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OF CHICAGO  
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FEDERAL RESERVE  
BANK OF CHICAGO

# Selected Interest & Exchange Rates

## Weekly Series of Charts

June 7, 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.

# 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

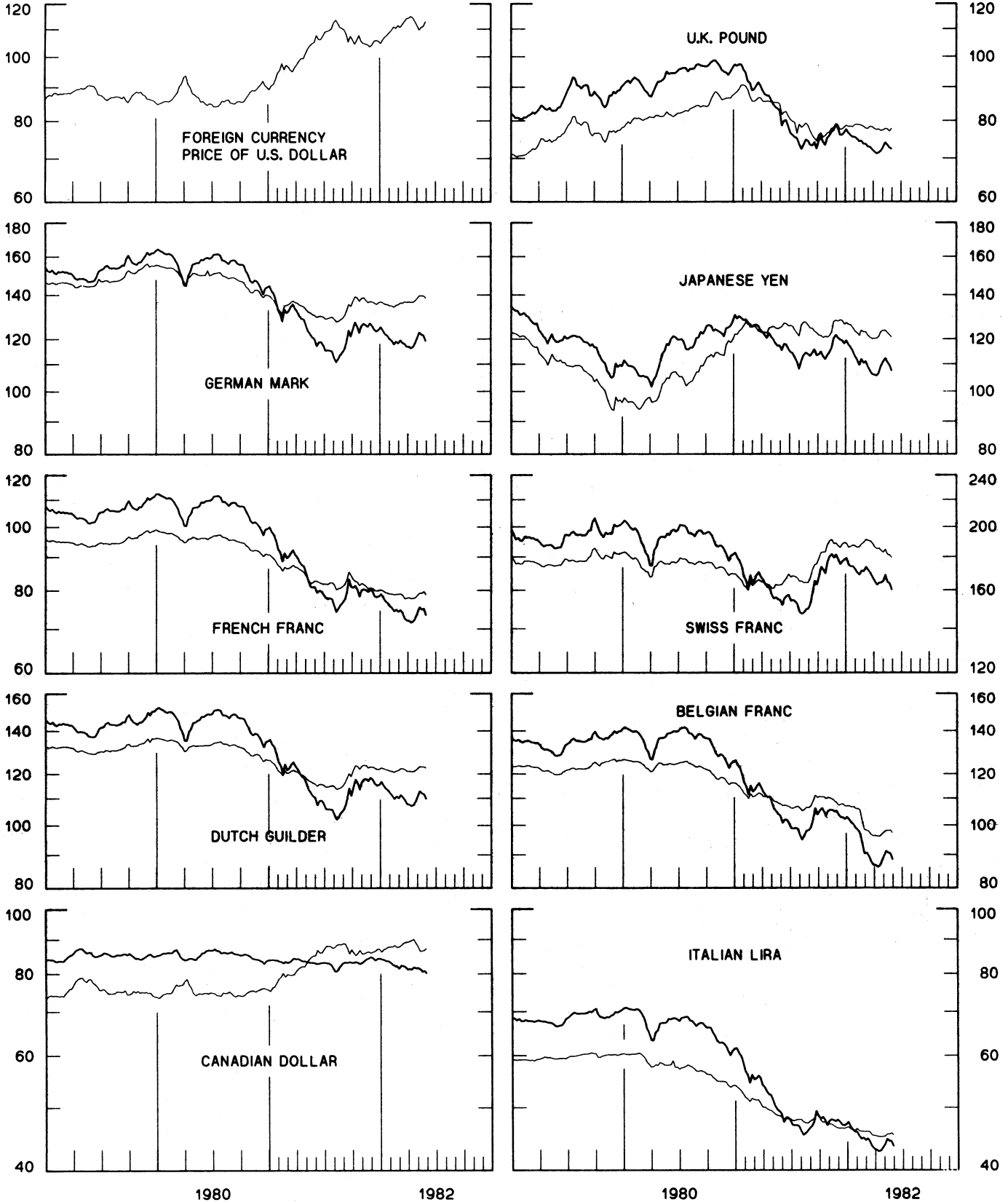


