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Selected Interest & Exchange Rates

Weekly Series of Charts

August 23, 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.

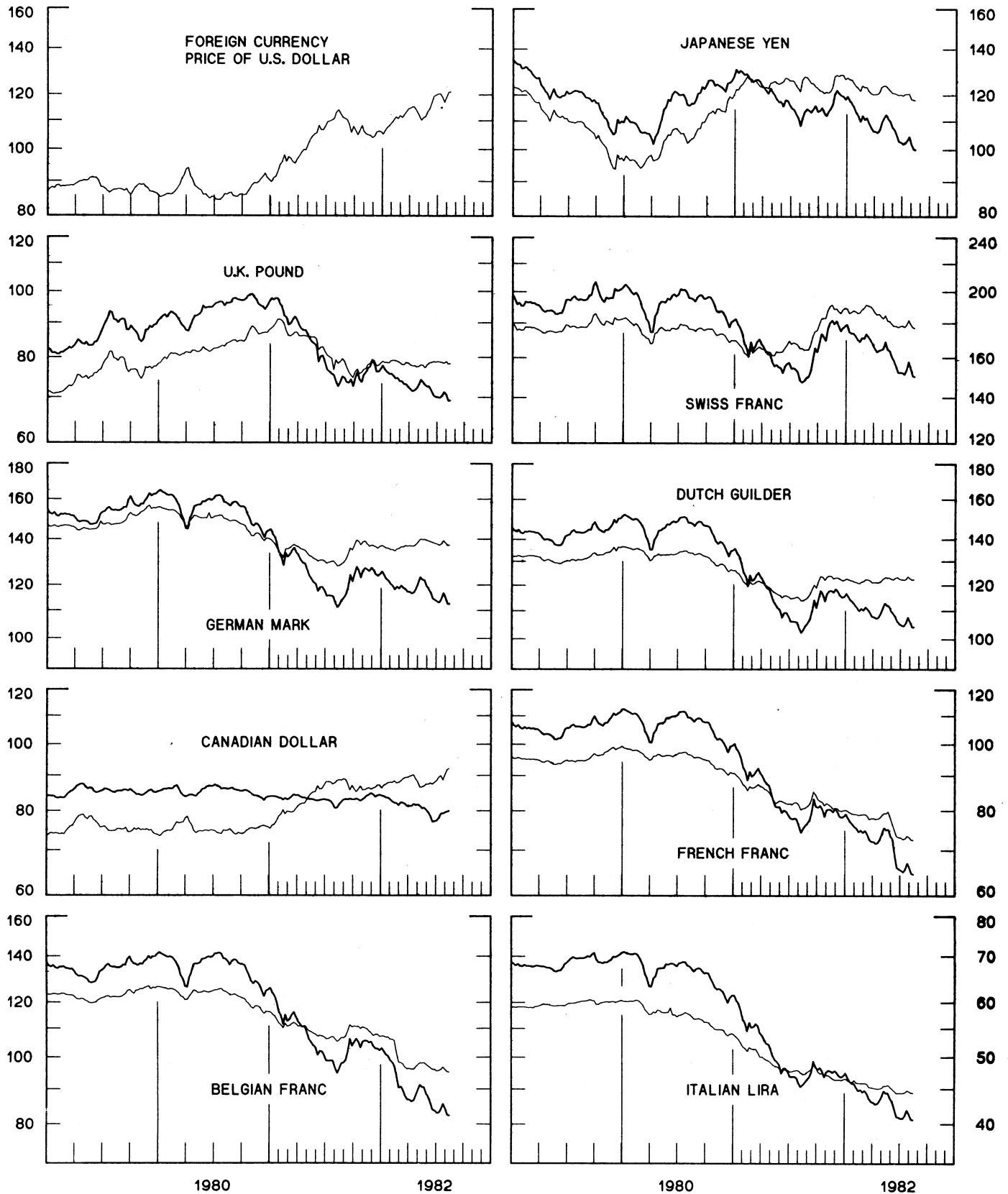
CHART 1

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



1980

1982

