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Selected Interest & Exchange Rates

Weekly Series of Charts

October 25, 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

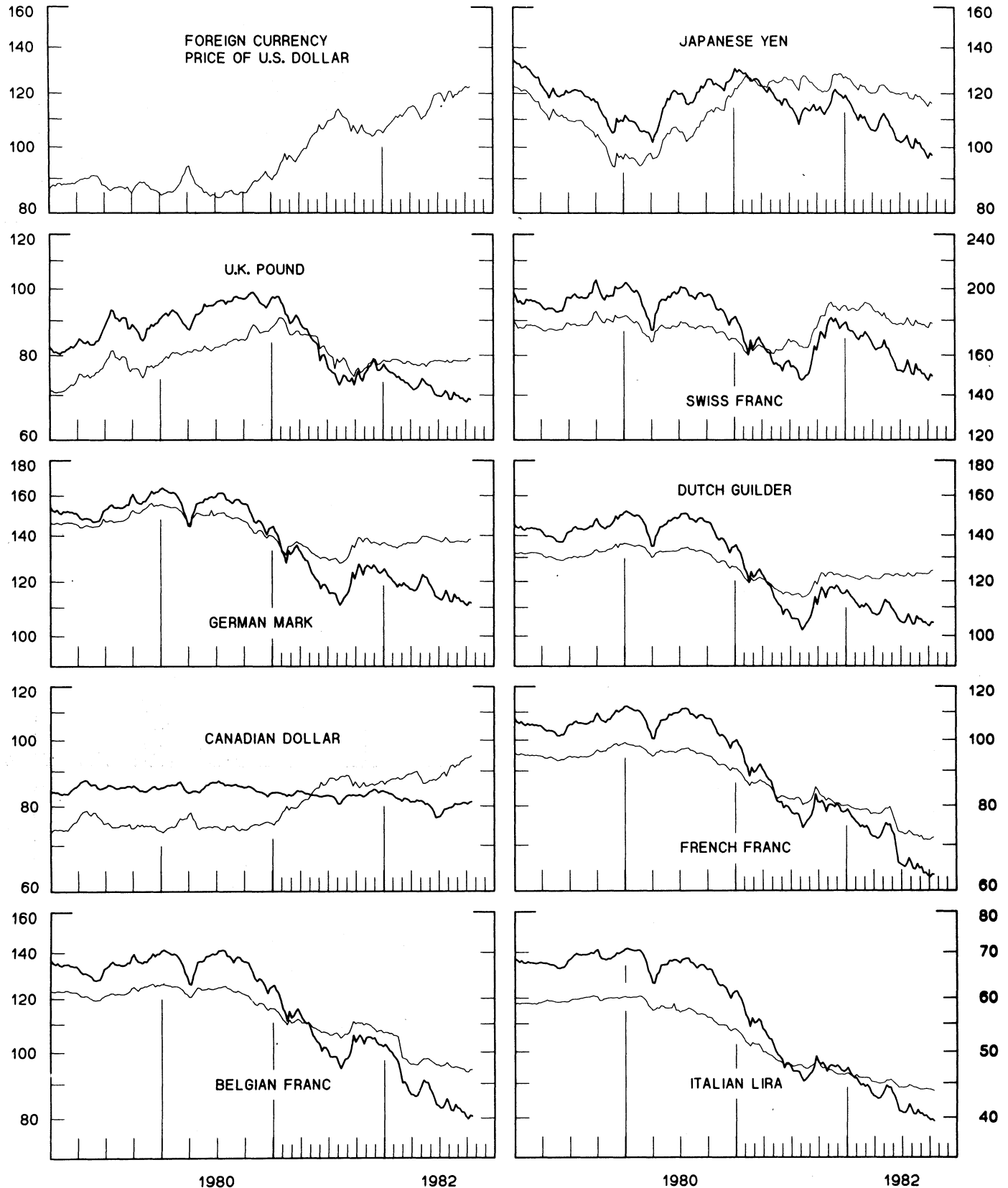


CHART 2
