

(516/517)

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OF CHICAGO

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FEDERAL RESERVE
BANK OF CHICAGO

Selected Interest & Exchange Rates

Weekly Series of Charts

November 1, 1982

Prepared by the
FINANCIAL MARKETS
SECTION

DIVISION OF
INTERNATIONAL FINANCE

BOARD OF GOVERNORS
FEDERAL RESERVE SYSTEM
Washington, D.C. 20551

Table of Contents

TABLES

1. LATEST FIGURES PLOTTED
2. DAILY CERTIFIED SPOT EXCHANGE RATES--
H.10 RELEASE

CHARTS

1. SPOT EXCHANGE RATE INDICES
2. 3-MONTH FORWARD EXCHANGE RATES
3. GOLD PRICE--LONDON
4. CALL MONEY RATES
5. 3-MONTH INTEREST RATES
6. EURO-DOLLAR DEPOSIT RATES
7. SELECTED EURO-DOLLAR AND
U.S. MONEY MARKET RATES
8. INTEREST ARBITRAGE: 3-MONTH FUNDS
9. LONG-TERM GOVERNMENT BOND YIELDS
10. INDUSTRIAL STOCK INDICES

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

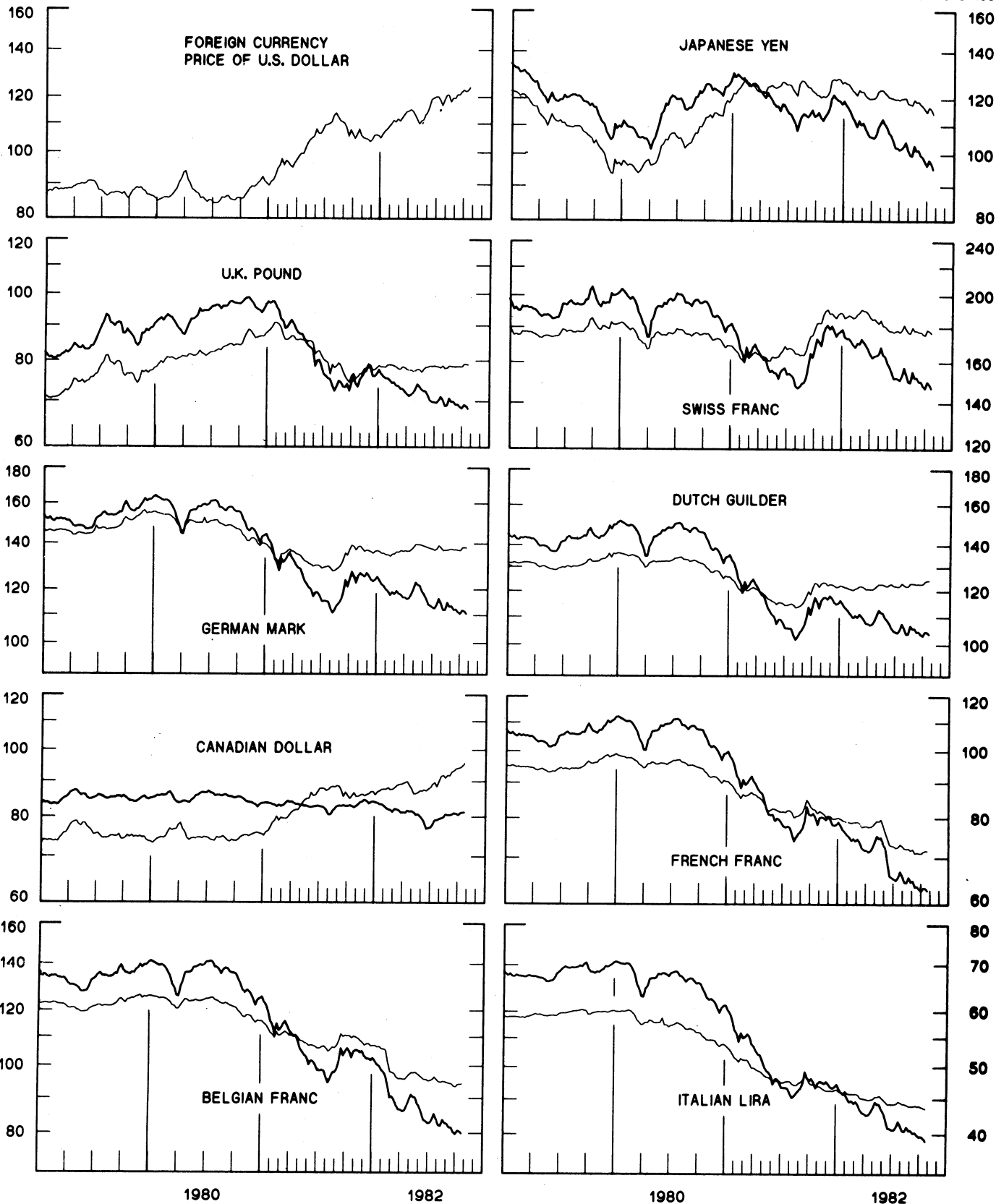


CHART 2
3-MONTH FORWARD EXCHANGE RATES
 PREMIUM (+) OR (-)
 AVERAGES FOR WEEK ENDING WEDNESDAY

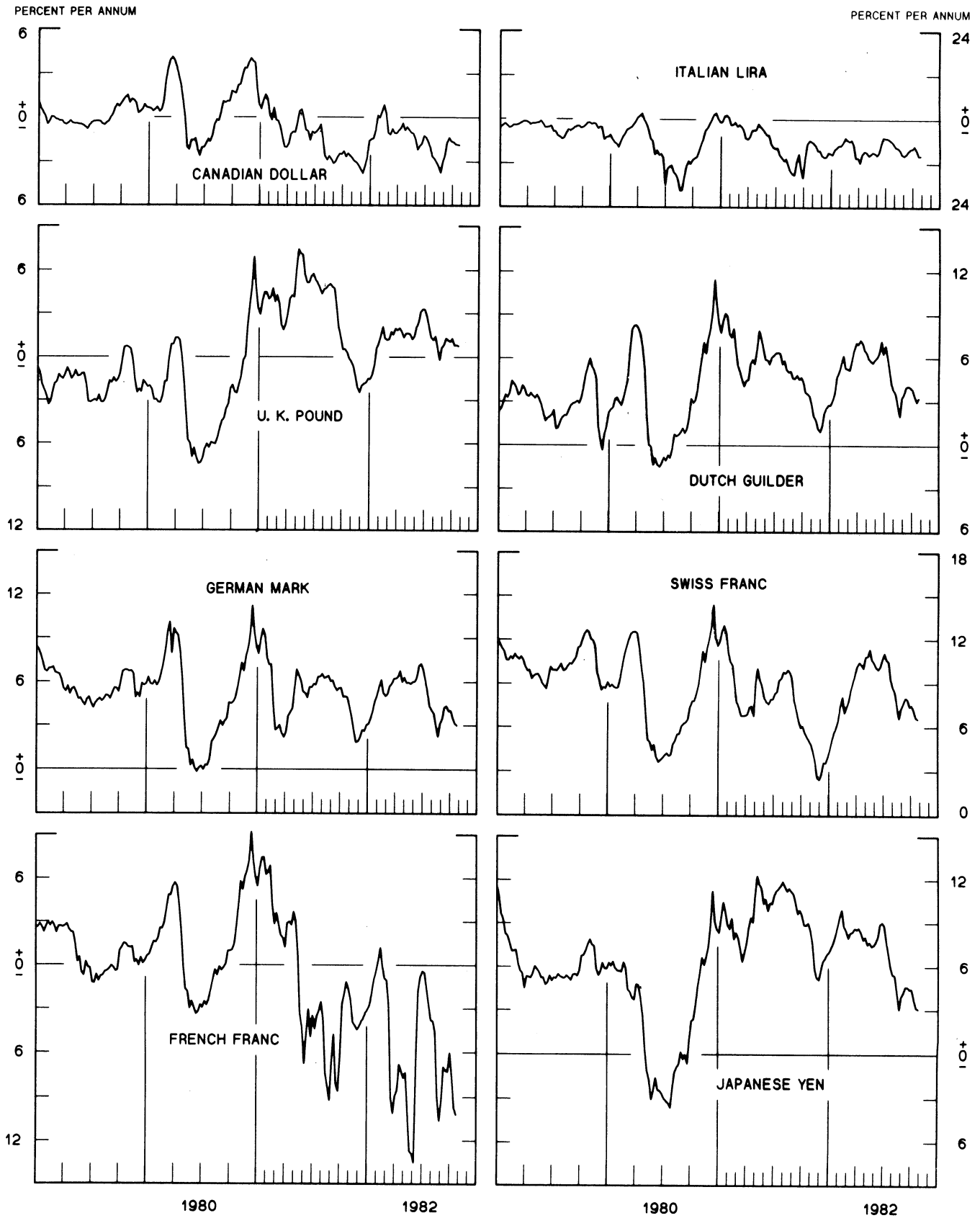


CHART 3
PRICE OF GOLD IN LONDON
AVERAGES FOR WEEK ENDING WEDNESDAY

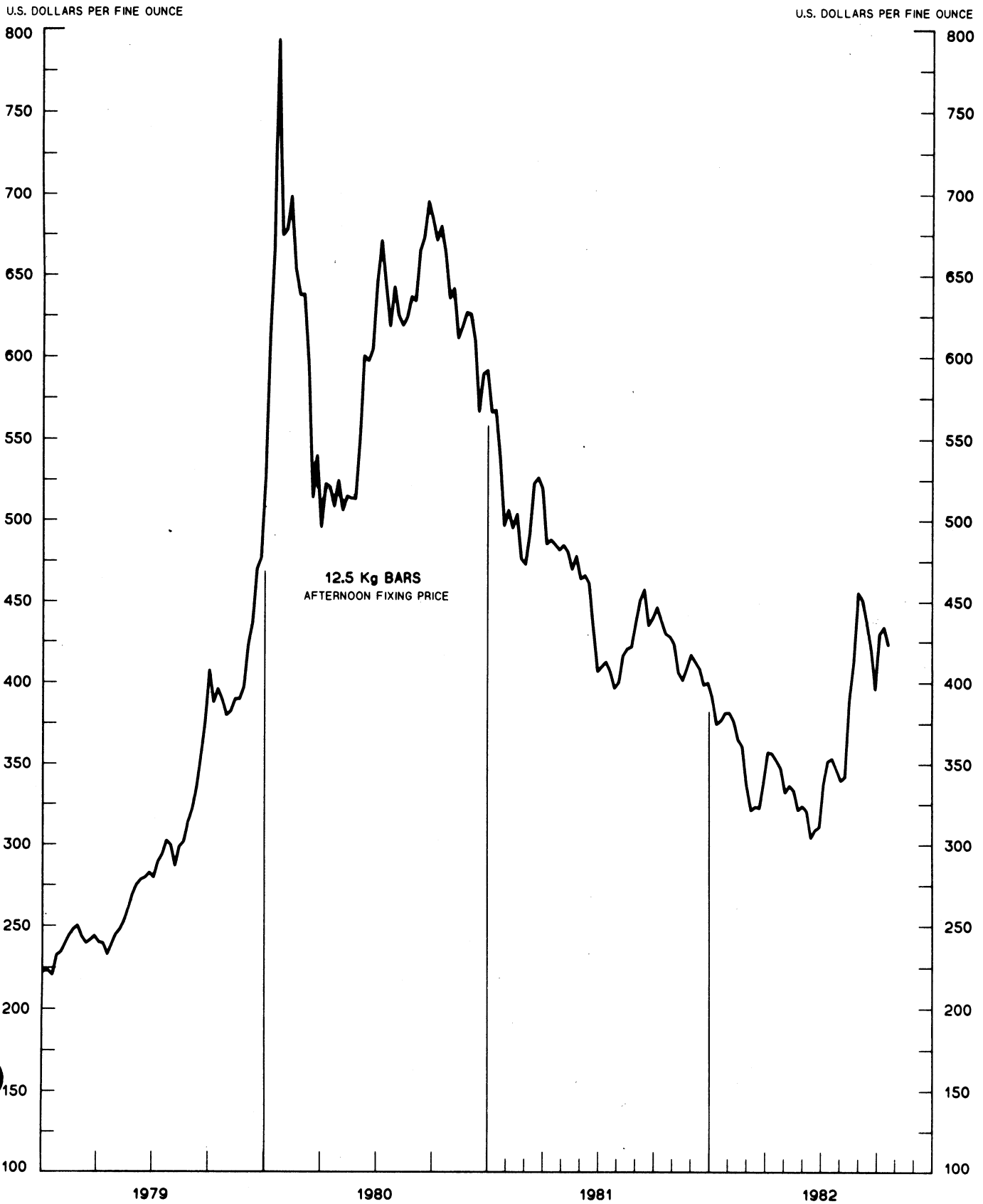
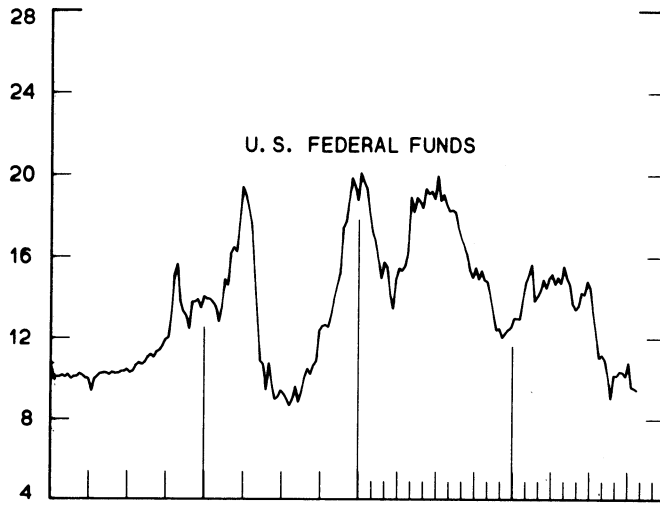
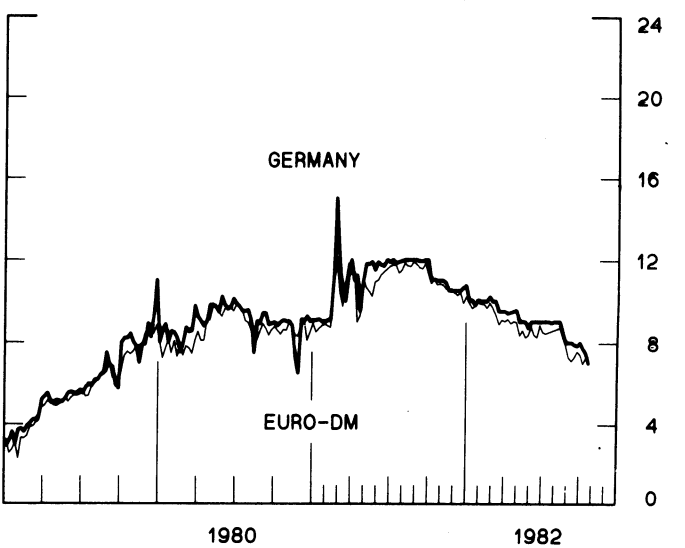
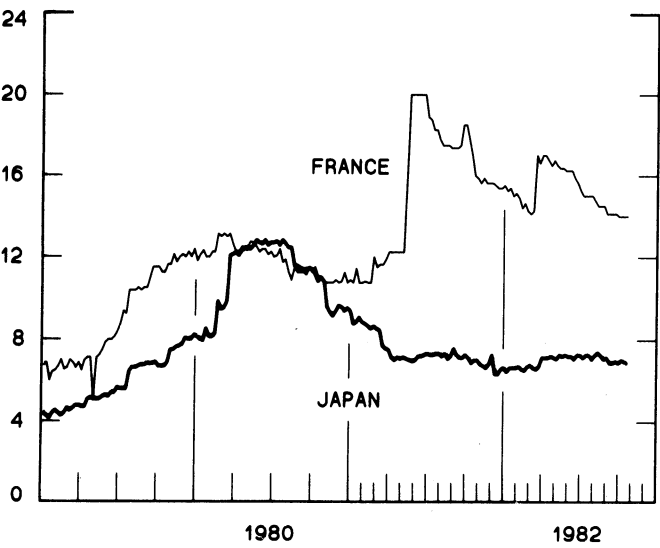
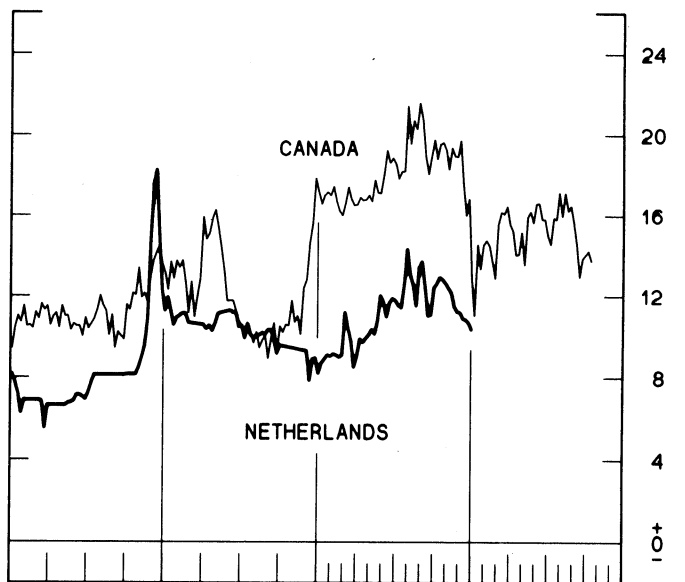
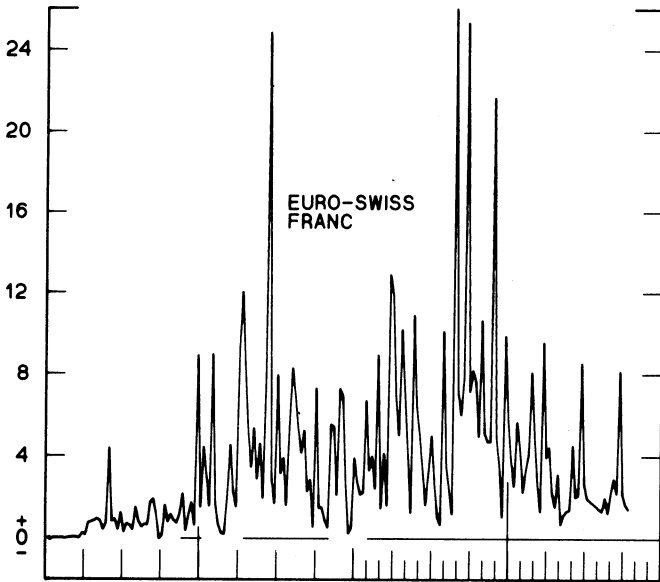
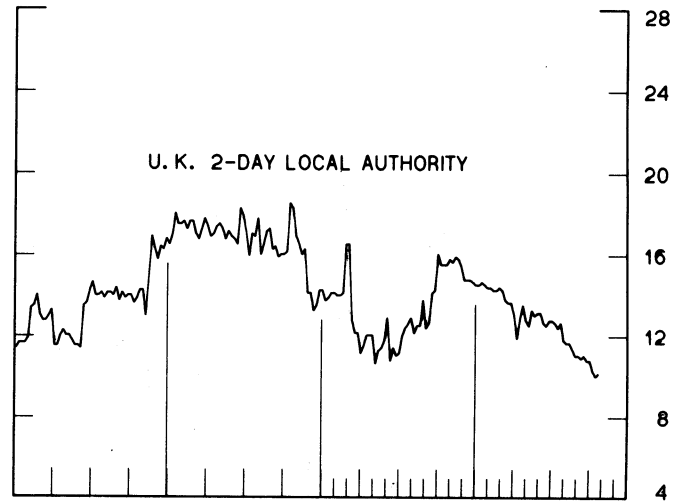


