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CHICAGO

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FEDERAL RESERVE
BANK OF CHICAGO

Selected Interest & Exchange Rates

Weekly Series of Charts

August 16, 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

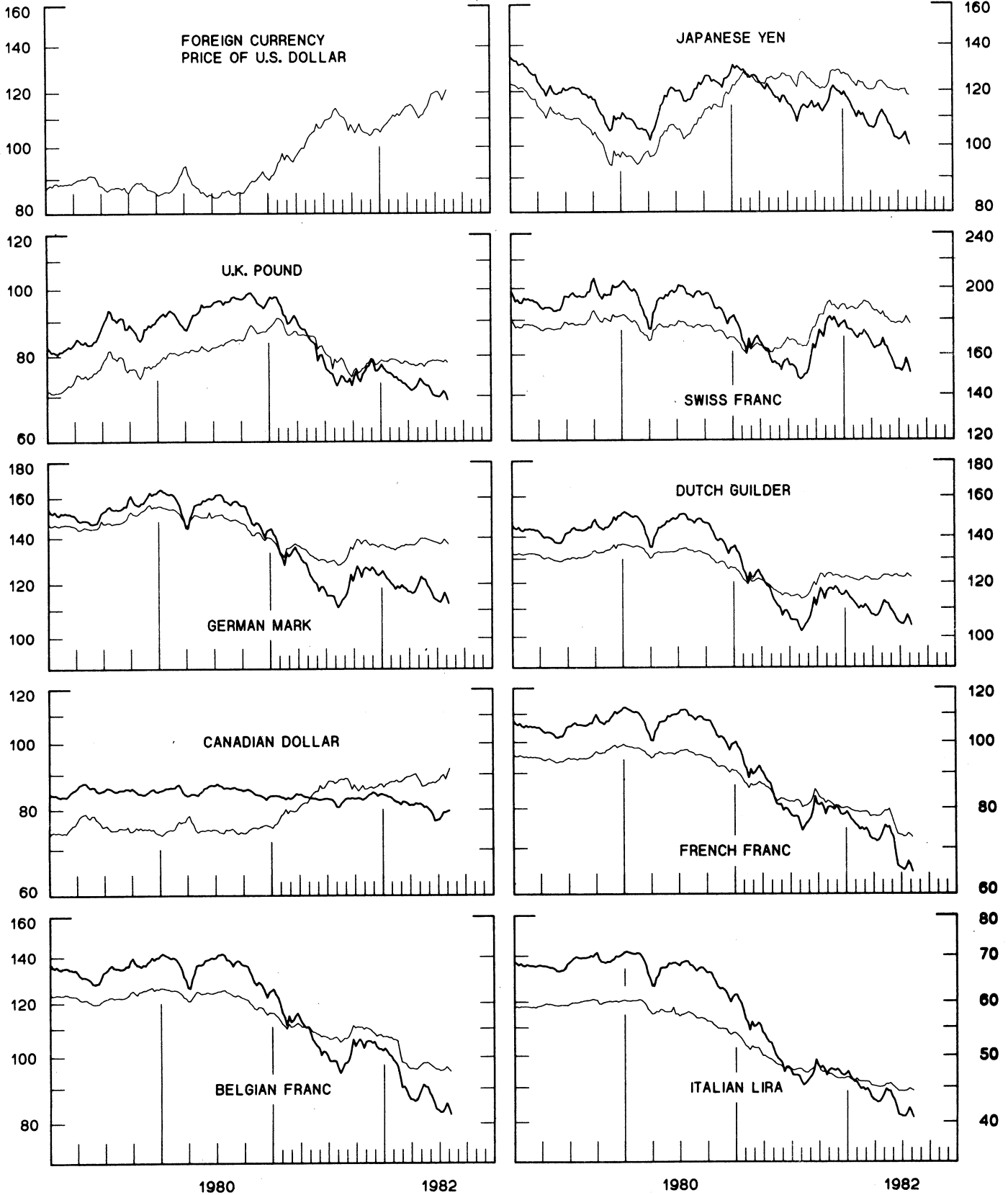


CHART 2
3-MONTH FORWARD EXCHANGE RATES
 PREMIUM (+) OR (-)
 AVERAGES FOR WEEK ENDING WEDNESDAY

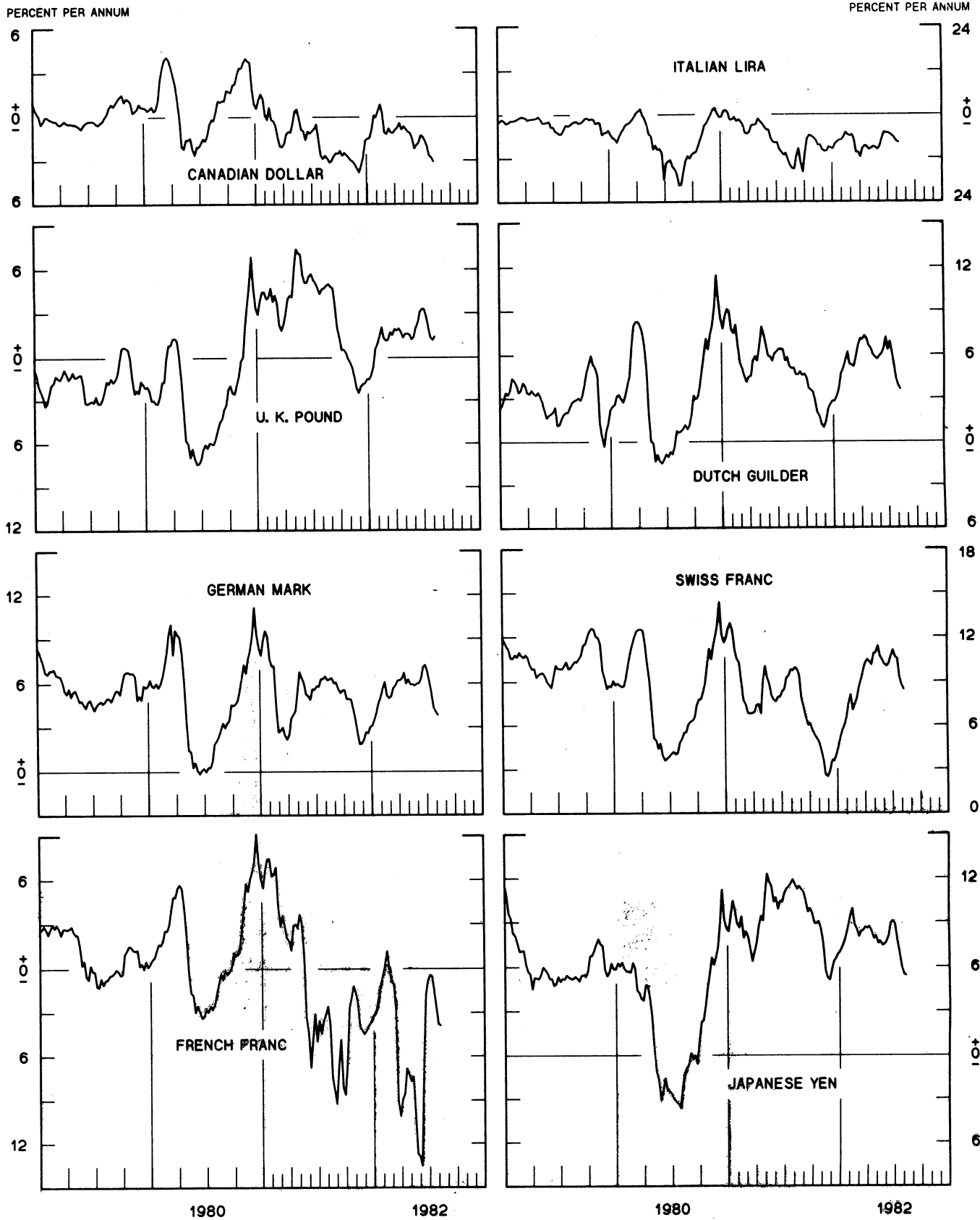


CHART 3
PRICE OF GOLD IN LONDON
AVERAGES FOR WEEK ENDING WEDNESDAY