3-MONTH FORWARD EXCHANGE RATES
 PREMIUM (+) OR (-)
 AVERAGES FOR WEEK ENDING WEDNESDAY

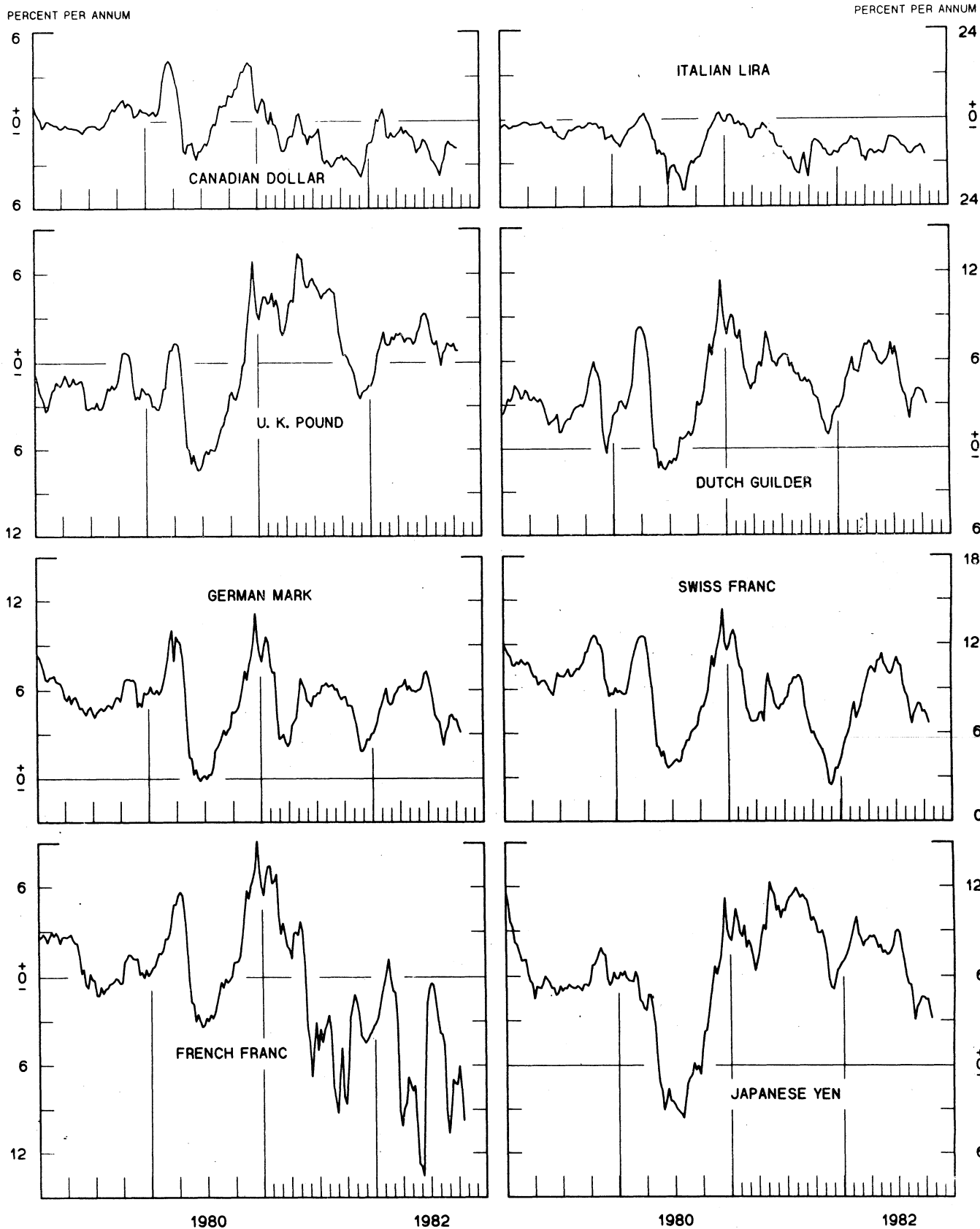


CHART 3
PRICE OF GOLD IN LONDON
AVERAGES FOR WEEK ENDING WEDNESDAY

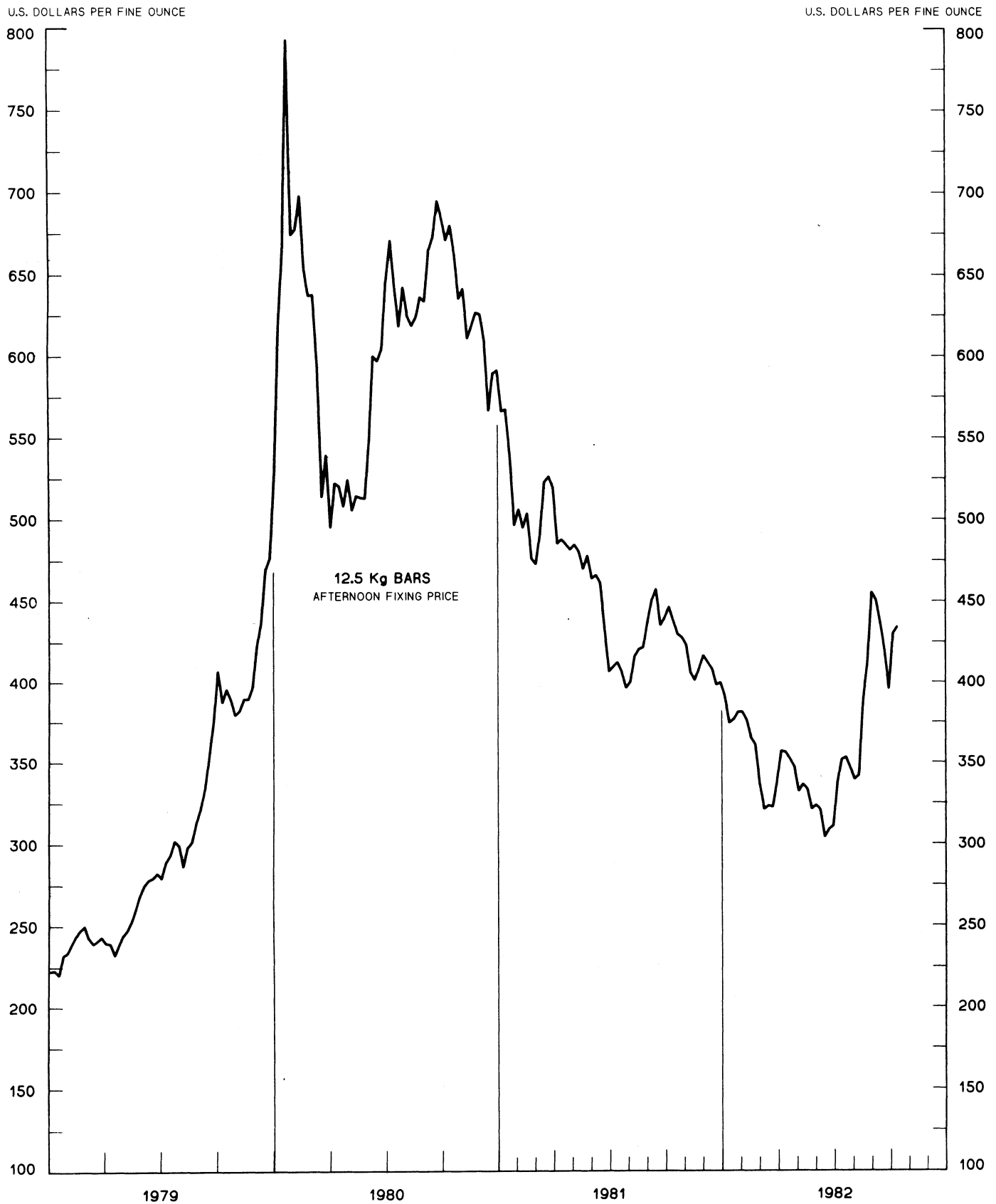


