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FEDERAL RESERVE BANK
OF CHICAGO

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OCT 20 1982
FEDERAL RESERVE
BANK OF CHICAGO

Selected Interest & Exchange Rates

Weekly Series of Charts

October 11, 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

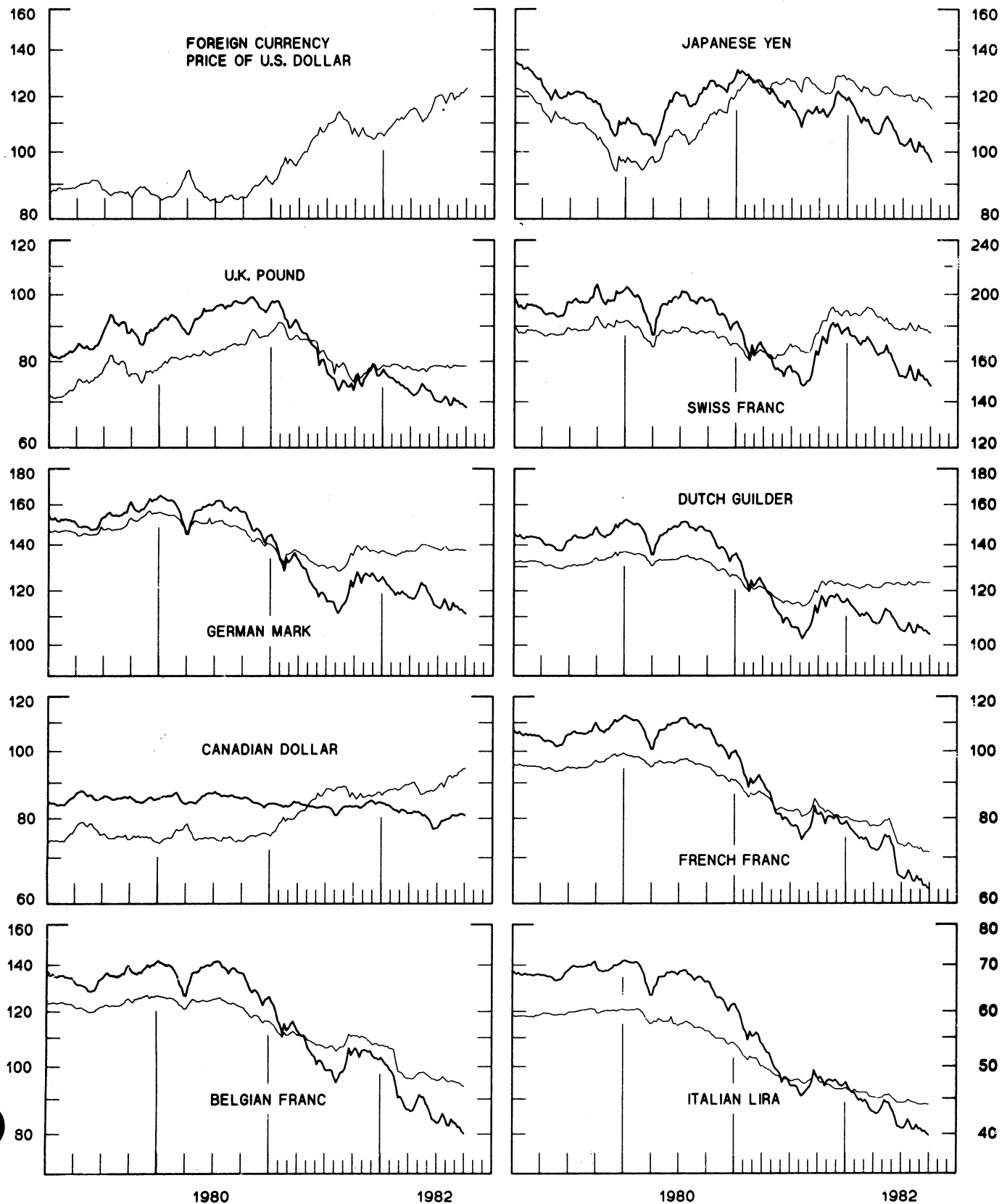


