

(516/517)

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OF CHICAGO

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FEDERAL RESERVE  
SYSTEM OF CHICAGO

# Selected Interest & Exchange Rates

## Weekly Series of Charts

- June 28, 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.

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

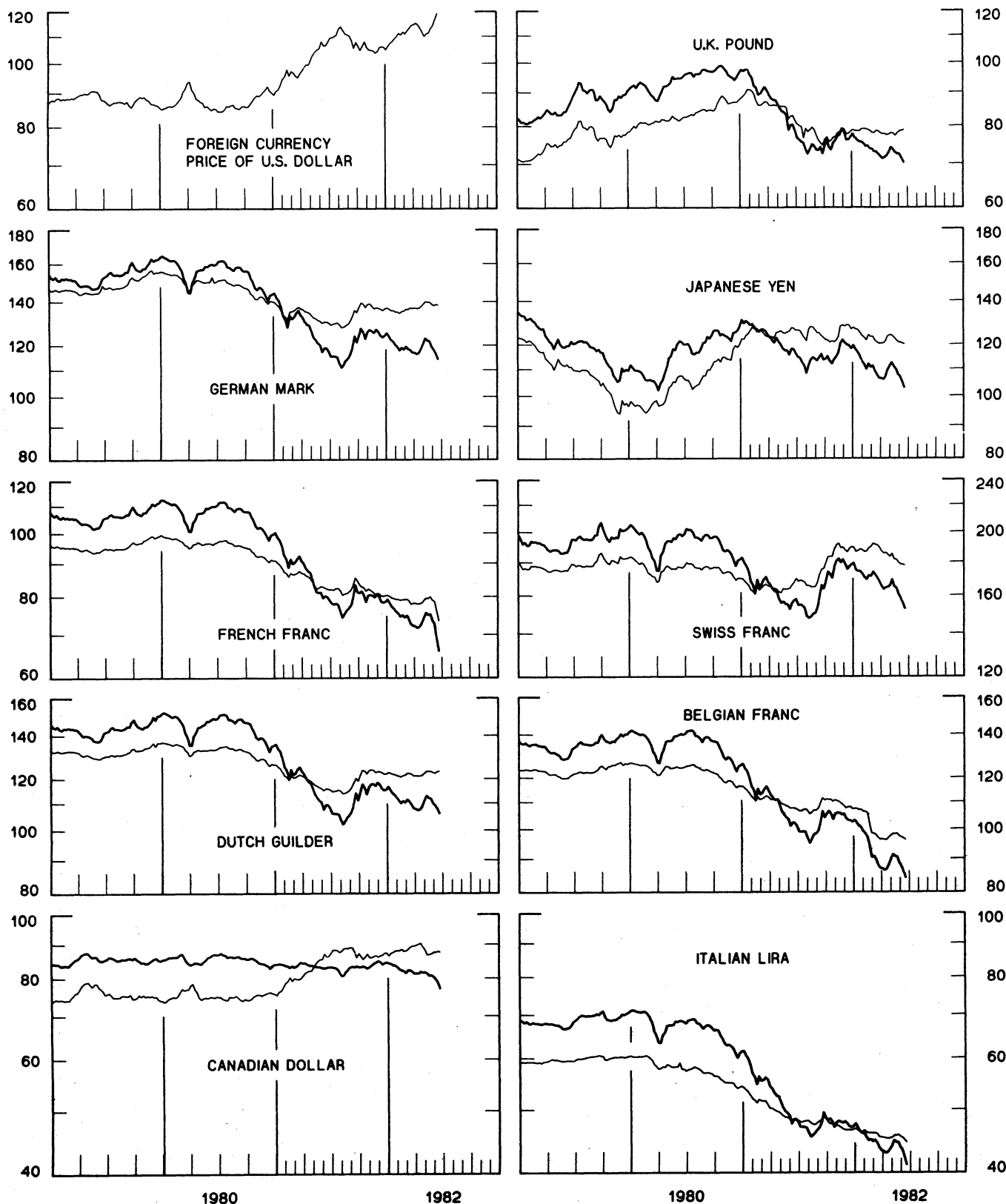


CHART 2  
**3-MONTH FORWARD EXCHANGE RATES**  
 PREMIUM (+) OR (-)  
 AVERAGES FOR WEEK ENDING WEDNESDAY

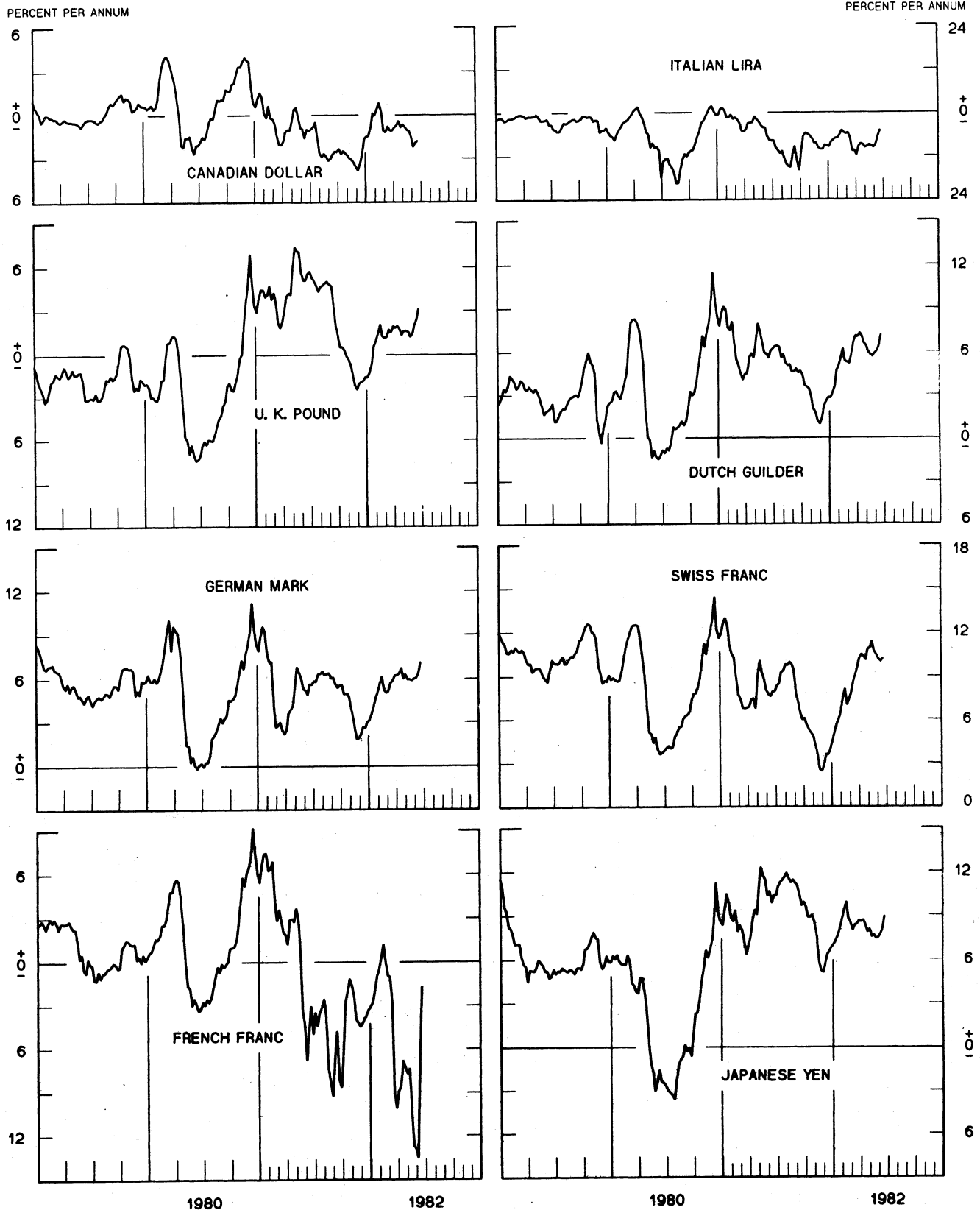


CHART 3  
PRICE OF GOLD IN LONDON  
AVERAGES FOR WEEK ENDING WEDNESDAY

