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OF CHICAGO

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AUG 13 1982  
FEDERAL RESERVE  
BANK OF CHICAGO

# Selected Interest & Exchange Rates

## Weekly Series of Charts

August 9, 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

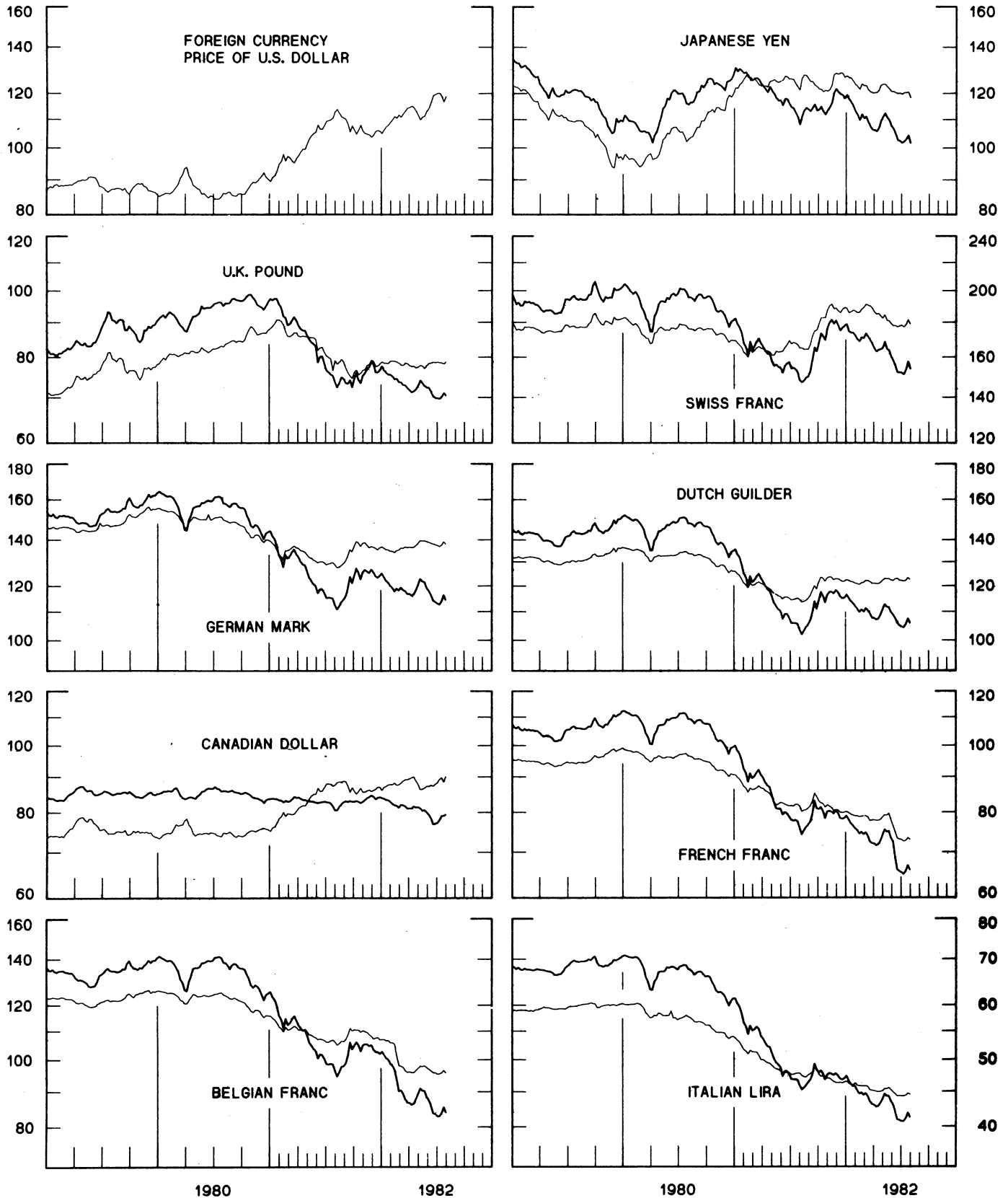


CHART 2  
**3-MONTH FORWARD EXCHANGE RATES**  
 PREMIUM (+) OR (-)  
 AVERAGES FOR WEEK ENDING WEDNESDAY

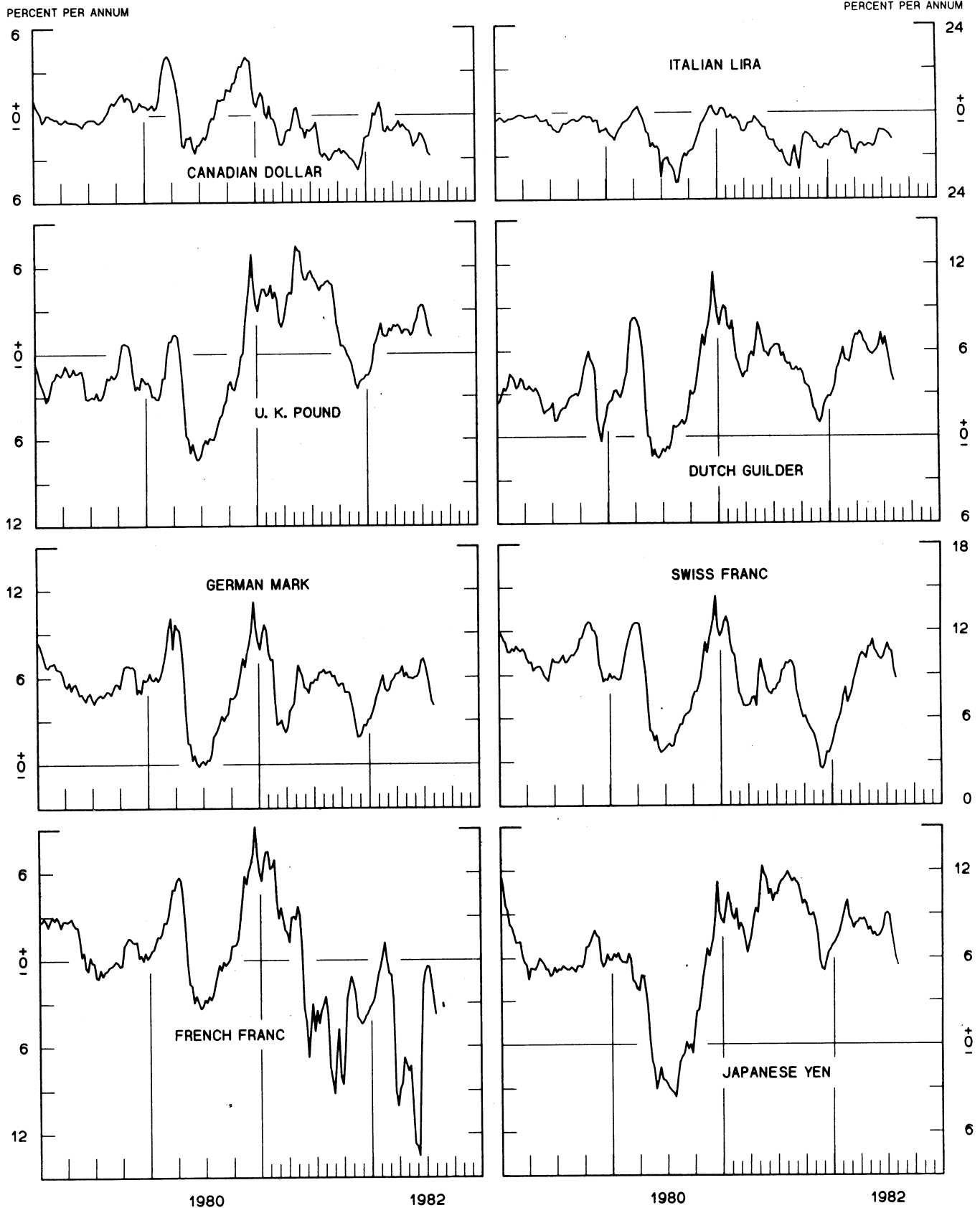


