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OF CHICAGO

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FEDERAL RESERVE
BANK OF CHICAGO

Selected Interest & Exchange Rates

Weekly Series of Charts

October 4, 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:

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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

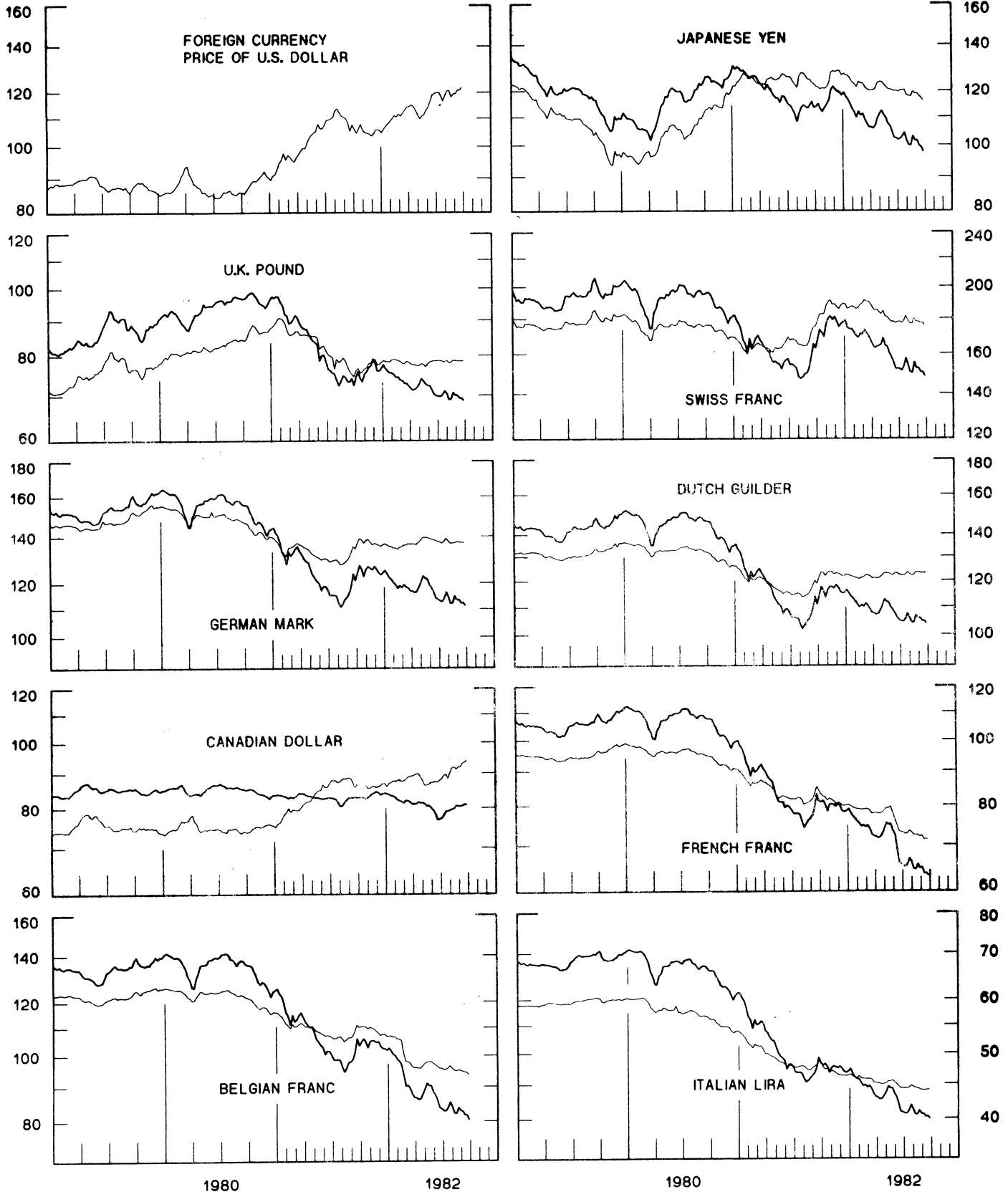
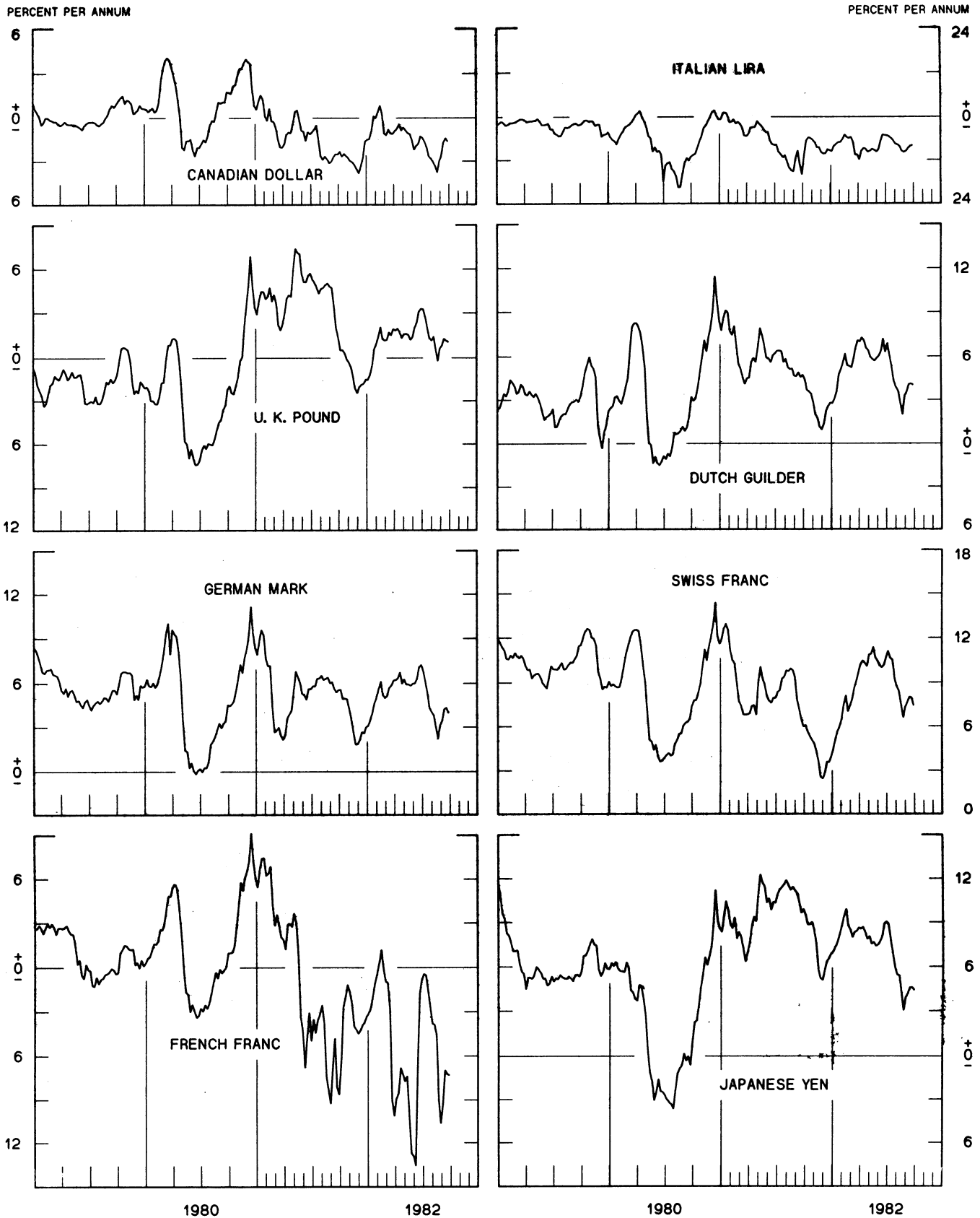