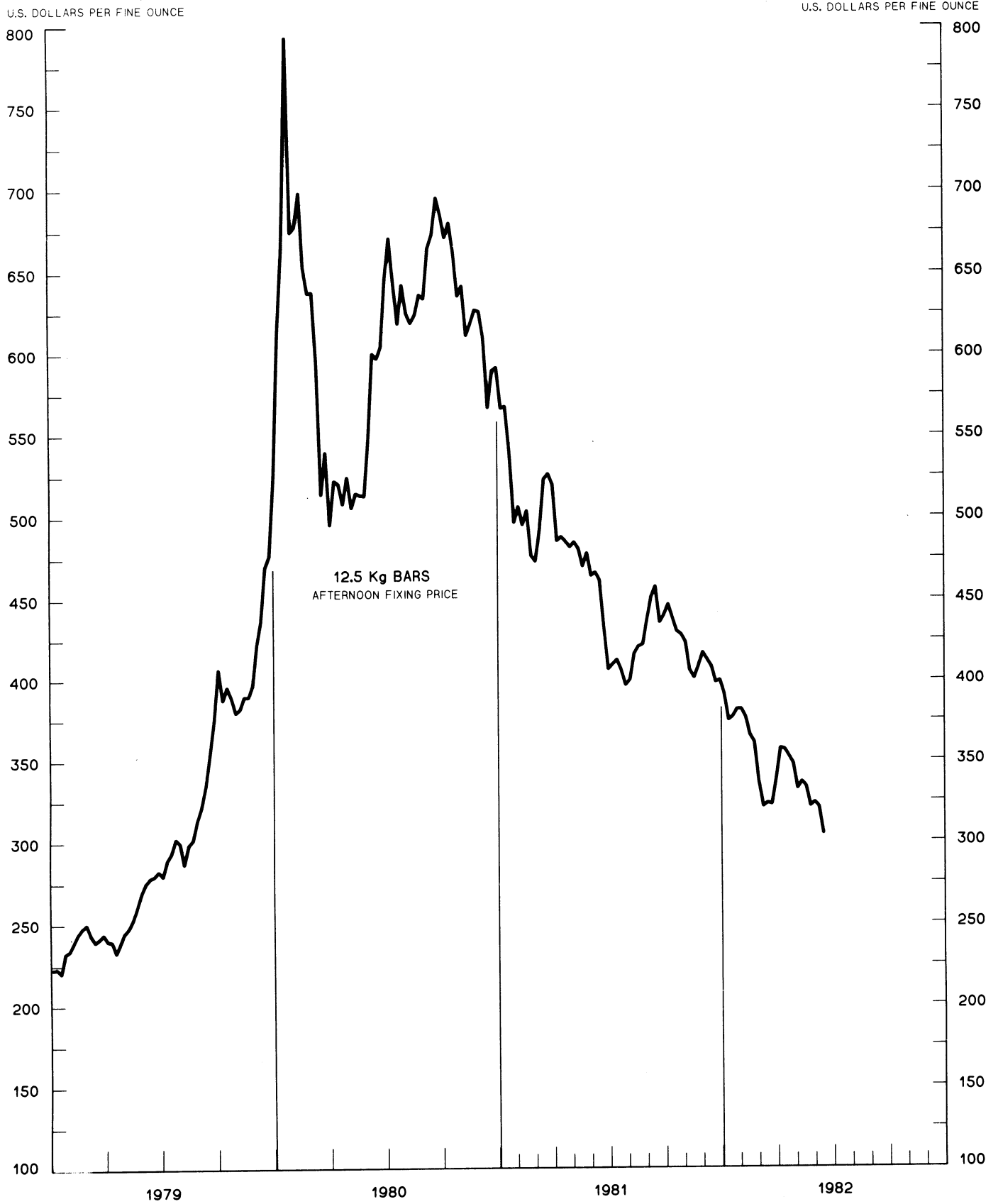


CHART 4  
**CALL MONEY RATES**  
 WEEKLY SERIES

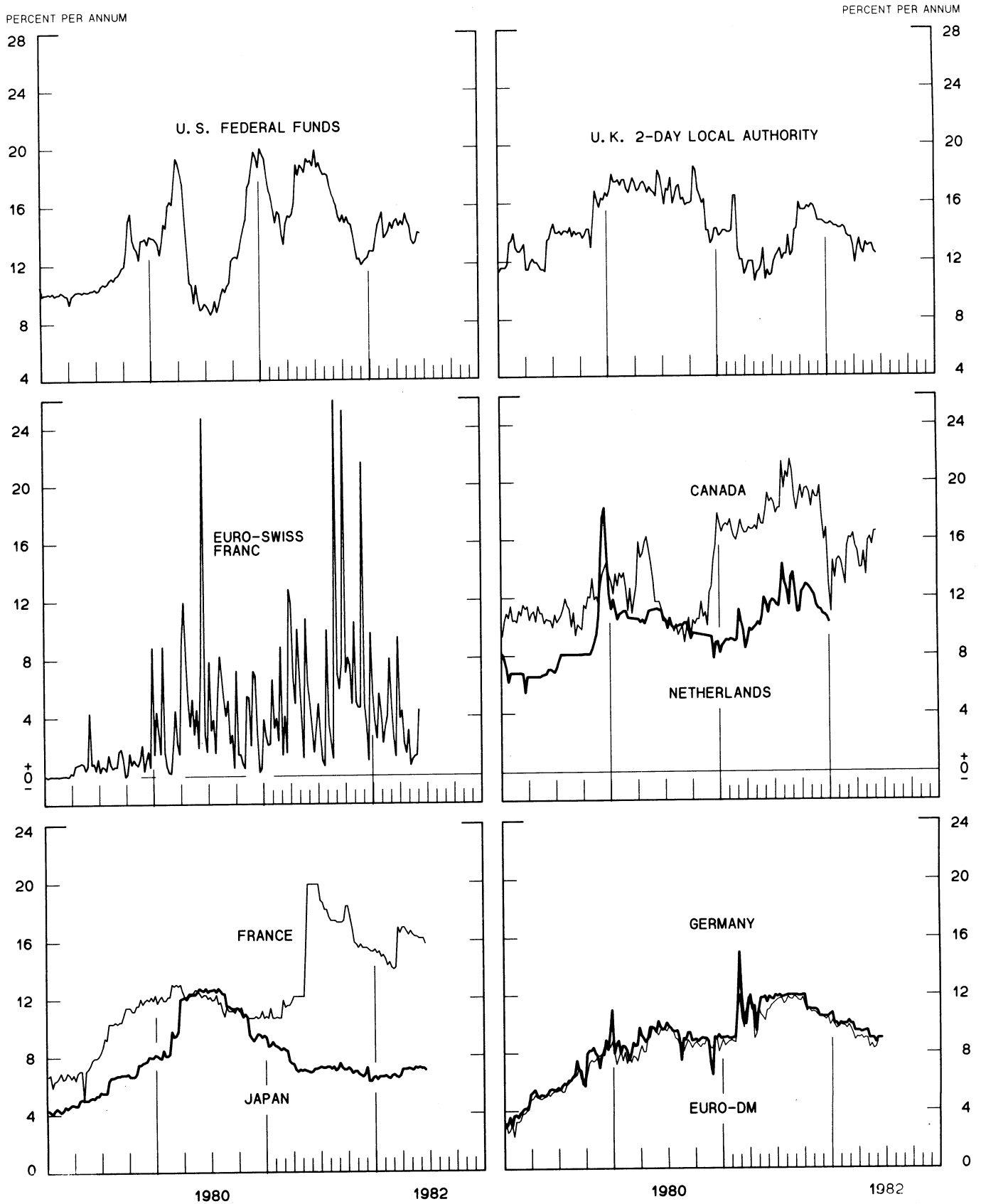
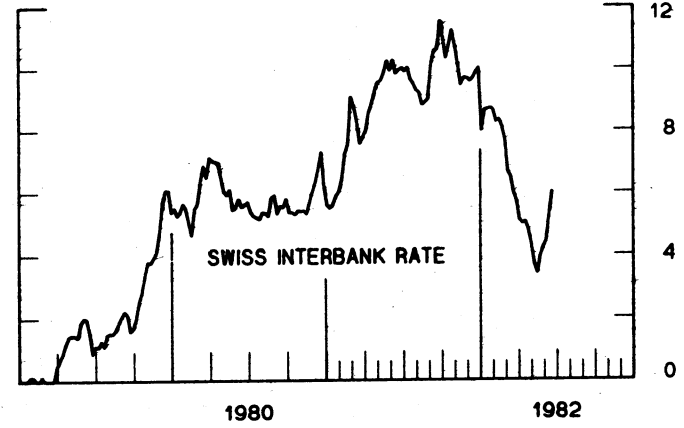
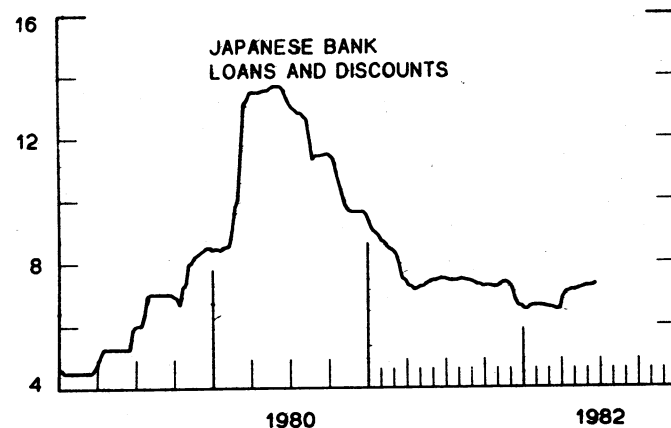
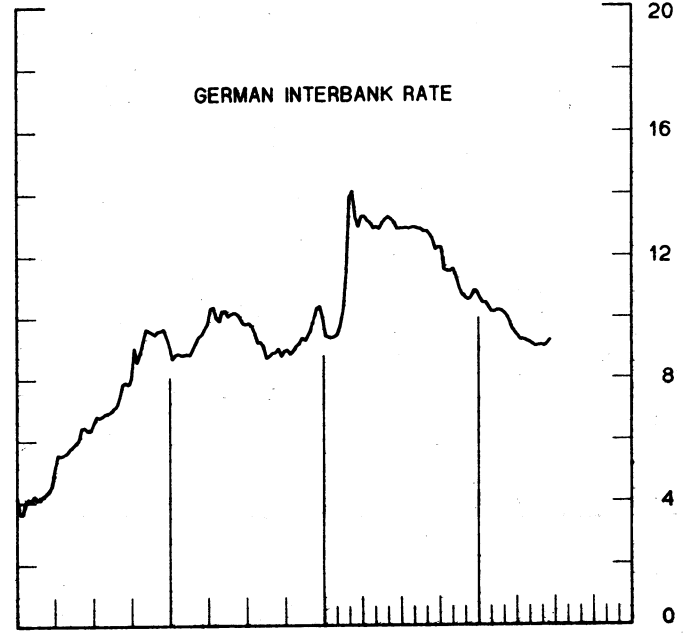
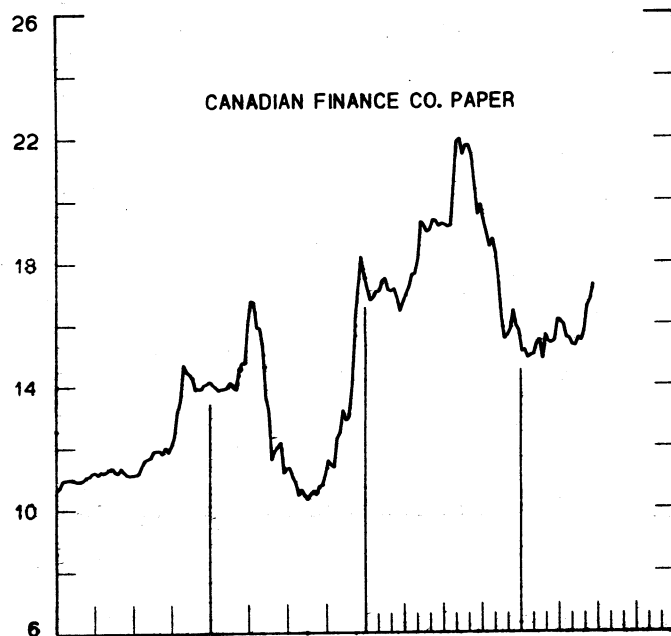
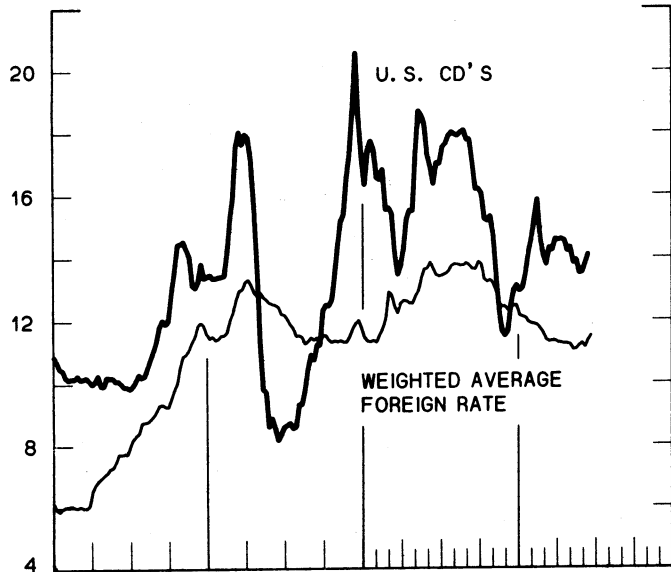