1980

1982

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

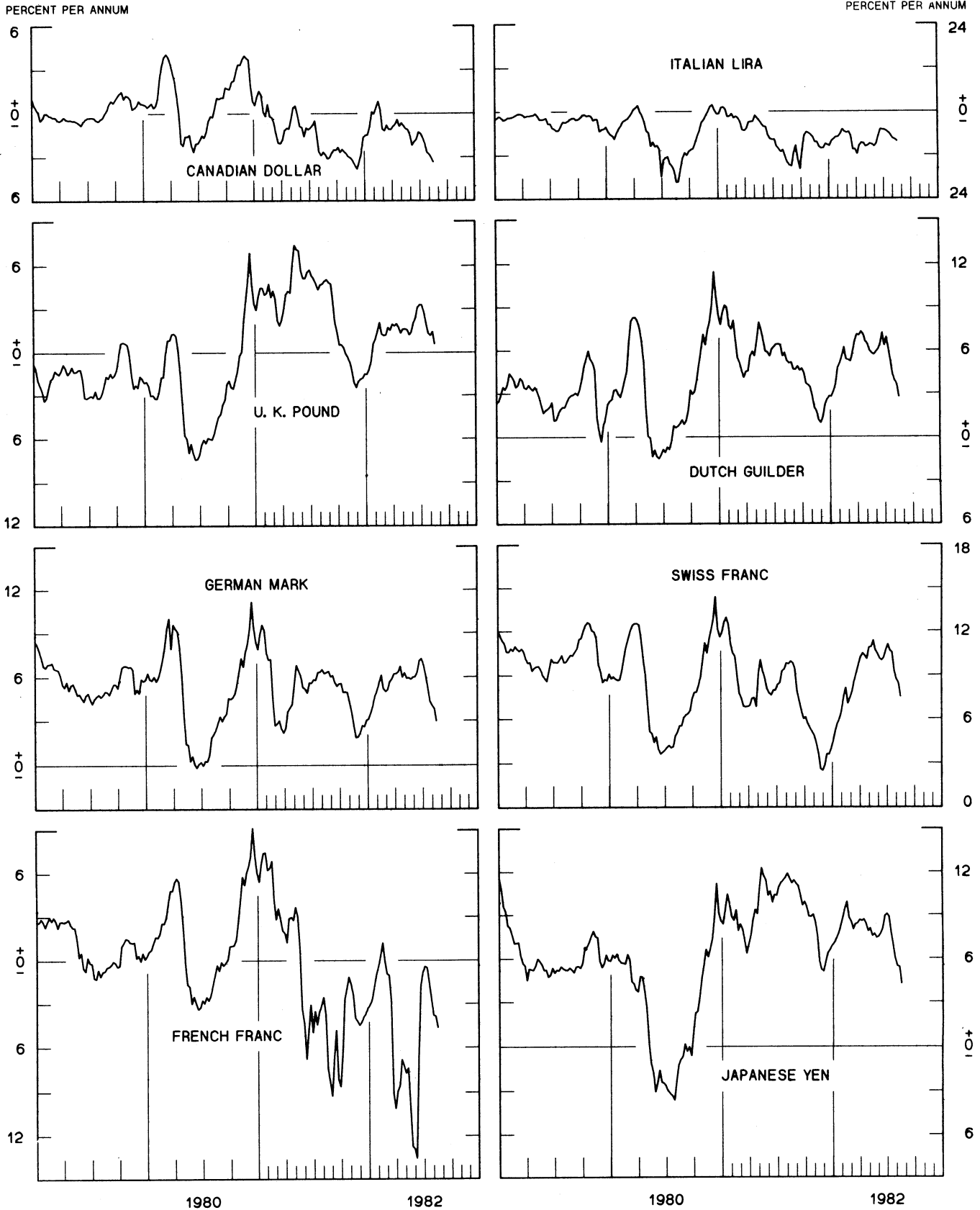


CHART 3
PRICE OF GOLD IN LONDON
AVERAGES FOR WEEK ENDING WEDNESDAY

U.S. DOLLARS PER FINE OUNCE

U.S. DOLLARS PER FINE OUNCE

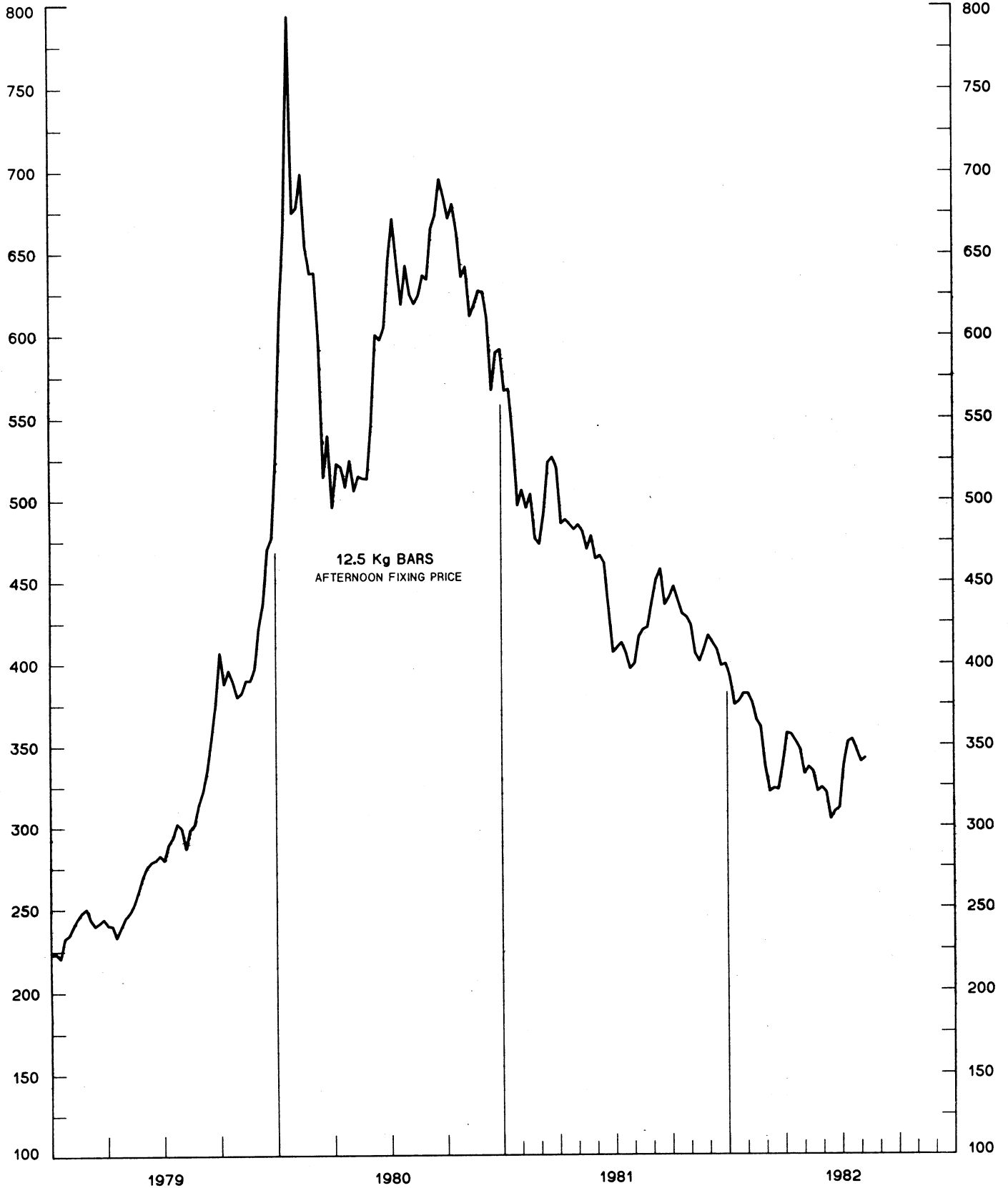


CHART 4
CALL MONEY RATES