CHART 2  
**3-MONTH FORWARD EXCHANGE RATES**  
 PREMIUM (+) OR (-)  
 AVERAGES FOR WEEK ENDING WEDNESDAY

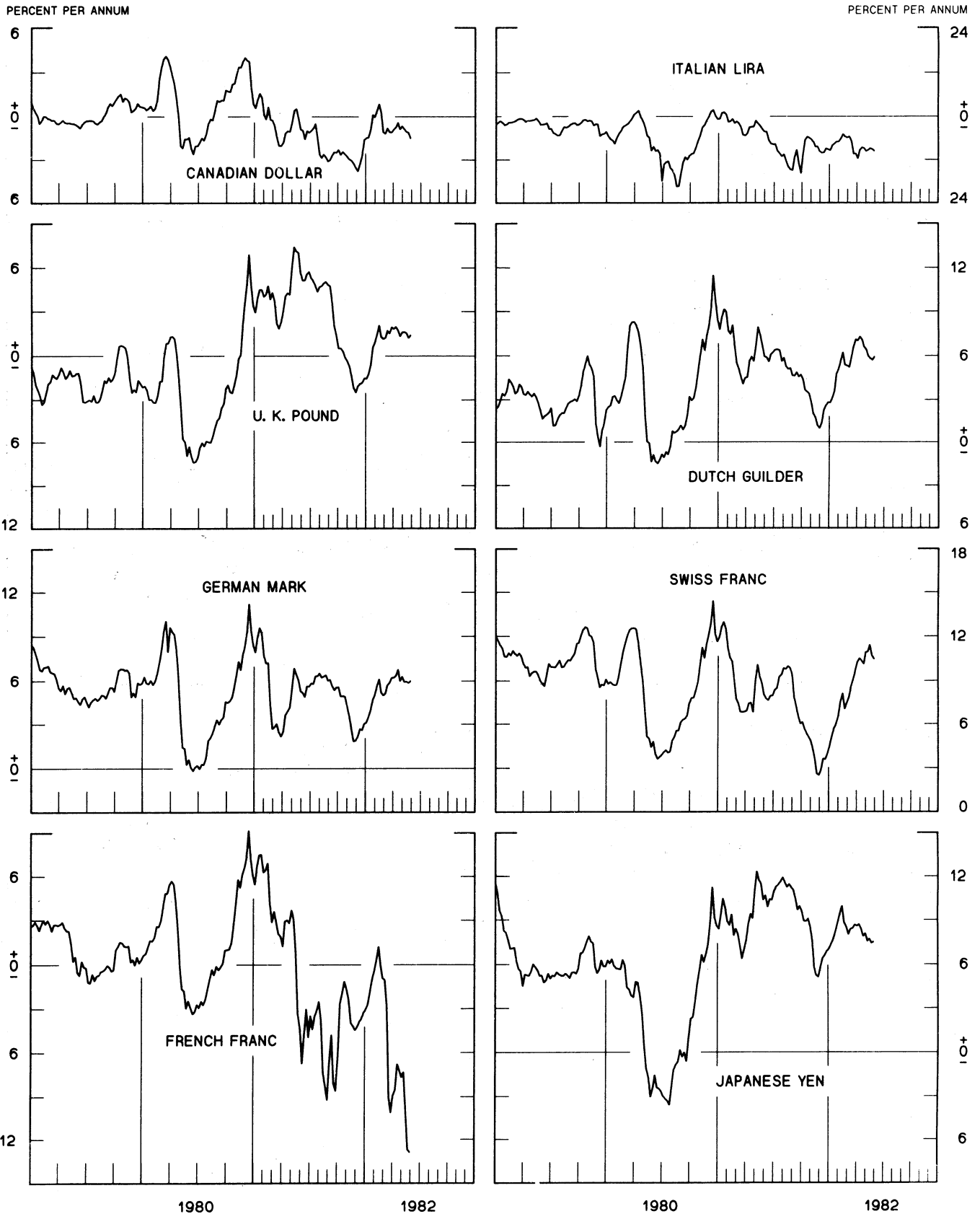


CHART 3  
PRICE OF GOLD IN LONDON  
AVERAGES FOR WEEK ENDING WEDNESDAY

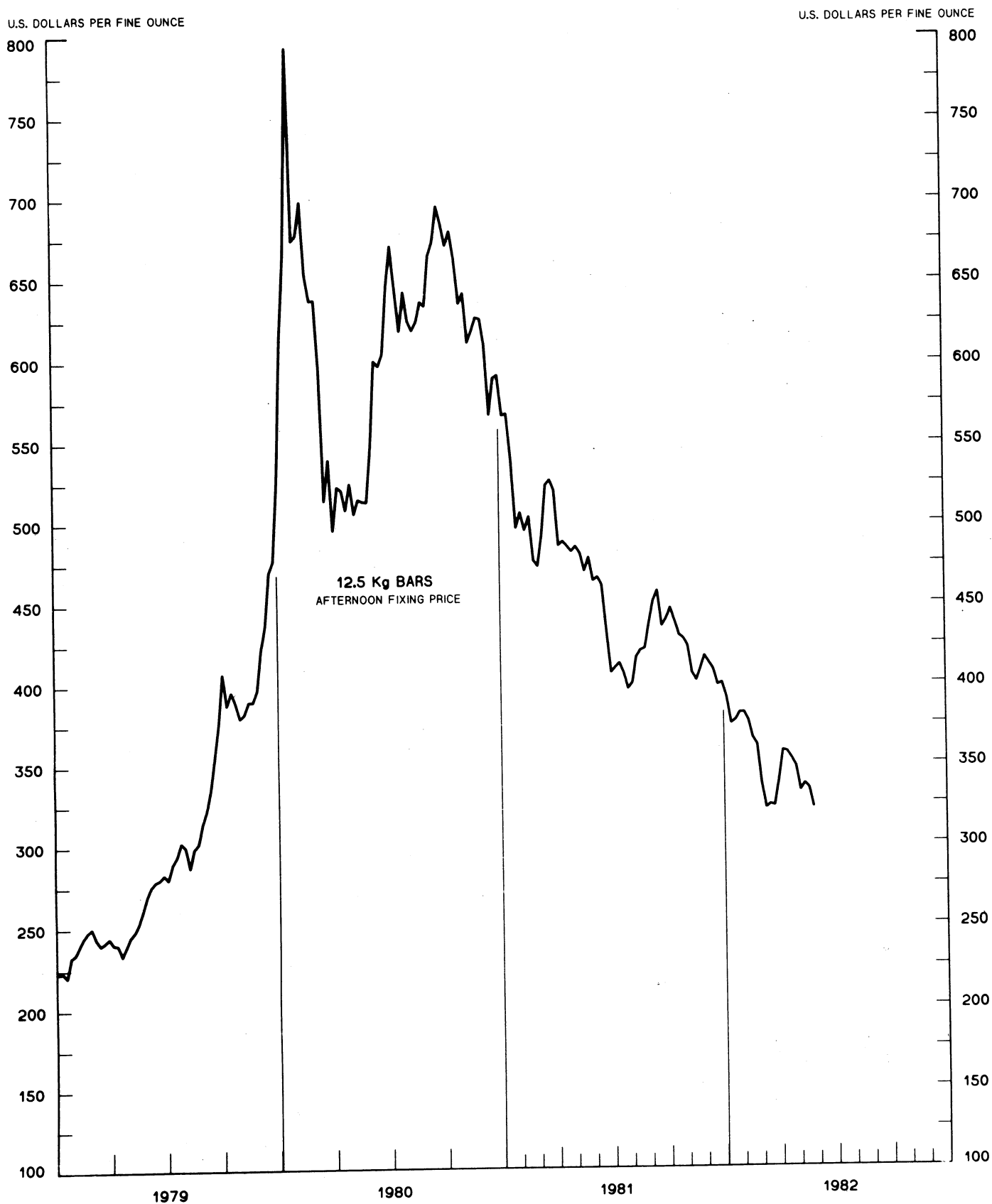
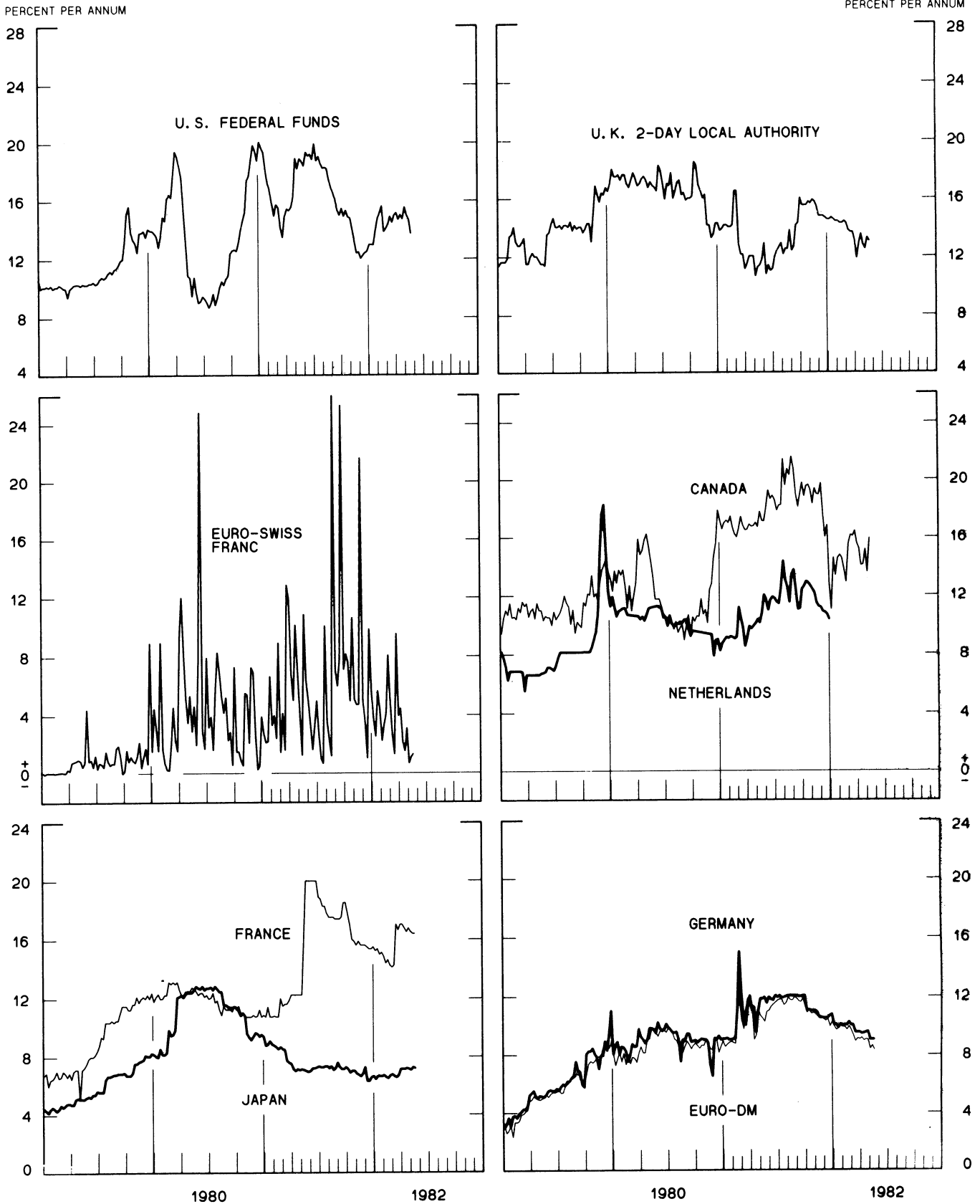