CHART 5  
**3-MONTH INTEREST RATES**  
 WEEKLY SERIES

PERCENT PER ANNUM

PERCENT PER ANNUM



1980

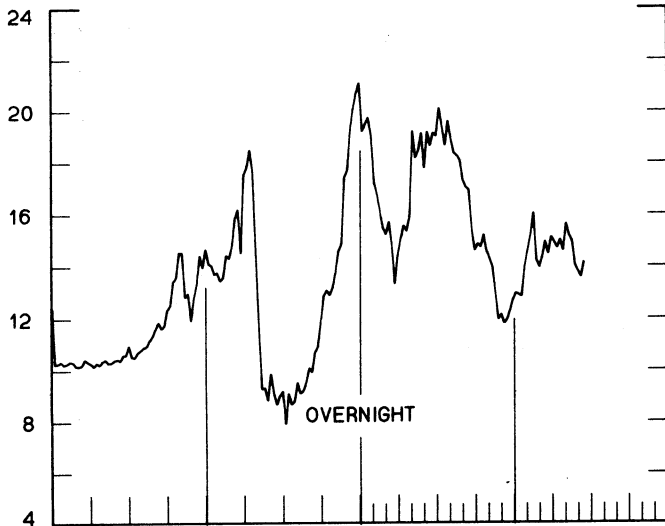
1982

1980

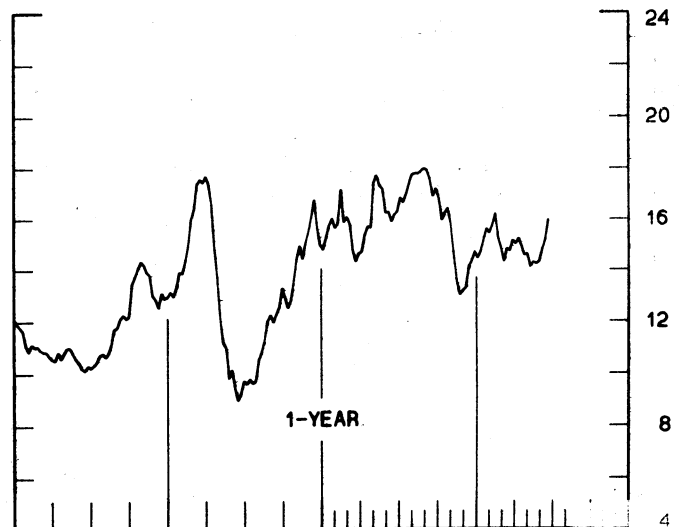
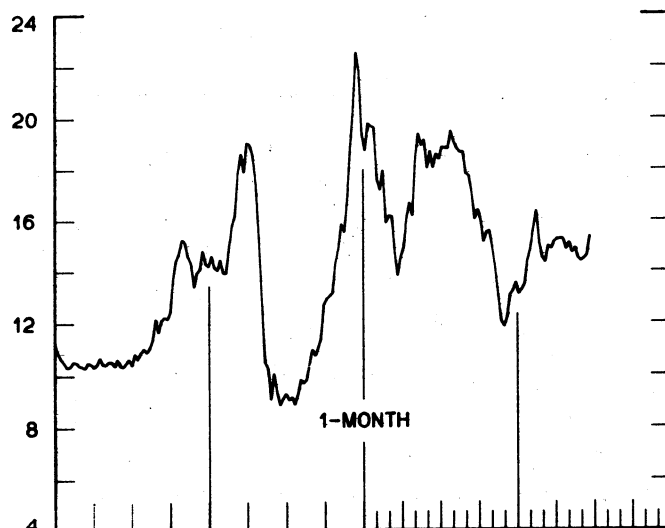
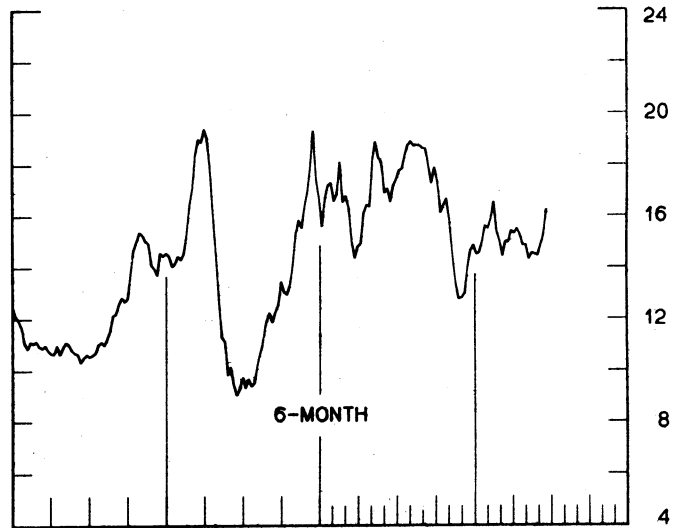
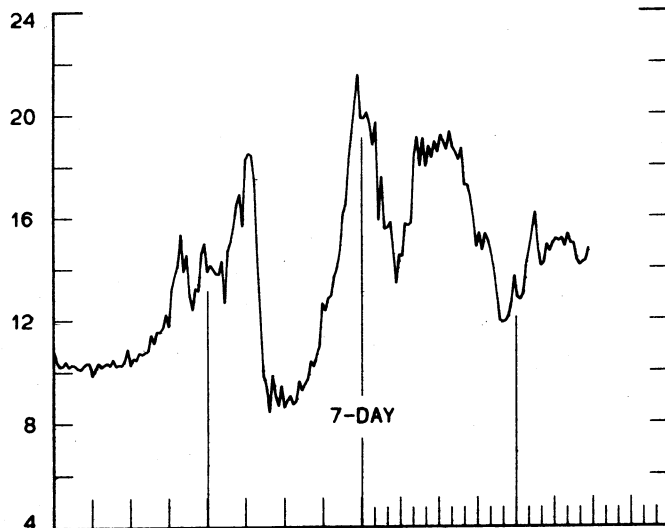
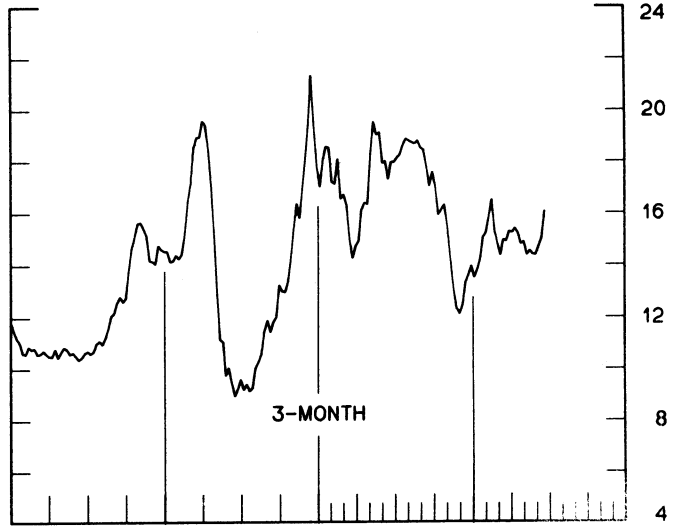
1982