CHART 4
CALL MONEY RATES
WEEKLY SERIES

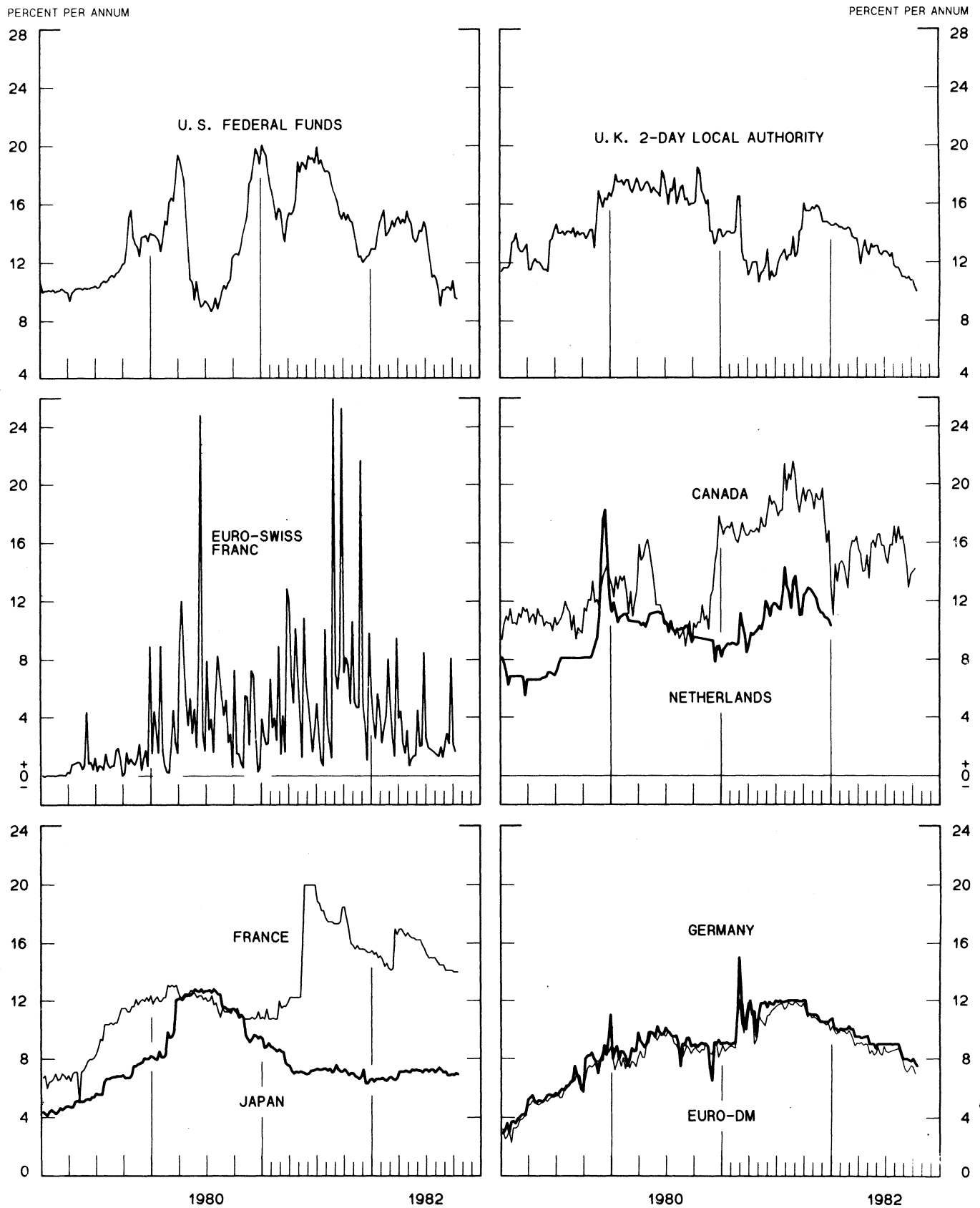


CHART 5
3-MONTH INTEREST RATES
 WEEKLY SERIES

PERCENT PER ANNUM

PERCENT PER ANNUM

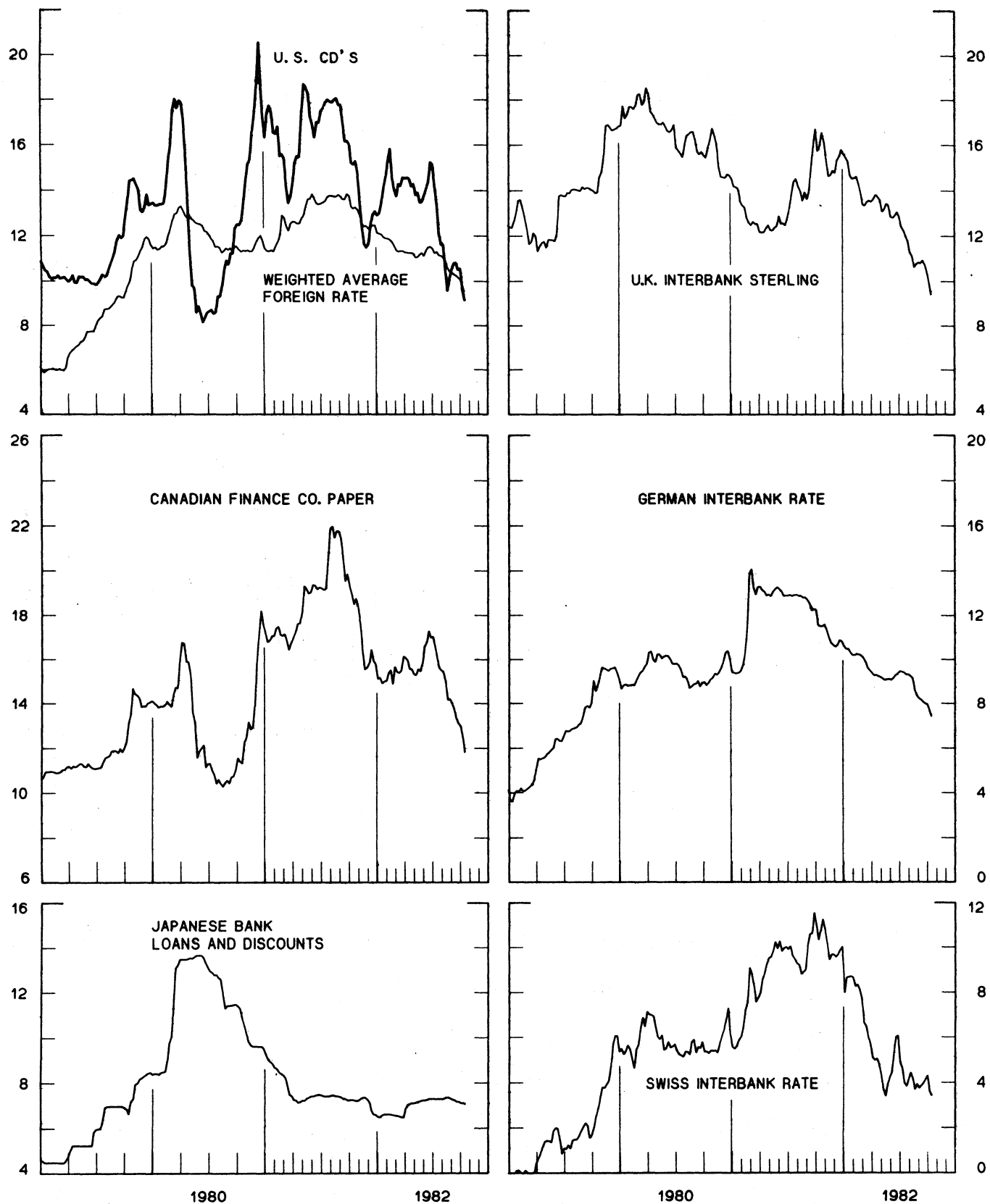
