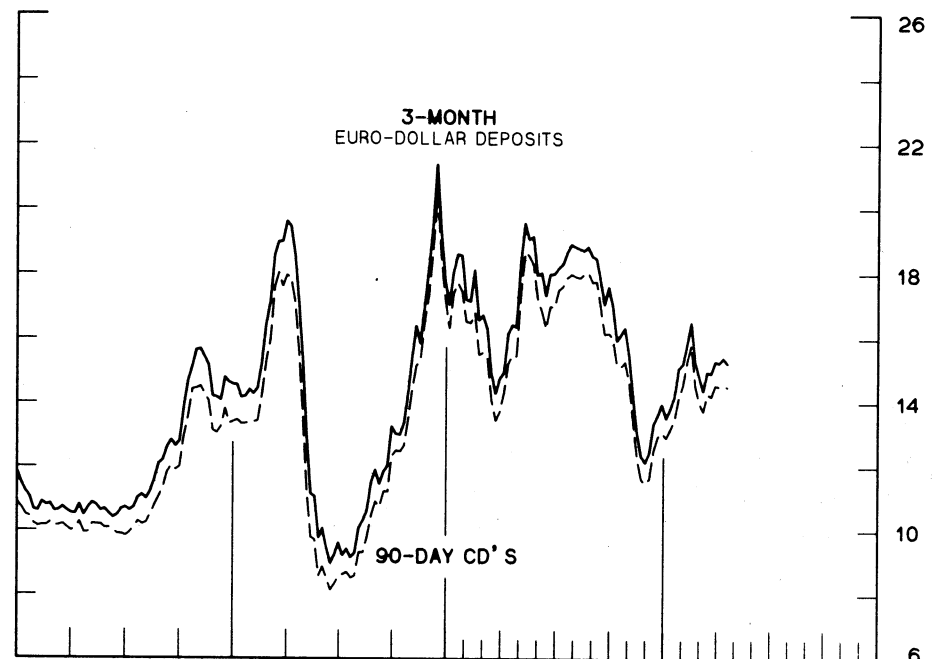
SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES

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

PERCENT PER ANNUM



PERCENT PER ANNUM



1980

1982

1980

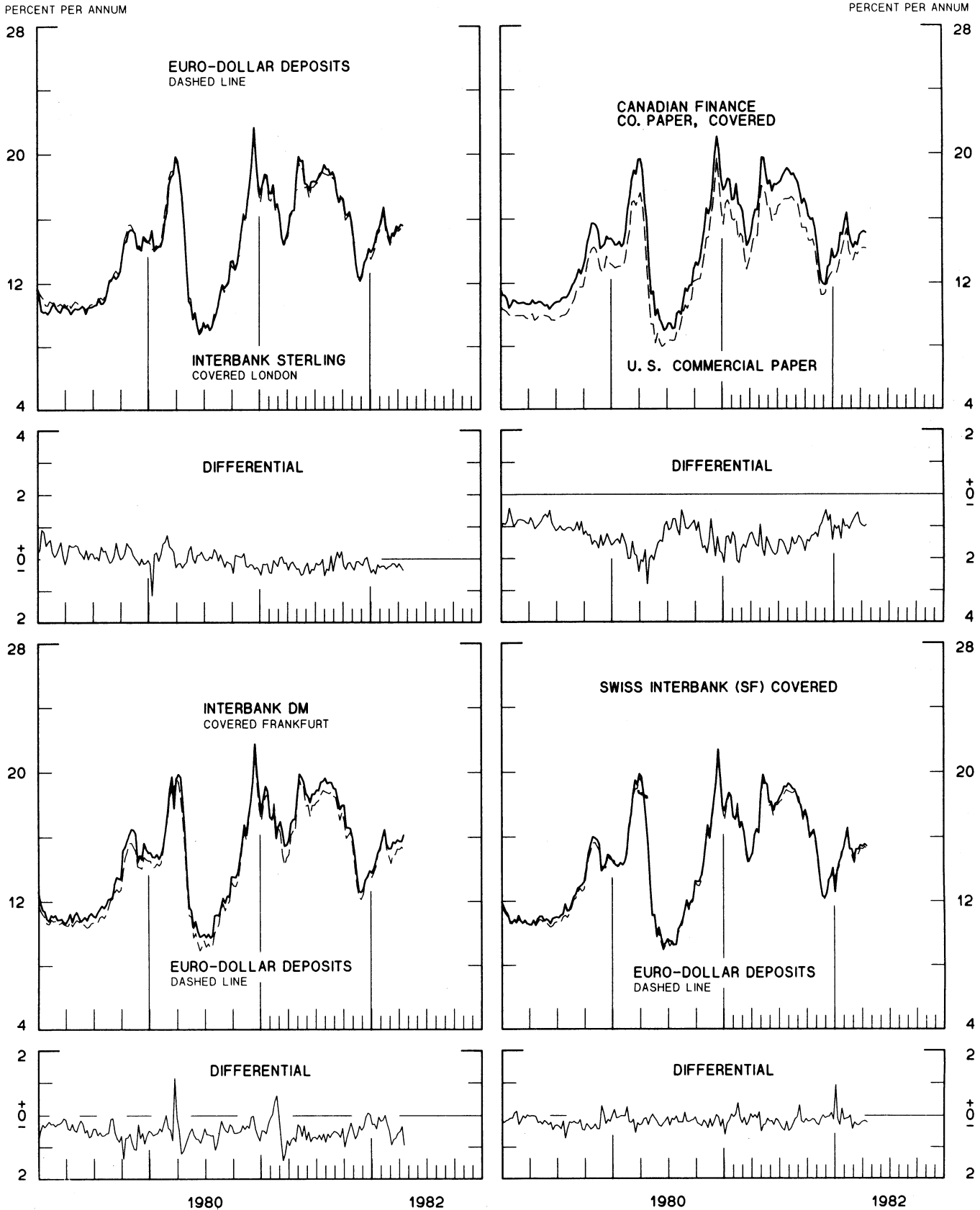
1982

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