CHART 4  
**CALL MONEY RATES**  
 WEEKLY SERIES

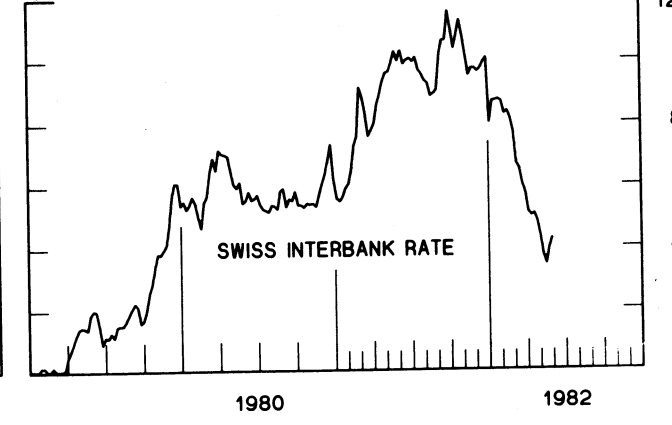
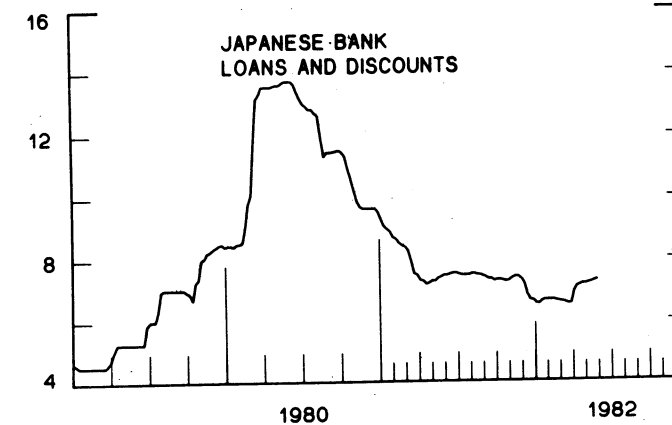
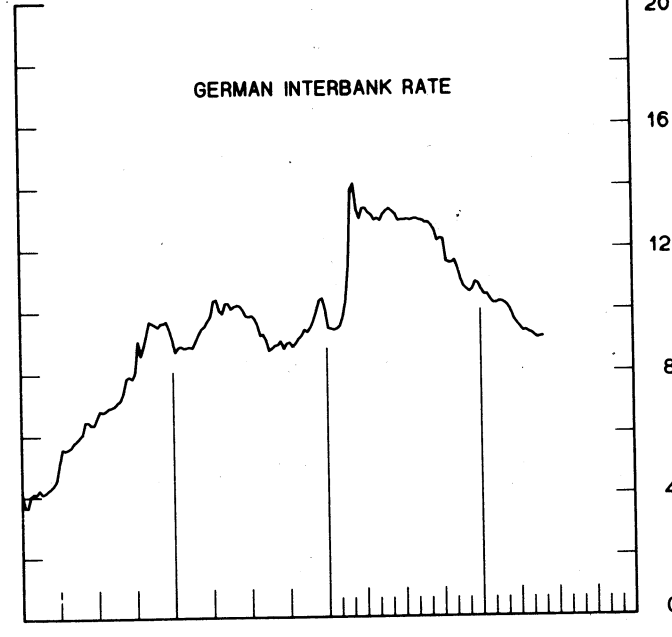
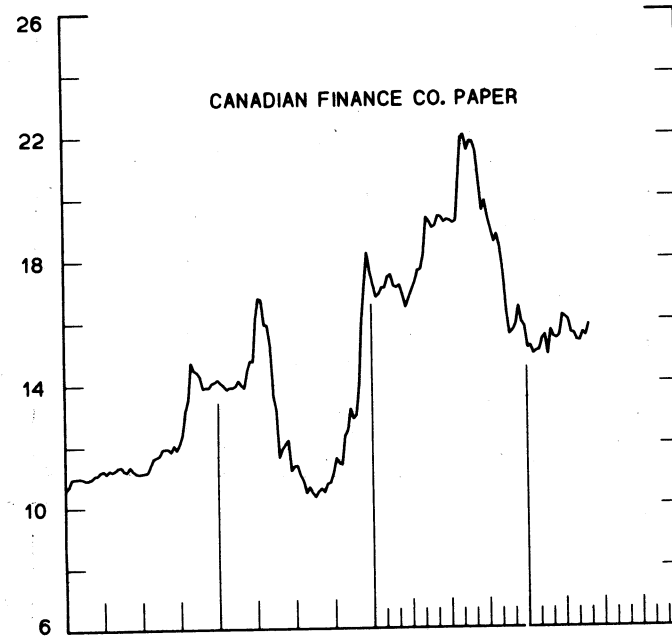
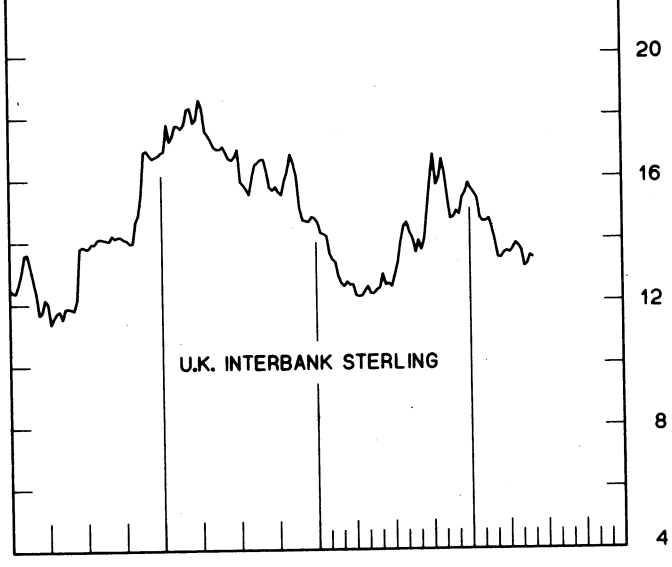
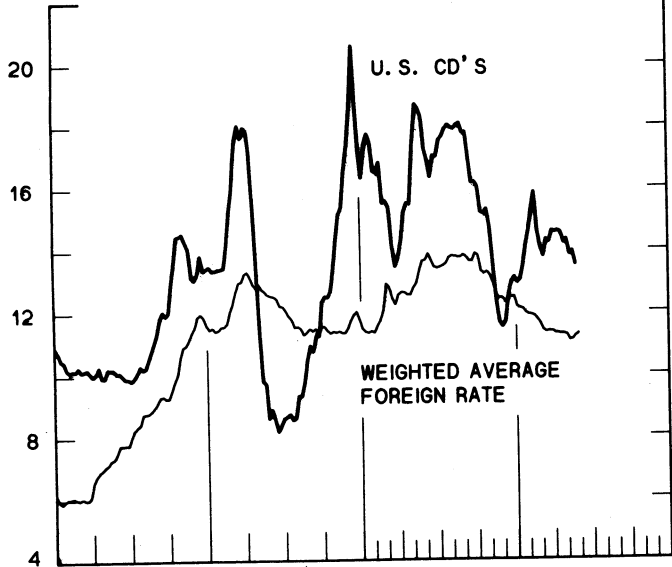


