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FEDERAL RESERVE BANK
OF CHICAGO

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FEDERAL RESERVE BANK OF CHICAGO

Selected Interest & Exchange Rates

Weekly Series of Charts

November 8, 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

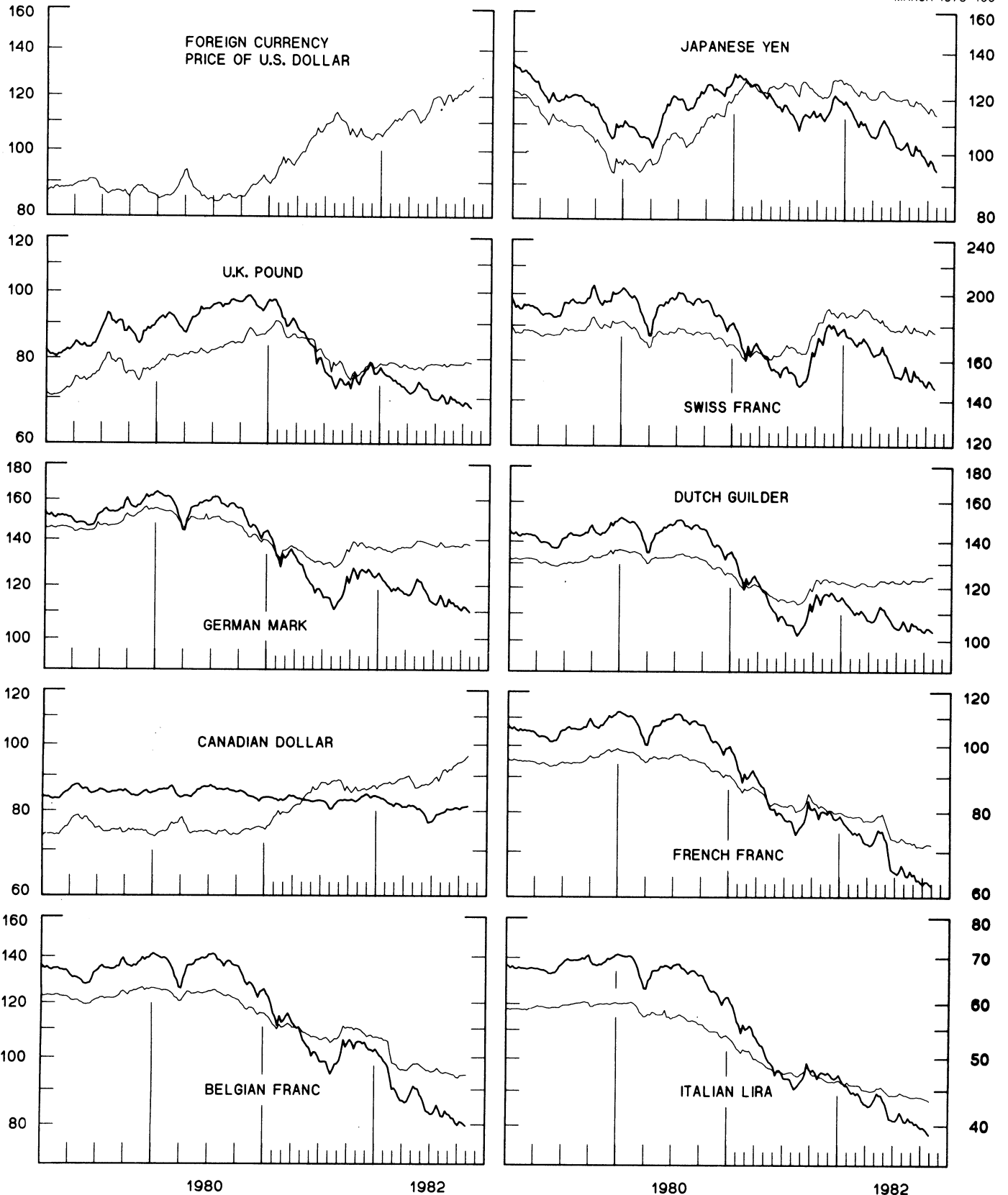


CHART 2
3-MONTH FORWARD EXCHANGE RATES
 PREMIUM (+) OR (-)
 AVERAGES FOR WEEK ENDING WEDNESDAY

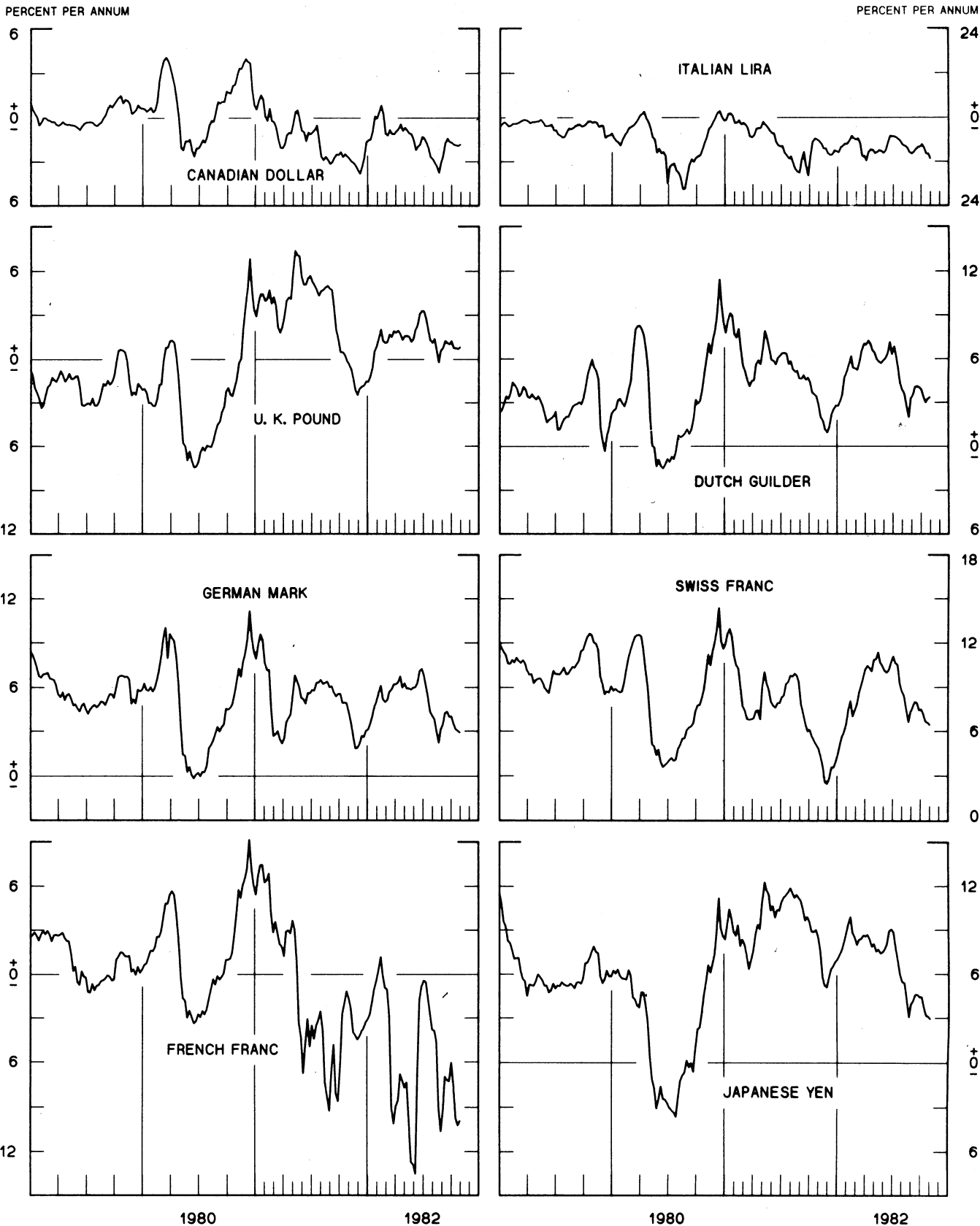
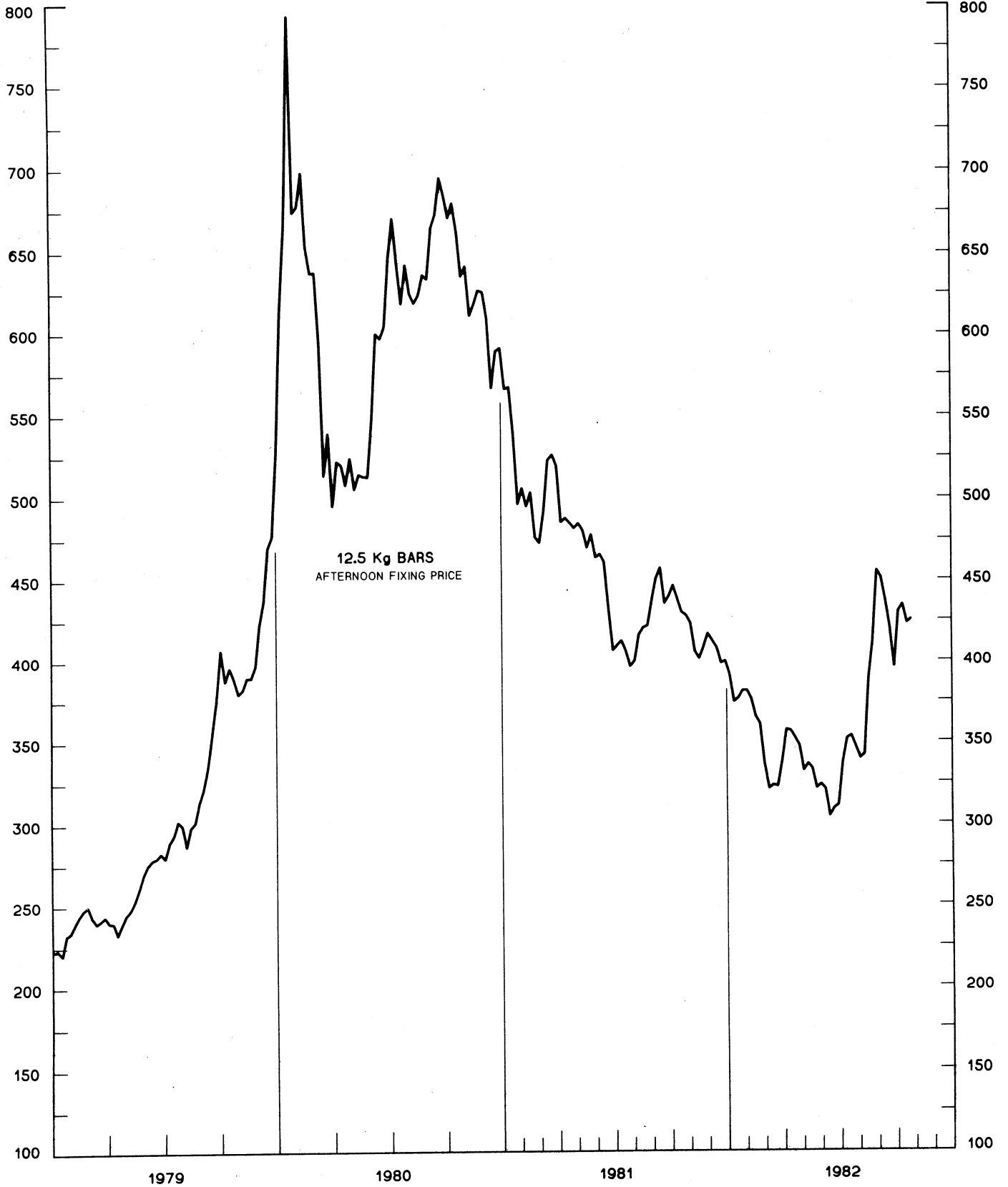