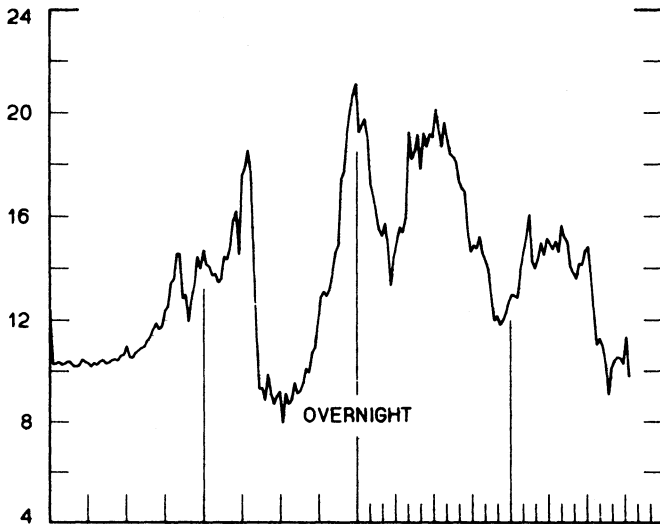
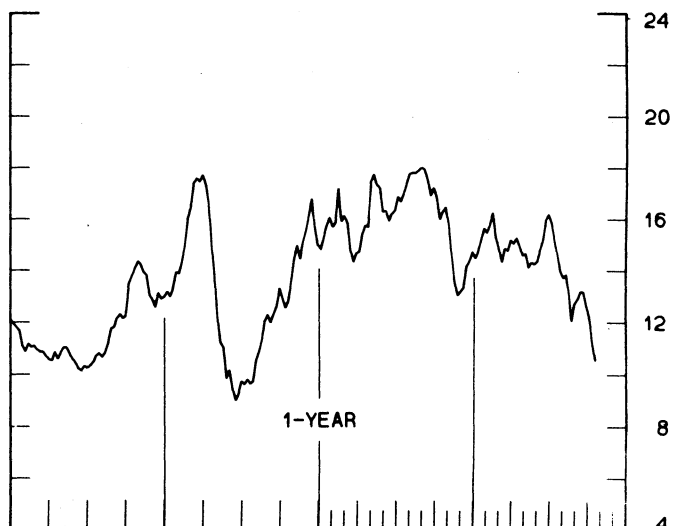
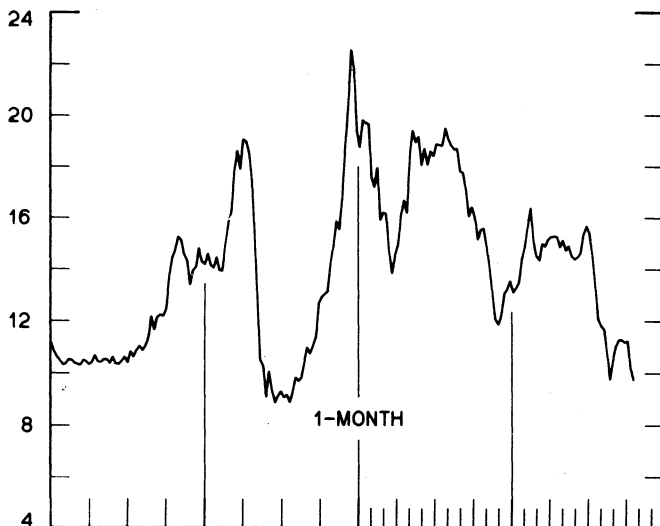
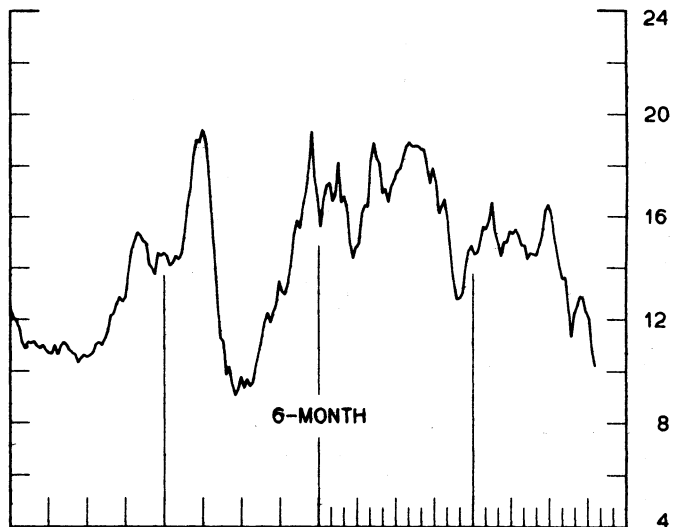
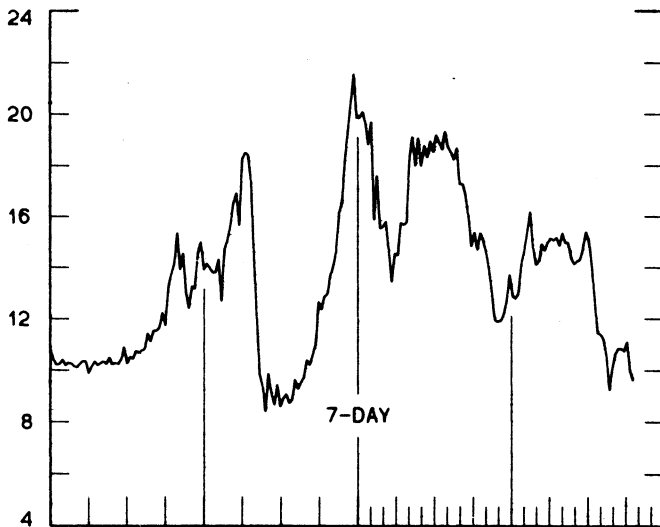
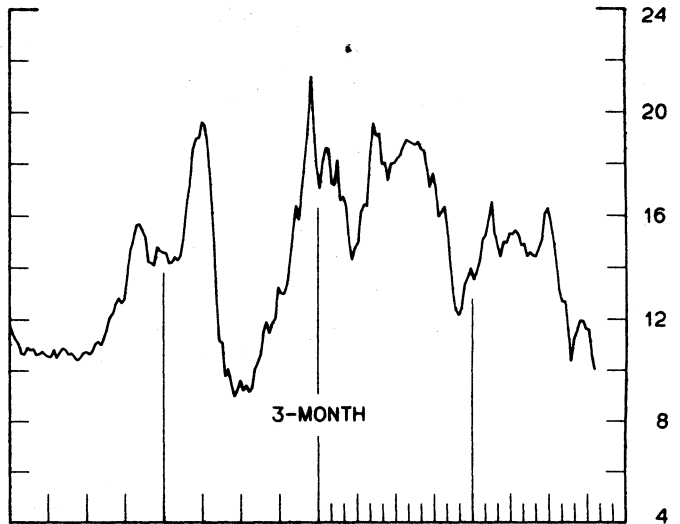