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

PERCENT PER ANNUM



PERCENT PER ANNUM



1980

1982

1980

1982

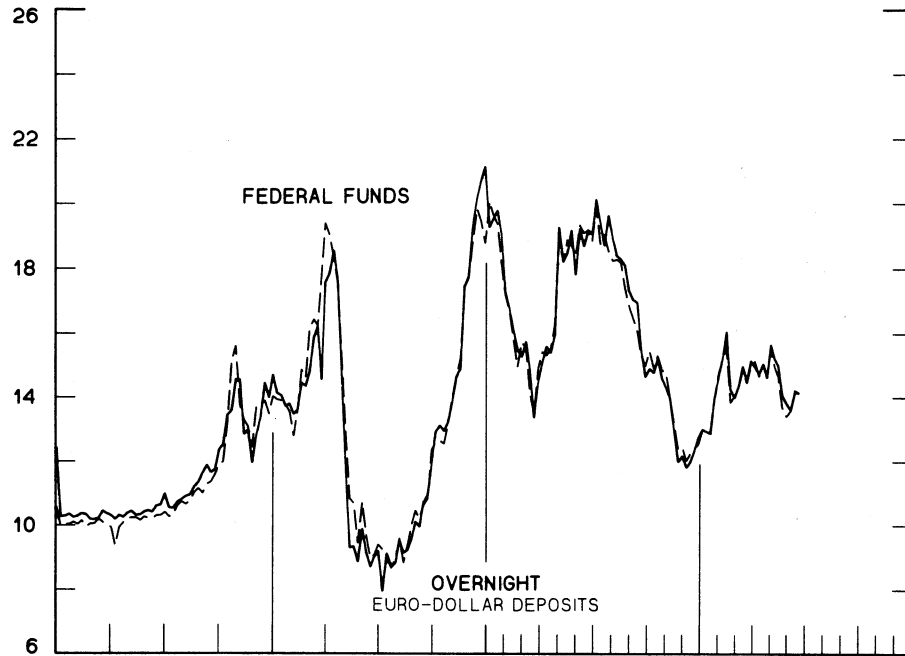


CHART 7

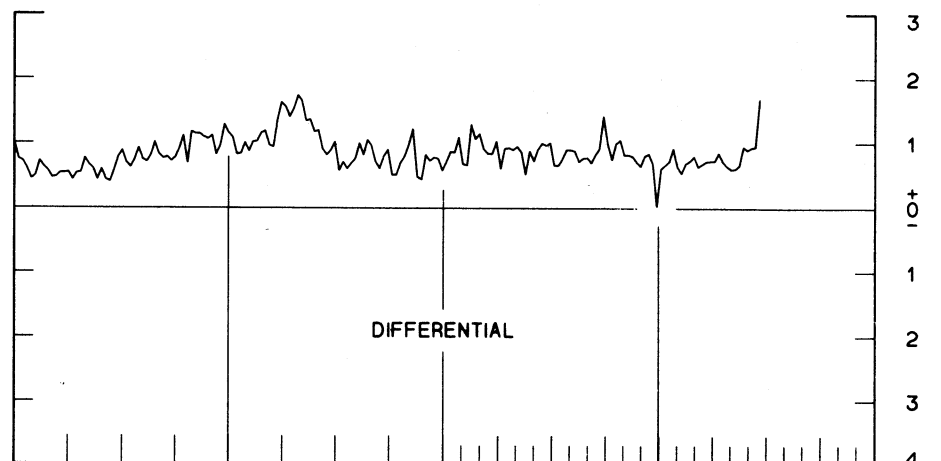
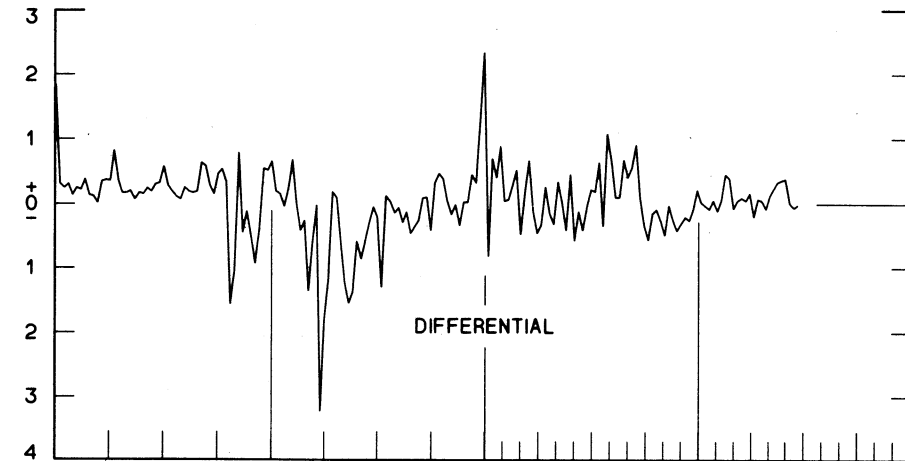
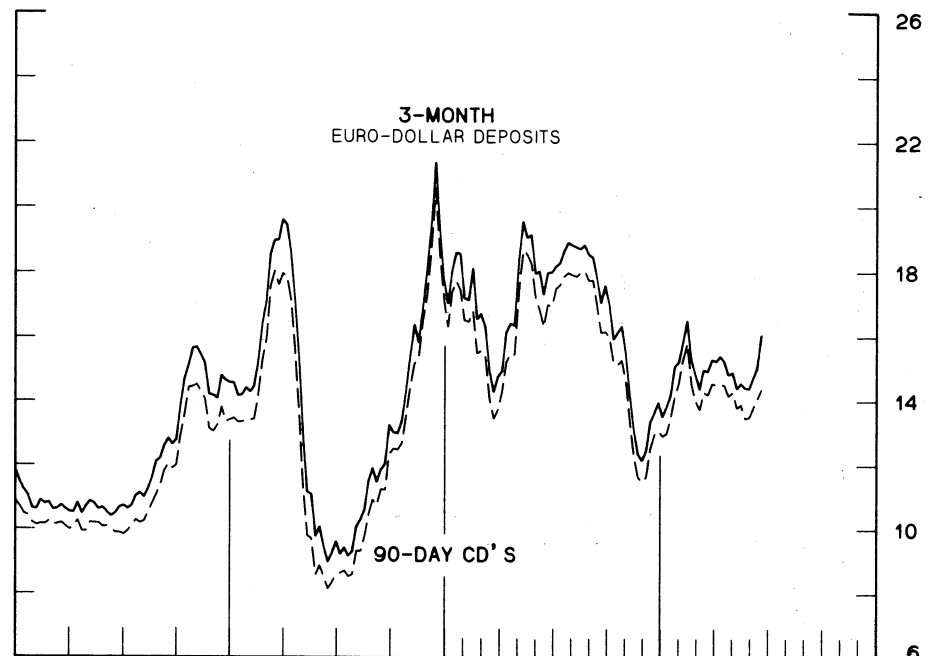
# SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES

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

PERCENT PER ANNUM



PERCENT PER ANNUM



1980

1982

1980

1982

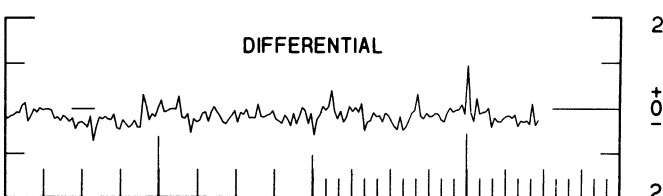
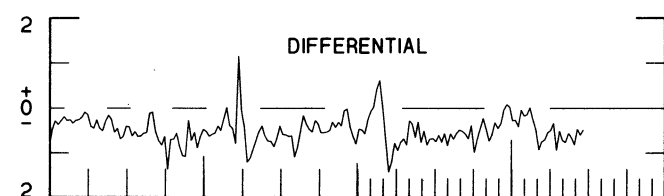
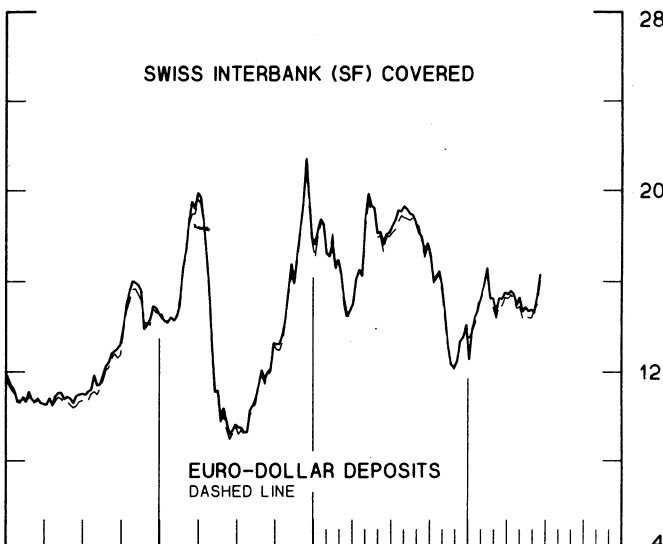
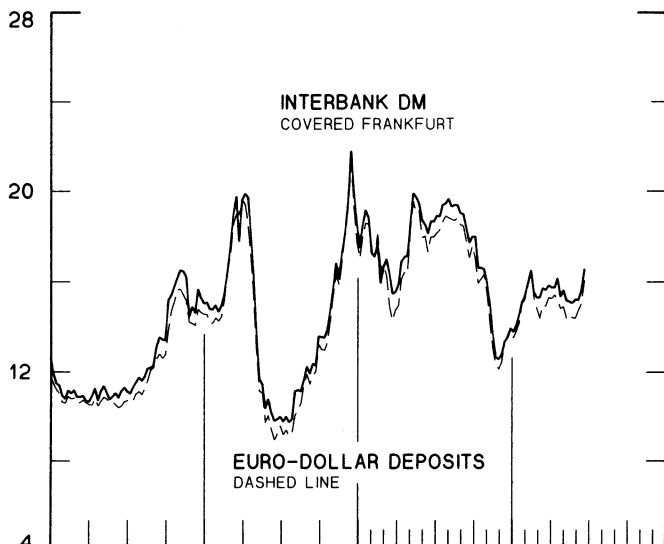
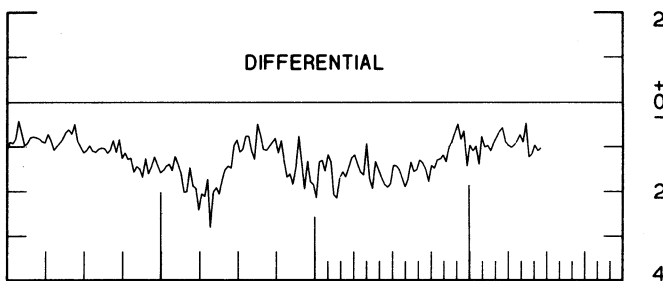
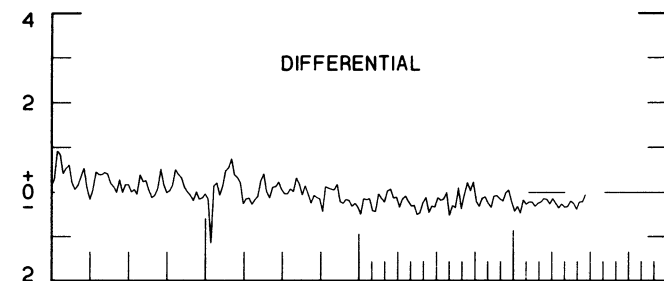
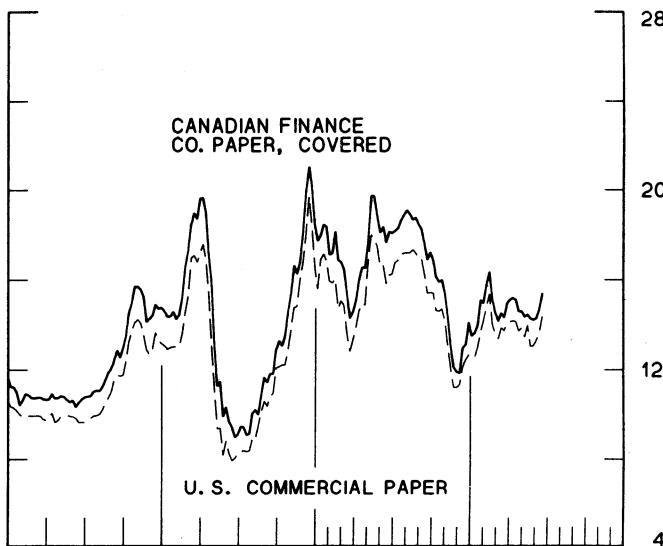
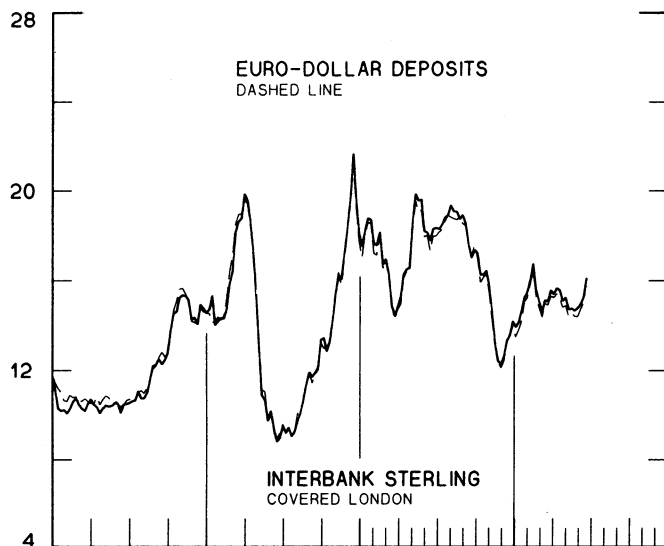
1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