 WEEKLY SERIES

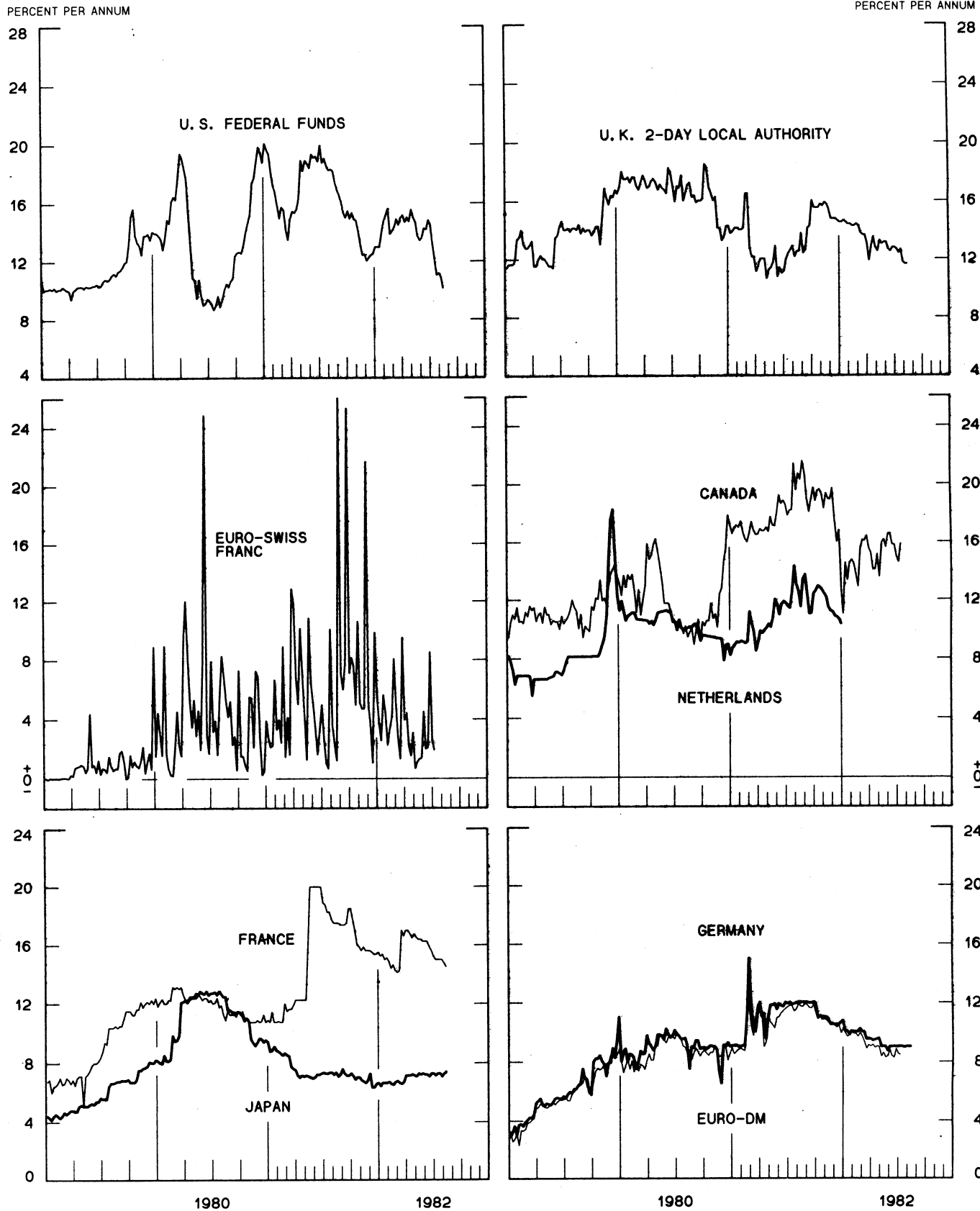
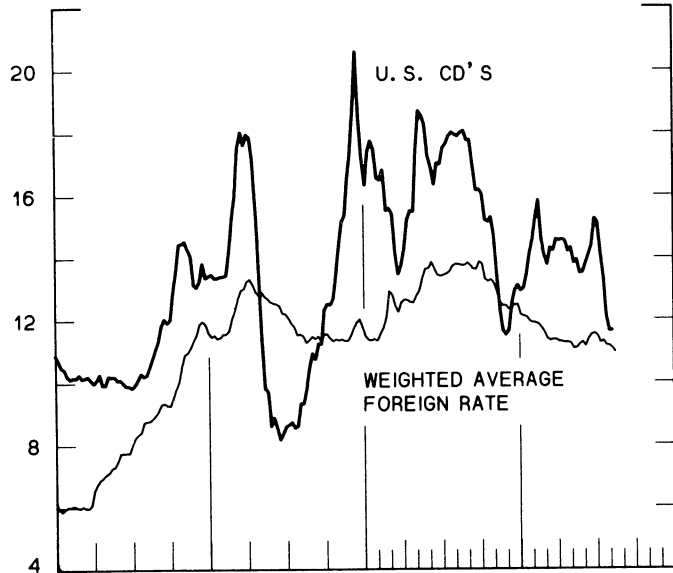
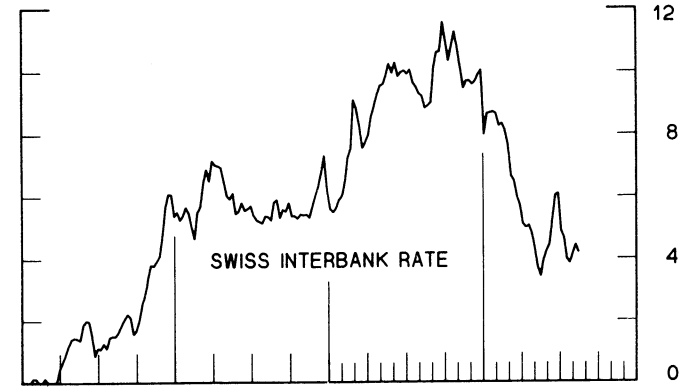
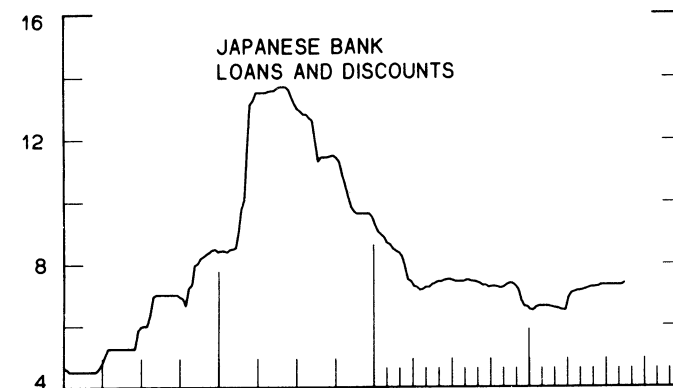
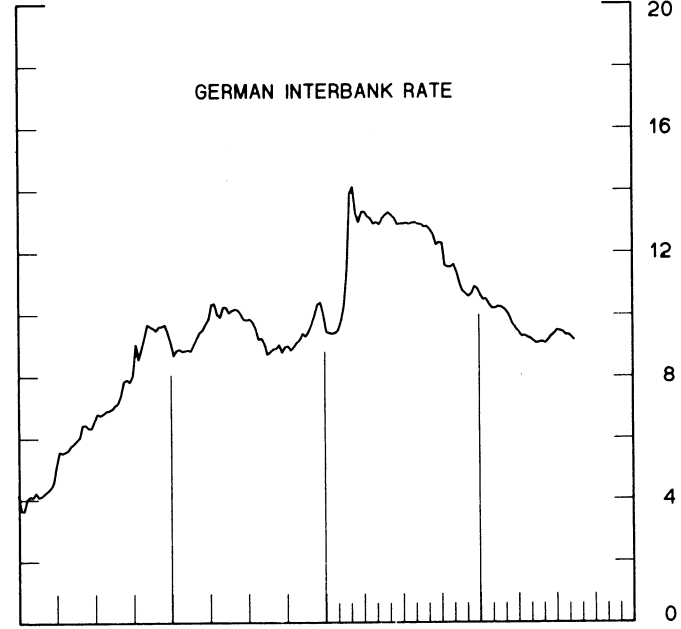
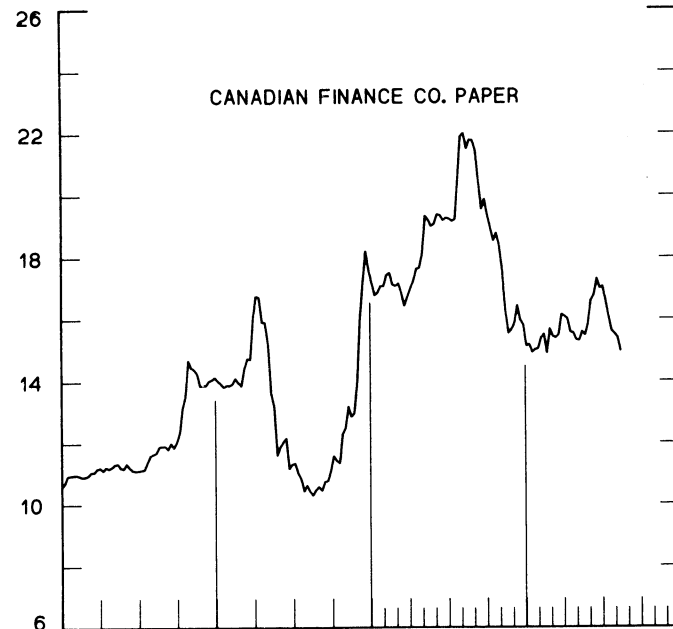
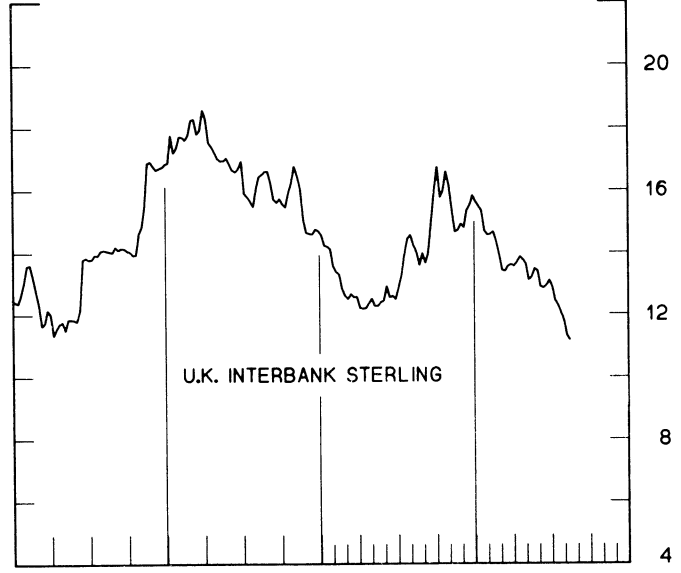