CHART 2
3-MONTH FORWARD EXCHANGE RATES
 PREMIUM (+) OR (-)
 AVERAGES FOR WEEK ENDING WEDNESDAY

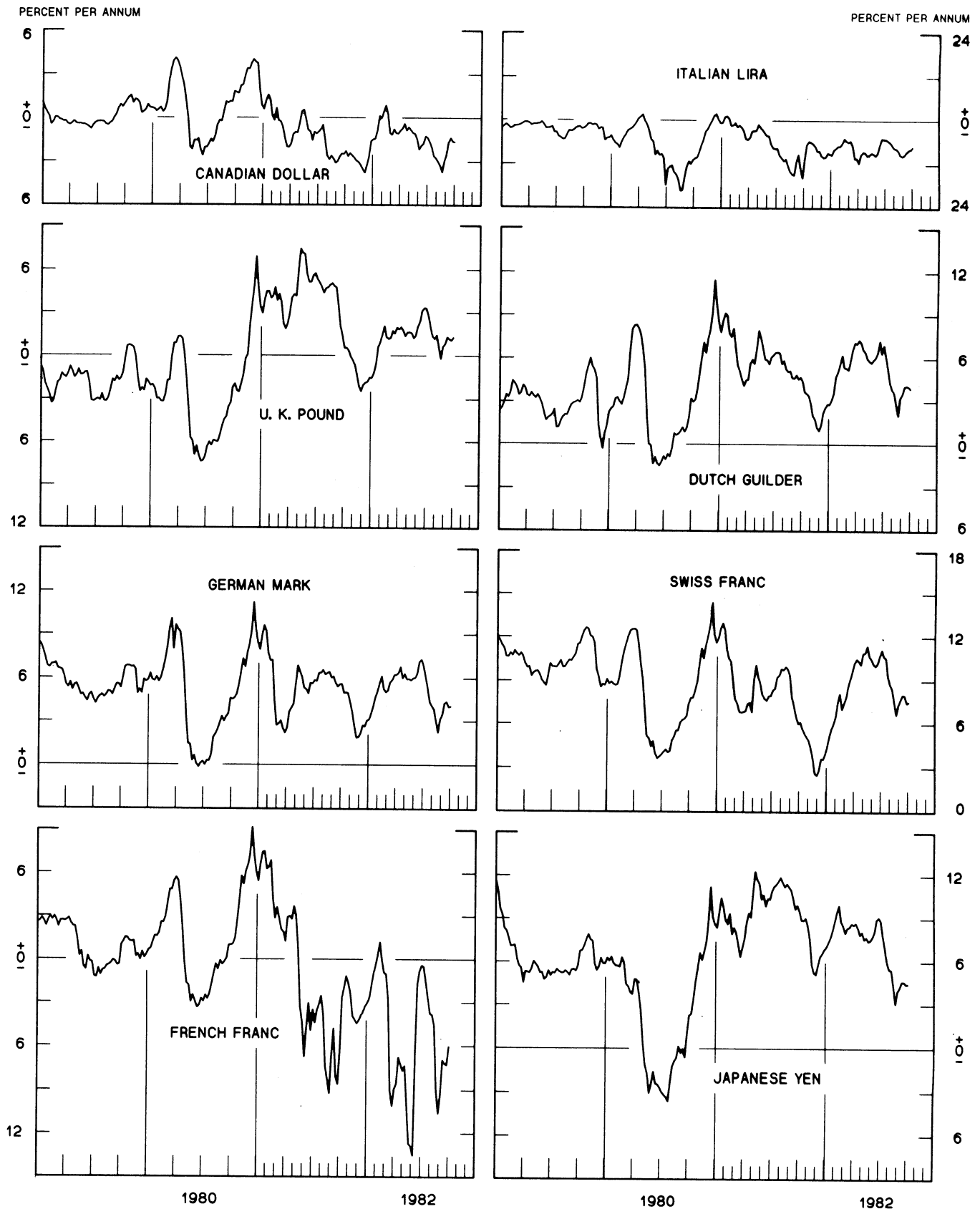


CHART 3
PRICE OF GOLD IN LONDON
AVERAGES FOR WEEK ENDING WEDNESDAY

U.S. DOLLARS PER FINE OUNCE

U.S. DOLLARS PER FINE OUNCE

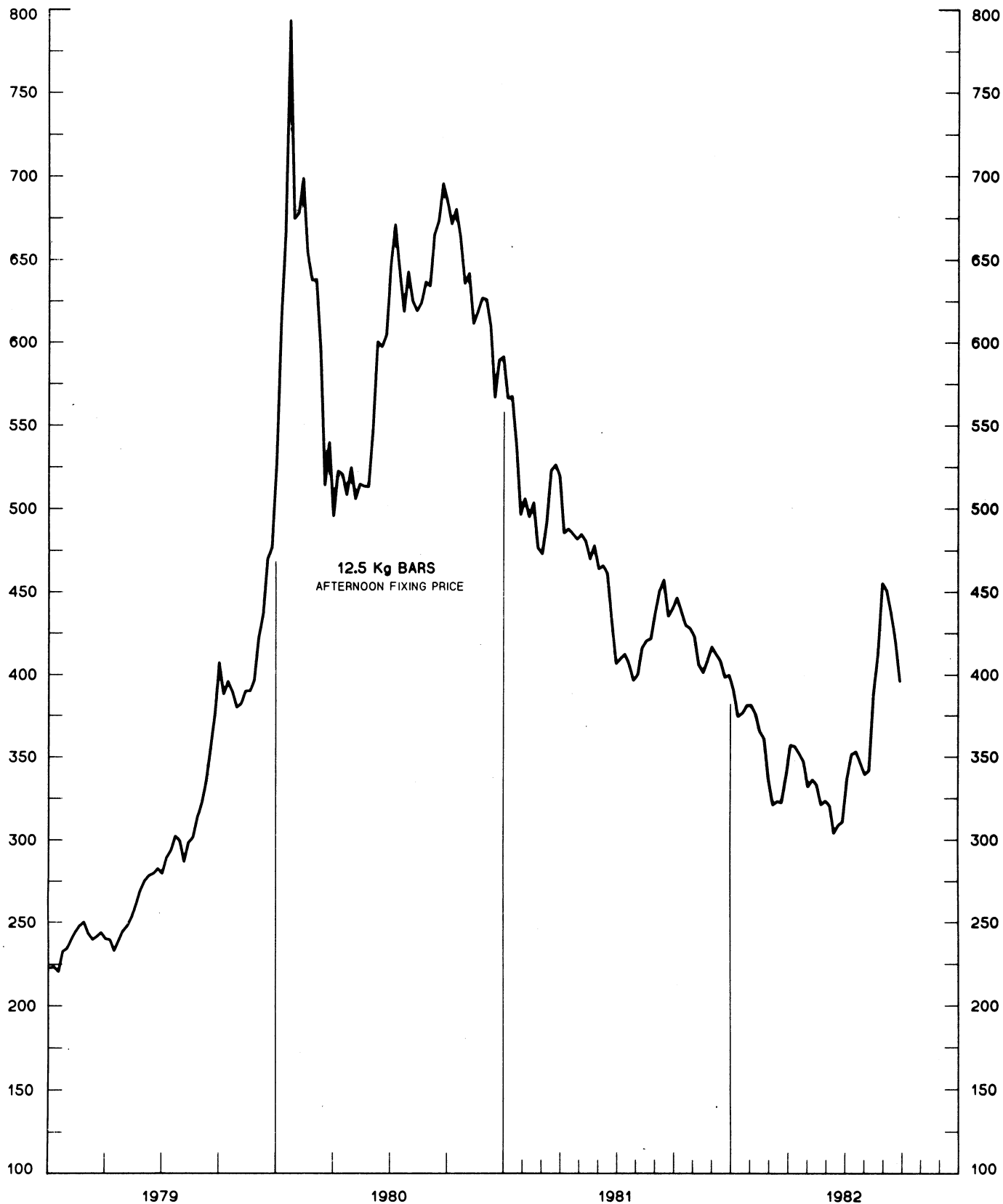
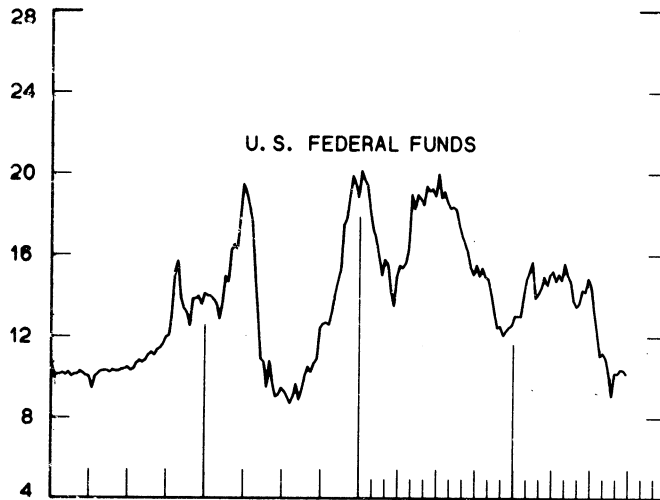


