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OF CHICAGO

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FEDERAL RESERVE
BANK OF CHICAGO

Selected Interest & Exchange Rates

Weekly Series of Charts

October 9, 1984

Prepared by the
FINANCIAL MARKETS
SECTION

DIVISION OF
INTERNATIONAL FINANCE

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

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SUBSCRIPTION RATES:

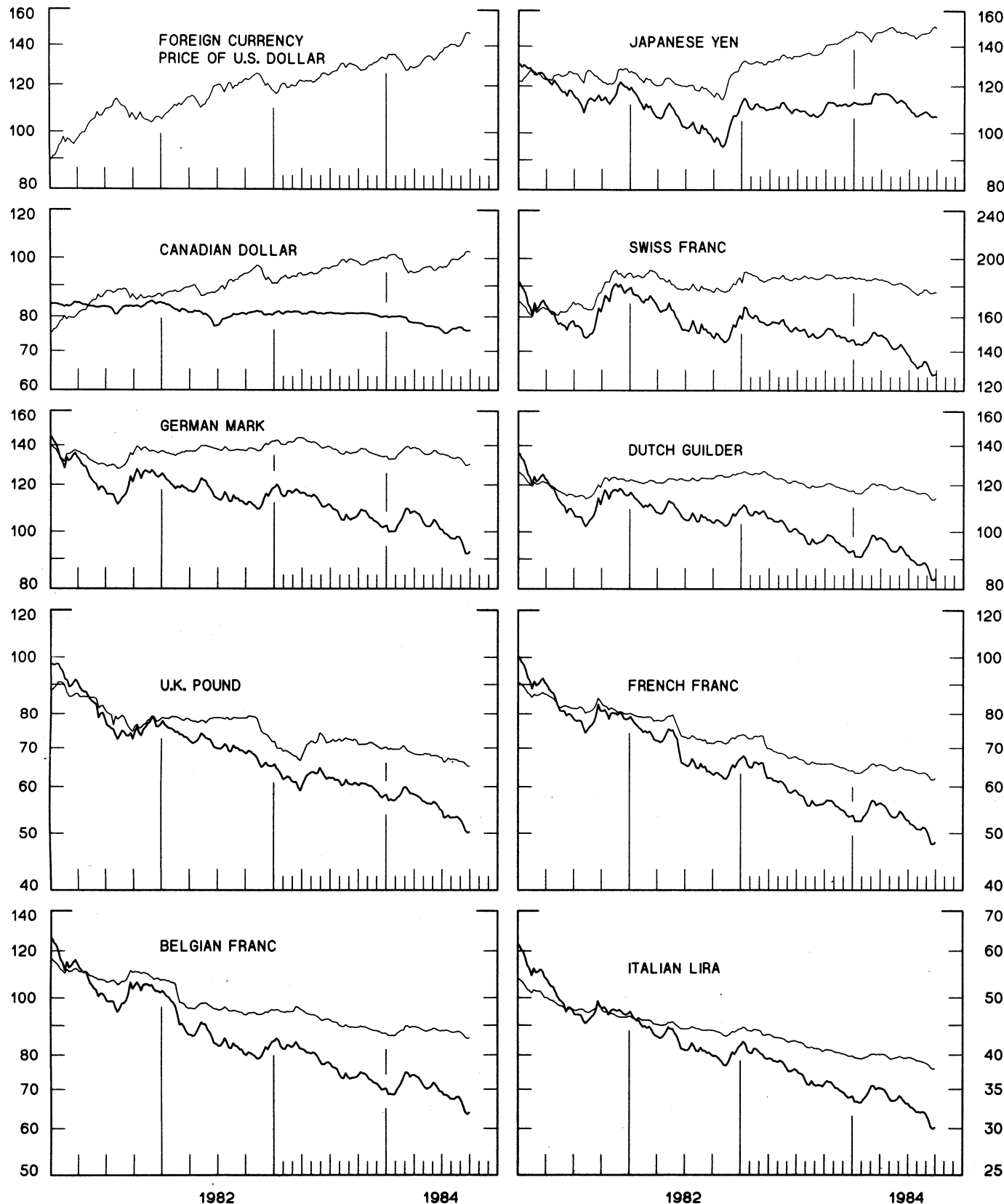
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SPOT EXCHANGE INDICES

