Implied Volatility Rates

The implied volatility rates are averages of mid-level rates for bid and ask "at-money-quotations" on selected currencies at 11:00 a.m. on the last business day of the month.

Implied Volatility Rates for Foreign Currency Options*
March 31, 2008

Printer version

	1WK	1MO	2MO	3MO	6MO	1YR	2YR	3YR
EUR	11.8	11.5	11.3	11.2	10.6	10.3	9.9	9.4
JPY	18.0	17.1	15.9	15.0	13.3	12.1	11.0	10.7
CHF	14.1	13.4	12.8	12.3	11.4	10.8	10.3	9.8
GBP	9.8	9.9	9.9	9.9	9.8	9.8	9.6	9.5
CAD	12.1	12.1	12.0	11.9	11.8	11.7	11.4	11.3
AUD	14.0	14.0	14.0	13.9	13.8	13.7	13.2	12.9
GBPEUR	11.3	10.8	10.3	10.1	9.5	9.1	8.6	8.3
EURJPY	15.4	14.7	14.0	13.6	12.7	12.0	11.3	11.3

** This release provides survey ranges of implied volatility mid rates for the money options as of 11:00 a.m. The quotes are for contracts of at least $10 million with a prime counterparty.*

This information is based on data collected by the Federal Reserve Bank of New York from a sample of market participants and is intended only for informational purposes.

The data were obtained from sources believed to be reliable but this Bank does not guarantee their accuracy, completeness or correctness.

TOOLS

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Background information on the statistical release