CHART 3
PRICE OF GOLD IN LONDON
AVERAGES FOR WEEK ENDING WEDNESDAY

U.S. DOLLARS PER FINE OUNCE

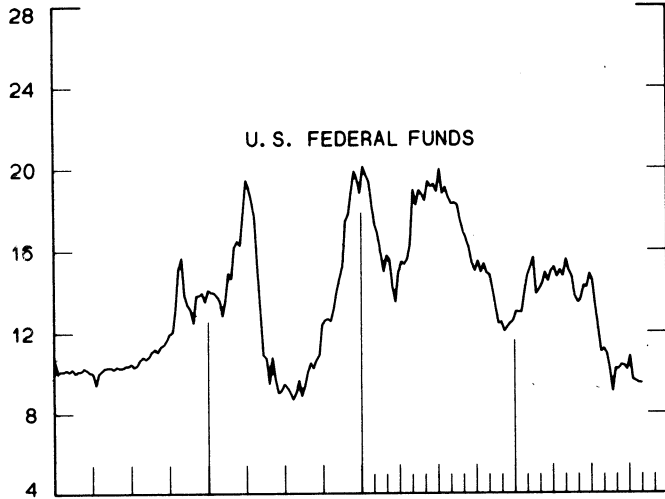
U.S. DOLLARS PER FINE OUNCE



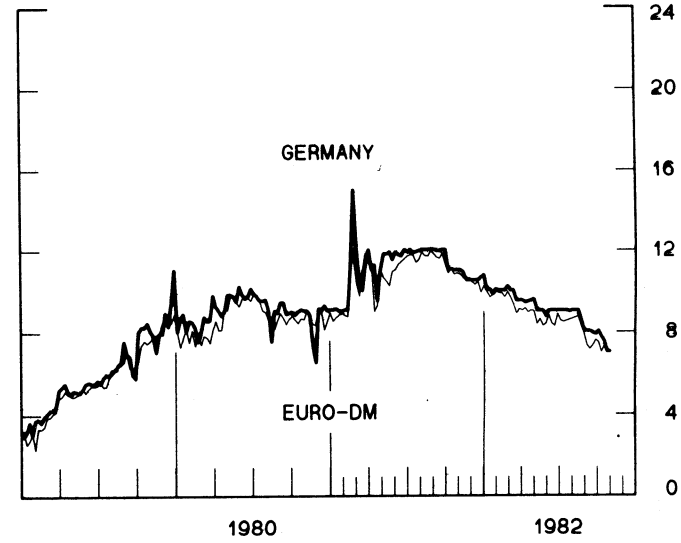
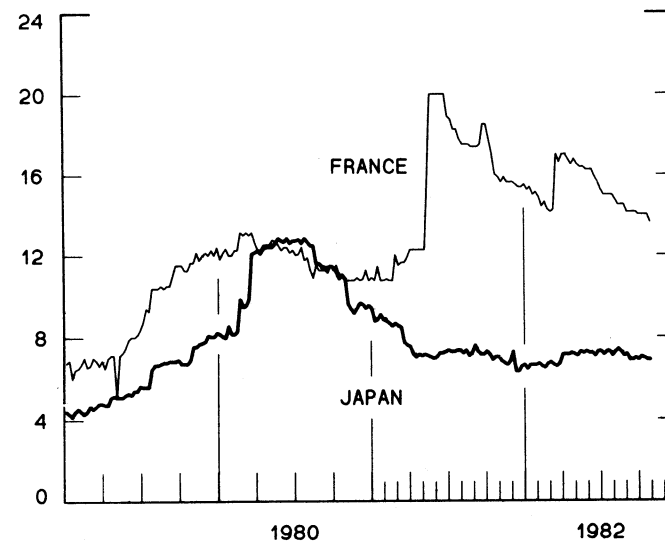
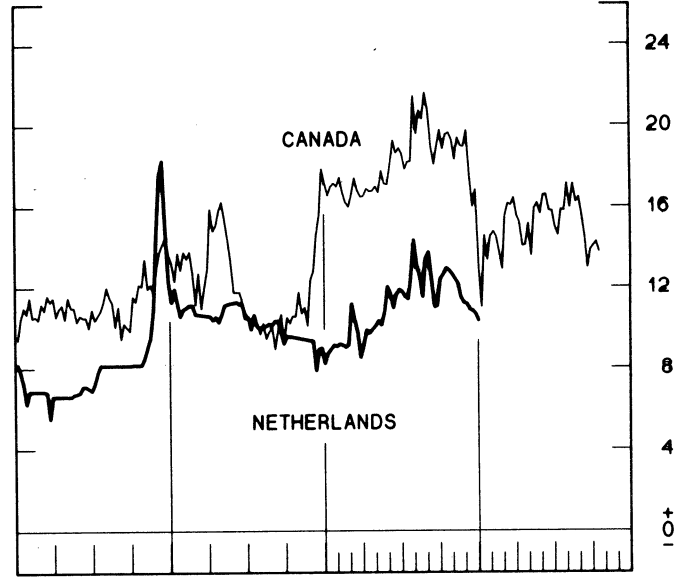
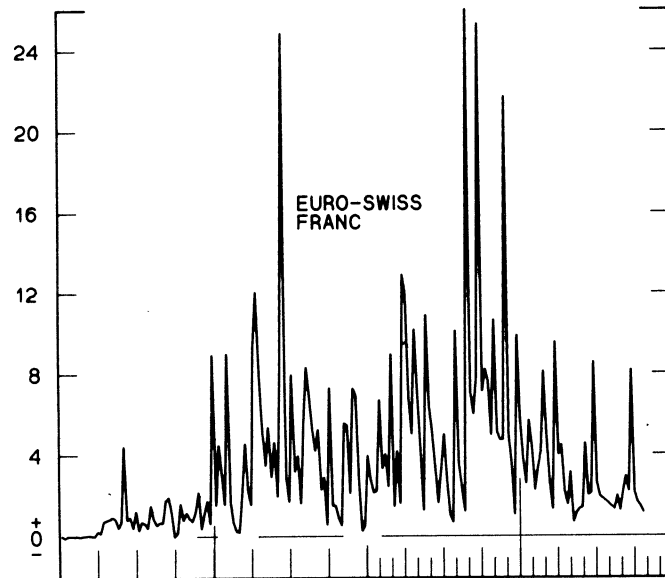
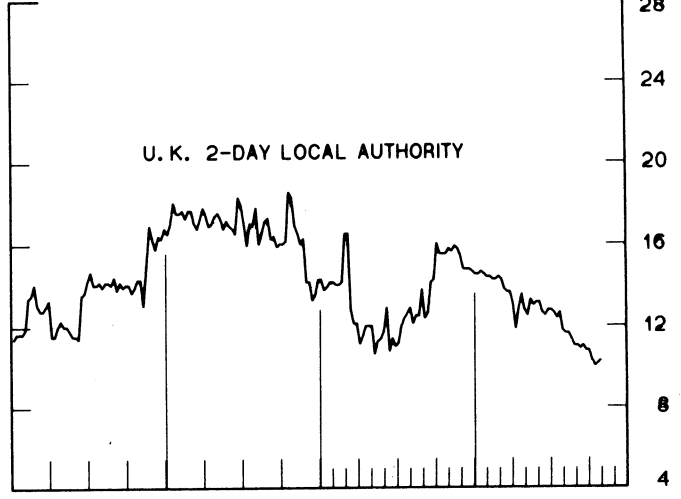
12.5 Kg BARS
AFTERNOON FIXING PRICE