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



3-MONTH FORWARD EXCHANGE RATES

PREMIUM (+) OR (-)
AVERAGES FOR WEEK ENDING WEDNESDAY

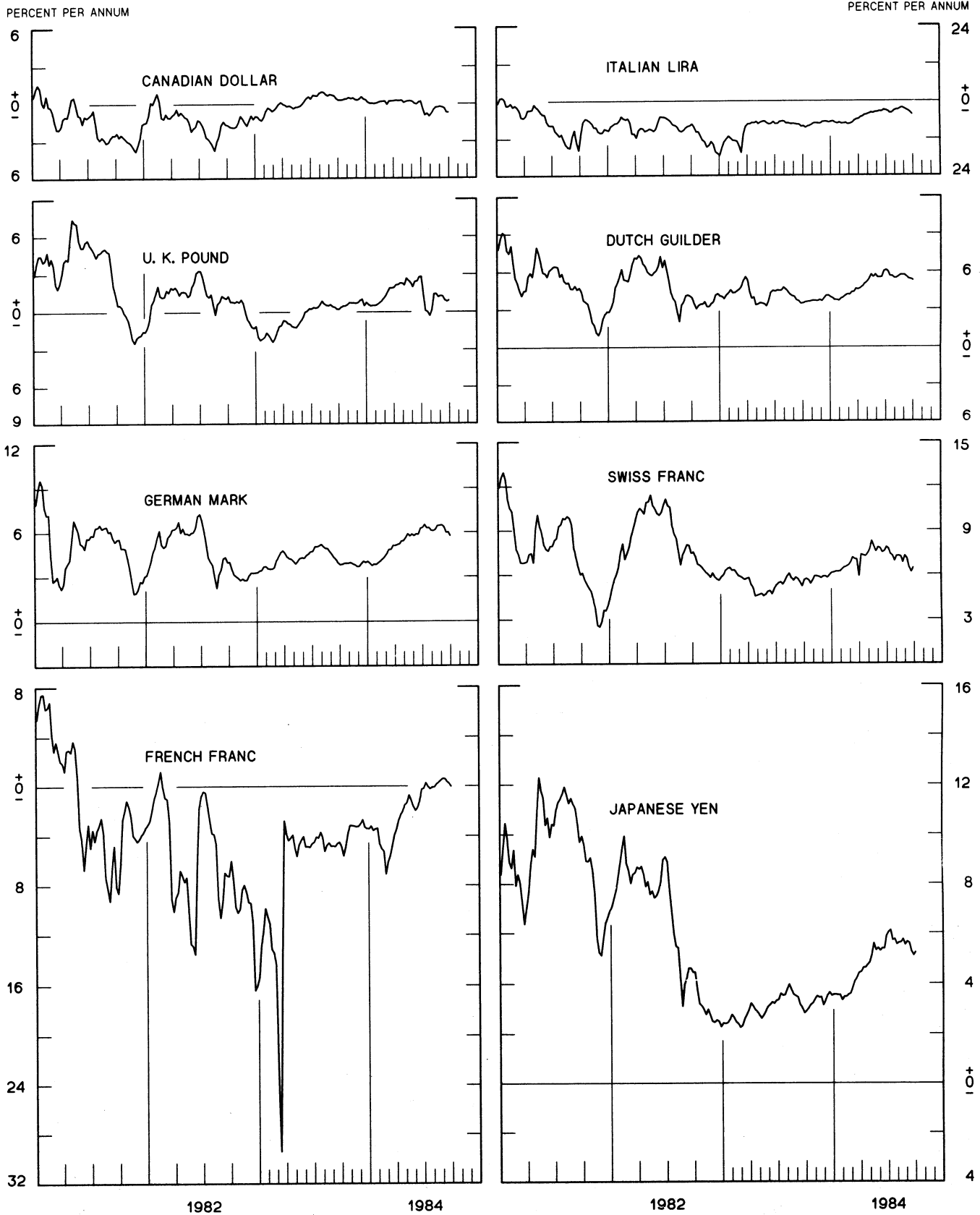


CHART 3
PRICE OF GOLD IN LONDON
