

(516/517)

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OF CHICAGO

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JUN 18 1982
FEDERAL RESERVE
BANK OF CHICAGO

Selected Interest & Exchange Rates

Weekly Series of Charts

June 14, 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

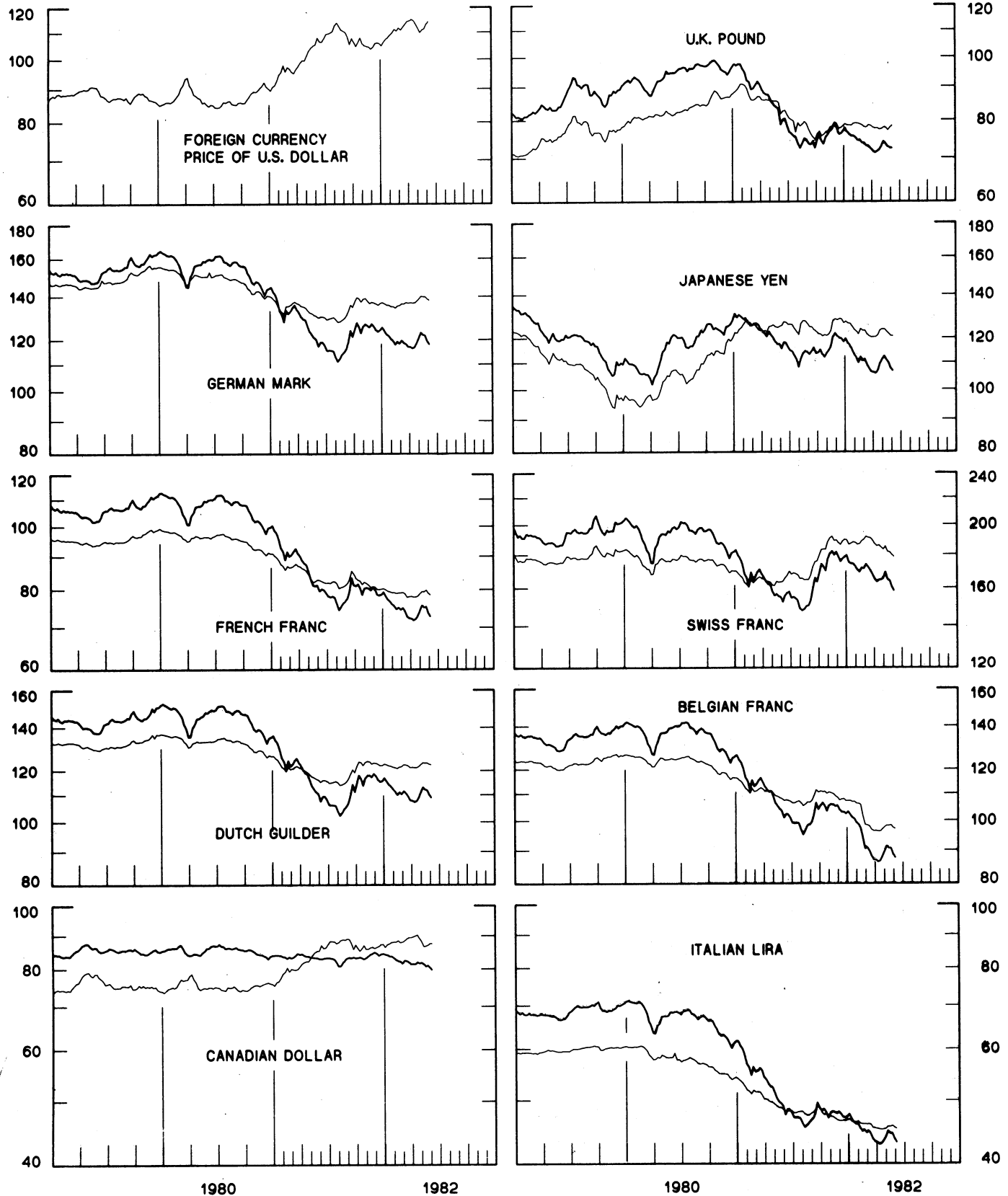