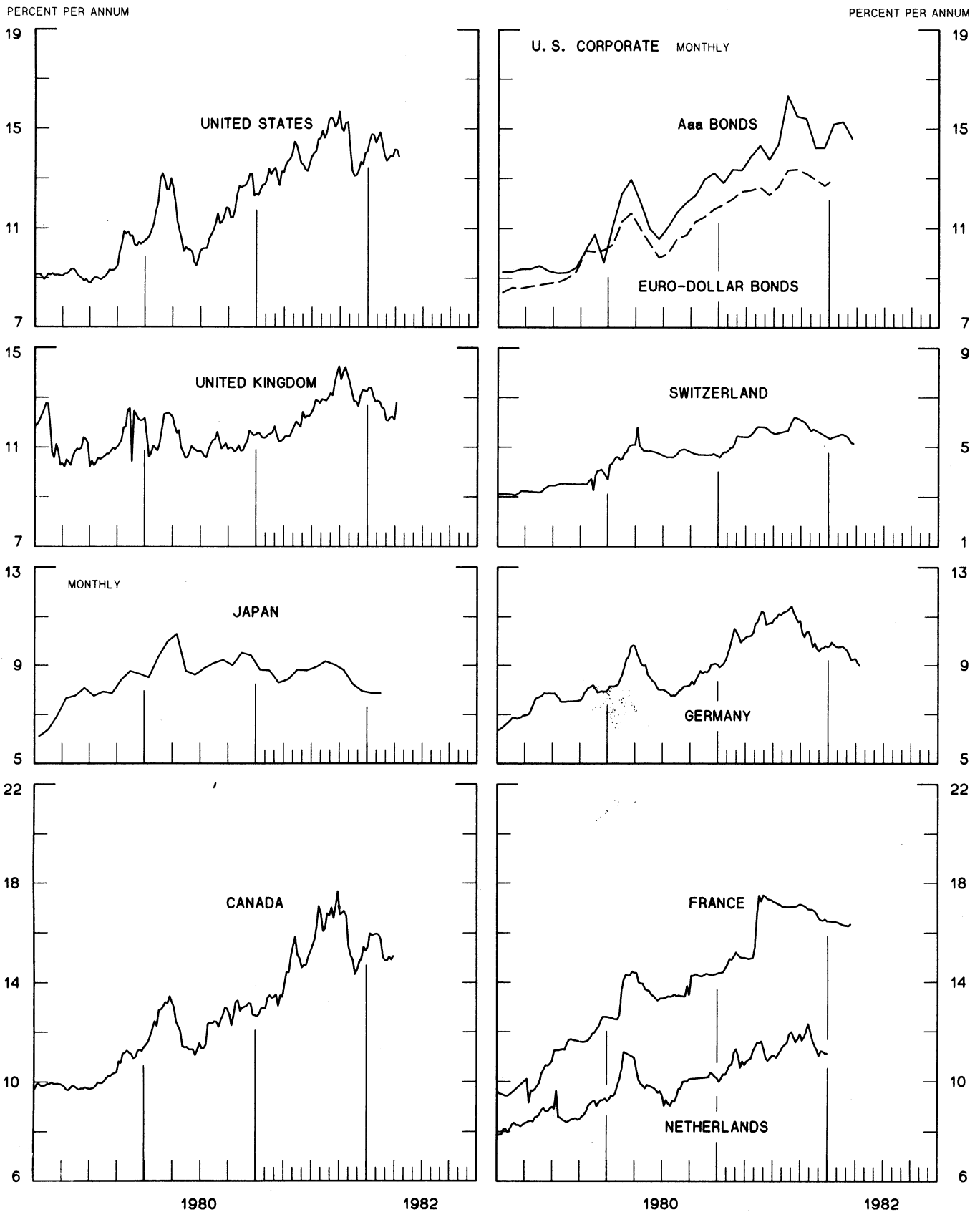
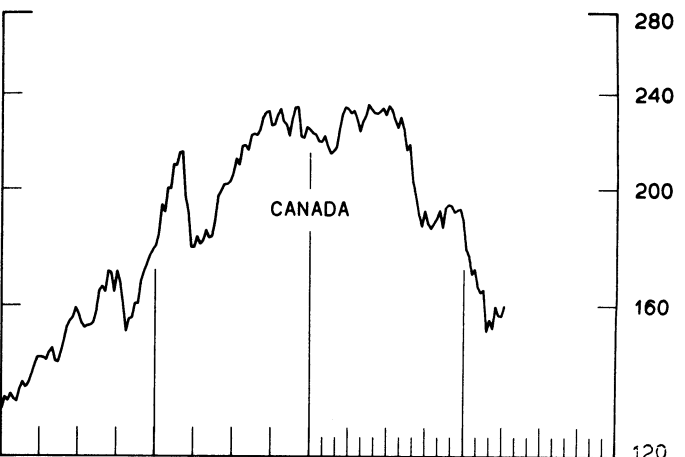
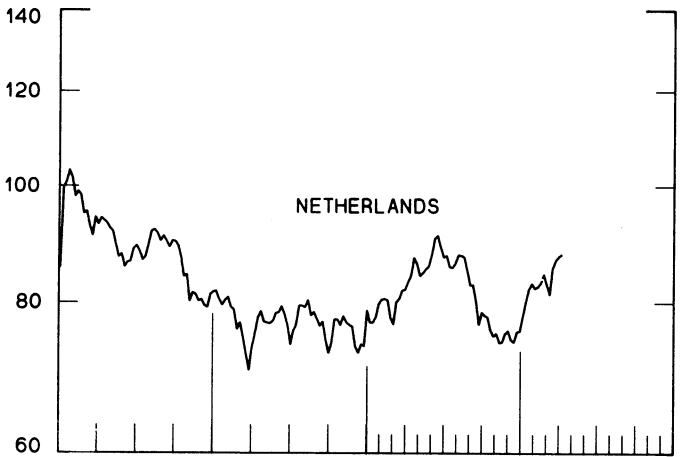
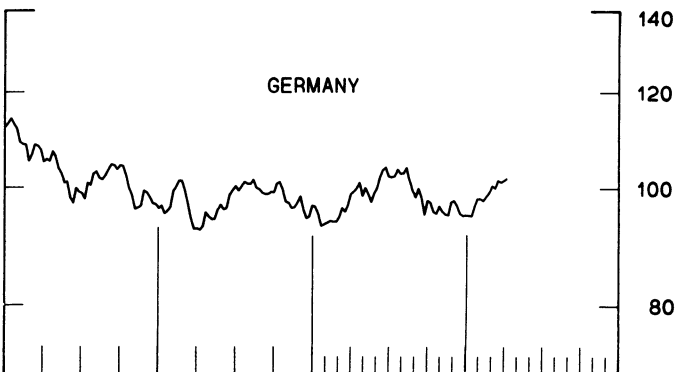
