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OF CHICAGO (517)

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FEDERAL RESERVE  
BANK OF CHICAGO

# Selected Interest & Exchange Rates

## Weekly Series of Charts

May 10, 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:**

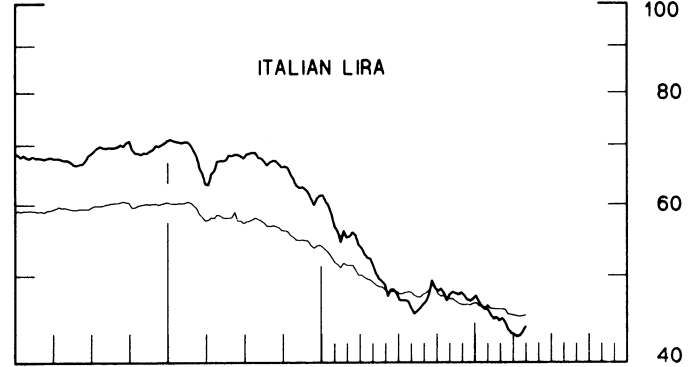
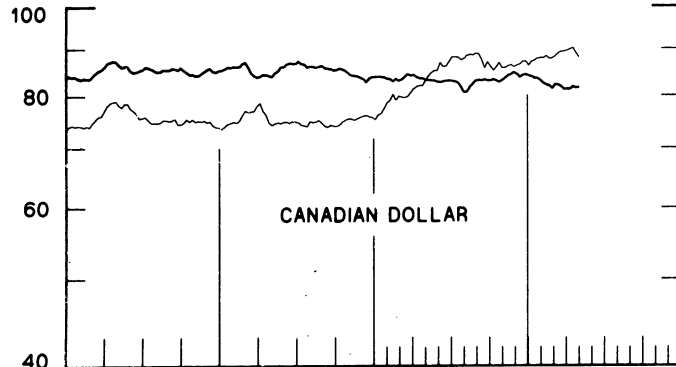
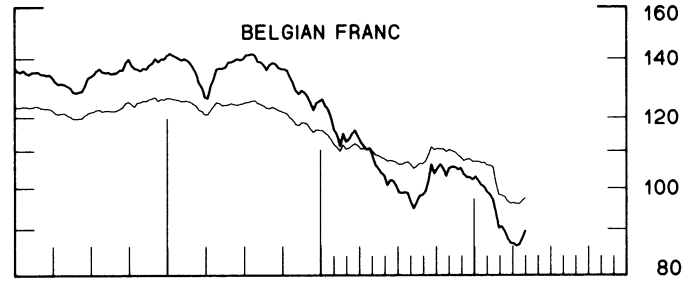
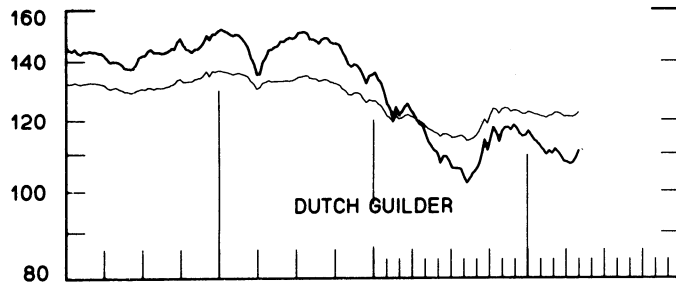
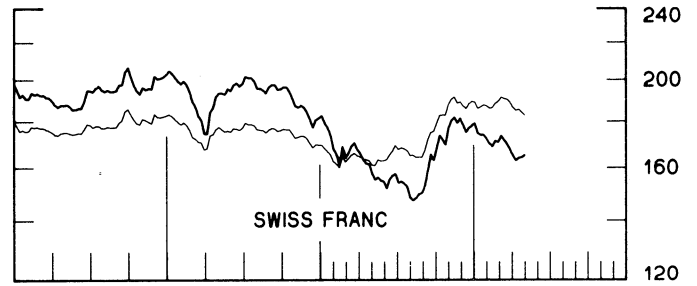
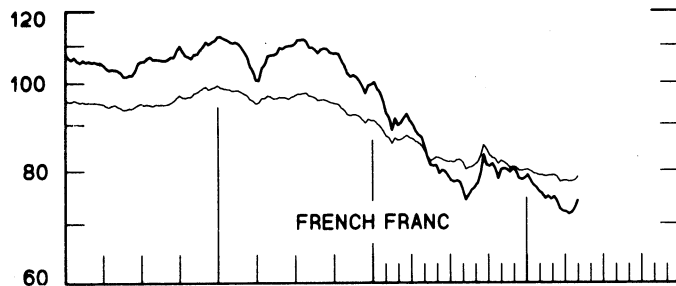
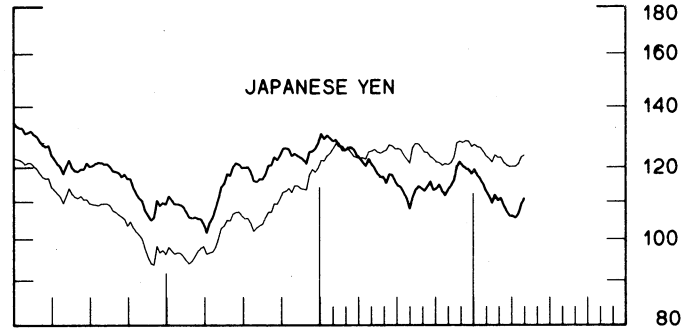
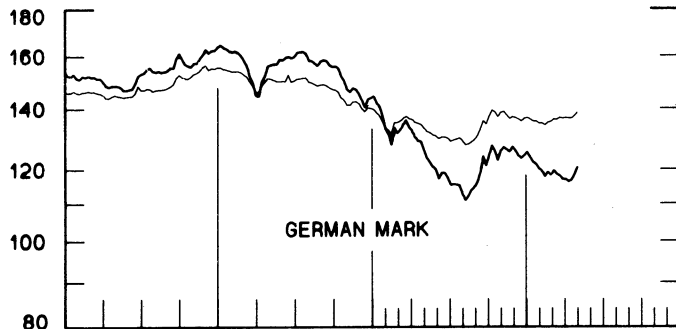
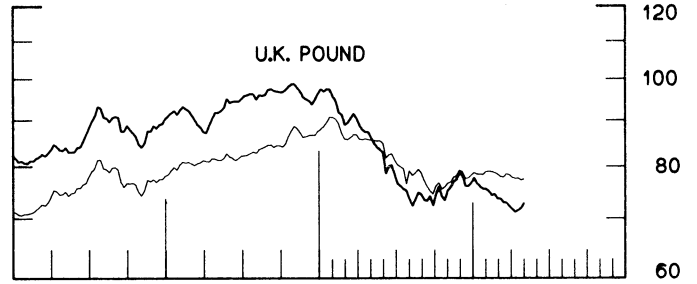
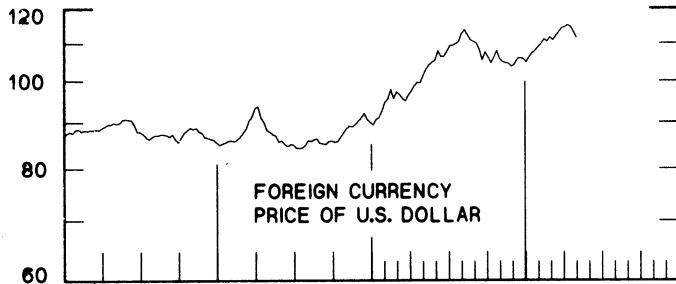
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# SPOT EXCHANGE INDICES