CHART 2
3-MONTH FORWARD EXCHANGE RATES
 PREMIUM (+) OR (-)
 AVERAGES FOR WEEK ENDING WEDNESDAY

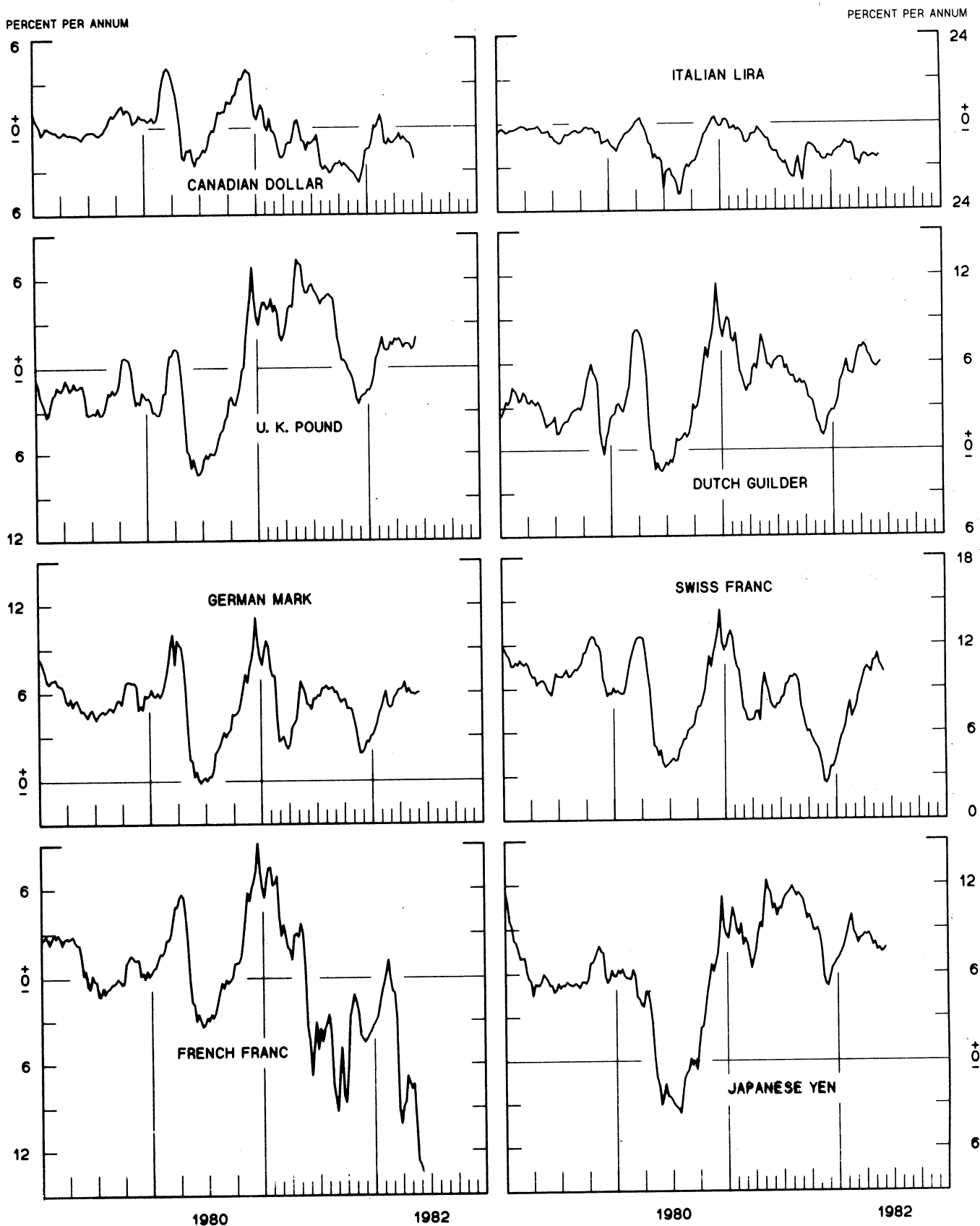


CHART 3
PRICE OF GOLD IN LONDON
AVERAGES FOR WEEK ENDING WEDNESDAY

U.S. DOLLARS PER FINE OUNCE

U.S. DOLLARS PER FINE OUNCE

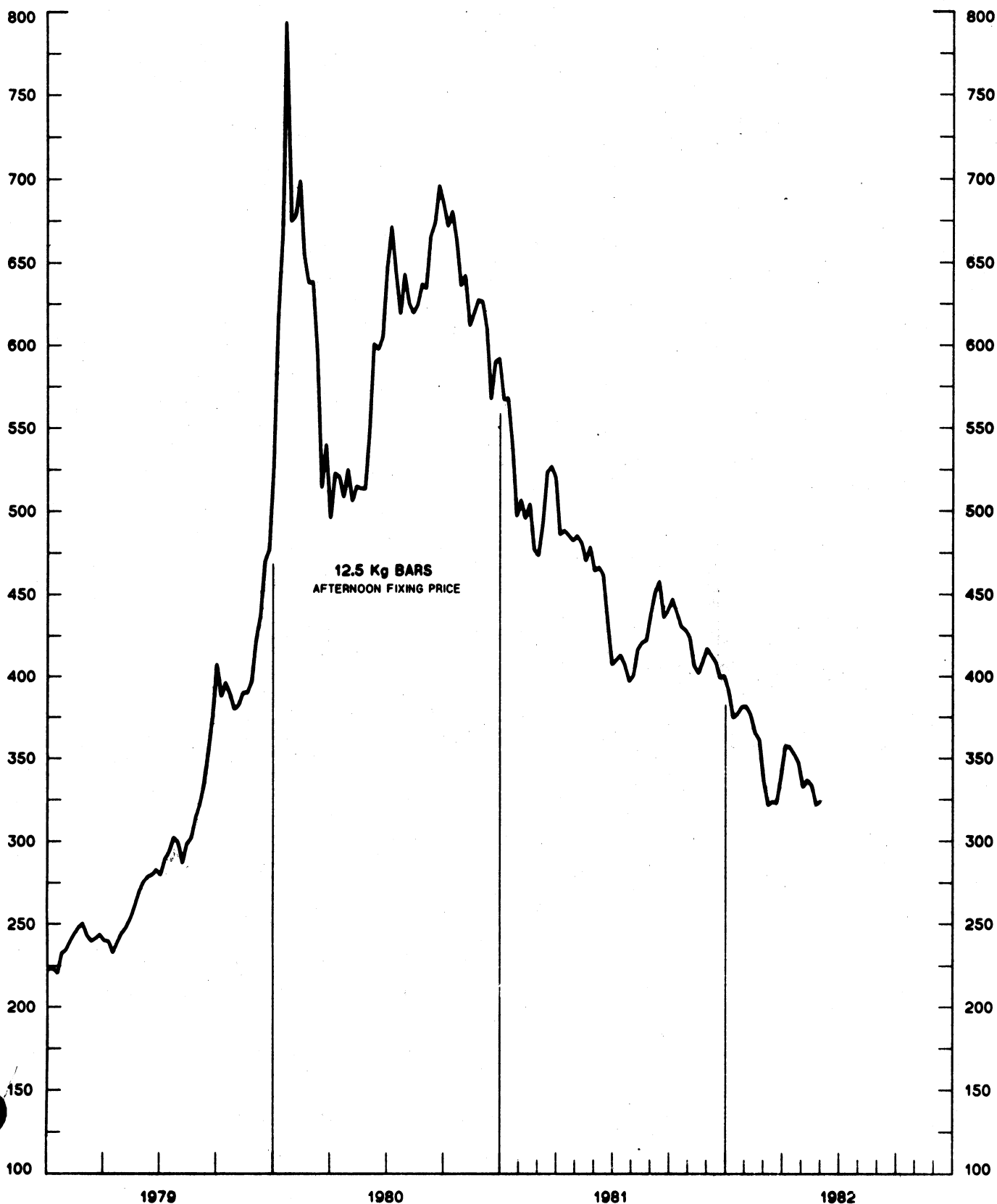
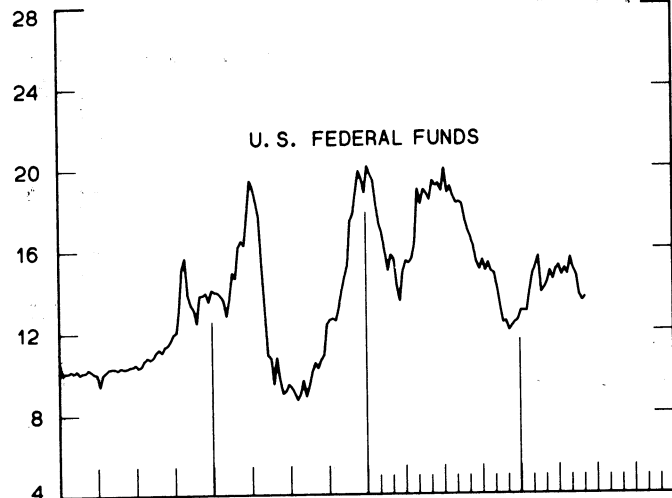