CHART 4
CALL MONEY RATES
 WEEKLY SERIES

PERCENT PER ANNUM



PERCENT PER ANNUM



1980

1982

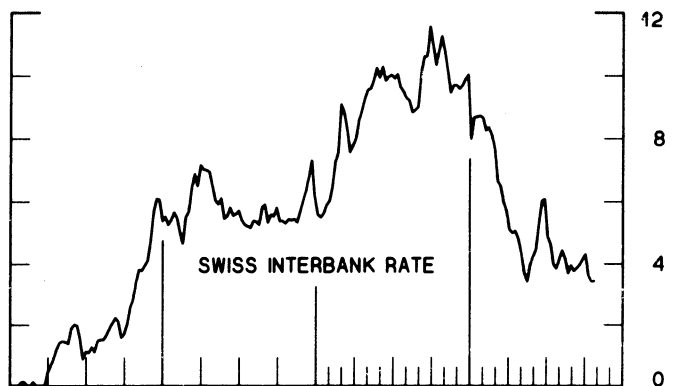
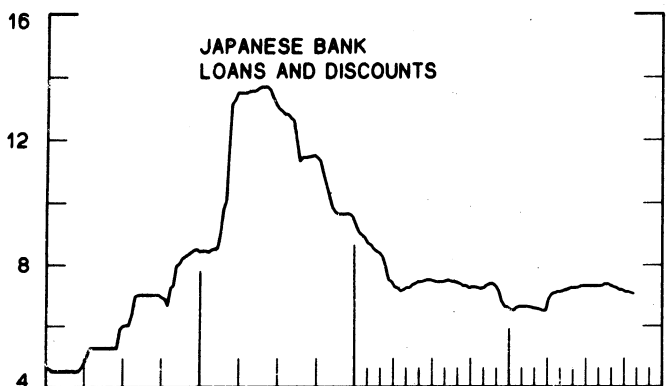
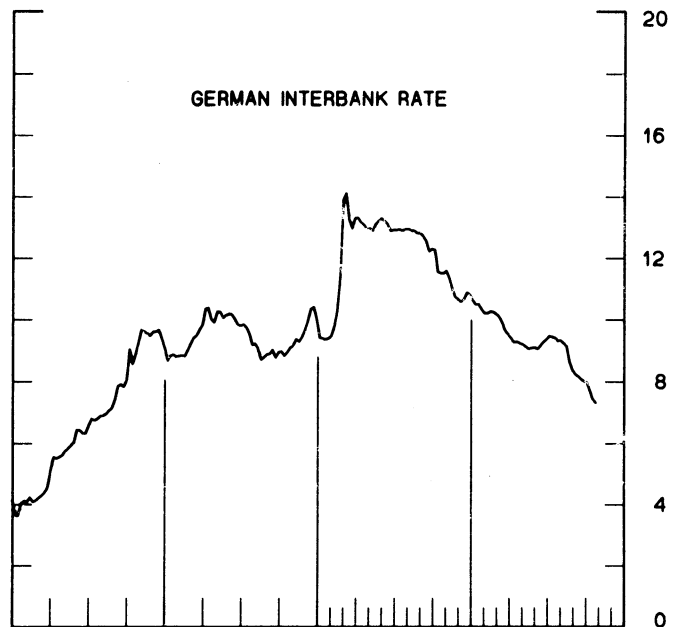
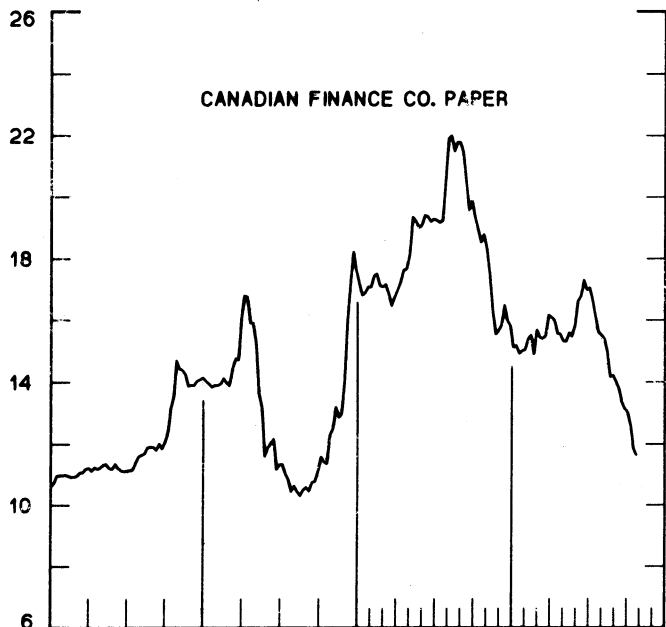
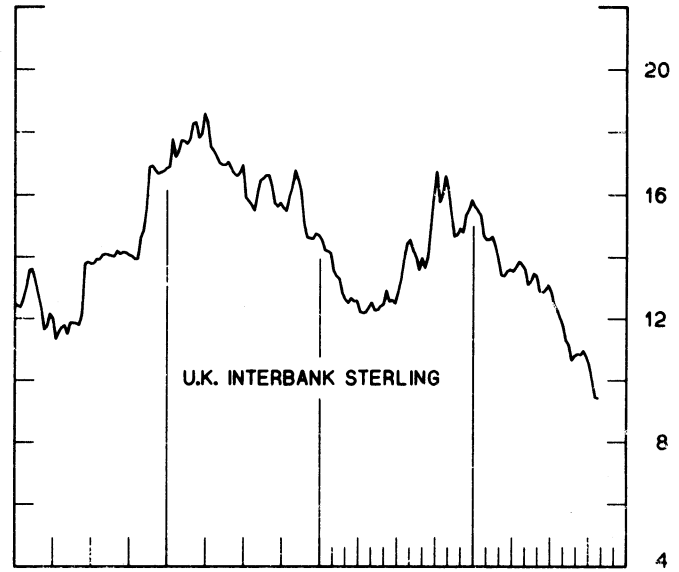
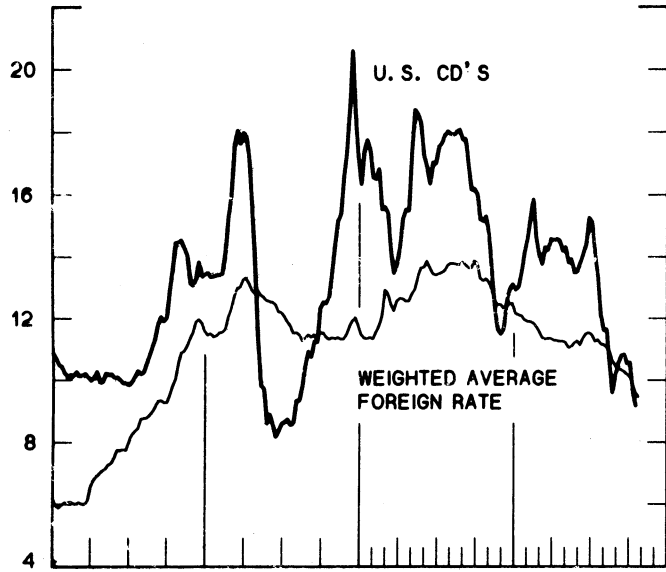
1980