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



1980

1982

1980

1982

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

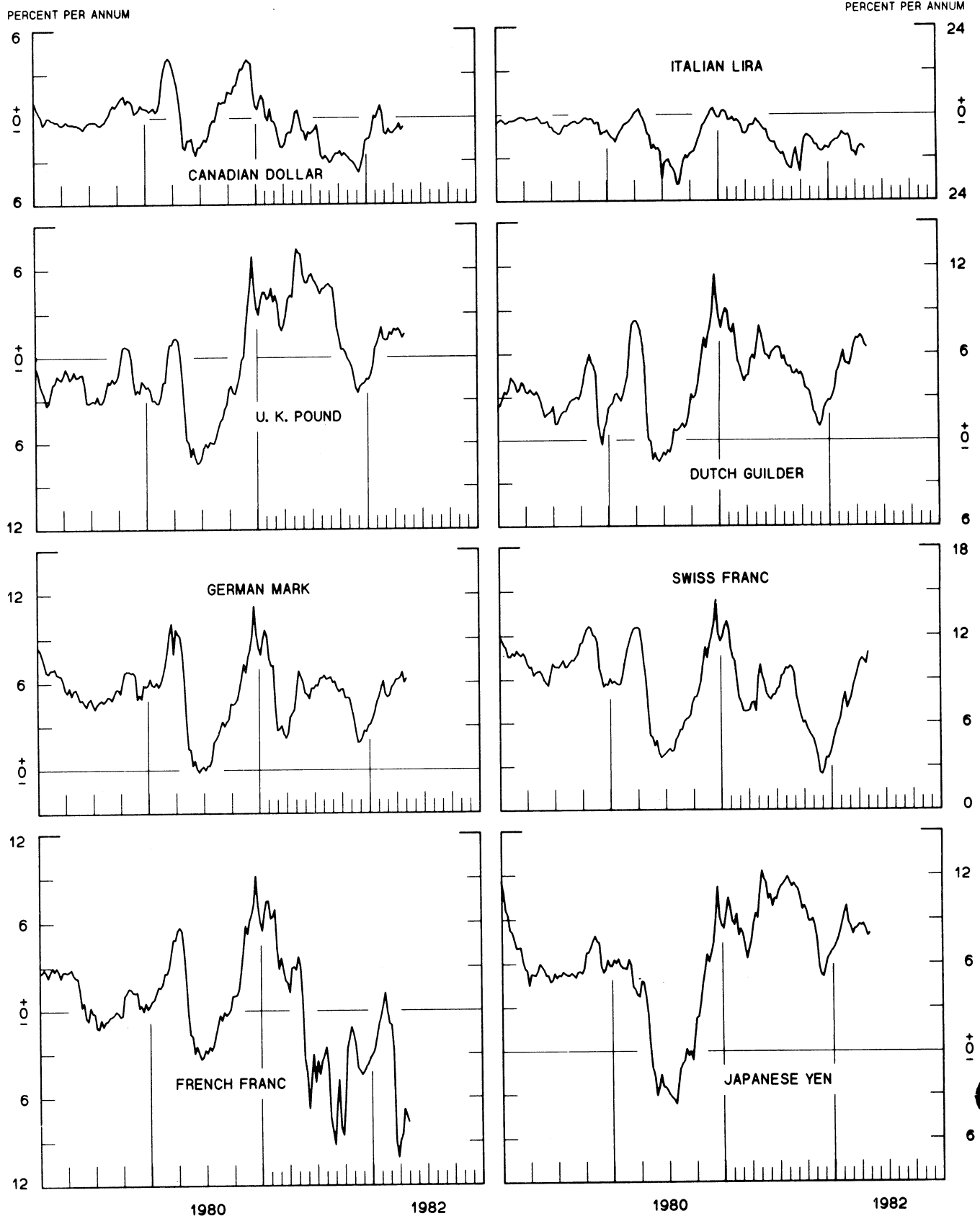


CHART 3  
PRICE OF GOLD IN LONDON  