CHART 4
CALL MONEY RATES
 WEEKLY SERIES

PERCENT PER ANNUM



PERCENT PER ANNUM

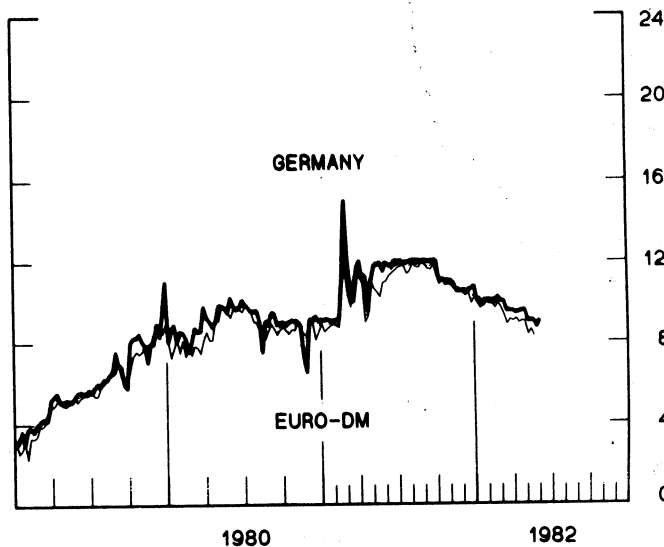
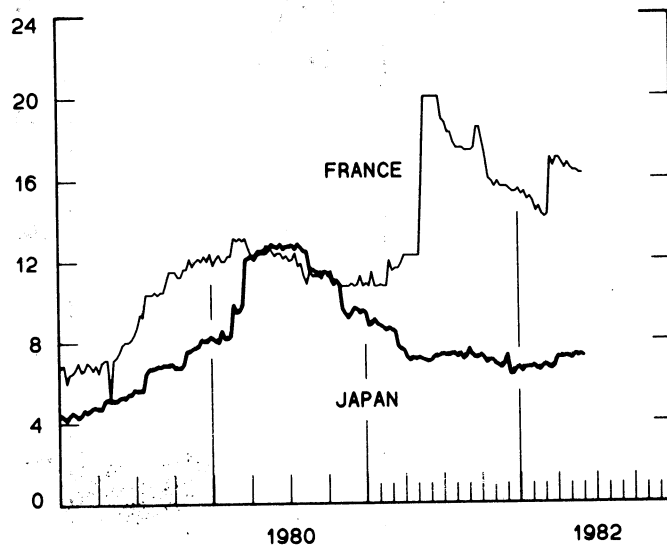
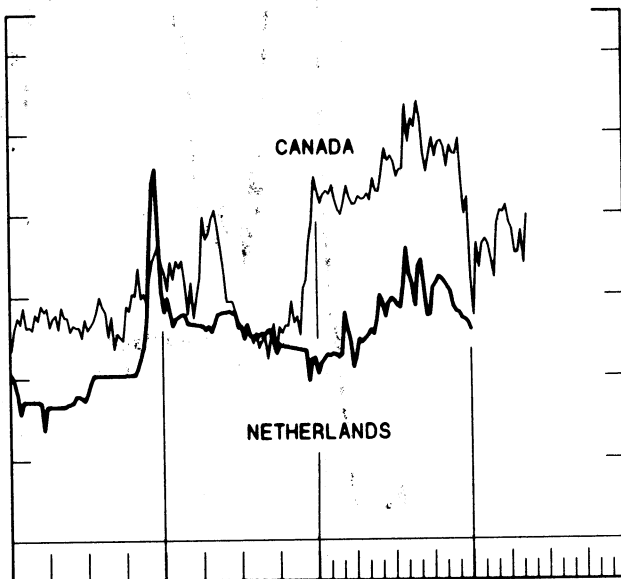
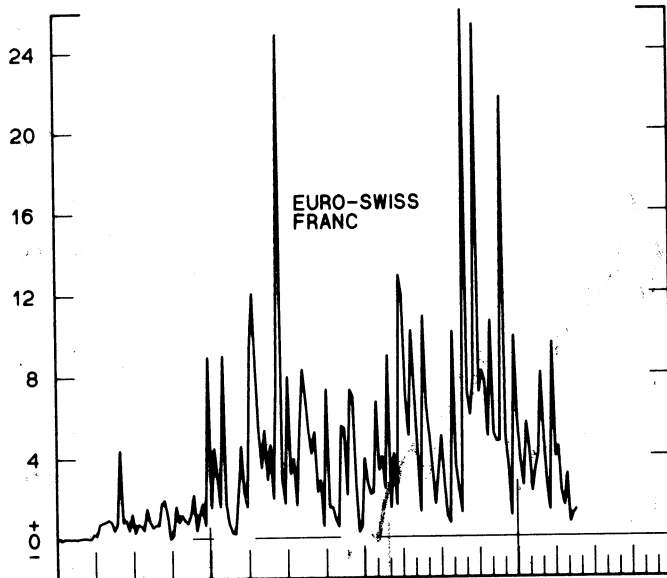
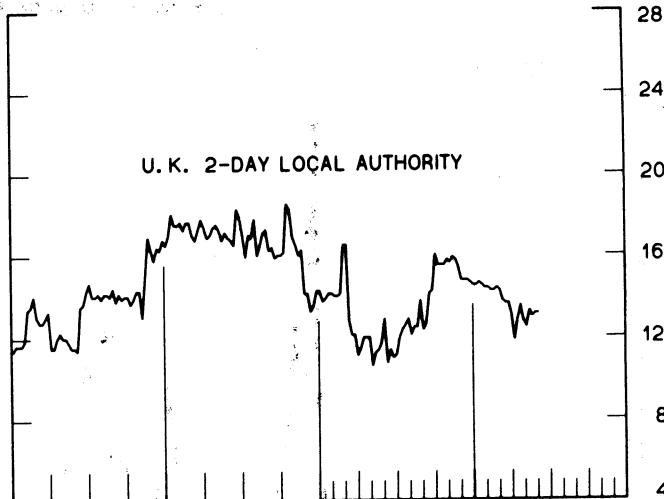