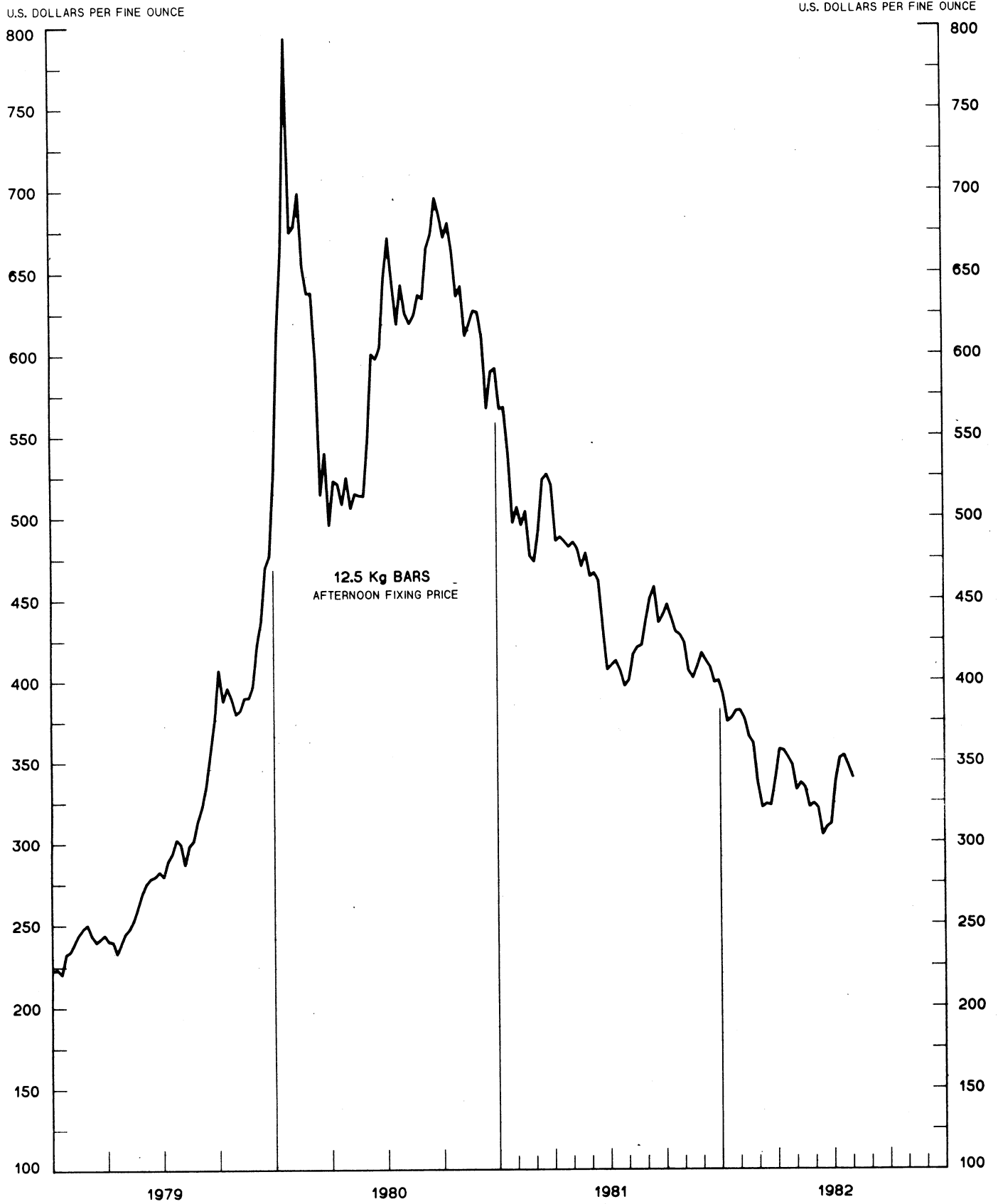
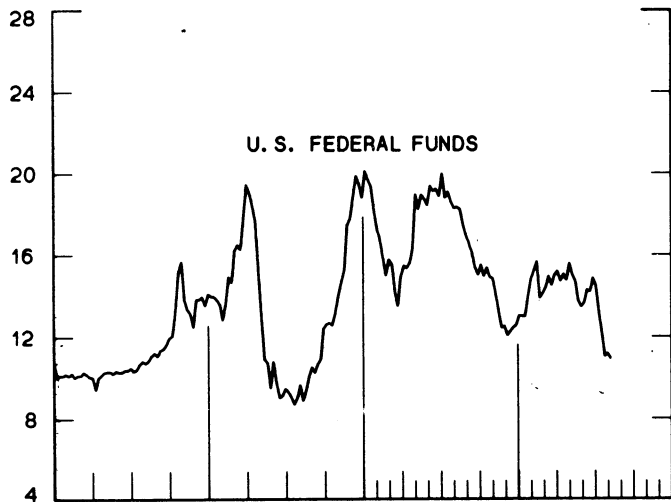
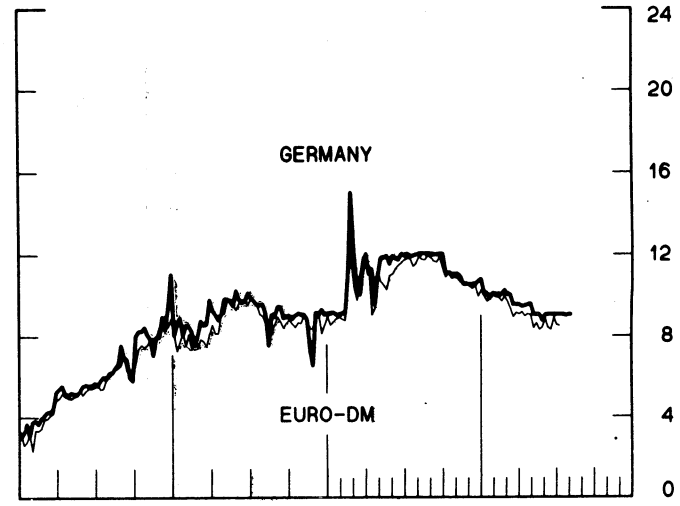
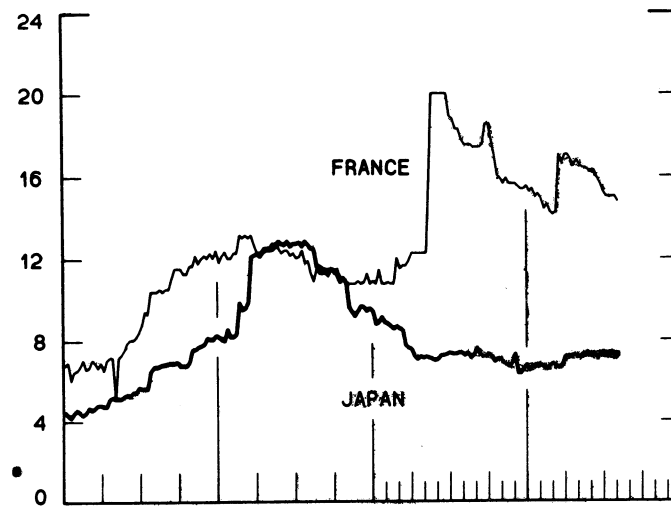
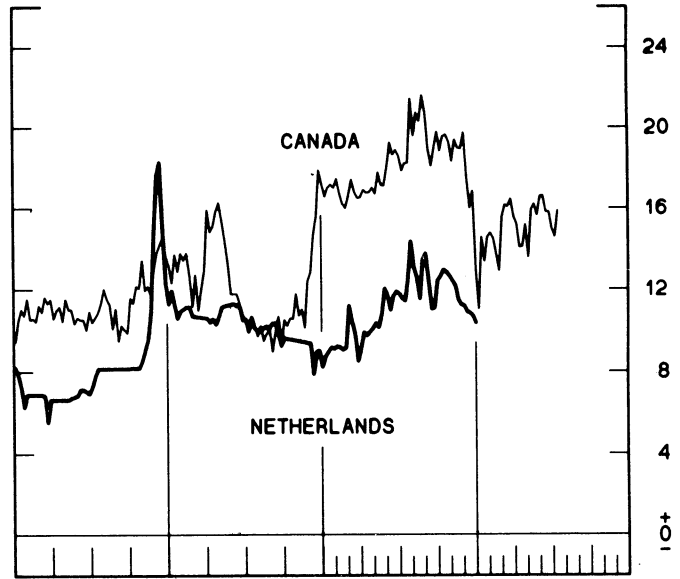
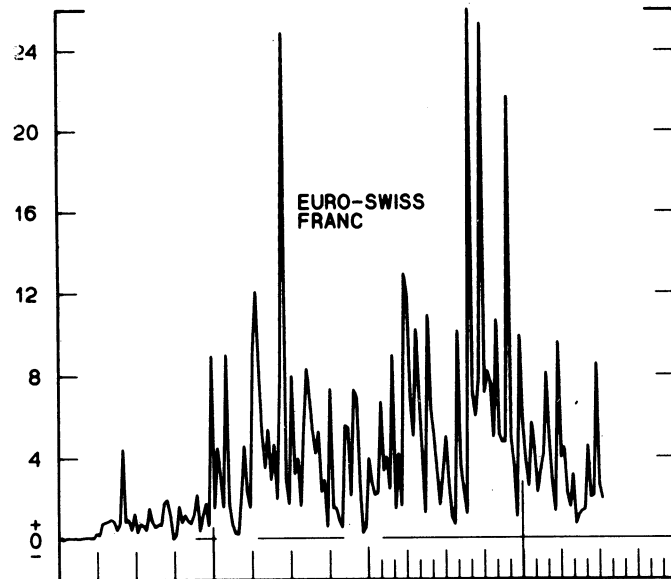
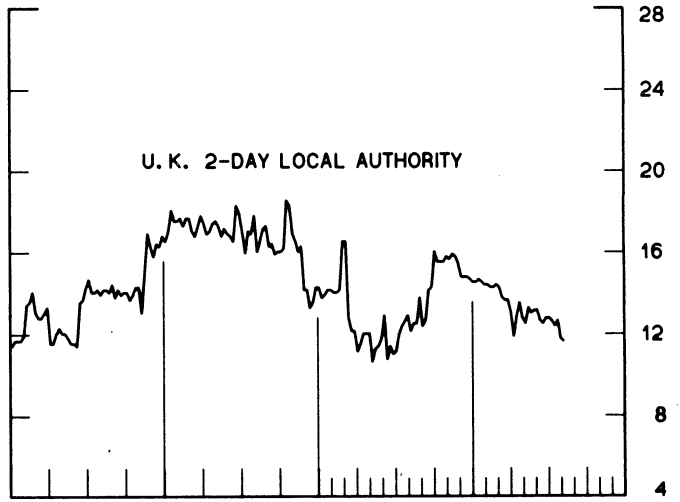