AVERAGES FOR WEEK ENDING WEDNESDAY

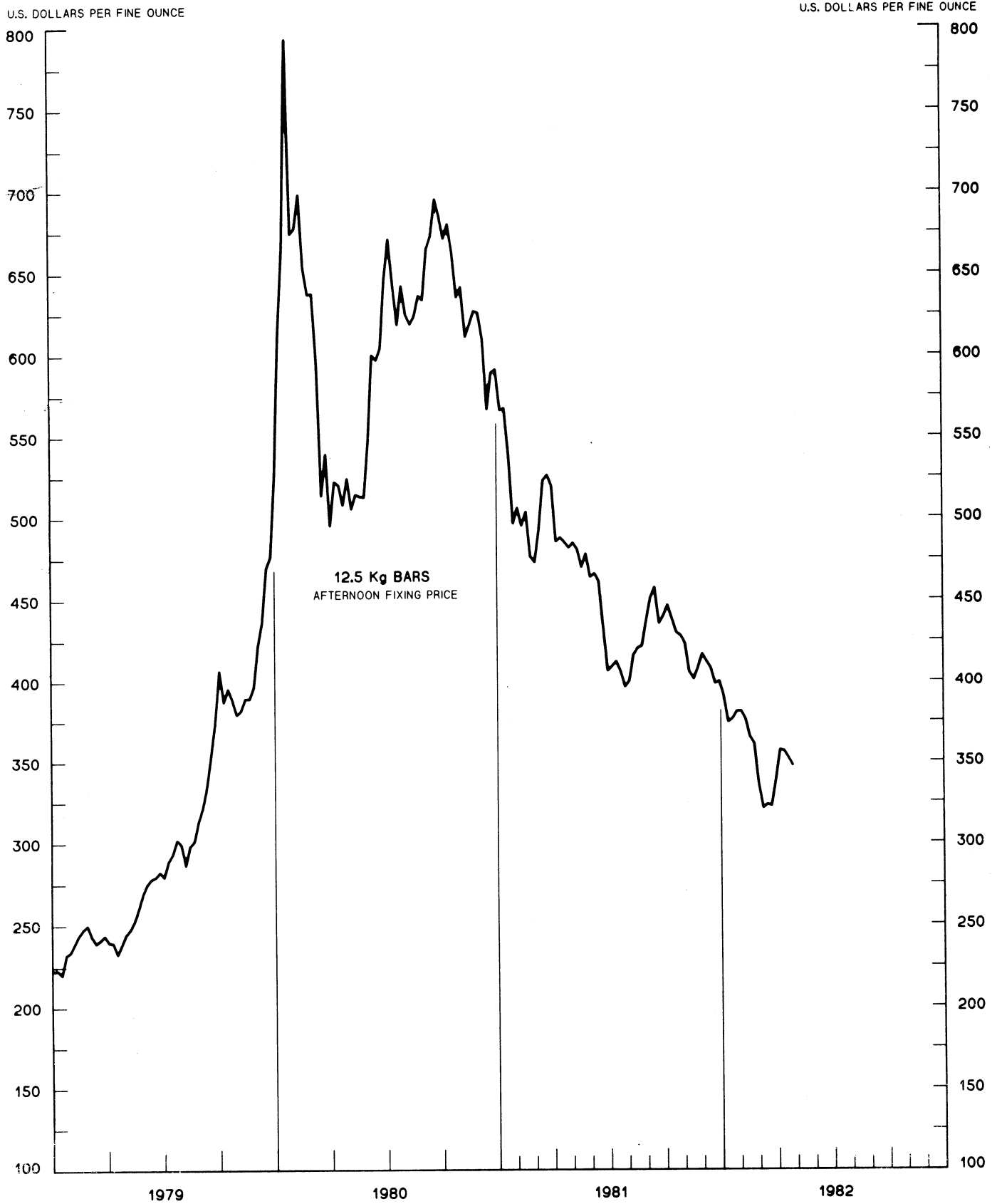


CHART 4  
**CALL MONEY RATES**  
 WEEKLY SERIES

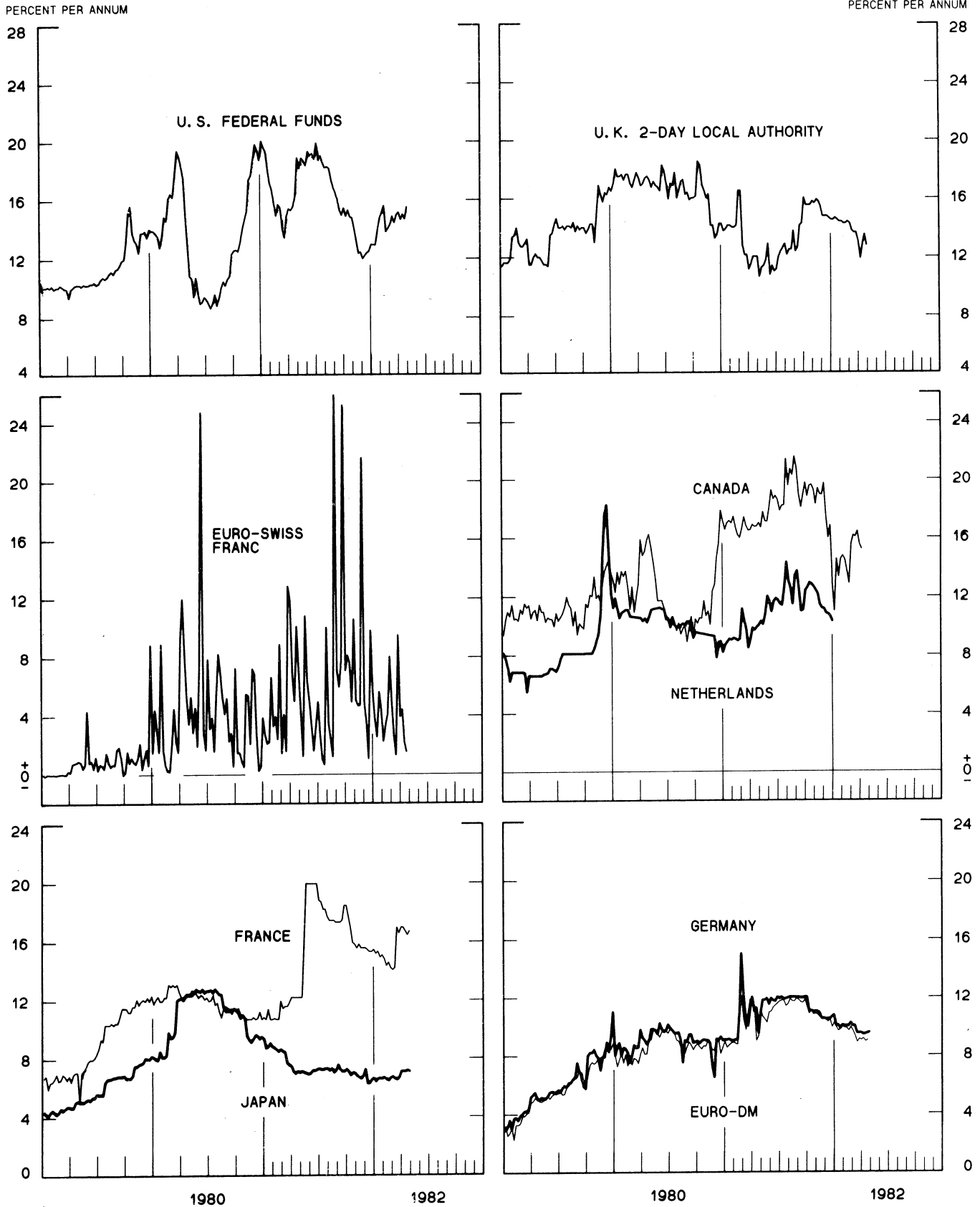


CHART 5  
**3-MONTH INTEREST RATES**  
 WEEKLY SERIES