# 3-MONTH INTEREST RATES

WEEKLY SERIES

PERCENT PER ANNUM

PERCENT PER ANNUM



1980

1982

1980

1982

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

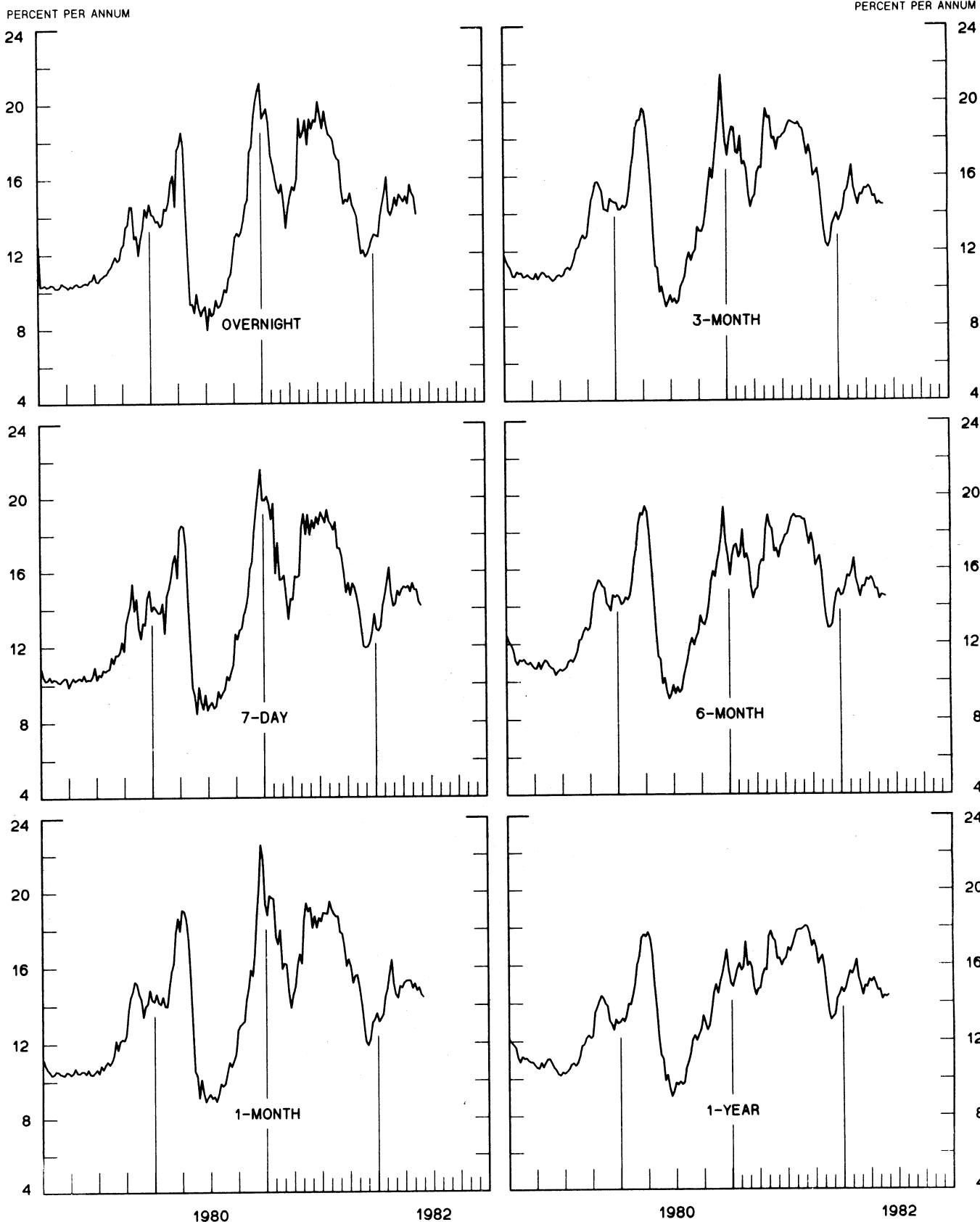
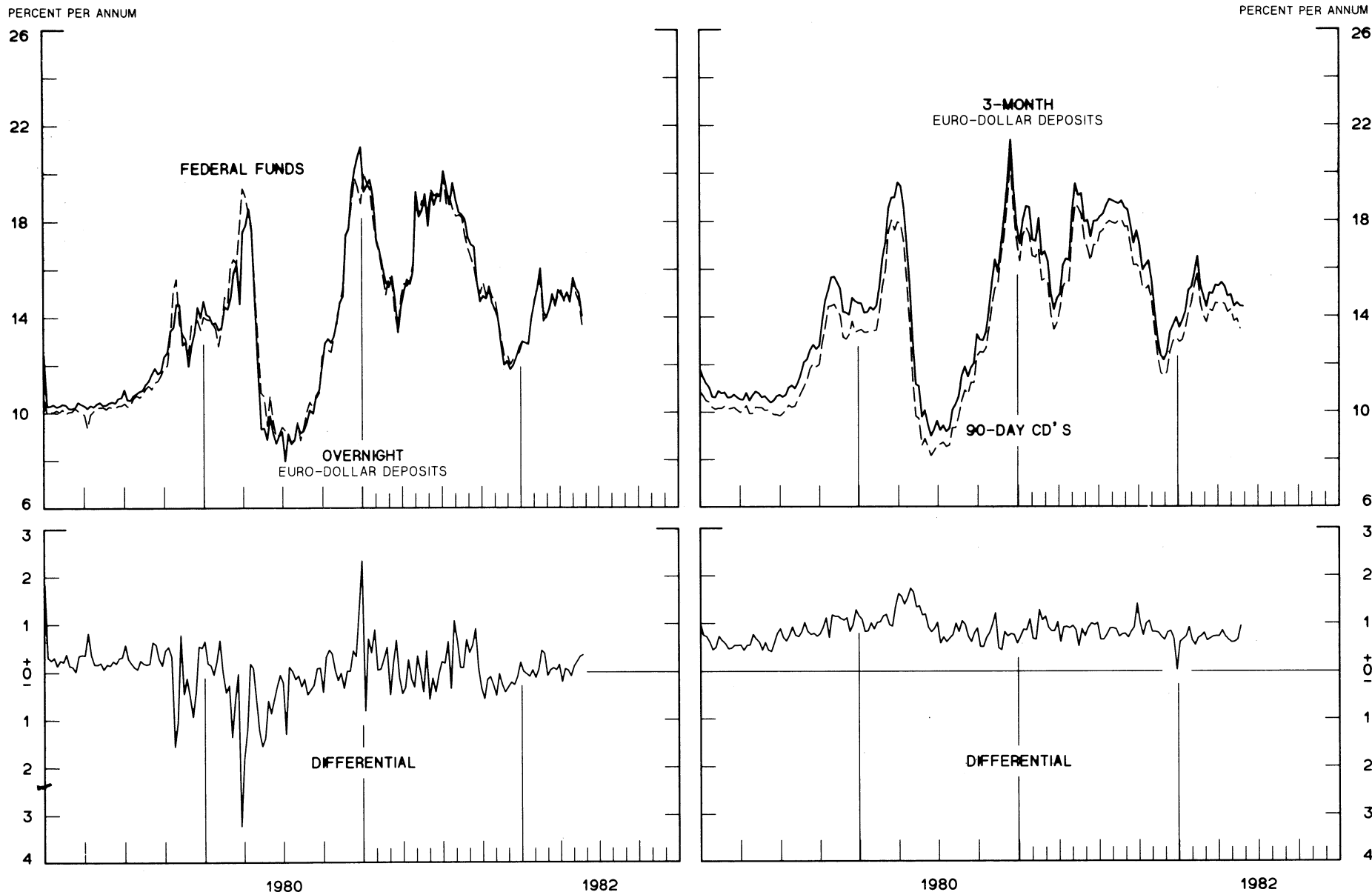