CHART 5
3-MONTH INTEREST RATES
 WEEKLY SERIES

PERCENT PER ANNUM



PERCENT PER ANNUM



1980

1982

1980

1982

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

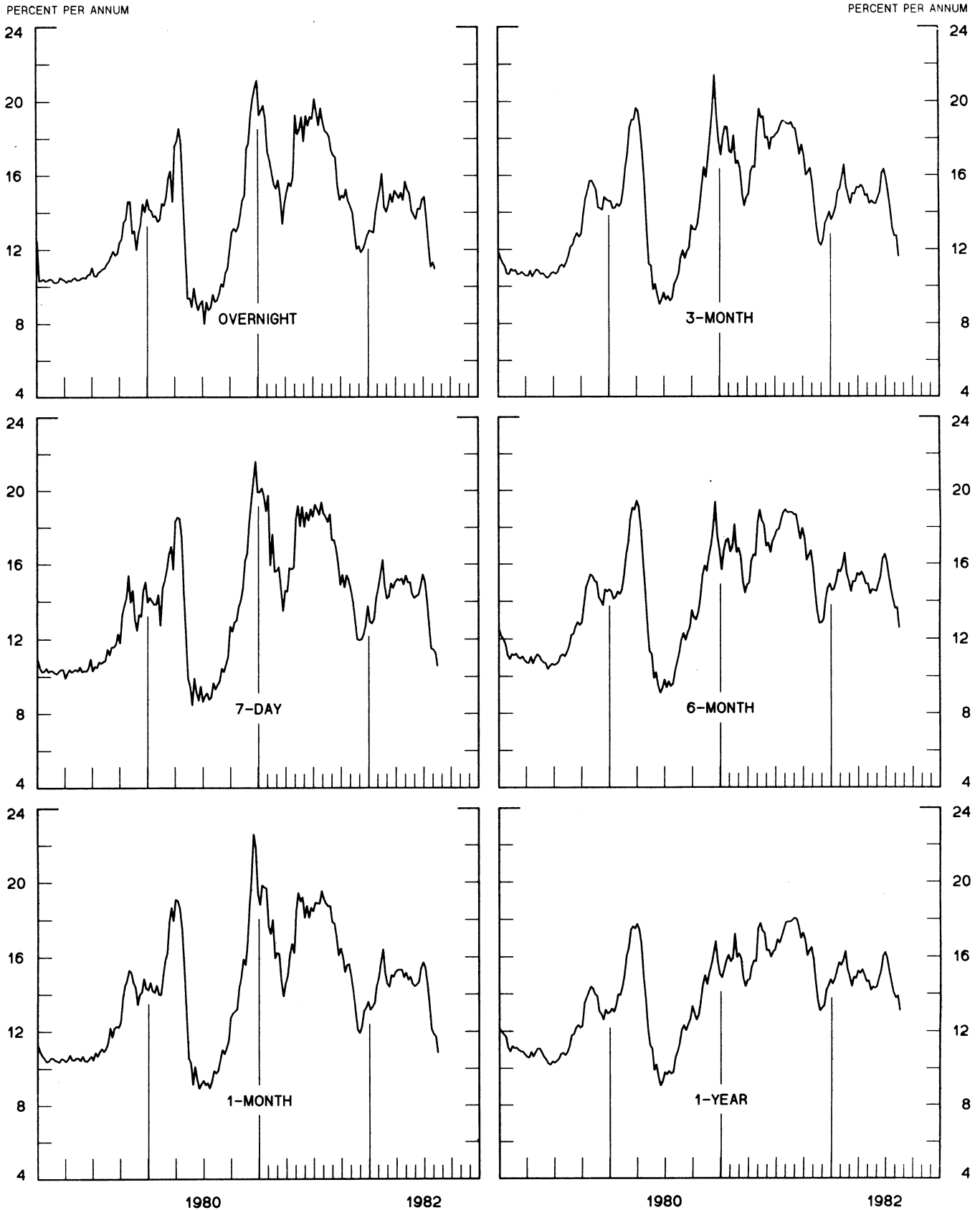
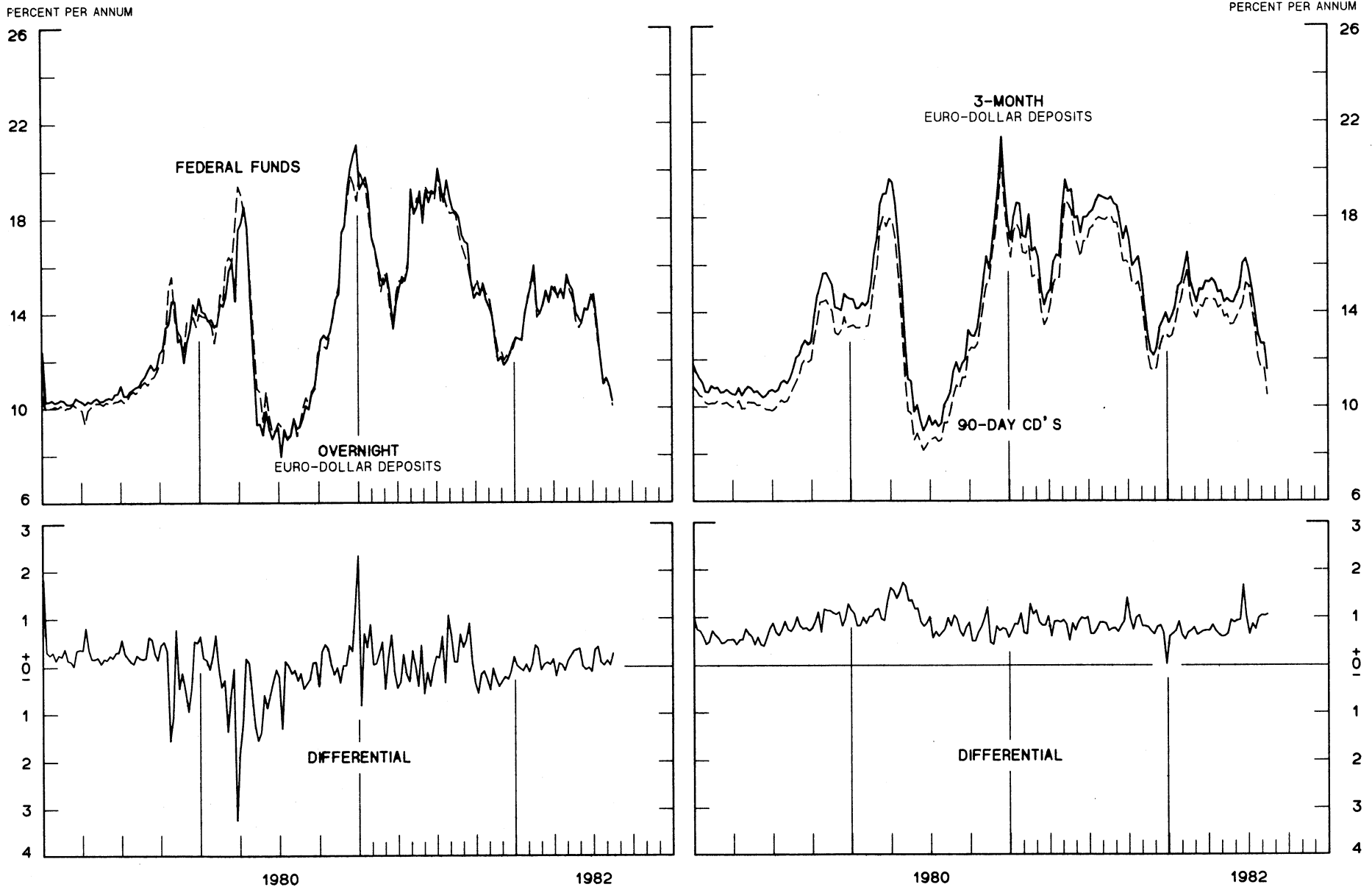