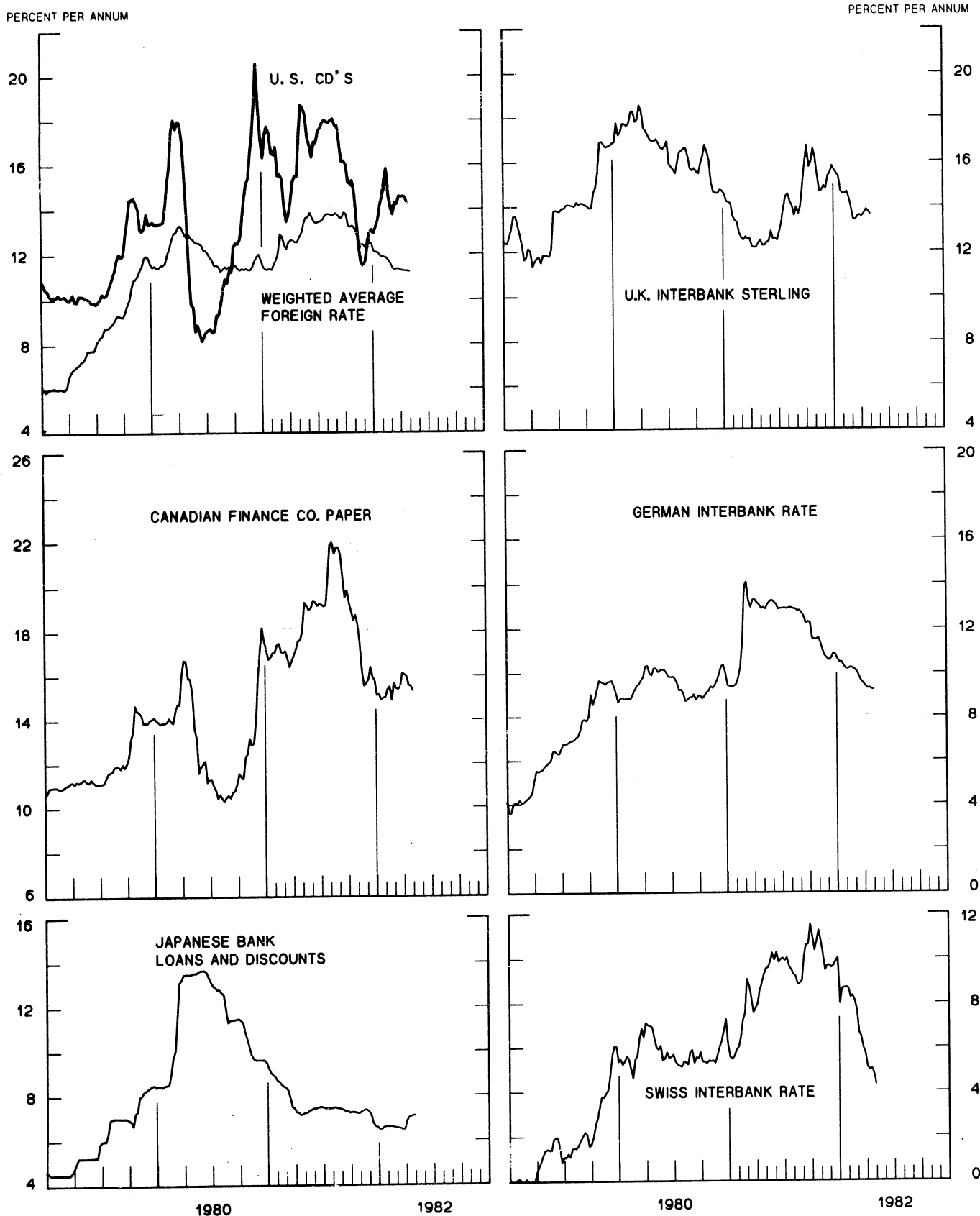


CHART 6  
**EURO-DOLLAR DEPOSIT RATES LONDON**  
 AVERAGES FOR WEEK ENDING WEDNESDAY

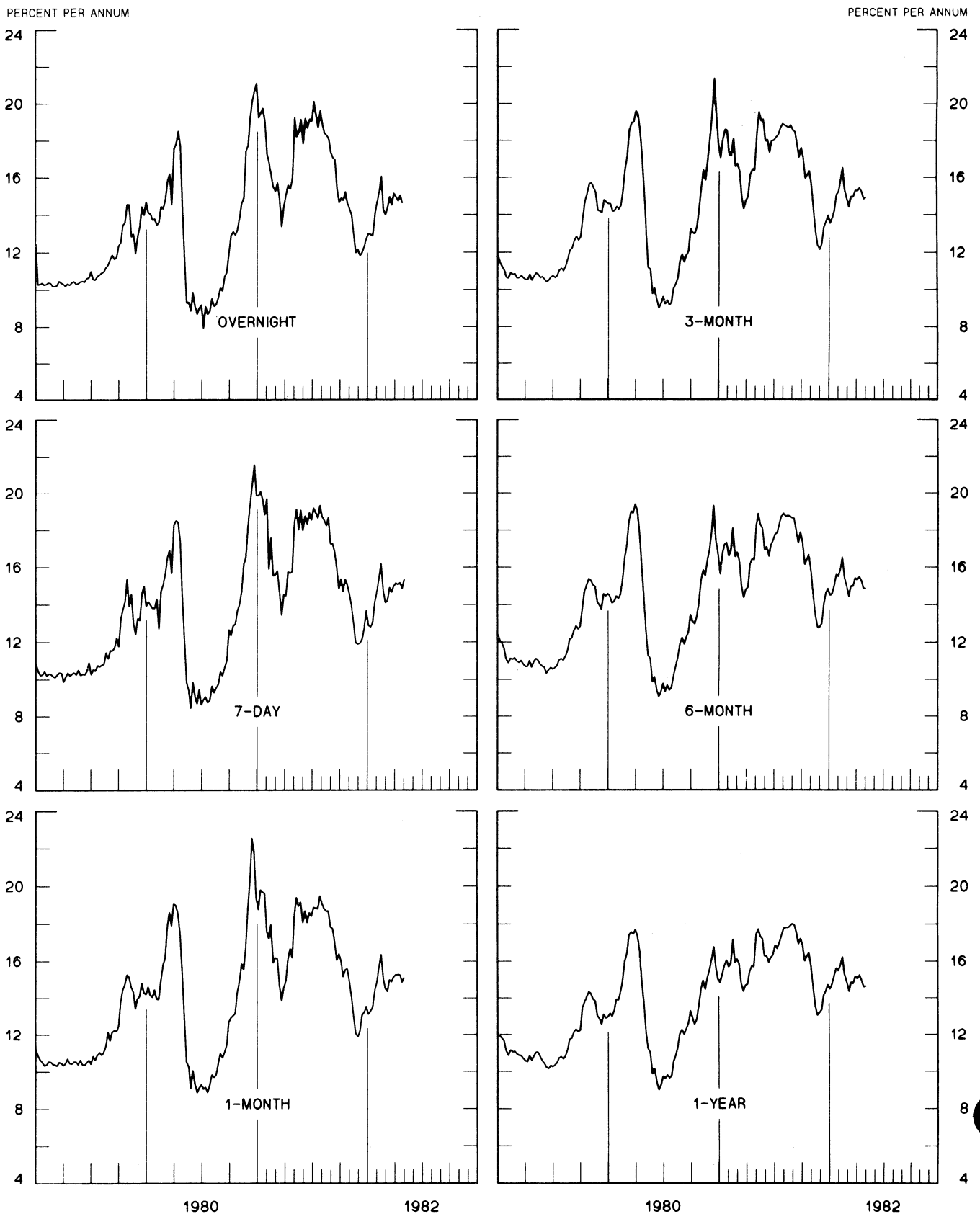
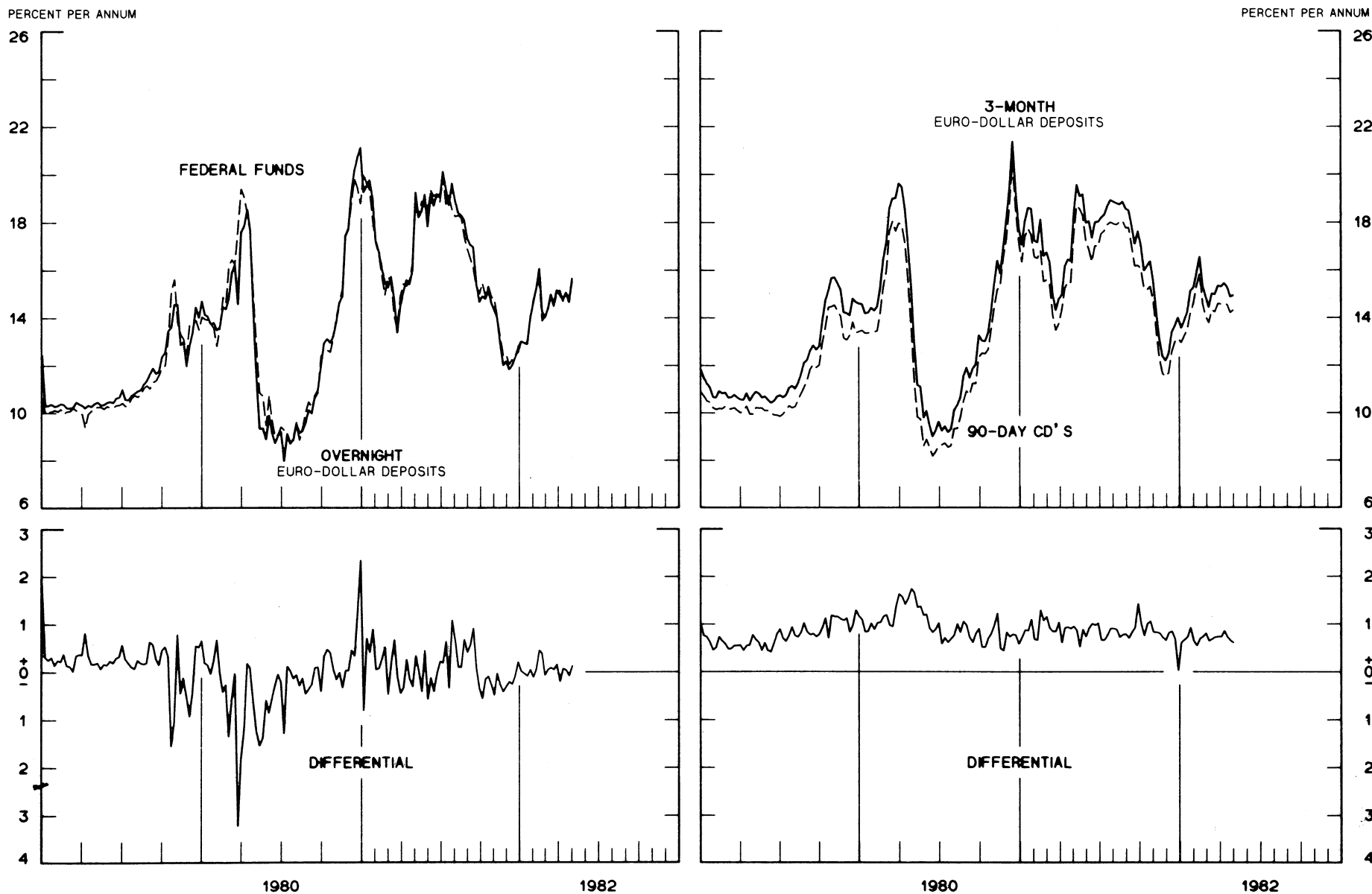