AVERAGES FOR WEEK ENDING WEDNESDAY

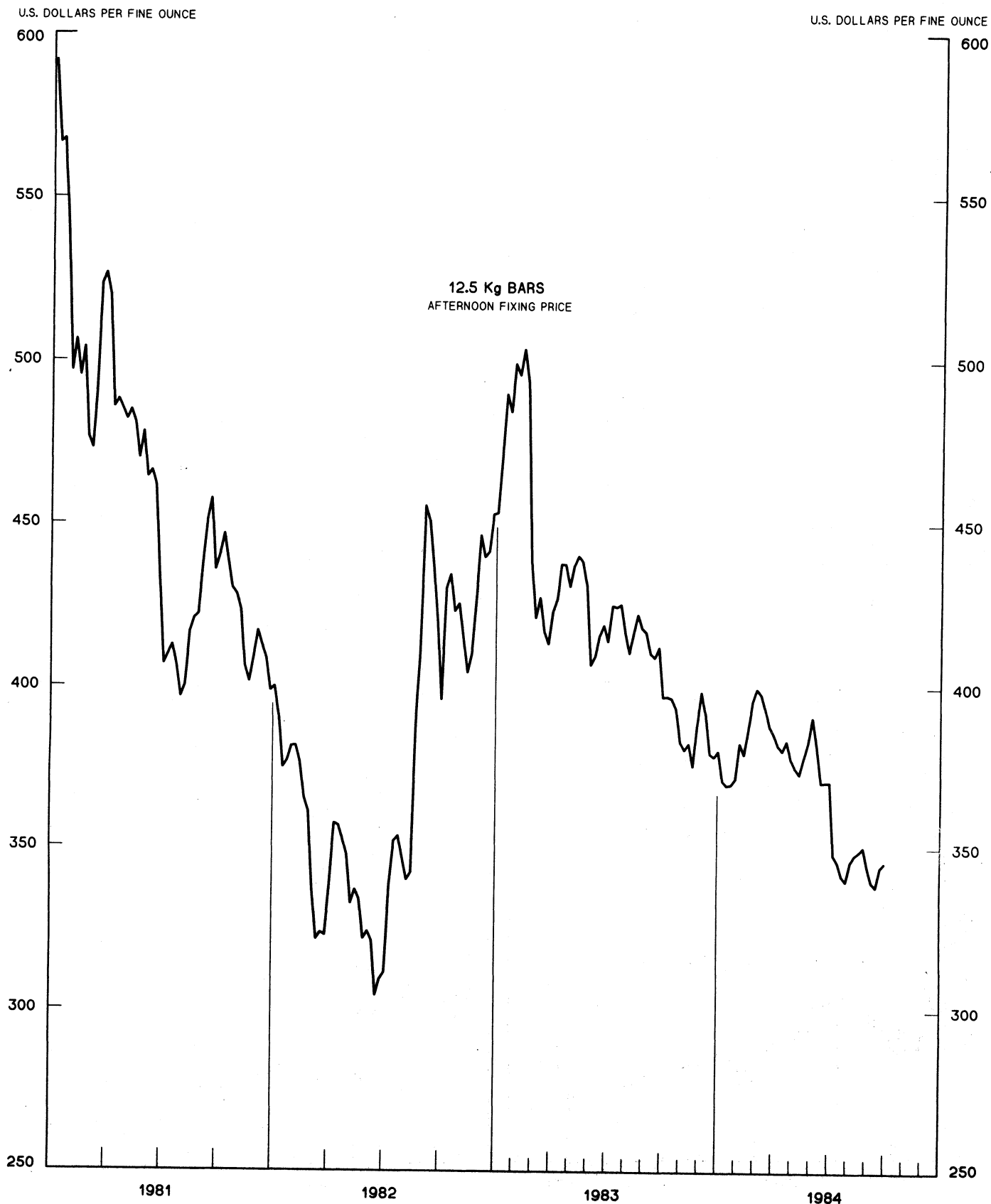


CHART 4
CALL MONEY RATES
 WEEKLY SERIES

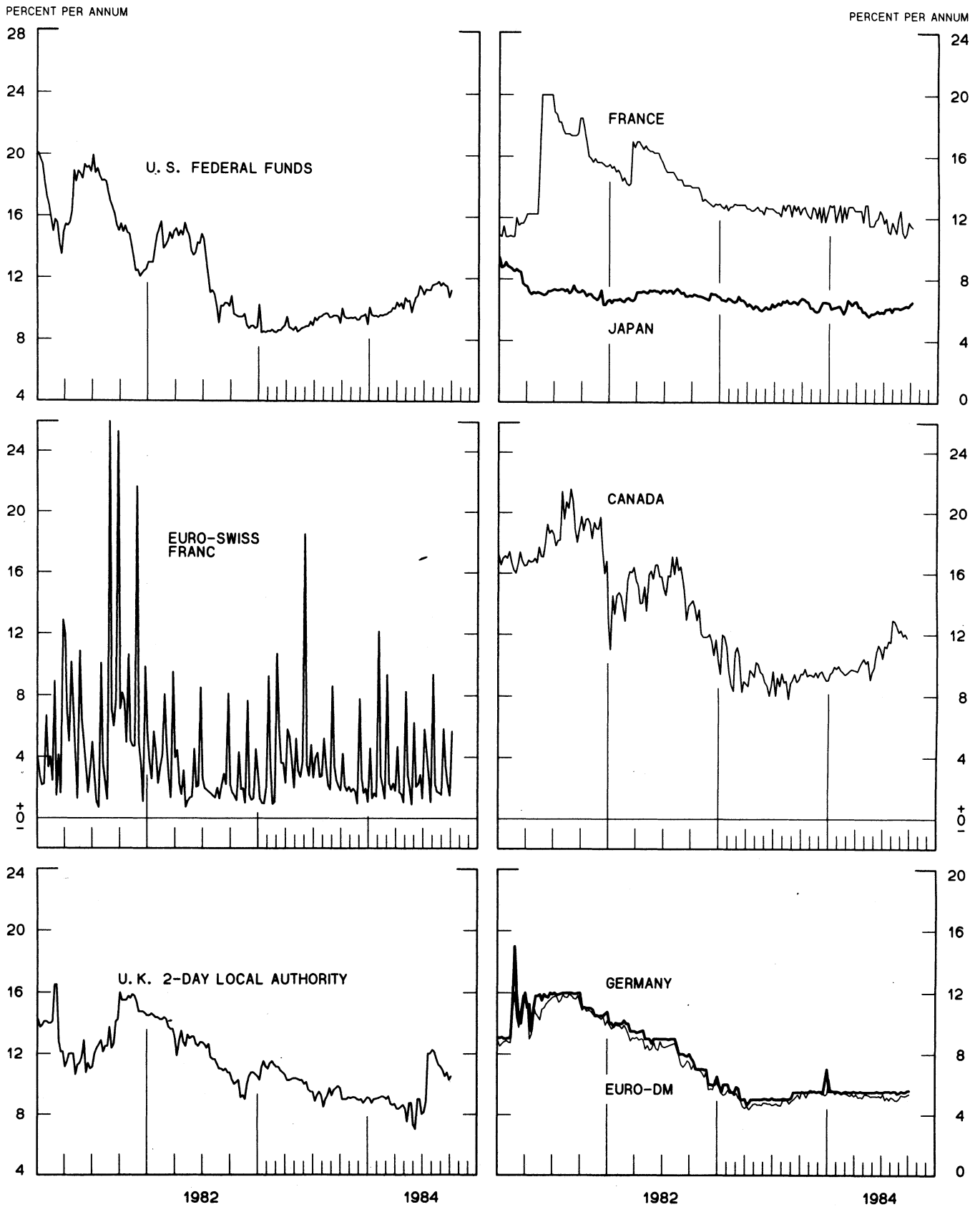
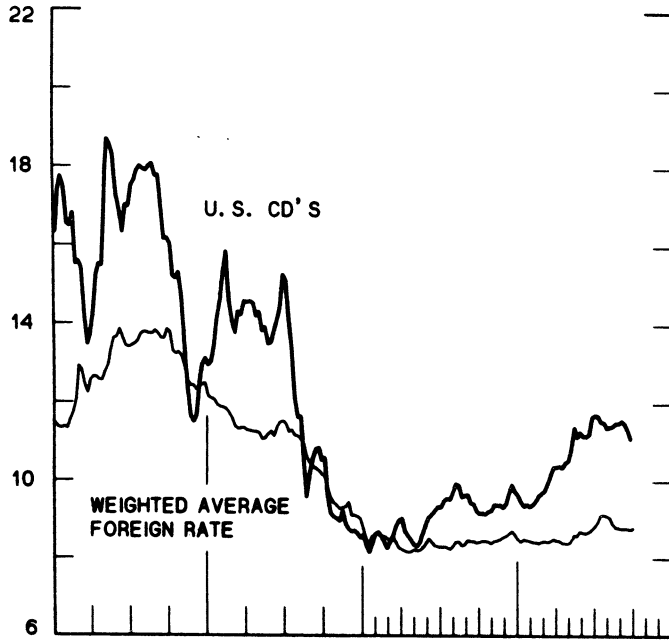