CHART 2
3-MONTH FORWARD EXCHANGE RATES

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



1980

1982

1980

1982

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

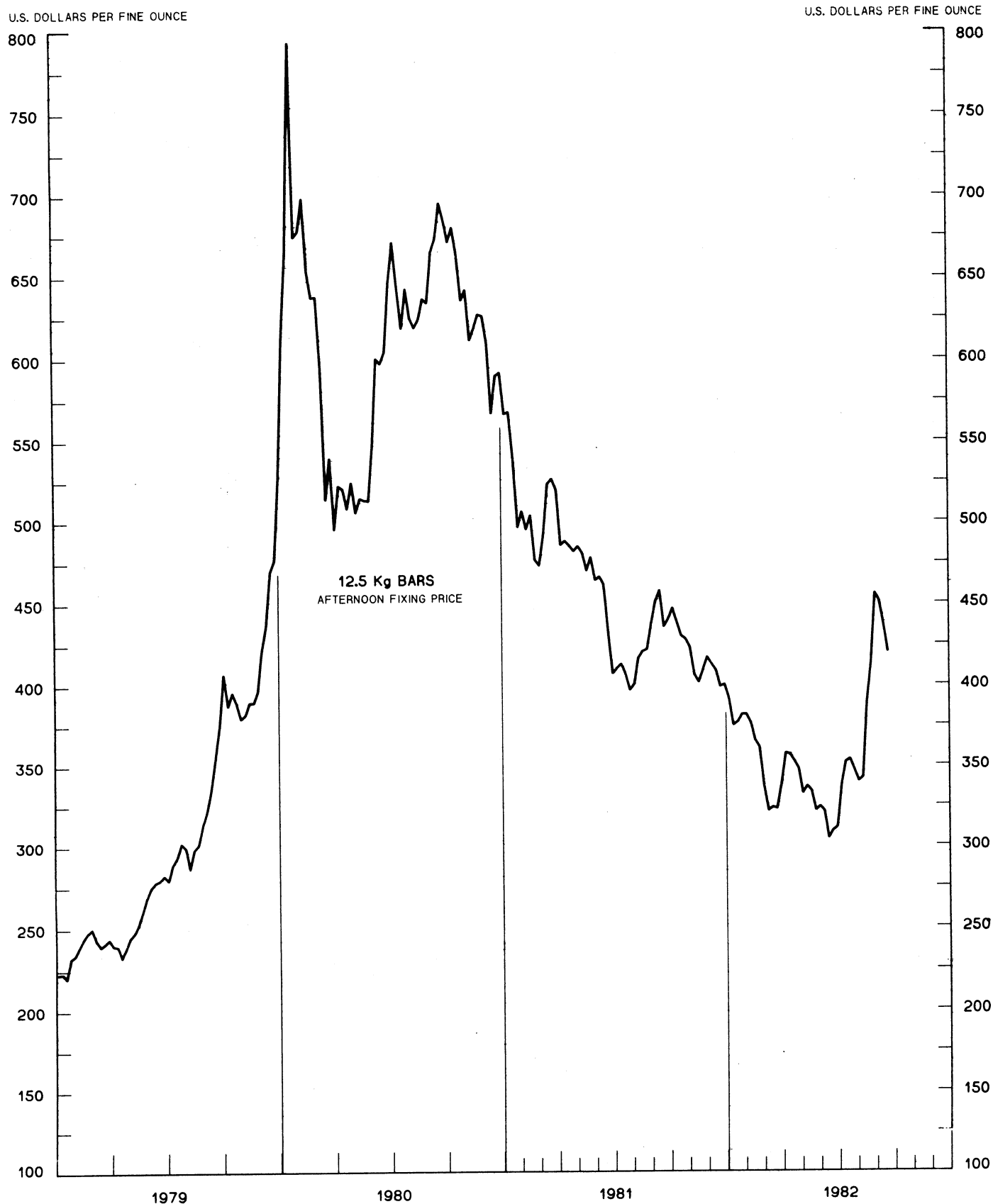


CHART 4
CALL MONEY RATES
WEEKLY SERIES