CHART 3  
PRICE OF GOLD IN LONDON  
AVERAGES FOR WEEK ENDING WEDNESDAY

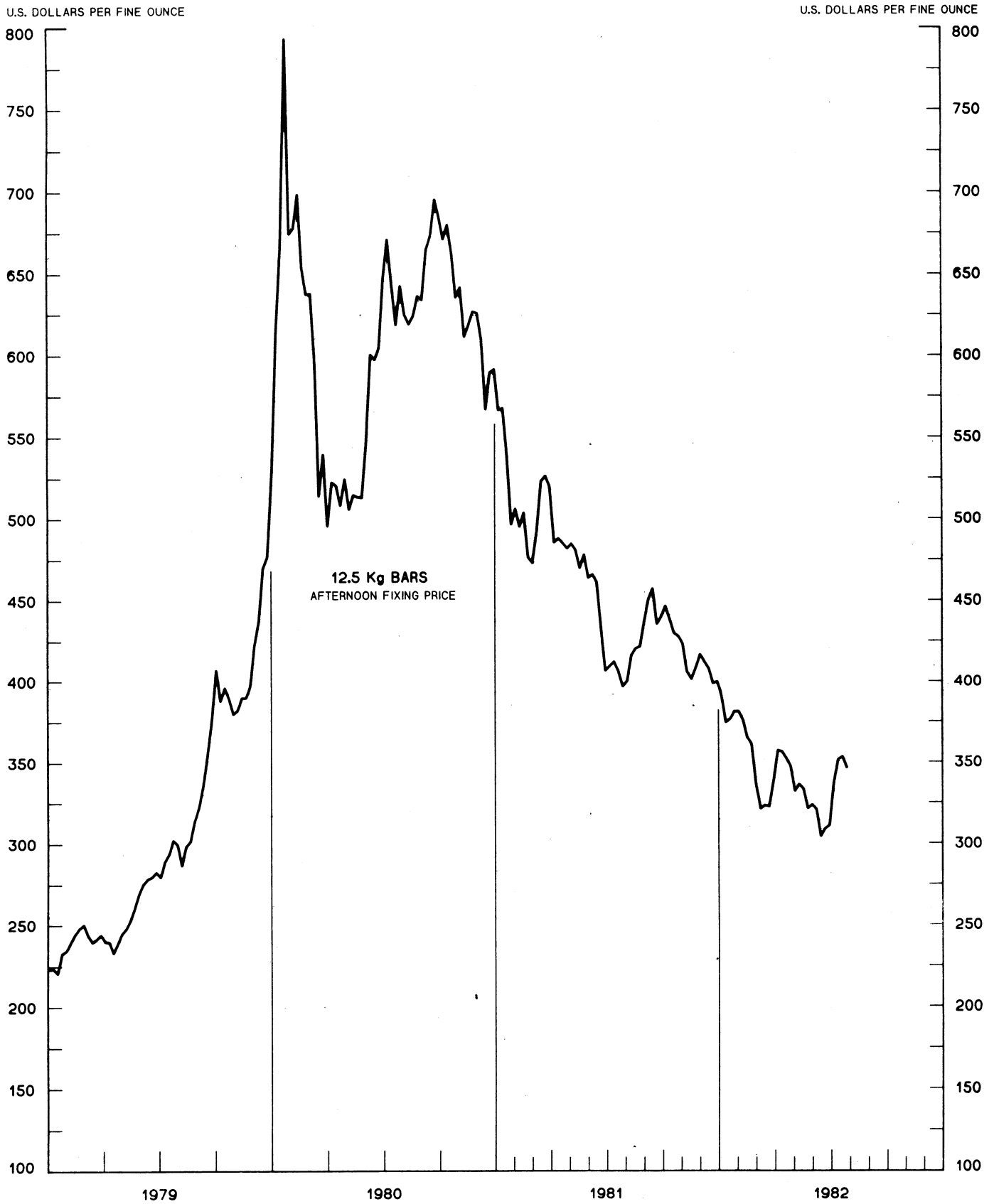


CHART 4  
**CALL MONEY RATES**  
 WEEKLY SERIES

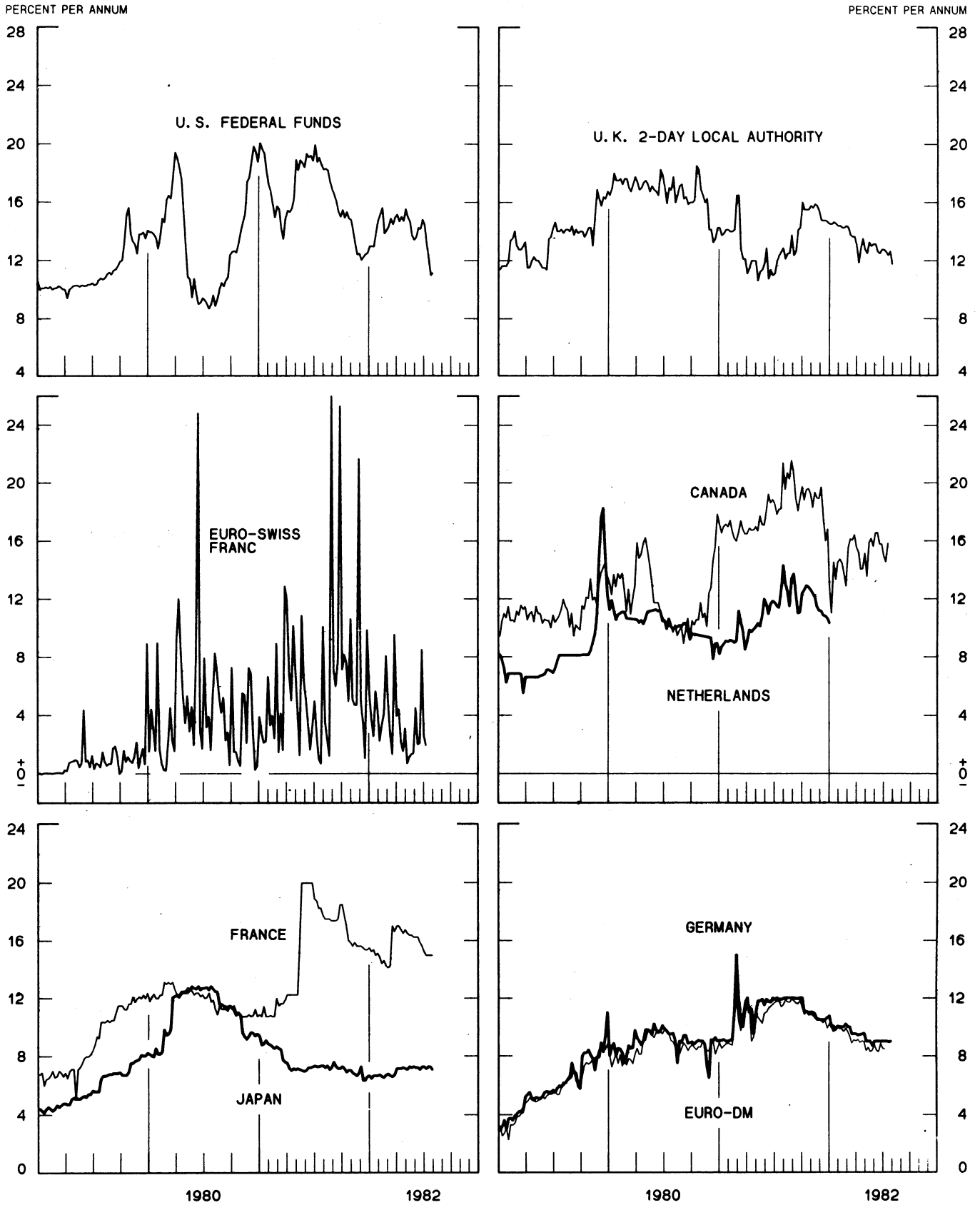


CHART 5  