CHART 6
EURO-DOLLAR DEPOSIT RATES LONDON
 AVERAGES FOR WEEK ENDING WEDNESDAY

PERCENT PER ANNUM



PERCENT PER ANNUM



1980

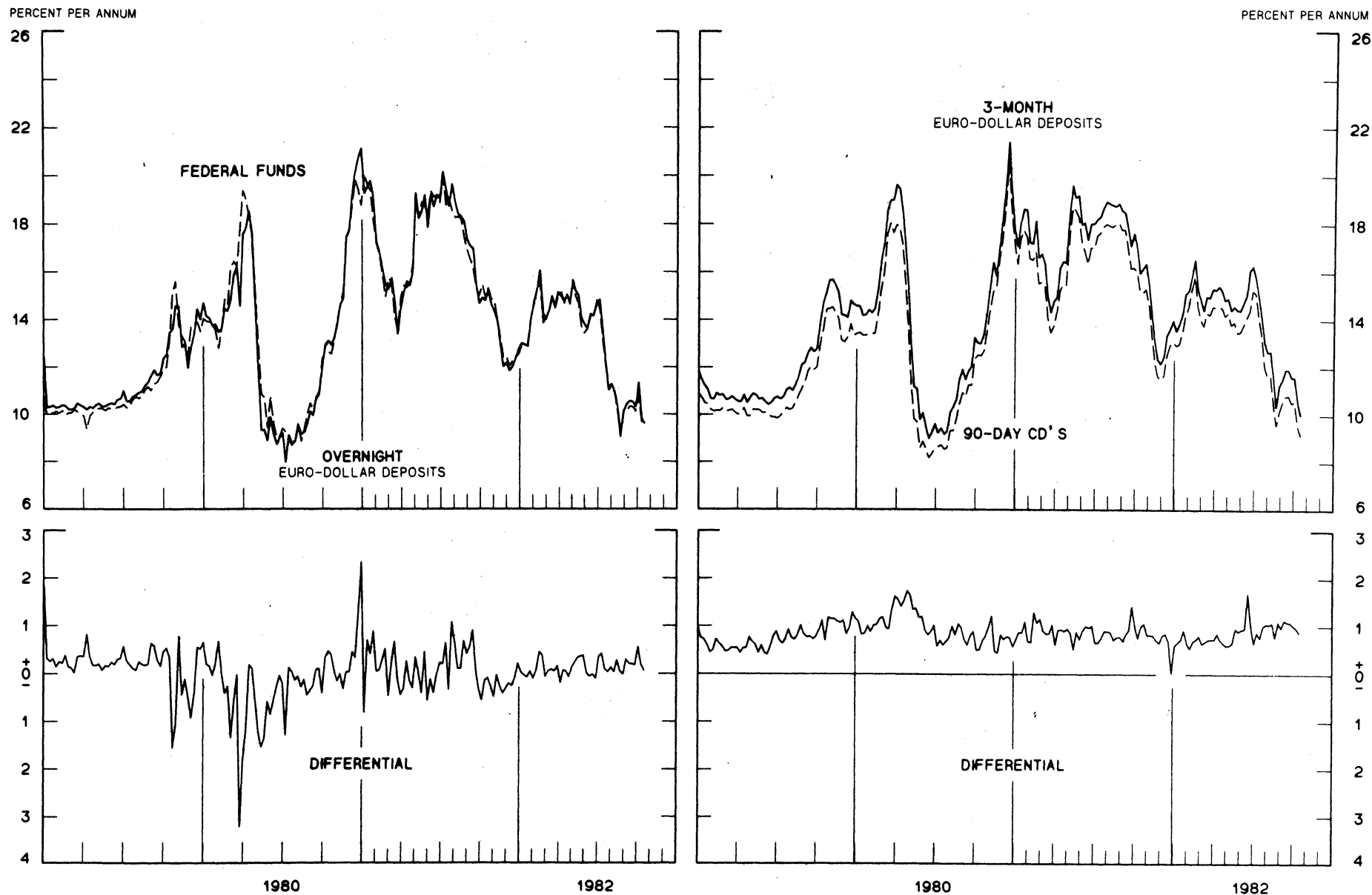
1982

1980

1982

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

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

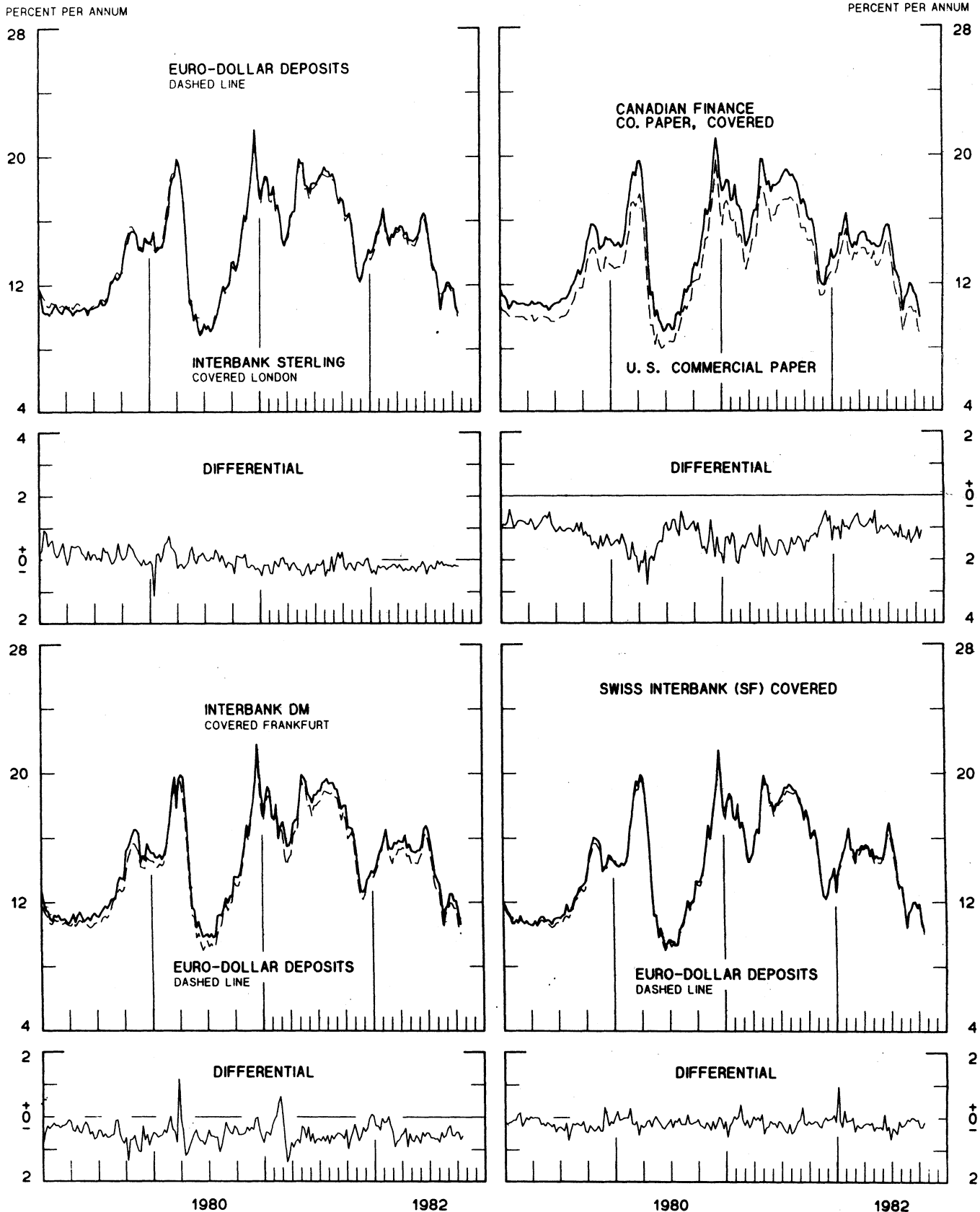


1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

