

S-440

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FEDERAL RESERVE BANK
OF CHICAGO

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JUN 24 1982
FEDERAL RESERVE BANK
OF CHICAGO

Selected Interest & Exchange Rates

Weekly Series of Charts

June 21, 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:

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

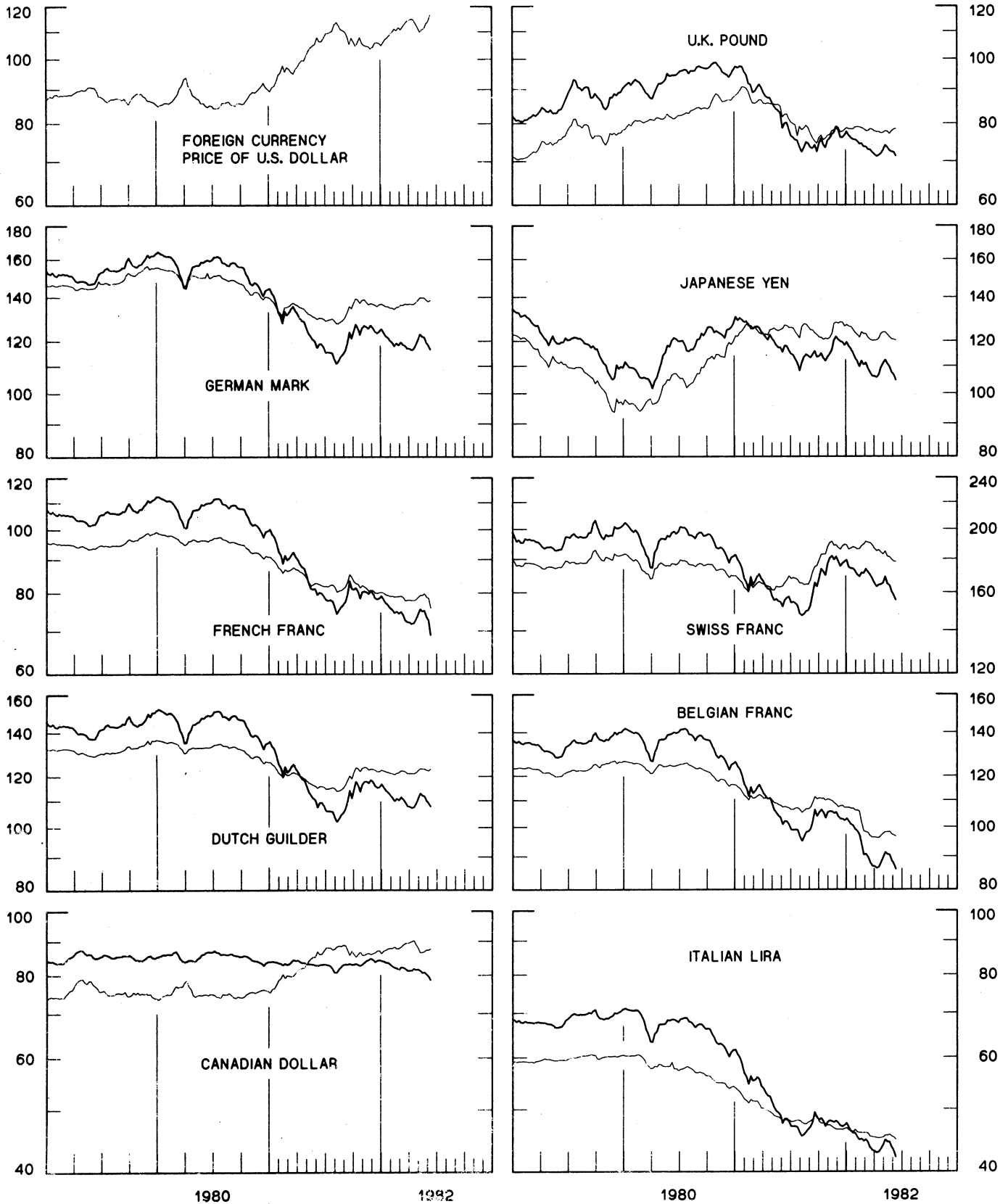


CHART 2
3-MONTH FORWARD EXCHANGE RATES