# INTEREST ARBITRAGE: 3-MONTH FUNDS

DIFFERENTIAL: PLUS(+), INDICATES FAVOR DOLLAR ASSETS  
AVERAGES FOR WEEK ENDING WEDNESDAY

PERCENT PER ANNUM

PERCENT PER ANNUM



1980

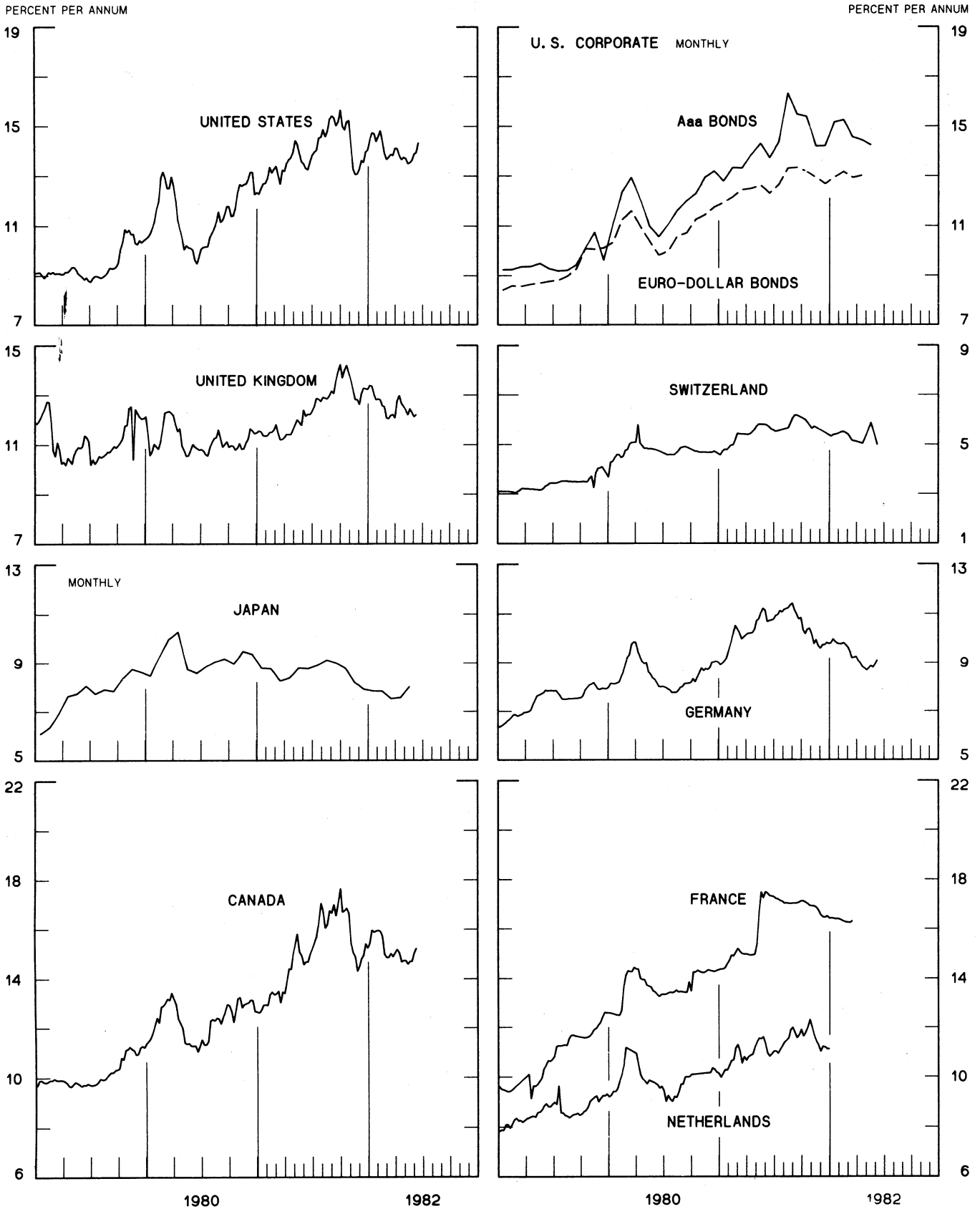
1982

1980

1982

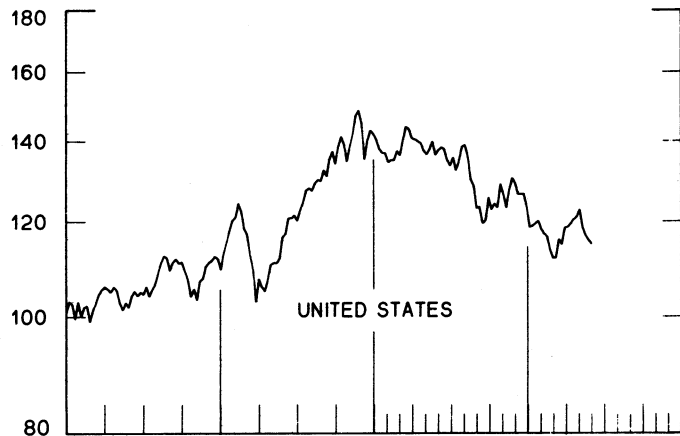
PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