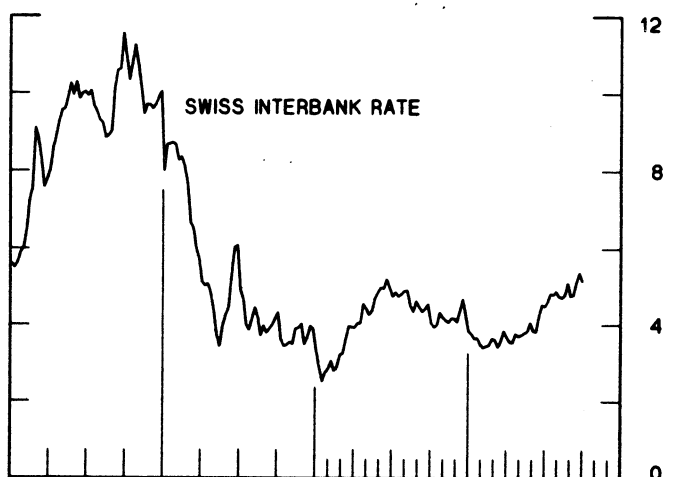
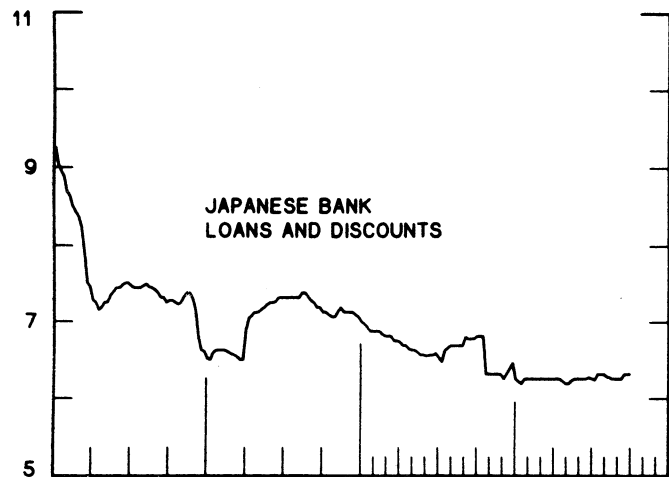
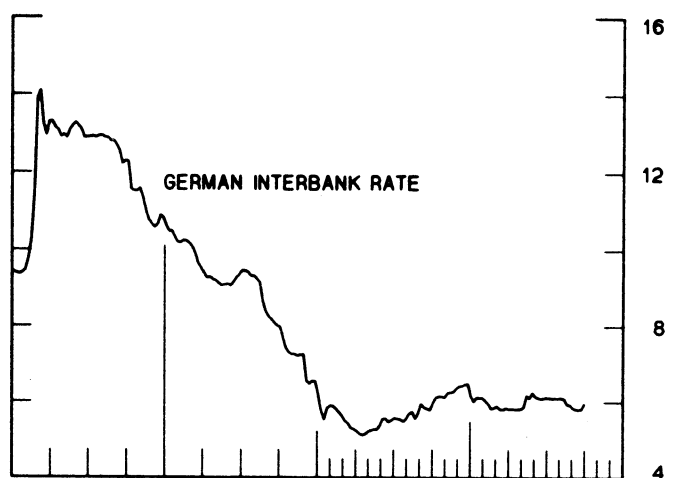
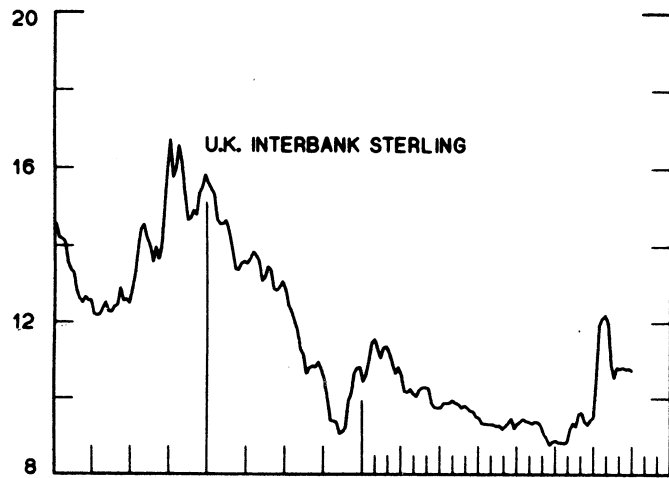
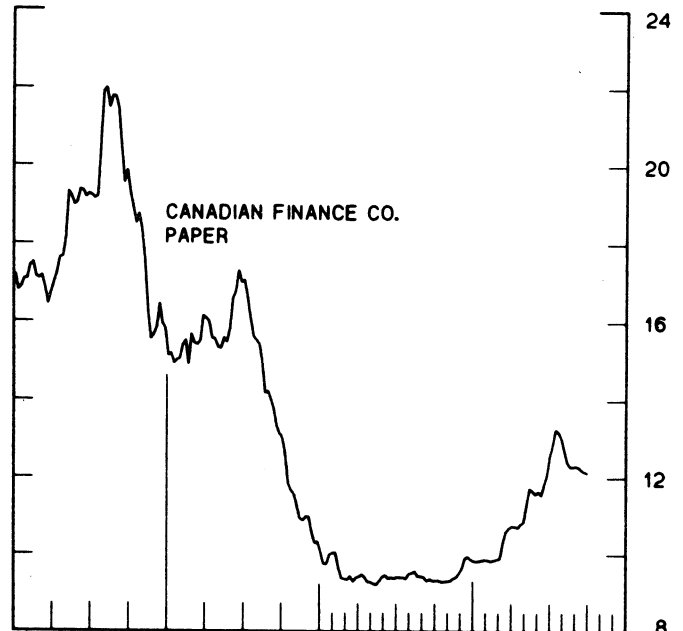
CHART 5
3-MONTH INTEREST RATES