CHART 4
CALL MONEY RATES
WEEKLY SERIES

PERCENT PER ANNUM



PERCENT PER ANNUM

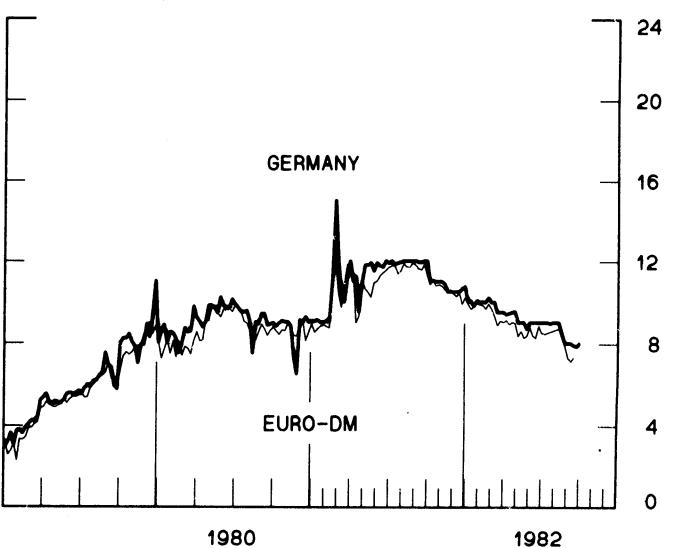
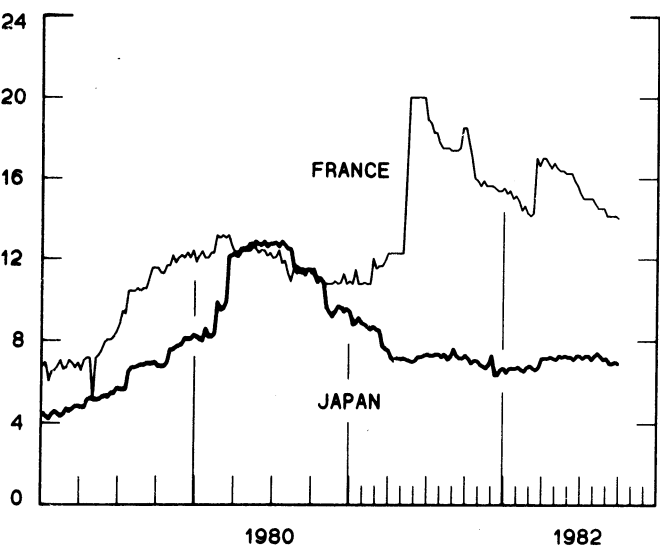
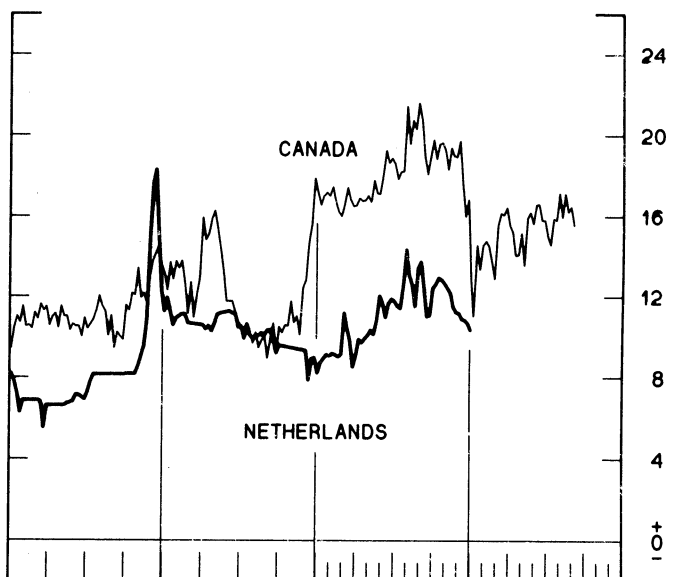
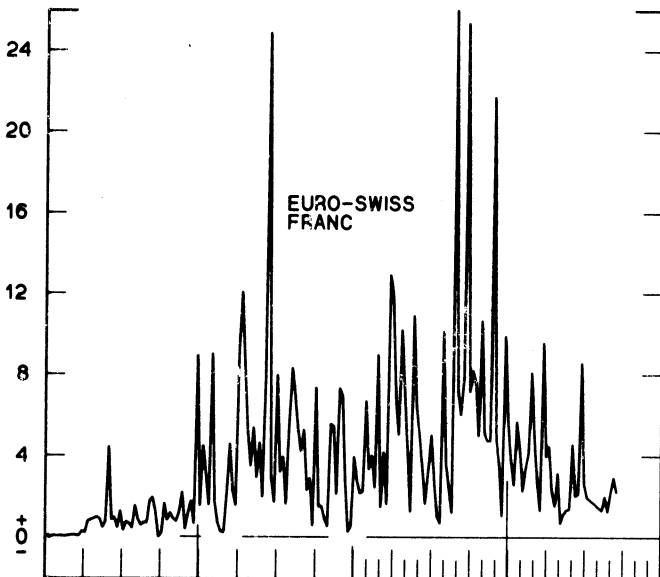
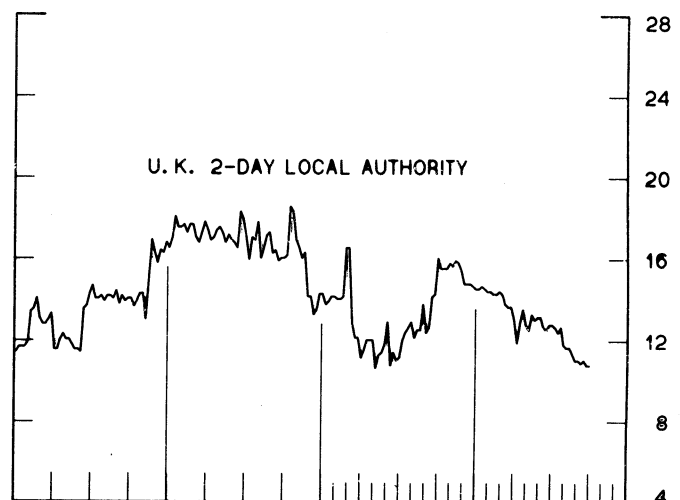