PREMIUM (+) OR (-)
 AVERAGES FOR WEEK ENDING WEDNESDAY

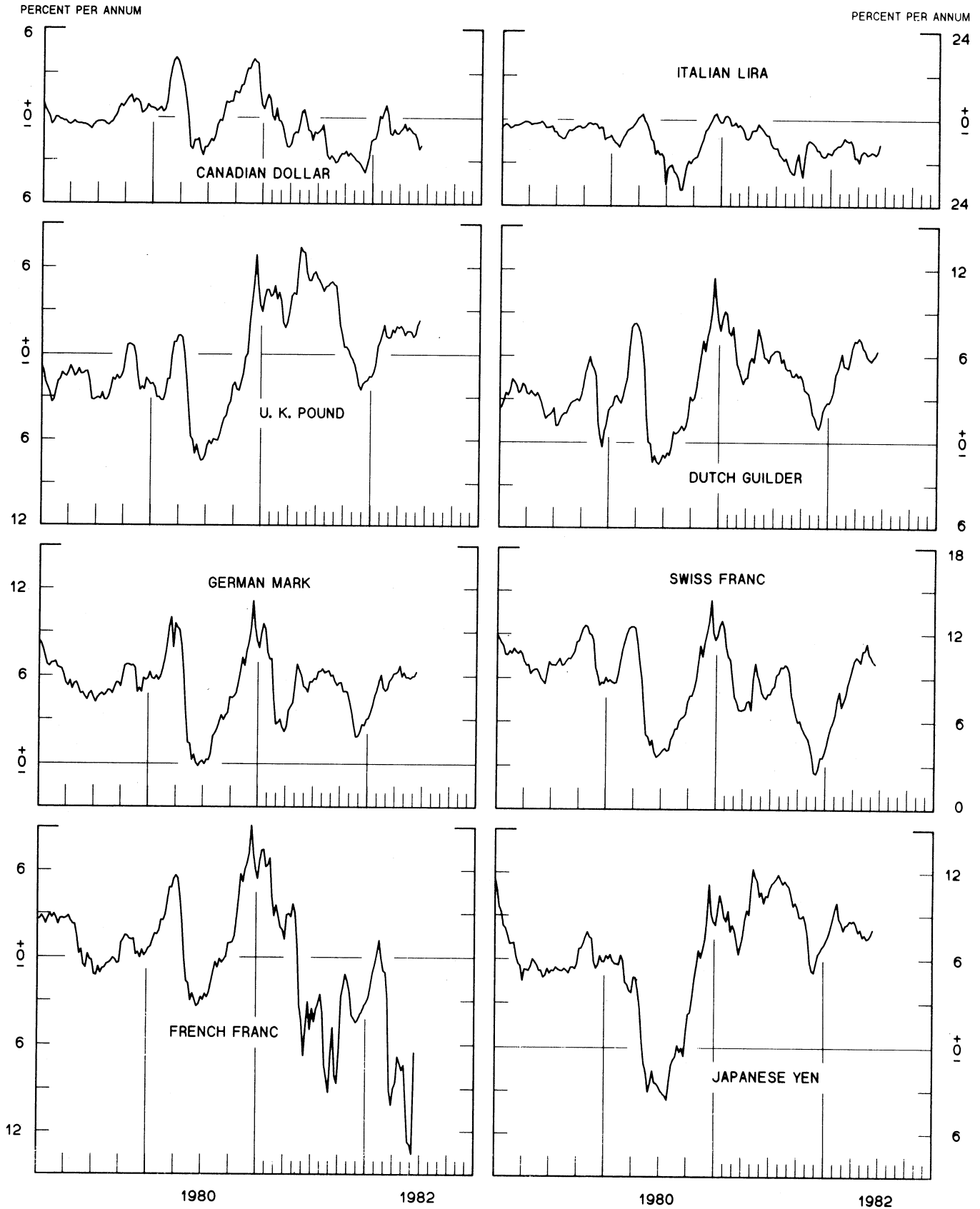


CHART 3
PRICE OF GOLD IN LONDON
AVERAGES FOR WEEK ENDING WEDNESDAY

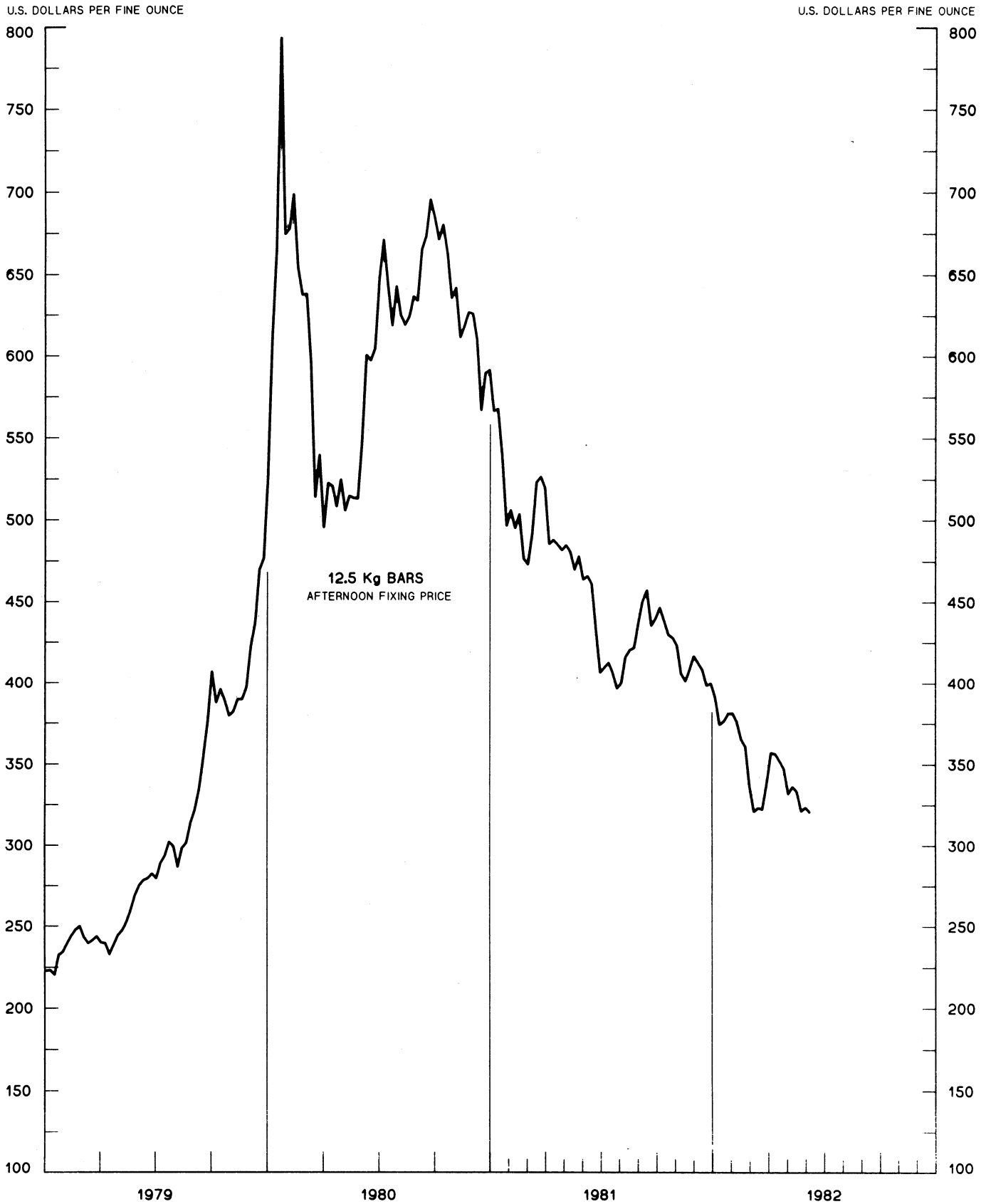
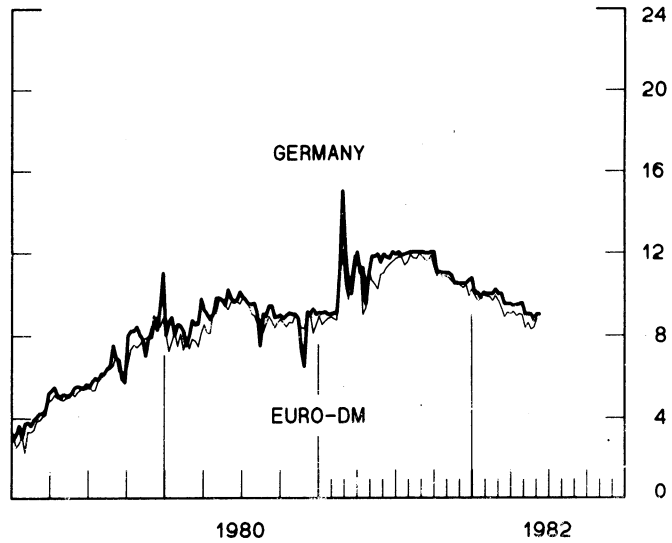
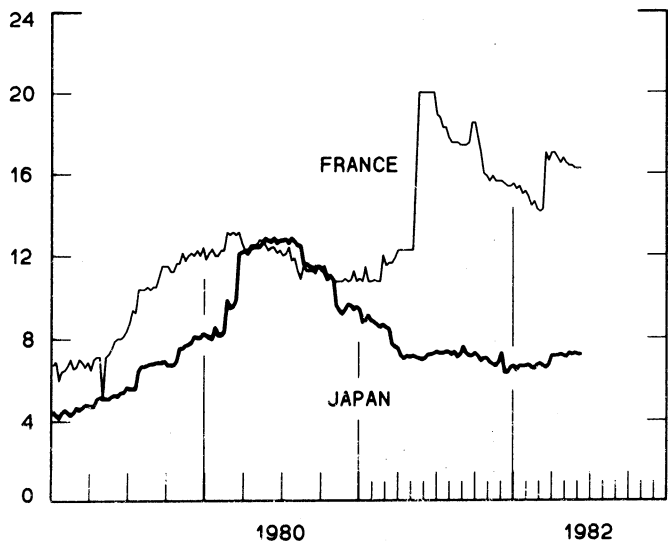
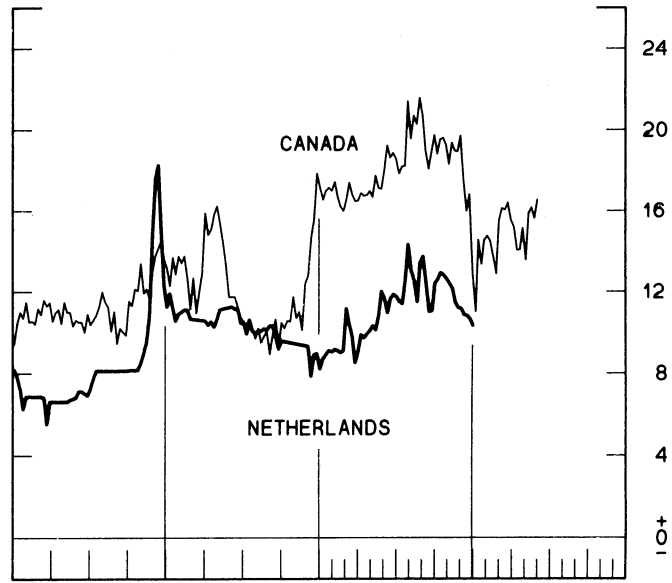
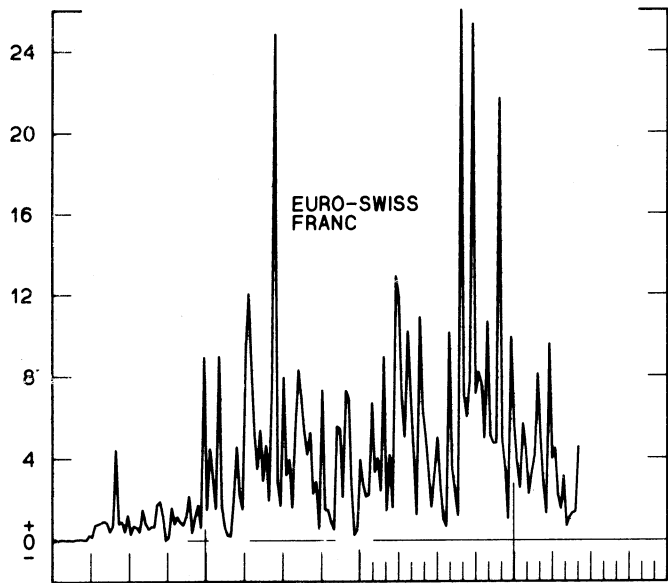
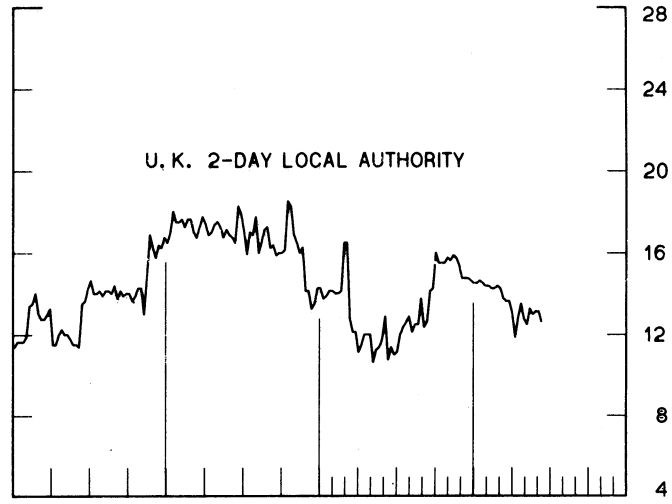
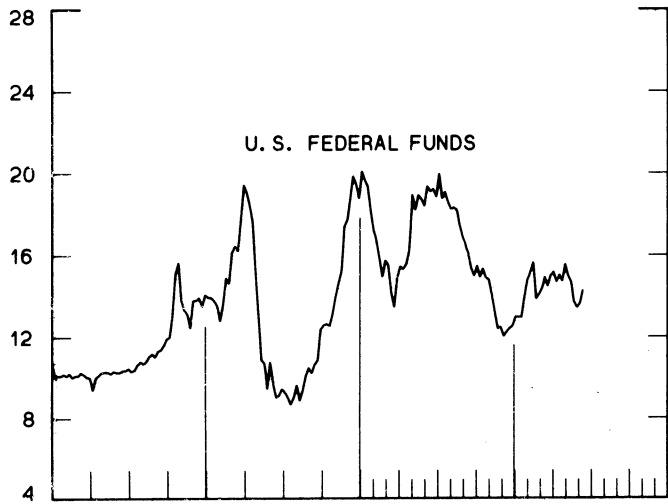


