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OF CHICAGO

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FEDERAL RESERVE
BANK OF CHICAGO

Selected Interest & Exchange Rates

Weekly Series of Charts

November 29, 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

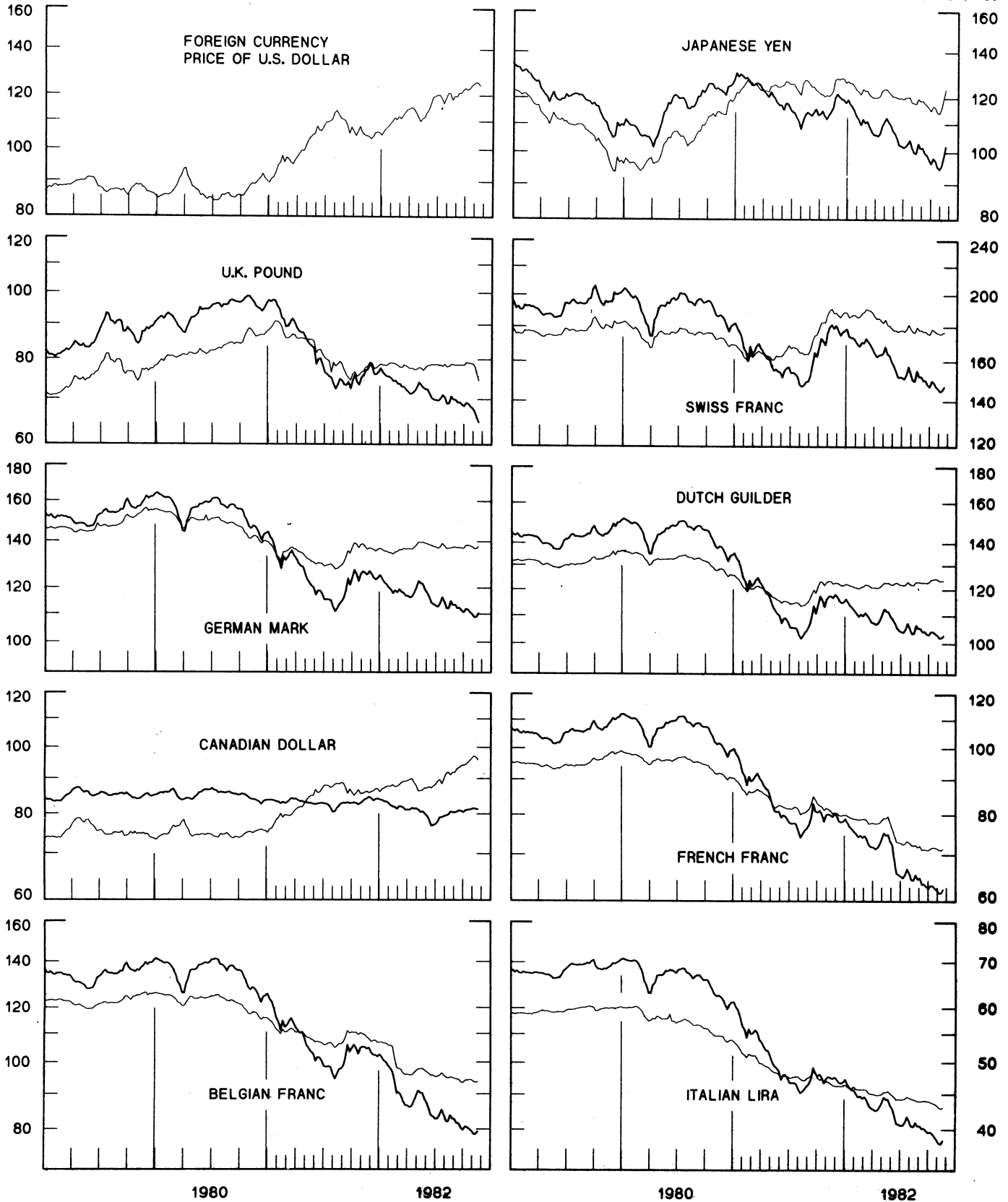
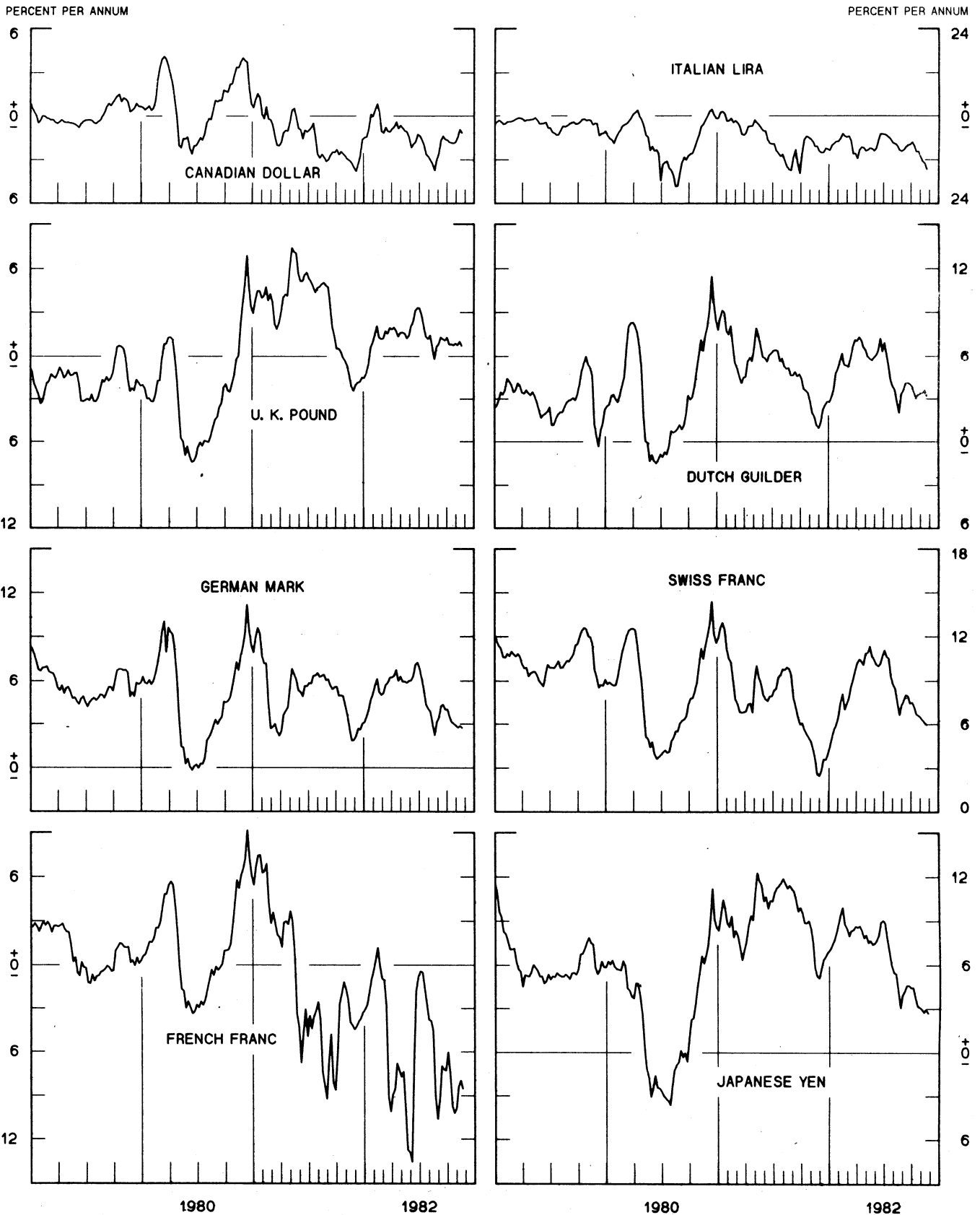