CHART 4
CALL MONEY RATES
 WEEKLY SERIES

PERCENT PER ANNUM



PERCENT PER ANNUM



1980

1982

1980

1982

CHART 5
3-MONTH INTEREST RATES
 WEEKLY SERIES

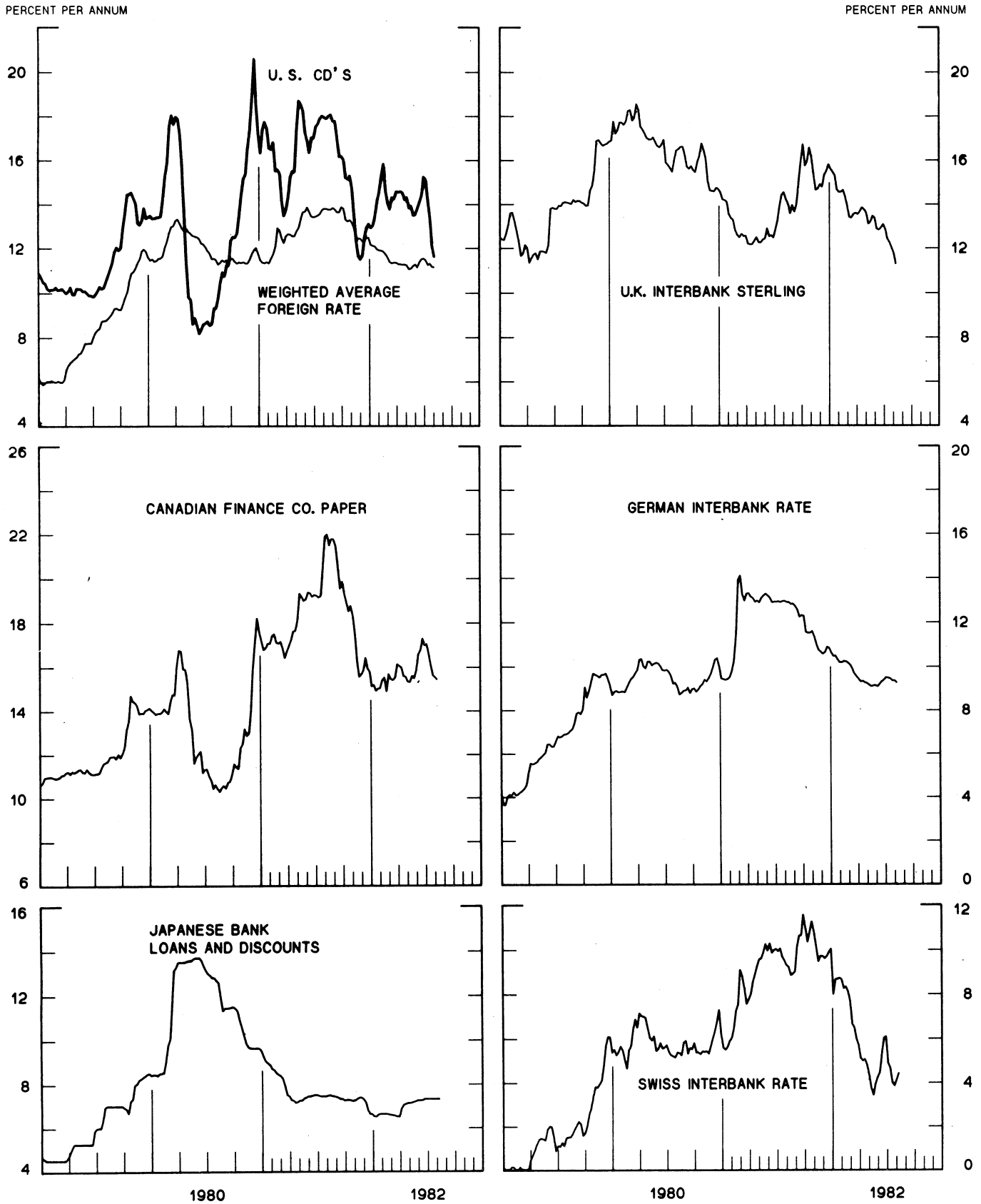


CHART 6
EURO-DOLLAR DEPOSIT RATES LONDON
 AVERAGES FOR WEEK ENDING WEDNESDAY

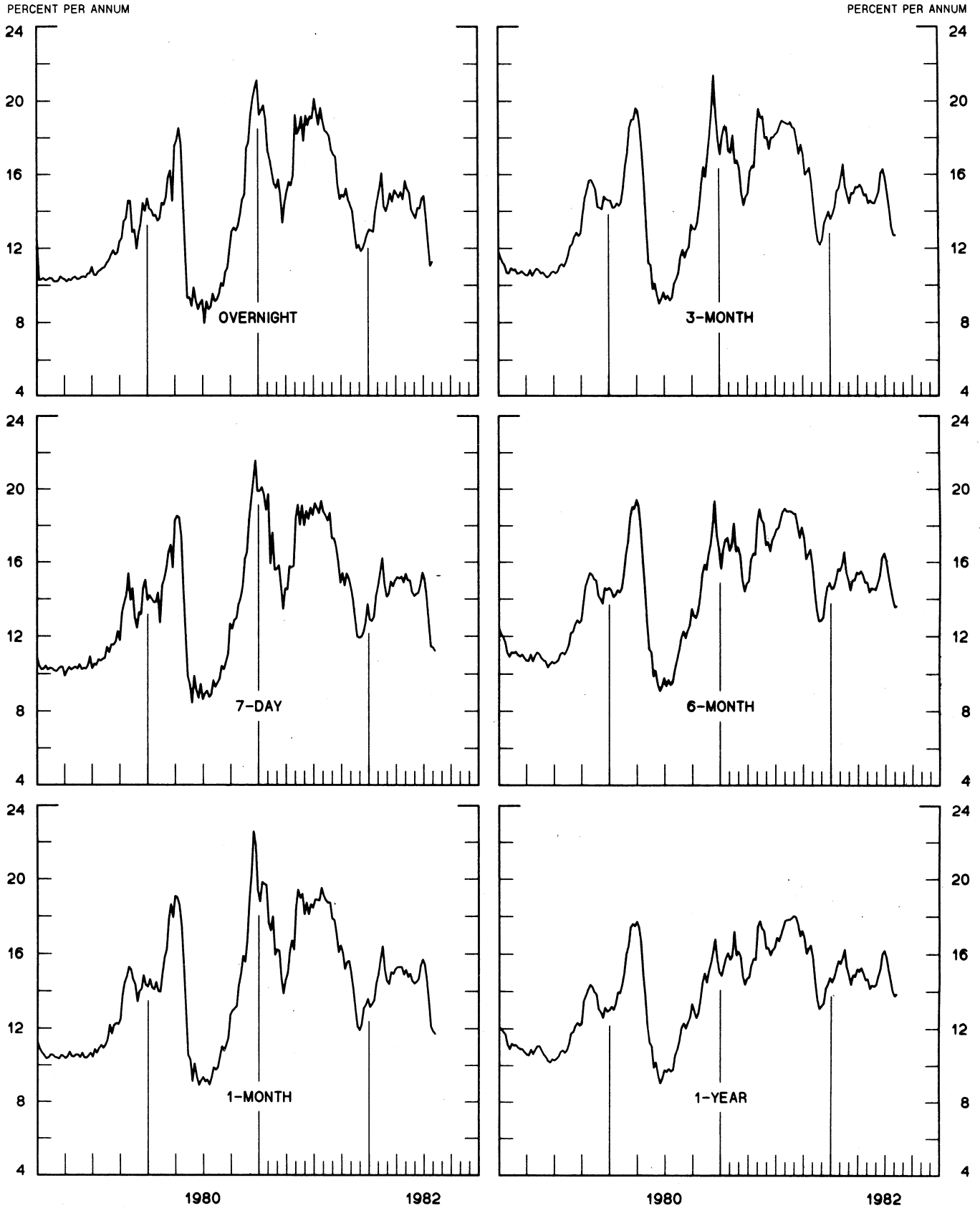
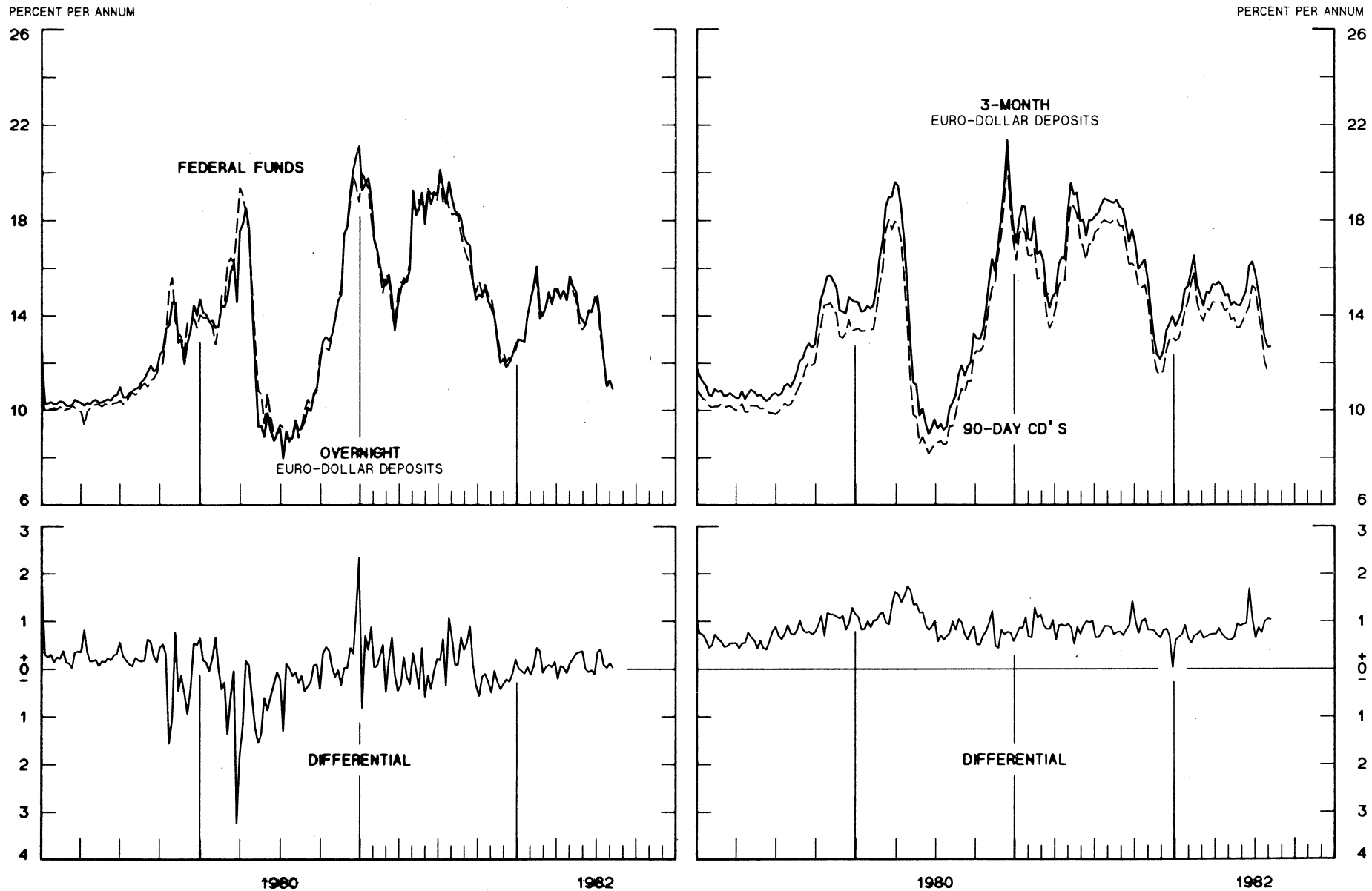