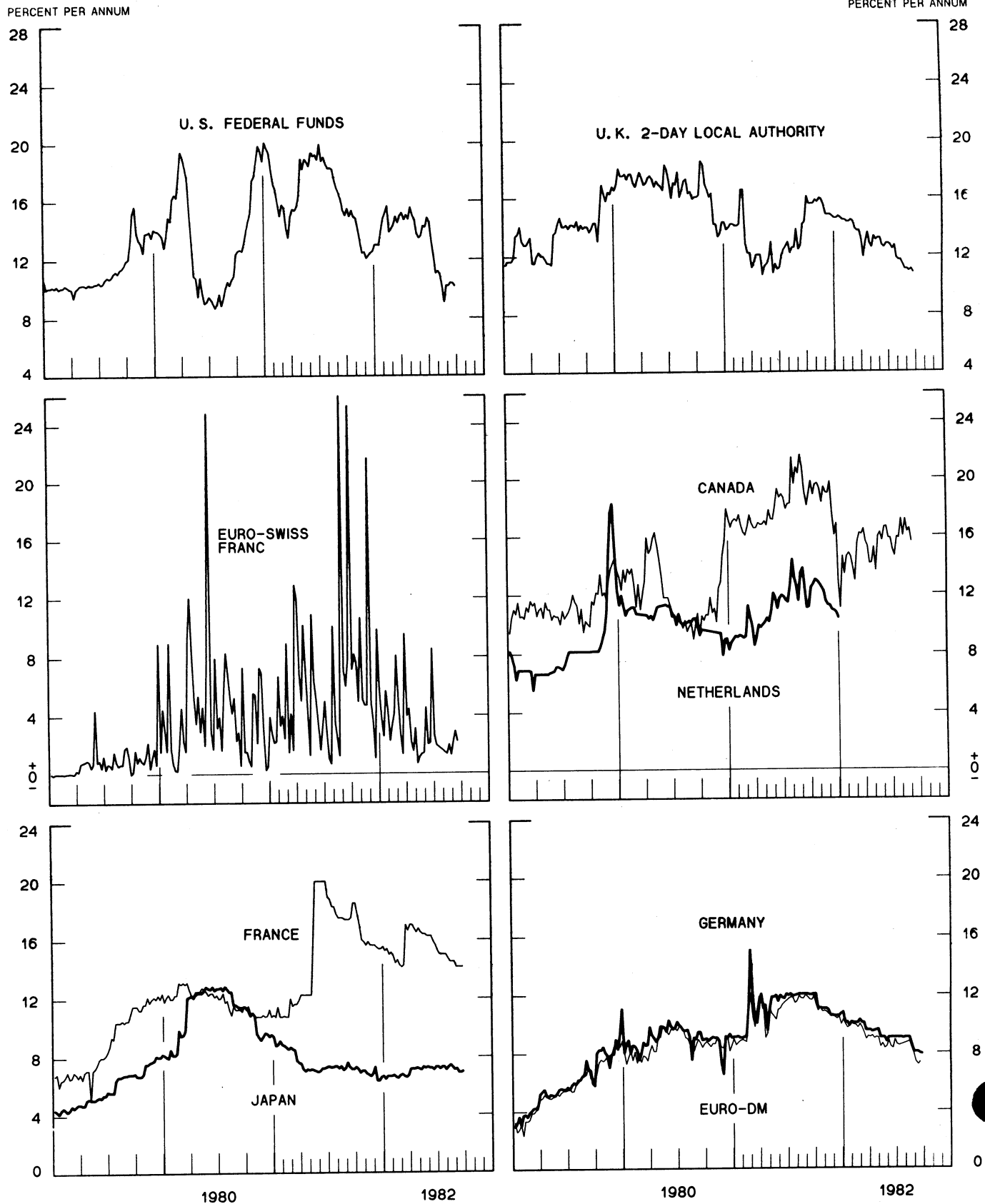
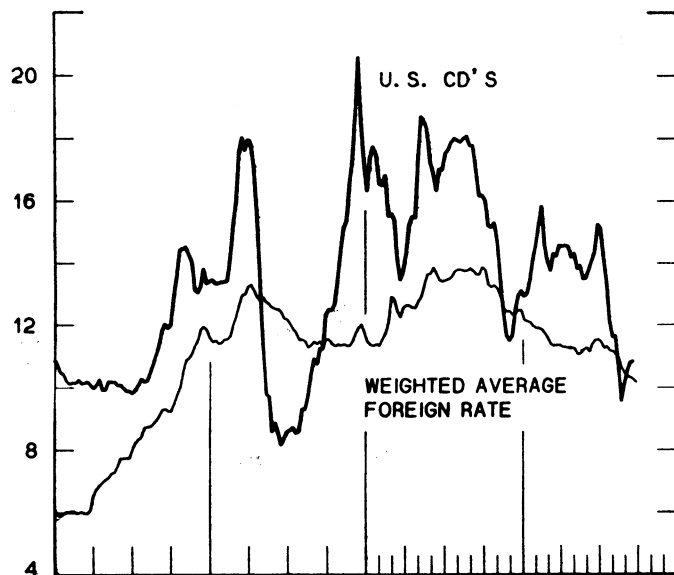
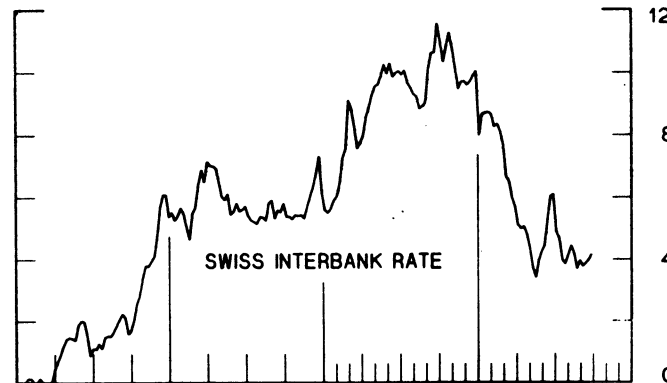
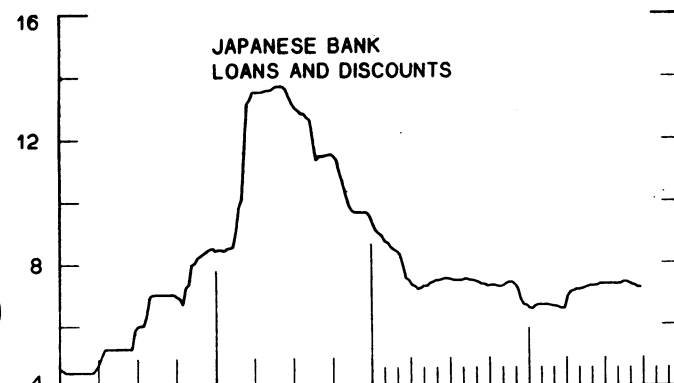
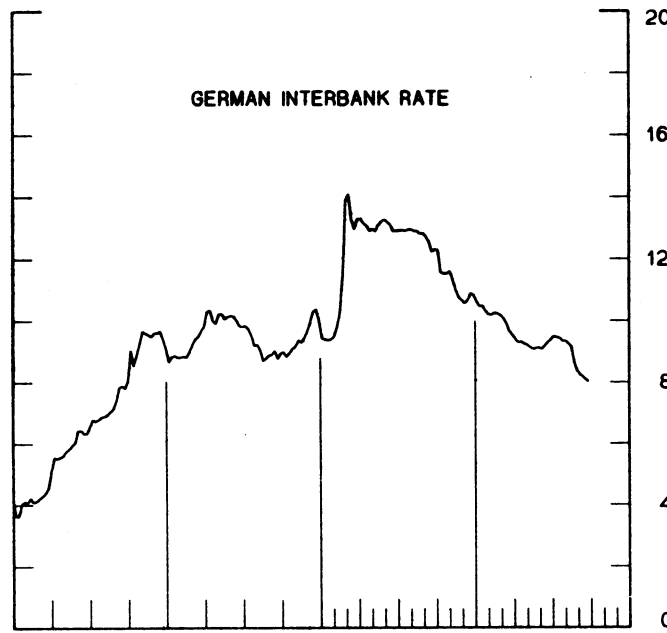
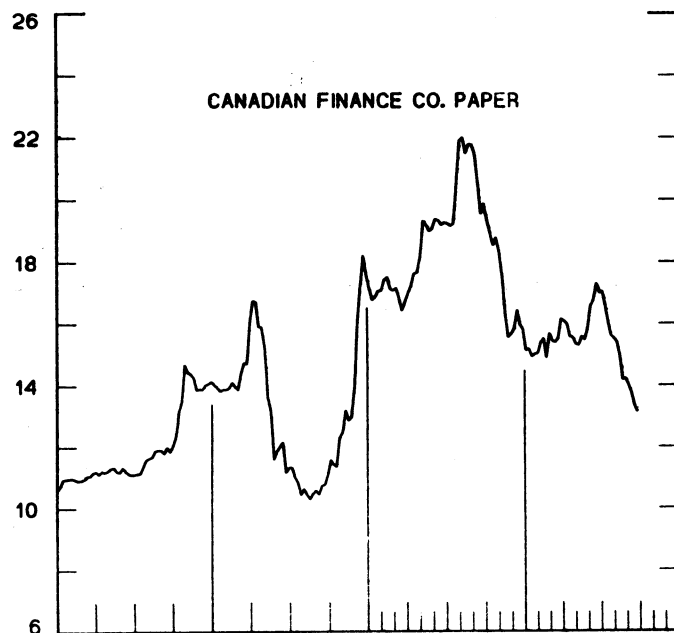
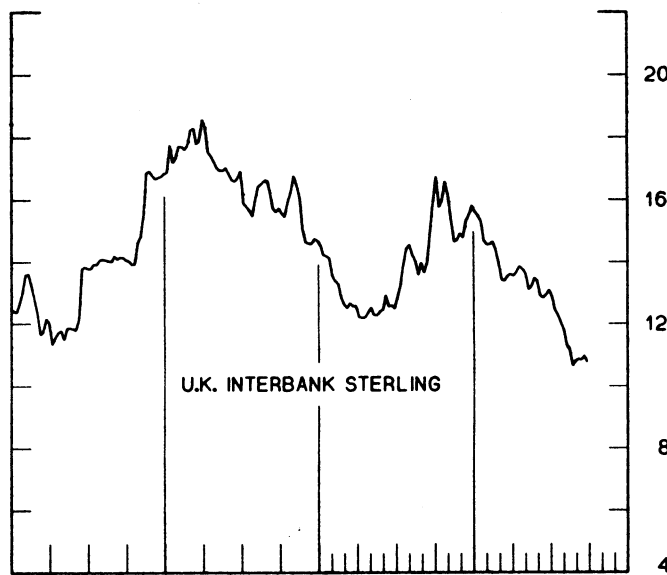