CHART 7
SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES

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

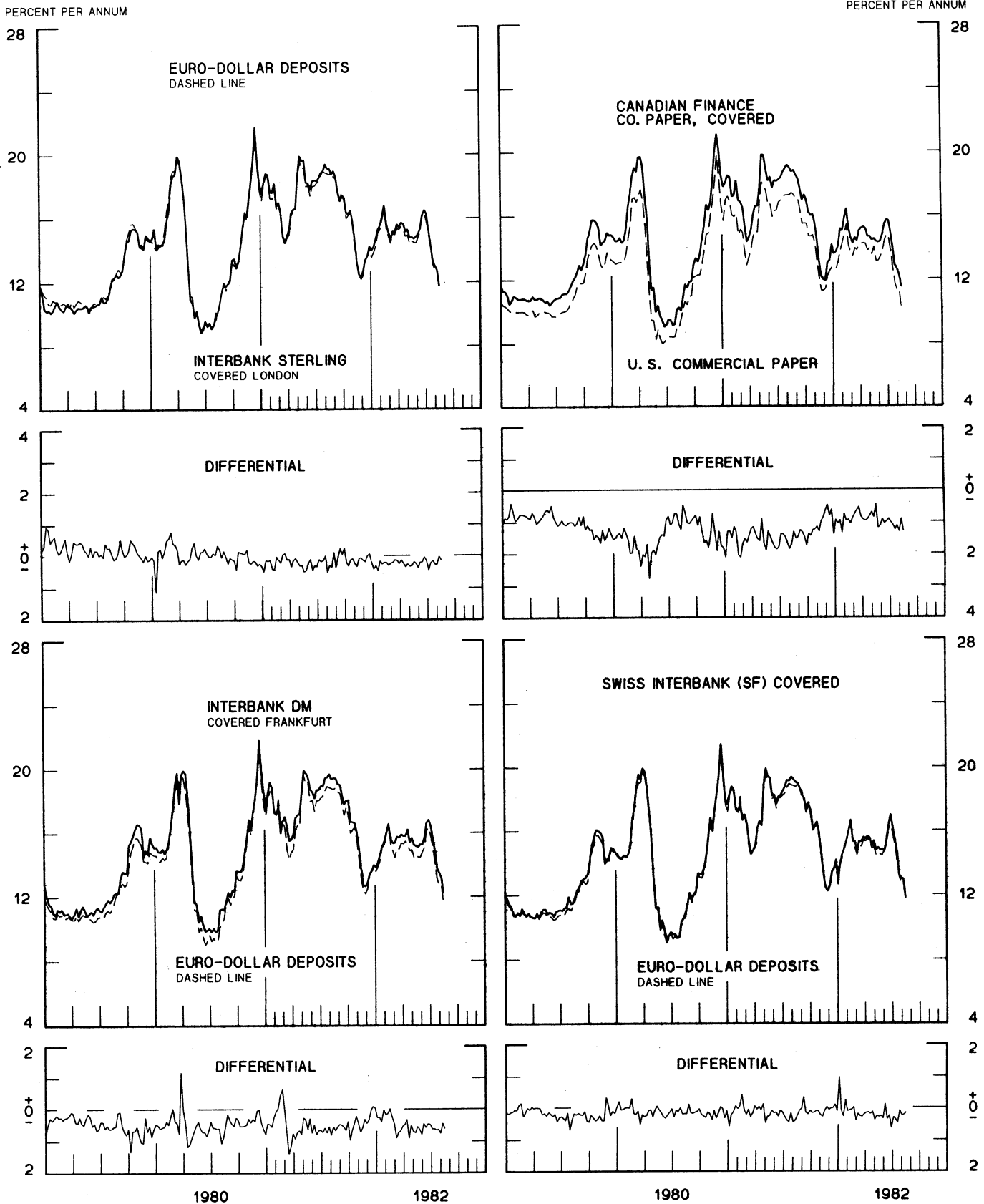


1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

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

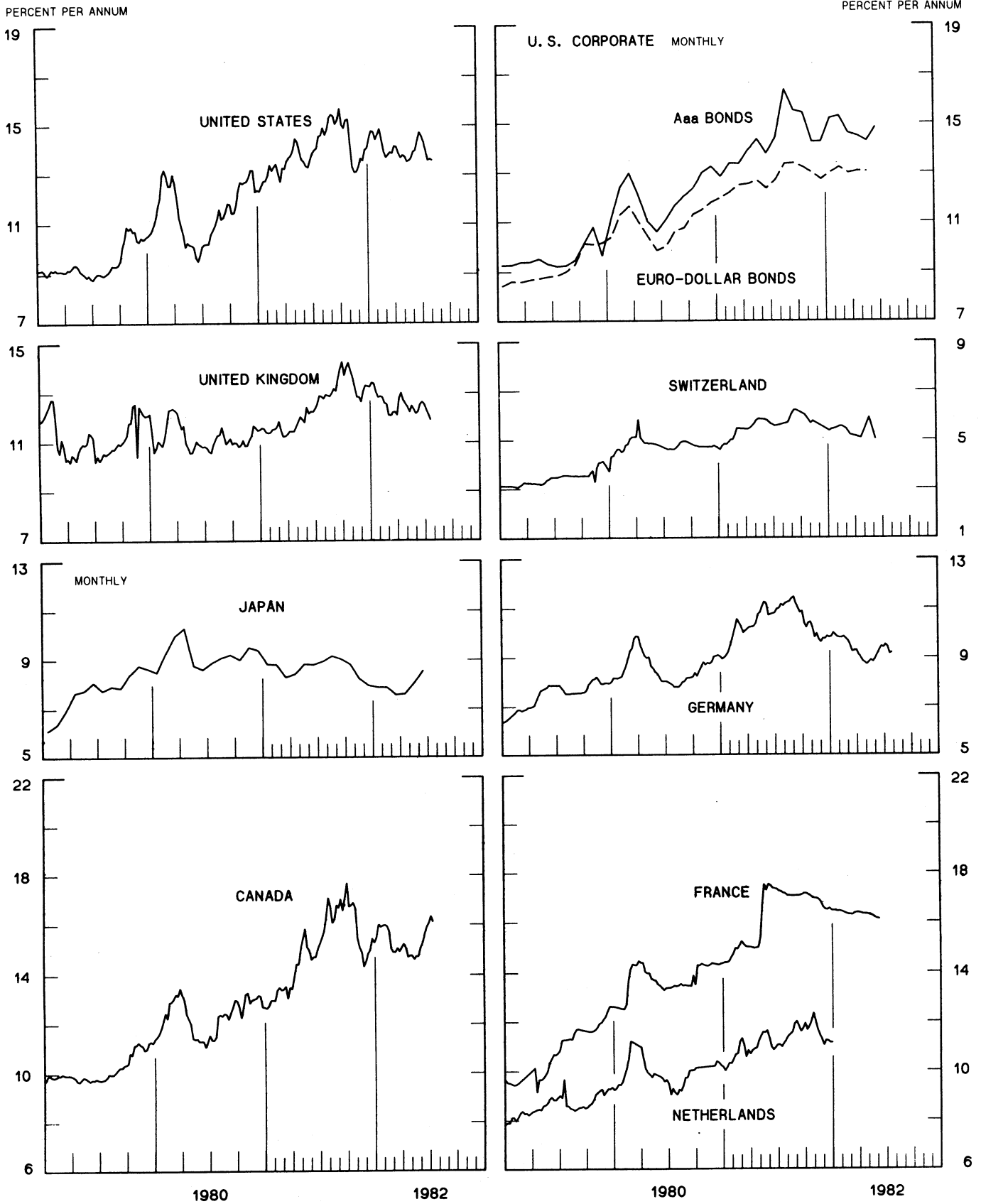