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

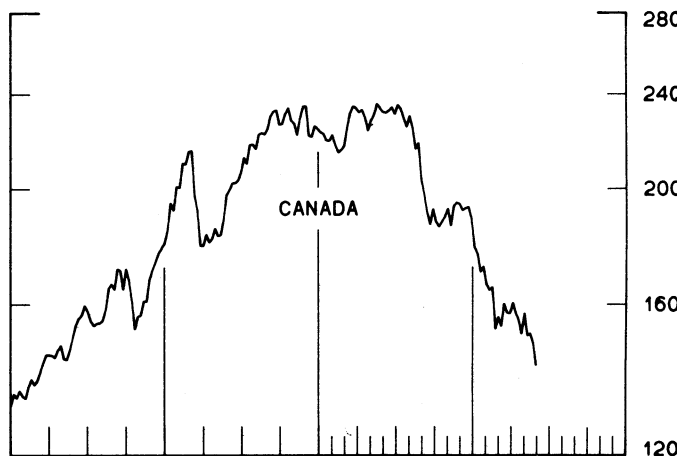
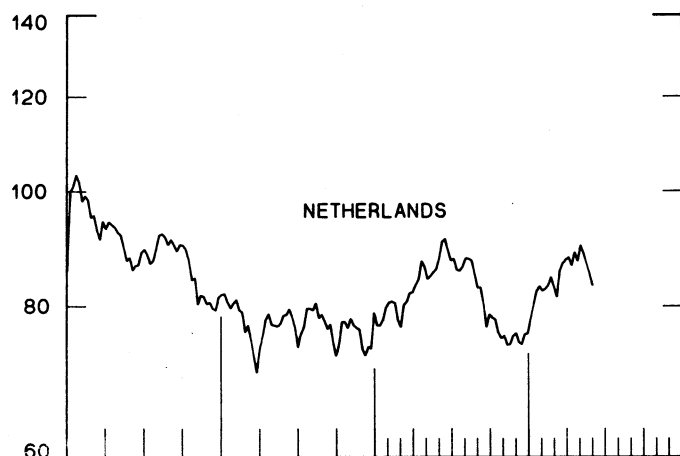
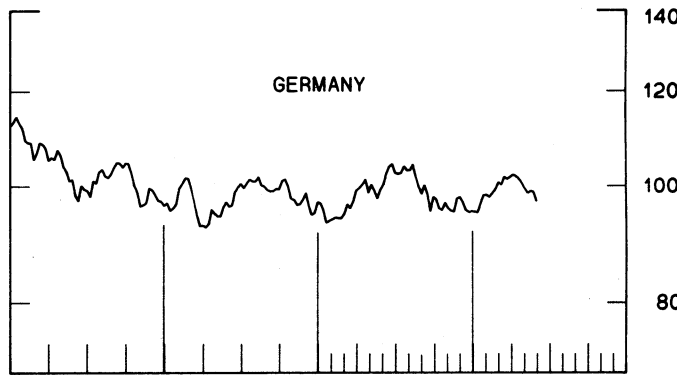
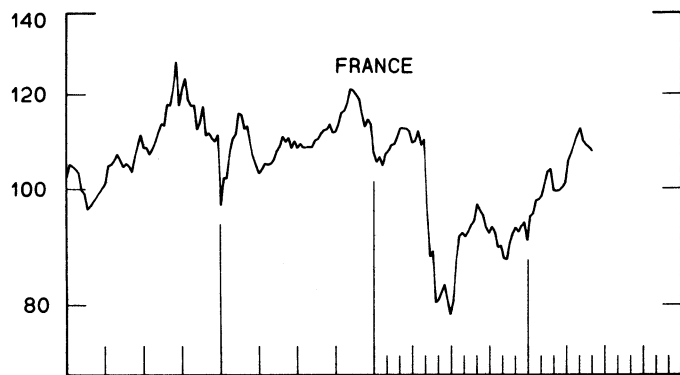
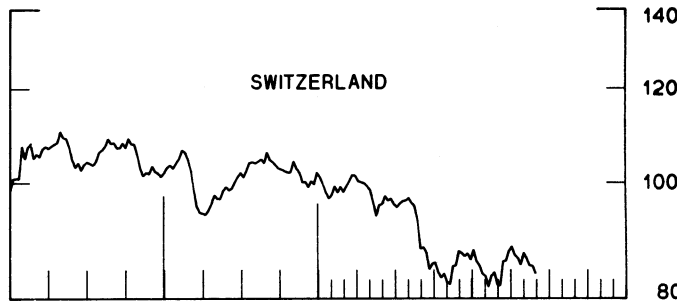
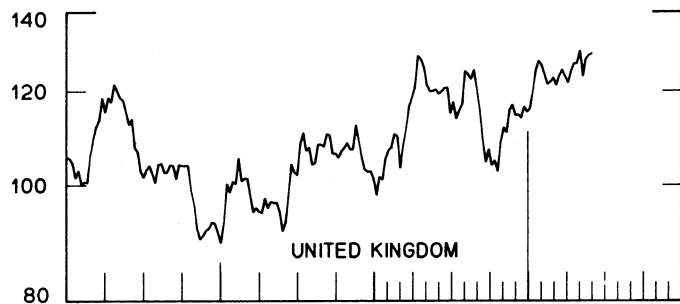
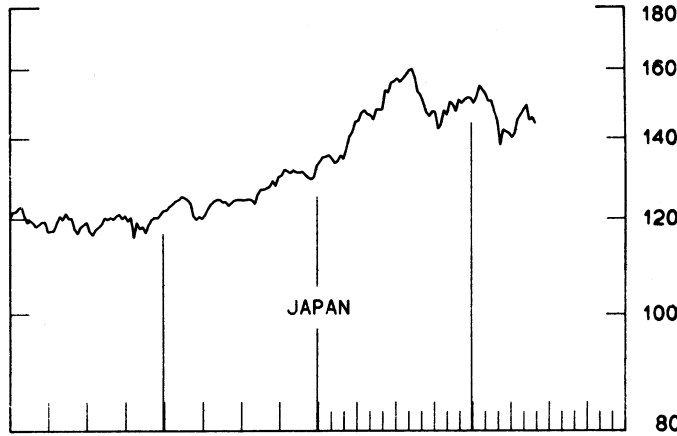


INDUSTRIAL STOCK INDICES  
WEEKLY SERIES

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 23	40.60
JAPANESE YEN	JUNE 23	0.39146
DUTCH GUILDER	JUNE 23	36.85
U.K. POUND	JUNE 23	173.49
CANADIAN DOLLAR	JUNE 23	77.16
FRENCH FRANC	JUNE 23	14.64
SWISS FRANC	JUNE 23	47.28
BELGIAN FRANC	JUNE 23	2.12606
ITALIAN LIRA	JUNE 23	0.07206

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	JUNE 23	114.22
JAPANESE YEN	JUNE 23	102.50
DUTCH GUILDER	JUNE 23	105.80
U.K. POUND	JUNE 23	70.17
CANADIAN DOLLAR	JUNE 23	76.90
FRENCH FRANC	JUNE 23	65.97
SWISS FRANC	JUNE 23	152.12
BELGIAN FRANC	JUNE 23	83.78
ITALIAN LIRA	JUNE 23	40.93