WEEKLY SERIES

PERCENT PER ANNUM



PERCENT PER ANNUM



1982

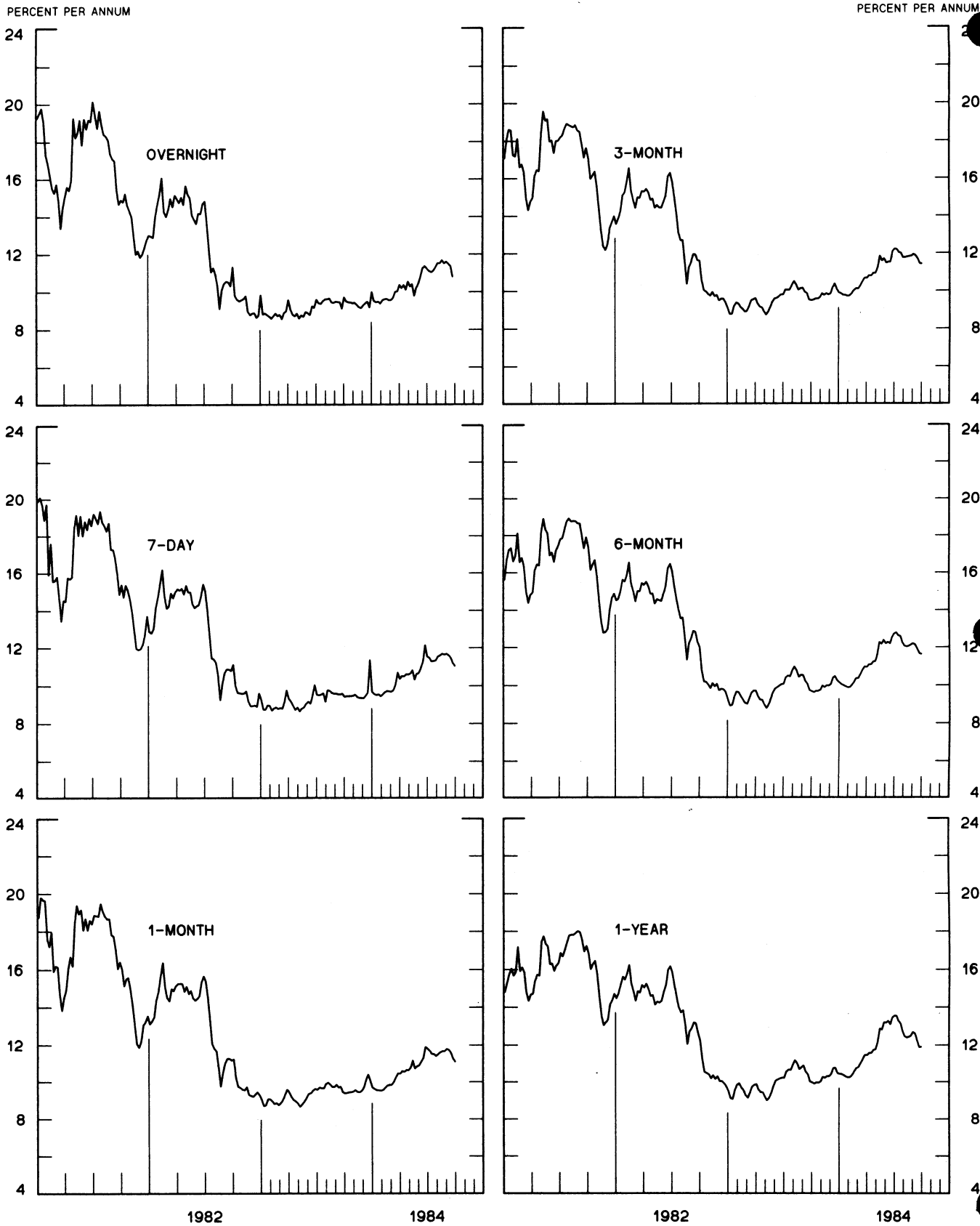
1984

1982

1984

EURO-DOLLAR DEPOSIT RATES LONDON

AVERAGES FOR WEEK ENDING WEDNESDAY

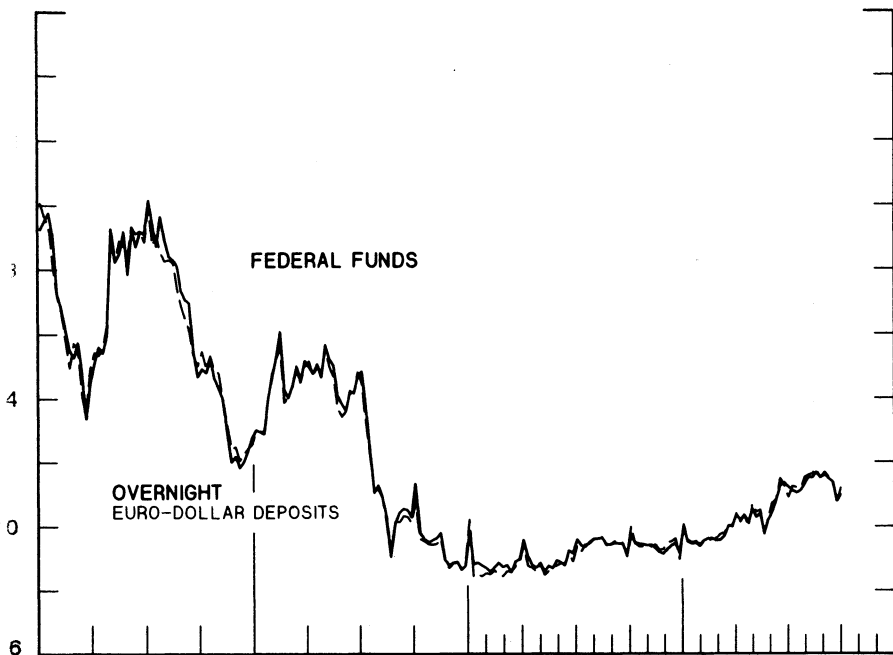


CHART

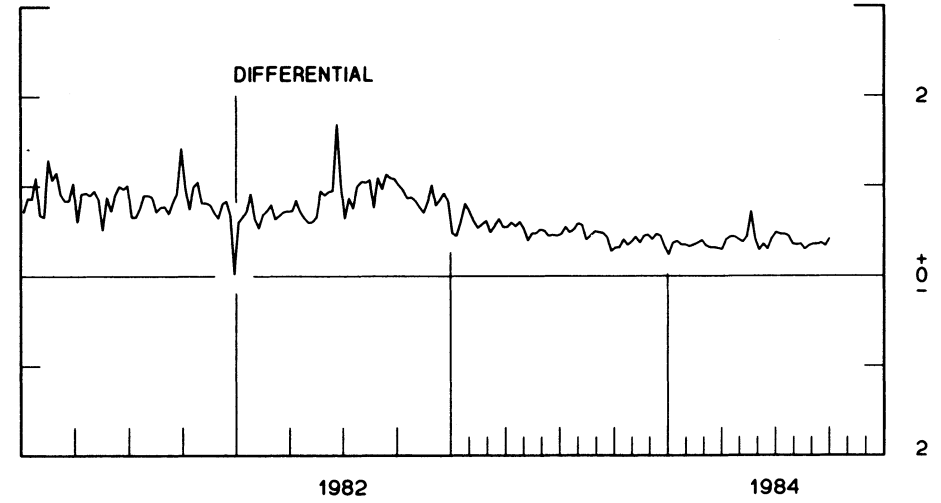
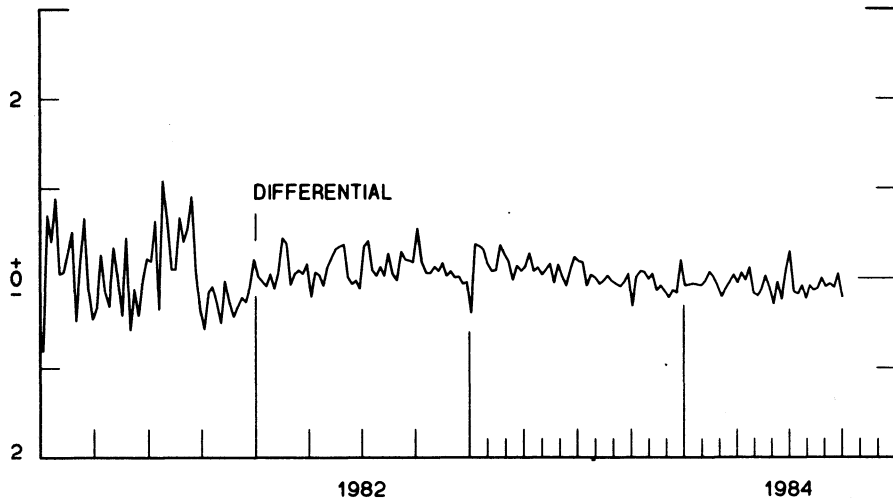
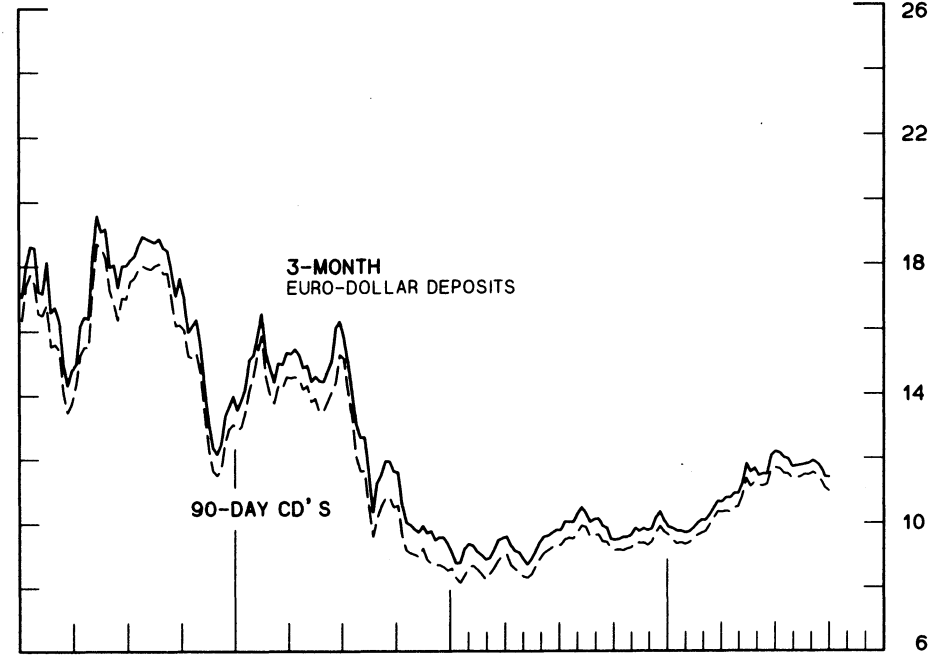
SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES

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

CENT PER ANNUM



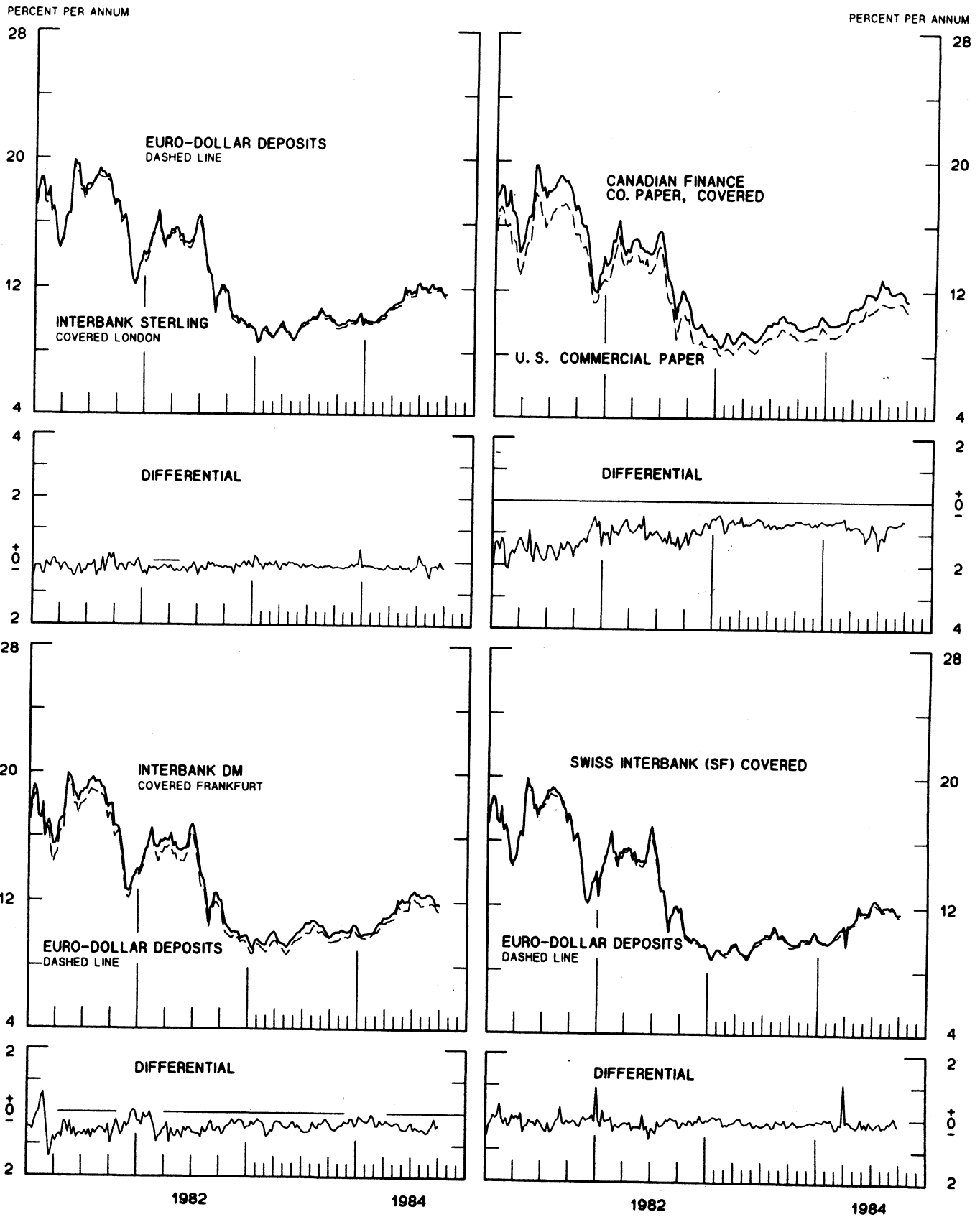
PERCENT PER ANNUM



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

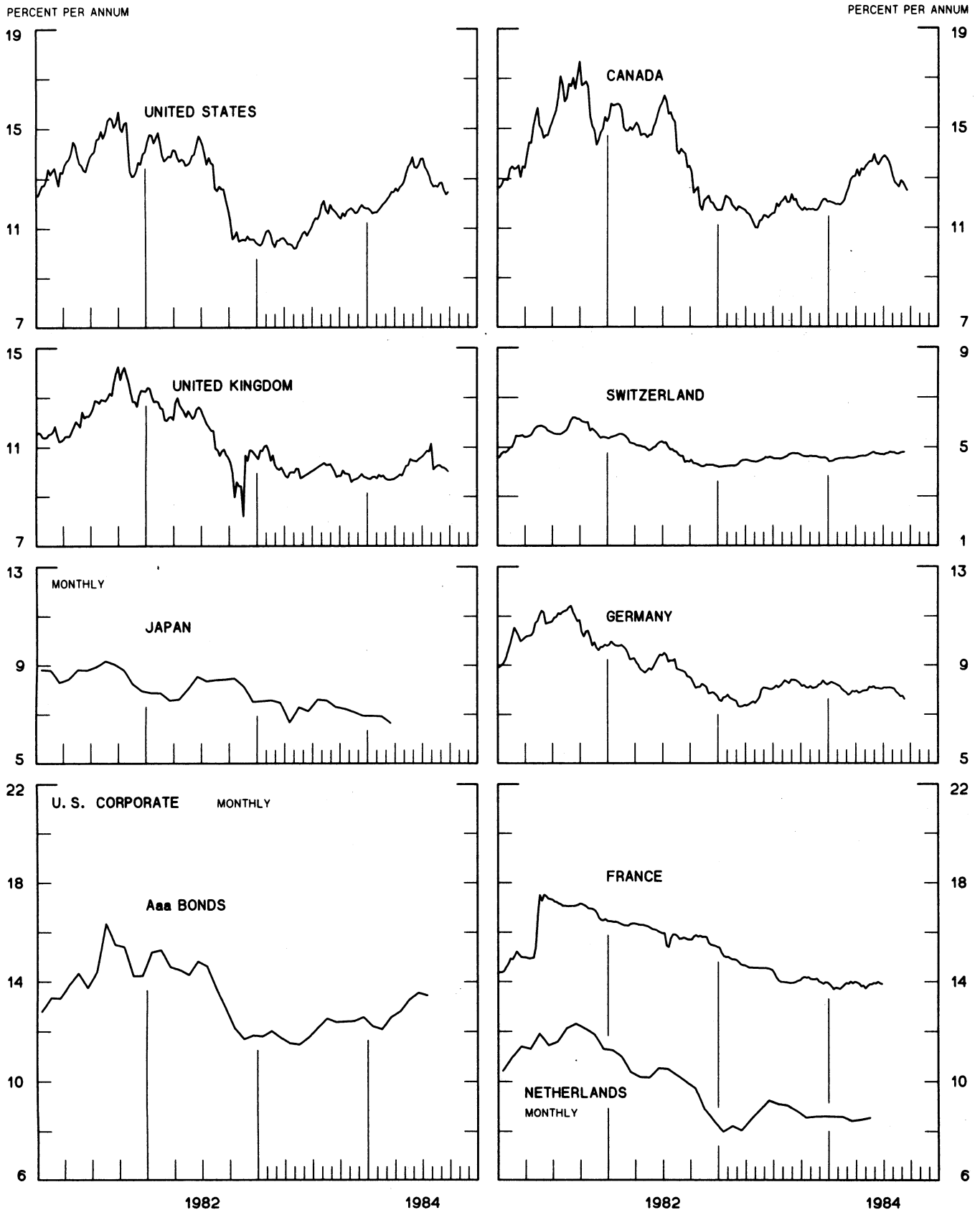
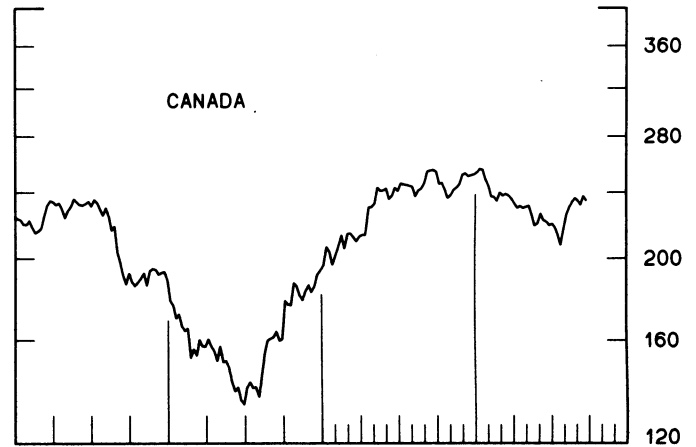