CHART 5
3-MONTH INTEREST RATES
WEEKLY SERIES

PERCENT PER ANNUM



PERCENT PER ANNUM



1980

1982

1980

1982

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

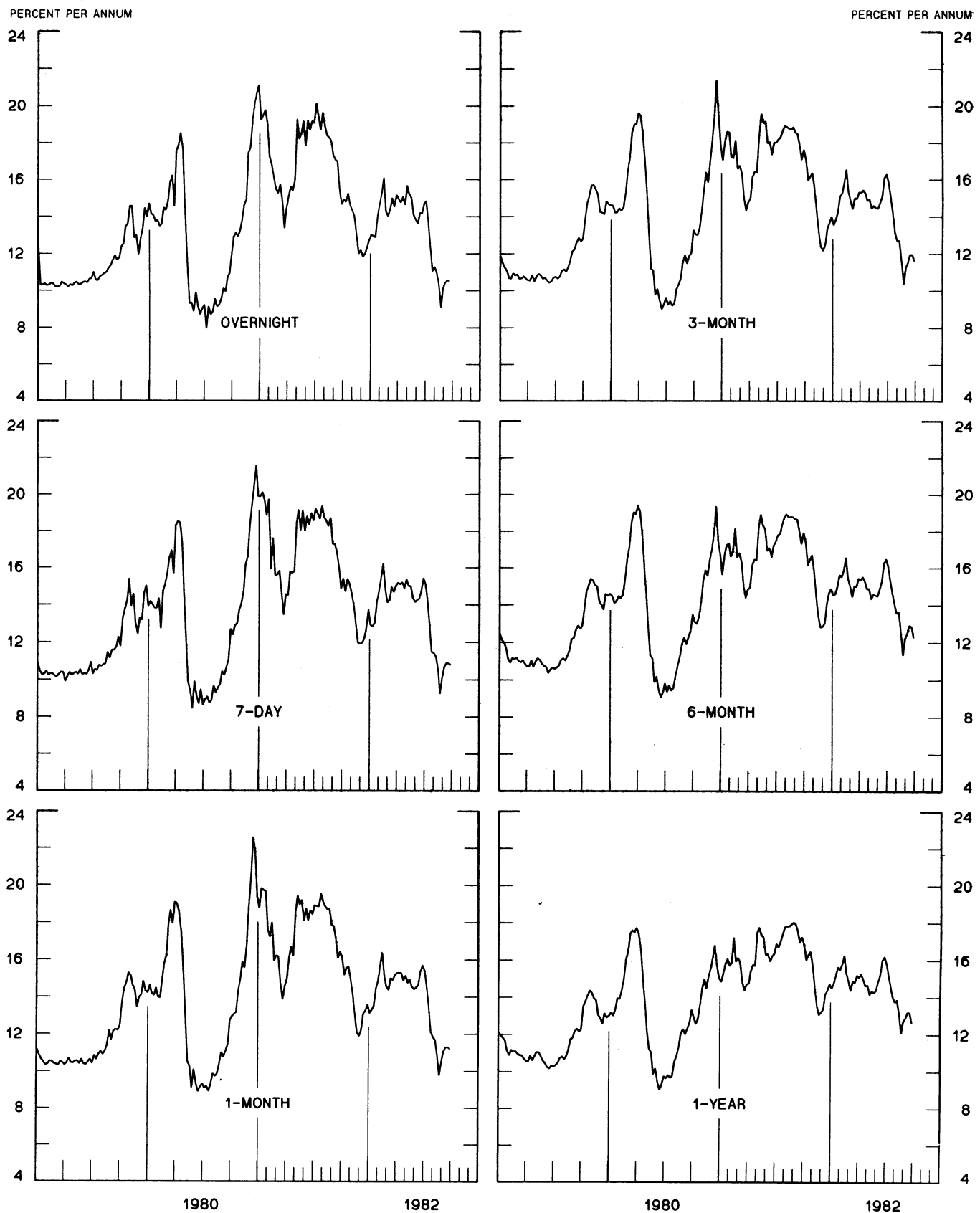
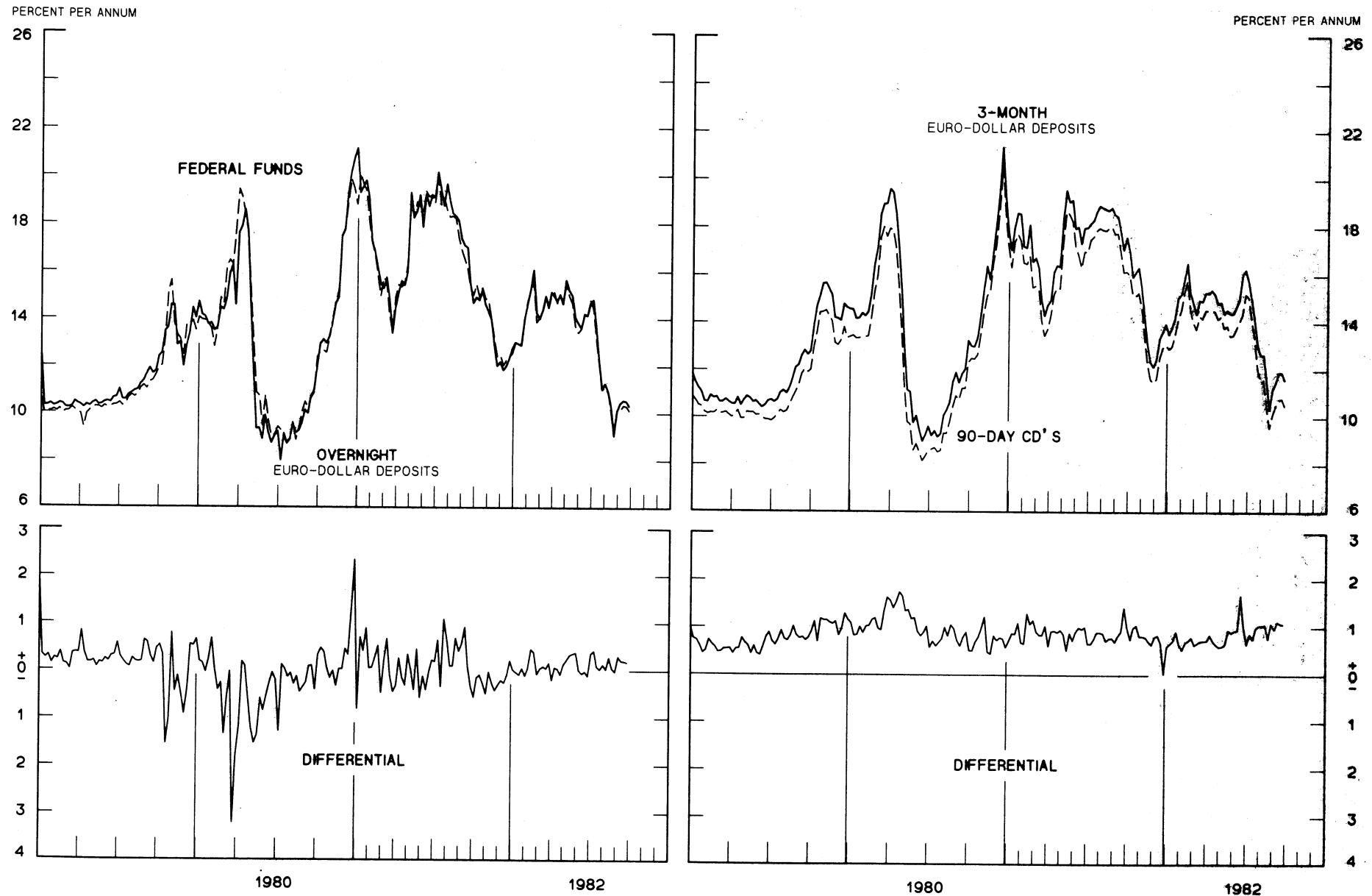


CHART 7
SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES
 DIFFERENTIAL: PLUS(+), FAVORS BORROWING IN U. S.
 AVERAGES FOR WEEK ENDING WEDNESDAY