1982

CHART 5
3-MONTH INTEREST RATES
 WEEKLY SERIES

PERCENT PER ANNUM

PERCENT PER ANNUM



1980

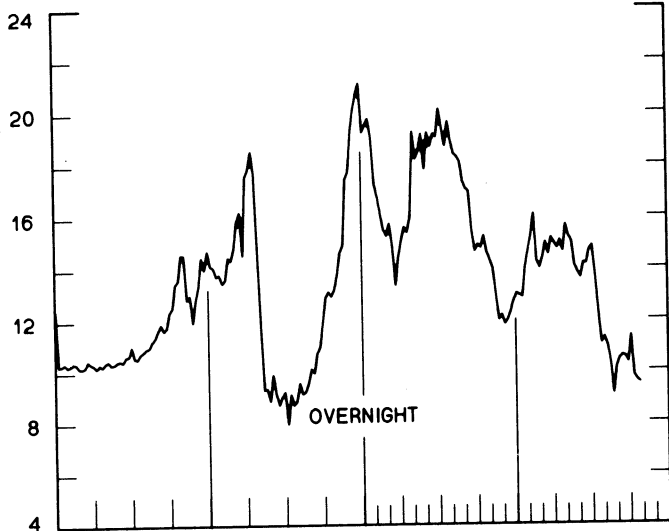
1982

1980

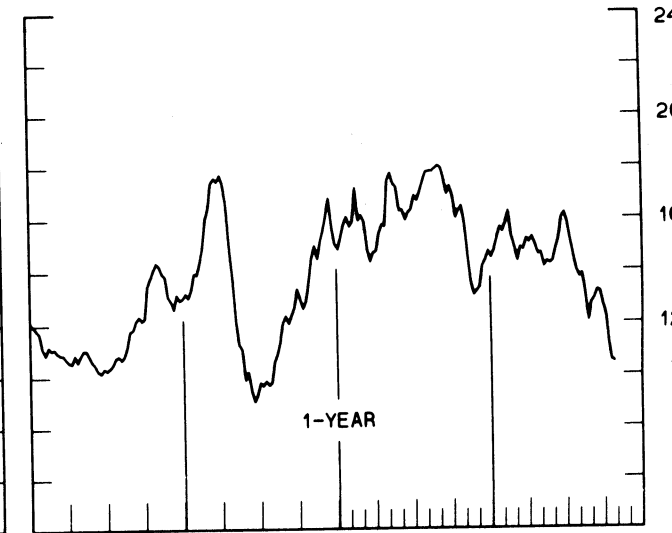
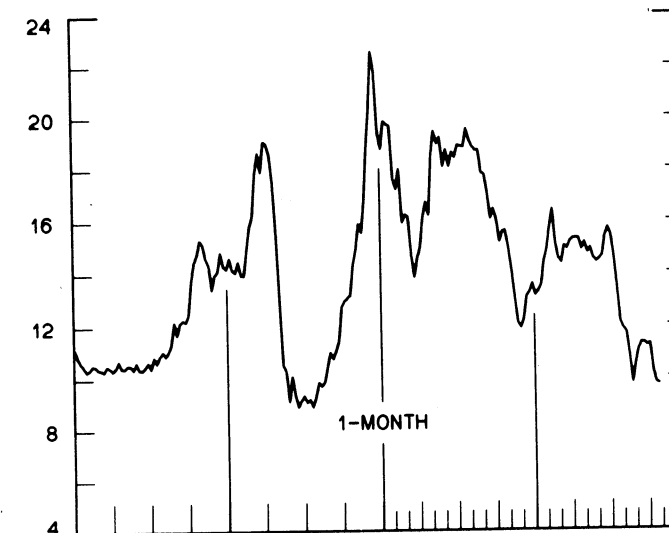
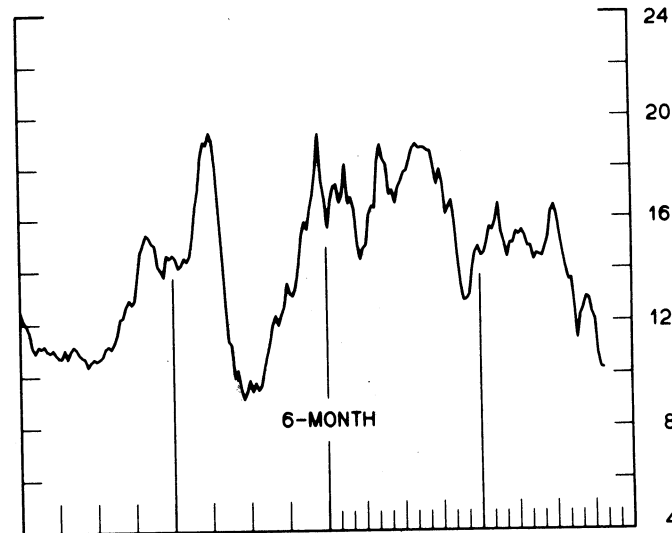
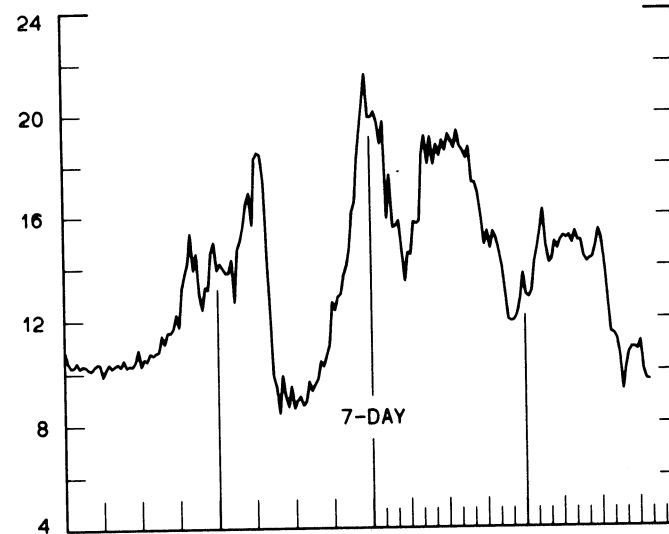
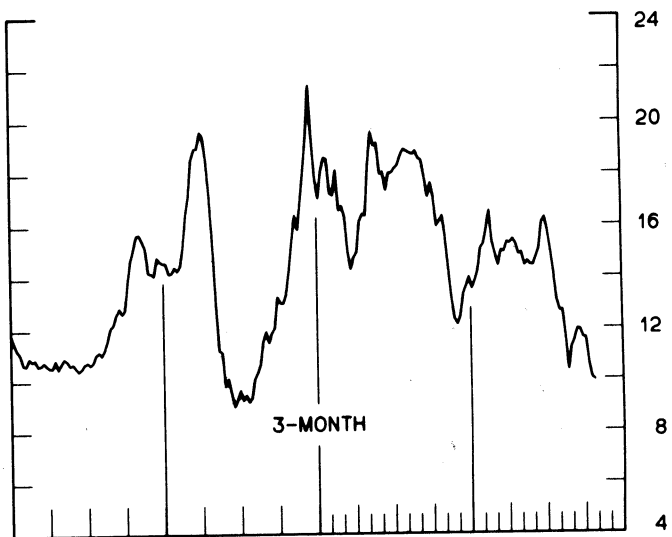
1982