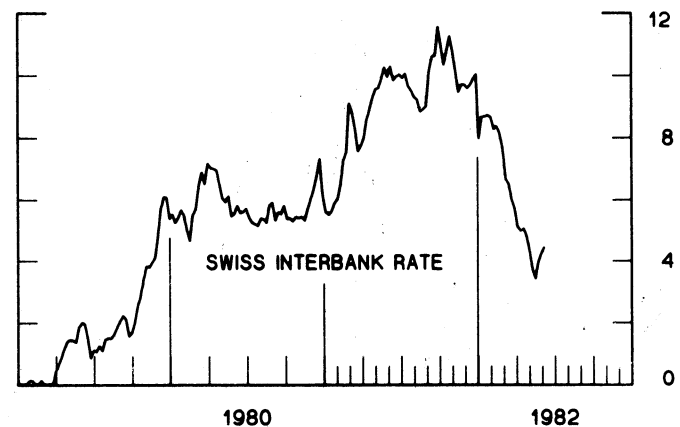
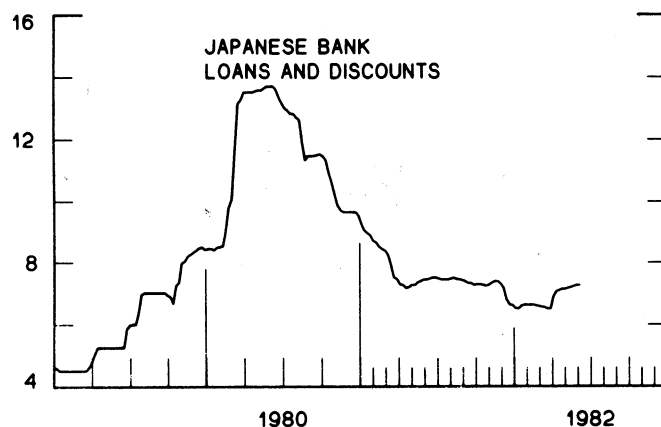
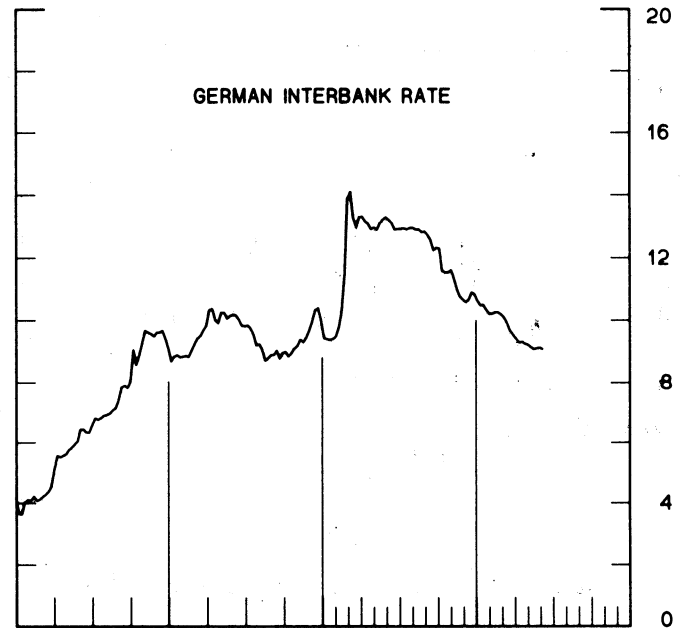
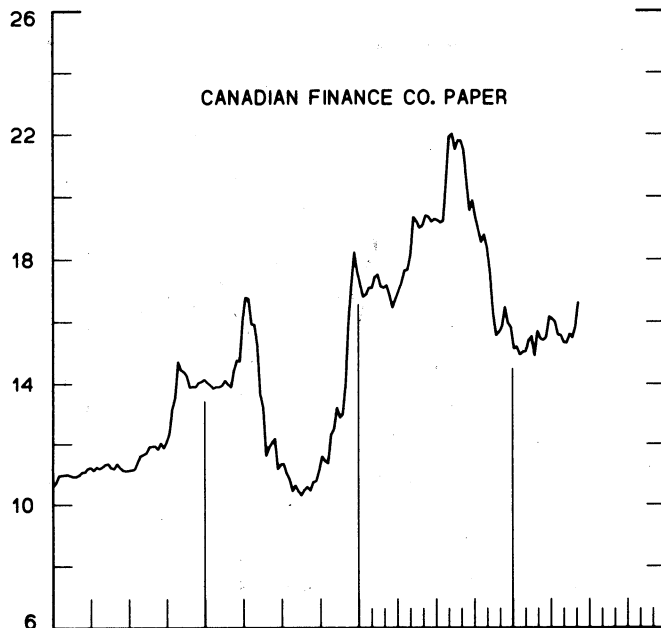
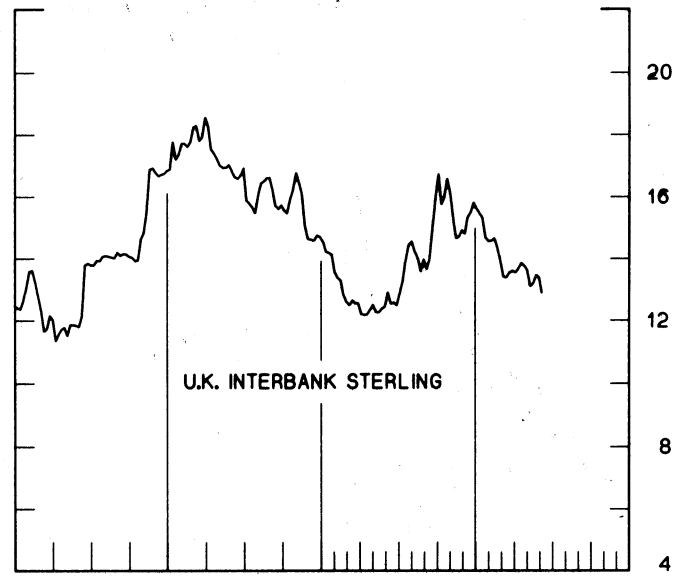
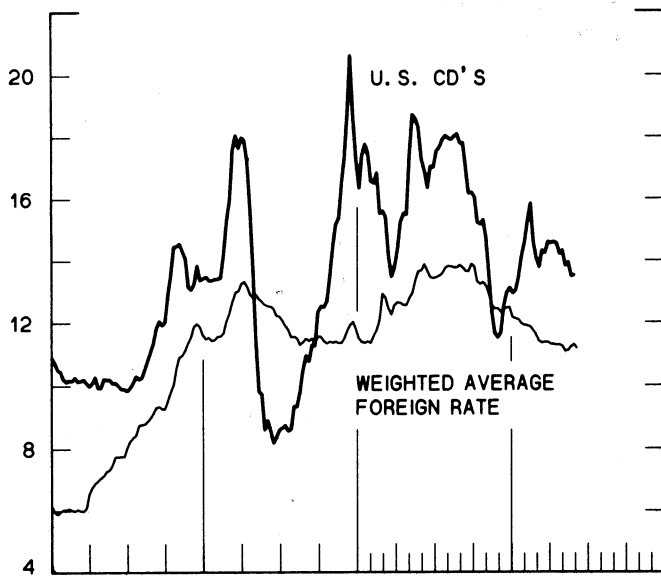