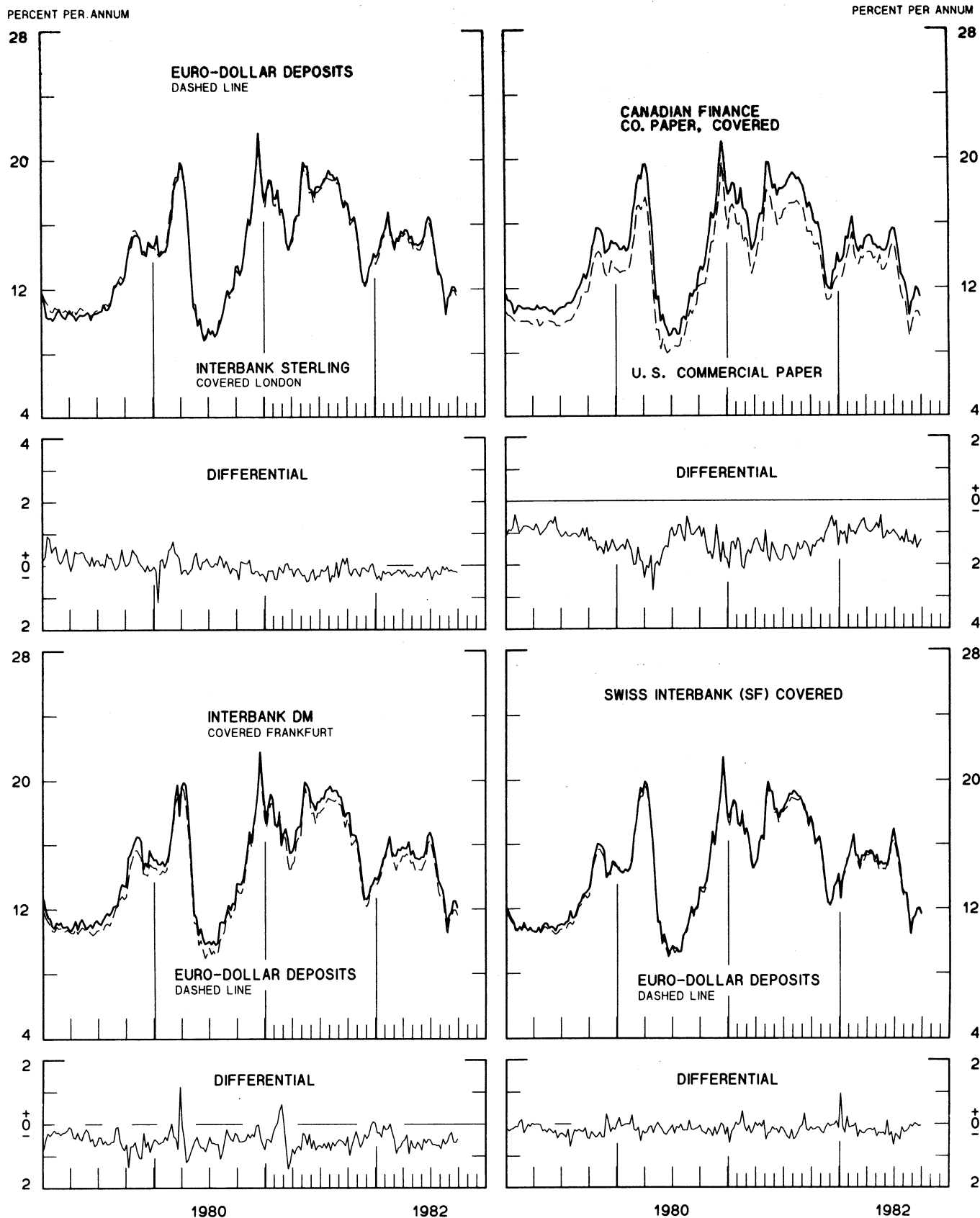


1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