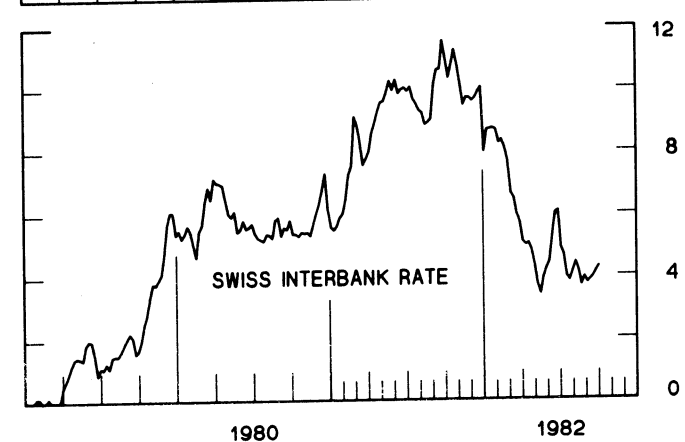
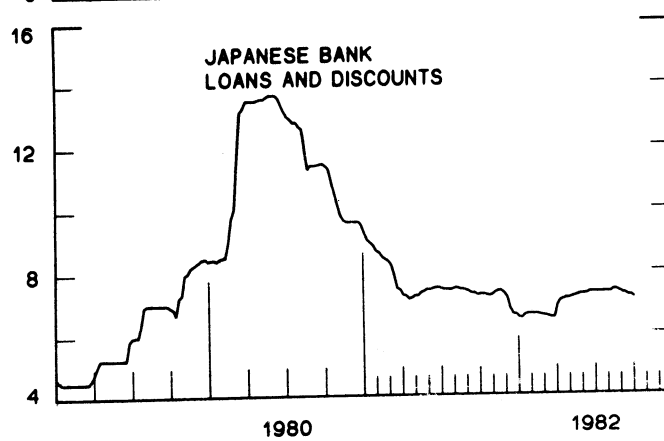
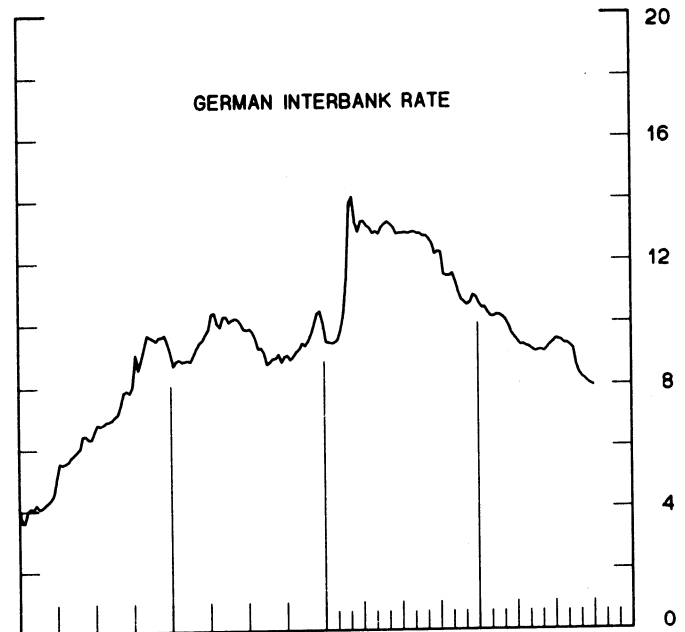
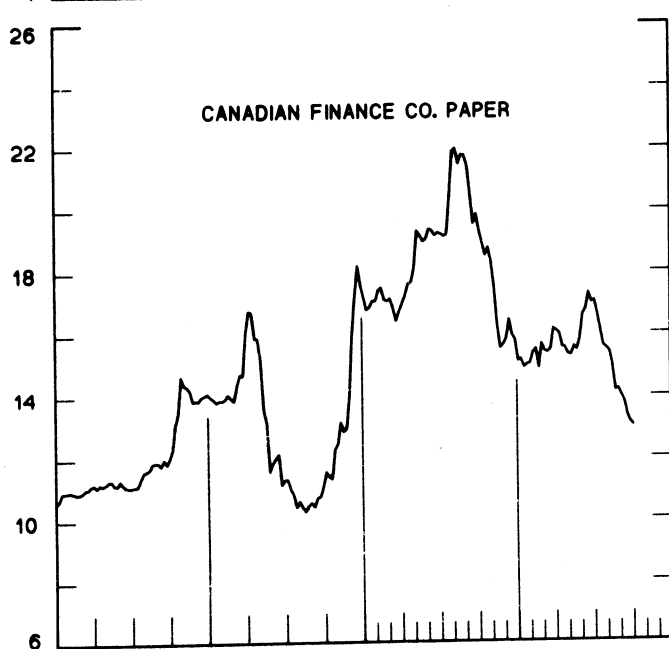
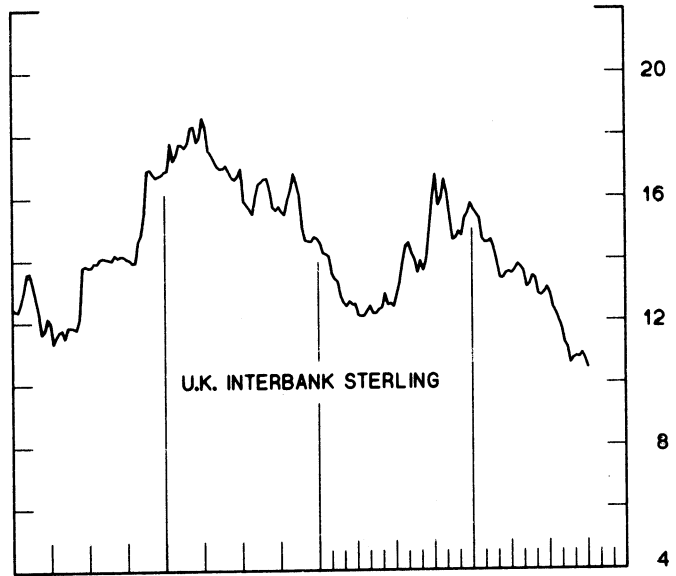
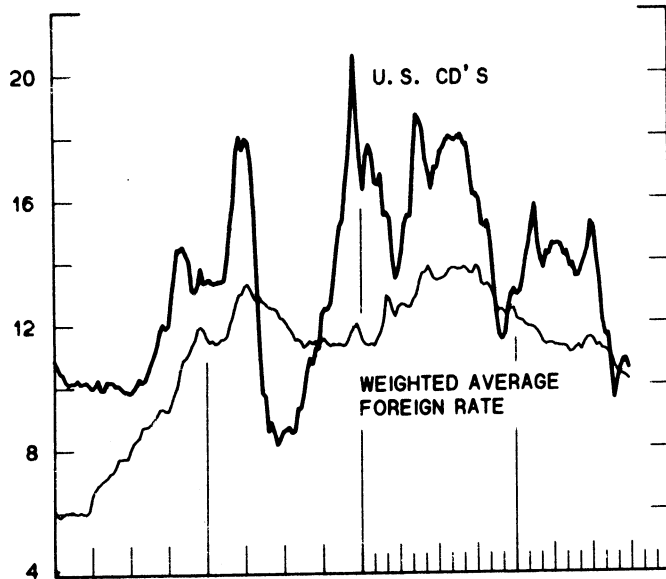