CHART 7  
**SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES**

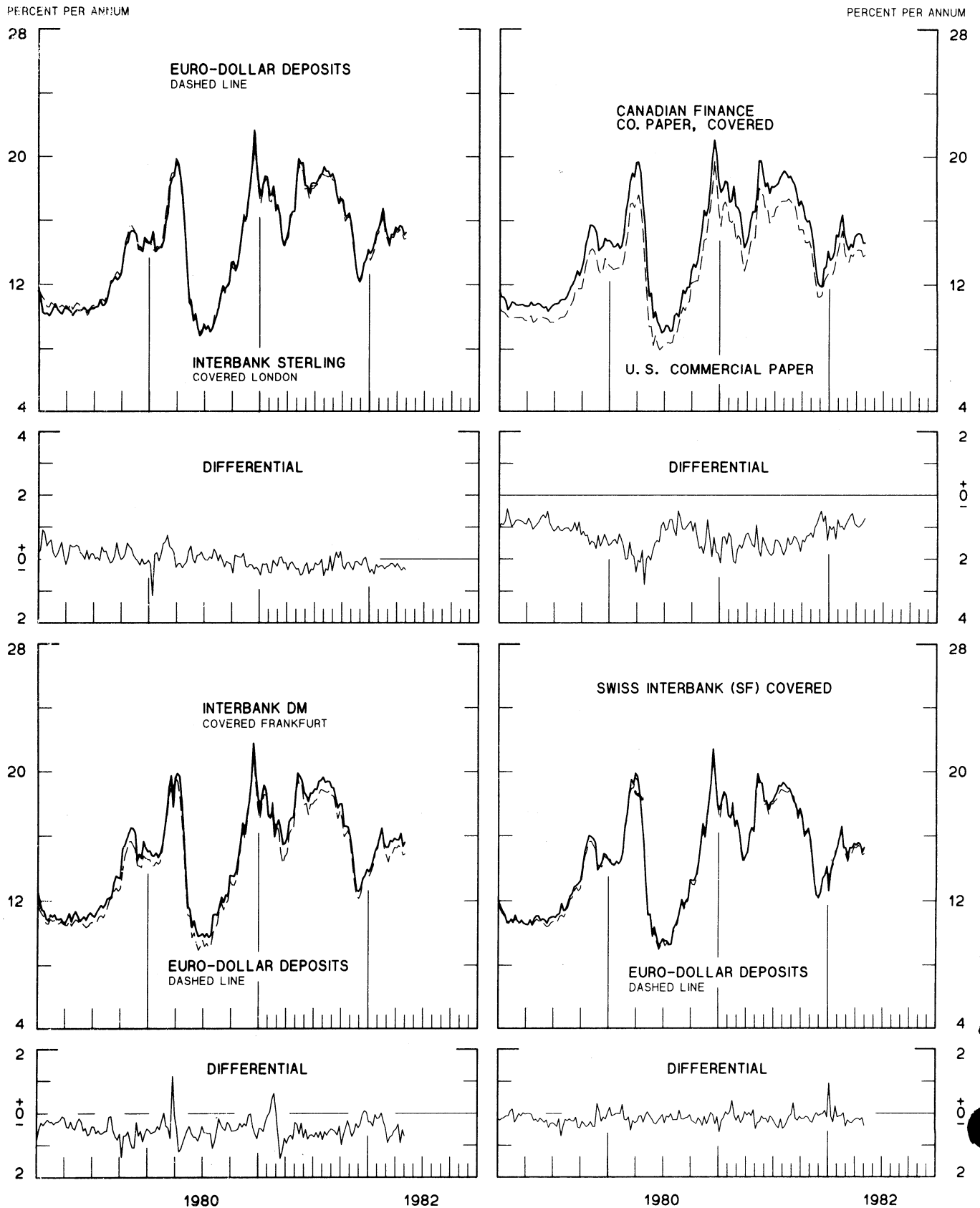
DIFFERENTIAL: PLUS(+), FAVORS BORROWING IN U. S.  
 AVERAGES FOR WEEK ENDING WEDNESDAY