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

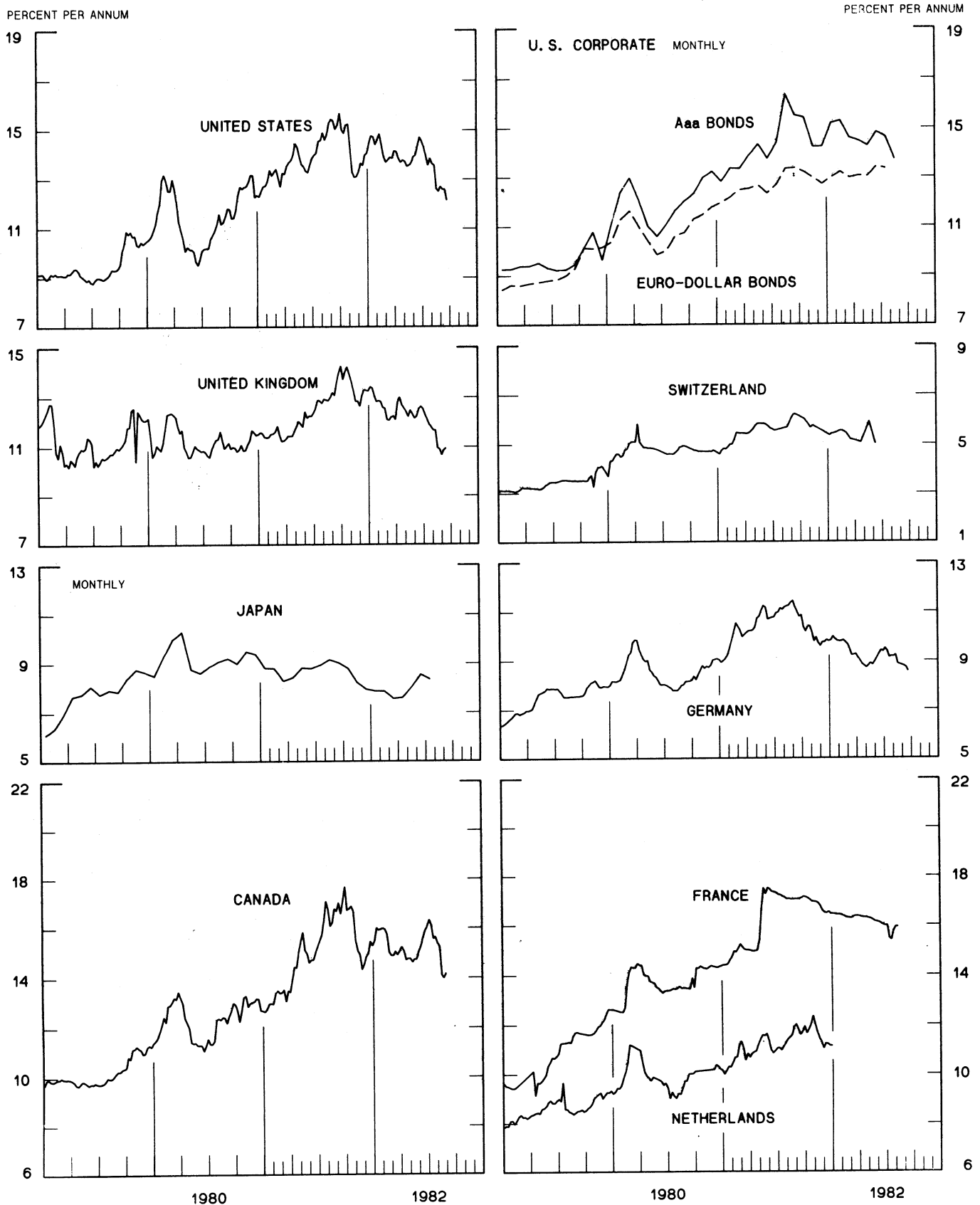
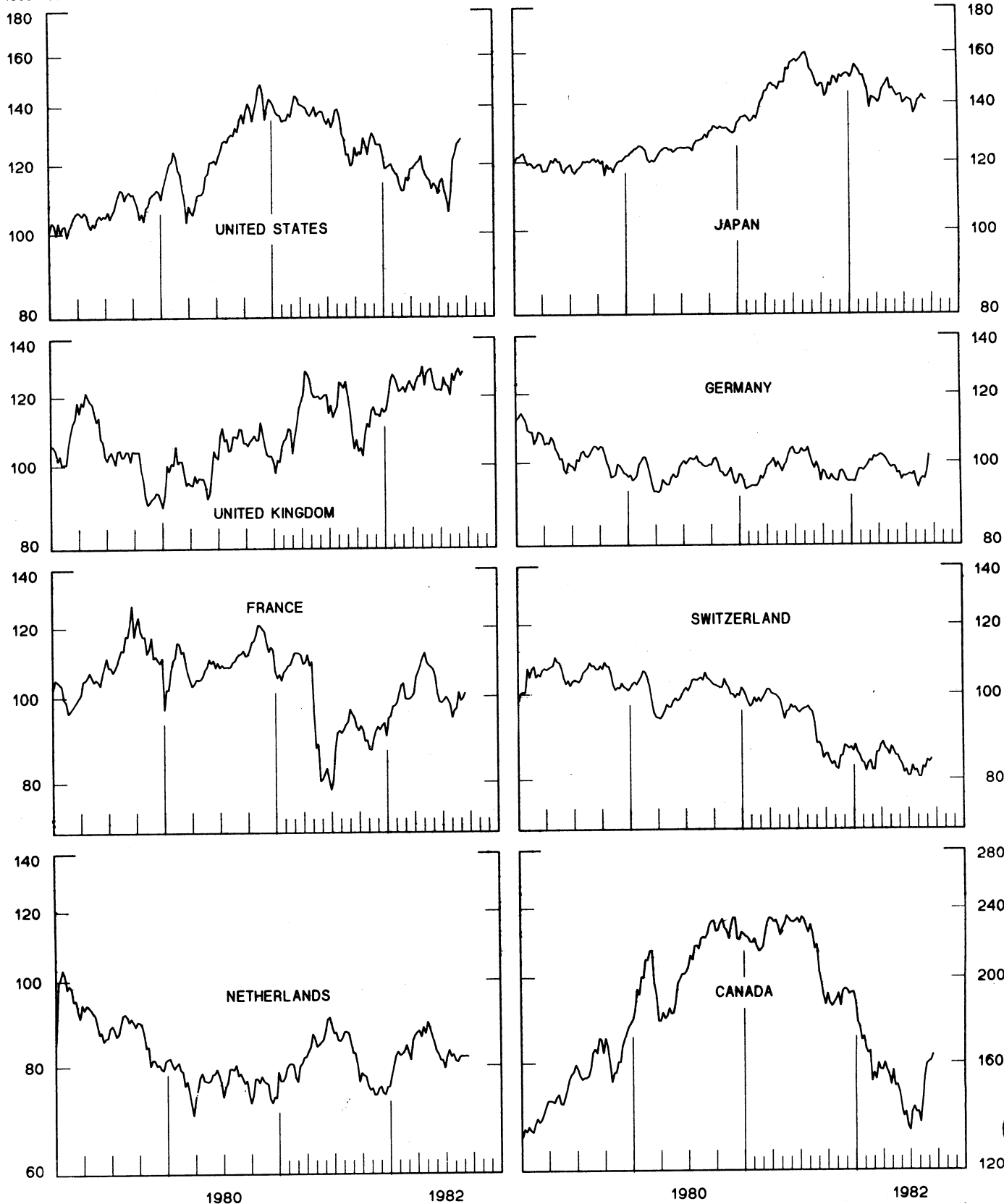