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

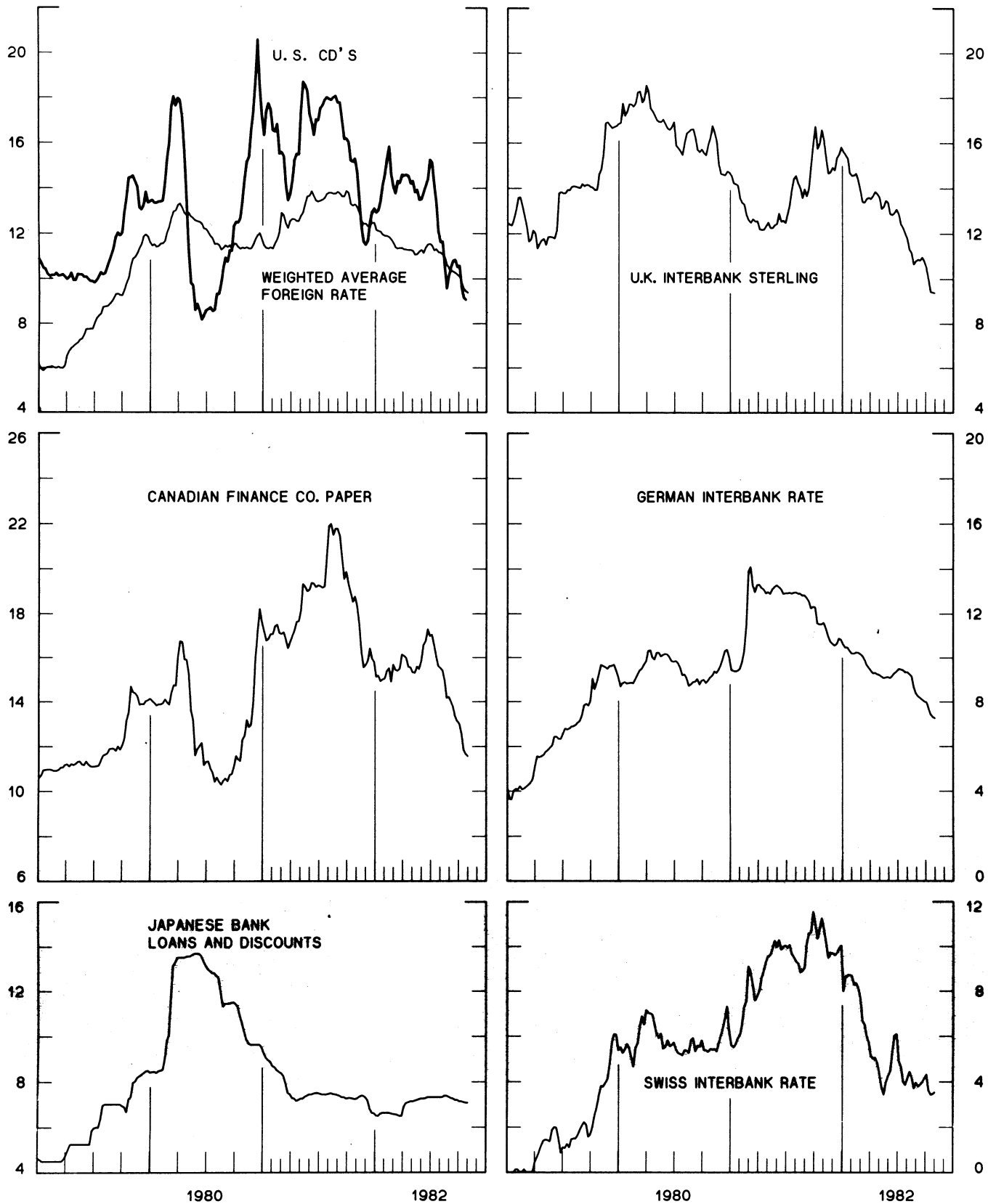
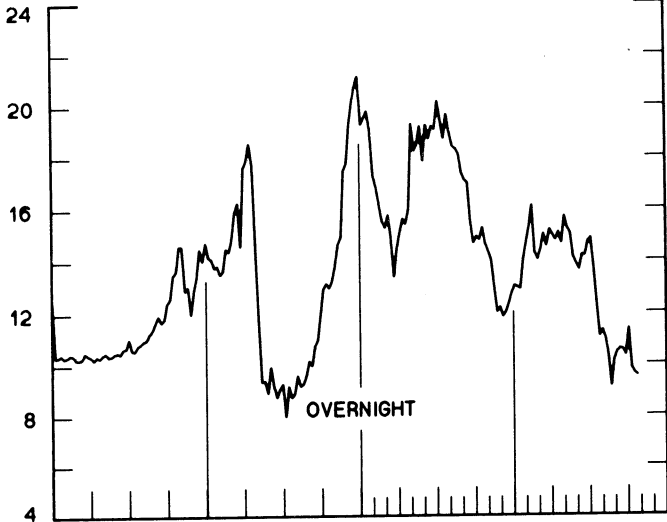
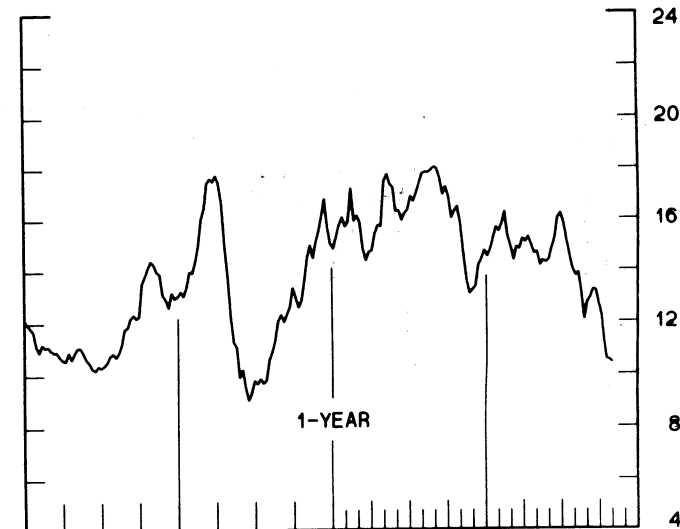
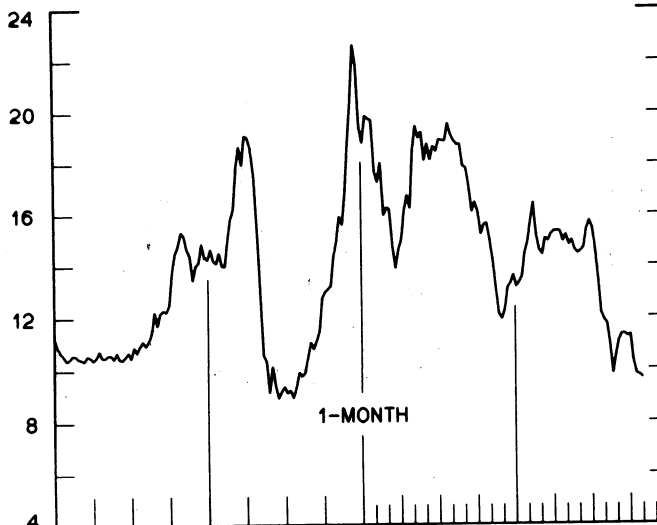
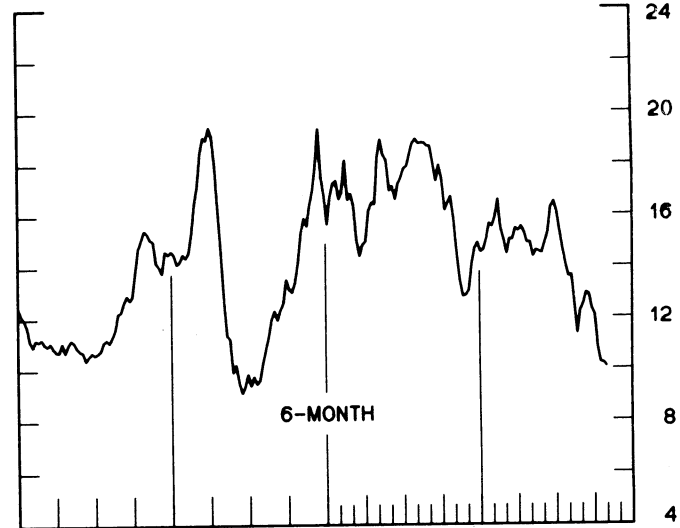
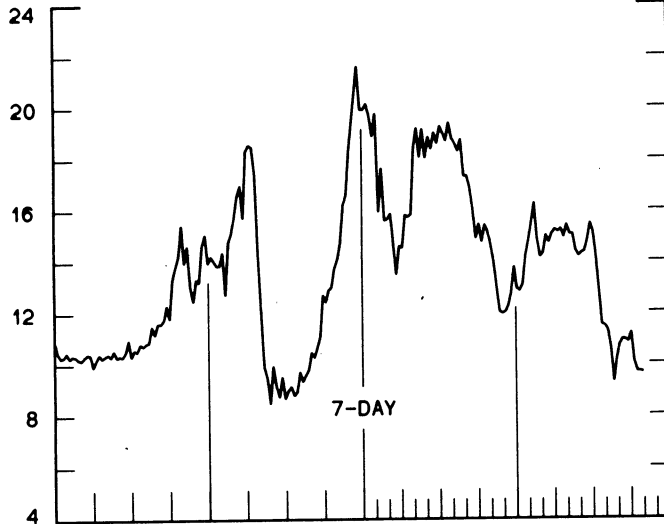
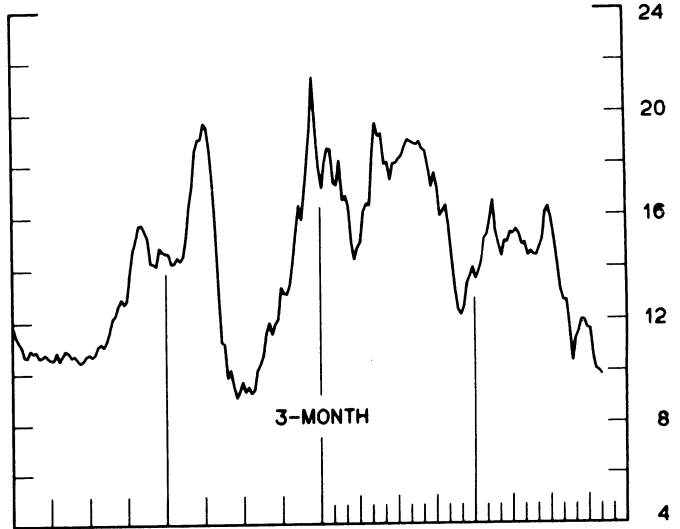