**3-MONTH INTEREST RATES**  
 WEEKLY SERIES

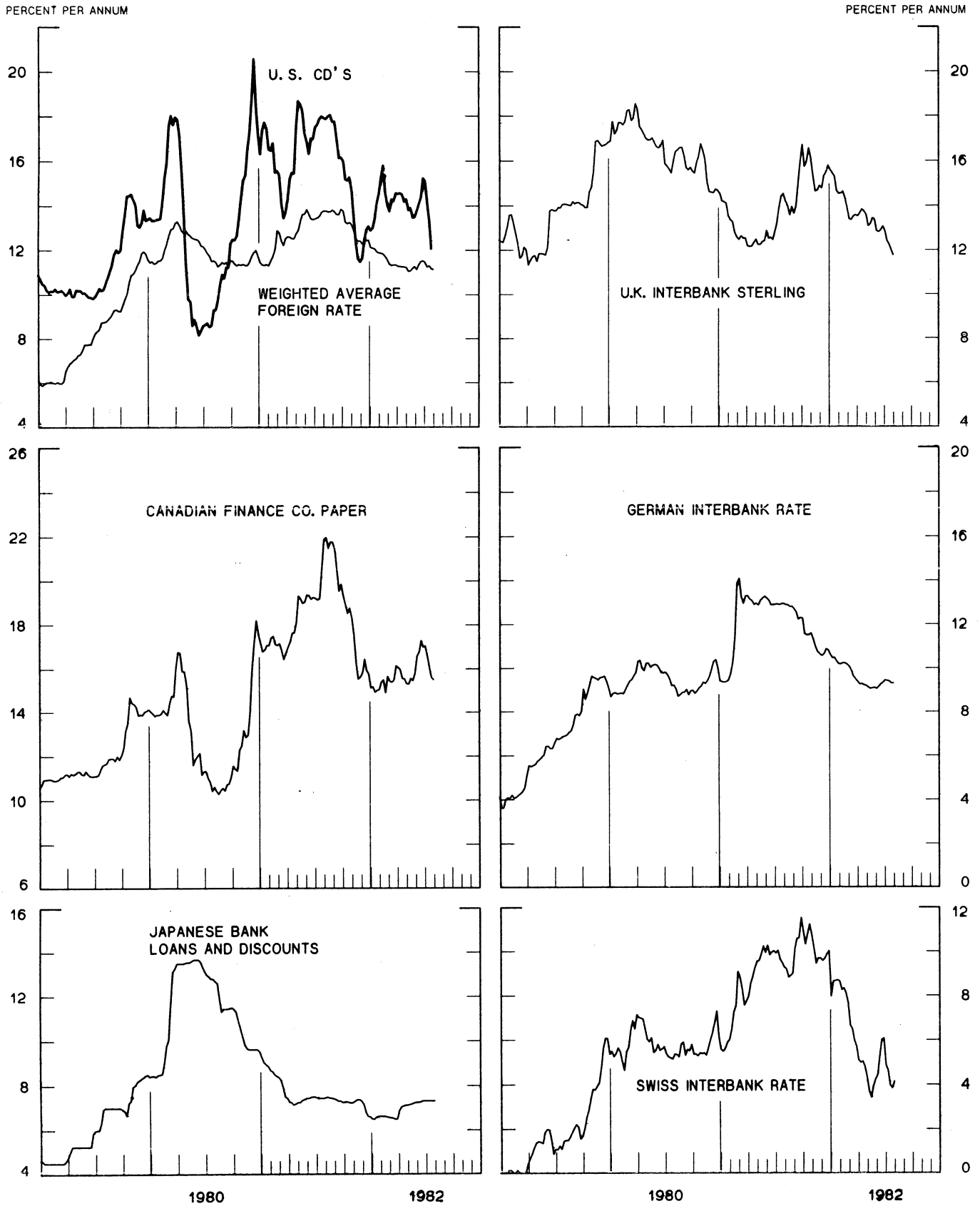


CHART 6  
**EURO-DOLLAR DEPOSIT RATES LONDON**  
 AVERAGES FOR WEEK ENDING WEDNESDAY

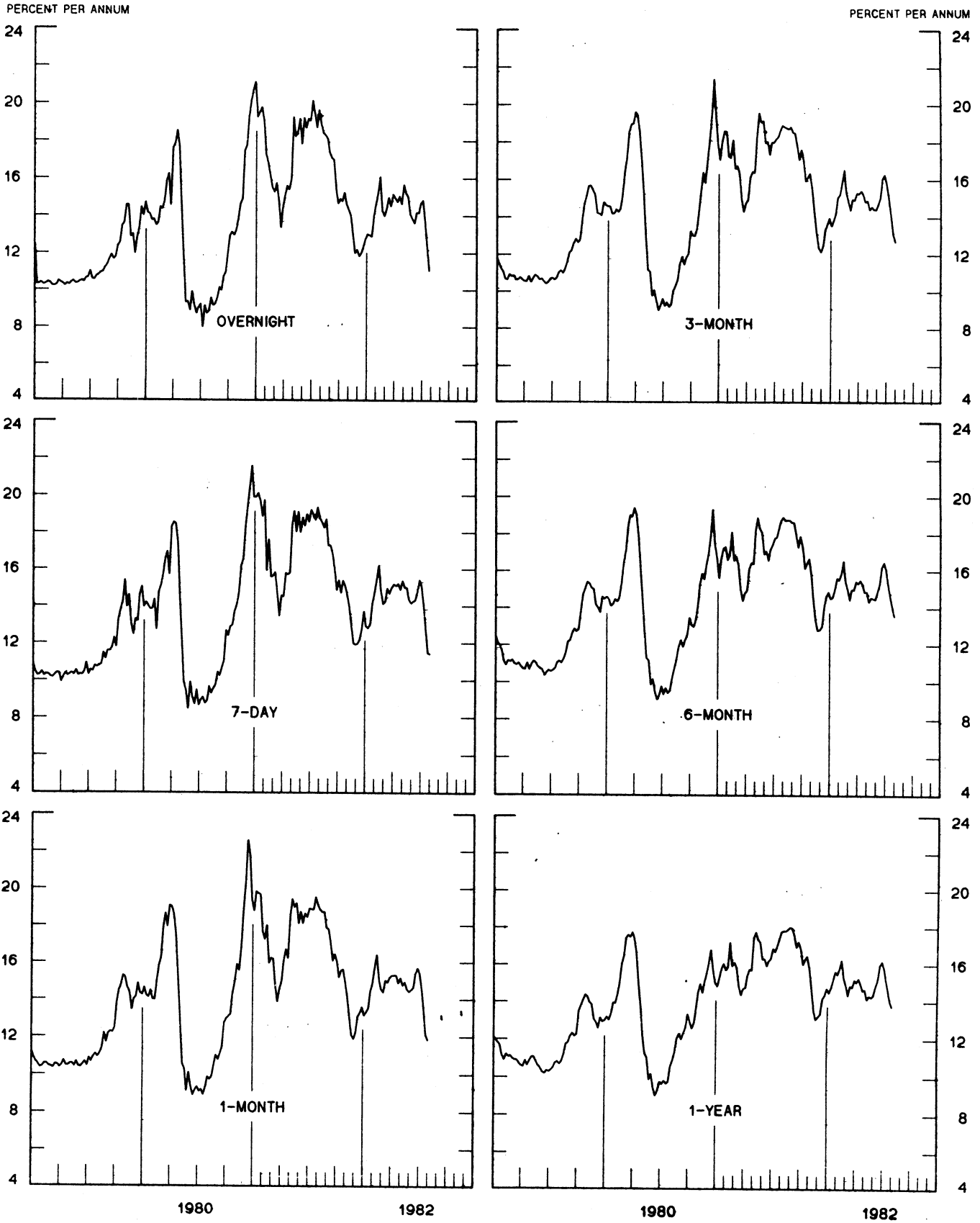
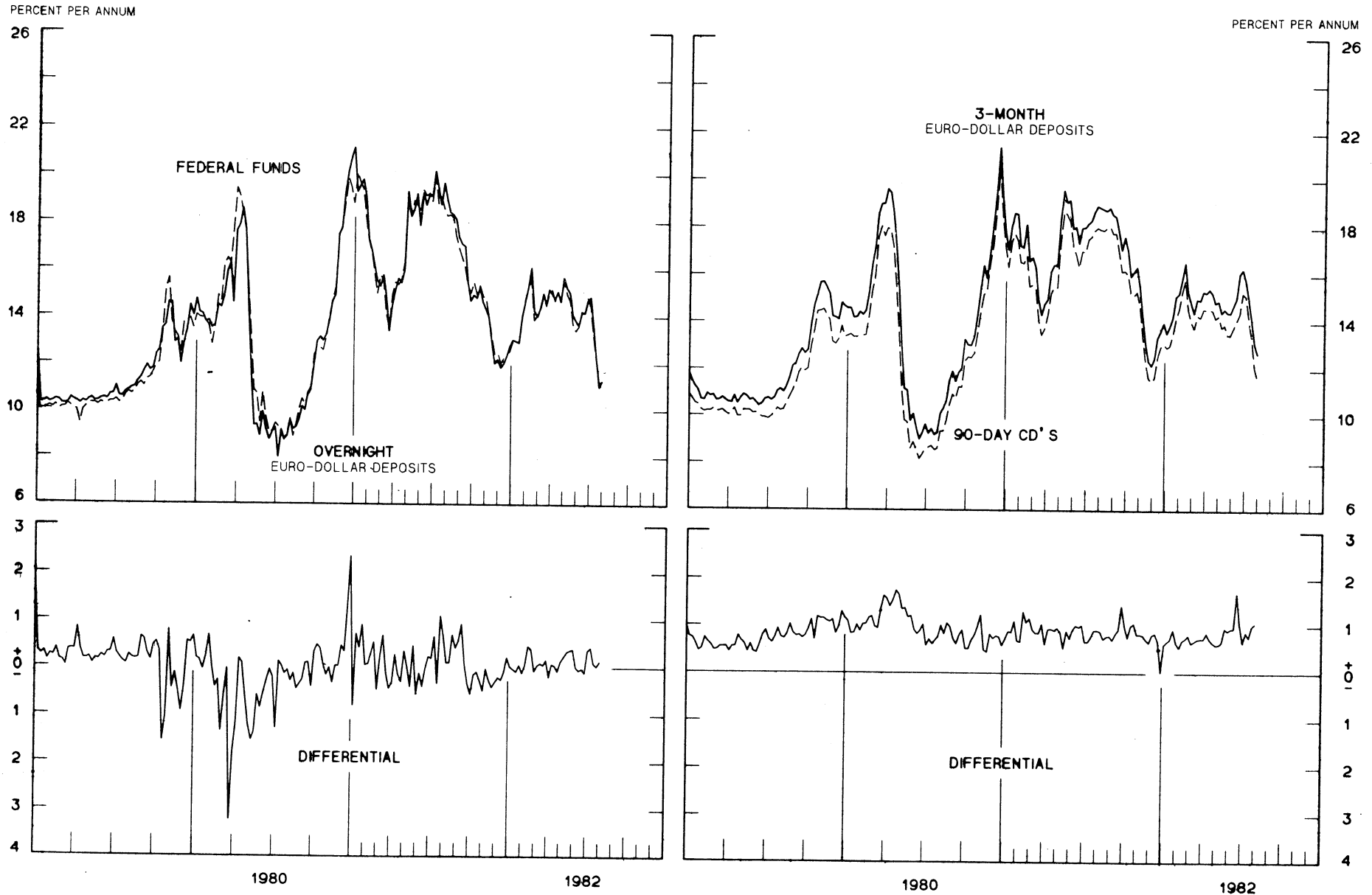