CHART 4
CALL MONEY RATES
 WEEKLY SERIES

PERCENT PER ANNUM

PERCENT PER ANNUM



1980

1982

1980

1982

CHART 5
3-MONTH INTEREST RATES
 WEEKLY SERIES

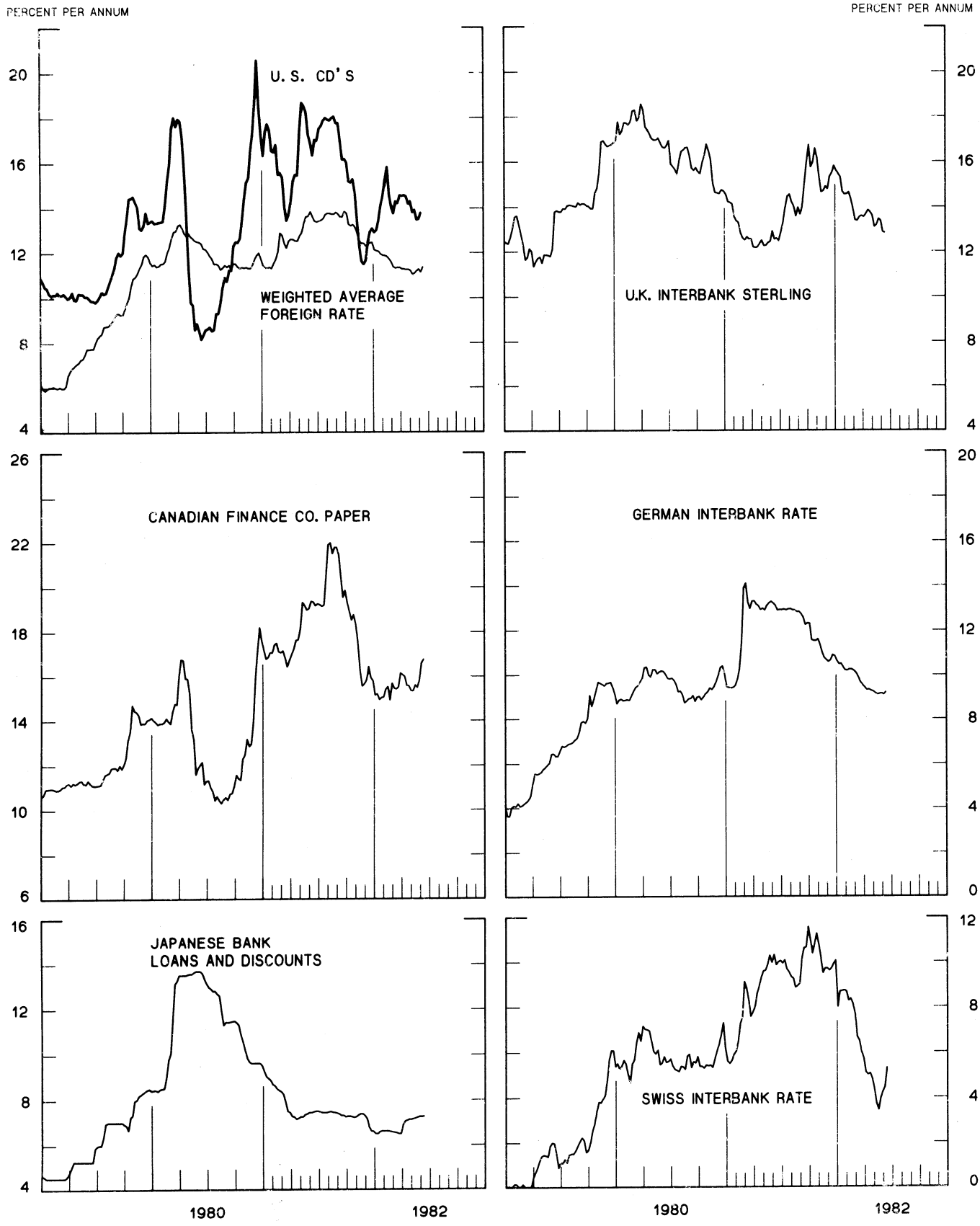
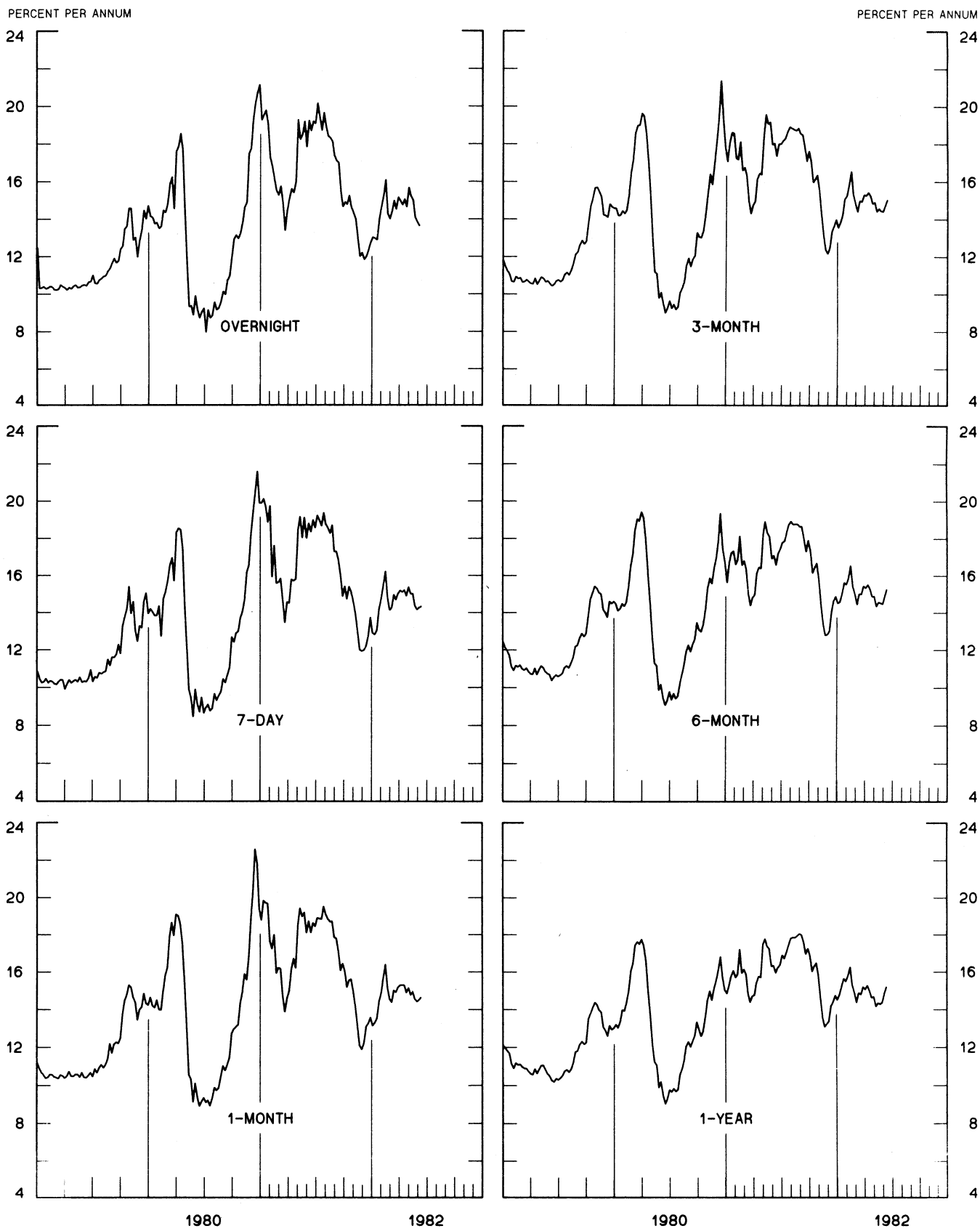