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

U.S. DOLLAR	JUNE 23	119.18
GERMAN MARK	JUNE 23	138.28
JAPANESE YEN	JUNE 23	119.99
DUTCH GUILDER	JUNE 23	123.12
U.K. POUND	JUNE 23	78.77
CANADIAN DOLLAR	JUNE 23	87.43
FRENCH FRANC	JUNE 23	73.35
SWISS FRANC	JUNE 23	177.46
BELGIAN FRANC	JUNE 23	95.98
ITALIAN LIRA	JUNE 23	44.36
SWEDISH KRONA	JUNE 23	82.81

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

CANADIAN DOLLAR	JUNE 23	-1.81
U.K. POUND	JUNE 23	3.11
GERMAN MARK	JUNE 23	7.10
FRENCH FRANC	JUNE 23	-1.72
SWISS FRANC	JUNE 23	10.17
DUTCH GUILDER	JUNE 23	7.18
JAPANESE YEN	JUNE 23	8.96
ITALIAN LIRA	JUNE 23	-5.04

SERIES NAME	LAST VALUE PLOTTED	
	DATE	VALUE
<b>CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING</b>		
U.S. DOLLARS PER FINE OUNCE	JUNE 23	304.50
<b>CHART 4. CALL MONEY RATES</b>		
U.S. FEDERAL FUNDS	JUNE 23	14.17
OVERNIGHT EURO-DOLLAR DEPOSITS	JUNE 23	14.15
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	JUNE 18	12.50
CANADA	JUNE 11	16.59
GERMANY	JUNE 18	9.00
EURO-DM	JUNE 4	8.79
JAPAN	JUNE 18	7.06
FRANCE	JUNE 18	15.88
NETHERLANDS	JAN. 1	10.30
EURO-SWISS FRANC	JUNE 4	4.50
<b>CHART 5. 3-MONTH INTEREST RATES</b>		
U.S. 90-DAY CD'S, SECONDARY MARKET	JUNE 23	14.40
GERMAN INTERBANK LOAN	JUNE 23	9.29
JAPANESE BANK LOANS & DISCOUNTS	JUNE 23	7.31
CANADIAN FINANCE PAPER	JUNE 23	17.30
INTERBANK STERLING	JUNE 23	12.92
SWISS INTERBANK LOAN	JUNE 23	6.02
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	JUNE 23	11.51
<b>CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON</b>		
OVERNIGHT	JUNE 23	14.15
7-DAY	JUNE 23	14.77
1-MONTH	JUNE 23	15.36
3-MONTH	JUNE 23	16.09
6-MONTH	JUNE 23	16.24
1-YEAR	JUNE 23	15.99
<b>CHART 7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES</b>		
OVERNIGHT EURO-DOLLAR DEPOSITS	JUNE 23	14.15
U.S. FEDERAL FUNDS	JUNE 23	14.17
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	JUNE 23	-0.02
3-MONTH EURO-DOLLAR DEPOSIT RATE	JUNE 23	16.09
U.S. 90-DAY CD'S, SECONDARY MARKET	JUNE 23	14.40
DIFFERENTIAL	JUNE 23	1.69

SERIES NAME

LAST VALUE PLOTTED  
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	JUNE 23	16.09
INTERBANK STERLING (LONDON), COVERED	JUNE 23	16.14
DIFFERENTIAL	JUNE 23	-0.05
U.S. COMMERCIAL PAPER	JUNE 23	14.40
CANADIAN FINANCE PAPER, COVERED	JUNE 23	15.41
DIFFERENTIAL	JUNE 23	-1.01
EURO-DOLLAR DEPOSIT	JUNE 23	16.09
INTERBANK DM (FRANKFURT), COVERED	JUNE 23	16.56
DIFFERENTIAL	JUNE 23	-0.47
EURO-DOLLAR DEPOSIT	JUNE 23	16.09
SWISS INTERBANK, COVERED	JUNE 23	16.34
DIFFERENTIAL	JUNE 23	-0.26

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	JUNE 18	14.36
GERMANY	JUNE 11	9.12
JAPAN (MONTHLY)	MAY	8.04
SWITZERLAND	JUNE 11	5.00
CANADA	JUNE 11	15.25
FRANCE	MARCH 19	16.33
NETHERLANDS	JAN. 1	11.12
UNITED KINGDOM	JUNE 11	12.23

U.S. CORPORATE

AAA BONDS	MAY	14.26
EURO-DOLLAR BONDS	APRIL	13.04

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 29, 1982

FOR THE WEEK ENDING JUNE 25, 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 21	JUNE 22	JUNE 23	JUNE 24	JUNE 25
ARGENTINA	PESO	15300.00	15300.00	15300.00	15300.00	15450.00
*AUSTFALIA	DOLLAR	102.11	102.31	102.18	102.27	102.05
AUSTRIA	SCHILLING	17.520	17.380	17.490	17.340	17.560
BELGIUM	FFANC	47.300	46.940	47.180	47.170	47.390
BRAZIL	CRUZEIRO	169.93	169.93	169.93	169.93	169.93
CANADA	DOLLAR	1.3002	1.2981	1.2990	1.2865	1.2874
CHILE	PESO	46.500	46.500	46.500	46.500	47.300
CHINA, P.R.	YUAN	1.9322	1.9477	1.9477	1.9398	1.9398
COLOMBIA	PESO	63.650	63.650	63.650	63.650	63.800
DENMARK	KRONE	8.5675	8.4850	8.5475	8.5350	8.5925
FINLAND	MARKKA	4.7730	4.7425	4.7675	4.7305	4.7740
FRANCE	FRANC	6.8675	6.8125	6.8750	6.8550	6.8950
GERMANY	D. MARK	2.4780	2.4540	2.4770	2.4735	2.4870
GREECE	DRACHMA	70.150	69.400	70.000	69.500	70.300
HONG KONG	DOLLAR	5.9690	5.9500	5.9410	5.8875	5.9100
INDIA	RUPEE	9.5600	9.5400	9.5700	9.5300	9.5700
INDONESIA	RUPIAH	655.25	655.25	655.25	655.25	655.25
IRAN	RIAL	NA	NA	NA	NA	NA
*IRELAND	POUND	138.70	140.00	139.00	139.30	138.35
ISRAEL	SHEKEL	23.870	23.870	24.060	24.060	24.060
ITALY	LIRA	1396.00	1387.00	1397.00	1392.00	1402.00
JAPAN	YEN	257.15	254.50	256.00	252.40	257.70
MALAYSIA	DOLLAR	2.3740	2.3630	2.3710	2.3575	2.3690
MEXICO	PESO	47.8500	47.8700	47.9200	47.9500	48.1300
NETHERLANDS	GUILDER	2.7245	2.7020	2.7300	2.7345	2.7425
*NEW ZEALAND	DOLLAR	74.000	74.400	73.970	74.300	73.920
NORWAY	KRONE	6.2960	6.2575	6.2750	6.2750	6.3000
PERU	SOL	661.50	661.50	661.50	661.50	671.25
PHILIPPINES	PESO	8.4600	8.4600	8.4600	8.4600	8.5050
PORTUGAL	ESCUDO	84.250	83.900	84.000	83.600	84.600
SINGAPORE	DOLLAR	2.1740	2.1615	2.1705	2.1575	2.1630
*SOUTH AFRICA	RAND	87.58	87.67	87.25	87.70	87.25
SOUTH KOREA	WON	740.05	740.05	740.05	740.05	741.30
SPAIN	PESETA	112.220	111.080	111.950	111.350	112.570
SRI LANKA	RUPEE	20.750	20.750	20.750	20.750	20.750
SWEDEN	KRONA	6.1375	6.0950	6.1225	6.1250	6.1700
SWITZERLAND	FRANC	2.1290	2.0890	2.1155	2.1030	2.1260
THAILAND	BAHT	23.000	23.000	23.000	23.000	23.000
*UNITED KINGDOM	POUND	172.70	173.65	172.95	173.30	171.90
VENEZUELA	BOLIVAR	4.2950	4.2950	4.2950	4.2950	4.2955

\* VALUE IN U.S. CENTS