CHART 7  
**SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES**

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

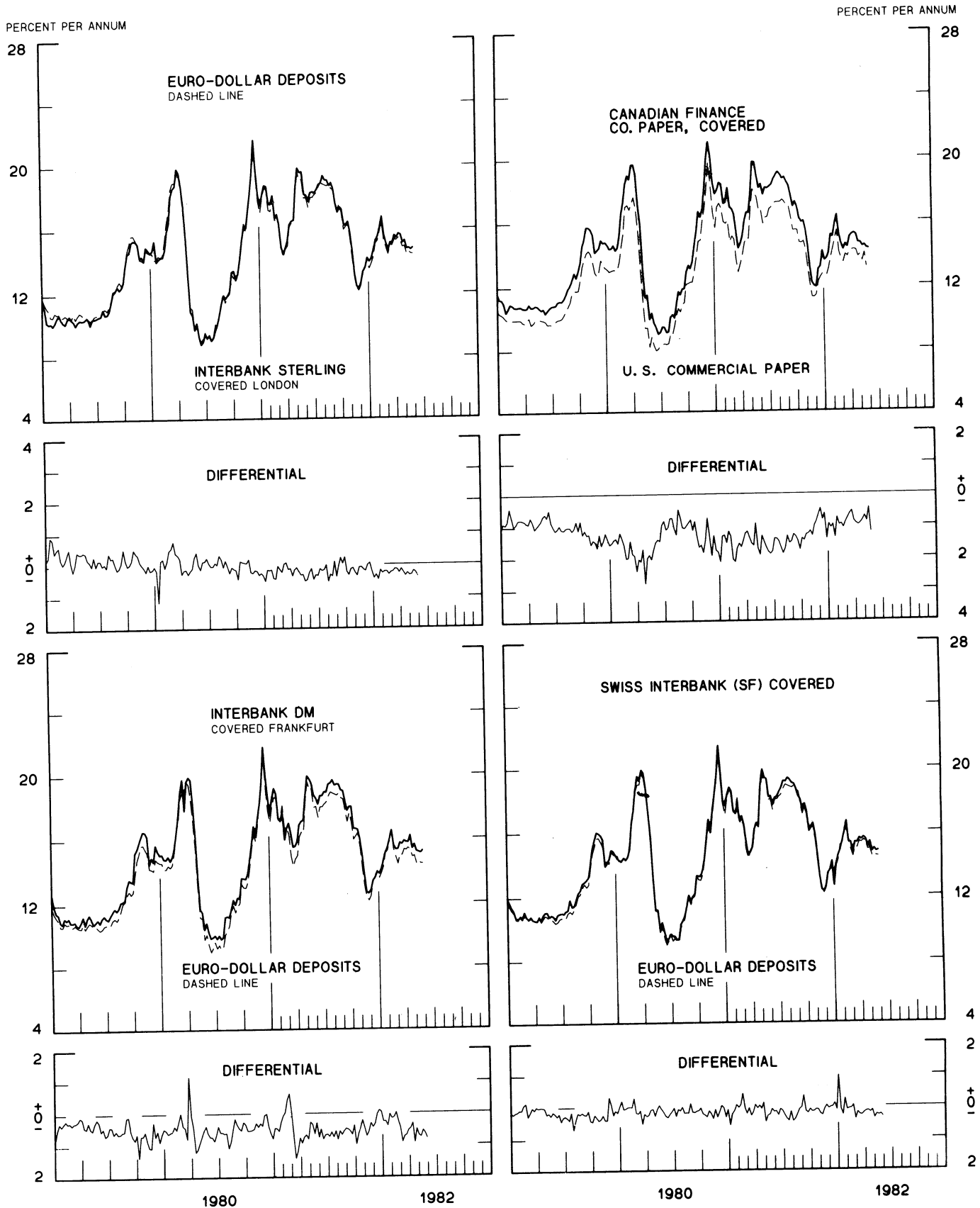


1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

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

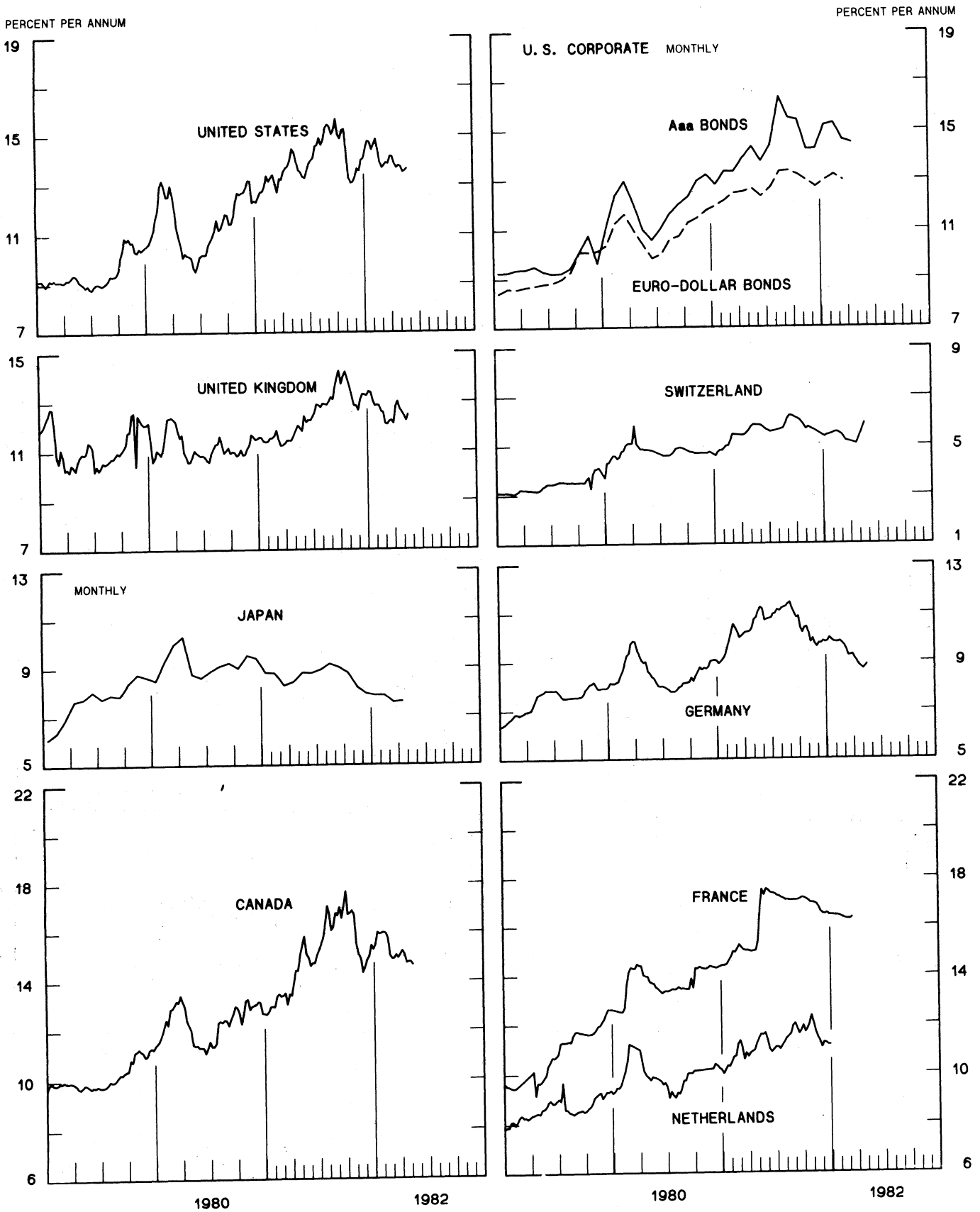