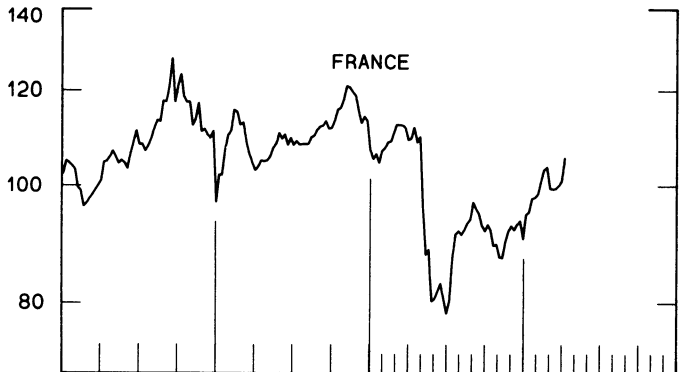
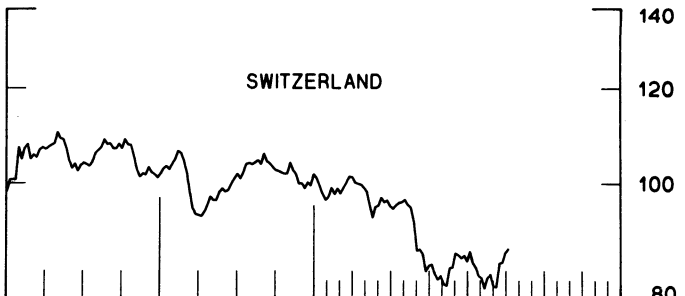
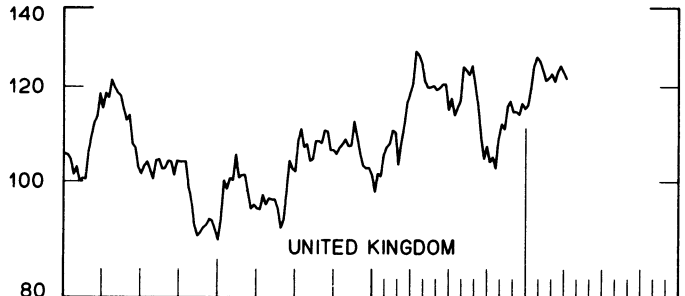
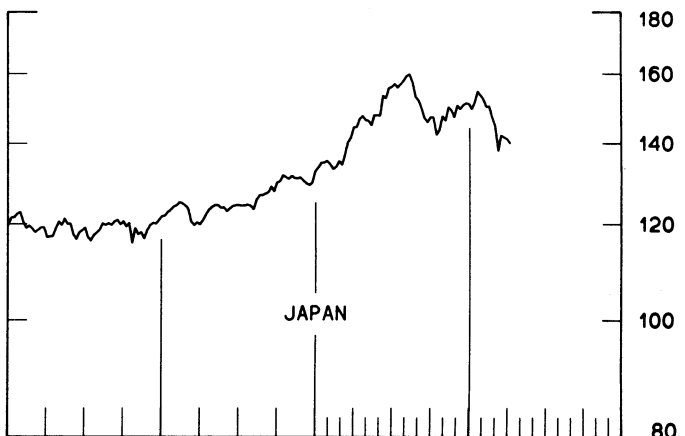
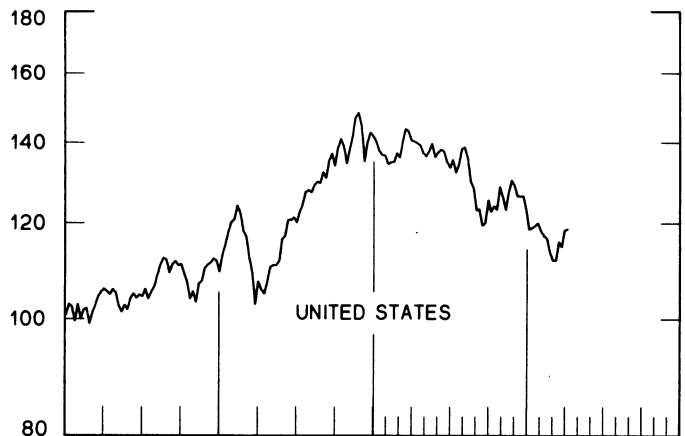