CHART 5
3-MONTH INTEREST RATES
 WEEKLY SERIES

PERCENT PER ANNUM

PERCENT PER ANNUM



1980

1982

1980

1982

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

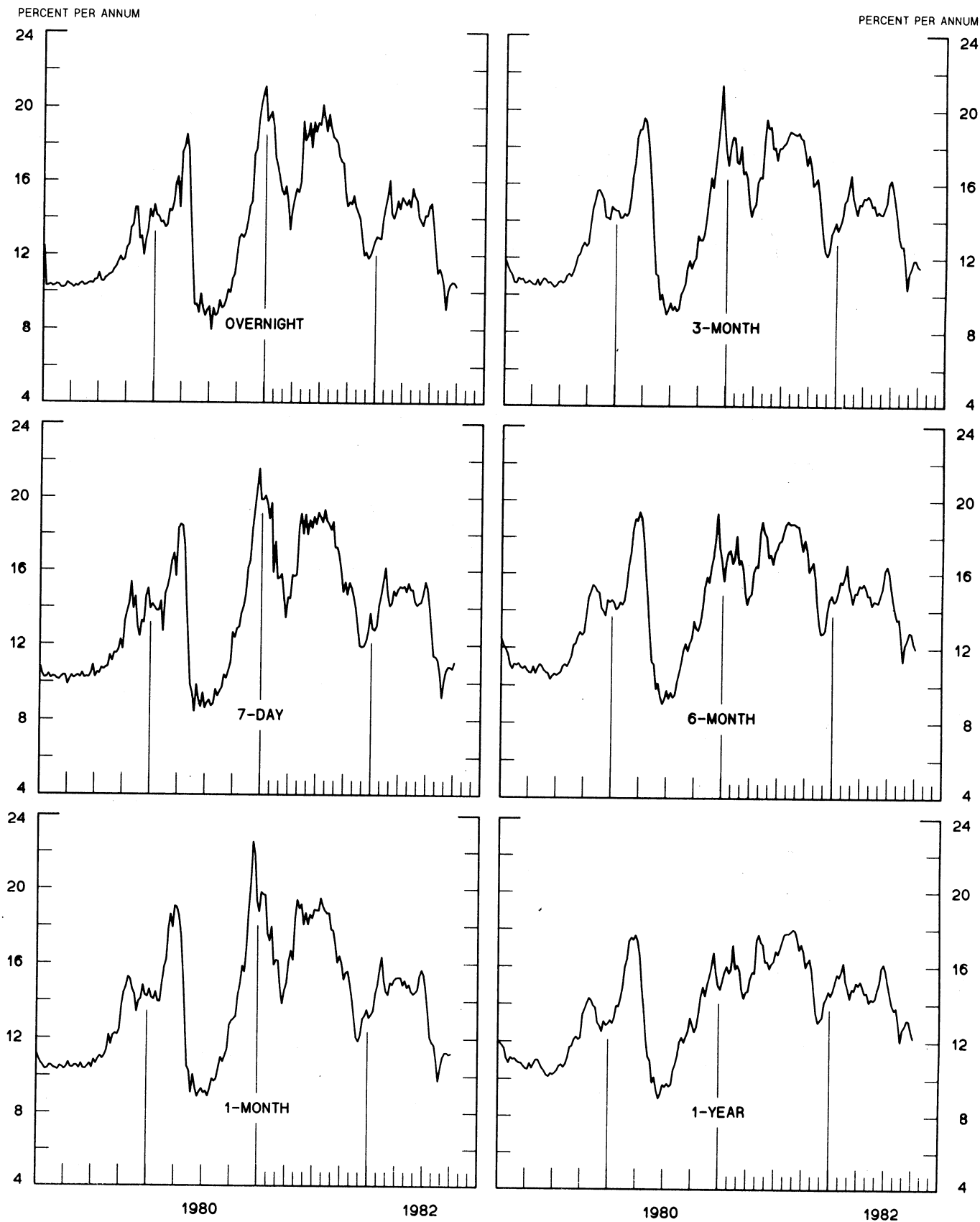
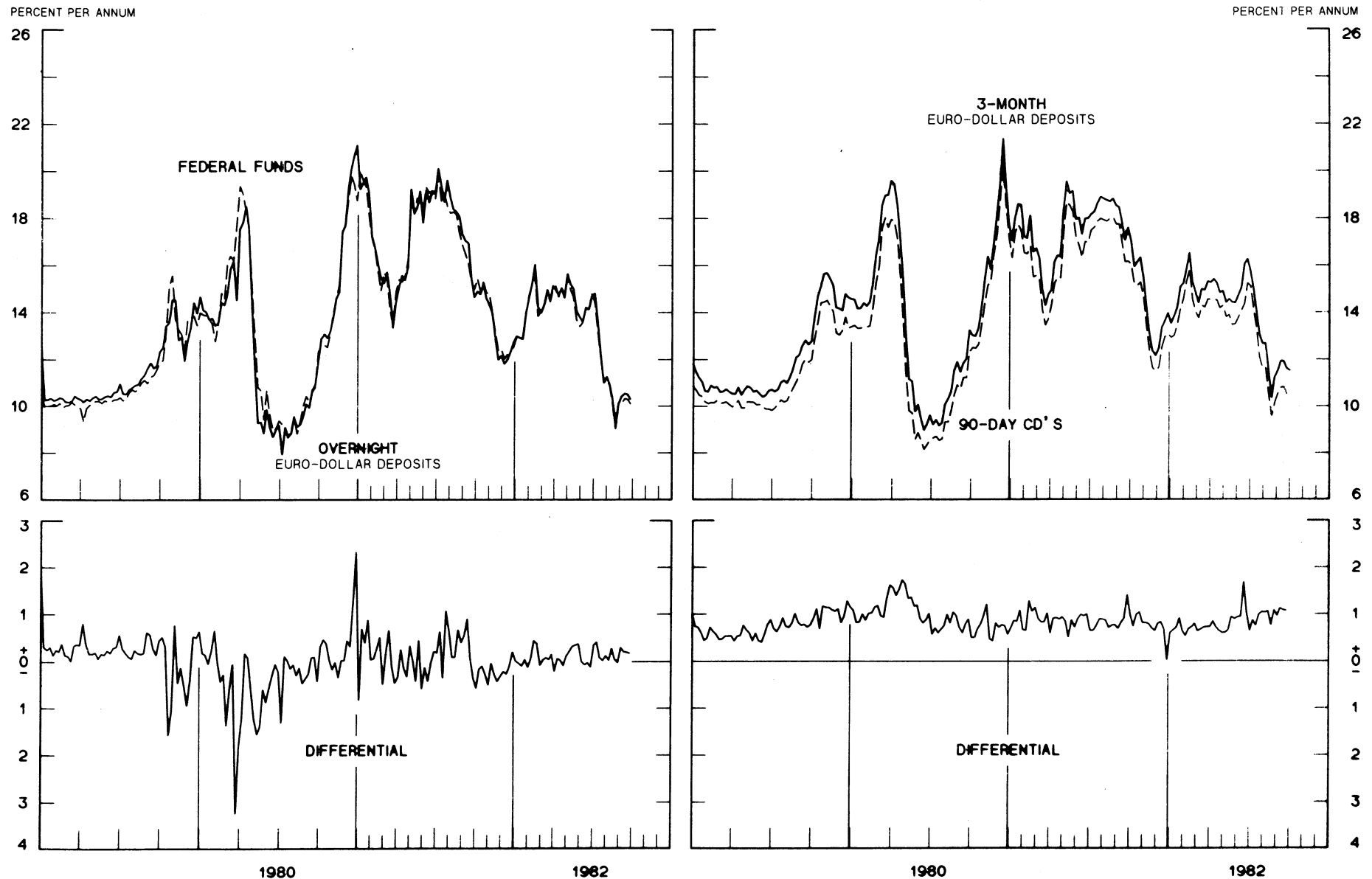