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

PERCENT PER ANNUM



PERCENT PER ANNUM



1980

1982

1980

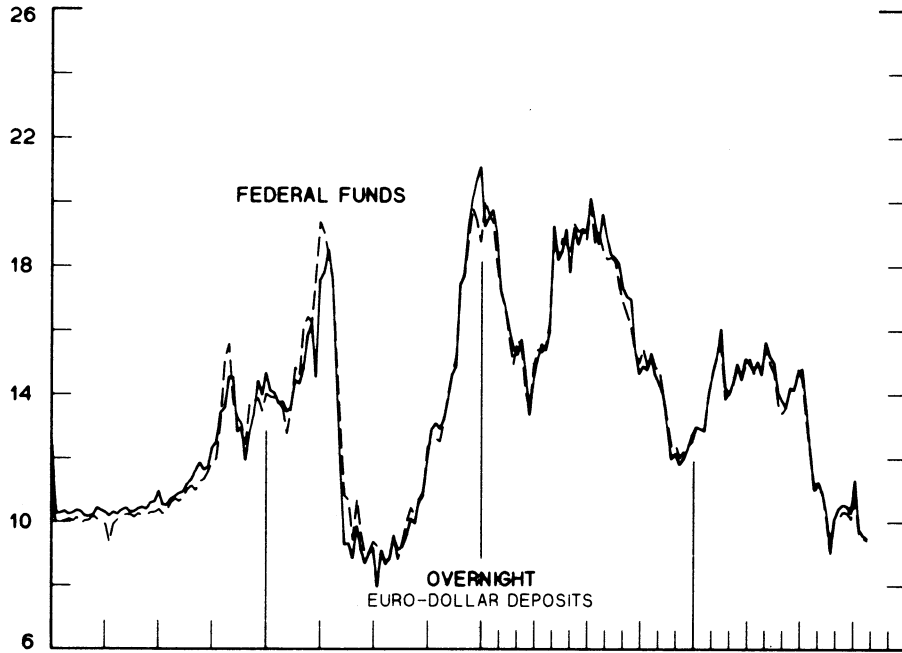
1982

CHART 7

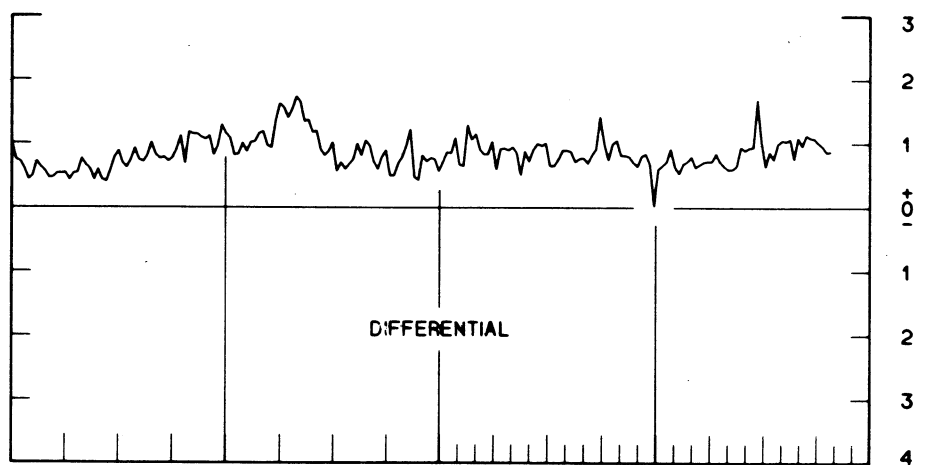
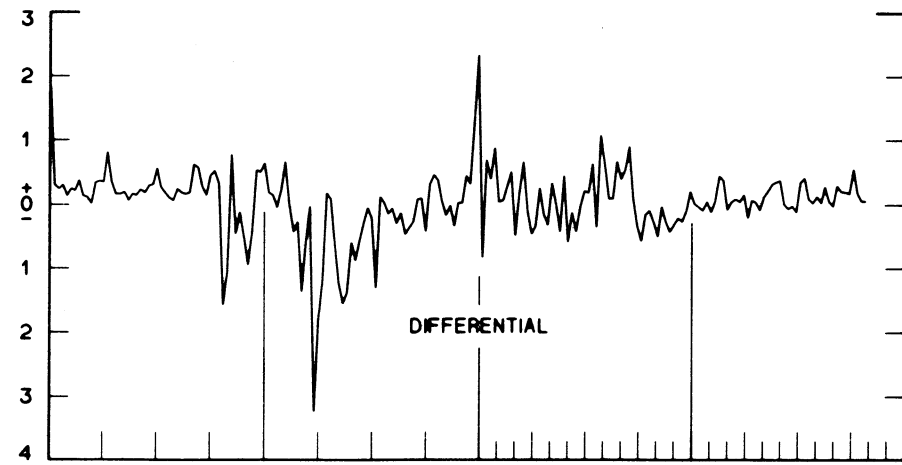
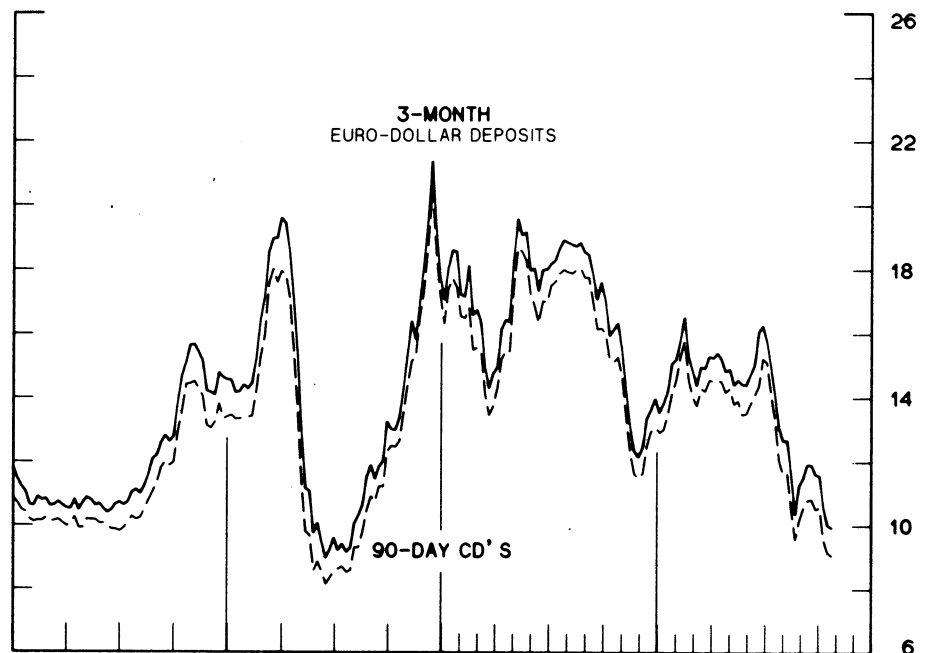
SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES

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

PERCENT PER ANNUM



PERCENT PER ANNUM



1980

1982

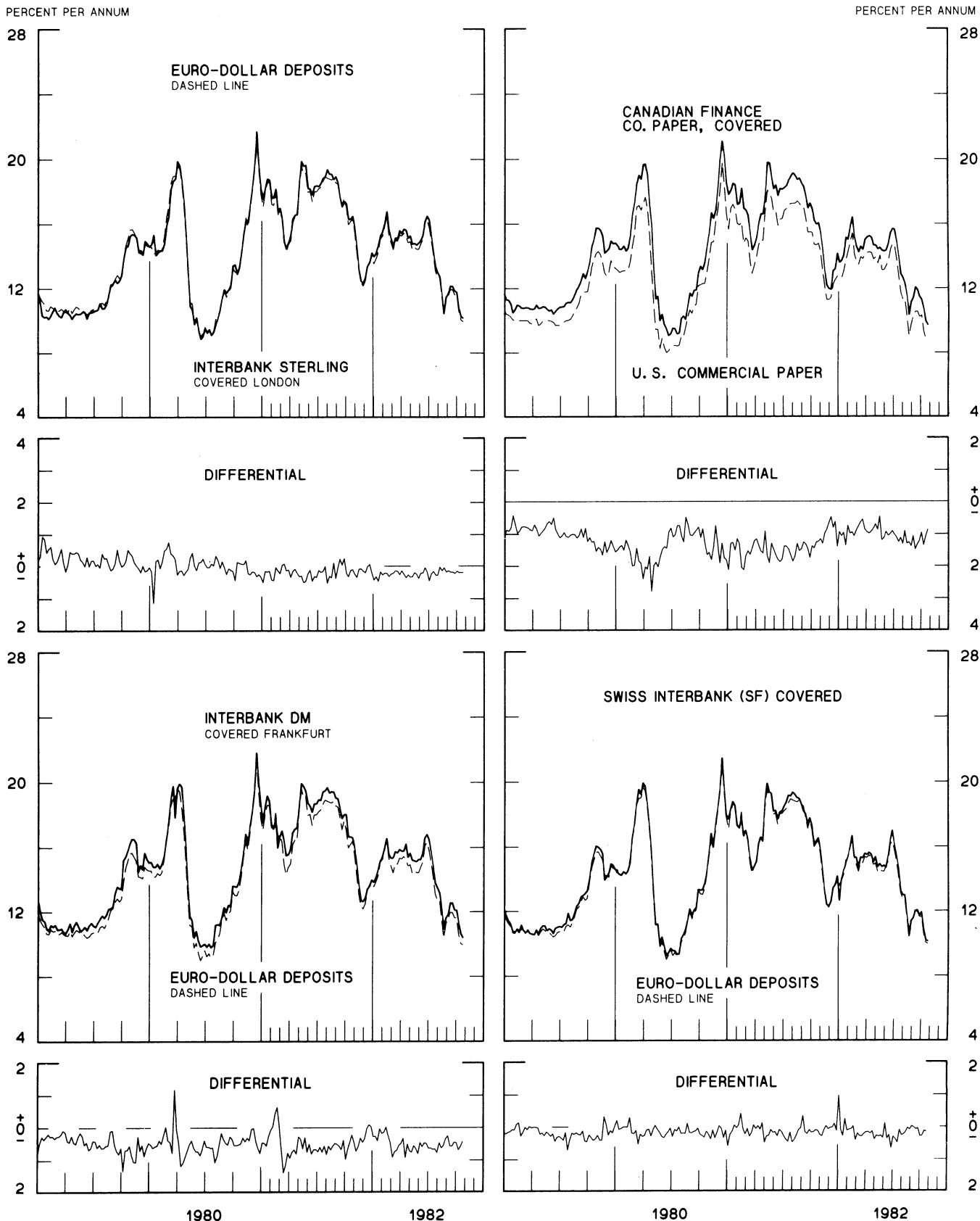
1980

1982

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

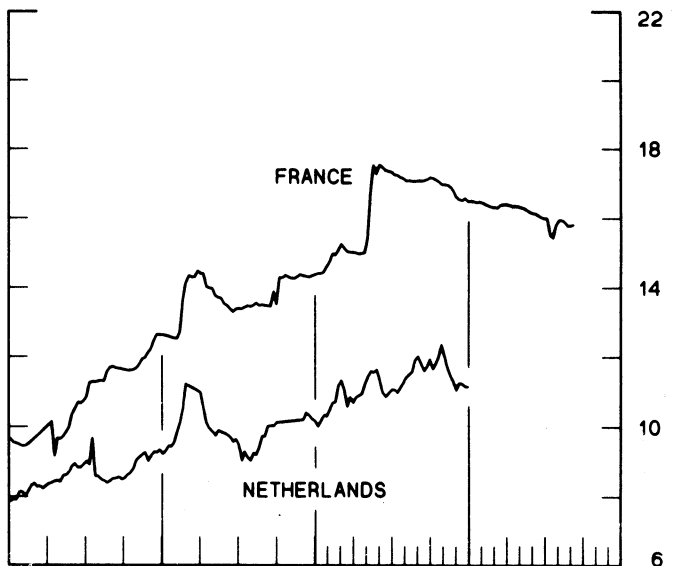
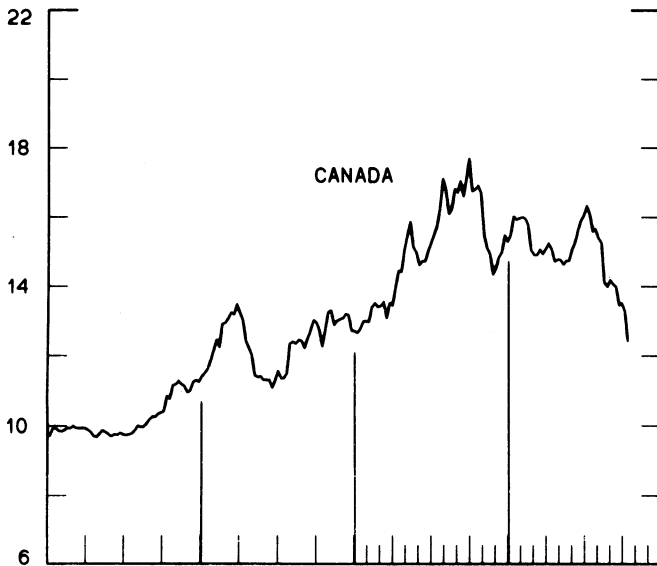
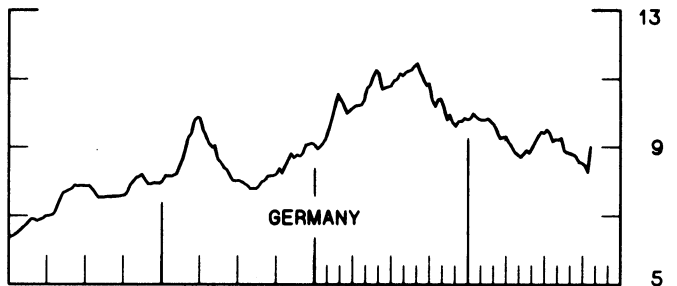
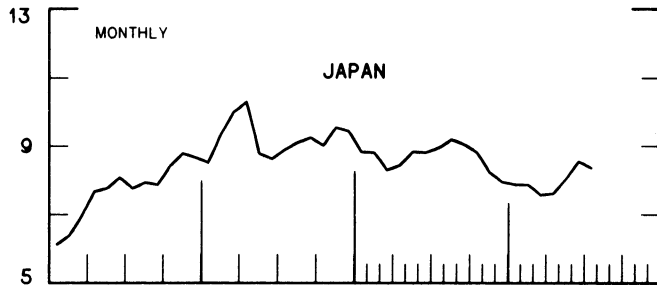
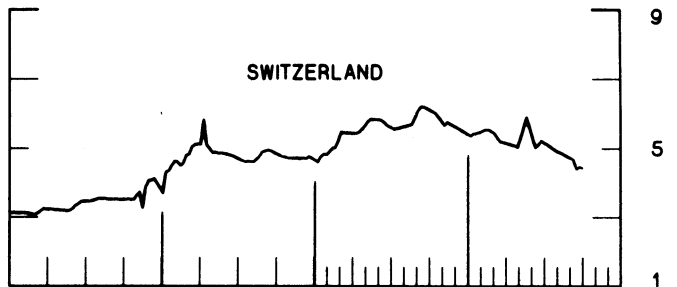
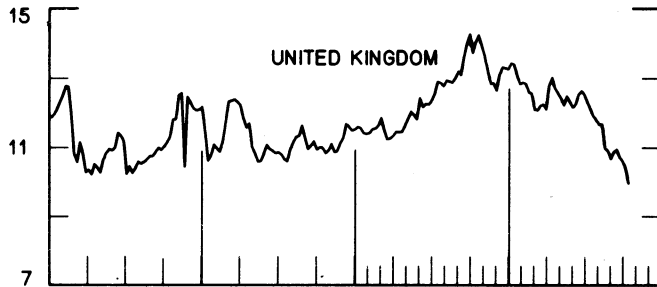
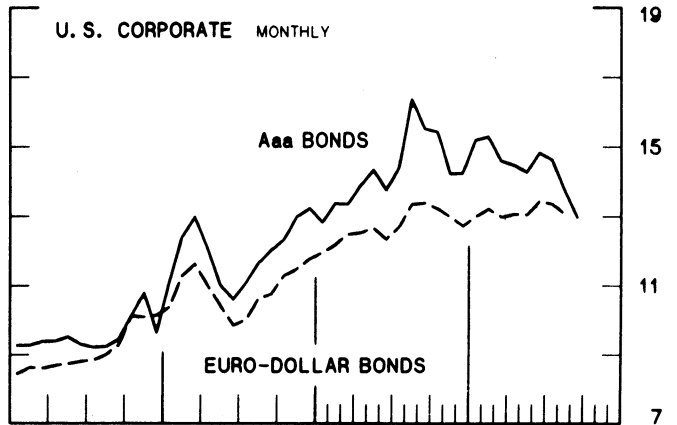
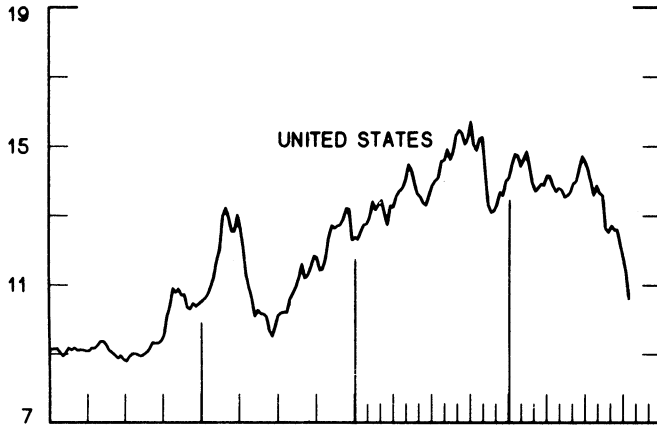