CHART 6
EURO-DOLLAR DEPOSIT RATES LONDON
 AVERAGES FOR WEEK ENDING WEDNESDAY

PERCENT PER ANNUM



PERCENT PER ANNUM



1980

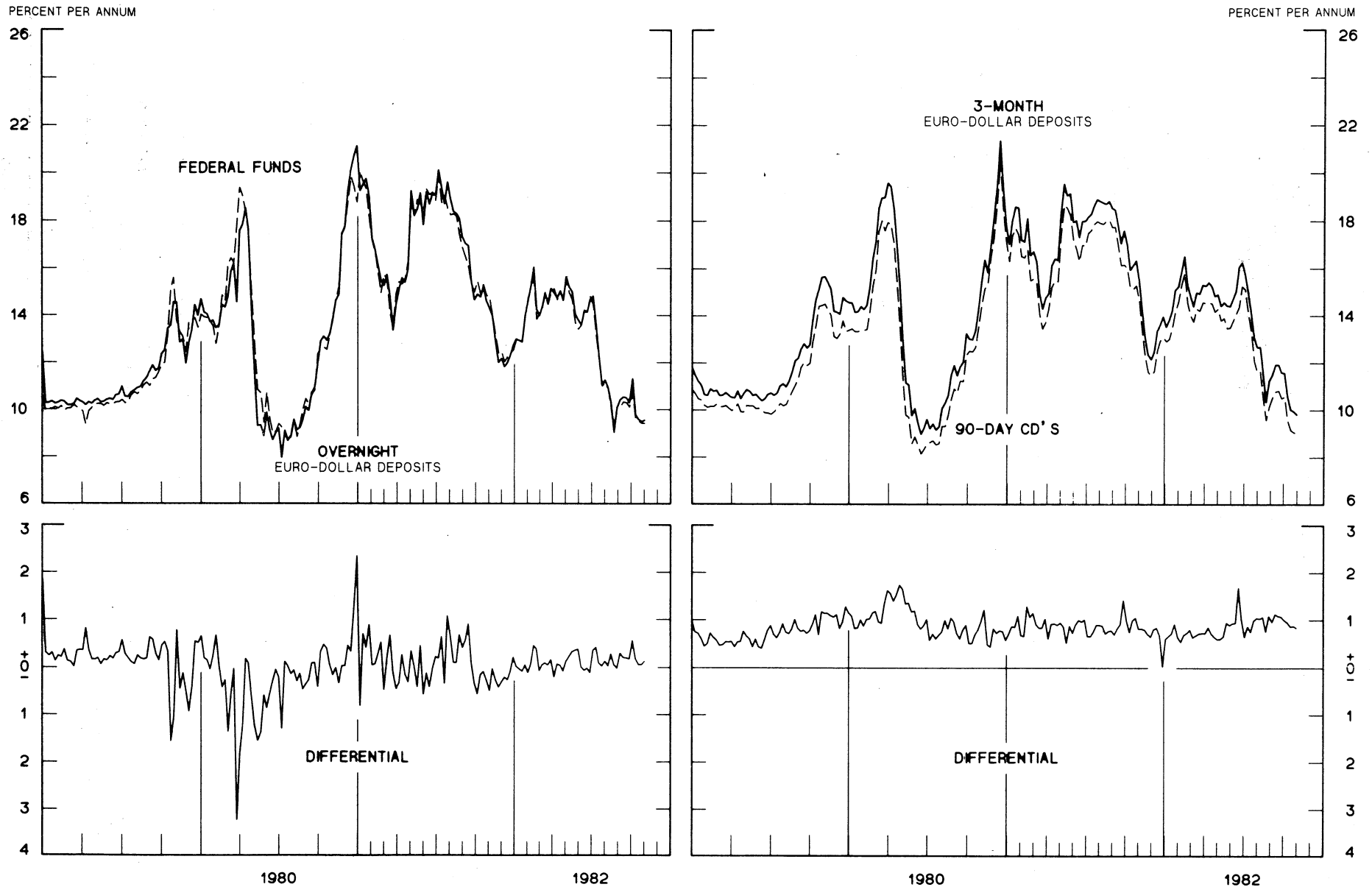
1982

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

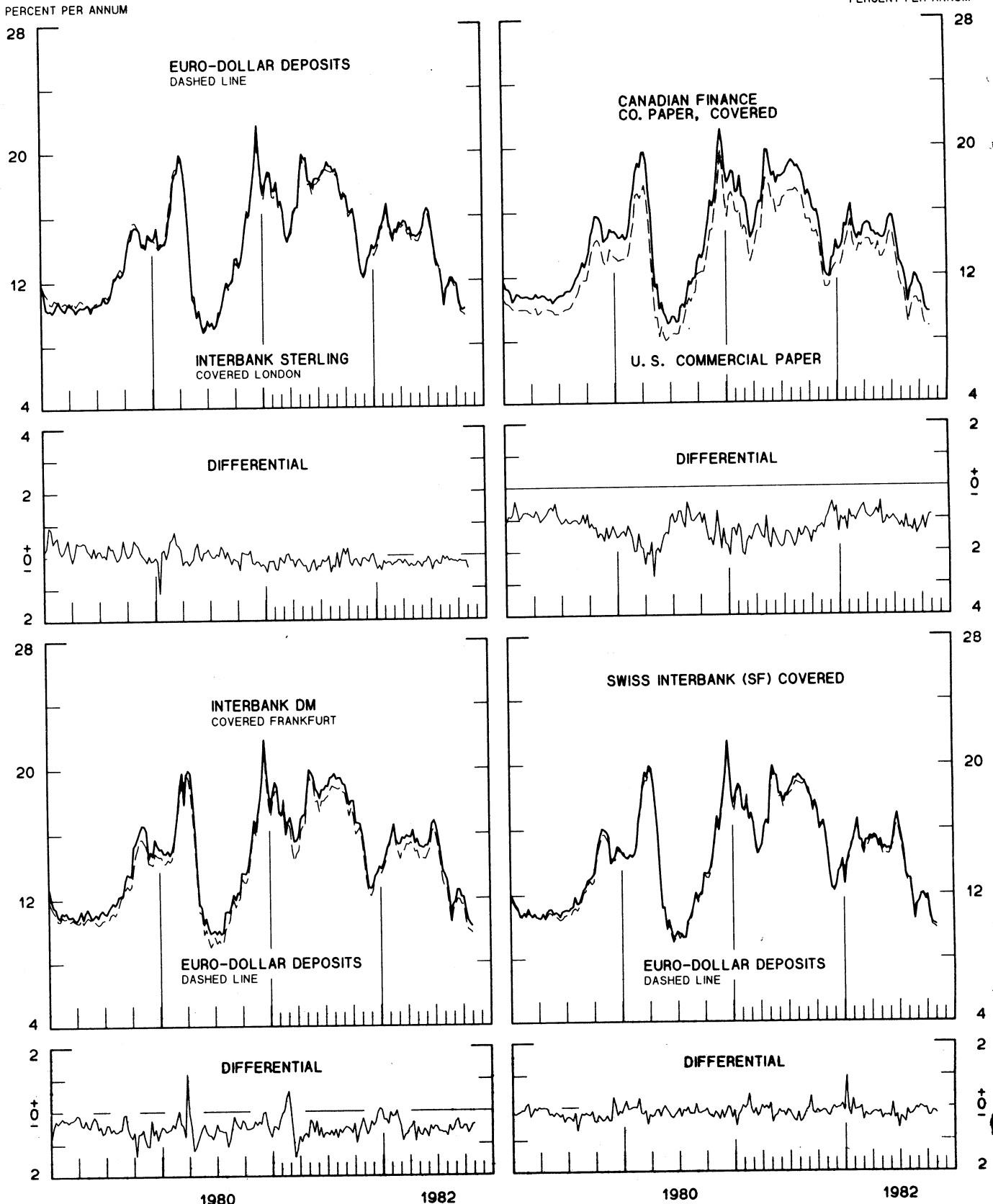


1 PERCENT DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