CHART 10
INDUSTRIAL STOCK INDICES
 WEEKLY SERIES

RATIO SCALE
 1969=100

RATIO SCALE
 1969=100



1980

1982

1980

1982

SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

HART 1. SPOT EXCHANGE RATES AND INDICES

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

GERMAN MARK	APRIL 21	41.49
JAPANESE YEN	APRIL 21	0.40735
DUTCH GUILDER	APRIL 21	37.40
U.K. POUND	APRIL 21	176.81
CANADIAN DOLLAR	APRIL 21	81.89
FRENCH FRANC	APRIL 21	15.93
SWISS FRANC	APRIL 21	50.93
BELGIAN FRANC	APRIL 21	2.19360
ITALIAN LIRA	APRIL 21	0.07533

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	APRIL 21	116.72
JAPANESE YEN	APRIL 21	106.66
DUTCH GUILDER	APRIL 21	107.38
U.K. POUND	APRIL 21	71.51
CANADIAN DOLLAR	APRIL 21	81.62
FRENCH FRANC	APRIL 21	71.80
SWISS FRANC	APRIL 21	163.85
BELGIAN FRANC	APRIL 21	86.44
ITALIAN LIRA	APRIL 21	42.79

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

U.S. DOLLAR	APRIL 21	114.54
GERMAN MARK	APRIL 21	136.72
JAPANESE YEN	APRIL 21	121.11
DUTCH GUILDER	APRIL 21	120.97
U.K. POUND	APRIL 21	77.71
CANADIAN DOLLAR	APRIL 21	90.14
FRENCH FRANC	APRIL 21	77.87
SWISS FRANC	APRIL 21	185.51
BELGIAN FRANC	APRIL 21	95.99
ITALIAN LIRA	APRIL 21	44.99
SWEDISH KRONA	APRIL 21	82.31

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

CANADIAN DOLLAR	APRIL 21	-0.44
U.K. POUND	APRIL 21	1.71
GERMAN MARK	APRIL 21	6.71
FRENCH FRANC	APRIL 21	-6.80
SWISS FRANC	APRIL 21	10.28
DUTCH GUILDER	APRIL 21	7.07
JAPANESE YEN	APRIL 21	8.36
ITALIAN LIRA	APRIL 21	-8.75