CHART 2
3-MONTH FORWARD EXCHANGE RATES
 PREMIUM (+) OR (-)
 AVERAGES FOR WEEK ENDING WEDNESDAY



1980

1982

1980

1982

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

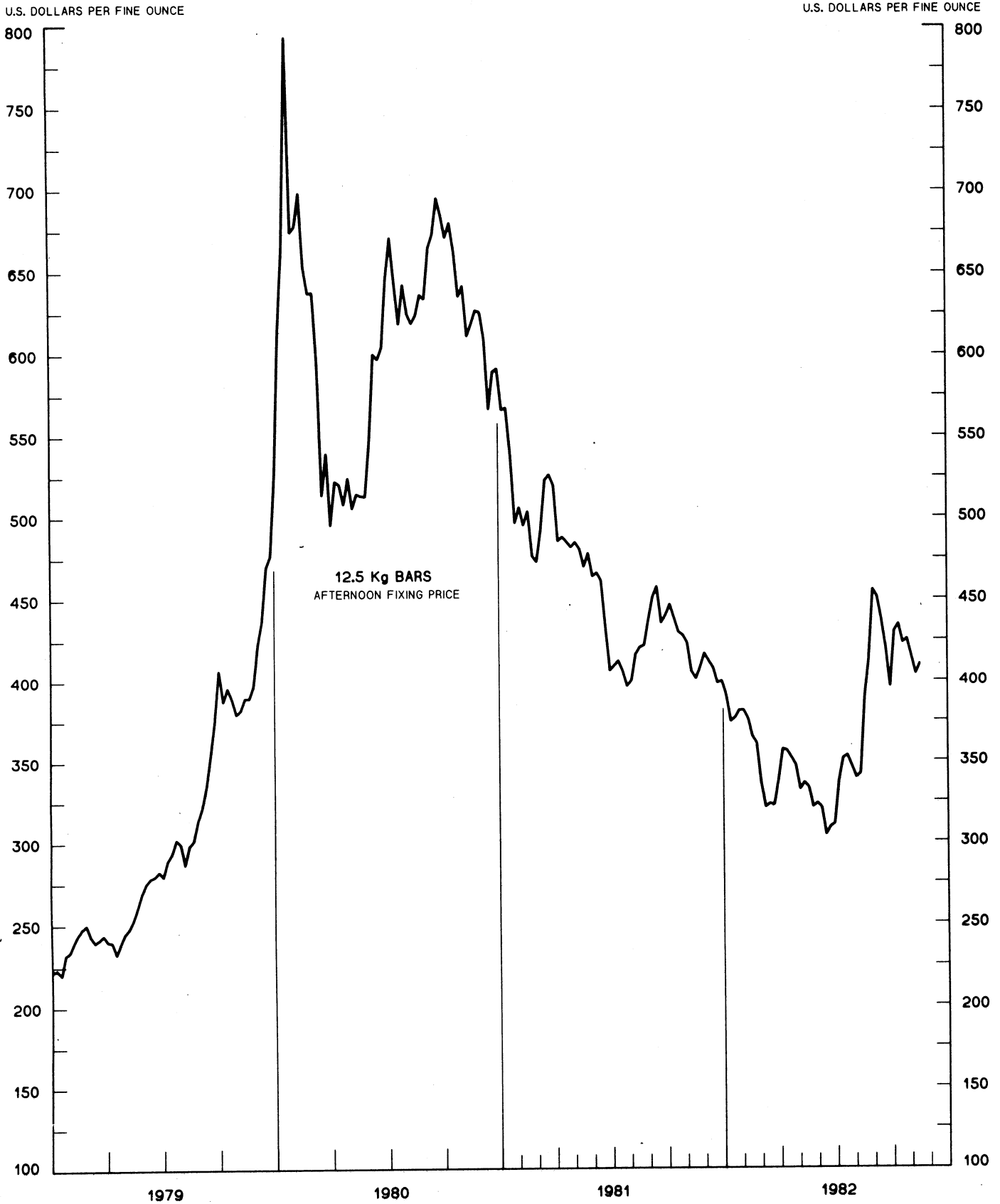


CHART 4
CALL MONEY RATES
 WEEKLY SERIES

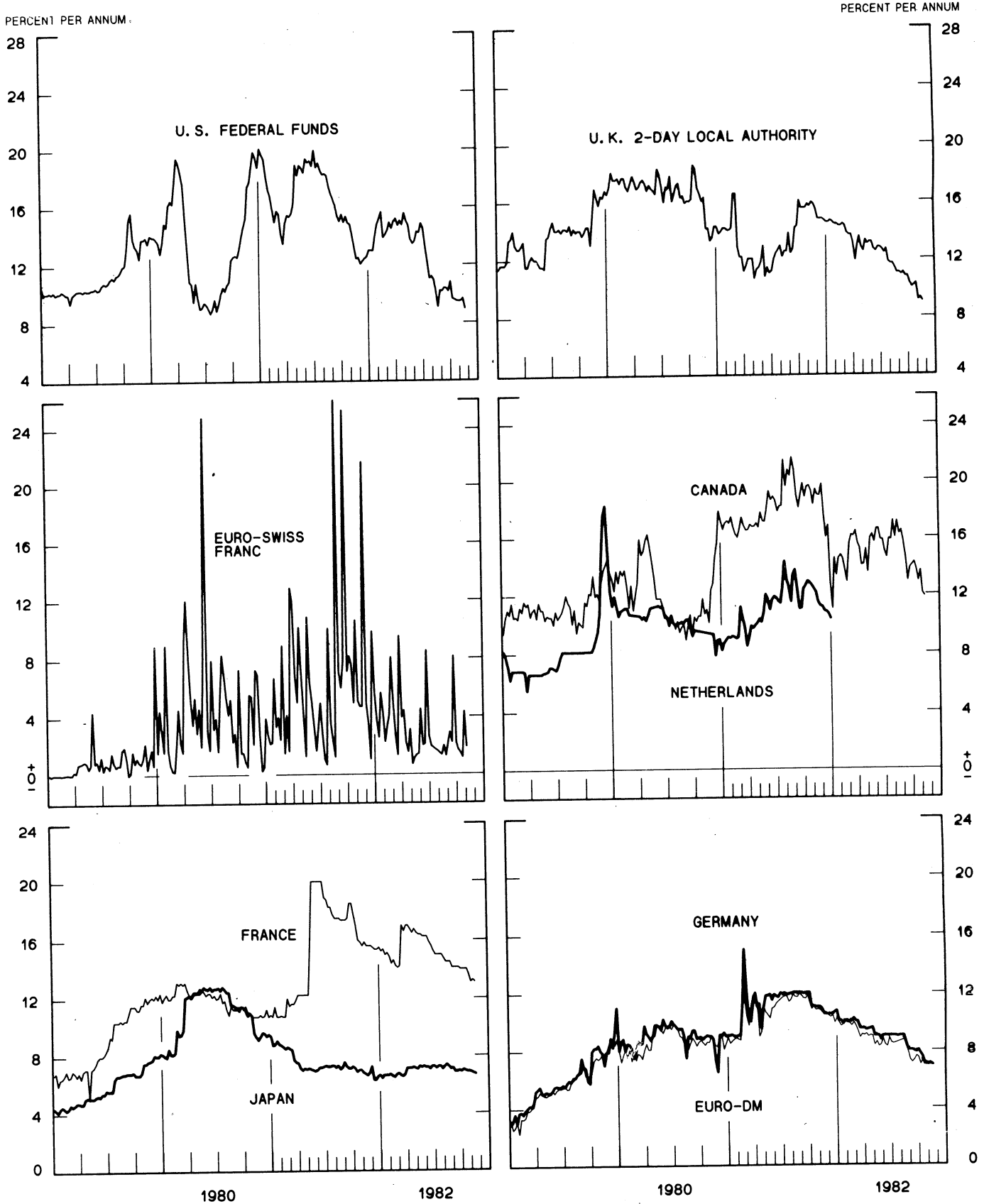


CHART 5
3-MONTH INTEREST RATES
 WEEKLY SERIES

PERCENT PER ANNUM

PERCENT PER ANNUM