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



1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

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

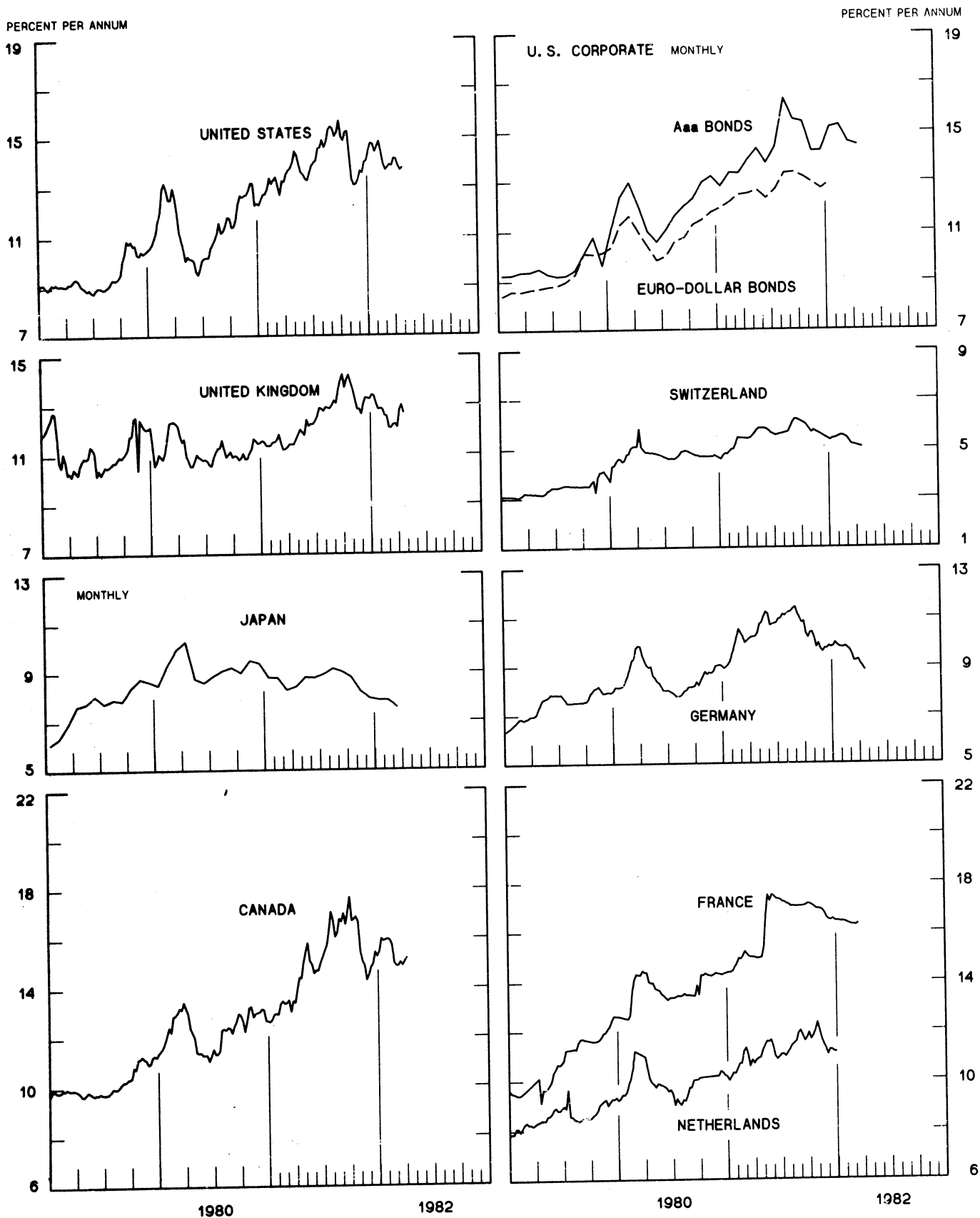
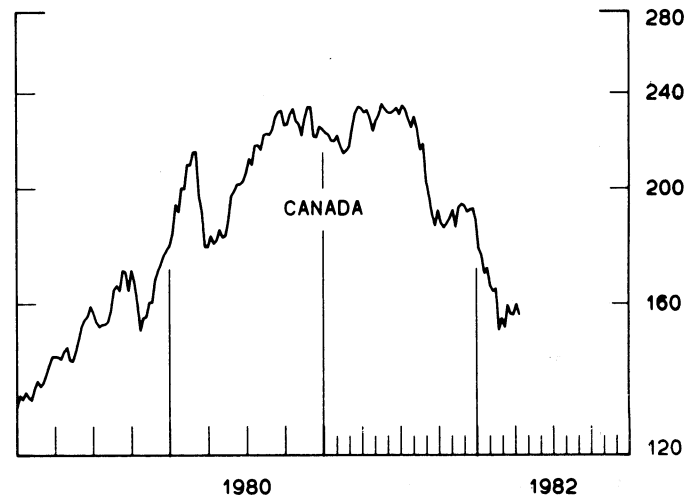
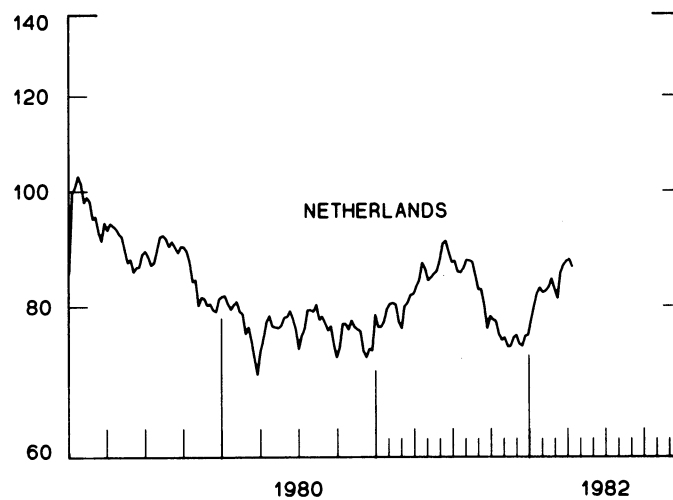
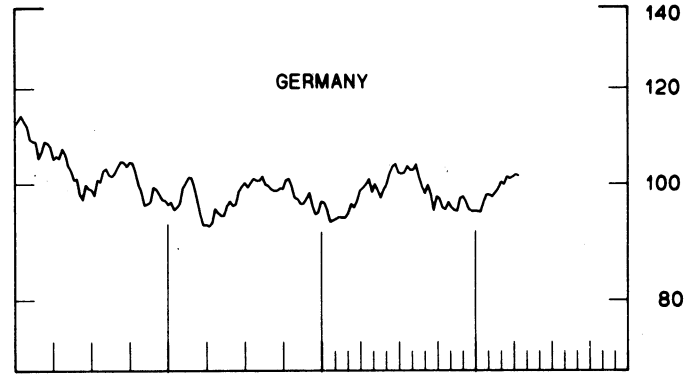
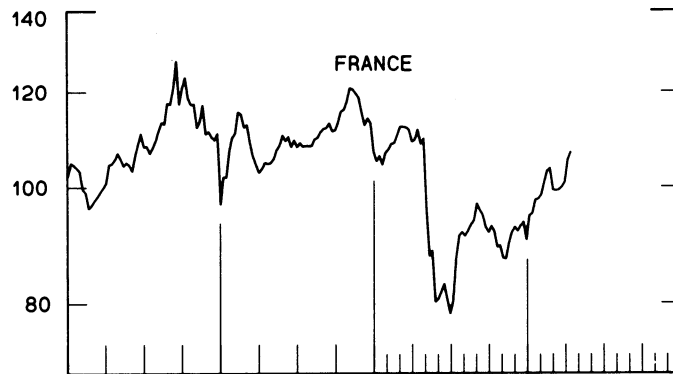
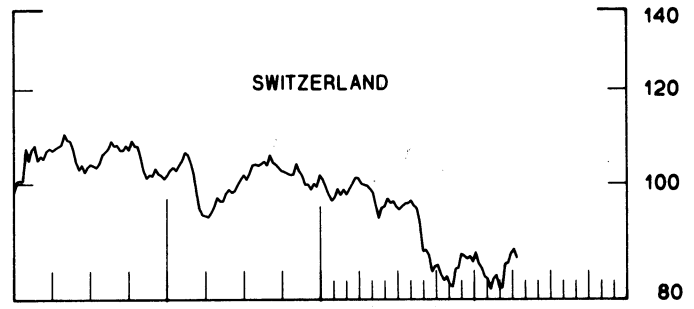
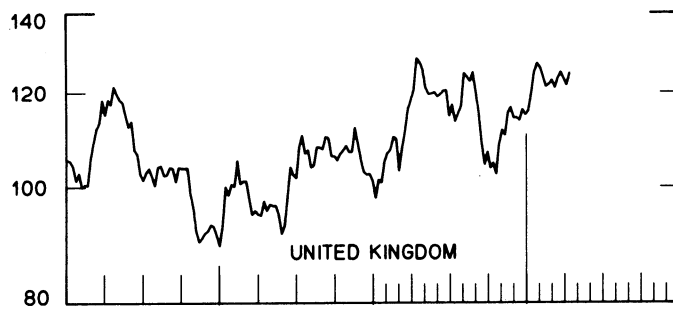
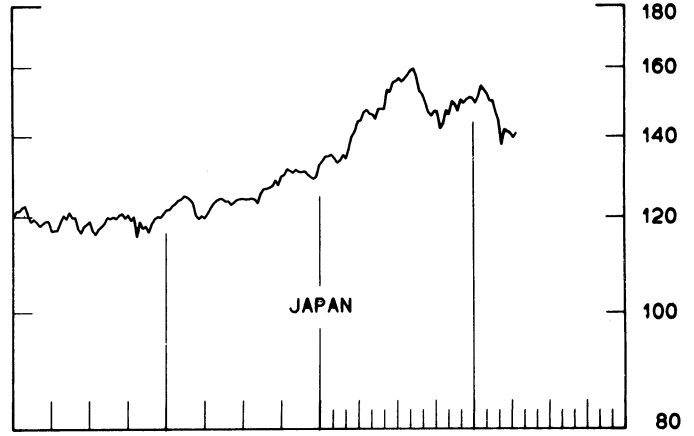
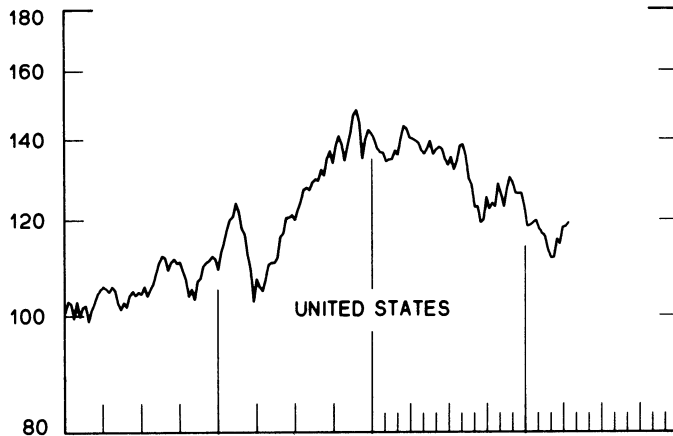