SERIES NAME	LAST VALUE PLOTTED	
	DATE	VALUE
HART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING		
U.S. DOLLARS PER FINE OUNCE	APRIL 21	356.55
HART 4. CALL MONEY RATES		
U.S. FEDERAL FUNDS	APRIL 21	15.01
OVERNIGHT EURO-DOLLAR DEPOSITS	APRIL 21	15.05
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	APRIL 16	12.88
CANADA	APRIL 2	15.54
GERMANY	APRIL 16	9.45
EURO-DM	APRIL 9	9.13
JAPAN	APRIL 16	7.13
FRANCE	APRIL 16	16.75
NETHERLANDS	JAN. 1	10.30
EURO-SWISS FRANC	APRIL 9	4.42
HART 5. 3-MONTH INTEREST RATES		
U.S. 90-DAY CD'S, SECONDARY MARKET	APRIL 21	14.53
GERMAN INTERBANK LOAN	APRIL 21	9.30
JAPANESE BANK LOANS & DISCOUNTS	APRIL 21	7.09
CANADIAN FINANCE PAPER	APRIL 21	15.57
INTERBANK STERLING	APRIL 21	13.84
SWISS INTERBANK LOAN	APRIL 21	5.05
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	APRIL 21	11.26
HART 6. EURO-DOLLAR DEPOSIT RATES: LONDON		
OVERNIGHT	APRIL 21	15.05
7-DAY	APRIL 21	15.18
1-MONTH	APRIL 21	15.25
3-MONTH	APRIL 21	15.25
6-MONTH	APRIL 21	15.25
1-YEAR	APRIL 21	14.93
HART 7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES		
OVERNIGHT EURO-DOLLAR DEPOSITS	APRIL 21	15.05
U.S. FEDERAL FUNDS	APRIL 21	15.01
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	APRIL 21	0.04
3-MONTH EURO-DOLLAR DEPOSIT RATE	APRIL 21	15.25
U.S. 90-DAY CD'S, SECONDARY MARKET	APRIL 21	14.53
DIFFERENTIAL	APRIL 21	0.72

SERIES NAME	LAST VALUE PLOTTED	
	DATE	VALUE
CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS		
EURO-DOLLAR DEPOSIT	APRIL 21	15.25
INTERBANK STERLING (LONDON), COVERED	APRIL 21	15.60
DIFFERENTIAL	APRIL 21	-0.35
U. S. COMMERCIAL PAPER	APRIL 21	14.17
CANADIAN FINANCE PAPER, COVERED	APRIL 21	15.11
DIFFERENTIAL	APRIL 21	-0.94
EURO-DOLLAR DEPOSIT	APRIL 21	15.25
INTERBANK DM (FRANKFURT), COVERED	APRIL 21	16.17
DIFFERENTIAL	APRIL 21	-0.92
EURO-DOLLAR DEPOSIT	APRIL 21	15.25
SWISS INTERBANK, COVERED	APRIL 21	15.45
DIFFERENTIAL	APRIL 21	-0.20
CHART 9. LONG TERM GOVERNMENT BOND YIELDS		
UNITED STATES	APRIL 16	13.85
GERMANY	APRIL 16	8.98
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 9	12.80
U. S. CORPORATE		
AAA BONDS	MARCH	14.58
EURO-DOLLAR BONDS	JAN.	12.97
CHART 10. STOCK INDICES		
UNITED STATES	APRIL 14	118.65
UNITED KINGDOM	APRIL 14	121.89
CANADA	APRIL 14	160.27
GERMANY	APRIL 14	102.06
SWITZERLAND	APRIL 14	88.27
NETHERLANDS	APRIL 14	87.80
FRANCE	APRIL 14	105.55
JAPAN	APRIL 14	140.02