CHART 7  
**SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES**

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

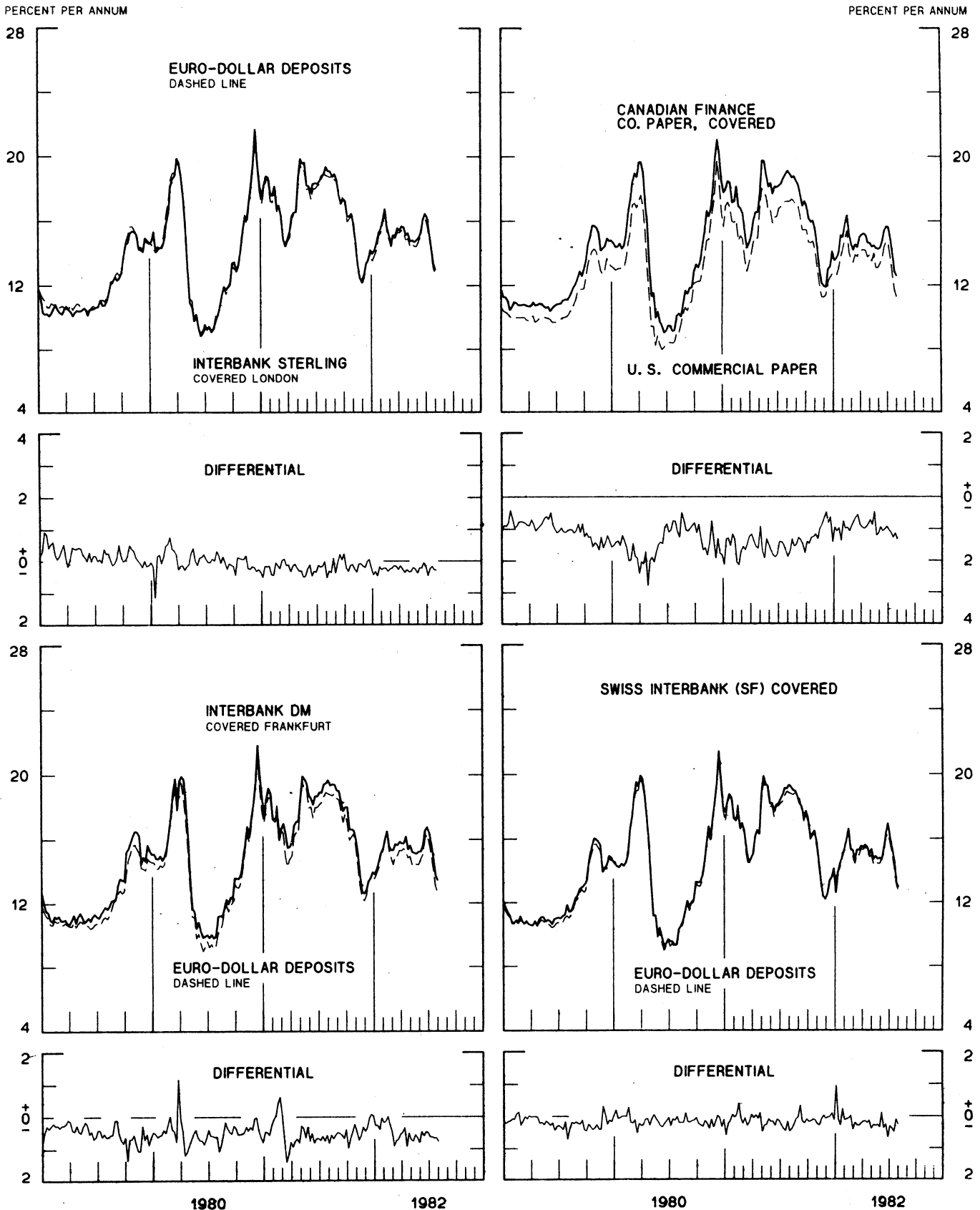


1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

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

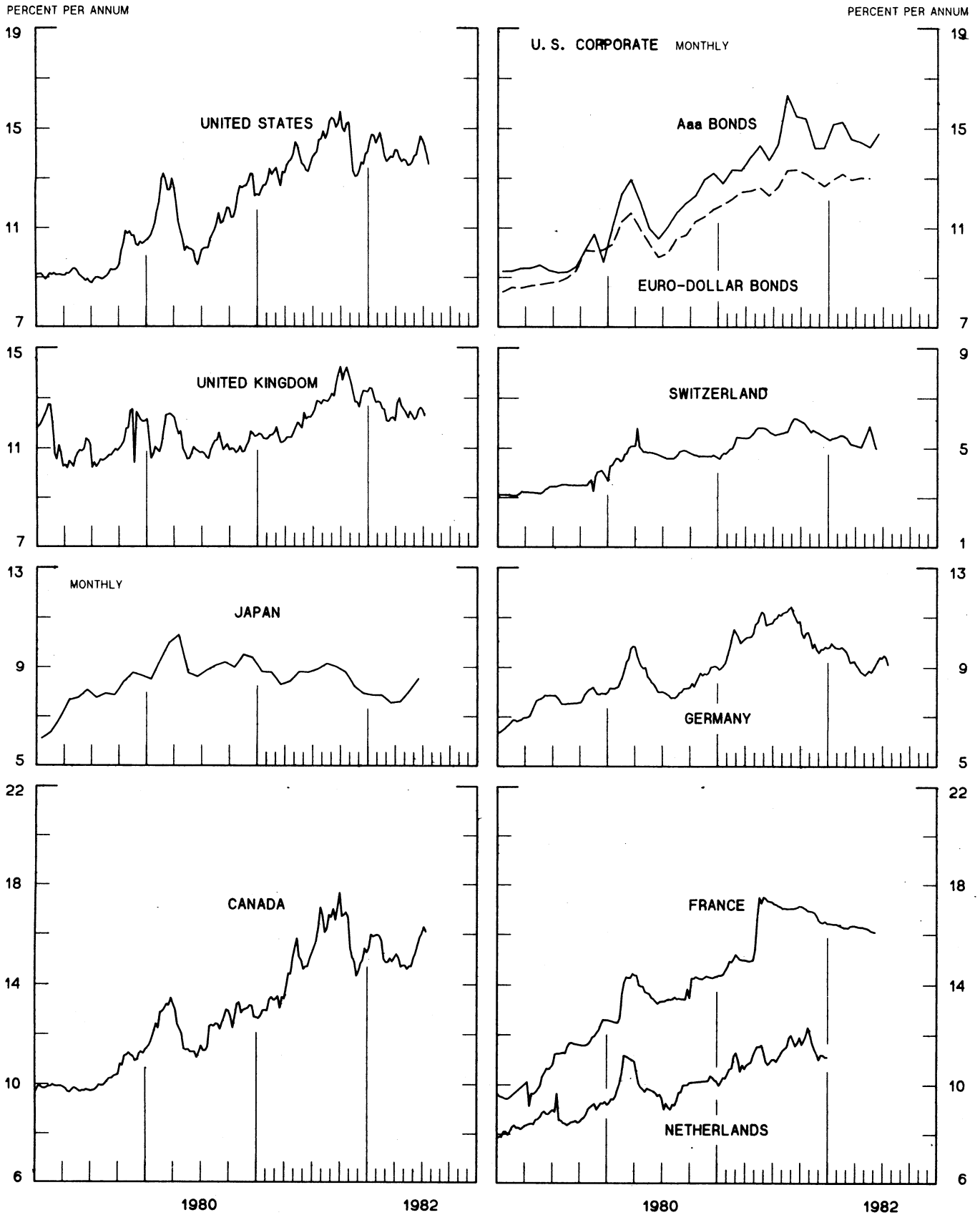