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

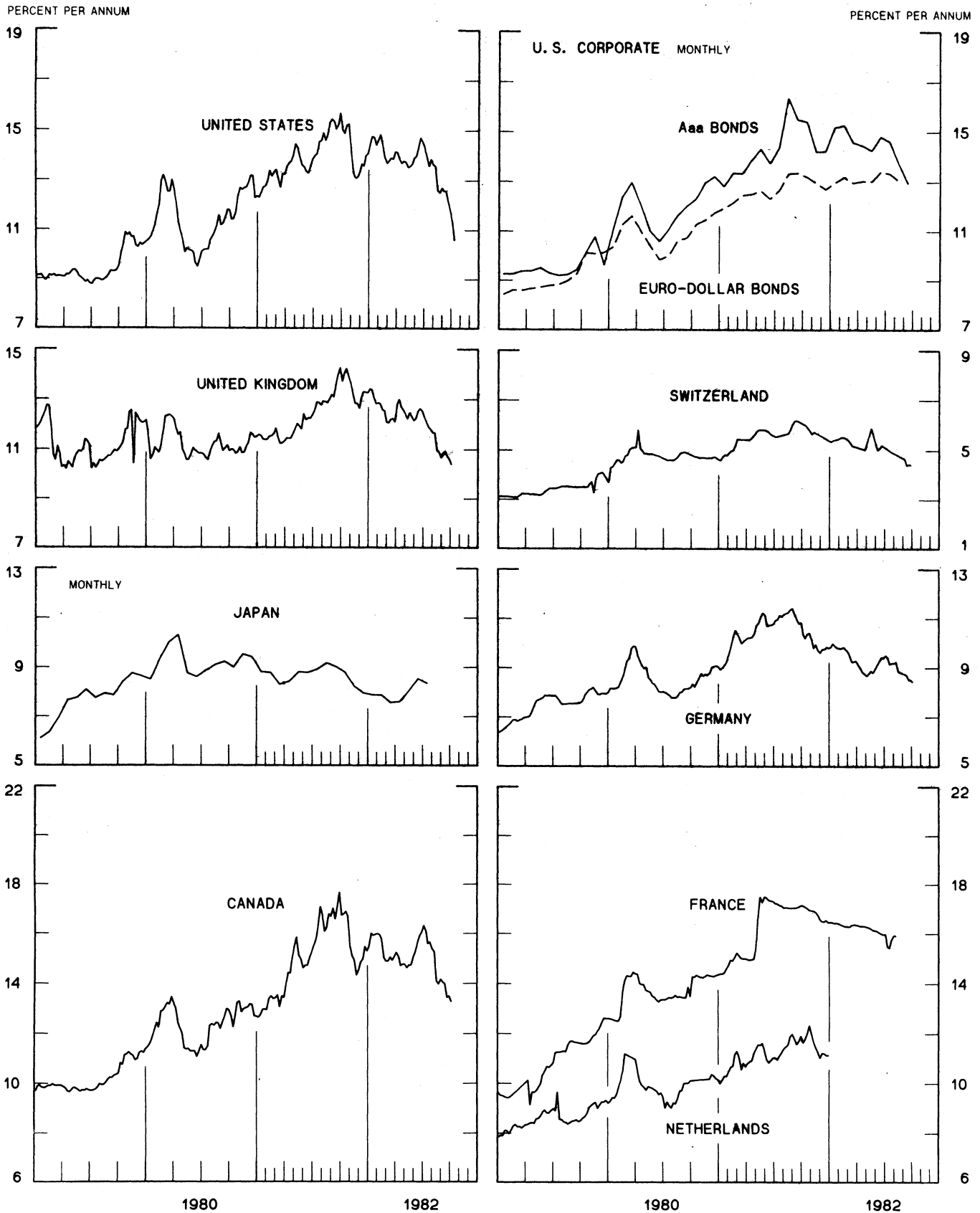
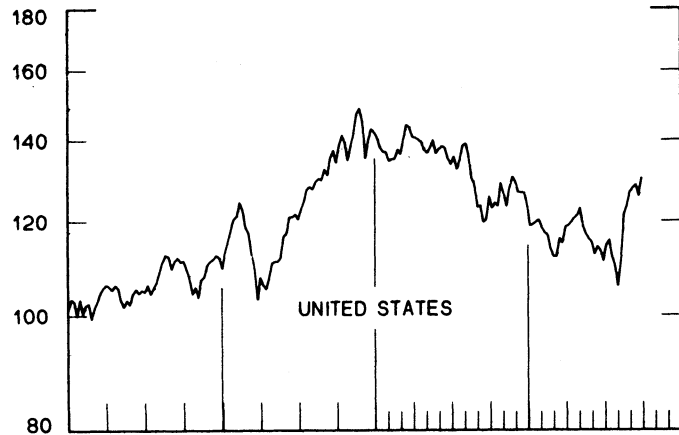
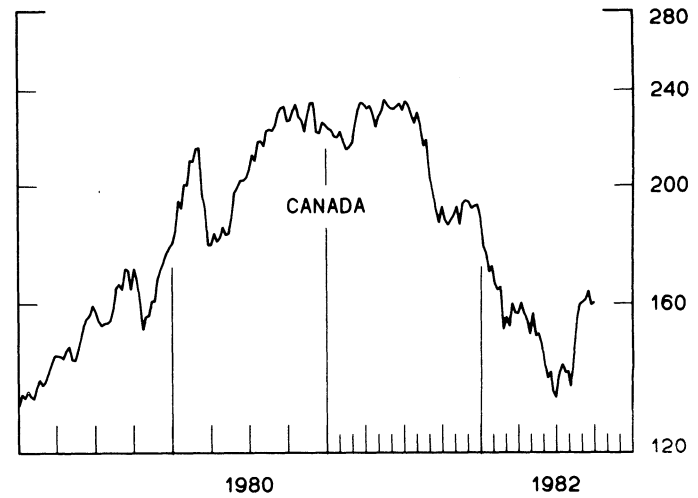
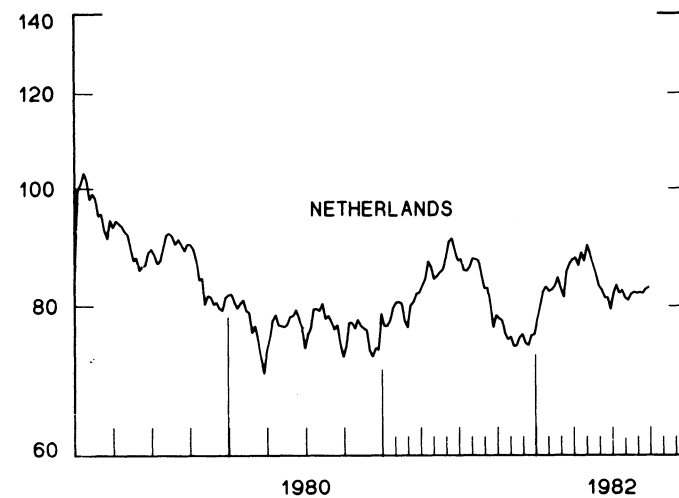
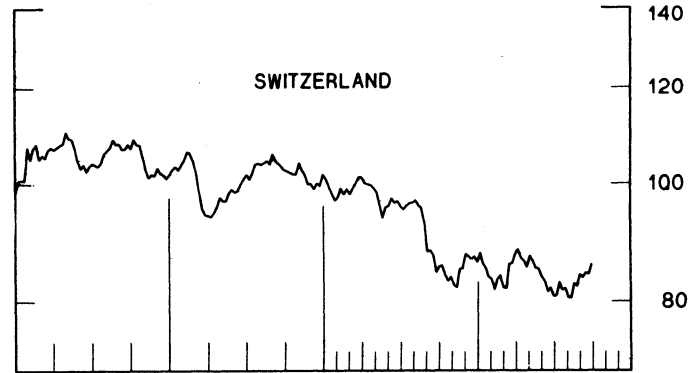
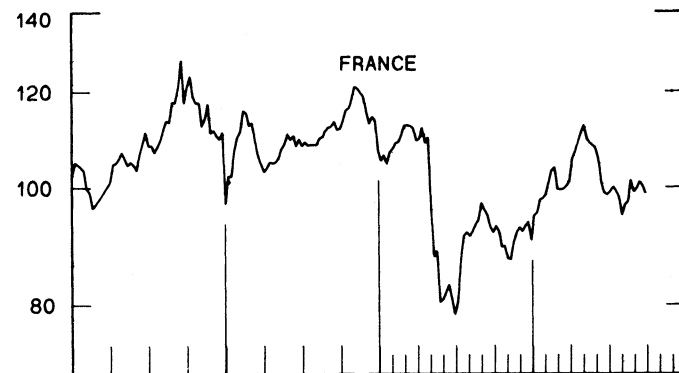
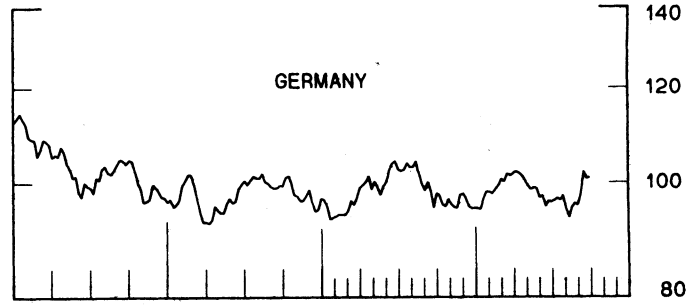
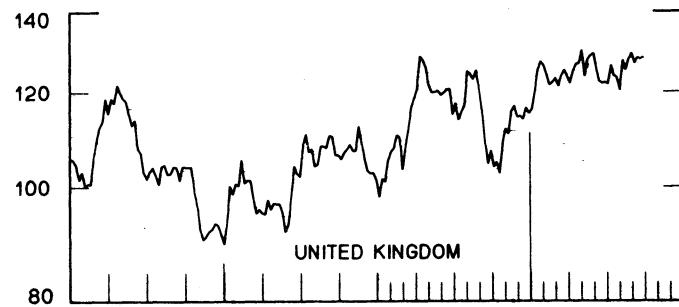
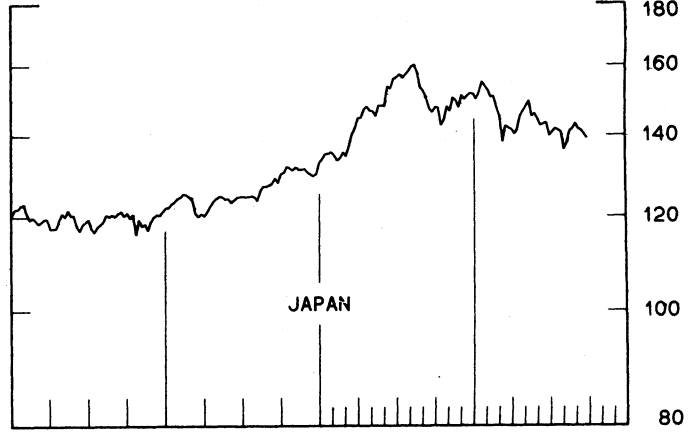