FEDERAL RESERVE statistical release



H. 10 (512)

FOREIGN EXCHANGE RATES

APRIL 26, 1982

FOR THE WEEK ENDING APRIL 23, 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)				
		APR. 19	APR. 20	APR. 21	APR. 22	APR. 23
ARGENTINA	PESO	11700.00	11700.00	11700.00	11700.00	12000.00
*AUSTRALIA	DOLLAR	105.05	105.22	105.27	105.35	105.41
AUSTRIA	SCHILLING	16.980	16.860	16.830	16.890	16.820
BELGIUM	FRANC	45.580	45.330	45.440	45.300	45.170
BRAZIL	CRUZEIRO	153.19	153.19	153.19	153.19	153.19
CANADA	DOLLAR	1.2185	1.2224	1.2226	1.2250	1.2242
CHILE	PESO	39.100	39.850	39.850	39.850	39.850
CHINA, P. R.	YUAN	1.8628	1.8628	1.8628	1.8517	1.8517
COLOMBIA	PESO	60.100	60.100	60.100	60.100	61.900
DENMARK	KRONE	8.2075	8.1600	8.1380	8.1250	8.1260
FINLAND	MARKKA	4.6310	4.6050	4.6010	4.6040	4.6080
FRANCE	FRANC	6.2700	6.2720	6.2430	6.2460	6.2400
GERMANY	D. MARK	2.4104	2.3988	2.3948	2.3960	2.3875
GREECE	DRACHMA	63.700	63.450	63.550	63.750	63.850
HONG KONG	DOLLAR	5.8280	5.8050	5.8050	5.8180	5.8370
INDIA	RUPEE	9.4200	9.4000	9.4200	9.4000	9.4100
INDONESIA	RUPIAH	651.00	651.00	651.00	651.00	653.50
IRAN	RIAL	NA	NA	NA	NA	NA
*IRELAND	POUND	143.50	144.00	144.30	144.60	144.50
ISRAEL	SHEKEL	20.240	20.240	20.240	20.250	20.330
ITALY	LIRA	1328.75	1322.00	1320.00	1321.00	1322.00
JAPAN	YEN	245.00	243.15	243.20	242.80	241.15
MALAYSIA	DOLLAR	2.3570	2.3405	2.3360	2.3410	2.3440
MEXICO	PESO	46.0900	46.1300	46.2300	46.2600	46.6500
NETHERLANDS	GUILDER	2.6760	2.6615	2.6600	2.6600	2.6500
*NEW ZEALAND	DOLLAR	76.500	77.400	76.700	76.750	76.780
NORWAY	KRONE	6.1020	6.0800	6.0690	6.0700	6.0700
PERU	SOL	599.25	599.25	599.25	599.25	604.00
PHILIPPINES	PESO	8.3375	8.3375	8.3375	8.3375	8.3850
PORTUGAL	ESCUDO	73.500	73.100	73.000	73.300	73.300
SINGAPORE	DOLLAR	2.1470	2.1325	2.1265	2.1320	2.1340
*SOUTH AFRICA	RAND	94.73	95.17	95.39	95.31	95.00
SOUTH KOREA	WON	721.85	721.85	721.85	721.85	721.95
SPAIN	PESETA	106.450	105.740	105.430	105.810	105.700
SRI LANKA	RUPEE	20.450	20.450	20.450	20.450	20.550
SWEDEN	KRONA	5.9525	5.9300	5.9000	5.9100	5.8875
SWITZERLAND	FRANC	1.9575	1.9490	1.9535	1.9660	1.9710
THAILAND	BAHT	23.000	23.000	23.000	23.000	23.000
*UNITED KINGDOM	POUND	177.30	177.05	177.70	177.75	177.20
VENEZUELA	BOLIVAR	4.3030	4.3030	4.3030	4.3030	4.3030

* VALUE IN U.S. CENTS