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

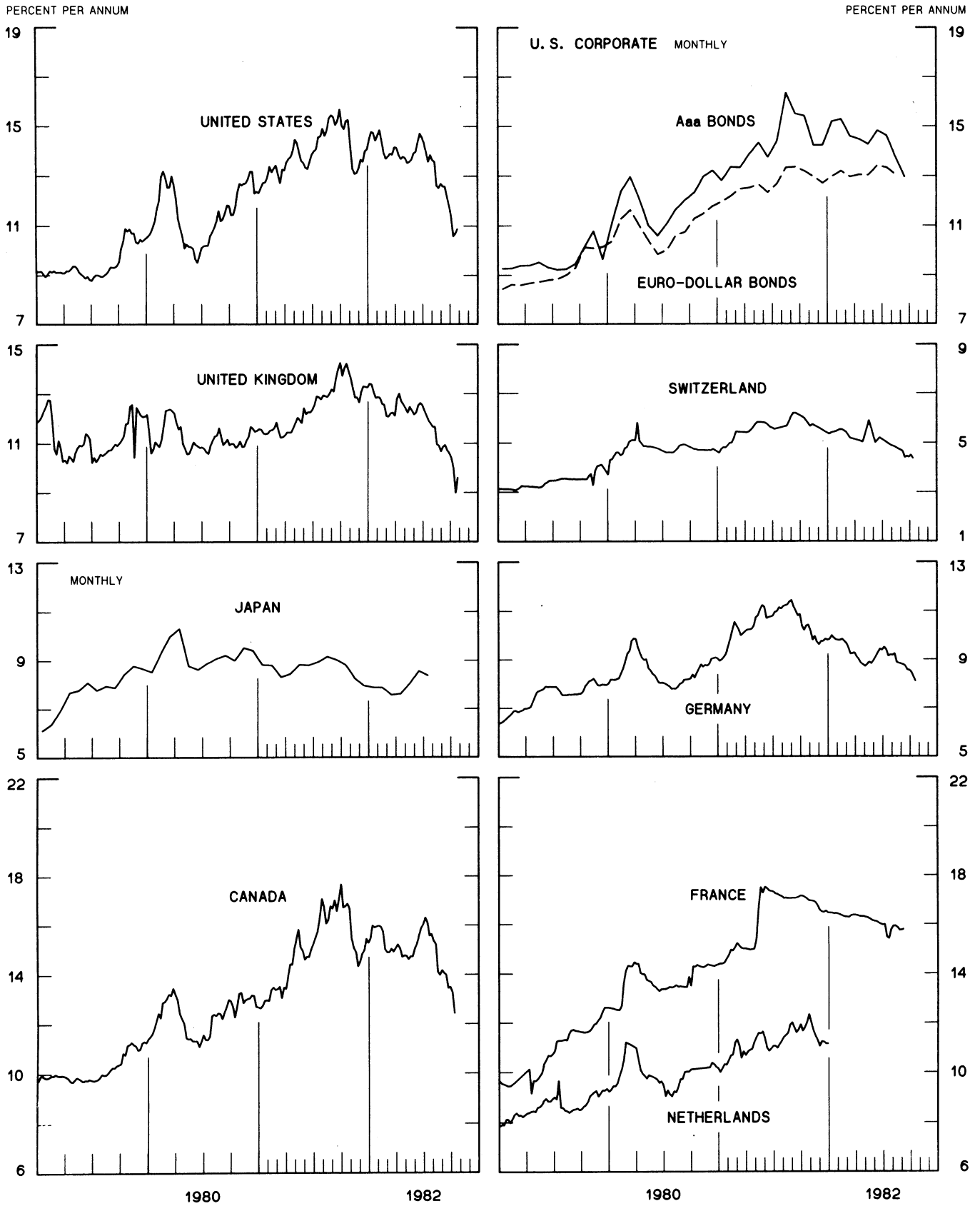
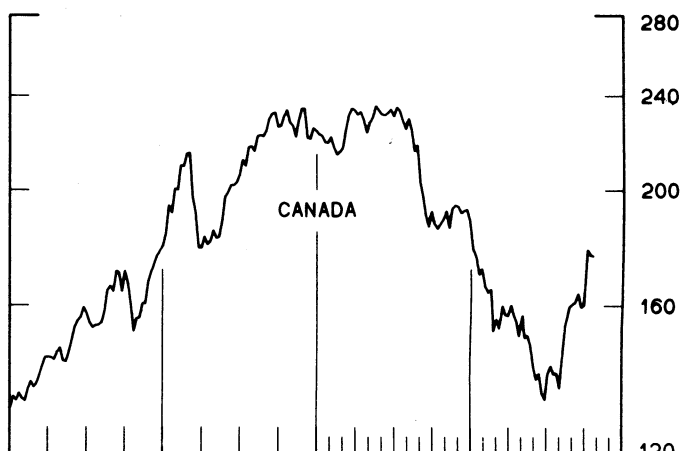
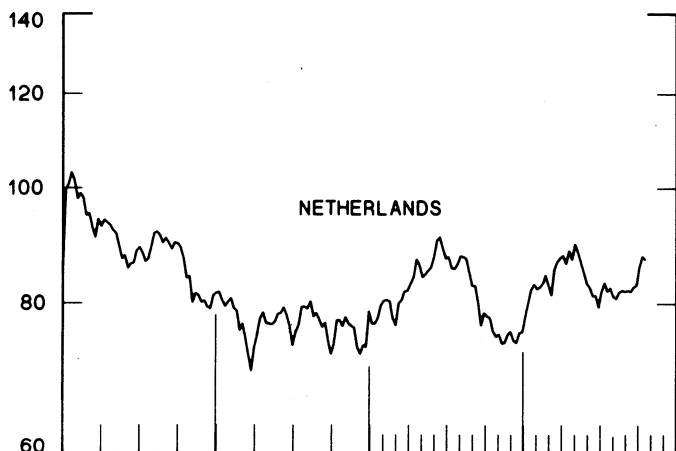
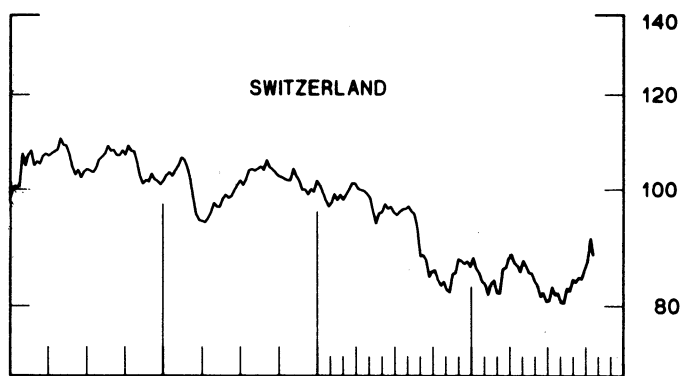
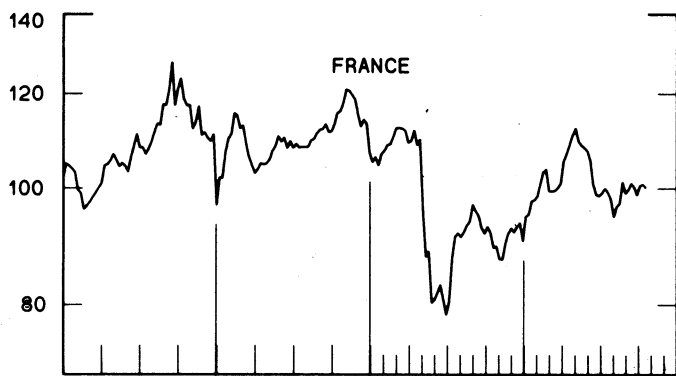
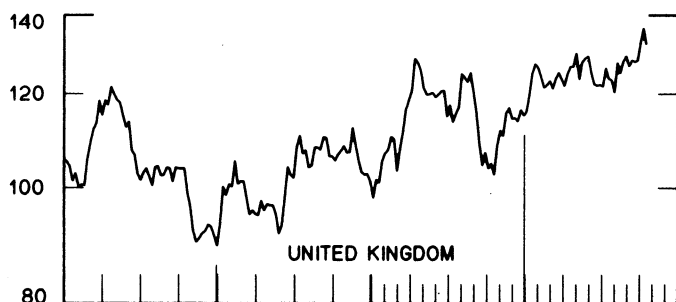
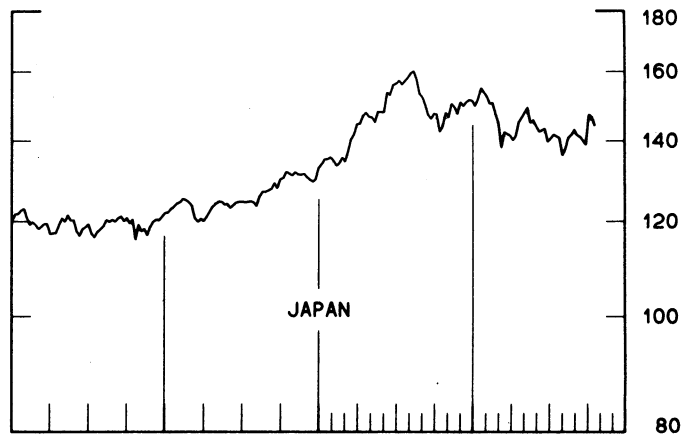
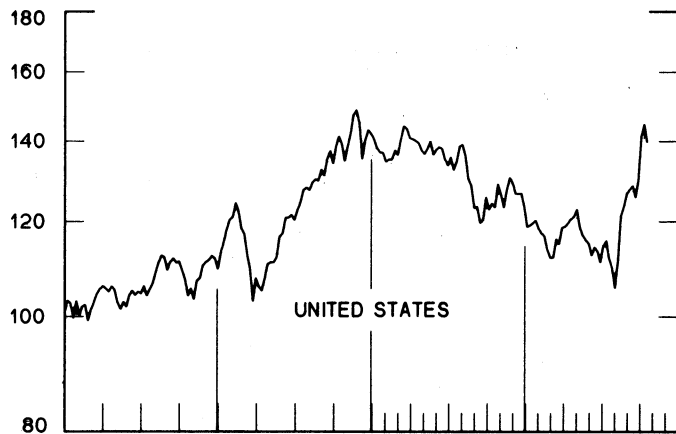