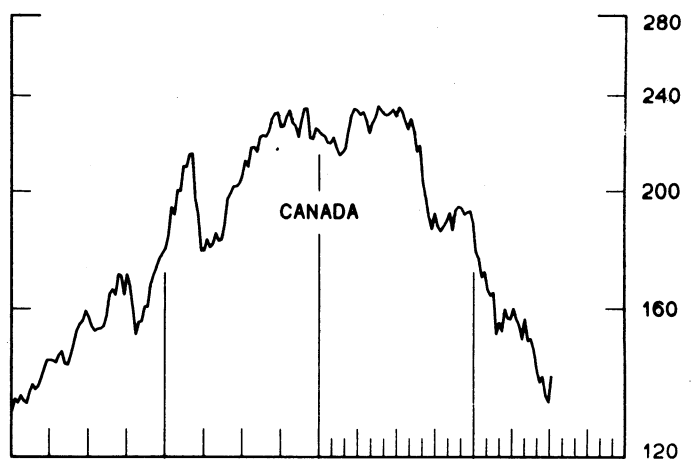
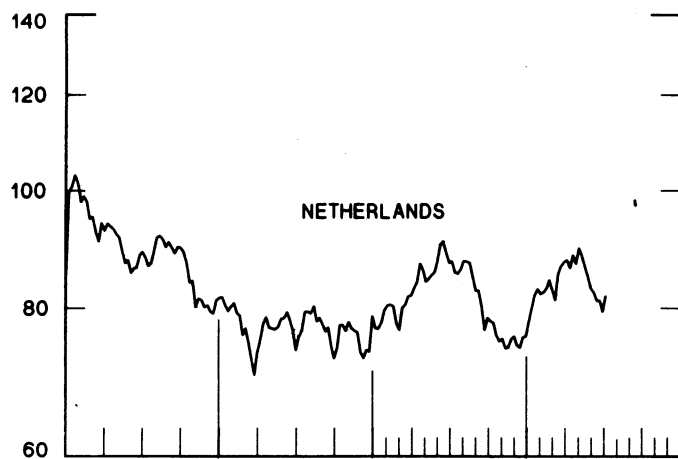
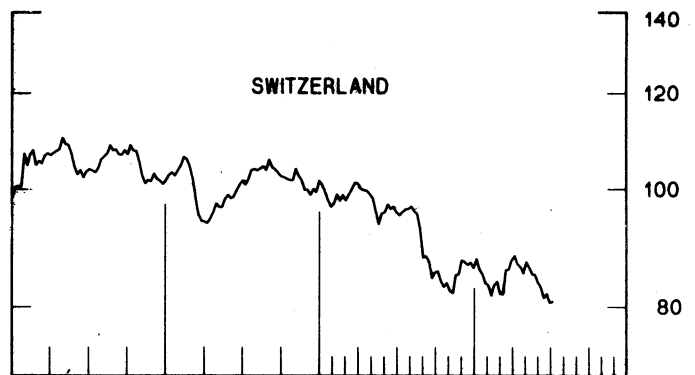
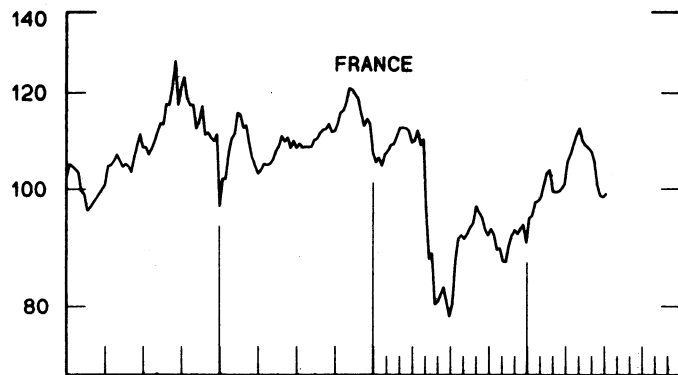
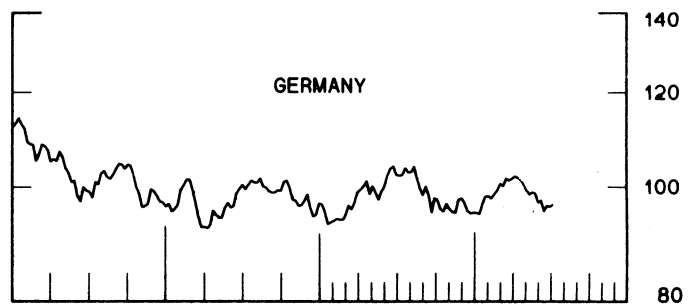
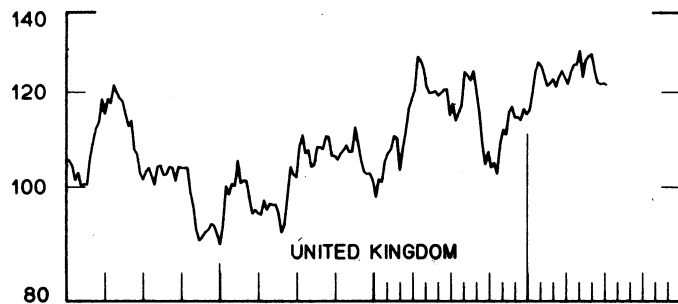
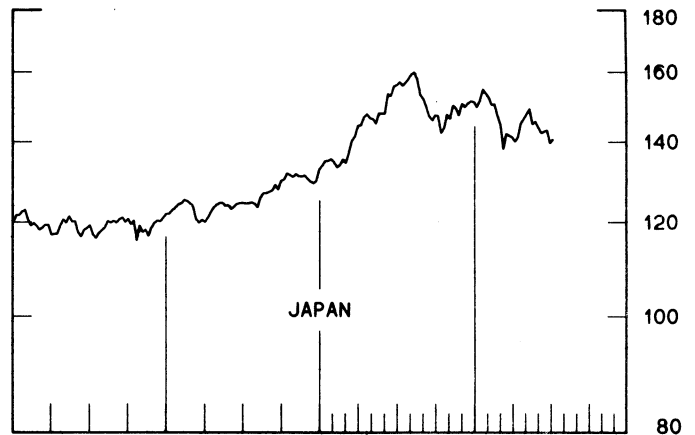
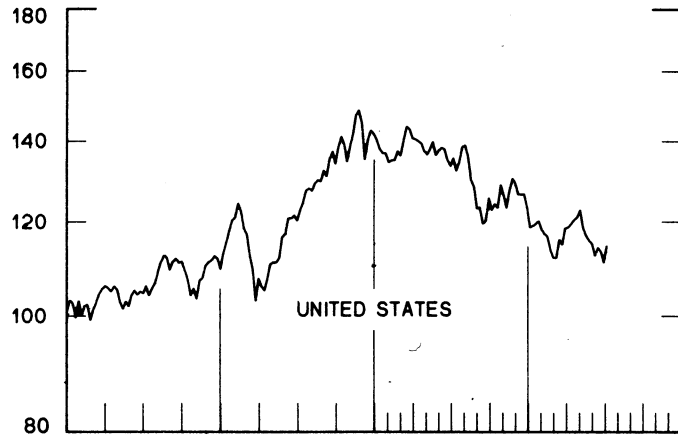