1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

CHART 9
LONG-TERM GOVERNMENT BOND YIELDS
 WEEKLY SERIES

PERCENT PER ANNUM

PERCENT PER ANNUM



1980

1982

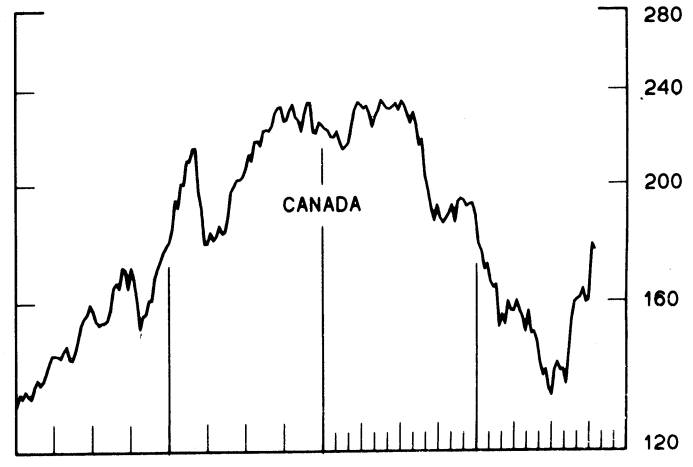
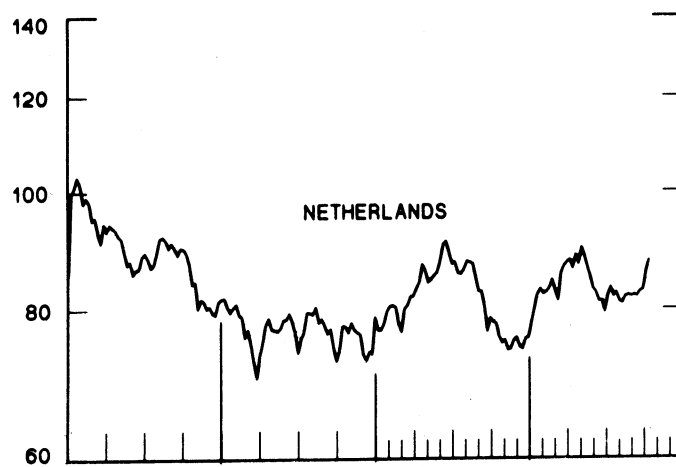
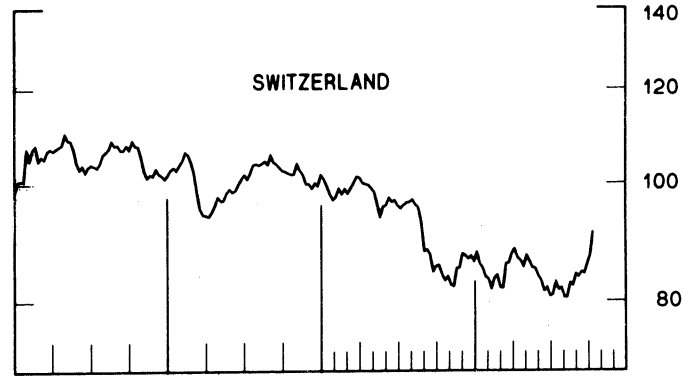
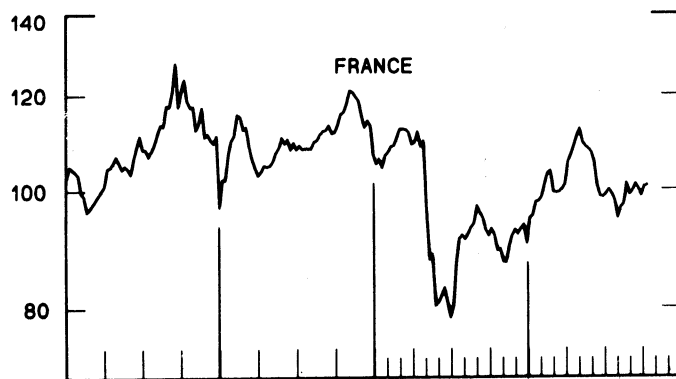
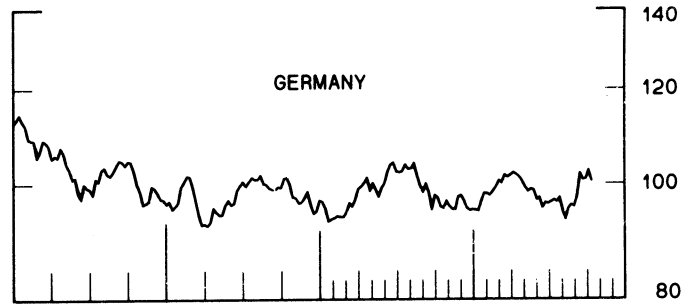
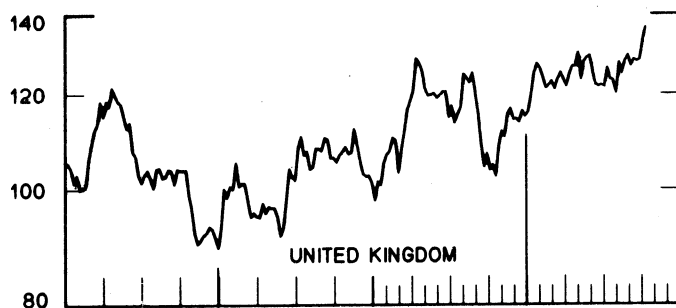
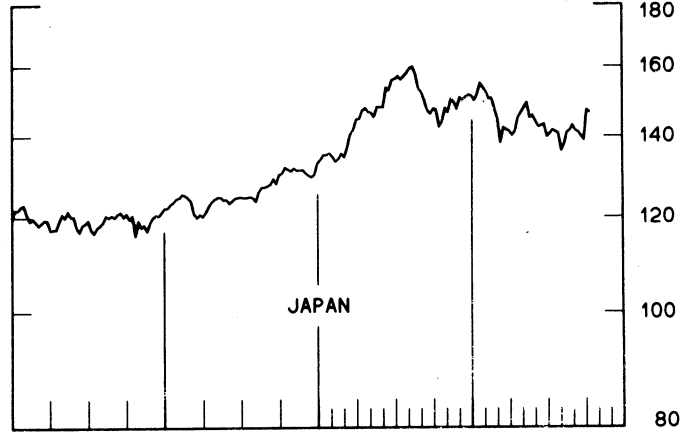
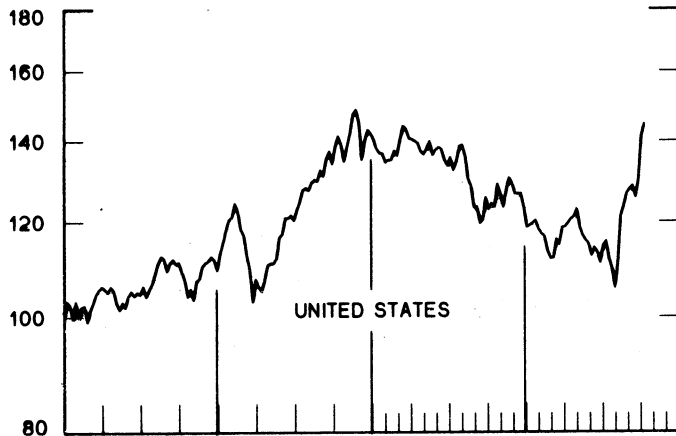
1980

1982

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	OCT. 27	39.36
JAPANESE YEN	OCT. 27	0.36362
DUTCH GUILDER	OCT. 27	36.18
U.K. POUND	OCT. 27	168.90
CANADIAN DOLLAR	OCT. 27	81.50
FRENCH FRANC	OCT. 27	13.94
SWISS FRANC	OCT. 27	45.72
BELGIAN FRANC	OCT. 27	2.03270
ITALIAN LIRA	OCT. 27	0.06897