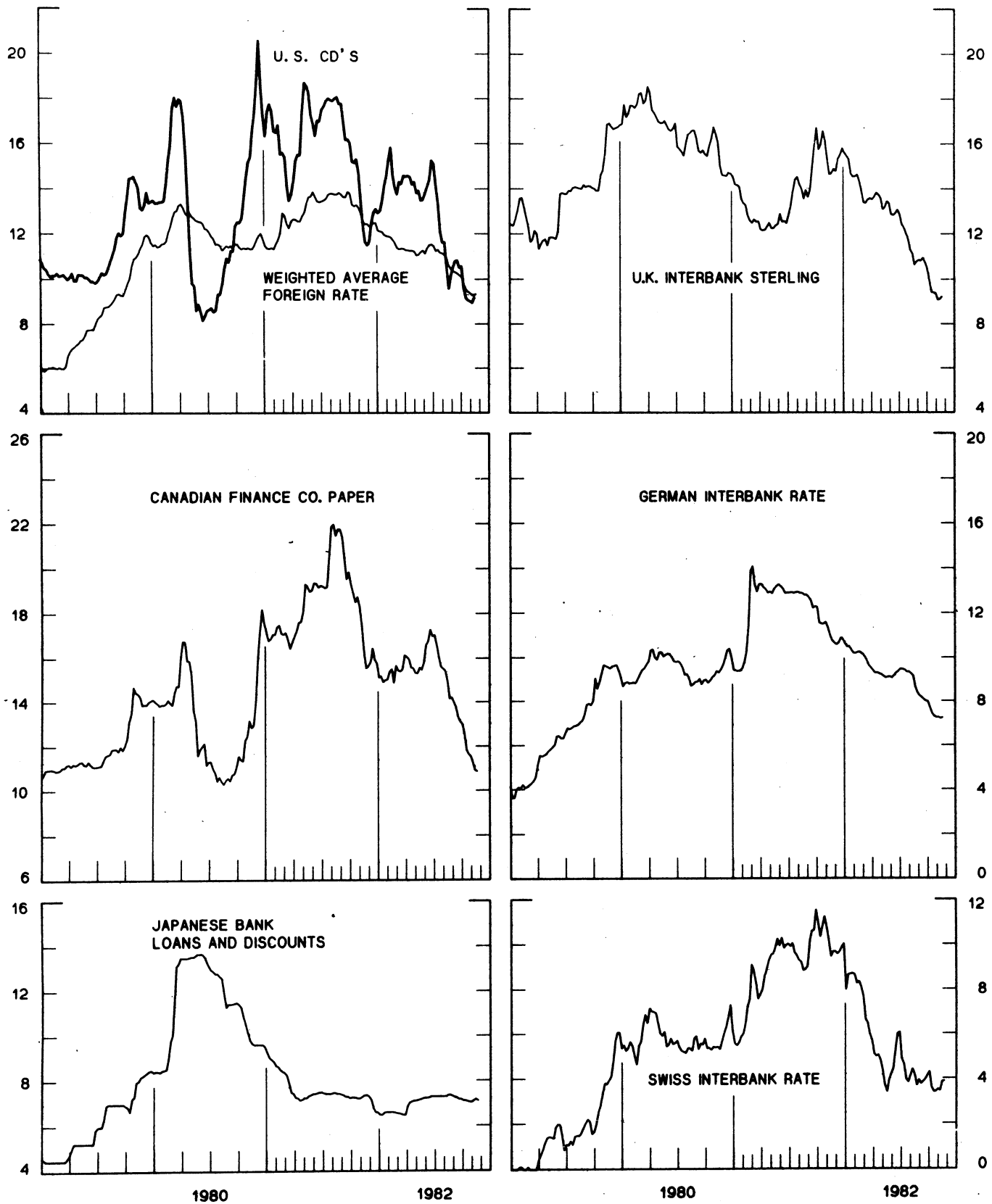


CHART 6
EURO-DOLLAR DEPOSIT RATES LONDON
AVERAGES FOR WEEK ENDING WEDNESDAY

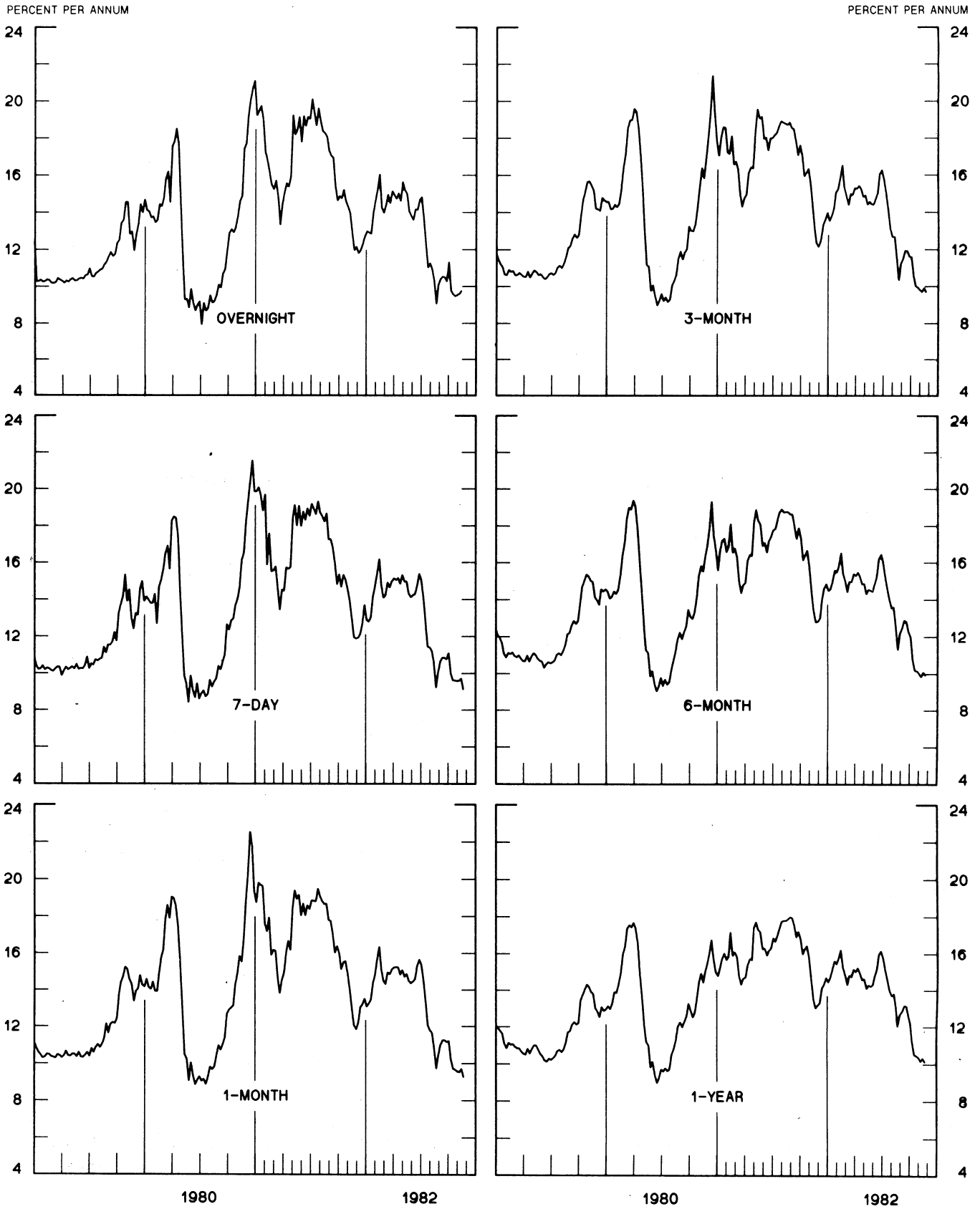
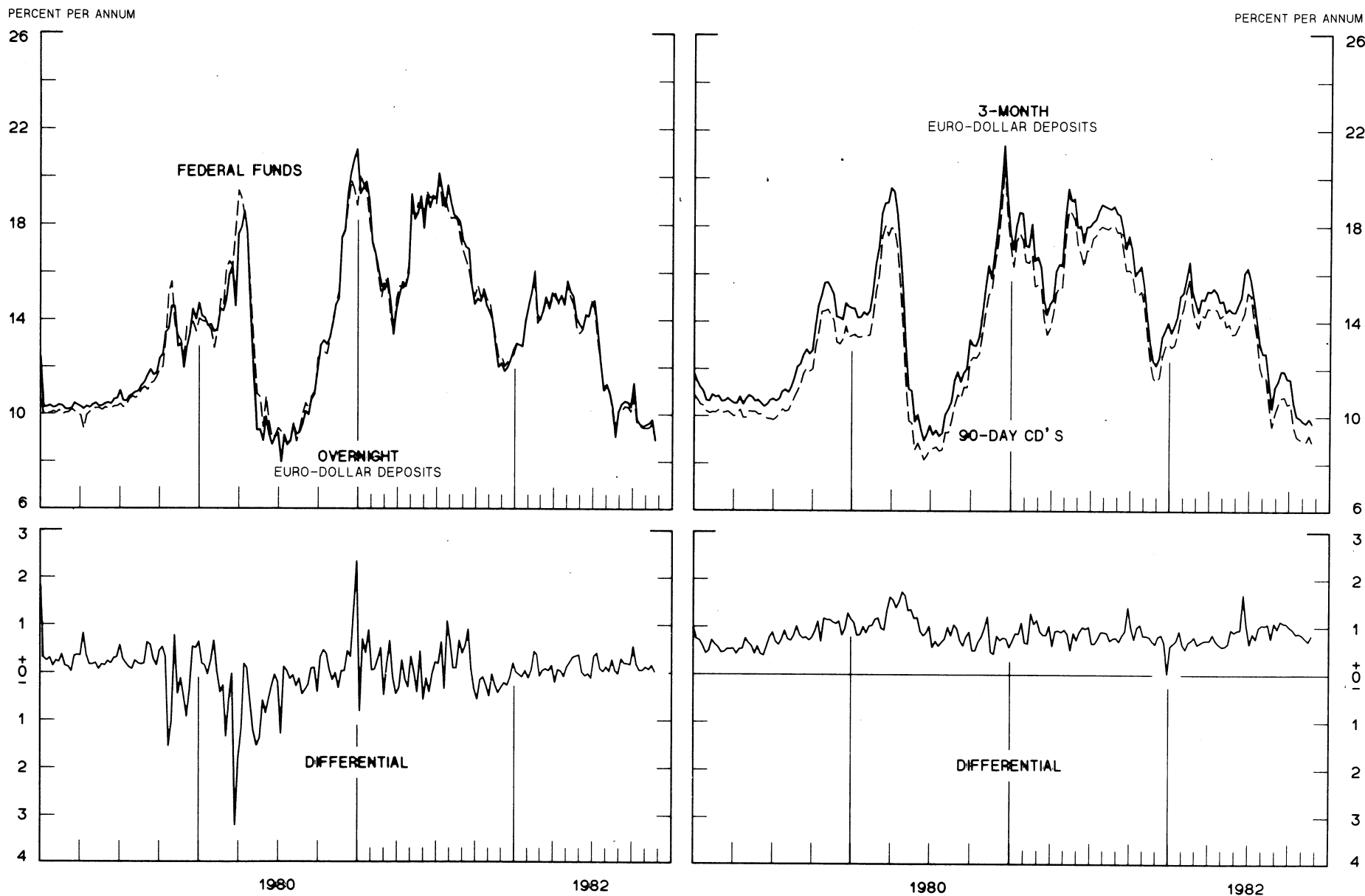