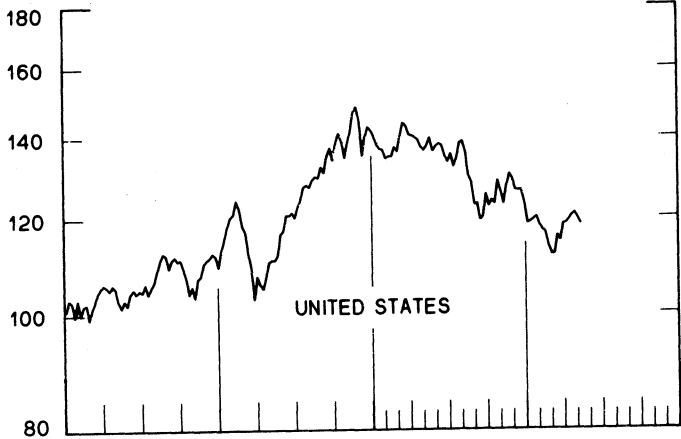
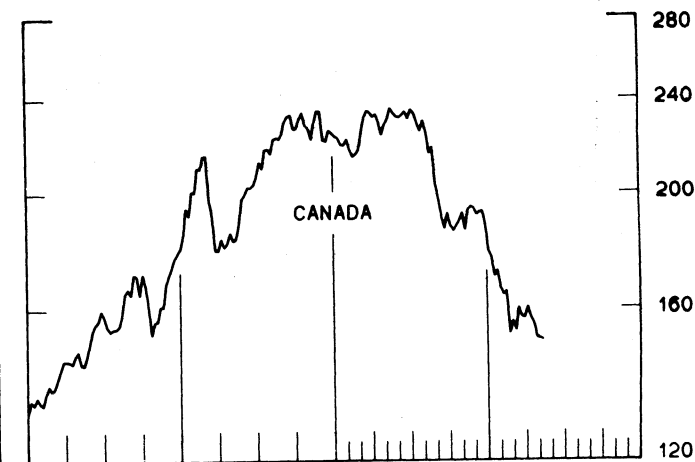
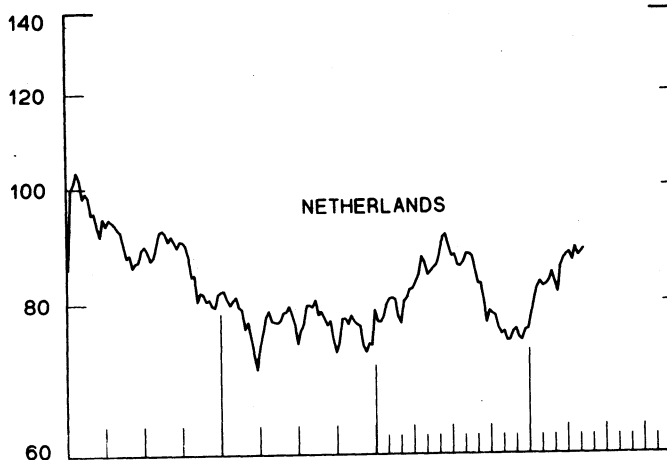
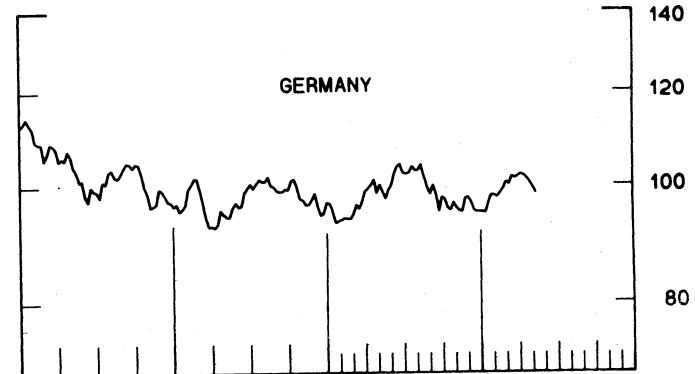
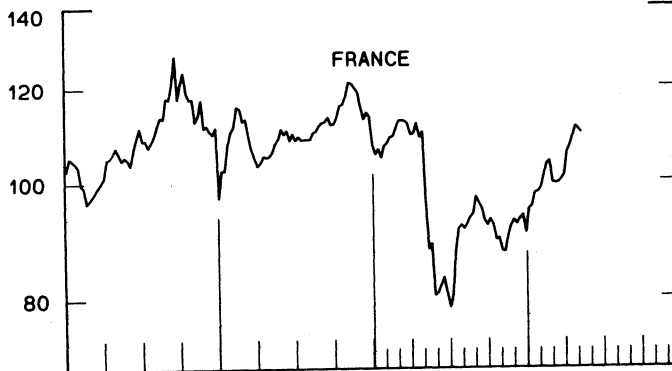
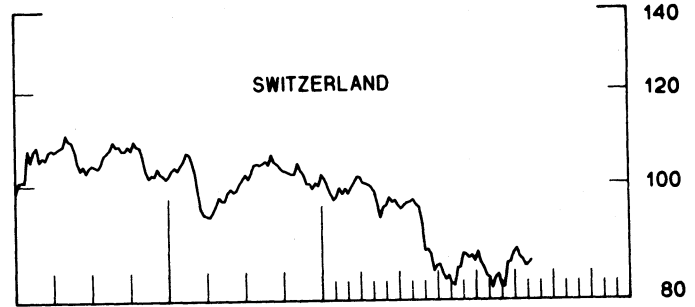
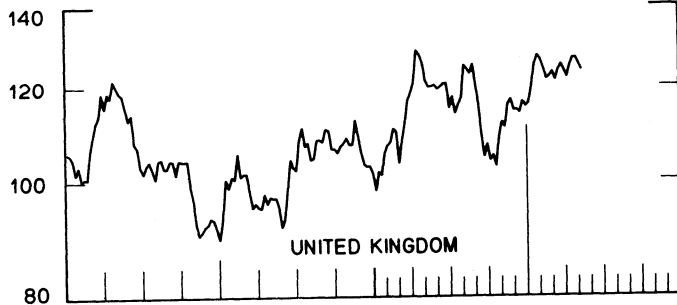
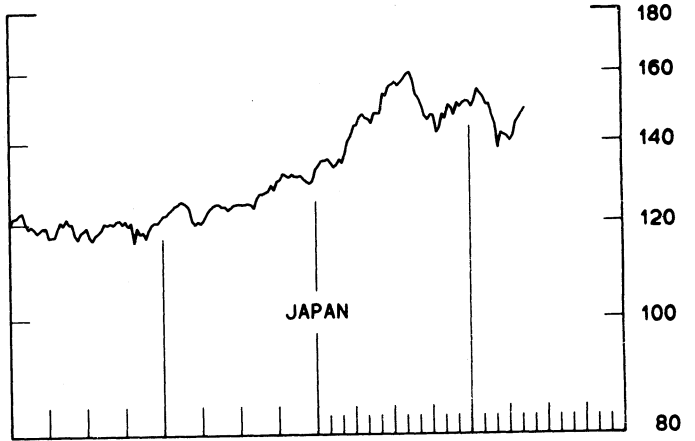