CHART 7

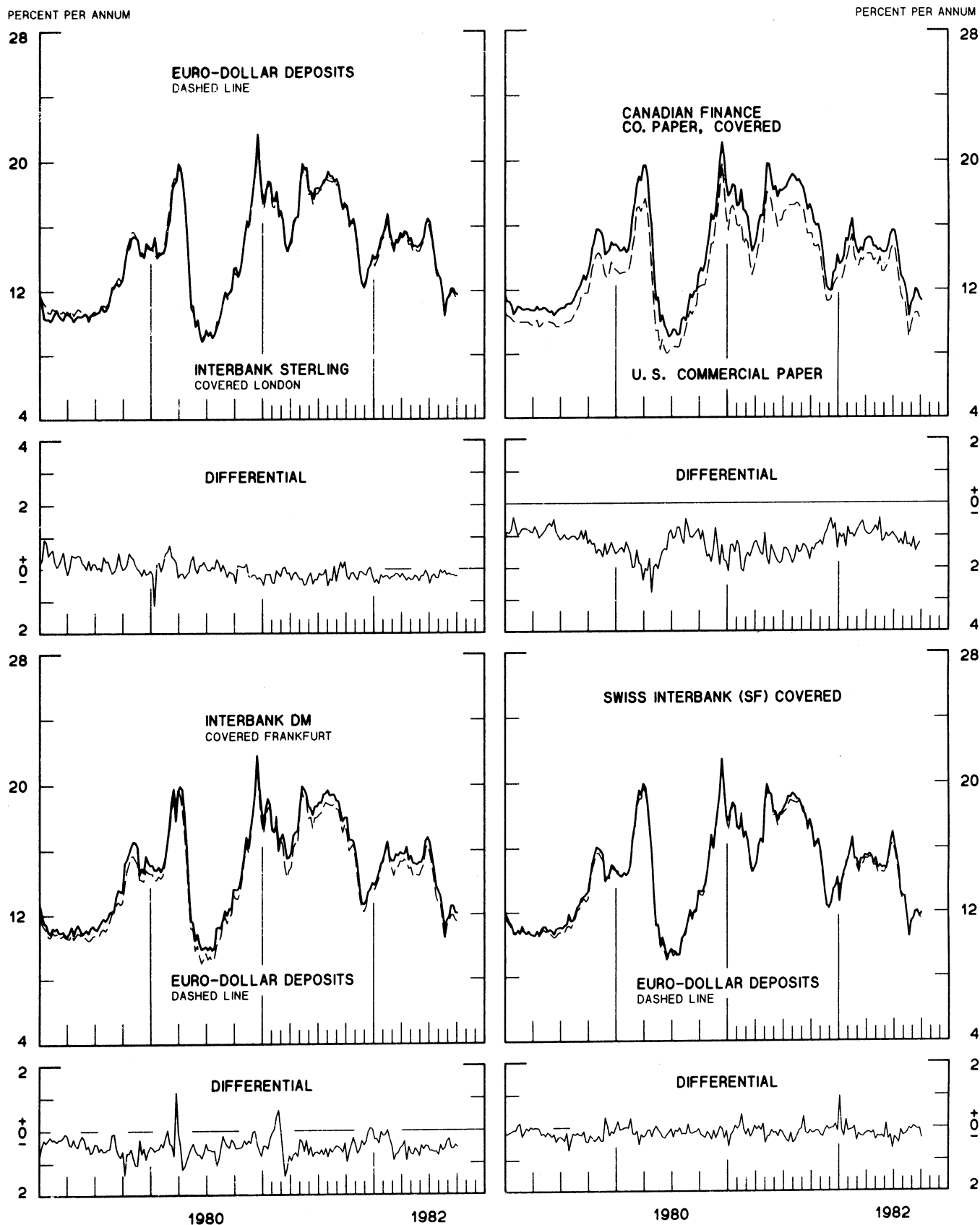
SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES

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 FUNDSDIFFERENTIAL: 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