CHART 7
SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES

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

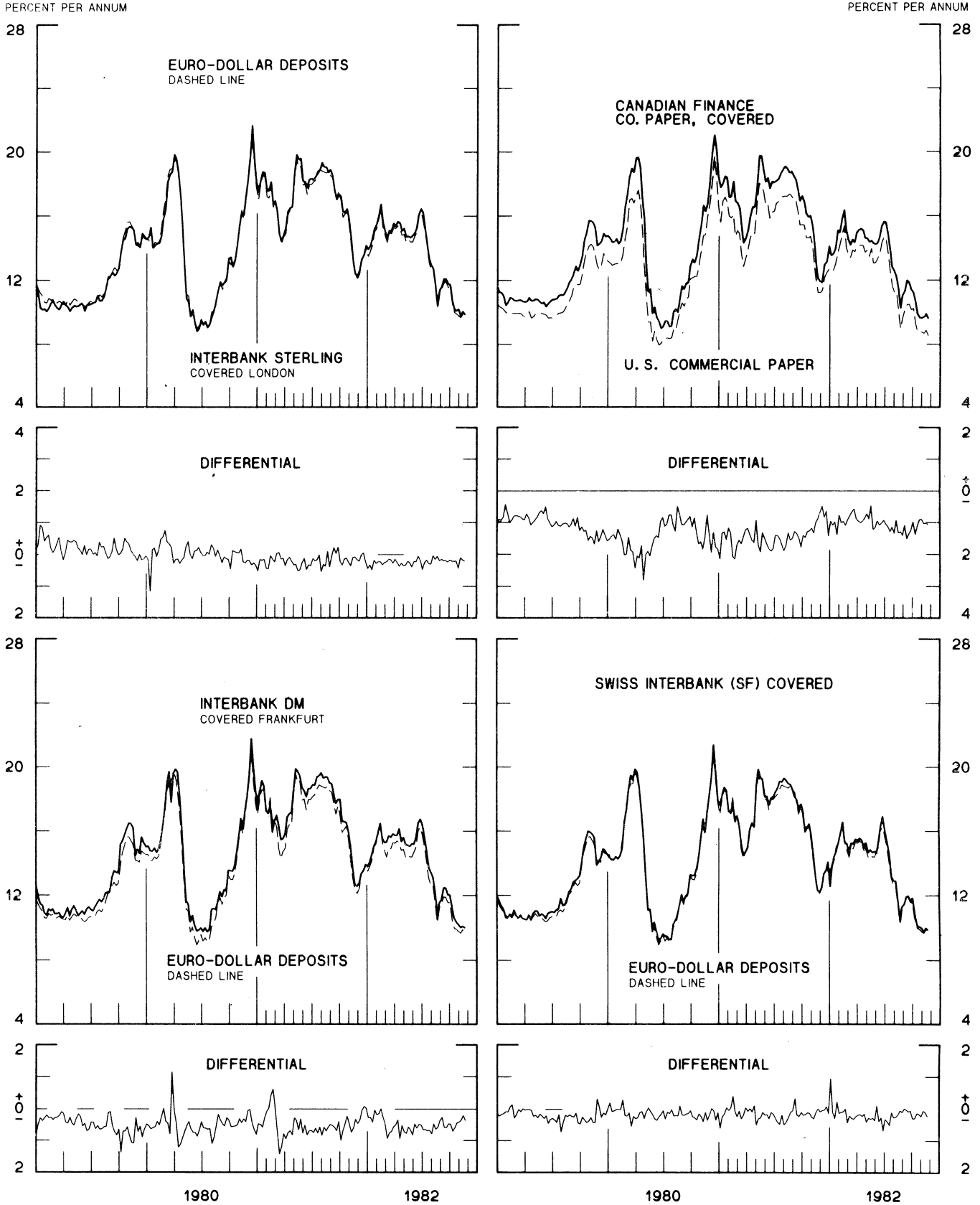


1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

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

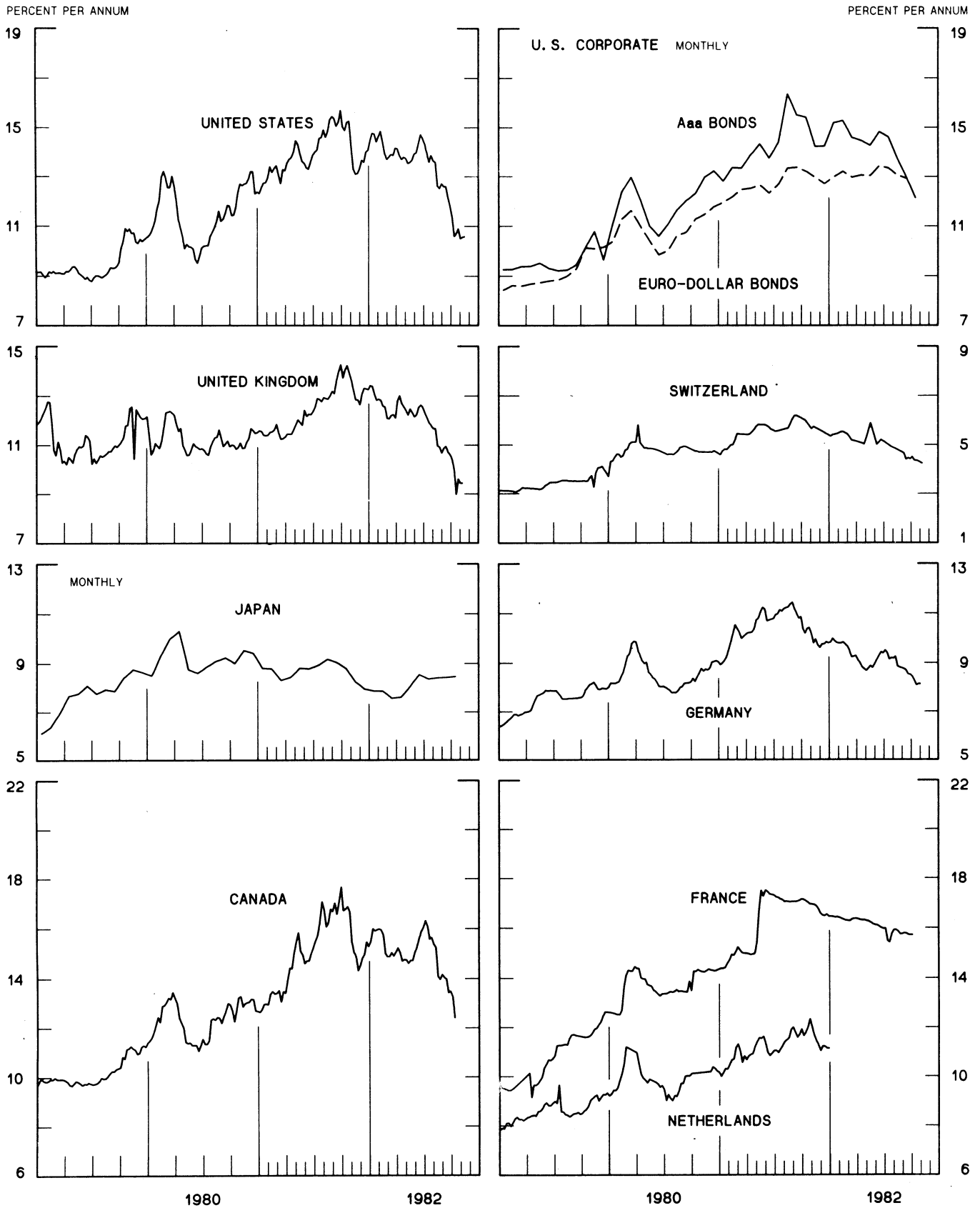