CHART 7
SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES

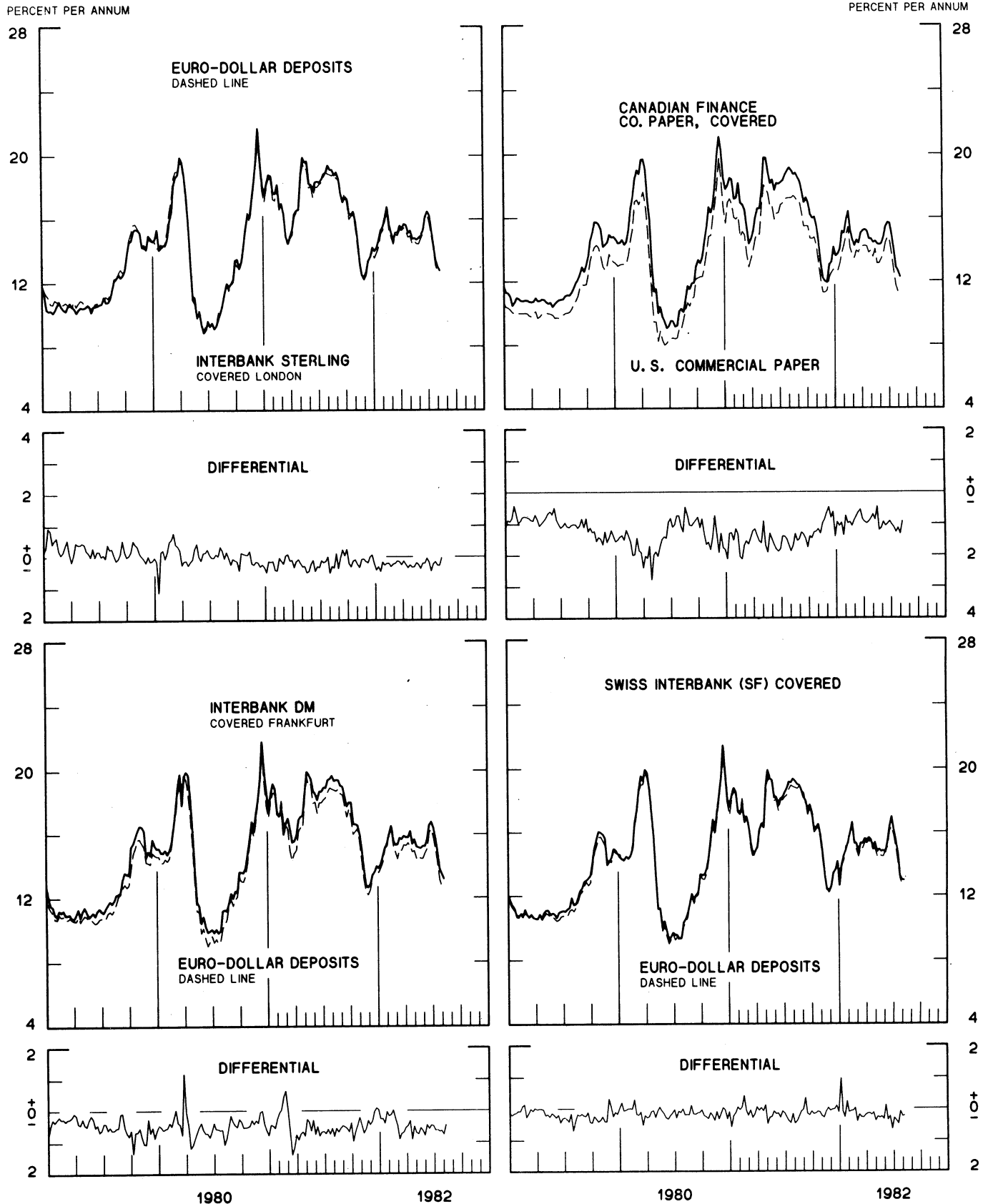
DIFFERENTIAL: PLUS(+), FAVORS BORROWING IN U. S.
 AVERAGES FOR WEEK ENDING WEDNESDAY