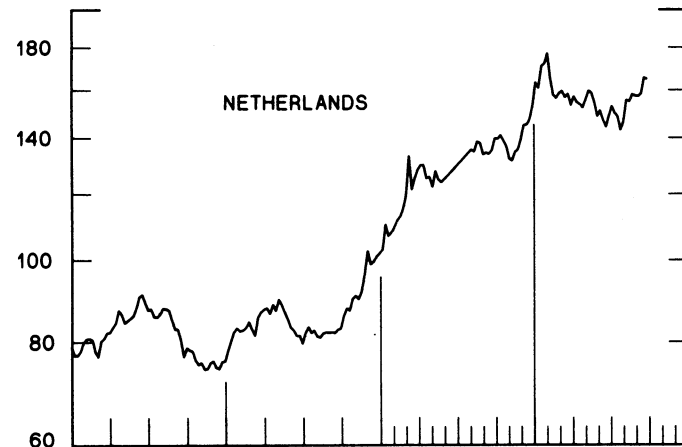
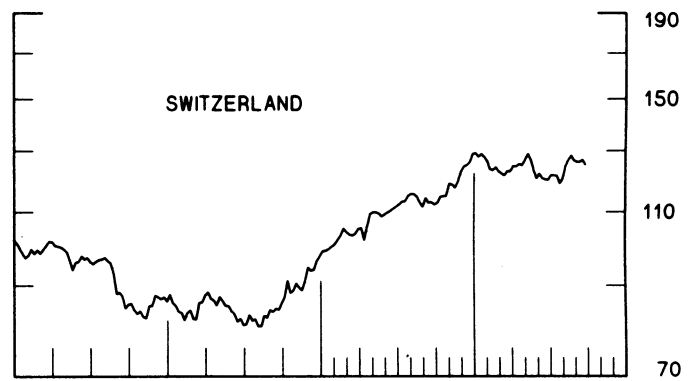
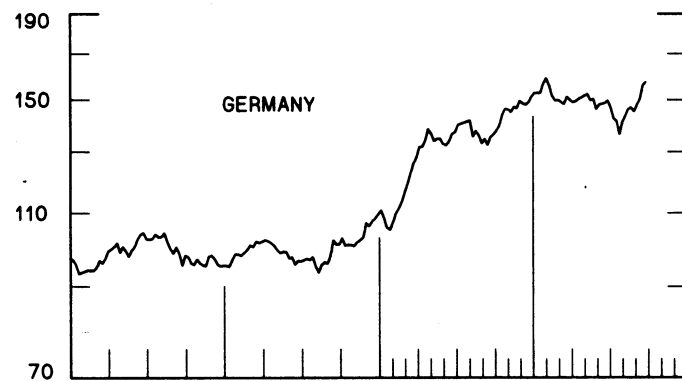
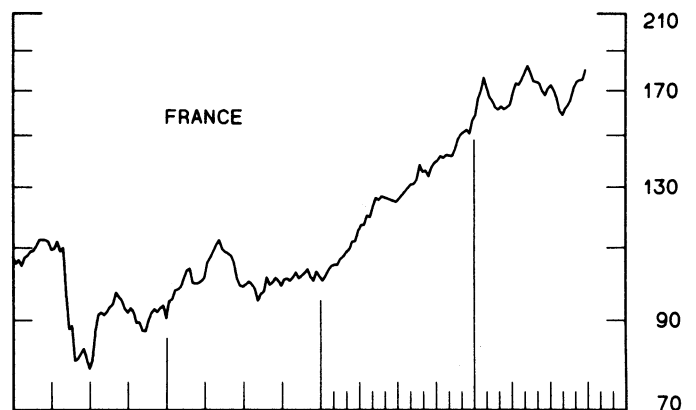
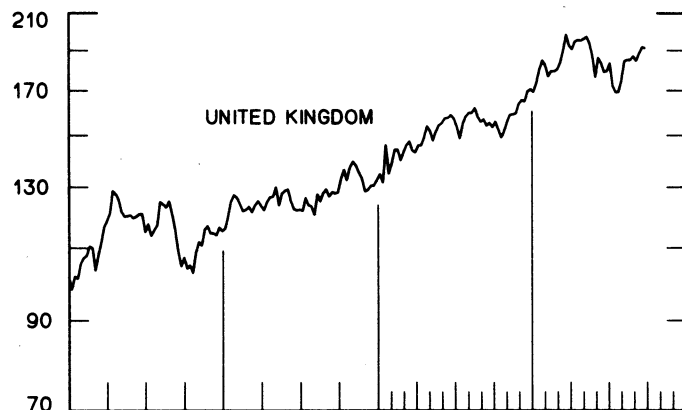
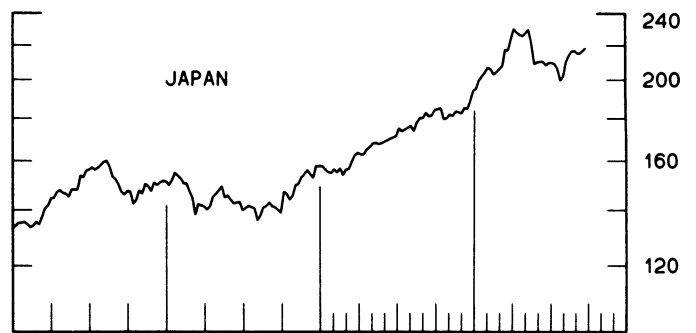
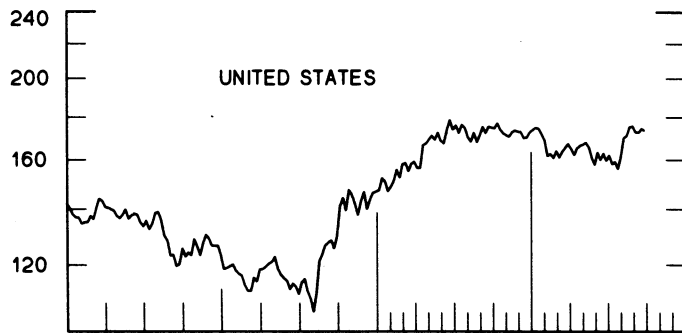