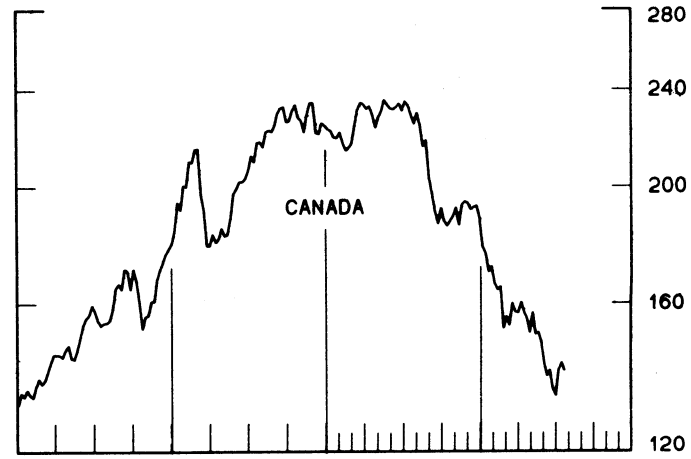
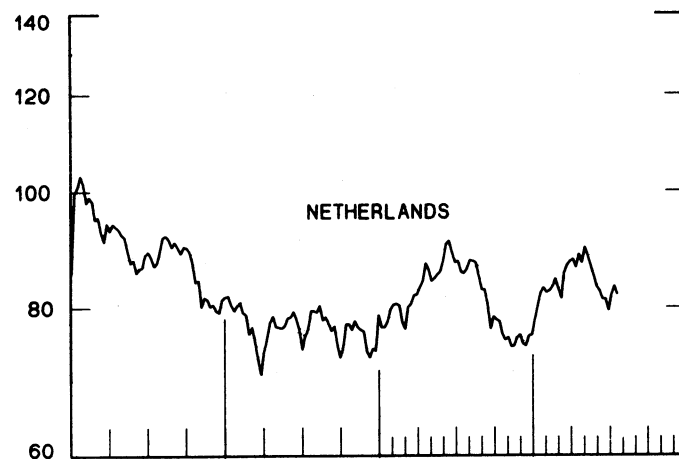
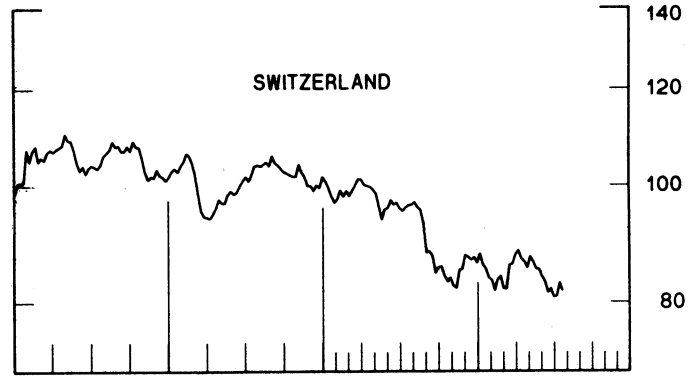
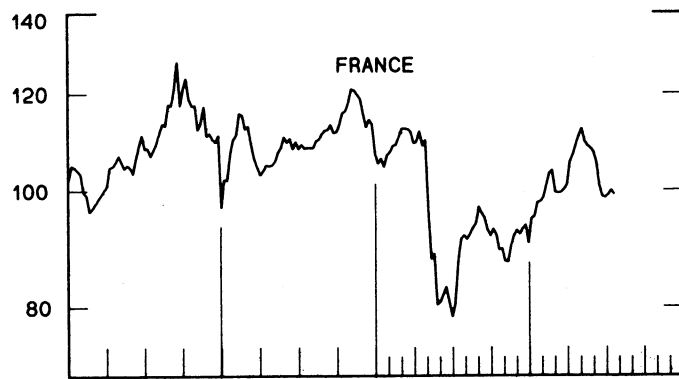
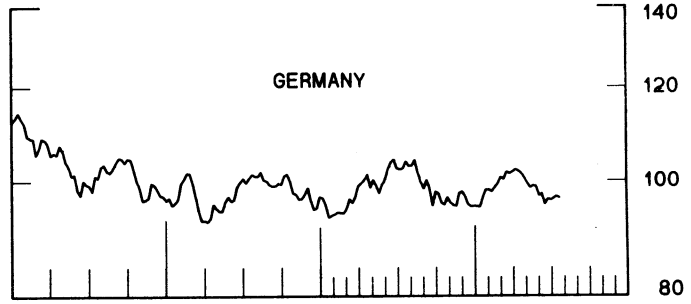
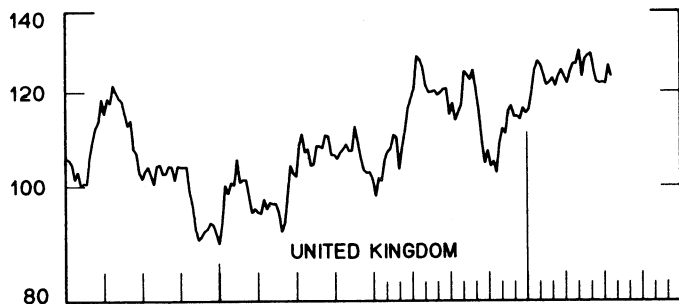
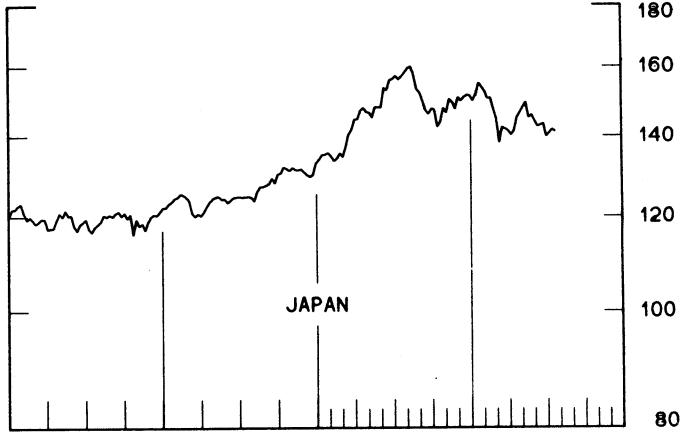
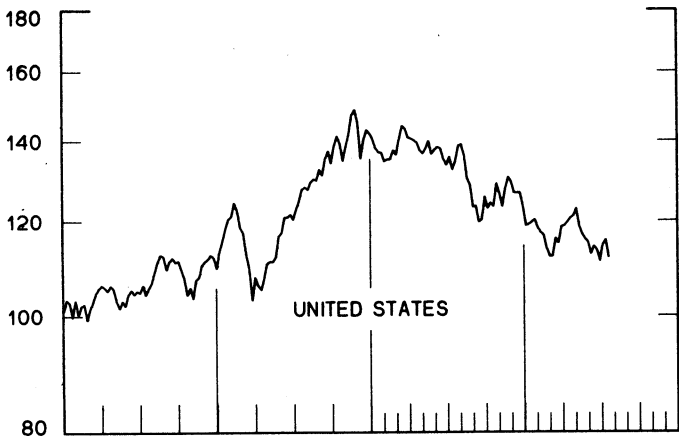