CHART 5
3-MONTH INTEREST RATES
 WEEKLY SERIES

PERCENT PER ANNUM

PERCENT PER ANNUM



1980

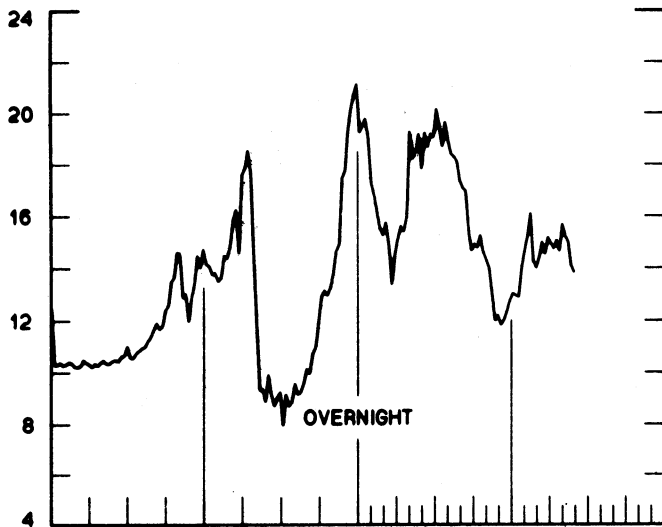
1982

1980

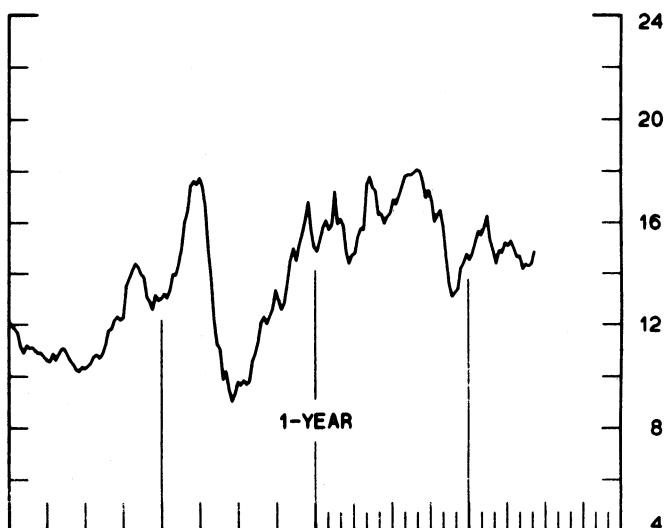
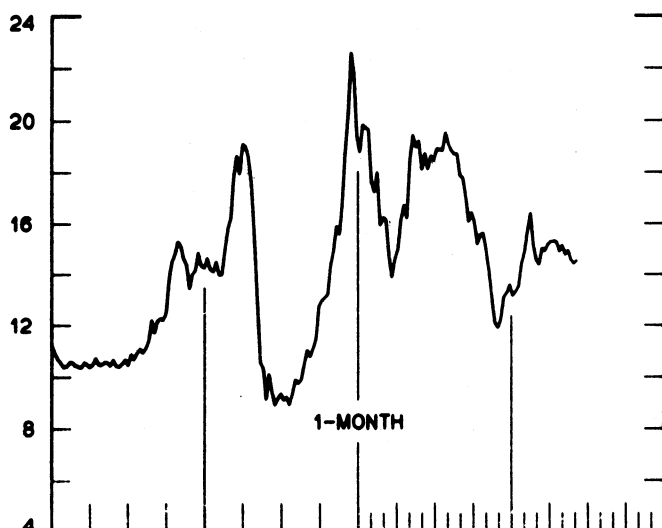
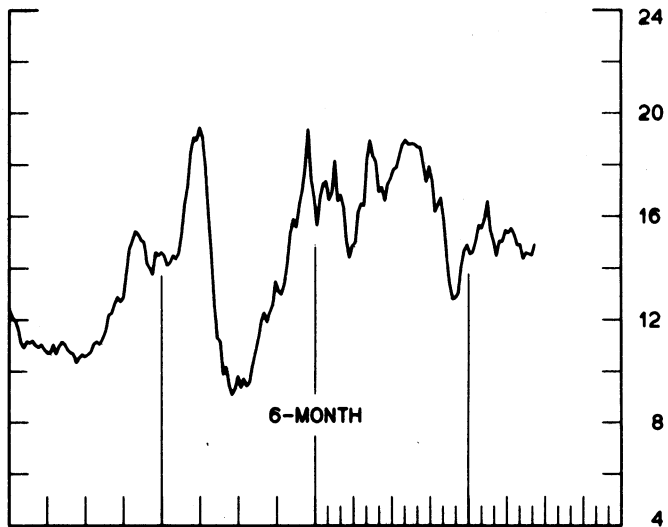
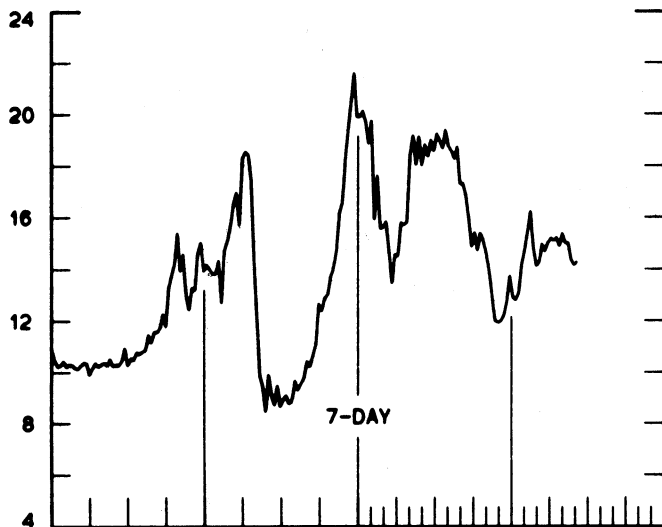
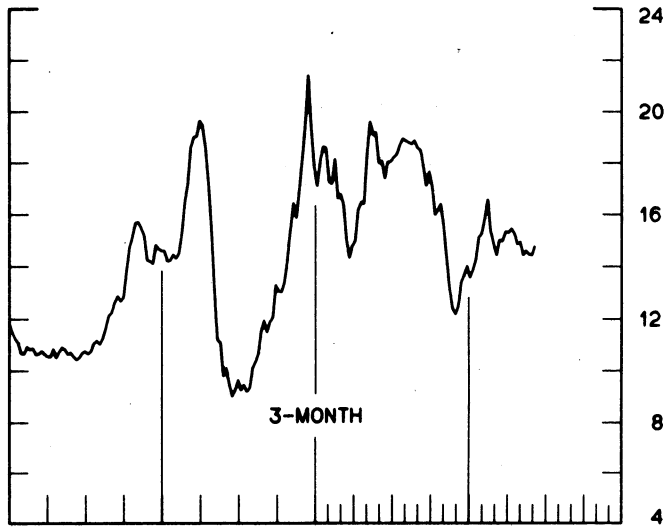
1982