1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

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

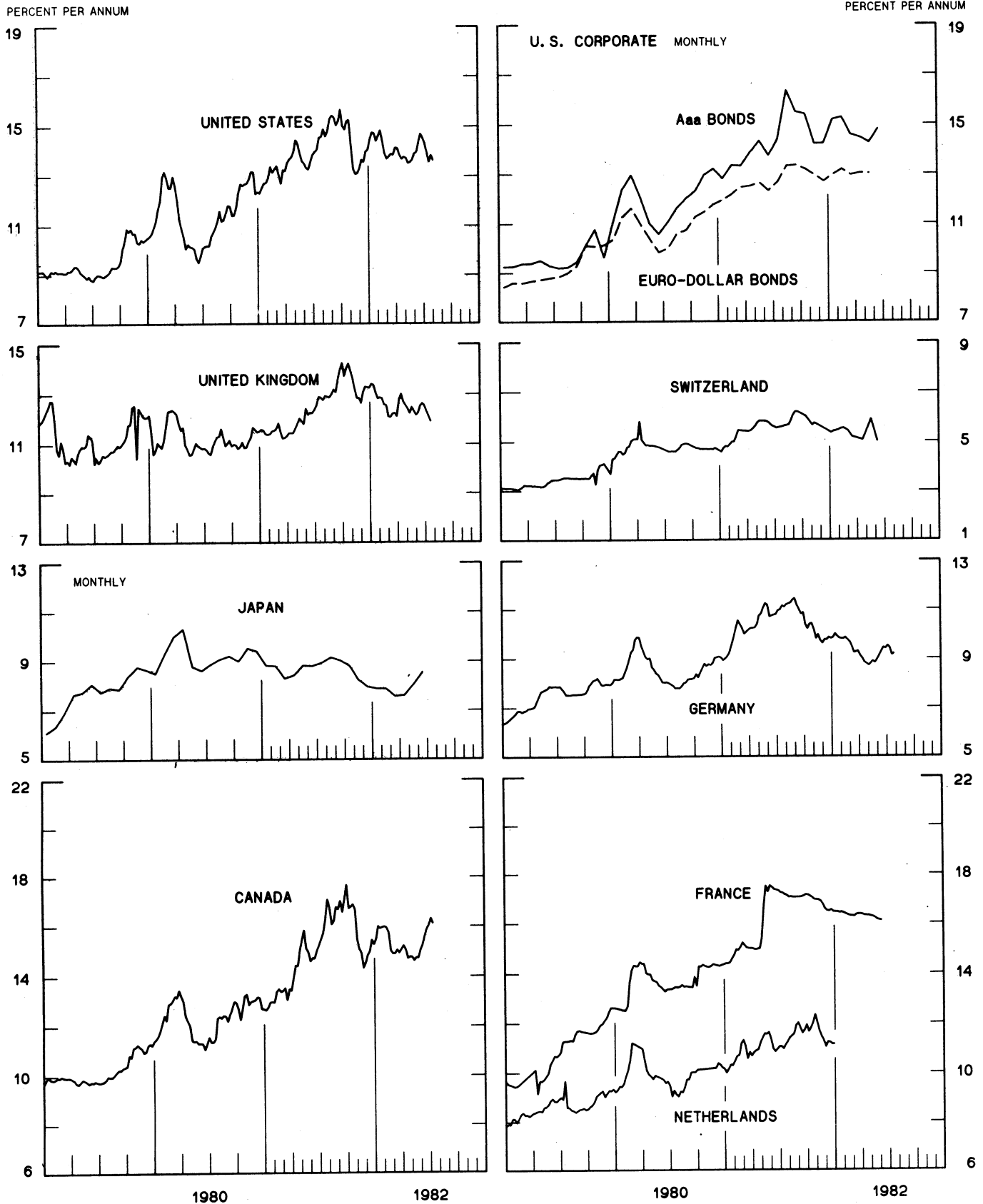
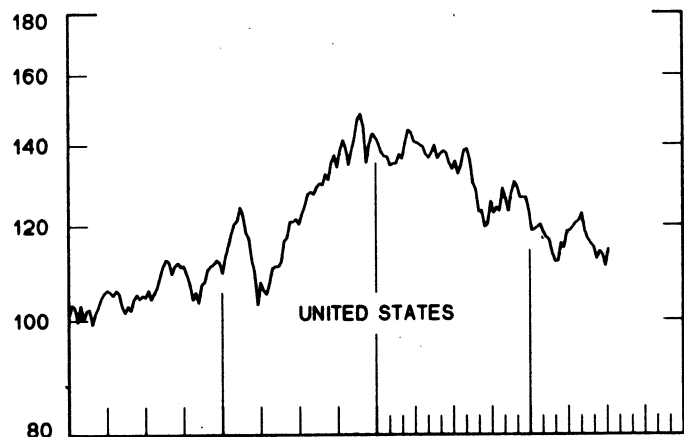
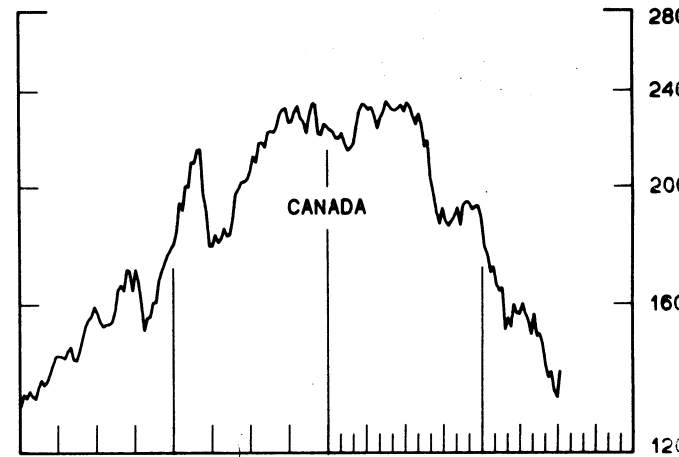
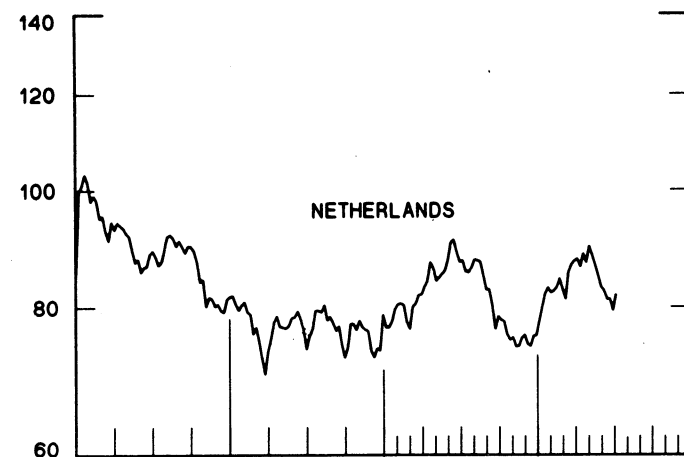
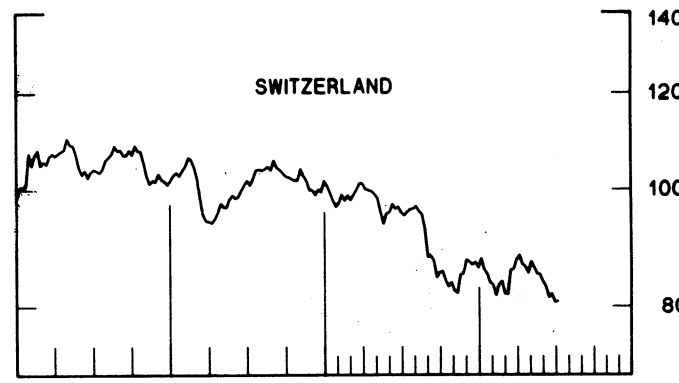
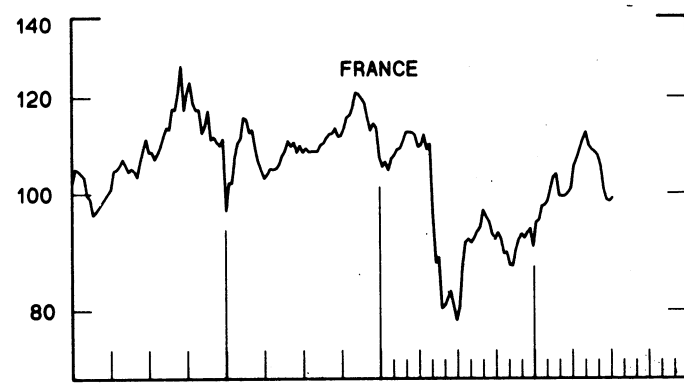
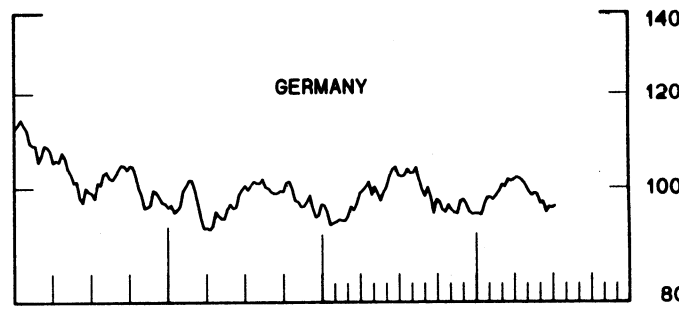
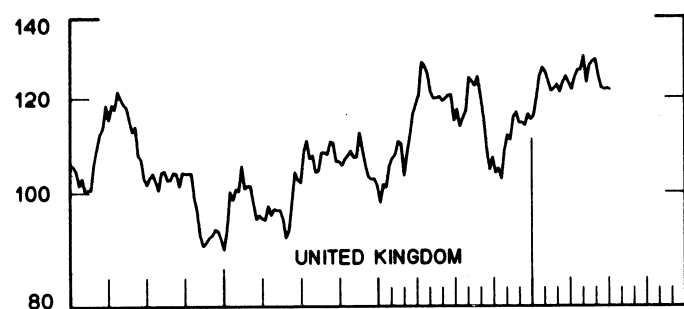
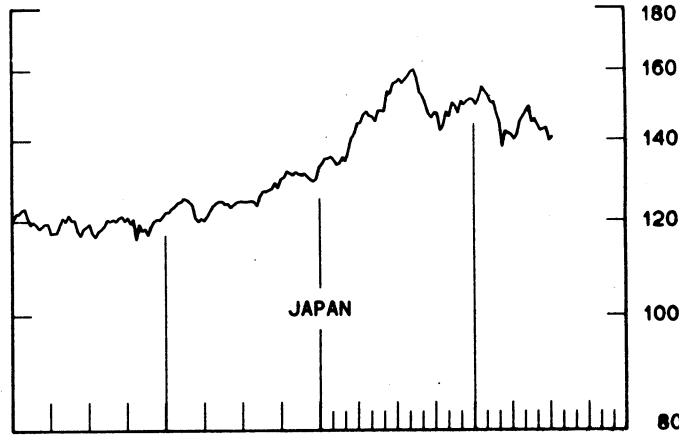