CHART 10
INDUSTRIAL STOCK INDICES
 WEEKLY SERIES

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. 18	39.89
JAPANESE YEN	AUG. 18	0.38094
DUTCH GUILDER	AUG. 18	36.23
U.K. POUND	AUG. 18	170.67
CANADIAN DOLLAR	AUG. 18	80.10
FRENCH FRANC	AUG. 18	14.31
SWISS FRANC	AUG. 18	46.64
BELGIAN FRANC	AUG. 18	2.08512
ITALIAN LIRA	AUG. 18	0.07132

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	AUG. 18	112.21
JAPANESE YEN	AUG. 18	99.74
DUTCH GUILDER	AUG. 18	104.01
U.K. POUND	AUG. 18	69.03
CANADIAN DOLLAR	AUG. 18	79.83
FRENCH FRANC	AUG. 18	64.50
SWISS FRANC	AUG. 18	150.04
BELGIAN FRANC	AUG. 18	82.16
ITALIAN LIRA	AUG. 18	40.52

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

U.S. DOLLAR	AUG. 18	120.80
GERMAN MARK	AUG. 18	137.12
JAPANESE YEN	AUG. 18	117.78
DUTCH GUILDER	AUG. 18	122.27
U.K. POUND	AUG. 18	78.28
CANADIAN DOLLAR	AUG. 18	92.09
FRENCH FRANC	AUG. 18	72.39
SWISS FRANC	AUG. 18	176.90
BELGIAN FRANC	AUG. 18	95.10
ITALIAN LIRA	AUG. 18	44.38
SWEDISH KRONA	AUG. 18	82.46

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

CANADIAN DOLLAR	AUG. 18	-3.36
U.K. POUND	AUG. 18	0.55
GERMAN MARK	AUG. 18	2.96
FRENCH FRANC	AUG. 18	-4.62
SWISS FRANC	AUG. 18	7.49
DUTCH GUILDER	AUG. 18	2.72
JAPANESE YEN	AUG. 18	4.26
ITALIAN LIRA	AUG. 18	-8.34