CHART 10
INDUSTRIAL STOCK INDICES
WEEKLY SERIES

RATIO SCALE
1969=100

RATIO SCALE
1969=100



SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

CHART 1. SPOT EXCHANGE RATES AND INDICES

WEEKLY AVERAGES, NOON BUYING RATES (U.S. CENTS)

GERMAN MARK	SEPT. 29	39.58
JAPANESE YEN	SEPT. 29	0.37320
DUTCH GUILDER	SEPT. 29	36.14
U.K. POUND	SEPT. 29	170.02
CANADIAN DOLLAR	SEPT. 29	81.10
FRENCH FRANC	SEPT. 29	14.01
SWISS FRANC	SEPT. 29	46.09
BELGIAN FRANC	SEPT. 29	2.04183
ITALIAN LIRA	SEPT. 29	0.07034

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	SEPT. 29	111.33
JAPANESE YEN	SEPT. 29	97.72
DUTCH GUILDER	SEPT. 29	103.76
U.K. POUND	SEPT. 29	68.77
CANADIAN DOLLAR	SEPT. 29	80.83
FRENCH FRANC	SEPT. 29	63.15
SWISS FRANC	SEPT. 29	148.27
BELGIAN FRANC	SEPT. 29	80.46
ITALIAN LIRA	SEPT. 29	39.96

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

U.S. DOLLAR	SEPT. 29	122.05
GERMAN MARK	SEPT. 29	137.17
JAPANESE YEN	SEPT. 29	116.15
DUTCH GUILDER	SEPT. 29	123.03
U.K. POUND	SEPT. 29	78.64
CANADIAN DOLLAR	SEPT. 29	94.14
FRENCH FRANC	SEPT. 29	71.34
SWISS FRANC	SEPT. 29	176.22
BELGIAN FRANC	SEPT. 29	93.80
ITALIAN LIRA	SEPT. 29	44.10
SWEDISH KRONA	SEPT. 29	81.96

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

CANADIAN DOLLAR	SEPT. 29	-1.64
U.K. POUND	SEPT. 29	1.05
GERMAN MARK	SEPT. 29	3.98
FRENCH FRANC	SEPT. 29	-7.28
SWISS FRANC	SEPT. 29	7.43
DUTCH GUILDER	SEPT. 29	3.99
JAPANESE YEN	SEPT. 29	4.45
ITALIAN LIRA	SEPT. 29	-7.97

SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING

U.S. DOLLARS PER FINE OUNCE

SEPT. 29 420.17

CHART 4. CALL MONEY RATES

U.S. FEDERAL FUNDS

SEPT. 29 10.12

OVERNIGHT EURO-DOLLAR DEPOSITS

SEPT. 29 10.30

U.K. 2-DAY LOCAL AUTHORITY DEPOSITS

SEPT. 24 10.75

CANADA

SEPT. 3 15.56

GERMANY

SEPT. 24 7.85

EURO-DM

SEPT. 17 7.31

JAPAN

SEPT. 24 6.94

FRANCE

SEPT. 24 14.13

NETHERLANDS

JAN. 1 10.30

EURO-SWISS FRANC

SEPT. 17 2.19

CHART 5. 3-MONTH INTEREST RATES

U.S. 90-DAY CD'S, SECONDARY MARKET

SEPT. 29 10.53

GERMAN INTERBANK LOAN

SEPT. 29 8.01

JAPANESE BANK LOANS & DISCOUNTS

SEPT. 29 7.19

CANADIAN FINANCE PAPER

SEPT. 29 13.12

INTERBANK STERLING

SEPT. 29 10.76

SWISS INTERBANK LOAN

SEPT. 29 4.15

WEIGHTED AVERAGE FOREIGN INTEREST RATE

SEPT. 29 10.18

(G-10 COUNTRIES PLUS SWITZERLAND)

CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON

OVERNIGHT

SEPT. 29 10.30

7-DAY

SEPT. 29 10.77

1-MONTH

SEPT. 29 11.18

3-MONTH

SEPT. 29 11.61

6-MONTH

SEPT. 29 12.26

1-YEAR

SEPT. 29 12.63

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

OVERNIGHT EURO-DOLLAR DEPOSITS

SEPT. 29 10.30

U.S. FEDERAL FUNDS

SEPT. 29 10.12

DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS

SEPT. 29 0.18

3-MONTH EURO-DOLLAR DEPOSIT RATE

SEPT. 29 11.61

U.S. 90-DAY CD'S, SECONDARY MARKET

SEPT. 29 10.53

DIFFERENTIAL

SEPT. 29 1.08

SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	SEPT. 29	11.61
INTERBANK STERLING (LONDON), COVERED	SEPT. 29	11.84
DIFFERENTIAL	SEPT. 29	-0.23
U.S. COMMERCIAL PAPER	SEPT. 29	10.20
CANADIAN FINANCE PAPER, COVERED	SEPT. 29	11.43
DIFFERENTIAL	SEPT. 29	-1.23
EURO-DOLLAR DEPOSIT	SEPT. 29	11.61
INTERBANK DM (FRANKFURT), COVERED	SEPT. 29	12.06
DIFFERENTIAL	SEPT. 29	-0.45
EURO-DOLLAR DEPOSIT	SEPT. 29	11.61
SWISS INTERBANK, COVERED	SEPT. 29	11.66
DIFFERENTIAL	SEPT. 29	-0.05

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	SEPT. 24	12.14
GERMANY	SEPT. 24	8.53
JAPAN (MONTHLY)	JULY	8.34
SWITZERLAND	JUNE 11	5.00
CANADA	SEPT. 3	14.16
FRANCE	AUG. 13	15.90
NETHERLANDS	JAN. 1	11.12
UNITED KINGDOM	SEPT. 17	10.92

U.S. CORPORATE

AAA BONDS	AUG.	13.71
EURO-DOLLAR BONDS	JULY	13.33

CHART 10. STOCK INDICES

UNITED STATES	SEPT. 22	128.30
UNITED KINGDOM	SEPT. 22	128.09
CANADA	SEPT. 22	163.79
GERMANY	SEPT. 22	101.96
SWITZERLAND	SEPT. 22	84.45
NETHERLANDS	SEPT. 22	82.03
FRANCE	SEPT. 22	101.03
JAPAN	SEPT. 22	140.87

FEDERAL RESERVE statistical release



H. 10 (512)

FOREIGN EXCHANGE RATES

OCTOBER 1, 1982

FOR THE WEEK ENDING OCTOBER 1, 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)				
		SEP. 27	SEP. 28	SEP. 29	SEP. 30	OCT. 1
ARGENTINA	PESO	27050.00	27050.00	27050.00	27050.00	29030.00
*AUSTRALIA	DOLLAR	95.10	94.92	94.95	94.95	94.86
AUSTRIA	SCHILLING	17.810	17.880	17.780	17.780	17.740
BELGIUM	FRANC	49.200	49.390	49.110	49.050	49.040
BRAZIL	CRUZEIRO	207.23	207.23	207.23	207.23	207.23
CANADA	DOLLAR	1.2348	1.2364	1.2337	1.2363	1.2353
CHILE	PESO	67.500	67.500	67.500	67.500	68.300
CHINA, P. R.	YUAN	1.9675	1.9832	1.9832	1.9733	1.9733
COLOMBIA	PESO	66.250	66.250	66.250	66.250	66.470
DENMARK	KRONE	8.8575	8.8775	8.8480	8.8475	8.8450
FINLAND	MARKKA	4.8415	4.8525	4.8435	4.8490	4.8395
FRANCE	FRANC	7.1800	7.1730	7.1350	7.1380	7.1375
GERMANY	D. MARK	2.5405	2.5430	2.5278	2.5290	2.5255
GREECE	DRACHMA	71.800	72.000	71.650	71.800	71.650
HONG KONG	DOLLAR	6.2050	6.2140	6.2125	6.2850	6.3500
INDIA	RUPEE	9.7000	9.7000	9.6900	9.7100	9.7200
INDONESIA	RUPIAH	662.75	662.75	662.75	662.75	662.75
IRAN	RIAL	NA	NA	NA	NA	NA
*IRELAND	POUND	134.40	134.15	135.05	134.70	135.00
ISRAEL	SHEKEL	29.180	29.250	29.250	29.200	29.200
ITALY	LIRA	1428.00	1428.00	1423.50	1423.00	1421.00
JAPAN	YEN	269.80	270.00	268.85	268.30	268.90
MALAYSIA	DOLLAR	2.3720	2.3770	2.3730	2.3815	2.3760
MEXICO	PESO	92.0000	87.0000	90.0000	100.0000	110.0000
NETHERLANDS	GUILDER	2.7805	2.7830	2.7660	2.7645	2.7620
*NEW ZEALAND	DOLLAR	71.800	71.850	71.780	71.700	71.900
NORWAY	KRONE	6.9800	6.9825	6.9300	6.9700	6.9675
PERU	SOL	788.06	788.06	788.06	788.06	796.73
PHILIPPINES	PESO	8.6650	8.6650	8.6650	8.6650	8.7520
PORTUGAL	ESCUDO	88.350	88.400	88.650	88.600	88.500
SINGAPORE	DOLLAR	2.1920	2.1860	2.1850	2.1940	2.1870
*SOUTH AFRICA	RAND	86.85	86.50	86.40	86.50	86.55
SOUTH KOREA	WON	742.75	743.05	743.05	743.05	743.05
SPAIN	PESETA	114.100	114.530	113.850	114.030	114.100
SRI LANKA	RUPEE	20.920	20.920	20.920	20.920	20.960
SWEDEN	KRONA	6.2950	6.3075	6.2875	6.2800	6.2775
SWITZERLAND	FRANC	2.1805	2.1815	2.1695	2.1710	2.1740
THAILAND	BAHT	23.000	23.000	23.000	23.000	23.000
*UNITED KINGDOM	POUND	169.58	169.05	169.55	169.45	169.80
VENEZUELA	BOLIVAR	4.3000	4.3000	4.3000	4.3000	4.3000

* VALUE IN U.S. CENTS