CHART 10  
**INDUSTRIAL STOCK INDICES**  
 WEEKLY SERIES

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	AUG. 4	40.69
JAPANESE YEN	AUG. 4	0.38776
DUTCH GUILDER	AUG. 4	36.84
U.K. POUND	AUG. 4	174.12
CANADIAN DOLLAR	AUG. 4	79.70
FRENCH FRANC	AUG. 4	14.63
SWISS FRANC	AUG. 4	47.85
BELGIAN FRANC	AUG. 4	2.13094
ITALIAN LIRA	AUG. 4	0.07263

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	AUG. 4	114.47
JAPANESE YEN	AUG. 4	101.53
DUTCH GUILDER	AUG. 4	105.76
U.K. POUND	AUG. 4	70.42
CANADIAN DOLLAR	AUG. 4	79.44
FRENCH FRANC	AUG. 4	65.95
SWISS FRANC	AUG. 4	153.93
BELGIAN FRANC	AUG. 4	83.97
ITALIAN LIRA	AUG. 4	41.26

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

U.S. DOLLAR	AUG. 4	118.72
GERMAN MARK	AUG. 4	138.16
JAPANESE YEN	AUG. 4	118.32
DUTCH GUILDER	AUG. 4	122.68
U.K. POUND	AUG. 4	78.82
CANADIAN DOLLAR	AUG. 4	90.26
FRENCH FRANC	AUG. 4	73.08
SWISS FRANC	AUG. 4	179.09
BELGIAN FRANC	AUG. 4	95.91
ITALIAN LIRA	AUG. 4	44.59
SWEDISH KRONA	AUG. 4	82.59

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

CANADIAN DOLLAR	AUG. 4	-2.82
U.K. POUND	AUG. 4	1.15
GERMAN MARK	AUG. 4	4.02
FRENCH FRANC	AUG. 4	-3.78
SWISS FRANC	AUG. 4	8.69
DUTCH GUILDER	AUG. 4	3.80
JAPANESE YEN	AUG. 4	5.47
ITALIAN LIRA	AUG. 4	-7.61

SERIES NAME	LAST VALUE PLOTTED	
	DATE	VALUE
<b>CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING</b>		
U.S. DOLLARS PER FINE OUNCE	AUG. 4	346.45
<b>CHART 4. CALL MONEY RATES</b>		
U.S. FEDERAL FUNDS	AUG. 4	11.15
OVERNIGHT EURO-DOLLAR DEPOSITS	AUG. 4	11.27
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	JULY 30	11.75
CANADA	JULY 16	15.86
GERMANY	JULY 30	9.00
EURO-DM	JULY 9	8.46
JAPAN	JULY 30	7.06
FRANCE	JULY 30	15.00
NETHERLANDS	JAN. 1	10.30
EURO-SWISS FRANC	JULY 9	1.92
<b>CHART 5. 3-MONTH INTEREST RATES</b>		
U.S. 90-DAY CD'S, SECONDARY MARKET	AUG. 4	11.63
GERMAN INTERBANK LOAN	AUG. 4	9.33
JAPANESE BANK LOANS & DISCOUNTS	AUG. 4	7.31
CANADIAN FINANCE PAPER	AUG. 4	15.51
INTERBANK STERLING	AUG. 4	11.78
SWISS INTERBANK LOAN	AUG. 4	4.15
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	AUG. 4	11.15
<b>CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON</b>		
OVERNIGHT	AUG. 4	11.27
7-DAY	AUG. 4	11.40
1-MONTH	AUG. 4	11.80
3-MONTH	AUG. 4	12.68
6-MONTH	AUG. 4	13.54
1-YEAR	AUG. 4	13.71
<b>CHART 7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES</b>		
OVERNIGHT EURO-DOLLAR DEPOSITS	AUG. 4	11.27
U.S. FEDERAL FUNDS	AUG. 4	11.15
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	AUG. 4	0.13
3-MONTH EURO-DOLLAR DEPOSIT RATE	AUG. 4	12.68
U.S. 90-DAY CD'S, SECONDARY MARKET	AUG. 4	11.63
DIFFERENTIAL	AUG. 4	1.05