CHART 1C  
**INDUSTRIAL STOCK INDICES**  
WEEKLY SERIES

RATIO SCALE  
1969=100



RATIO SCALE  
1969=100



1980

1982

1980

1982

LAST VALUE PLOTTED  
DATE VALUE

SERIES NAME

CHART 1. SPOT EXCHANGE RATES AND INDICES

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

GERMAN MARK	JUNE 2	42.38
JAPANESE YEN	JUNE 2	0.41018
DUTCH GUILDER	JUNE 2	38.21
U.K. POUND	JUNE 2	178.99
CANADIAN DOLLAR	JUNE 2	80.31
FRENCH FRANC	JUNE 2	16.27
SWISS FRANC	JUNE 2	49.74
BELGIAN FRANC	JUNE 2	2.24209
ITALIAN LIRA	JUNE 2	0.07654

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	JUNE 2	119.22
JAPANESE YEN	JUNE 2	107.40
DUTCH GUILDER	JUNE 2	109.69
U.K. POUND	JUNE 2	72.39
CANADIAN DOLLAR	JUNE 2	80.04
FRENCH FRANC	JUNE 2	73.31
SWISS FRANC	JUNE 2	160.03
BELGIAN FRANC	JUNE 2	88.35
ITALIAN LIRA	JUNE 2	43.48

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

U.S. DOLLAR	JUNE 2	113.17
GERMAN MARK	JUNE 2	138.64
JAPANESE YEN	JUNE 2	120.80
DUTCH GUILDER	JUNE 2	122.51
U.K. POUND	JUNE 2	77.94
CANADIAN DOLLAR	JUNE 2	87.37
FRENCH FRANC	JUNE 2	78.86
SWISS FRANC	JUNE 2	179.30
BELGIAN FRANC	JUNE 2	97.24
ITALIAN LIRA	JUNE 2	45.31
SWEDISH KRONA	JUNE 2	82.63

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

CANADIAN DOLLAR	JUNE 2	-1.53
U.K. POUND	JUNE 2	1.38
GERMAN MARK	JUNE 2	5.97
FRENCH FRANC	JUNE 2	-12.87
SWISS FRANC	JUNE 2	10.41
DUTCH GUILDER	JUNE 2	5.89
JAPANESE YEN	JUNE 2	7.50
ITALIAN LIRA	JUNE 2	-9.69