CHART 10
INDUSTRIAL STOCK INDICES
 WEEKLY SERIES

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	OCT. 20	39.71
JAPANESE YEN	OCT. 20	0.37163
DUTCH GUILDER	OCT. 20	36.41
U.K. POUND	OCT. 20	170.45
CANADIAN DOLLAR	OCT. 20	81.44
FRENCH FRANC	OCT. 20	14.05
SWISS FRANC	OCT. 20	46.36
BELGIAN FRANC	OCT. 20	2.04524
ITALIAN LIRA	OCT. 20	0.06962

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	OCT. 20	111.72
JAPANESE YEN	OCT. 20	97.30
DUTCH GUILDER	OCT. 20	104.51
U.K. POUND	OCT. 20	68.94
CANADIAN DOLLAR	OCT. 20	81.17
FRENCH FRANC	OCT. 20	63.33
SWISS FRANC	OCT. 20	149.16
BELGIAN FRANC	OCT. 20	80.59
ITALIAN LIRA	OCT. 20	39.55

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

U.S. DOLLAR	OCT. 20	122.72
GERMAN MARK	OCT. 20	138.44
JAPANESE YEN	OCT. 20	116.16
DUTCH GUILDER	OCT. 20	124.54
U.K. POUND	OCT. 20	79.24
CANADIAN DOLLAR	OCT. 20	95.01
FRENCH FRANC	OCT. 20	71.92
SWISS FRANC	OCT. 20	178.08
BELGIAN FRANC	OCT. 20	94.41
ITALIAN LIRA	OCT. 20	43.82
SWEDISH KRONA	OCT. 20	69.93

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

CANADIAN DOLLAR	OCT. 20	-1.89
U.K. POUND	OCT. 20	0.79
GERMAN MARK	OCT. 20	3.12
FRENCH FRANC	OCT. 20	-9.75
SWISS FRANC	OCT. 20	6.67
DUTCH GUILDER	OCT. 20	2.99
JAPANESE YEN	OCT. 20	3.18
ITALIAN LIRA	OCT. 20	-9.95

LAST VALUE PLOTTED
DATE VALUE

SERIES NAME

CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING

U.S. DOLLARS PER FINE OUNCE

OCT. 20 434.45

CHART 4. CALL MONEY RATES

U.S. FEDERAL FUNDS
OVERNIGHT EURO-DOLLAR DEPOSITS
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS
CANADA
GERMANY
EURO-DM
JAPAN
FRANCE
NETHERLANDS
EURO-SWISS FRANC

OCT. 20 9.53
OCT. 20 9.59
OCT. 15 10.00
OCT. 8 14.23
OCT. 15 7.50
OCT. 8 7.00
OCT. 15 6.94
OCT. 15 14.00
JAN. 1 10.30
OCT. 8 1.63