CHART 10  
**INDUSTRIAL STOCK INDICES**  
 WEEKLY SERIES

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	MAY 5	42.83
JAPANESE YEN	MAY 5	0.42374
DUTCH GUILDER	MAY 5	38.57
U.K. POUND	MAY 5	180.03
CANADIAN DOLLAR	MAY 5	81.75
FRENCH FRANC	MAY 5	16.43
SWISS FRANC	MAY 5	51.25
BELGIAN FRANC	MAY 5	2.27059
ITALIAN LIRA	MAY 5	0.07712

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	MAY 5	120.48
JAPANESE YEN	MAY 5	110.95
DUTCH GUILDER	MAY 5	110.74
U.K. POUND	MAY 5	72.82
CANADIAN DOLLAR	MAY 5	81.48
FRENCH FRANC	MAY 5	74.05
SWISS FRANC	MAY 5	164.87
BELGIAN FRANC	MAY 5	89.47
ITALIAN LIRA	MAY 5	43.81

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

U.S. DOLLAR	MAY 5	111.59
GERMAN MARK	MAY 5	138.55
JAPANESE YEN	MAY 5	123.74
DUTCH GUILDER	MAY 5	122.31
U.K. POUND	MAY 5	77.50
CANADIAN DOLLAR	MAY 5	88.01
FRENCH FRANC	MAY 5	78.76
SWISS FRANC	MAY 5	182.79
BELGIAN FRANC	MAY 5	97.41
ITALIAN LIRA	MAY 5	45.13
SWEDISH KRONA	MAY 5	82.63

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

CANADIAN DOLLAR	MAY 5	-0.68
U.K. POUND	MAY 5	1.59
GERMAN MARK	MAY 5	6.26
FRENCH FRANC	MAY 5	-7.70
SWISS FRANC	MAY 5	10.86
DUTCH GUILDER	MAY 5	6.40
JAPANESE YEN	MAY 5	8.07
ITALIAN LIRA	MAY 5	-9.75

LAST VALUE PLOTTED  
DATE VALUE

SERIES NAME

CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING

U.S. DOLLARS PER FINE OUNCE MAY 5 347.54

CHART 4. CALL MONEY RATES

U.S. FEDERAL FUNDS	MAY 5	15.53
OVERNIGHT EURO-DOLLAR DEPOSITS	MAY 5	15.65
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	APRIL 30	12.75
CANADA	APRIL 9	15.21
GERMANY	APRIL 30	9.55
EURO-DM	APRIL 23	9.03
JAPAN	APRIL 30	7.13
FRANCE	APRIL 30	16.75
NETHERLANDS	JAN. 1	10.30
EURO-SWISS FRANC	APRIL 23	1.52