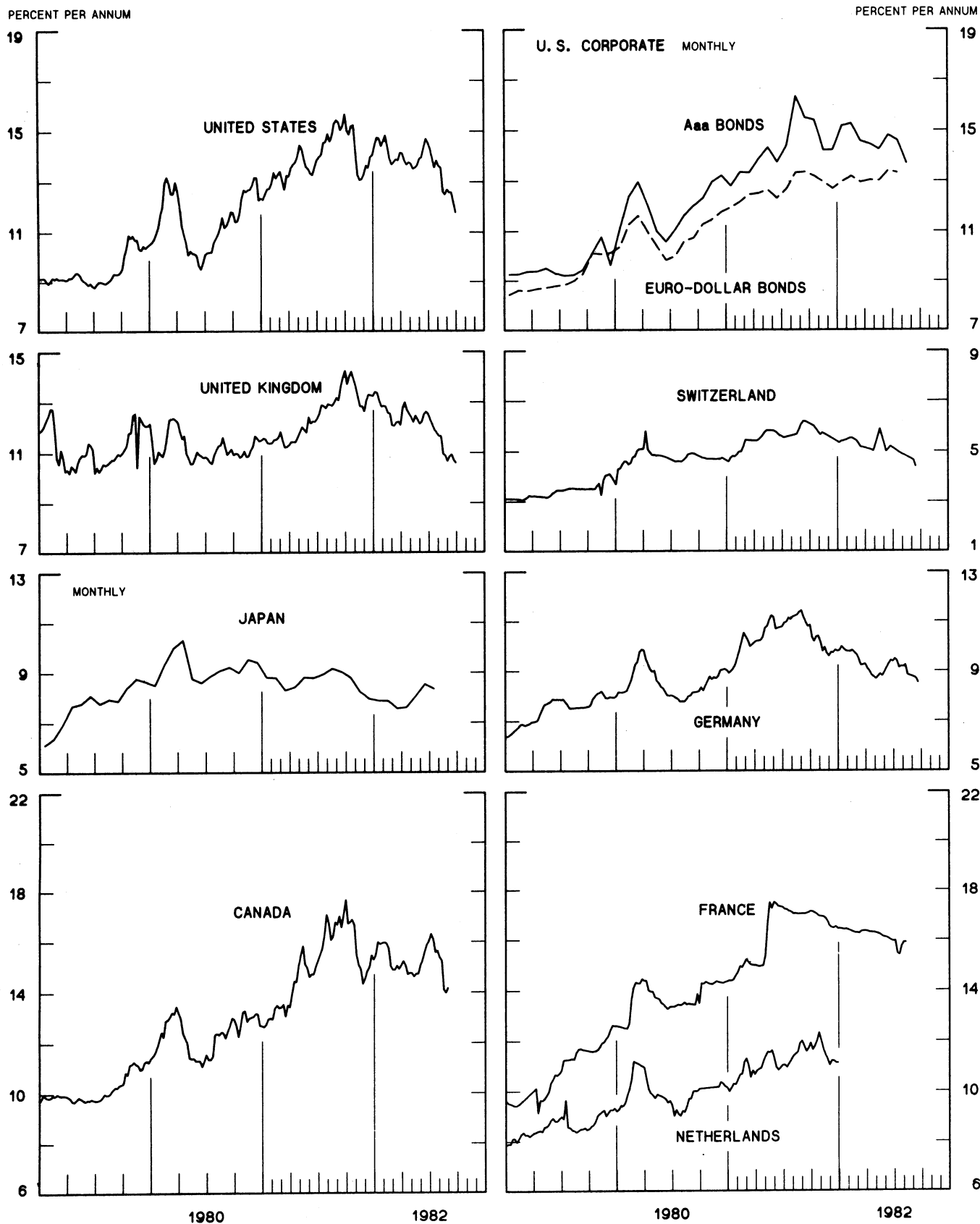
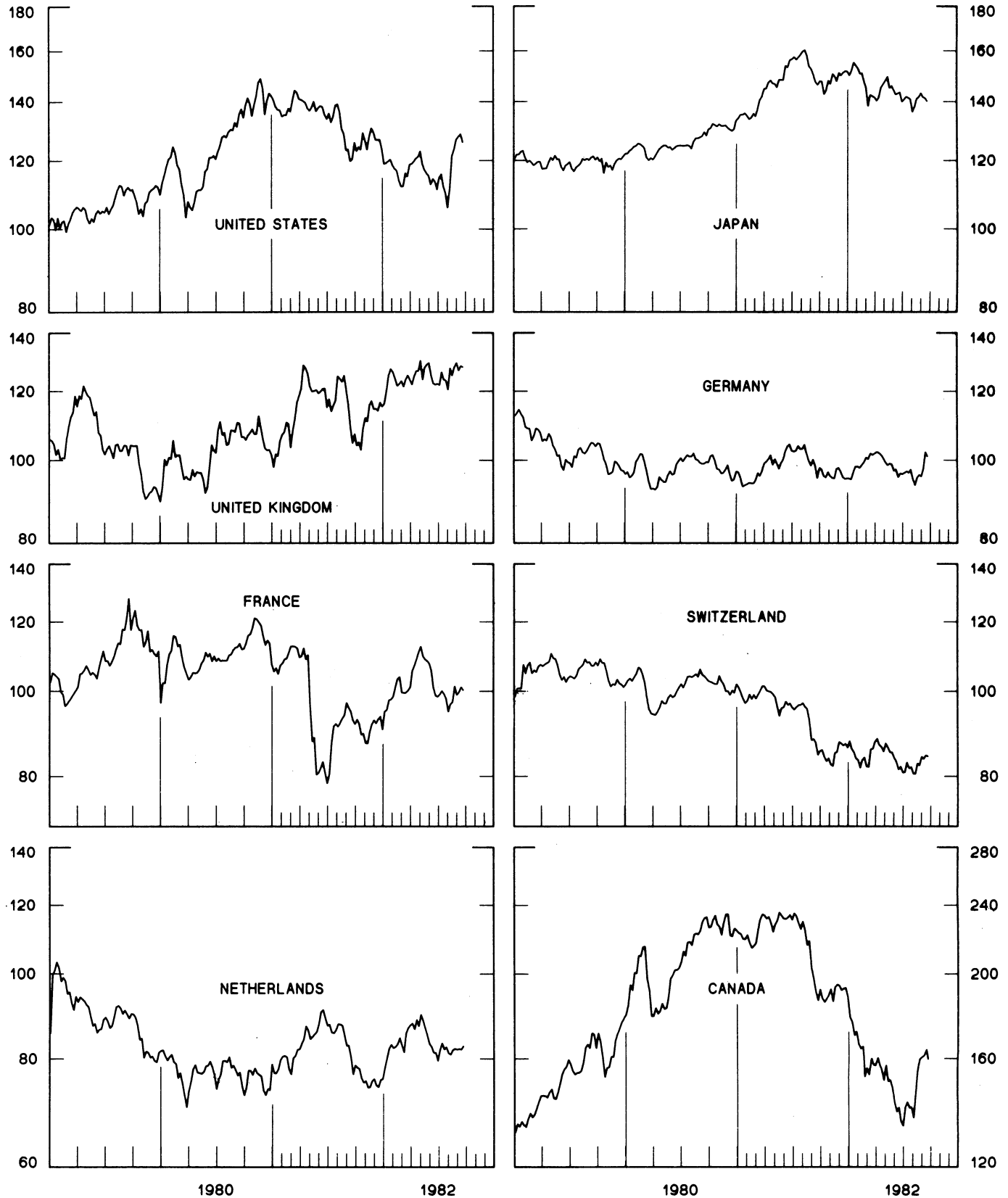


CHART 10
INDUSTRIAL STOCK INDICES
WEEKLY SERIES

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	OCT. 6	39.36
JAPANESE YEN	OCT. 6	0.36810
DUTCH GUILDER	OCT. 6	36.01
U.K. POUND	OCT. 6	169.10
CANADIAN DOLLAR	OCT. 6	80.79
FRENCH FRANC	OCT. 6	13.93
SWISS FRANC	OCT. 6	45.73
BELGIAN FRANC	OCT. 6	2.02794
ITALIAN LIRA	OCT. 6	0.06994

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	OCT. 6	110.71
JAPANESE YEN	OCT. 6	96.38
DUTCH GUILDER	OCT. 6	103.38
U.K. POUND	OCT. 6	68.39
CANADIAN DOLLAR	OCT. 6	80.52
FRENCH FRANC	OCT. 6	62.79
SWISS FRANC	OCT. 6	147.12
BELGIAN FRANC	OCT. 6	79.91
ITALIAN LIRA	OCT. 6	39.73

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

U.S. DOLLAR	OCT. 6	122.84
GERMAN MARK	OCT. 6	137.08
JAPANESE YEN	OCT. 6	115.03
DUTCH GUILDER	OCT. 6	123.21
U.K. POUND	OCT. 6	78.62
CANADIAN DOLLAR	OCT. 6	94.28
FRENCH FRANC	OCT. 6	71.29
SWISS FRANC	OCT. 6	175.73
BELGIAN FRANC	OCT. 6	93.64
ITALIAN LIRA	OCT. 6	44.07
SWEDISH KRONA	OCT. 6	82.14