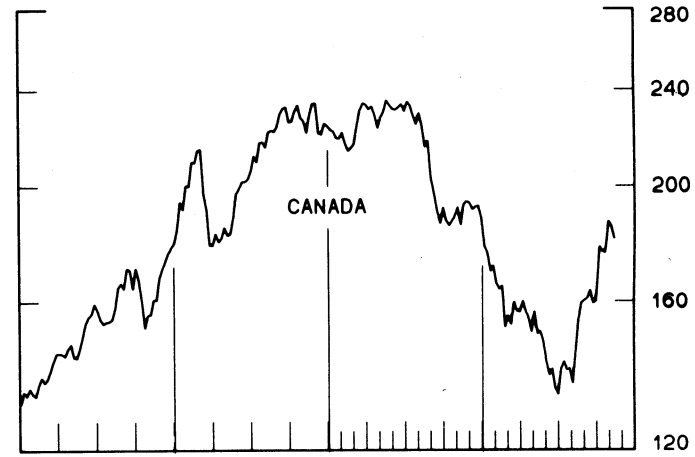
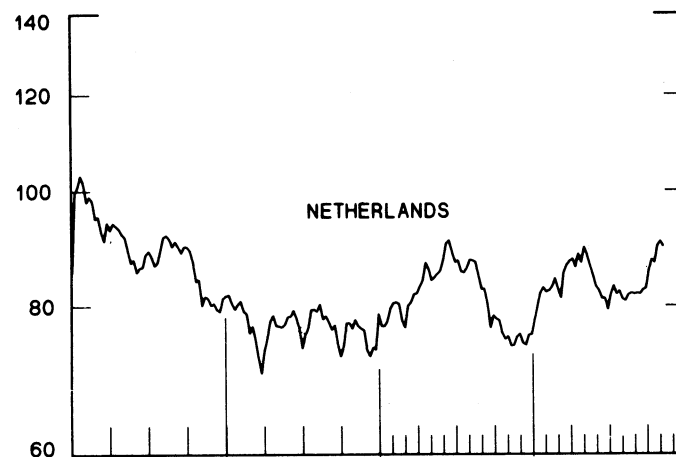
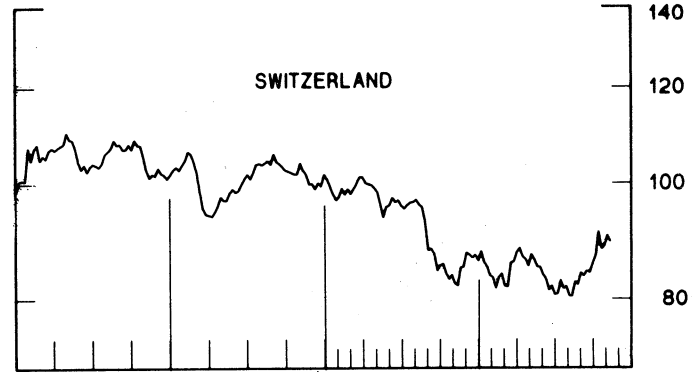
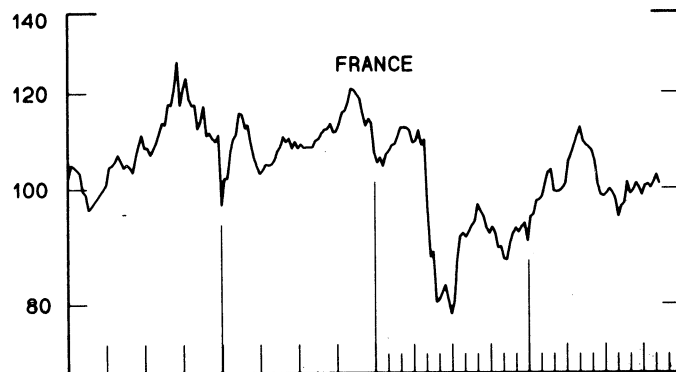
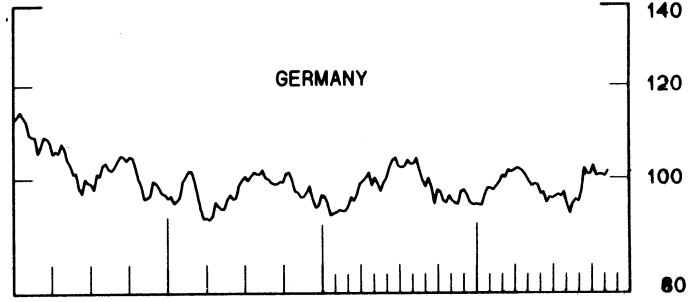
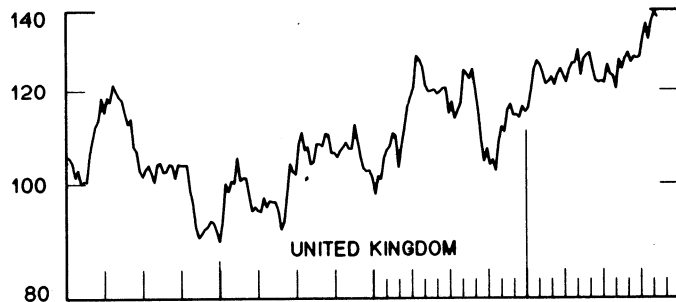
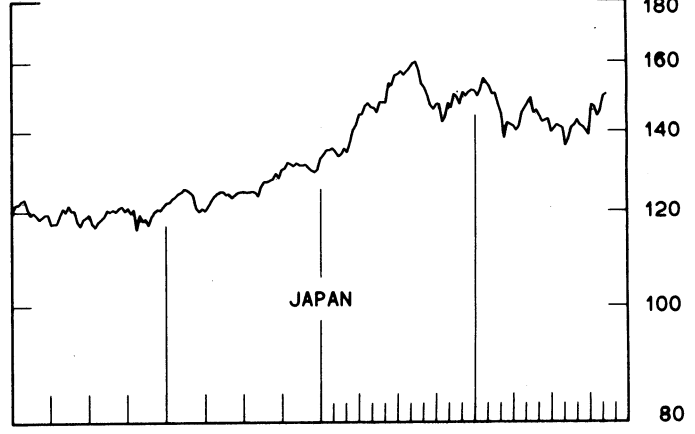
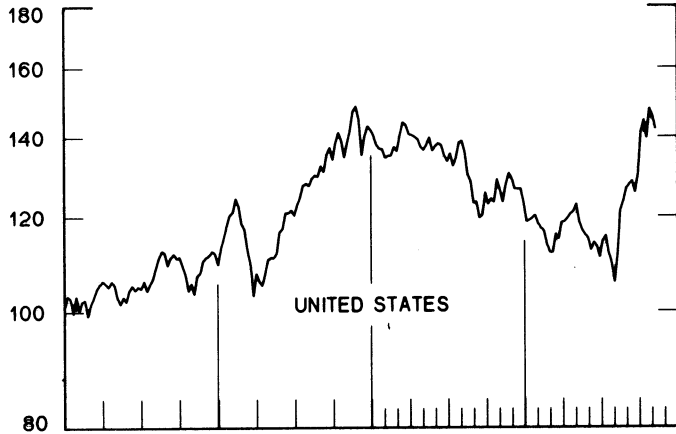