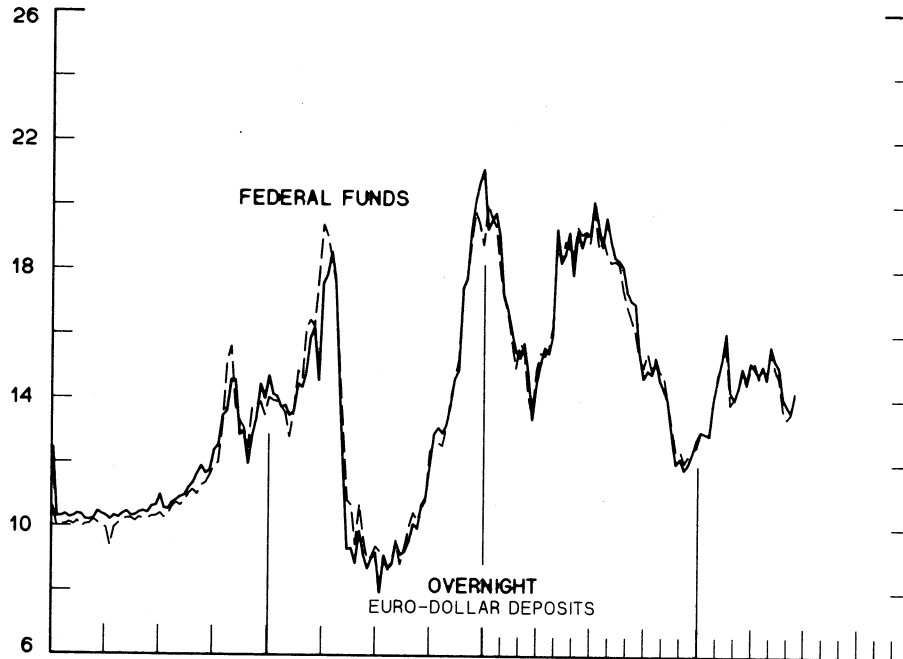
CHART 6
EURO-DOLLAR DEPOSIT RATES LONDON
 AVERAGES FOR WEEK ENDING WEDNESDAY



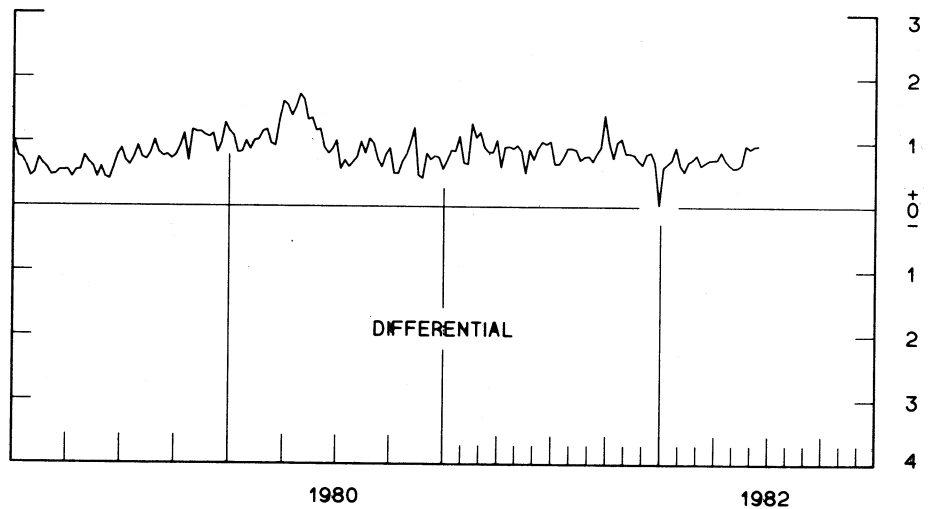
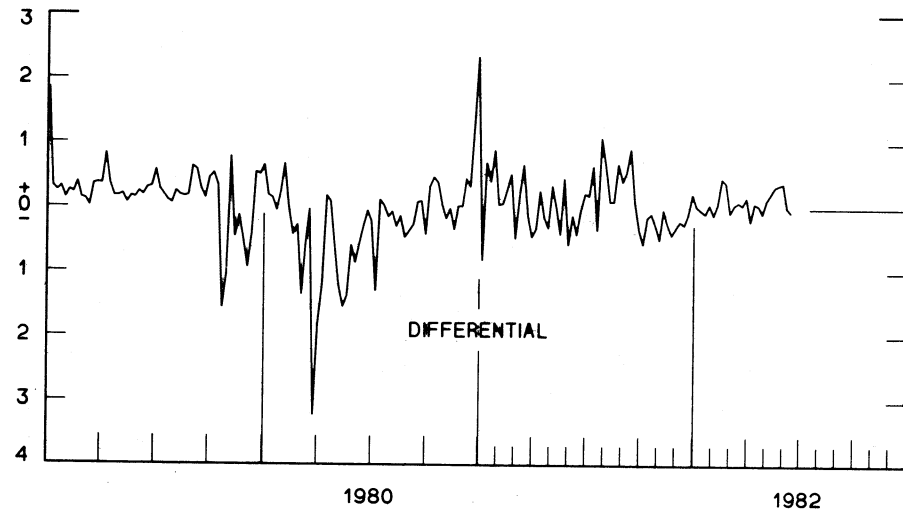
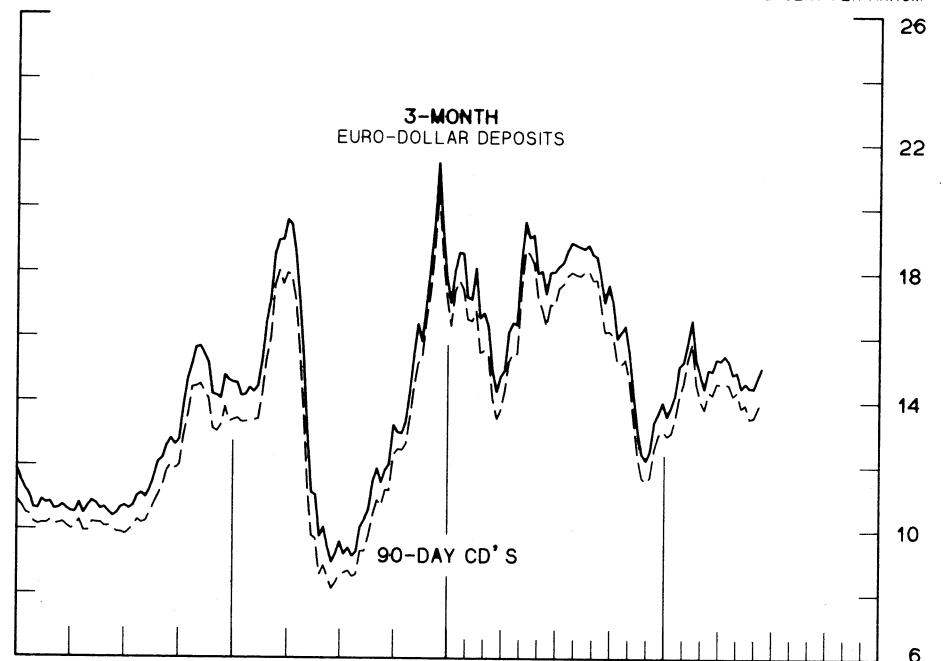
SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES

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

PERCENT PER ANNUM



PERCENT PER ANNUM



1980

1982

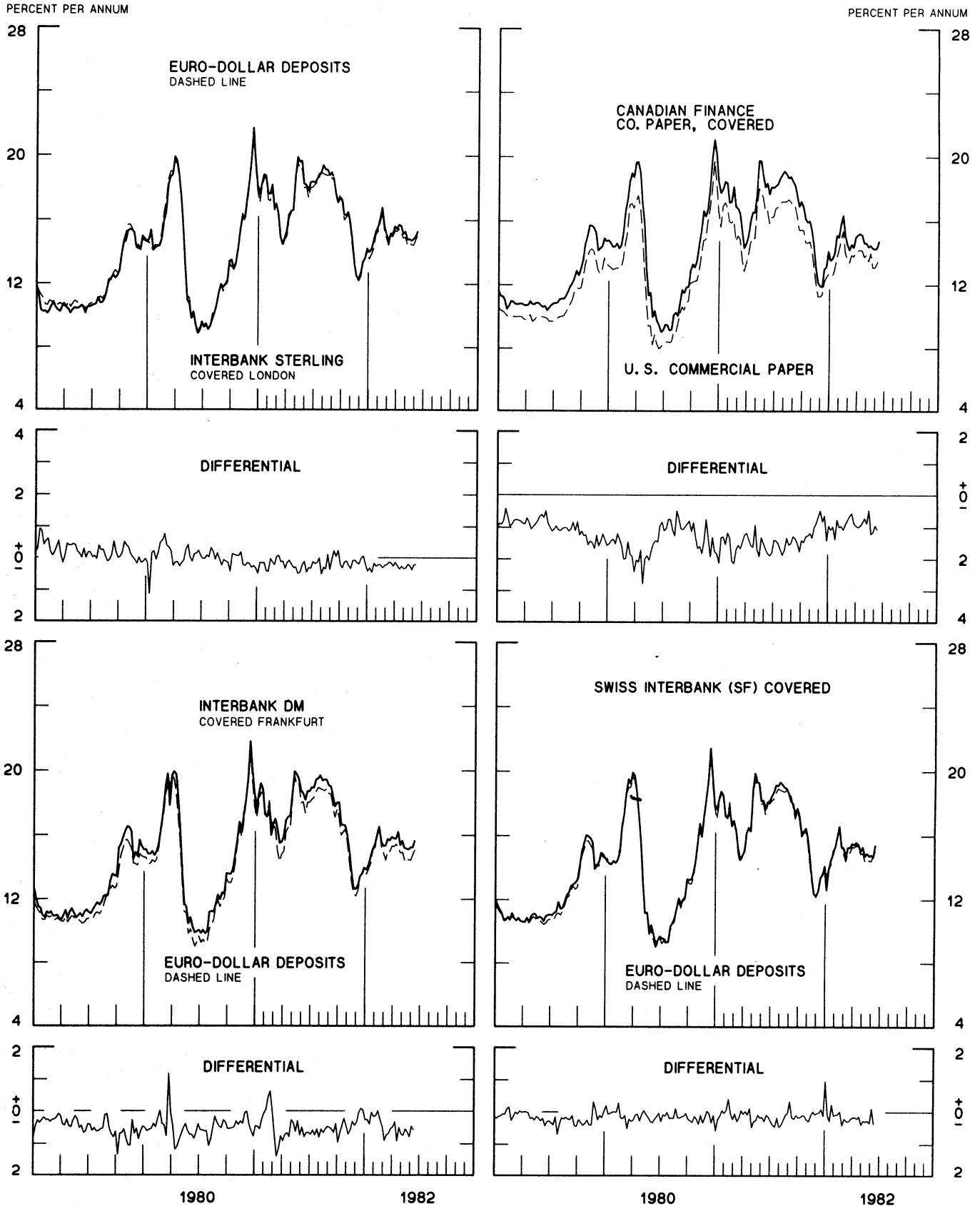
1980

1982

1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

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

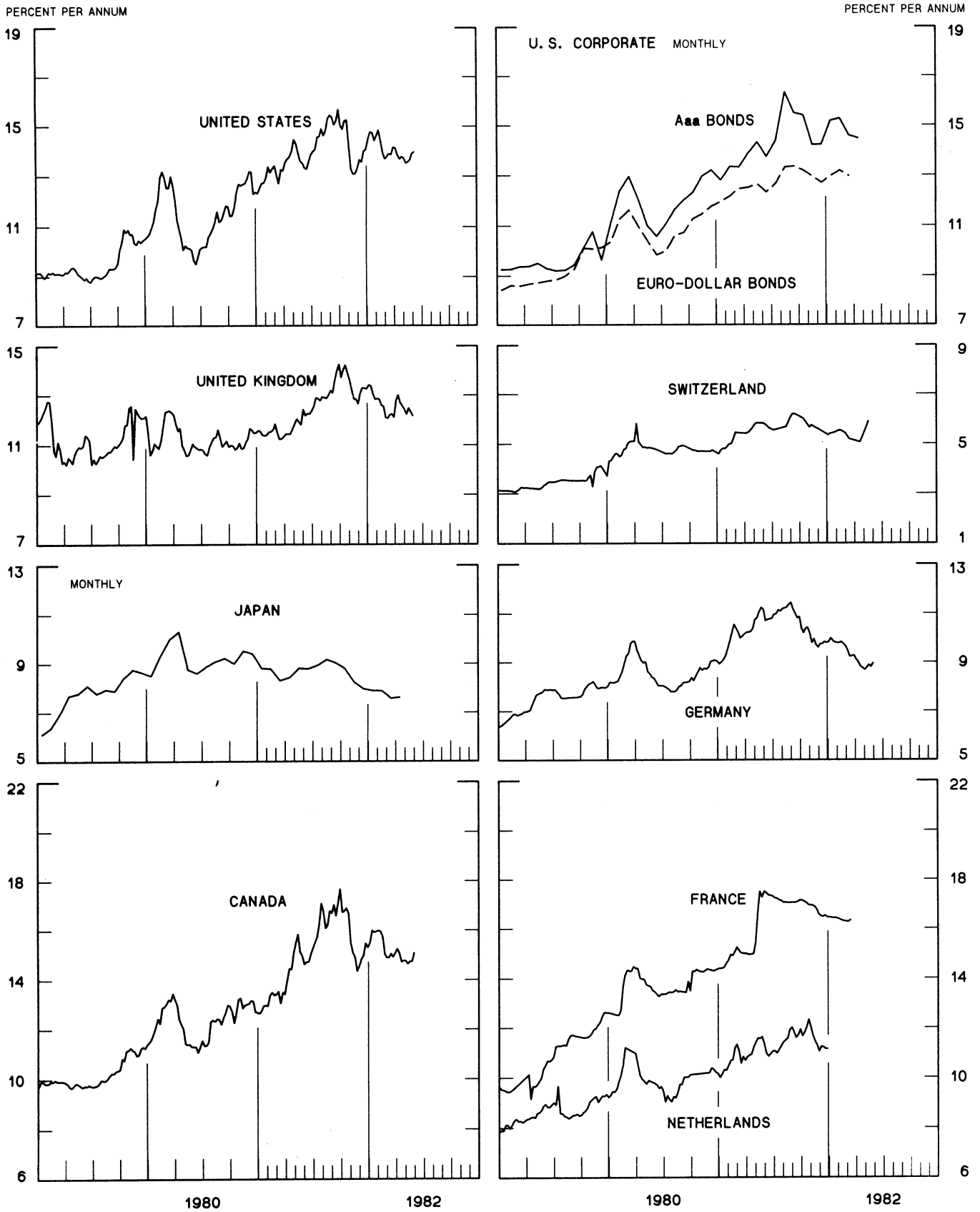