CHART 10
INDUSTRIAL STOCK INDICES
WEEKLY SERIES

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. 11	39.88
JAPANESE YEN	AUG. 11	0.38183
DUTCH GUILDER	AUG. 11	36.20
U.K. POUND	AUG. 11	170.50
CANADIAN DOLLAR	AUG. 11	79.90
FRENCH FRANC	AUG. 11	14.33
SWISS FRANC	AUG. 11	46.73
BELGIAN FRANC	AUG. 11	2.08870
ITALIAN LIRA	AUG. 11	0.07141

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	AUG. 11	112.17
JAPANESE YEN	AUG. 11	99.97
DUTCH GUILDER	AUG. 11	103.93
U.K. POUND	AUG. 11	68.96
CANADIAN DOLLAR	AUG. 11	79.63
FRENCH FRANC	AUG. 11	64.59
SWISS FRANC	AUG. 11	150.32
BELGIAN FRANC	AUG. 11	82.31
ITALIAN LIRA	AUG. 11	40.57

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

U.S. DOLLAR	AUG. 11	120.76
GERMAN MARK	AUG. 11	137.03
JAPANESE YEN	AUG. 11	118.06
DUTCH GUILDER	AUG. 11	122.14
U.K. POUND	AUG. 11	78.17
CANADIAN DOLLAR	AUG. 11	91.81
FRENCH FRANC	AUG. 11	72.49
SWISS FRANC	AUG. 11	177.20
BELGIAN FRANC	AUG. 11	95.25
ITALIAN LIRA	AUG. 11	44.42
SWEDISH KRONA	AUG. 11	82.46