LAST VALUE PLOTTED
DATE VALUE

SERIES NAME

CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING

U.S. DOLLARS PER FINE OUNCE AUG. 18 342.00

CHART 4. CALL MONEY RATES

U.S. FEDERAL FUNDS	AUG. 18	10.11
OVERNIGHT EURO-DOLLAR DEPOSITS	AUG. 18	10.29
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	AUG. 13	11.63
CANADA	JULY 16	15.86
GERMANY	AUG. 13	9.00
EURO-DM	JULY 9	8.46
JAPAN	AUG. 13	7.38
FRANCE	AUG. 13	14.50
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. 18	10.51
GERMAN INTERBANK LOAN	AUG. 18	9.16
JAPANESE BANK LOANS & DISCOUNTS	AUG. 18	7.38
CANADIAN FINANCE PAPER	AUG. 18	14.95
INTERBANK STERLING	AUG. 18	11.15
SWISS INTERBANK LOAN	AUG. 18	4.17
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	AUG. 18	10.95

CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON

OVERNIGHT	AUG. 18	10.29
7-DAY	AUG. 18	10.53
1-MONTH	AUG. 18	10.80
3-MONTH	AUG. 18	11.58
6-MONTH	AUG. 18	12.53
1-YEAR	AUG. 18	13.05

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

OVERNIGHT EURO-DOLLAR DEPOSITS	AUG. 18	10.29
U.S. FEDERAL FUNDS	AUG. 18	10.11
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	AUG. 18	0.28
3-MONTH EURO-DOLLAR DEPOSIT RATE	AUG. 18	11.58
U.S. 90-DAY CD'S, SECONDARY MARKET	AUG. 18	10.51
DIFFERENTIAL	AUG. 18	1.07

SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	AUG. 18	11.58
INTERBANK STERLING (LONDON), COVERED	AUG. 18	11.72
DIFFERENTIAL	AUG. 18	-0.14
U.S. COMMERCIAL PAPER	AUG. 18	10.15
CANADIAN FINANCE PAPER, COVERED	AUG. 18	11.47
DIFFERENTIAL	AUG. 18	-1.32
EURO-DOLLAR DEPOSIT	AUG. 18	11.58
INTERBANK DM (FRANKFURT), COVERED	AUG. 18	12.19
DIFFERENTIAL	AUG. 18	-0.62
EURO-DOLLAR DEPOSIT	AUG. 18	11.58
SWISS INTERBANK, COVERED	AUG. 18	11.74
DIFFERENTIAL	AUG. 18	-0.17

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	AUG. 6	13.57
GERMANY	JULY 30	9.17
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 28	111.56
UNITED KINGDOM	JULY 28	123.54
CANADA	JULY 28	140.44
GERMANY	JULY 28	96.61
SWITZERLAND	JULY 28	81.70
NETHERLANDS	JULY 28	82.03
FRANCE	JULY 28	99.22
JAPAN	JULY 28	140.93

FEDERAL RESERVE statistical release



H. 10 (512)

FOREIGN EXCHANGE RATES

AUGUST 24, 1982

FOR THE WEEK ENDING AUGUST 20, 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 foreign buying rate in New York City for cable transfers payable in foreign currencies:

COUNTRY	MONETARY UNIT	(CURRENCY UNITS PER DOLLAR)				
		AUG. 16	AUG. 17	AUG. 18	AUG. 19	AUG. 20
ARGENTINA	PESO	20100.00	20100.00	20100.00	20100.00	23050.00
*AUSTRALIA	DOLLAR	97.19	97.04	97.40	97.08	97.57
AUSTRIA	SCHILLING	17.710	17.730	17.360	17.510	17.270
BELGIUM	FRANC	48.140	47.910	47.540	47.600	47.150
BRAZIL	CRUZEIRO	189.90	189.90	189.90	189.90	189.90
CANADA	DOLLAR	1.2515	1.2392	1.2398	1.2420	1.2355
CHILE	PESO	56.000	56.000	56.000	56.000	59.500
CHINA, P. R.	YUAN	1.9661	1.9661	1.9661	1.9484	1.9328
COLOMBIA	PESO	65.150	65.150	65.150	65.150	65.700
DENMARK	KRONE	8.7700	8.7275	8.6600	8.6700	8.5650
FINLAND	MARKKA	4.8010	4.8120	4.7460	4.7650	4.7190
FRANCE	FRANC	7.0130	6.9830	6.9500	6.9625	6.8440
GERMANY	D. MARK	2.5200	2.5070	2.4800	2.4860	2.4530
GREECE	DRACHMA	71.300	71.380	69.880	70.390	69.570
HONG KONG	DOLLAR	6.1350	6.1500	6.0400	6.0560	6.0050
INDIA	RUPEE	9.6000	9.6200	9.5300	9.5400	9.5300
INDONESIA	RUPIAH	662.75	662.75	662.75	662.75	662.75
IRAN	RIAL	NA	NA	NA	NA	NA
*IRELAND	POUND	136.65	137.14	138.70	138.28	140.15
ISRAEL	SHEKEL	26.970	27.080	27.110	26.970	27.130
ITALY	LIRA	1407.80	1402.00	1391.00	1399.00	1385.00
JAPAN	YEN	264.05	264.05	259.20	258.35	254.75
MALAYSIA	DOLLAR	2.3720	2.3660	2.3420	2.3470	2.3370
MEXICO	PESO	85.0000	90.0000	92.0000	120.0000	100.0000
NETHERLANDS	GUILDER	2.7750	2.7600	2.7290	2.7350	2.6970
*NEW ZEALAND	DOLLAR	72.500	73.400	72.970	73.100	73.450
NORWAY	KRONE	6.7550	6.7625	6.6575	6.7200	6.6300
PERU	SOL	730.50	730.50	730.50	730.25	738.25
PHILIPPINES	PESO	8.5050	8.5050	8.5050	8.5050	8.5050
PORTUGAL	ESCUDO	86.800	86.950	86.900	86.200	85.900
SINGAPORE	DOLLAR	2.2010	2.1860	2.1515	2.1570	2.1490
*SOUTH AFRICA	RAND	86.20	86.22	86.88	86.74	87.52
SOUTH KOREA	WON	744.90	744.90	744.90	744.90	744.90
SPAIN	PESETA	113.250	113.350	111.360	112.090	110.880
SRI LANKA	RUPEE	20.890	20.890	20.890	20.890	20.840
SWEDEN	KRONA	6.2025	6.1750	6.1550	6.1700	6.1100
SWITZERLAND	FRANC	2.1600	2.1475	2.1100	2.1150	2.0760
THAILAND	BAHT	23.000	23.000	23.000	23.000	23.000
*UNITED KINGDOM	POUND	170.25	170.70	172.40	172.35	174.15
VENEZUELA	BOLIVAR	4.2980	4.2980	4.2980	4.2980	4.3000

* VALUE IN U.S. CENTS