CHART 10
INDUSTRIAL STOCK INDICES
 WEEKLY SERIES

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	NOV. 3	39.10
JAPANESE YEN	NOV. 3	0.36102
DUTCH GUILDER	NOV. 3	35.99
U.K. POUND	NOV. 3	167.92
CANADIAN DOLLAR	NOV. 3	81.64
FRENCH FRANC	NOV. 3	13.85
SWISS FRANC	NOV. 3	45.40
BELGIAN FRANC	NOV. 3	2.02246
ITALIAN LIRA	NOV. 3	0.06834

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	NOV. 3	109.98
JAPANESE YEN	NOV. 3	94.53
DUTCH GUILDER	NOV. 3	103.32
U.K. POUND	NOV. 3	67.92
CANADIAN DOLLAR	NOV. 3	81.37
FRENCH FRANC	NOV. 3	62.43
SWISS FRANC	NOV. 3	146.06
BELGIAN FRANC	NOV. 3	79.69
ITALIAN LIRA	NOV. 3	38.82

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

U.S. DOLLAR	NOV. 3	124.60
GERMAN MARK	NOV. 3	137.83
JAPANESE YEN	NOV. 3	113.98
DUTCH GUILDER	NOV. 3	124.61
U.K. POUND	NOV. 3	78.98
CANADIAN DOLLAR	NOV. 3	96.50
FRENCH FRANC	NOV. 3	71.73
SWISS FRANC	NOV. 3	176.44
BELGIAN FRANC	NOV. 3	94.49
ITALIAN LIRA	NOV. 3	43.51
SWEDISH KRONA	NOV. 3	69.86

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

CANADIAN DOLLAR	NOV. 3	-1.82
U.K. POUND	NOV. 3	0.84
GERMAN MARK	NOV. 3	2.90
FRENCH FRANC	NOV. 3	-9.89
SWISS FRANC	NOV. 3	6.45
DUTCH GUILDER	NOV. 3	3.35
JAPANESE YEN	NOV. 3	2.96
ITALIAN LIRA	NOV. 3	-11.35