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

PERCENT PER ANNUM



PERCENT PER ANNUM



1980

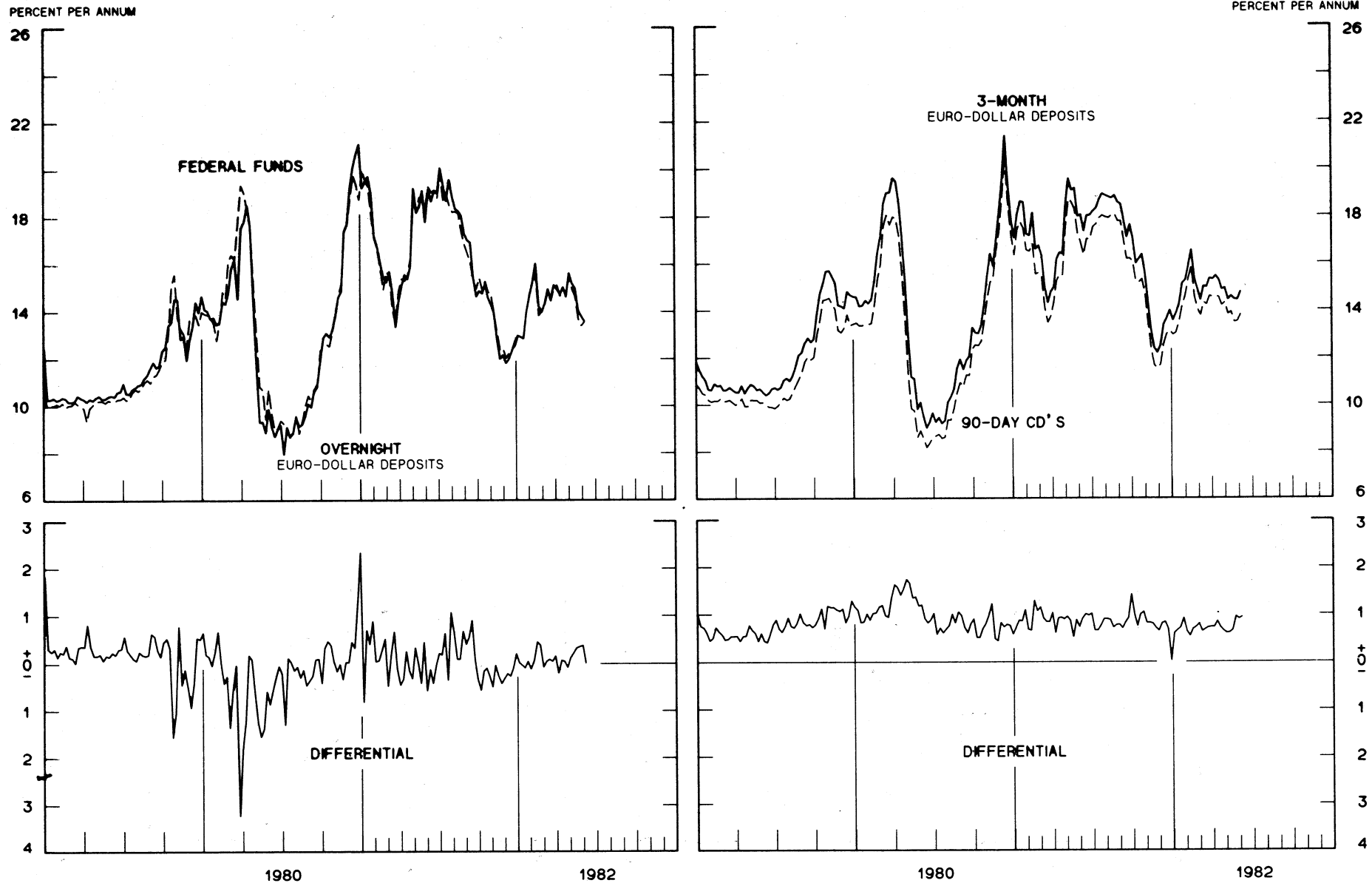
1982

1980

1982

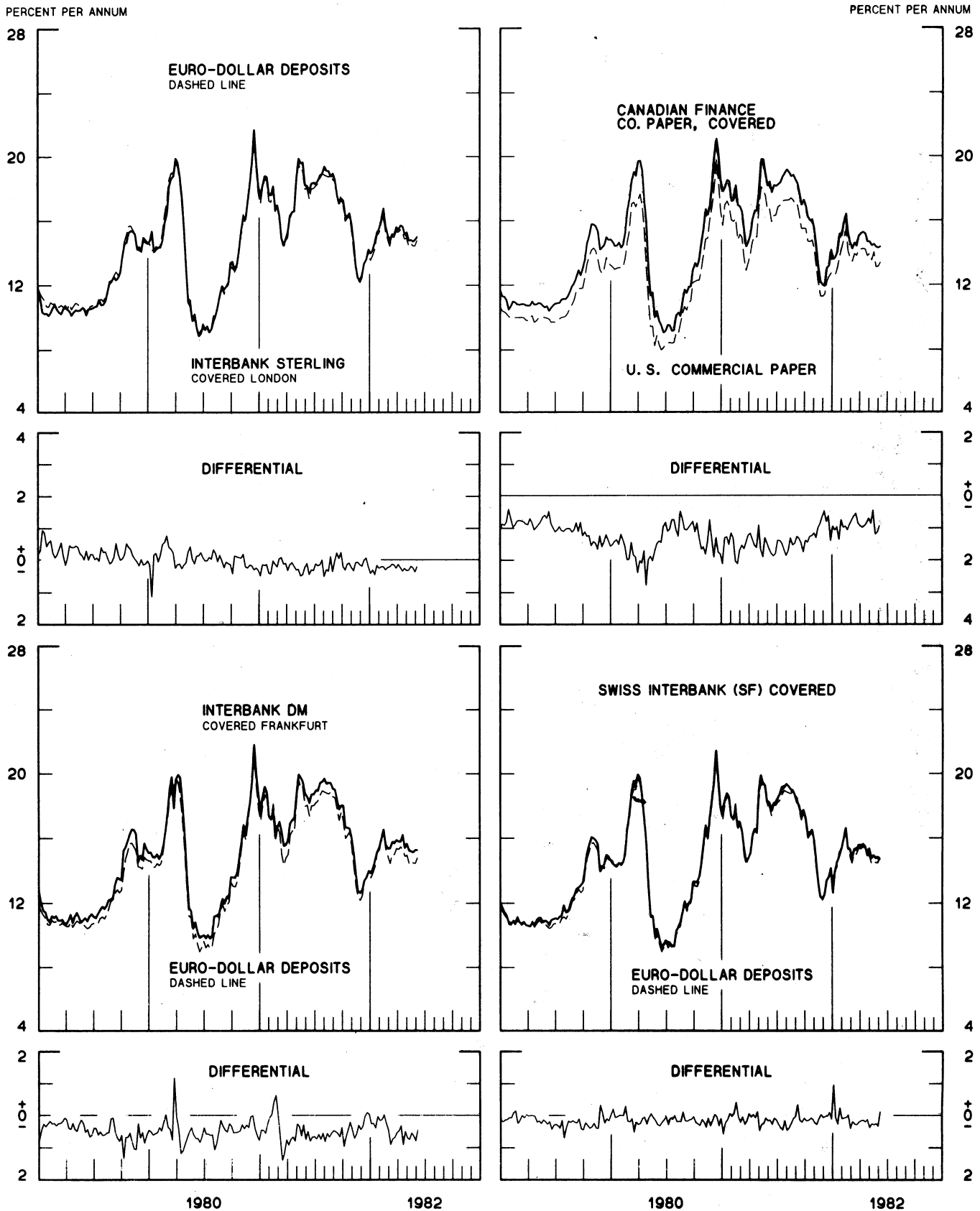
CHART 7
SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES

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 FUNDSDIFFERENTIAL: 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