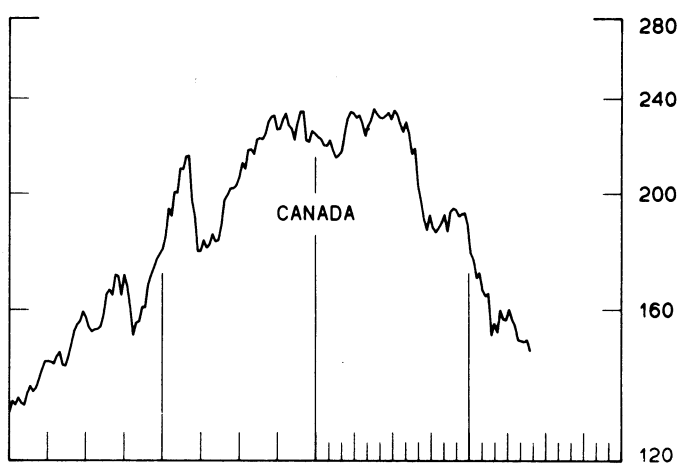
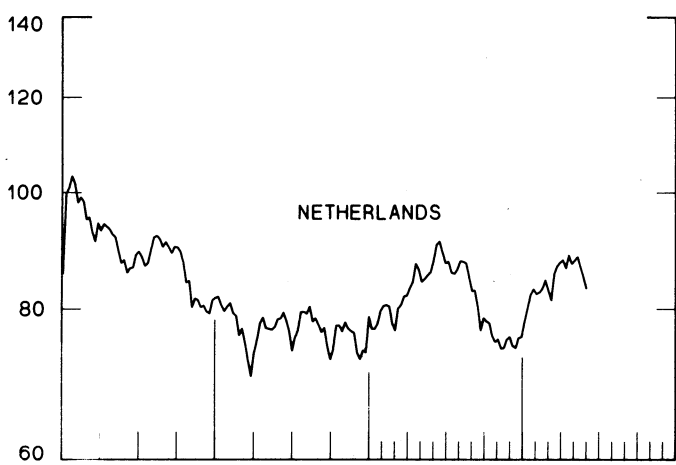
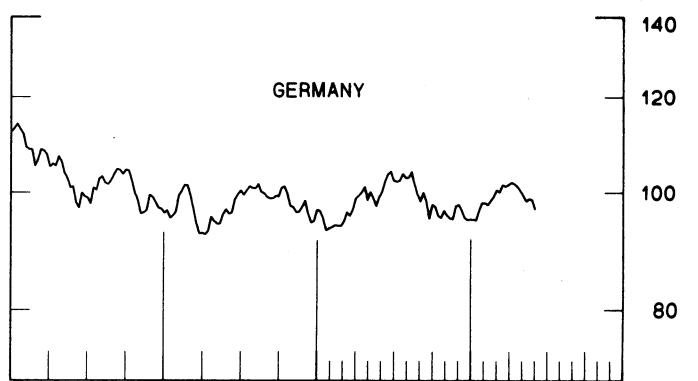
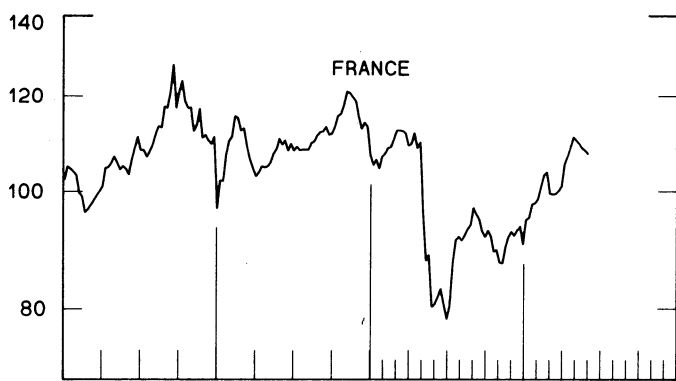
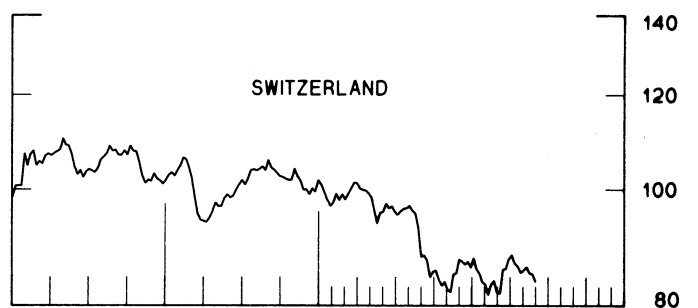
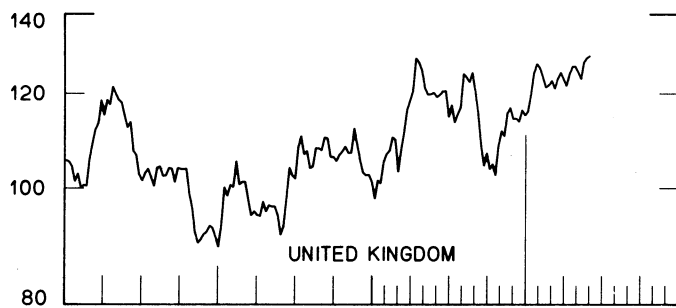
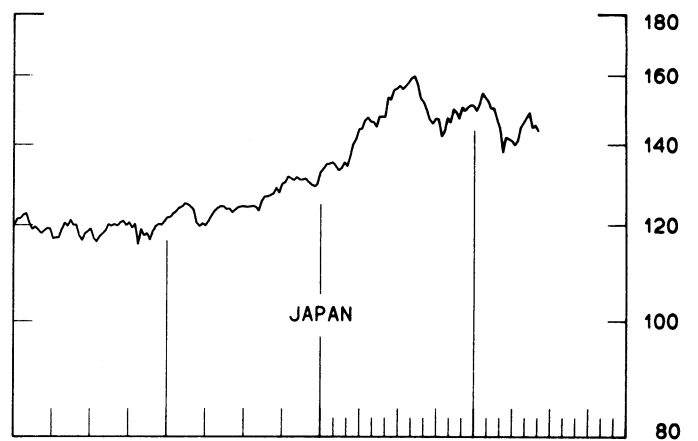
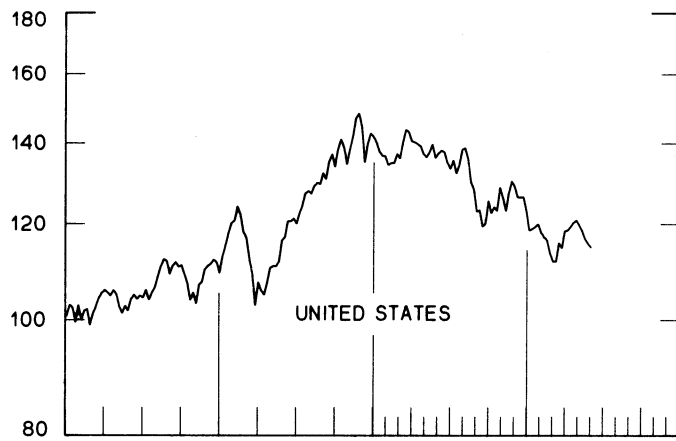