SERIES NAME	LAST VALUE PLOTTED	
	DATE	VALUE
CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING		
U.S. DOLLARS PER FINE OUNCE	NOV. 3	425.45
CHART 4. CALL MONEY RATES		
U.S. FEDERAL FUNDS	NOV. 3	9.43
OVERNIGHT EURO-DOLLAR DEPOSITS	NOV. 3	9.56
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	OCT. 29	10.25
CANADA	OCT. 15	13.73
GERMANY	OCT. 29	7.00
EURO-DM	OCT. 22	6.97
JAPAN	OCT. 29	6.88
FRANCE	OCT. 29	13.63
NETHERLANDS	JAN. 1	10.30
EURO-SWISS FRANC	OCT. 22	1.13
CHART 5. 3-MONTH INTEREST RATES		
U.S. 90-DAY CD'S, SECONDARY MARKET	NOV. 3	9.03
GERMAN INTERBANK LOAN	NOV. 3	7.26
JAPANESE BANK LOANS & DISCOUNTS	NOV. 3	7.06
CANADIAN FINANCE PAPER	NOV. 3	11.56
INTERBANK STERLING	NOV. 3	9.38
SWISS INTERBANK LOAN	NOV. 3	3.52
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	NOV. 3	9.38
CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON		
OVERNIGHT	NOV. 3	9.56
7-DAY	NOV. 3	9.59
1-MONTH	NOV. 3	9.59
3-MONTH	NOV. 3	9.81
6-MONTH	NOV. 3	10.03
1-YEAR	NOV. 3	10.39
CHART 7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES		
OVERNIGHT EURO-DOLLAR DEPOSITS	NOV. 3	9.56
U.S. FEDERAL FUNDS	NOV. 3	9.43
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	NOV. 3	0.13
3-MONTH EURO-DOLLAR DEPOSIT RATE	NOV. 3	9.81
U.S. 90-DAY CD'S, SECONDARY MARKET	NOV. 3	9.03
DIFFERENTIAL	NOV. 3	0.84

SERIES NAME	LAST VALUE PLOTTED	
	DATE	VALUE
CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS		
EURO-DOLLAR DEPOSIT	NOV. 3	9.81
INTERBANK STERLING (LONDON), COVERED	NOV. 3	10.23
DIFFERENTIAL	NOV. 3	-0.42
U.S. COMMERCIAL PAPER	NOV. 3	8.79
CANADIAN FINANCE PAPER, COVERED	NOV. 3	9.69
DIFFERENTIAL	NOV. 3	-0.90
EURO-DOLLAR DEPOSIT	NOV. 3	9.81
INTERBANK DM (FRANKFURT), COVERED	NOV. 3	10.21
DIFFERENTIAL	NOV. 3	-0.40
EURO-DOLLAR DEPOSIT	NOV. 3	9.81
SWISS INTERBANK, COVERED	NOV. 3	10.03
DIFFERENTIAL	NOV. 3	-0.22
CHART 9. LONG TERM GOVERNMENT BOND YIELDS		
UNITED STATES	OCT. 29	10.87
GERMANY	OCT. 22	8.06
JAPAN (MONTHLY)	JULY	8.34
SWITZERLAND	OCT. 15	4.34
CANADA	OCT. 15	12.40
FRANCE	SEPT. 10	15.77
NETHERLANDS	JAN. 1	11.12
UNITED KINGDOM	OCT. 29	9.59
U.S. CORPORATE		
AAA BONDS	SEPT.	12.94
EURO-DOLLAR BONDS	AUG.	13.04
CHART 10. STOCK INDICES		
UNITED STATES	OCT. 27	139.52
UNITED KINGDOM	OCT. 27	132.48
CANADA	OCT. 27	176.21
GERMANY	OCT. 27	100.73
SWITZERLAND	OCT. 27	88.17
NETHERLANDS	OCT. 27	87.20
FRANCE	OCT. 27	100.22
JAPAN	OCT. 27	143.85

FEDERAL RESERVE statistical release



H. 10 (512)

FOREIGN EXCHANGE RATES

NOVEMBER 8, 1982

FOR THE WEEK ENDING NOVEMBER 5, 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)				
		NOV. 1	NOV. 2	NOV. 3	NOV. 4	NOV. 5
ARGENTINA	PESO	39200.00		39200.00	39200.00	39200.00
*AUSTRALIA	DOLLAR	93.58		93.52	93.33	93.42
AUSTRIA	SCHILLING	18.010		17.930	18.060	18.050
BELGIUM	FRANC	49.320		49.410	49.910	49.940
BRAZIL	CRUZEIRO	221.73		221.73	221.73	225.61
CANADA	DOLLAR	1.2245		1.2219	1.2229	1.2230
CHILE	PESO	68.050		68.050	68.050	68.270
CHINA, P.R.	YUAN	2.0046		2.0046	2.0046	2.0046
COLOMBIA	PESO	67.640		67.640	67.540	67.810
DENMARK	KRONE	8.9500		8.9650	9.0325	9.0450
FINLAND	MARKKA	5.5175		5.5120	5.5385	5.5440
FRANCE	FRANC	7.1975		7.2050	7.2690	7.2700
GERMANY	D. MARK	2.5525	H	2.5575	2.5760	2.5790
GREECE	DRACHMA	72.700		72.550	73.200	73.150
HONG KONG	DOLLAR	6.8300		6.6000	6.6900	6.6800
INDIA	RUPEE	9.7600	O	9.7100	9.7500	9.7500
INDONESIA	RUPIAH	676.50		676.50	676.50	676.50
IRAN	RIAL	NA		NA	NA	NA
*IRELAND	POUND	133.45	L	133.15	132.10	131.90
ISRAEL	SHEKEL	30.640		30.860	31.070	31.150
ITALY	LIRA	1460.00		1463.00	1477.50	1479.00
JAPAN	YEN	276.90	I	276.52	277.65	275.80
MALAYSIA	DOLLAR	2.3620		2.3610	2.3650	2.3665
MEXICO	PESO	112.0000		115.0000	130.0000	132.0000
NETHERLANDS	GUILDER	2.7730	D	2.7800	2.8020	2.8040
*NEW ZEALAND	DOLLAR	70.800		70.850	70.600	70.700
NORWAY	KRONE	7.2300		7.2425	7.3000	7.3000
PERU	SOL	852.11	A	852.11	852.11	866.52
PHILIPPINES	PESO	8.8370		8.8370	8.8370	8.8560
PORTUGAL	ESCUDO	91.000		91.000	91.400	91.560
SINGAPORE	DOLLAR	2.2170	Y	2.2110	2.2180	2.2160
*SOUTH AFRICA	RAND	85.70		85.90	86.35	86.60
SOUTH KOREA	WON	745.05		745.05	746.15	745.55
SPAIN	PESETA	117.670		117.100	118.200	118.400
SRI LANKA	RUPEE	20.910		20.910	20.910	20.950
SWEDEN	KRONA	7.4325		7.4550	7.4950	7.5025
SWITZERLAND	FRANC	2.1910		2.2000	2.2220	2.2180
THAILAND	BAHT	23.000		23.000	23.000	23.000
*UNITED KINGDOM	POUND	168.25		167.95	166.65	166.25
VENEZUELA	BOLIVAR	4.3000		4.3000	4.3000	4.3000

* VALUE IN U.S. CENTS