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

CANADIAN DOLLAR	OCT. 6	-1.70
U.K. POUND	OCT. 6	1.24
GERMAN MARK	OCT. 6	4.00
FRENCH FRANC	OCT. 6	-6.03
SWISS FRANC	OCT. 6	7.49
DUTCH GUILDER	OCT. 6	3.88
JAPANESE YEN	OCT. 6	4.46
ITALIAN LIRA	OCT. 6	-7.40

LAST VALUE PLOTTED
DATE VALUE

SERIES NAME

CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING

U.S. DOLLARS PER FINE OUNCE	OCT. 6	396.20
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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	OCT. 1	10.75
CANADA	SEPT. 3	15.56
GERMANY	OCT. 1	8.00
EURO-DM	SEPT. 17	7.31
JAPAN	OCT. 1	6.88
FRANCE	OCT. 1	14.00
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	OCT. 6	7.97
JAPANESE BANK LOANS & DISCOUNTS	OCT. 6	7.13
CANADIAN FINANCE PAPER	OCT. 6	13.01
INTERBANK STERLING	OCT. 6	10.48
SWISS INTERBANK LOAN	OCT. 6	4.30
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	OCT. 6	10.11

CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON

OVERNIGHT	SEPT. 29	10.30
7-DAY	OCT. 6	11.11
1-MONTH	OCT. 6	11.23
3-MONTH	OCT. 6	11.59
6-MONTH	OCT. 6	12.01
1-YEAR	OCT. 6	12.22

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	OCT. 6	11.59
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	OCT. 6	11.59
INTERBANK STERLING (LONDON), COVERED	OCT. 6	11.75
DIFFERENTIAL	OCT. 6	-0.16
U.S. COMMERCIAL PAPER	SEPT. 29	10.20
CANADIAN FINANCE PAPER, COVERED	OCT. 6	11.26
DIFFERENTIAL	SEPT. 29	-1.23
EURO-DOLLAR DEPOSIT	OCT. 6	11.59
INTERBANK DM (FRANKFURT), COVERED	OCT. 6	12.05
DIFFERENTIAL	OCT. 6	-0.46
EURO-DOLLAR DEPOSIT	OCT. 6	11.59
SWISS INTERBANK, COVERED	OCT. 6	11.87
DIFFERENTIAL	OCT. 6	-0.28

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	OCT. 1	11.78
GERMANY	SEPT. 24	8.53
JAPAN (MONTHLY)	JULY	8.34
SWITZERLAND	SEPT. 17	4.38
CANADA	SEPT. 3	14.16
FRANCE	AUG. 13	15.90
NETHERLANDS	JAN. 1	11.12
UNITED KINGDOM	OCT. 1	10.59

U. S. CORPORATE

AAA BONDS	AUG.	13.71
EURO-DOLLAR BONDS	JULY	13.33

CHART 10. STOCK INDICES

UNITED STATES	SEPT. 29	125.58
UNITED KINGDOM	SEPT. 29	127.76
CANADA	SEPT. 29	159.71
GERMANY	SEPT. 29	100.79
SWITZERLAND	SEPT. 29	84.25
NETHERLANDS	SEPT. 29	82.75
FRANCE	SEPT. 29	100.22
JAPAN	SEPT. 29	139.76

FEDERAL RESERVE statistical release



H. 10 (512)

FOREIGN EXCHANGE RATES

OCTOBER 12, 1982

FOR THE WEEK ENDING OCTOBER 8, 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)				
		OCT. 4	OCT. 5	OCT. 6	OCT. 7	OCT. 8
ARGENTINA	PESO	29030.00	29030.00	29030.00	29030.00	29640.00
*AUSTRALIA	DOLLAR	94.58	94.33	94.33	94.70	95.15
AUSTRIA	SCHILLING	17.940	17.960	17.900	17.860	17.700
BELGIUM	FRANC	49.550	49.480	49.440	48.910	49.120
BRAZIL	CRUZEIRO	211.07	211.07	211.07	211.07	211.07
CANADA	DOLLAR	1.2382	1.2403	1.2386	1.2350	1.2328
CHILE	PESO	68.300	68.300	68.300	68.300	65.900
CHINA, P.R.	YUAN	1.9753	1.9931	1.9931	1.9931	1.9632
COLOMBIA	PESO	66.470	66.470	66.470	66.470	66.650
DENMARK	KRONE	8.9325	8.9400	8.9250	8.8700	8.9400
FINLAND	MARKKA	4.8715	4.8760	5.0760	NA	NA
FRANCE	FRANC	7.2080	7.2040	7.1990	7.1420	7.1650
GERMANY	D. MARK	2.5540	2.5520	2.5445	2.5225	2.5270
GREECE	DRACHMA	72.280	72.500	72.330	72.150	71.400
HONG KONG	DOLLAR	6.5400	6.4700	6.4900	6.3600	6.3700
INDIA	RUPEE	9.7300	9.7300	9.7200	9.7200	9.6600
INDONESIA	RUPIAH	662.75	662.75	662.75	662.75	662.75
IRAN	RIAL	NA	NA	NA	NA	NA
*IRELAND	POUND	133.40	133.30	133.70	134.90	134.40
ISRAEL	SHEKEL	29.470	29.470	29.470	29.440	29.440
ITALY	LIRA	1435.00	1437.00	1433.50	1430.00	1436.00
JAPAN	YEN	273.50	273.80	273.95	270.10	267.70
MALAYSIA	DOLLAR	2.3820	2.3720	2.3760	2.3660	2.3620
MEXICO	PESO	106.0000	109.0000	104.0000	114.0000	114.0000
NETHERLANDS	GUILDER	2.7890	2.7885	2.7810	2.7580	2.7575
*NEW ZEALAND	DOLLAR	71.370	71.200	71.240	71.480	72.100
NORWAY	KRONE	7.0100	7.0080	7.0475	7.0700	7.1900
PERU	SOL	796.73	796.73	796.73	796.73	809.47
PHILIPPINES	PESO	8.7520	8.7520	8.7520	8.7520	8.7510
PORTUGAL	ESCUDO	89.200	89.650	89.200	89.250	88.950
SINGAPORE	DOLLAR	2.2110	2.2140	2.2170	2.1960	2.1840
*SOUTH AFRICA	RAND	85.89	85.97	85.92	86.22	86.63
SOUTH KOREA	WON	743.05	743.25	743.25	743.25	743.45
SPAIN	PESETA	115.100	115.070	114.950	114.830	114.050
SRI LANKA	RUPEE	20.960	20.960	20.960	20.960	20.900
SWEDEN	KRONA	6.3050	6.3070	6.3215	NA	7.3500
SWITZERLAND	FRANC	2.2025	2.1985	2.1880	2.1560	2.1540
THAILAND	BAHT	23.000	23.000	23.000	23.000	23.000
*UNITED KINGDOM	POUND	168.33	168.65	169.25	170.35	170.45
VENEZUELA	BOLIVAR	4.3000	4.3000	4.3000	4.3000	4.3000

* VALUE IN U.S. CENTS