CHART 10
INDUSTRIAL STOCK INDICES
WEEKLY SERIES

RATIO SCALE
1969=100

RATIO SCALE
1969=100



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. 24	39.27
JAPANESE YEN	NOV. 24	0.38982
DUTCH GUILDER	NOV. 24	35.94
U.K. POUND	NOV. 24	160.18
CANADIAN DOLLAR	NOV. 24	81.61
FRENCH FRANC	NOV. 24	13.89
SWISS FRANC	NOV. 24	45.75
BELGIAN FRANC	NOV. 24	2.01860
ITALIAN LIRA	NOV. 24	0.06819

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	NOV. 24	110.47
JAPANESE YEN	NOV. 24	102.07
DUTCH GUILDER	NOV. 24	103.19
U.K. POUND	NOV. 24	64.79
CANADIAN DOLLAR	NOV. 24	81.34
FRENCH FRANC	NOV. 24	62.60
SWISS FRANC	NOV. 24	147.19
BELGIAN FRANC	NOV. 24	79.54
ITALIAN LIRA	NOV. 24	38.73

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

U.S. DOLLAR	NOV. 24	123.93
GERMAN MARK	NOV. 24	137.86
JAPANESE YEN	NOV. 24	123.62
DUTCH GUILDER	NOV. 24	123.88
U.K. POUND	NOV. 24	74.63
CANADIAN DOLLAR	NOV. 24	96.03
FRENCH FRANC	NOV. 24	71.61
SWISS FRANC	NOV. 24	177.08
BELGIAN FRANC	NOV. 24	93.88
ITALIAN LIRA	NOV. 24	43.21
SWEDISH KRONA	NOV. 24	68.70

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

CANADIAN DOLLAR	NOV. 24	-1.21
U.K. POUND	NOV. 24	0.66
GERMAN MARK	NOV. 24	2.74
FRENCH FRANC	NOV. 24	-8.53
SWISS FRANC	NOV. 24	5.96
DUTCH GUILDER	NOV. 24	3.15
JAPANESE YEN	NOV. 24	2.71
ITALIAN LIRA	NOV. 24	-14.86

Release Nov 6, 1982
Latest data for

LAST VALUE PLOTTED
 DATE VALUE

SERIES NAME

CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING

U.S. DOLLARS PER FINE OUNCE NOV. 24 410.35

CHART 4. CALL MONEY RATES

U.S. FEDERAL FUNDS	NOV. 24	8.91
OVERNIGHT EURO-DOLLAR DEPOSITS	NOV. 24	8.94
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	NOV. 19	9.00
CANADA	NOV. 12	11.84
GERMANY	NOV. 19	6.95
EURO-DM	NOV. 5	6.94
JAPAN	NOV. 19	6.69
FRANCE	NOV. 19	13.13
NETHERLANDS	JAN. 1	10.30
EURO-SWISS FRANC	NOV. 5	1.85