CHART 10
INDUSTRIAL STOCK INDICES
 WEEKLY SERIES

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	JUNE 16	41.38
JAPANESE YEN	JUNE 16	0.39938
DUTCH GUILDER	JUNE 16	37.45
U.K. POUND	JUNE 16	176.11
CANADIAN DOLLAR	JUNE 16	78.71
FRENCH FRANC	JUNE 16	15.25
SWISS FRANC	JUNE 16	48.28
BELGIAN FRANC	JUNE 16	2.17552
ITALIAN LIRA	JUNE 16	0.07393

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	JUNE 16	116.41
JAPANESE YEN	JUNE 16	104.57
DUTCH GUILDER	JUNE 16	107.51
U.K. POUND	JUNE 16	71.23
CANADIAN DOLLAR	JUNE 16	78.45
FRENCH FRANC	JUNE 16	68.73
SWISS FRANC	JUNE 16	155.34
BELGIAN FRANC	JUNE 16	85.73
ITALIAN LIRA	JUNE 16	42.00

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

U.S. DOLLAR	JUNE 16	116.54
GERMAN MARK	JUNE 16	138.54
JAPANESE YEN	JUNE 16	120.32
DUTCH GUILDER	JUNE 16	122.92
U.K. POUND	JUNE 16	78.55
CANADIAN DOLLAR	JUNE 16	87.66
FRENCH FRANC	JUNE 16	75.80
SWISS FRANC	JUNE 16	178.09
BELGIAN FRANC	JUNE 16	96.54
ITALIAN LIRA	JUNE 16	44.74
SWEDISH KRONA	JUNE 16	82.83

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

CANADIAN DOLLAR	JUNE 16	-1.95
U.K. POUND	JUNE 16	2.35
GERMAN MARK	JUNE 16	6.31
FRENCH FRANC	JUNE 16	-6.48
SWISS FRANC	JUNE 16	9.99
DUTCH GUILDER	JUNE 16	6.38
JAPANESE YEN	JUNE 16	8.08
ITALIAN LIRA	JUNE 16	-6.80