SERIES NAME

LAST VALUE PLOTTED  
DATE VALUE

CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING

U.S. DOLLARS PER FINE OUNCE JUNE 2 321.69

CHART 4. CALL MONEY RATES

U.S. FEDERAL FUNDS	JUNE 2	13.43
OVERNIGHT EURO-DOLLAR DEPOSITS	JUNE 2	13.81
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	MAY 28	13.13
CANADA	MAY 14	15.93
GERMANY	MAY 28	8.70
EURO-DM	MAY 21	8.28
JAPAN	MAY 28	7.25
FRANCE	MAY 28	16.25
NETHERLANDS	JAN. 1	10.30
EURO-SWISS FRANC	MAY 21	1.31

CHART 5. 3-MONTH INTEREST RATES

U.S. 90-DAY CD'S, SECONDARY MARKET	JUNE 2	13.52
GERMAN INTERBANK LOAN	JUNE 2	9.11
JAPANESE BANK LOANS & DISCOUNTS	JUNE 2	7.25
CANADIAN FINANCE PAPER	JUNE 2	15.85
INTERBANK STERLING	JUNE 2	13.38
SWISS INTERBANK LOAN	JUNE 2	4.25
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	JUNE 2	11.27

CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON

OVERNIGHT	JUNE 2	13.81
7-DAY	JUNE 2	14.14
1-MONTH	JUNE 2	14.38
3-MONTH	JUNE 2	14.42
6-MONTH	JUNE 2	14.45
1-YEAR	JUNE 2	14.33

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

OVERNIGHT EURO-DOLLAR DEPOSITS	JUNE 2	13.81
U.S. FEDERAL FUNDS	JUNE 2	13.43
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	JUNE 2	0.38
3-MONTH EURO-DOLLAR DEPOSIT RATE	JUNE 2	14.42
U.S. 90-DAY CD'S, SECONDARY MARKET	JUNE 2	13.52
DIFFERENTIAL	JUNE 2	0.90

SERIES NAME

LAST VALUE PLOTTED  
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	JUNE 2	14.42
INTERBANK STERLING (LONDON), COVERED	JUNE 2	14.80
DIFFERENTIAL	JUNE 2	-0.38
U.S. COMMERCIAL PAPER	JUNE 2	13.11
CANADIAN FINANCE PAPER, COVERED	JUNE 2	14.26
DIFFERENTIAL	JUNE 2	-1.15
EURO-DOLLAR DEPOSIT	JUNE 2	14.42
INTERBANK DM (FRANKFURT), COVERED	JUNE 2	15.22
DIFFERENTIAL	JUNE 2	-0.80
EURO-DOLLAR DEPOSIT	JUNE 2	14.42
SWISS INTERBANK, COVERED	JUNE 2	14.77
DIFFERENTIAL	JUNE 2	-0.35

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	MAY 28	13.66
GERMANY	MAY 21	8.87
JAPAN (MONTHLY)	APRIL	7.60
SWITZERLAND	MAY 21	5.88
CANADA	MAY 14	14.61
FRANCE	MARCH 19	16.33
NETHERLANDS	JAN. 1	11.12
UNITED KINGDOM	MAY 21	12.47

U.S. CORPORATE

AAA BONDS	APRIL	14.46
EURO-DOLLAR BONDS	MARCH	12.96

CHART 10. STOCK INDICES

UNITED STATES	MAY 19	118.42
UNITED KINGDOM	MAY 19	123.54
CANADA	MAY 19	150.65
GERMANY	MAY 19	98.55
SWITZERLAND	MAY 19	86.26
NETHERLANDS	MAY 19	88.40
FRANCE	MAY 19	109.48
JAPAN	MAY 19	149.04

# FEDERAL RESERVE statistical release



H. 10 (512)

## FOREIGN EXCHANGE RATES

JUNE 7, 1982

FOR THE WEEK ENDING JUNE 4, 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 31	JUNE 1	JUNE 2	JUNE 3	JUNE 4
ARGENTINA	PESO		14500.00	14500.00	14500.00	14700.00
*AUSTRALIA	DOLLAR		104.60	104.56	104.79	104.77
AUSTRIA	SCHILLING		16.710	16.780	16.650	16.580
BELGIUM	FRANC		44.870	44.800	44.660	44.620
BRAZIL	CRUZEIRO		164.17	164.17	164.17	164.17
CANADA	DOLLAR		1.2491	1.2455	1.2438	1.2499
CHILE	PESO		39.300	39.300	39.300	39.300
CHINA, P.R.	YUAN		1.8331	1.8514	1.8514	1.8514
COLOMBIA	PESO		62.500	62.500	62.500	62.500
DENMARK	KRONE		8.0575	8.0775	8.0650	8.0700
FINLAND	MARKKA		4.5690	4.5955	4.5760	4.5610
FRANCE	FRANC		6.1740	6.1630	6.1750	6.1700
GERMANY	D. MARK	H	2.3763	2.3690	2.3630	2.3650
GREECE	DRACHMA		64.950	65.550	64.900	64.700
HONG KONG	DOLLAR		5.7770	5.7800	5.7650	5.7775
INDIA	RUPEE	O	9.3800	9.3800	9.3500	9.3400
INDONESIA	RUPIAH		654.50	654.50	654.50	654.50
IRAN	RIAL		NA	NA	NA	NA
*IRELAND	POUND	L	145.50	146.10	146.15	146.25
ISRAEL	SHEKEL		22.080	22.080	22.310	22.240
ITALY	LIRA		1314.00	1313.00	1312.00	1311.00
JAPAN	YEN	I	244.30	244.70	243.20	243.65
MALAYSIA	DOLLAR		2.3040	2.3100	2.3015	2.3025
MEXICO	PESO		47.3200	47.3100	47.3800	47.3700
NETHERLANDS	GUILDER	D	2.6370	2.6290	2.6150	2.6200
*NEW ZEALAND	DOLLAR		76.100	75.850	76.030	76.100
NORWAY	KRONE		6.0825	6.0800	6.0575	6.0650
PERU	SOL	A	641.50	641.50	641.50	647.75
PHILIPPINES	PESO		8.4250	8.4250	8.4250	8.4250
PORTUGAL	ESCUDO		72.000	73.000	72.550	72.250
SINGAPORE	DOLLAR	Y	2.1040	2.1090	2.1015	2.1030
*SOUTH AFRICA	RAND		92.30	91.86	91.90	92.15
SOUTH KOREA	WON		731.75	734.75	734.75	735.75
SPAIN	PESETA		105.510	106.580	105.880	105.320
SRI LANKA	RUPEE		20.750	20.750	20.750	20.750
SWEDEN	KRONA		5.8975	5.8800	5.8750	5.8850
SWITZERLAND	FRANC		2.0250	2.0200	2.0240	2.0290
THAILAND	BAHT		23.000	23.000	23.000	23.000
*UNITED KINGDOM	POUND		178.75	179.15	179.62	179.50
VENEZUELA	BOLIVAR		4.2960	4.2960	4.2960	4.2960

\* VALUE IN U.S. CENTS