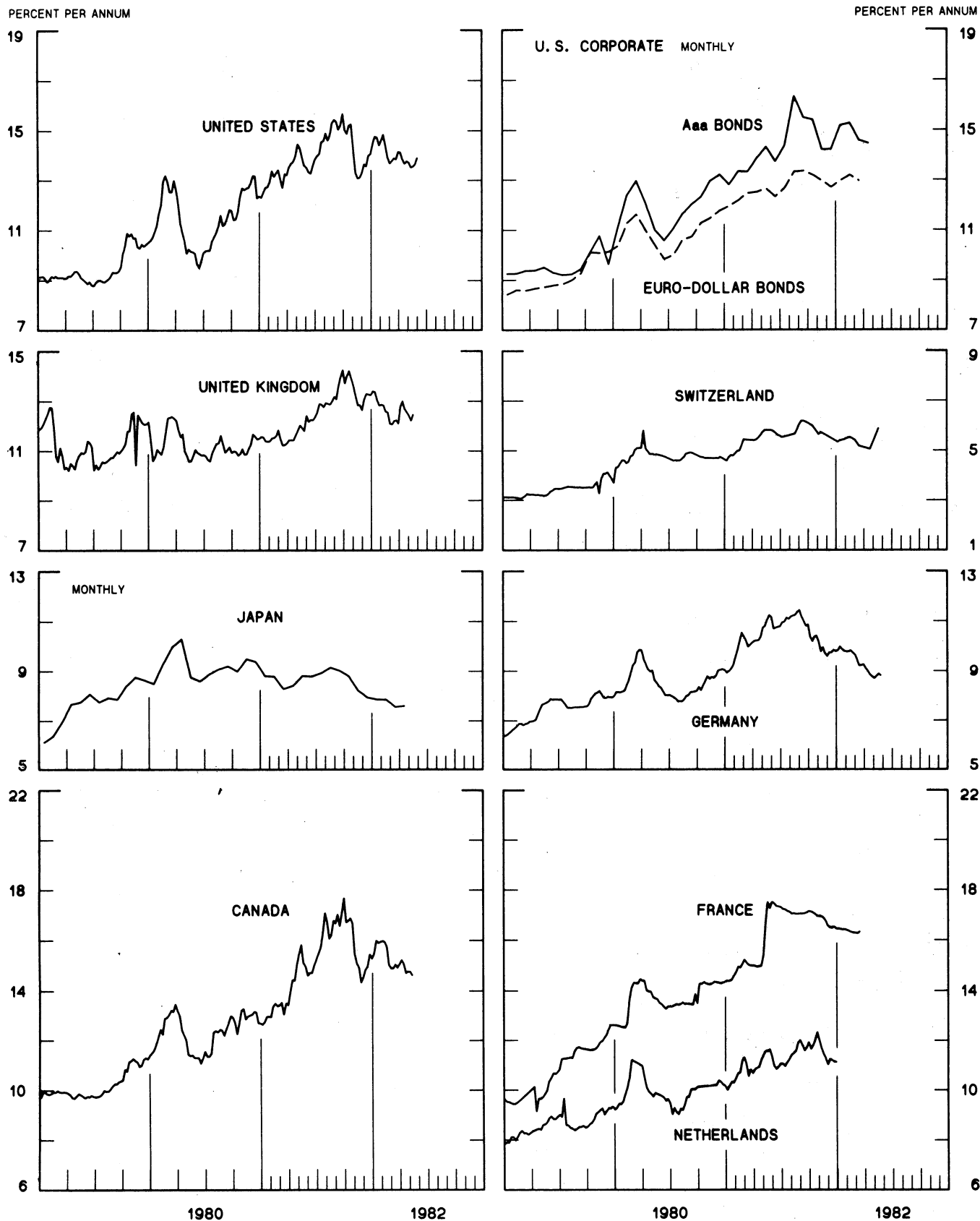
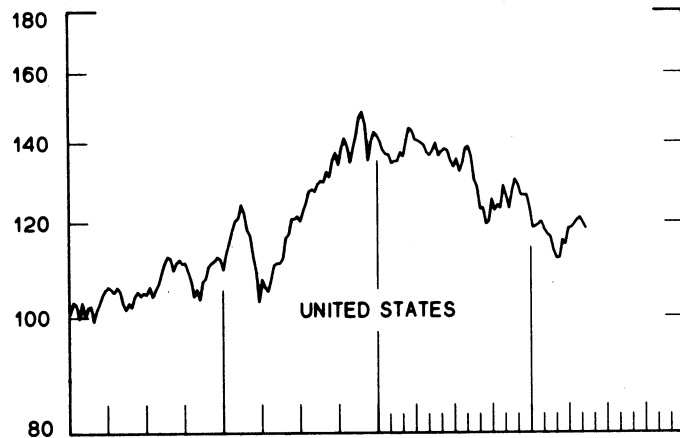
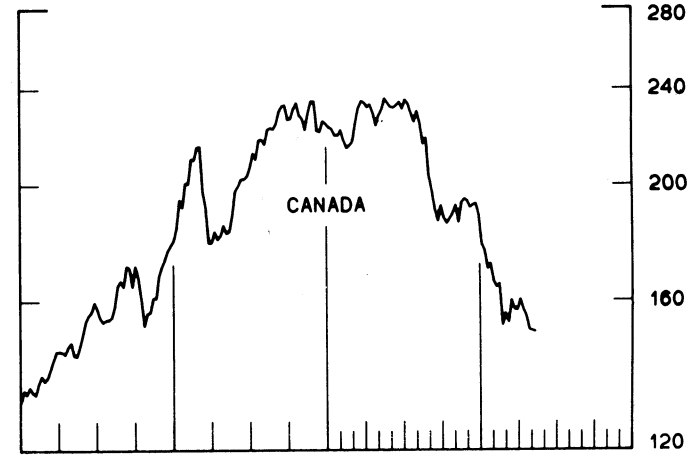
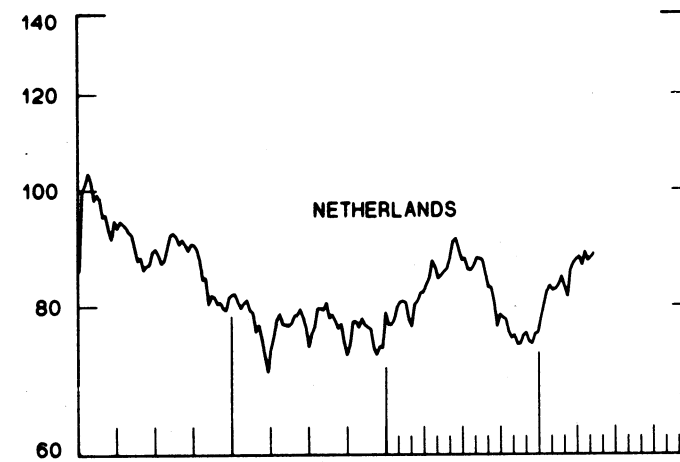
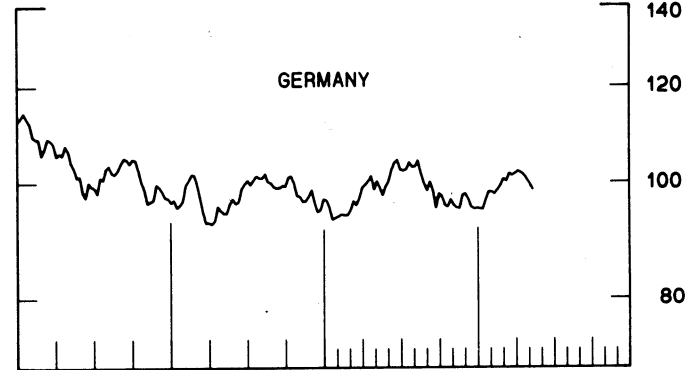
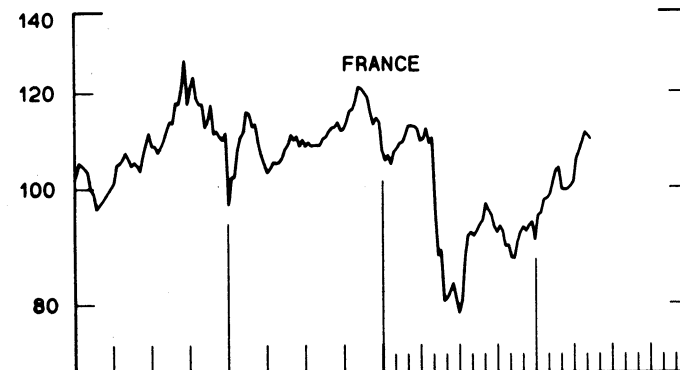
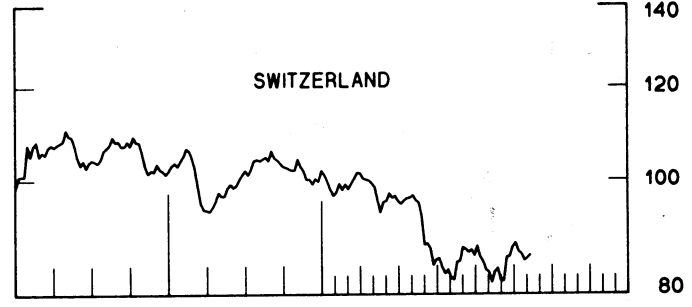
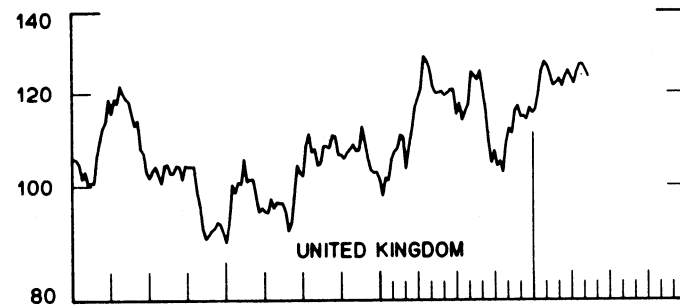
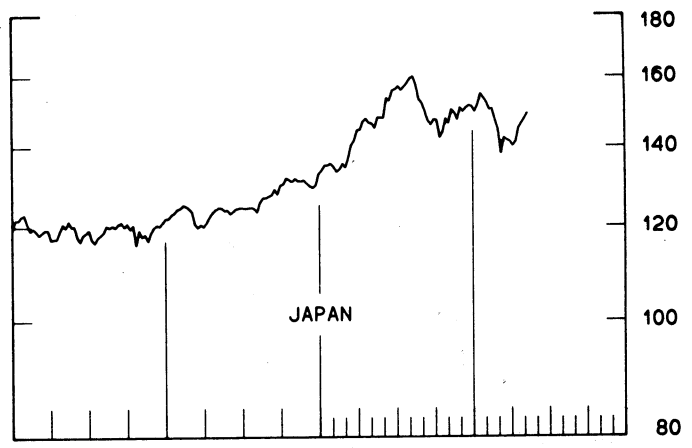


CHART 10
INDUSTRIAL STOCK INDICES
WEEKLY SERIES

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	JUNE 9	41.93
JAPANESE YEN	JUNE 9	0.40705
DUTCH GUILDER	JUNE 9	37.87
U.K. POUND	JUNE 9	178.75
CANADIAN DOLLAR	JUNE 9	79.75
FRENCH FRANC	JUNE 9	16.09
SWISS FRANC	JUNE 9	49.08
BELGIAN FRANC	JUNE 9	2.21828
ITALIAN LIRA	JUNE 9	0.07574