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

CANADIAN DOLLAR	AUG. 11	-3.08
U.K. POUND	AUG. 11	1.40
GERMAN MARK	AUG. 11	3.81
FRENCH FRANC	AUG. 11	-3.86
SWISS FRANC	AUG. 11	8.40
DUTCH GUILDER	AUG. 11	3.58
JAPANESE YEN	AUG. 11	5.42
ITALIAN LIRA	AUG. 11	-7.81

SERIES NAME	LAST VALUE PLOTTED	
	DATE	VALUE
CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING		
U.S. DOLLARS PER FINE OUNCE	AUG. 11	339.80
CHART 4. CALL MONEY RATES		
U.S. FEDERAL FUNDS	AUG. 11	10.90
OVERNIGHT EURO-DOLLAR DEPOSITS	AUG. 11	10.93
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	AUG. 6	11.63
CANADA	JULY 16	15.86
GERMANY	AUG. 6	9.00
EURO-DM	JULY 9	8.46
JAPAN	AUG. 6	7.25
FRANCE	AUG. 6	14.75
NETHERLANDS	JAN. 1	10.30
EURO-SWISS FRANC	JULY 9	1.92
CHART 5. 3-MONTH INTEREST RATES		
U.S. 90-DAY CD'S, SECONDARY MARKET	AUG. 11	11.65
GERMAN INTERBANK LOAN	AUG. 11	9.24
JAPANESE BANK LOANS & DISCOUNTS	AUG. 11	7.31
CANADIAN FINANCE PAPER	AUG. 11	15.41
INTERBANK STERLING	AUG. 11	11.29
SWISS INTERBANK LOAN	AUG. 11	4.42
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	AUG. 4	11.15
CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON		
OVERNIGHT	AUG. 11	10.93
7-DAY	AUG. 11	11.21
1-MONTH	AUG. 11	11.66
3-MONTH	AUG. 11	12.69
6-MONTH	AUG. 11	13.59
1-YEAR	AUG. 11	13.83
CHART 7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES		
OVERNIGHT EURO-DOLLAR DEPOSITS	AUG. 11	10.93
U.S. FEDERAL FUNDS	AUG. 11	10.90
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	AUG. 11	0.03
3-MONTH EURO-DOLLAR DEPOSIT RATE	AUG. 11	12.69
U.S. 90-DAY CD'S, SECONDARY MARKET	AUG. 11	11.65
DIFFERENTIAL	AUG. 11	1.04

SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	AUG. 11	12.69
INTERBANK STERLING (LONDON), COVERED	AUG. 11	12.72
DIFFERENTIAL	AUG. 11	-0.04
U.S. COMMERCIAL PAPER	AUG. 11	11.28
CANADIAN FINANCE PAPER, COVERED	AUG. 11	12.21
DIFFERENTIAL	AUG. 11	-0.93
EURO-DOLLAR DEPOSIT	AUG. 11	12.69
INTERBANK DM (FRANKFURT), COVERED	AUG. 11	13.14
DIFFERENTIAL	AUG. 11	-0.45
EURO-DOLLAR DEPOSIT	AUG. 11	12.69
SWISS INTERBANK, COVERED	AUG. 11	12.92
DIFFERENTIAL	AUG. 11	-0.23

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	AUG. 6	13.63
GERMANY	JULY 30	9.18
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 23	11.90

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 17, 1982

FOR THE WEEK ENDING AUGUST 13, 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. 9	AUG. 10	AUG. 11	AUG. 12	AUG. 13
ARGENTINA	PESO	20100.00	20100.00	20100.00	20100.00	20100.00
*AUSTRALIA	DOLLAR	98.03	97.97	97.79	97.45	97.47
AUSTRIA	SCHILLING	17.720	17.540	17.770	17.700	17.560
BELGIUM	FRANC	48.040	48.000	48.170	48.100	48.110
BRAZIL	CRUZEIRO	186.26	186.26	186.26	186.26	189.90
CANADA	DOLLAR	1.2549	1.2534	1.2535	1.2599	1.2520
CHILE	PESO	56.000	56.000	56.000	56.000	56.000
CHINA, P. R.	YUAN	1.9661	1.9661	1.9661	1.9661	1.9661
COLOMBIA	PESO	64.950	64.950	64.950	64.950	65.150
DENMARK	KRONE	8.7450	8.7500	8.7850	8.7450	8.7400
FINLAND	MARKKA	4.8070	4.7720	4.8130	4.8030	4.7825
FRANCE	FRANC	7.0000	6.9960	7.0210	7.0075	6.9800
GERMANY	D. MARK	2.5177	2.5160	2.5230	2.5180	2.5100
GREECE	DRACHMA	71.600	70.400	71.500	71.300	70.650
HONG KONG	DOLLAR	6.1590	6.1480	6.1200	6.1430	6.1050
INDIA	RUPEE	9.6600	9.6000	9.6100	9.6400	9.5700
INDONESIA	RUPIAH	661.75	661.75	661.75	661.75	662.75
IRAN	RIAL	NA	NA	NA	NA	NA
*IRELAND	POUND	136.25	136.45	136.25	136.55	136.90
ISRAEL	SHEKEL	26.970	26.970	26.970	26.970	26.970
ITALY	LIRA	1409.00	1401.00	1408.00	1405.50	1404.00
JAPAN	YEN	262.30	263.90	263.40	263.20	262.10
MALAYSIA	DOLLAR	2.3720	2.3640	2.3670	2.3690	2.3630
MEXICO	PESO	79.0000	88.0000	81.0000	76.5000	NA
NETHERLANDS	GUILDER	2.7695	2.7690	2.7790	2.7745	2.7630
*NEW ZEALAND	DOLLAR	72.770	72.800	72.650	72.650	72.600
NORWAY	KRONE	6.7550	6.7650	6.7800	6.7700	6.7625
PERU	SOL	722.75	722.75	722.75	731.50	730.50
PHILIPPINES	PESO	8.5050	8.5050	8.5050	8.5050	8.5050
PORTUGAL	ESCUDO	86.800	86.100	86.900	86.900	86.500
SINGAPORE	DOLLAR	2.1710	2.1650	2.1750	2.1790	2.1730
*SOUTH AFRICA	RAND	85.91	86.32	85.90	86.02	86.44
SOUTH KOREA	WON	743.80	743.80	743.80	743.80	744.90
SPAIN	PESETA	114.500	112.970	114.120	113.750	112.800
SRI LANKA	RUPEE	20.910	20.910	20.910	20.910	20.890
SWEDEN	KRONA	6.1980	6.1975	6.2300	6.2100	6.2175
SWITZERLAND	FRANC	2.1495	2.1465	2.1545	2.1590	2.1450
THAILAND	BAHT	23.000	23.000	23.000	23.000	23.000
*UNITED KINGDOM	POUND	170.00	169.75	169.80	169.80	170.20
VENEZUELA	BOLIVAR	4.2965	4.2965	4.2965	4.2965	4.2980

* VALUE IN U.S. CENTS