CHART 5. 3-MONTH INTEREST RATES

U.S. 90-DAY CD'S, SECONDARY MARKET
GERMAN INTERBANK LOAN
JAPANESE BANK LOANS & DISCOUNTS
CANADIAN FINANCE PAPER
INTERBANK STERLING
SWISS INTERBANK LOAN
WEIGHTED AVERAGE FOREIGN INTEREST RATE
(G-10 COUNTRIES PLUS SWITZERLAND)

OCT. 20 9.16
OCT. 20 7.42
OCT. 20 7.09
OCT. 20 11.83
OCT. 20 9.43
OCT. 20 3.42
OCT. 20 9.55

CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON

OVERNIGHT
7-DAY
1-MONTH
3-MONTH
6-MONTH
1-YEAR

OCT. 20 9.59
OCT. 20 9.63
OCT. 20 9.74
OCT. 20 10.03
OCT. 20 10.19
OCT. 20 10.53

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

OVERNIGHT EURO-DOLLAR DEPOSITS
U.S. FEDERAL FUNDS
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS

3-MONTH EURO-DOLLAR DEPOSIT RATE
U.S. 90-DAY CD'S, SECONDARY MARKET
DIFFERENTIAL

OCT. 20 9.59
OCT. 20 9.53
OCT. 20 0.06

OCT. 20 10.03
OCT. 20 9.16
OCT. 20 0.87

SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	OCT. 20	10.03
INTERBANK STERLING (LONDON), COVERED	OCT. 20	10.23
DIFFERENTIAL	OCT. 20	-0.20
U.S. COMMERCIAL PAPER	OCT. 20	8.80
CANADIAN FINANCE PAPER, COVERED	OCT. 20	9.89
DIFFERENTIAL	OCT. 20	-1.09
EURO-DOLLAR DEPOSIT	OCT. 20	10.03
INTERBANK DM (FRANKFURT), COVERED	OCT. 20	10.60
DIFFERENTIAL	OCT. 20	-0.57
EURO-DOLLAR DEPOSIT	OCT. 20	10.03
SWISS INTERBANK, COVERED	OCT. 20	10.15
DIFFERENTIAL	OCT. 20	-0.13

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	OCT. 15	10.57
GERMANY	OCT. 8	8.43
JAPAN (MONTHLY)	JULY	8.34
SWITZERLAND	OCT. 1	4.40
CANADA	OCT. 8	13.25
FRANCE	SEPT. 10	15.77
NETHERLANDS	JAN. 1	11.12
UNITED KINGDOM	OCT. 8	10.38

U.S. CORPORATE

AAA BONDS	SEPT.	12.94
EURO-DOLLAR BONDS	AUG.	13.04

CHART 10. STOCK INDICES

UNITED STATES	OCT. 6	129.98
UNITED KINGDOM	OCT. 6	128.06
CANADA	OCT. 6	160.39
GERMANY	OCT. 6	100.84
SWITZERLAND	OCT. 6	85.82
NETHERLANDS	OCT. 6	82.99
FRANCE	OCT. 6	98.81
JAPAN	OCT. 6	138.78

FEDERAL RESERVE statistical release



H. 10 (512)

FOREIGN EXCHANGE RATES

OCTOBER 25, 1982

FOR THE WEEK ENDING OCTOBER 22, 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. 18	OCT. 19	OCT. 20	OCT. 21	OCT. 22
ARGENTINA	PESO	29640.00	29640.00	29640.00	29640.00	29640.00
*AUSTRALIA	DOLLAR	94.53	94.55	94.21	94.10	94.02
AUSTRIA	SCHILLING	17.650	17.680	17.750	17.780	17.750
BELGIUM	FRANC	48.850	48.810	48.920	49.070	49.050
BRAZIL	CRUZEIRO	214.68	214.68	214.68	218.18	218.18
CANADA	DOLLAR	1.2280	1.2248	1.2279	1.2262	1.2262
CHILE	PESO	65.750	65.750	65.750	65.750	66.700
CHINA, P.R.	YUAN	1.9827	1.9947	1.9947	2.0046	2.0046
COLOMBIA	PESO	66.910	66.910	66.910	66.910	67.270
DENMARK	KRONE	8.8400	8.8475	8.8740	8.9050	8.9300
FINLAND	MARKKA	5.4430	5.4480	5.4595	5.4720	5.4705
FRANCE	FRANC	7.1030	7.0975	7.1260	7.1450	7.1575
GERMANY	D. MARK	2.5145	2.5160	2.5253	2.5295	2.5285
GREECE	DRACHMA	71.350	71.600	71.850	72.000	71.900
HONG KONG	DOLLAR	6.5375	6.5680	6.6400	6.7000	6.7100
INDIA	RUPEE	9.6800	9.6900	9.7100	9.7000	9.6900
INDONESIA	RUPIAH	676.50	676.50	676.50	676.50	676.50
IRAN	RIAL	NA	NA	NA	NA	NA
*IRELAND	POUND	135.20	135.15	134.65	134.25	134.40
ISRAEL	SHEKEL	30.010	29.920	29.920	29.810	30.020
ITALY	LIRA	1436.00	1437.00	1441.50	1444.00	1444.00
JAPAN	YEN	268.55	268.30	270.40	273.00	273.45
MALAYSIA	DOLLAR	2.3630	2.3715	2.3720	2.3730	2.3710
MEXICO	PESO	109.0000	111.0000	107.0000	106.0000	105.0000
NETHERLANDS	GUILDER	2.7430	2.7440	2.7540	2.7585	2.7545
*NEW ZEALAND	DOLLAR	71.750	71.650	71.450	71.250	71.200
NORWAY	KRONE	7.2300	7.1400	7.1740	7.2275	7.2300
PERU	SOL	823.73	823.73	823.73	823.73	838.10
PHILIPPINES	PESO	8.7770	8.7770	8.7770	8.7770	8.8070
PORTUGAL	ESCUDO	89.200	89.500	89.700	89.900	89.750
SINGAPORE	DOLLAR	2.1885	2.1900	2.1930	2.1930	2.1940
*SOUTH AFRICA	RAND	86.52	86.50	86.47	86.25	86.65
SOUTH KOREA	WON	743.45	743.45	743.45	743.55	743.55
SPAIN	PESETA	114.550	115.060	115.570	115.680	115.610
SRI LANKA	RUPEE	20.870	20.870	20.870	20.870	20.860
SWEDEN	KRONA	7.3525	7.3410	7.3730	7.4020	7.3950
SWITZERLAND	FRANC	2.1495	2.1580	2.1705	2.1750	2.1770
THAILAND	BAHT	23.000	23.000	23.000	23.000	23.000
*UNITED KINGDOM	POUND	170.80	170.70	169.73	169.57	169.80
VENEZUELA	BOLIVAR	4.2950	4.2950	4.2950	4.2950	4.2955

* VALUE IN U.S. CENTS