CHART 5. 3-MONTH INTEREST RATES

U.S. 90-DAY CD'S, SECONDARY MARKET	NOV. 24	8.87
GERMAN INTERBANK LOAN	NOV. 24	7.25
JAPANESE BANK LOANS & DISCOUNTS	NOV. 24	7.13
CANADIAN FINANCE PAPER	NOV. 24	10.88
INTERBANK STERLING	NOV. 24	9.23
SWISS INTERBANK LOAN	NOV. 24	3.90
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	NOV. 24	9.34

CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON

OVERNIGHT	NOV. 24	8.94
7-DAY	NOV. 24	9.15
1-MONTH	NOV. 24	9.29
* 3-MONTH	NOV. 24	9.70
6-MONTH	NOV. 24	9.94
* 1-YEAR	NOV. 24	10.14

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

OVERNIGHT EURO-DOLLAR DEPOSITS	NOV. 24	8.94
U.S. FEDERAL FUNDS	NOV. 24	8.91
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	NOV. 24	0.03
3-MONTH EURO-DOLLAR DEPOSIT RATE	NOV. 24	9.70
U.S. 90-DAY CD'S, SECONDARY MARKET	NOV. 24	8.87
DIFFERENTIAL	NOV. 24	0.83

SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	NOV. 24	9.70
INTERBANK STERLING (LONDON), COVERED	NOV. 24	9.90
DIFFERENTIAL	NOV. 24	-0.20
U.S. COMMERCIAL PAPER	NOV. 24	8.58
CANADIAN FINANCE PAPER, COVERED	NOV. 24	9.64
DIFFERENTIAL	NOV. 24	-1.06
EURO-DOLLAR DEPOSIT	NOV. 24	9.70
INTERBANK DM (FRANKFURT), COVERED	NOV. 24	10.04
DIFFERENTIAL	NOV. 24	-0.34
EURO-DOLLAR DEPOSIT	NOV. 24	9.70
SWISS INTERBANK, COVERED	NOV. 24	9.92
DIFFERENTIAL	NOV. 24	-0.22

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	NOV. 19	10.56
GERMANY	NOV. 5	8.10
JAPAN (MONTHLY)	OCT.	8.45
SWITZERLAND	NOV. 12	4.21
CANADA	OCT. 15	12.40
FRANCE	OCT. 8	15.70
NETHERLANDS	JAN. 1	11.12
UNITED KINGDOM	NOV. 12	9.42

U.S. CORPORATE

AAA BONDS	OCT.	12.12
EURO-DOLLAR BONDS	SEPT.	12.92

CHART 10. STOCK INDICES

UNITED STATES	NOV. 17	141.87
UNITED KINGDOM	NOV. 17	138.16
CANADA	NOV. 17	181.08
GERMANY	NOV. 17	101.45
SWITZERLAND	NOV. 17	89.37
NETHERLANDS	NOV. 17	89.96
FRANCE	NOV. 17	100.93
JAPAN	NOV. 17	150.00

FEDERAL RESERVE statistical release



H. 10 (512)

FOREIGN EXCHANGE RATES

NOVEMBER 30, 1982

FOR THE WEEK ENDING NOVEMBER 26, 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 buying rate in New York City for cable transfers payable in foreign currencies:

COUNTRY	MONETARY UNIT	(CURRENCY UNITS PER DOLLAR)				
		NOV. 22	NOV. 23	NOV. 24	NOV. 25	NOV. 26
ARGENTINA	PESO	39200.00	39200.00	39200.00		39200.00
*AUSTRALIA	DOLLAR	94.84	94.65	95.06		95.38
AUSTRIA	SCHILLING	17.830	17.950	17.810		17.790
BELGIUM	FRANC	49.440	49.700	49.300		49.000
BRAZIL	CRUZEIRO	233.57	233.57	233.57		237.25
CANADA	DOLLAR	1.2253	1.2263	1.2286		1.2382
CHILE	PESO	69.750	69.750	70.120		70.120
CHINA, P. R.	YUAN	1.9906	1.9906	1.9906		1.9906
COLOMBIA	PESO	68.510	68.510	68.700		68.700
DENMARK	KRONE	9.0000	8.9250	8.8500		8.8400
FINLAND	MARKKA	5.5140	5.5365	5.5140		5.5040
FRANCE	FRANC	7.1930	7.2075	7.1380		7.0850
GERMANY	D. MARK	2.5455	2.5492	2.5270	H	2.5065
GREECE	DRACHMA	72.400	72.900	72.450		72.650
HONG KONG	DOLLAR	6.6200	6.6800	6.6600		6.6900
INDIA	RUPEE	9.8500	9.8600	9.8500	O	9.8200
INDONESIA	RUPIAH	683.50	683.50	683.50		683.50
IRAN	RIAL	NA	NA	NA		NA
*IRELAND	POUND	133.00	132.65	133.80	L	134.80
ISRAEL	SHEKEL	31.440	31.440	31.650		31.650
ITALY	LIRA	1463.00	1469.00	1456.00		1452.00
JAPAN	YEN	254.65	257.05	250.70	I	250.20
MALAYSIA	DOLLAR	2.3645	2.3670	2.3650		2.3655
MEXICO	PESO	135.0000	133.5000	133.0000		136.0000
NETHERLANDS	GUILDER	2.7815	2.7895	2.7680	D	2.7575
*NEW ZEALAND	DOLLAR	71.350	71.200	71.500		71.500
NORWAY	KRONE	7.2275	7.2325	7.1800		7.1275
PERU	SOL	891.42	891.42	901.89	A	901.89
PHILIPPINES	PESO	8.8960	8.8960	8.9000		8.9000
PORTUGAL	ESCUDO	91.700	91.950	91.850		92.400
SINGAPORE	DOLLAR	2.2040	2.2110	2.2060	Y	2.2060
*SOUTH AFRICA	RAND	88.65	88.92	89.25		89.35
SOUTH KOREA	WON	745.65	745.65	745.65		745.65
SPAIN	PESETA	118.900	119.850	119.260		119.800
SRI LANKA	RUPEE	21.030	21.030	21.100		21.100
SWEDEN	KRONA	7.5425	7.5475	7.5150		7.4550
SWITZERLAND	FRANC	2.1920	2.1910	2.1655		2.1510
THAILAND	BAHT	23.000	23.000	23.000		23.000
*UNITED KINGDOM	POUND	159.40	159.72	159.55		159.25
VENEZUELA	BOLIVAR	4.3000	4.3000	4.2980		4.2980

* VALUE IN U.S. CENTS