SERIES NAME

LAST VALUE PLOTTED  
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	AUG. 4	12.68
INTERBANK STERLING (LONDON), COVERED	AUG. 4	12.96
DIFFERENTIAL	AUG. 4	-0.29
U.S. COMMERCIAL PAPER	AUG. 4	11.25
CANADIAN FINANCE PAPER, COVERED	AUG. 4	12.58
DIFFERENTIAL	AUG. 4	-1.33
EURO-DOLLAR DEPOSIT	AUG. 4	12.68
INTERBANK DM (FRANKFURT), COVERED	AUG. 4	13.44
DIFFERENTIAL	AUG. 4	-0.76
EURO-DOLLAR DEPOSIT	AUG. 4	12.68
SWISS INTERBANK, COVERED	AUG. 4	12.93
DIFFERENTIAL	AUG. 4	-0.26

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	JULY 23	13.58
GERMANY	JULY 23	9.13
JAPAN (MONTHLY)	JUNE	8.53
SWITZERLAND	JUNE 11	5.00
CANADA	JULY 16	16.09
FRANCE	JUNE 11	16.09
NETHERLANDS	JAN. 1	11.12
UNITED KINGDOM	JULY 9	12.29

U.S. CORPORATE

AAA BONDS	JUNE	14.81
EURO-DOLLAR BONDS	MAY	13.02

CHART 10. STOCK INDICES

UNITED STATES	JULY 14	114.43
UNITED KINGDOM	JULY 14	121.75
CANADA	JULY 14	140.82
GERMANY	JULY 14	96.58
SWITZERLAND	JULY 14	80.90
NETHERLANDS	JULY 14	82.03
FRANCE	JULY 14	99.22
JAPAN	JULY 14	140.59

# FEDERAL RESERVE statistical release



H. 10 (512)

## FOREIGN EXCHANGE RATES

AUGUST 9, 1982

FOR THE WEEK ENDING AUGUST 6, 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)				
		AUG. 2	AUG. 3	AUG. 4	AUG. 5	AUG. 6
ARGENTINA	PESO	20100.00	20100.00	20100.00	20100.00	20100.00
*AUSTRALIA	DOLLAR	99.65	99.53	98.90	98.69	98.48
AUSTRIA	SCHILLING	17.100	17.100	17.390	17.410	17.600
BELGIUM	FRANC	46.490	46.650	47.430	47.490	47.690
BRAZIL	CRUZEIRO	182.71	186.26	186.26	186.26	186.26
CANADA	DOLLAR	1.2500	1.2528	1.2531	1.2481	1.2482
CHILE	PESO	47.050	47.050	47.050	47.050	56.000
CHINA, P.R.	YUAN	1.9312	1.9196	1.9292	1.9446	1.9525
COLOMBIA	PESO	64.500	64.500	64.500	64.500	64.950
DENMARK	KRONE	8.4675	8.4900	8.6400	8.6550	8.6850
FINLAND	MARKKA	4.6940	4.6805	4.7440	4.7465	4.7860
FRANCE	FRANC	6.7800	6.7930	6.9050	6.9175	6.9500
GERMANY	D. MARK	2.4340	2.4420	2.4860	2.4860	2.4965
GREECE	DRACHMA	68.800	68.700	70.000	70.050	70.900
HONG KONG	DOLLAR	5.9175	6.0200	6.0600	6.0450	6.0800
INDIA	RUPEE	9.5100	9.5100	9.5800	9.6000	9.6200
INDONESIA	RUPIAH	660.50	660.50	660.50	660.50	661.75
IRAN	RIAL	NA	NA	NA	NA	NA
*IRELAND	POUND	141.10	140.65	138.45	138.25	137.70
ISRAEL	SHEKEL	25.880	26.240	26.530	26.530	26.970
ITALY	LIBRA	1364.00	1367.00	1391.00	1389.00	1395.00
JAPAN	YEN	256.60	257.85	260.35	259.85	260.10
MALAYSIA	DOLLAR	2.3425	2.3530	2.3640	2.3610	2.3640
MEXICO	PESO	49.0800	49.0800	49.1000	49.1650	78.0000
NETHERLANDS	GUILDER	2.6900	2.6940	2.7405	2.7385	2.7560
*NEW ZEALAND	DOLLAR	74.000	73.820	73.250	73.150	73.010
NORWAY	KRONE	6.5500	6.5700	6.6900	6.6675	6.7200
PERU	SOL	715.50	715.50	715.50	715.50	722.75
PHILIPPINES	PESO	8.5050	8.5050	8.5050	8.5050	8.5050
PORTUGAL	ESCUDO	84.300	84.100	85.000	85.050	86.000
SINGAPORE	DOLLAR	2.1350	2.1370	2.1550	2.1535	2.1670
*SOUTH AFRICA	RAND	87.45	87.58	86.75	86.55	86.32
SOUTH KOREA	WON	743.80	743.80	743.80	743.80	743.80
SPAIN	PESETA	110.950	110.700	112.500	112.250	113.400
SRI LANKA	RUPEE	20.950	20.950	20.950	20.950	20.910
SWEDEN	KRONA	6.0550	6.0900	6.1500	6.1575	6.1700
SWITZERLAND	FRANC	2.0660	2.0720	2.1170	2.1195	2.1310
THAILAND	BAHT	23.000	23.000	23.000	23.000	23.000
*UNITED KINGDOM	POUND	175.35	174.85	172.78	171.55	171.40
VENEZUELA	BOLIVAR	4.2965	4.2965	4.2965	4.2965	4.2965

\* VALUE IN U.S. CENTS