SERIES NAME	LAST VALUE PLOTTED	
	DATE	VALUE
CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING		
U.S. DOLLARS PER FINE OUNCE	JUNE 16	320.95
CHART 4. CALL MONEY RATES		
U.S. FEDERAL FUNDS	JUNE 16	14.24
OVERNIGHT EURO-DOLLAR DEPOSITS	JUNE 16	14.18
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	JUNE 11	12.63
CANADA	JUNE 4	16.57
GERMANY	JUNE 11	9.00
EURO-DM	JUNE 4	8.79
JAPAN	JUNE 11	7.19
FRANCE	JUNE 11	16.25
NETHERLANDS	JAN. 1	10.30
EURO-SWISS FRANC	JUNE 4	4.50
CHART 5. 3-MONTH INTEREST RATES		
U.S. 90-DAY CD'S, SECONDARY MARKET	JUNE 16	14.10
GERMAN INTERBANK LOAN	JUNE 16	9.17
JAPANESE BANK LOANS & DISCOUNTS	JUNE 16	7.26
CANADIAN FINANCE PAPER	JUNE 16	16.77
INTERBANK STERLING	JUNE 16	12.84
SWISS INTERBANK LOAN	JUNE 16	5.30
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	JUNE 16	11.38
CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON		
OVERNIGHT	JUNE 16	14.18
7-DAY	JUNE 16	14.31
1-MONTH	JUNE 16	14.60
3-MONTH	JUNE 16	15.05
6-MONTH	JUNE 16	15.24
1-YEAR	JUNE 16	15.16
CHART 7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES		
OVERNIGHT EURO-DOLLAR DEPOSITS	JUNE 16	14.18
U.S. FEDERAL FUNDS	JUNE 16	14.24
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	JUNE 16	-0.06
3-MONTH EURO-DOLLAR DEPOSIT RATE	JUNE 16	15.05
U.S. 90-DAY CD'S, SECONDARY MARKET	JUNE 16	14.10
DIFFERENTIAL	JUNE 16	0.95

SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	JUNE 16	15.05
INTERBANK STERLING (LONDON), COVERED	JUNE 16	15.27
DIFFERENTIAL	JUNE 16	-0.21
U.S. COMMERCIAL PAPER	JUNE 16	13.67
CANADIAN FINANCE PAPER, COVERED	JUNE 16	14.74
DIFFERENTIAL	JUNE 16	-1.07
EURO-DOLLAR DEPOSIT	JUNE 16	15.05
INTERBANK DM (FRANKFURT), COVERED	JUNE 16	15.63
DIFFERENTIAL	JUNE 16	-0.58
EURO-DOLLAR DEPOSIT	JUNE 16	15.05
SWISS INTERBANK, COVERED	JUNE 16	15.42
DIFFERENTIAL	JUNE 16	-0.37

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	JUNE 11	13.97
GERMANY	JUNE 4	8.95
JAPAN (MONTHLY)	APRIL	7.60
SWITZERLAND	MAY 21	5.88
CANADA	JUNE 4	15.06
FRANCE	MARCH 19	16.33
NETHERLANDS	JAN. 1	11.12
UNITED KINGDOM	JUNE 4	12.15

U.S. CORPORATE

AAA BONDS	APRIL	14.46
EURO-DOLLAR BONDS	MARCH	12.96

CHART 10. STOCK INDICES

UNITED STATES	JUNE 9	114.88
UNITED KINGDOM	JUNE 9	129.12
CANADA	JUNE 9	142.33
GERMANY	JUNE 9	97.02
SWITZERLAND	JUNE 9	83.81
NETHERLANDS	JUNE 9	83.23
FRANCE	JUNE 9	107.47
JAPAN	JUNE 9	143.72

FEDERAL RESERVE statistical release



H. 10 (512)

FOREIGN EXCHANGE RATES

JUNE 18, 1982

FOR THE WEEK ENDING JUNE 18, 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)				
		JUNE 14	JUNE 15	JUNE 16	JUNE 17	JUNE 18
ARGENTINA	PESO	15050.00	15050.00	15050.00	15050.00	15300.00
*AUSTRALIA	DOLLAR	103.37	103.33	103.03	102.66	102.38
AUSTRIA	SCHILLING	17.010	17.120	17.130	17.240	17.270
BELGIUM	FRANC	46.130	46.320	46.460	46.860	46.900
BRAZIL	CRUZEIRO	167.04	167.04	167.04	169.93	169.93
CANADA	DOLLAR	1.2718	1.2751	1.2827	1.2892	1.2940
CHILE	PESO	39.300	46.500	46.500	46.500	46.500
CHINA, P. R.	YUAN	1.8755	1.9074	1.9074	1.9226	1.9322
COLOMBIA	PESO	63.550	63.550	63.550	63.550	63.650
DENMARK	KRONE	8.3700	8.3750	8.4100	8.4575	8.5100
FINLAND	MARKKA	4.6725	4.6815	4.6905	4.7155	4.7350
FRANCE	FRANC	6.7130	6.7230	6.7450	6.7770	6.8250
GERMANY	D. MARK	2.4220	2.4195	2.4335	2.4455	2.4605
GREECE	DRACHMA	68.000	68.250	68.450	68.900	69.150
HONG KONG	DOLLAR	5.8540	5.8800	5.8680	5.8860	5.9175
INDIA	RUPEE	9.4600	9.4500	9.4600	9.5200	9.5600
INDONESIA	RUPIAH	655.25	655.25	655.25	655.25	655.25
IRAN	RIAL	NA	NA	NA	NA	NA
*IRELAND	POUND	141.85	141.70	141.15	140.35	139.75
ISRAEL	SHEKEL	22.860	23.080	23.270	23.540	23.540
ITALY	LIRA	1362.00	1361.50	1368.00	1377.00	1382.00
JAPAN	YEN	250.65	251.65	252.85	254.50	255.15
MALAYSIA	DOLLAR	2.3280	2.3315	2.3410	2.3530	2.3630
MEXICO	PESO	47.6700	47.6700	47.7200	47.7600	47.9000
NETHERLANDS	GUILDER	2.6735	2.6740	2.6875	2.6990	2.7115
*NEW ZEALAND	DOLLAR	75.150	75.150	74.980	74.700	74.540
NORWAY	KRONE	6.1675	6.1725	6.1880	6.2350	6.2450
PERU	SOL	655.75	655.75	655.75	655.75	661.50
PHILIPPINES	PESO	8.4450	8.4450	8.4450	8.4450	8.4600
PORTUGAL	ESCUDO	74.250	74.500	82.500	83.000	83.300
SINGAPORE	DOLLAR	2.1290	2.1320	2.1425	2.1530	2.1630
*SOUTH AFRICA	RAND	90.30	89.52	89.40	88.95	88.80
SOUTH KOREA	WON	738.55	738.55	738.55	739.55	739.55
SPAIN	PESETA	109.050	109.380	109.820	110.700	111.020
SRI LANKA	RUPEE	20.750	20.750	20.750	20.750	20.750
SWEDEN	KRONA	6.0150	6.0050	6.0400	6.0575	6.0950
SWITZERLAND	FRANC	2.0715	2.0770	2.0955	2.1155	2.1260
THAILAND	BAHT	23.000	23.000	23.000	23.000	23.000
*UNITED KINGDOM	POUND	175.80	176.12	174.80	174.30	173.85
VENEZUELA	BOLIVAR	4.2945	4.2945	4.2945	4.2945	4.2950

* VALUE IN U.S. CENTS