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	JUNE 9	117.96
JAPANESE YEN	JUNE 9	106.58
DUTCH GUILDER	JUNE 9	108.72
U.K. POUND	JUNE 9	72.30
CANADIAN DOLLAR	JUNE 9	79.48
FRENCH FRANC	JUNE 9	72.50
SWISS FRANC	JUNE 9	157.91
BELGIAN FRANC	JUNE 9	87.41
ITALIAN LIRA	JUNE 9	43.02

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

U.S. DOLLAR	JUNE 9	114.16
GERMAN MARK	JUNE 9	138.02
JAPANESE YEN	JUNE 9	120.69
DUTCH GUILDER	JUNE 9	122.24
U.K. POUND	JUNE 9	78.43
CANADIAN DOLLAR	JUNE 9	87.36
FRENCH FRANC	JUNE 9	78.48
SWISS FRANC	JUNE 9	178.11
BELGIAN FRANC	JUNE 9	96.86
ITALIAN LIRA	JUNE 9	45.13
SWEDISH KRONA	JUNE 9	82.50

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

CANADIAN DOLLAR	JUNE 9	-2.20
U.K. POUND	JUNE 9	2.03
GERMAN MARK	JUNE 9	6.00
FRENCH FRANC	JUNE 9	-13.50
SWISS FRANC	JUNE 9	10.09
DUTCH GUILDER	JUNE 9	6.04
JAPANESE YEN	JUNE 9	7.74
ITALIAN LIRA	JUNE 9	-9.02

SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING

U.S. DOLLARS PER FINE OUNCE	JUNE 9	323.82
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CHART 4. CALL MONEY RATES

U.S. FEDERAL FUNDS	JUNE 9	13.60
OVERNIGHT EURO-DOLLAR DEPOSITS	JUNE 9	13.61
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	JUNE 4	13.13
CANADA	MAY 14	15.93
GERMANY	JUNE 4	9.00
EURO-DM	MAY 21	8.28
JAPAN	JUNE 4	7.19
FRANCE	JUNE 4	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 9	13.81
GERMAN INTERBANK LOAN	JUNE 9	9.07
JAPANESE BANK LOANS & DISCOUNTS	JUNE 9	7.25
CANADIAN FINANCE PAPER	JUNE 9	16.61
INTERBANK STERLING	JUNE 9	12.88
SWISS INTERBANK LOAN	JUNE 9	4.44
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	JUNE 9	11.15

CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON

OVERNIGHT	JUNE 9	13.61
7-DAY	JUNE 9	14.25
1-MONTH	JUNE 9	14.48
3-MONTH	JUNE 9	14.75
6-MONTH	JUNE 9	14.86
1-YEAR	JUNE 9	14.81

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

OVERNIGHT EURO-DOLLAR DEPOSITS	JUNE 9	13.61
U.S. FEDERAL FUNDS	JUNE 9	13.60
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	JUNE 9	0.01
3-MONTH EURO-DOLLAR DEPOSIT RATE	JUNE 9	14.75
U.S. 90-DAY CD'S, SECONDARY MARKET	JUNE 9	13.81
DIFFERENTIAL	JUNE 9	0.94

SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	JUNE 9	14.75
INTERBANK STERLING (LONDON), COVERED	JUNE 9	14.97
DIFFERENTIAL	JUNE 9	-0.22
U.S. COMMERCIAL PAPER	JUNE 9	13.37
CANADIAN FINANCE PAPER, COVERED	JUNE 9	14.32
DIFFERENTIAL	JUNE 9	-0.95
EURO-DOLLAR DEPOSIT	JUNE 9	14.75
INTERBANK DM (FRANKFURT), COVERED	JUNE 9	15.21
DIFFERENTIAL	JUNE 9	-0.46
EURO-DOLLAR DEPOSIT	JUNE 9	14.75
SWISS INTERBANK, COVERED	JUNE 9	14.64
DIFFERENTIAL	JUNE 9	0.11

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	JUNE 4	13.92
GERMANY	MAY 28	8.80
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 11, 1982

FOR THE WEEK ENDING JUNE 11, 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)				
		JUNE 7	JUNE 8	JUNE 9	JUNE 10	JUNE 11
ARGENTINA	PESO	14700.00	14700.00	14700.00	14700.00	15050.00
*AUSTRALIA	DOLLAR	104.56	104.27	104.01	103.83	104.00
AUSTRIA	SCHILLING	16.810	16.820	16.990	17.010	16.890
BELGIUM	FRANC	45.010	45.410	45.720	45.590	45.350
BRAZIL	CRUZEIRO	164.17	167.04	167.04	167.04	167.04
CANADA	DOLLAR	1.2540	1.2584	1.2639	1.2612	1.2619
CHILE	PESO	39.300	39.300	39.300	39.300	39.300
CHINA, P.R.	YUAN	1.8514	1.8625	1.8756	1.8756	1.8868
COLOMBIA	PESO	62.500	63.100	63.100	63.100	63.550
DENMARK	KRONE	8.1105	8.1600	8.2150	8.2300	8.1800
FINLAND	MARKKA	4.5955	4.5815	4.6265	4.6300	4.6280
FRANCE	FRANC	6.1930	6.2425	6.3000	6.3015	6.3300
GERMANY	D. MARK	2.3820	2.4005	2.4145	2.4130	2.3945
GREECE	DRACHMA	65.500	65.700	66.600	66.400	65.750
HONG KONG	DOLLAR	5.8250	5.8210	5.8375	5.8400	5.8270
INDIA	RUPEE	9.3700	9.3700	9.3700	9.3900	9.4000
INDONESIA	RUPIAH	654.50	654.50	654.50	654.50	655.25
IRAN	RIAL	NA	NA	NA	NA	NA
*IRELAND	POUND	145.00	144.20	143.25	143.30	144.50
ISRAEL	SHEKEL	22.330	22.390	22.470	22.560	22.620
ITALY	LIRA	1318.00	1327.00	1334.00	1336.00	1336.00
JAPAN	YEN	245.65	247.00	248.95	249.30	247.55
MALAYSIA	DOLLAR	2.3150	2.3180	2.3200	2.3250	2.3180
MEXICO	PESO	47.4500	47.4700	47.5300	47.5500	47.7000
NETHERLANDS	GUILDER	2.6405	2.6565	2.6720	2.6660	2.6500
*NEW ZEALAND	DOLLAR	75.900	75.650	75.400	75.300	75.500
NORWAY	KRONE	6.1025	6.1150	6.1290	6.1430	6.1300
PERU	SOL	647.75	647.75	647.75	647.75	655.75
PHILIPPINES	PESO	8.4250	8.4250	8.4250	8.4250	8.4250
PORTUGAL	ESCUDO	72.850	72.800	73.250	73.450	73.200
SINGAPORE	DOLLAR	2.1140	2.1165	2.1200	2.1270	2.1180
*SOUTH AFRICA	RAND	91.75	91.95	90.95	90.85	90.83
SOUTH KOREA	WON	735.75	737.05	737.05	737.05	738.55
SPAIN	PESETA	106.550	106.560	107.610	107.350	106.970
SRI LANKA	RUPEE	20.750	20.750	20.750	20.750	20.750
SWEDEN	KRONA	5.9130	5.9500	5.9750	5.9700	5.9400
SWITZERLAND	FRANC	2.0320	2.0450	2.0570	2.0630	2.0490
THAILAND	BAHT	23.000	23.000	23.000	23.000	23.000
*UNITED KINGDOM	POUND	179.00	178.20	177.45	176.40	177.45
VENEZUELA	BOLIVAR	4.2960	4.2960	4.2960	4.2960	4.2945

* VALUE IN U.S. CENTS