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	OCT. 27	110.72
JAPANESE YEN	OCT. 27	95.21
DUTCH GUILDER	OCT. 27	103.86
U.K. POUND	OCT. 27	68.31
CANADIAN DOLLAR	OCT. 27	81.23
FRENCH FRANC	OCT. 27	62.82
SWISS FRANC	OCT. 27	147.08
BELGIAN FRANC	OCT. 27	80.10
ITALIAN LIRA	OCT. 27	39.18

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

U.S. DOLLAR	OCT. 27	123.89
GERMAN MARK	OCT. 27	138.20
JAPANESE YEN	OCT. 27	114.32
DUTCH GUILDER	OCT. 27	124.70
U.K. POUND	OCT. 27	79.10
CANADIAN DOLLAR	OCT. 27	95.84
FRENCH FRANC	OCT. 27	71.87
SWISS FRANC	OCT. 27	176.89
BELGIAN FRANC	OCT. 27	94.54
ITALIAN LIRA	OCT. 27	43.73
SWEDISH KRONA	OCT. 27	69.87

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

CANADIAN DOLLAR	OCT. 27	-1.90
U.K. POUND	OCT. 27	0.73
GERMAN MARK	OCT. 27	3.01
FRENCH FRANC	OCT. 27	-10.20
SWISS FRANC	OCT. 27	6.59
DUTCH GUILDER	OCT. 27	3.24
JAPANESE YEN	OCT. 27	3.11
ITALIAN LIRA	OCT. 27	-9.94

SERIES NAME	LAST VALUE PLOTTED	
	DATE	VALUE
CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING		
U.S. DOLLARS PER FINE OUNCE	OCT. 27	423.22
CHART 4. CALL MONEY RATES		
U.S. FEDERAL FUNDS	OCT. 27	9.44
OVERNIGHT EURO-DOLLAR DEPOSITS	OCT. 27	9.50
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	OCT. 22	10.13
CANADA	OCT. 15	13.73
GERMANY	OCT. 22	7.00
EURO-DM	OCT. 15	7.29
JAPAN	OCT. 22	6.88
FRANCE	OCT. 22	14.00
NETHERLANDS	JAN. 1	10.30
EURO-SWISS FRANC	OCT. 15	1.42
CHART 5. 3-MONTH INTEREST RATES		
U.S. 90-DAY CD'S, SECCNDARY MARKET	OCT. 27	9.07
GERMAN INTERBANK LOAN	OCT. 27	7.31
JAPANESE BANK LOANS & DISCOUNTS	OCT. 27	7.06
CANADIAN FINANCE PAPER	OCT. 27	11.63
INTERBANK STERLING	OCT. 27	9.40
SWISS INTERBANK LOAN	OCT. 27	3.45
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	OCT. 27	9.44
CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON		
OVERNIGHT	OCT. 27	9.50
7-DAY	OCT. 27	9.61
1-MONTH	OCT. 27	9.69
3-MONTH	OCT. 27	9.95
6-MONTH	OCT. 27	10.16
1-YEAR	OCT. 27	10.46
CHART 7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES		
OVERNIGHT EURO-DOLLAR DEPOSITS	OCT. 27	9.50
U.S. FEDERAL FUNDS	OCT. 27	9.44
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	OCT. 27	0.06
3-MONTH EURO-DOLLAR DEPOSIT RATE	OCT. 27	9.95
U.S. 90-DAY CD'S, SECCNDARY MARKET	OCT. 27	9.07
DIFFERENTIAL	OCT. 27	0.88

SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	OCT. 27	9.95
INTERBANK STERLING (LONDON), COVERED	OCT. 27	10.15
DIFFERENTIAL	OCT. 27	-0.20
U.S. COMMERCIAL PAPER	OCT. 27	8.79
CANADIAN FINANCE PAPER, COVERED	OCT. 27	9.67
DIFFERENTIAL	OCT. 27	-0.88
EURO-DOLLAR DEPOSIT	OCT. 27	9.95
INTERBANK DM (FRANKFURT), COVERED	OCT. 27	10.37
DIFFERENTIAL	OCT. 27	-0.42
EURO-DOLLAR DEPOSIT	OCT. 27	9.95
SWISS INTERBANK, COVERED	OCT. 27	10.10
DIFFERENTIAL	OCT. 27	-0.15

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	OCT. 15	10.57
GERMANY	OCT. 22	8.97
JAPAN (MONTHLY)	JULY	8.34
SWITZERLAND	OCT. 1	4.40
CANADA	OCT. 15	12.40
FRANCE	SEPT. 10	15.77
NETHERLANDS	JAN. 1	11.12
UNITED KINGDOM	OCT. 15	9.95

U.S. CORPORATE

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

CHART 10. STOCK INDICES

UNITED STATES	OCT. 20	144.27
UNITED KINGDOM	OCT. 20	136.42
CANADA	OCT. 20	176.51
GERMANY	OCT. 20	100.52
SWITZERLAND	OCT. 20	91.05
NETHERLANDS	OCT. 20	87.68
FRANCE	OCT. 20	100.83
JAPAN	OCT. 20	146.33

FEDERAL RESERVE statistical release



H. 10 (512)

FOREIGN EXCHANGE RATES

NOVEMBER 2, 1982

FOR THE WEEK ENDING OCTOBER 29, 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)				
		OCT. 25	OCT. 26	OCT. 27	OCT. 28	OCT. 29
ARGENTINA	PESO	29640.00	29640.00	29640.00	29640.00	29640.00
*AUSTRALIA	DOLLAR	93.75	93.60	93.62	93.44	93.58
AUSTRIA	SCHILLING	17.920	17.950	17.830	17.940	18.020
BELGIUM	FRANC	49.390	49.300	49.170	49.570	49.480
BRAZIL	CRUZEIRO	218.18	221.73	221.73	221.73	221.73
CANADA	DOLLAR	1.2274	1.2272	1.2282	1.2272	1.2261
CHILE	PESO	66.700	66.700	66.700	66.700	68.050
CHINA, P.R.	YUAN	2.0046	2.0046	2.0046	2.0046	2.0046
COLOMBIA	PESO	67.270	67.270	67.270	67.270	67.270
DENMARK	KRONE	8.9800	8.9600	8.9480	9.0200	9.0100
FINLAND	MARKKA	5.5010	5.4965	5.4895	5.5045	5.5240
FRANCE	FRANC	7.2010	7.1860	7.1770	7.2290	7.2400
GERMANY	D. MARK	2.5545	2.5480	2.5430	2.5610	2.5600
GREECE	DRACHMA	72.600	72.450	72.200	72.500	72.850
HONG KONG	DOLLAR	6.8300	6.9400	6.8600	6.8700	6.8700
INDIA	RUPEE	9.7400	9.7400	9.7400	9.7100	9.7100
INDONESIA	RUPIAH	676.50	676.50	676.50	676.50	676.50
IRAN	RIAL	NA	NA	NA	NA	NA
*IRELAND	POUND	133.20	133.40	133.90	133.00	132.80
ISRAEL	SHEKEL	30.150	30.150	30.530	30.220	30.640
ITALY	LIRA	1455.75	1454.00	1451.50	1462.00	1468.00
JAPAN	YEN	276.55	276.05	276.05	277.45	277.10
MALAYSIA	DOLLAR	2.3740	2.3740	2.3720	2.3580	2.3590
MEXICO	PESO	113.0000	107.0000	92.0000	107.0000	115.0000
NETHERLANDS	GUILDER	2.7760	2.7670	2.7650	2.7810	2.7805
*NEW ZEALAND	DOLLAR	70.850	70.940	70.850	70.800	70.800
NORWAY	KRONE	7.2525	7.2150	7.2200	7.2650	7.2450
PERU	SOL	838.10	838.10	838.10	838.10	852.11
PHILIPPINES	PESO	8.8070	8.8070	8.8070	8.8070	8.8370
PORTUGAL	ESCUDO	90.600	90.500	90.500	90.750	91.000
SINGAPORE	DOLLAR	2.2040	2.2080	2.2120	2.2110	2.2210
*SOUTH AFRICA	RAND	85.40	85.70	85.82	85.65	85.30
SOUTH KOREA	WON	744.10	744.55	744.55	744.55	744.65
SPAIN	PESETA	116.680	116.320	116.370	117.050	117.530
SRI LANKA	RUPEE	20.860	20.860	20.860	20.860	20.910
SWEDEN	KRONA	7.4375	7.4310	7.4025	7.4500	7.4560
SWITZERLAND	FRANC	2.1980	2.1950	2.1920	2.2120	2.2075
THAILAND	BAHT	23.000	23.000	23.000	23.000	23.000
*UNITED KINGDOM	POUND	168.05	168.60	168.48	167.80	167.70
VENEZUELA	BOLIVAR	4.2955	4.2955	4.2955	4.2955	4.3000

* VALUE IN U.S. CENTS