CHART 5. 3-MONTH INTEREST RATES

U.S. 90-DAY CD'S, SECONDARY MARKET	MAY 5	14.31
GERMAN INTERBANK LOAN	MAY 5	9.21
JAPANESE BANK LOANS & DISCOUNTS	MAY 5	7.13
CANADIAN FINANCE PAPER	MAY 5	15.33
INTERBANK STERLING	MAY 5	13.61
SWISS INTERBANK LOAN	MAY 5	4.32
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	MAY 5	11.23

CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON

OVERNIGHT	MAY 5	15.65
7-DAY	MAY 5	15.34
1-MONTH	MAY 5	15.10
3-MONTH	MAY 5	14.91
6-MONTH	MAY 5	14.86
1-YEAR	MAY 5	14.64

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

OVERNIGHT EURO-DOLLAR DEPOSITS	MAY 5	15.65
U.S. FEDERAL FUNDS	MAY 5	15.53
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	MAY 5	0.13
3-MONTH EURO-DOLLAR DEPOSIT RATE	MAY 5	14.91
U.S. 90-DAY CD'S, SECONDARY MARKET	MAY 5	14.31
DIFFERENTIAL	MAY 5	0.60

SERIES NAME

LAST VALUE PLOTTED  
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	MAY 5	14.91
INTERBANK STERLING (LONDON), COVERED	MAY 5	15.25
DIFFERENTIAL	MAY 5	-0.34
U.S. COMMERCIAL PAPER	MAY 5	13.90
CANADIAN FINANCE PAPER, COVERED	MAY 5	14.62
DIFFERENTIAL	MAY 5	-0.72
EURO-DOLLAR DEPOSIT	MAY 5	14.91
INTERBANK DM (FRANKFURT), COVERED	MAY 5	15.62
DIFFERENTIAL	MAY 5	-0.71
EURO-DOLLAR DEPOSIT	MAY 5	14.91
SWISS INTERBANK, COVERED	MAY 5	15.30
DIFFERENTIAL	MAY 5	-0.39

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	APRIL 30	13.78
GERMANY	APRIL 23	8.82
JAPAN (MONTHLY)	MARCH	7.56
SWITZERLAND	APRIL 23	5.05
CANADA	APRIL 9	15.21
FRANCE	MARCH 19	16.33
NETHERLANDS	JAN. 1	11.12
UNITED KINGDOM	APRIL 23	12.68

U.S. CORPORATE

AAA BONDS	APRIL	14.46
EURO-DOLLAR BONDS	MARCH	12.96

CHART 10. STOCK INDICES

UNITED STATES	APRIL 28	120.46
UNITED KINGDOM	APRIL 28	126.48
CANADA	APRIL 28	155.11
GERMANY	APRIL 28	101.26
SWITZERLAND	APRIL 28	86.36
NETHERLANDS	APRIL 28	88.64
FRANCE	APRIL 28	108.98
JAPAN	APRIL 28	144.94

# FEDERAL RESERVE statistical release



H. 10 (512)

## FOREIGN EXCHANGE RATES

MAY 10, 1982

FOR THE WEEK ENDING MAY 7, 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 noon buying rate in New York City for cable transfers payable in foreign currencies:

COUNTRY	MONETARY UNIT	(CURRENCY UNITS PER DOLLAR)				
		MAY 3	MAY 4	MAY 5	MAY 6	MAY 7
ARGENTINA	PESO	12000.00	12000.00	14050.00	14050.00	14050.00
*AUSTRALIA	DOLLAR	106.13	105.95	106.14	106.60	106.80
AUSTRIA	SCHILLING	16.370	16.490	16.370	16.270	16.140
BELGIUM	FRANC	44.020	44.130	43.740	43.600	43.360
BRAZIL	CRUZEIRO	155.61	155.61	155.61	155.61	155.61
CANADA	DOLLAR	1.2245	1.2268	1.2231	1.2213	1.2231
CHILE	PESO	39.850	39.850	39.850	39.850	39.850
CHINA, P.R.	YUAN	1.8222	1.8222	1.8222	1.8131	1.7986
COLOMBIA	PESO	62.200	62.200	62.200	62.200	62.200
DENMARK	KRONE	7.8975	7.9450	7.8950	7.8250	7.7750
FINLAND	MARKKA	4.5150	4.5350	4.5175	4.4915	4.4730
FRANCE	FRANC	6.0750	6.0930	6.0540	6.0280	5.9750
GERMANY	D. MARK	2.3385	2.3453	2.3210	2.3095	2.2897
GREECE	DRACHMA	62.400	63.130	62.900	62.200	62.100
HONG KONG	DOLLAR	5.8160	5.8170	5.8100	5.7850	5.7630
INDIA	RUPEE	9.3200	9.3000	9.3100	9.2600	9.2500
INDONESIA	RUPIAH	653.50	653.50	653.50	653.50	653.50
IRAN	RIAL	NA	NA	NA	NA	NA
*IRELAND	POUND	147.75	147.60	149.10	149.70	150.60
ISRAEL	SHEKEL	20.600	20.680	20.690	20.680	20.730
ITALY	LIRA	1294.00	1298.00	1288.50	1284.00	1275.00
JAPAN	YEN	236.60	237.55	234.10	233.55	232.92
MALAYSIA	DOLLAR	2.3045	2.3080	2.3000	2.2900	2.2790
MEXICO	PESO	46.6000	46.5600	46.6500	46.6500	46.9500
NETHERLANDS	GUILDER	2.5925	2.6025	2.5820	2.5650	2.5465
*NEW ZEALAND	DOLLAR	77.050	76.850	77.100	77.450	77.600
NORWAY	KRONE	5.9900	6.0150	5.9950	5.9575	5.9300
PERU	SOL	609.25	609.25	609.25	609.25	618.80
PHILIPPINES	PESO	8.3830	8.3830	8.3830	8.3830	8.4050
PORTUGAL	ESCUDO	70.600	71.000	70.800	70.250	69.900
SINGAPORE	DOLLAR	2.1010	2.1040	2.0970	2.0875	2.0800
*SOUTH AFRICA	RAND	95.75	95.02	94.95	95.21	95.20
SOUTH KOREA	WON	721.95	721.95	721.95	721.95	721.95
SPAIN	PESETA	103.340	103.980	103.410	102.970	102.300
SRI LANKA	RUPEE	20.700	20.700	20.700	20.700	20.450
SWEDEN	KRONA	5.8000	5.8280	5.7950	5.7600	5.7350
SWITZERLAND	FRANC	1.9440	1.9575	1.9385	1.9185	1.8880
THAILAND	BAHT	23.000	23.000	23.000	23.000	23.000
*UNITED KINGDOM	POUND	181.35	179.45	180.50	182.10	182.62
VENEZUELA	BOLIVAR	4.3030	4.3030	4.3030	4.3000	4.2995

\* VALUE IN U.S. CENTS