CHART 10
INDUSTRIAL STOCK INDICES
WEEKLY SERIES

RATIO SCALE
1969=100

RATIO SCALE
1969=100



1982

1984

1982

1984

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. 3	32.84
JAPANESE YEN	OCT. 3	0.40646
DUTCH GUILDER	OCT. 3	29.15
U.K. POUND	OCT. 3	124.14
CANADIAN DOLLAR	OCT. 3	75.99
FRENCH FRANC	OCT. 3	10.70
SWISS FRANC	OCT. 3	39.79
BELGIAN FRANC	OCT. 3	1.62065
ITALIAN LIRA	OCT. 3	0.05295
SWEDISH KRONA	OCT. 3	11.59

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	OCT. 3	92.38
JAPANESE YEN	OCT. 3	106.42
DUTCH GUILDER	OCT. 3	83.68
U.K. POUND	OCT. 3	50.21
CANADIAN DOLLAR	OCT. 3	75.74
FRENCH FRANC	OCT. 3	48.23
SWISS FRANC	OCT. 3	128.02
BELGIAN FRANC	OCT. 3	63.86
ITALIAN LIRA	OCT. 3	30.08

WEIGHTED AVERAGE EXCHANGE VALUE INDICES, MAR 1973 = 100
(6-10 COUNTRIES PLUS SWITZERLAND)

U.S. DOLLAR	OCT. 3	146.52
GERMAN MARK	OCT. 3	130.31
JAPANESE YEN	OCT. 3	150.13
DUTCH GUILDER	OCT. 3	113.98
U.K. POUND	OCT. 3	65.14
CANADIAN DOLLAR	OCT. 3	102.48
FRENCH FRANC	OCT. 3	62.01
SWISS FRANC	OCT. 3	175.66
BELGIAN FRANC	OCT. 3	85.59
ITALIAN LIRA	OCT. 3	37.92
SWEDISH KRONA	OCT. 3	68.45

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

CANADIAN DOLLAR	OCT. 3	-0.73
U.K. POUND	OCT. 3	0.89
GERMAN MARK	OCT. 3	5.72
FRENCH FRANC	OCT. 3	-0.08
SWISS FRANC	OCT. 3	6.41
DUTCH GUILDER	OCT. 3	5.23
JAPANESE YEN	OCT. 3	5.23
ITALIAN LIRA	OCT. 3	-4.54

SERIES NAME	LAST VALUE PLOTTED	
	DATE	VALUE
CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING		
U.S. DOLLARS PER FINE OUNCE	OCT. 3	345.63
CHART 4. CALL MONEY RATES		
U.S. FEDERAL FUNDS	OCT. 3	11.20
OVERNIGHT EURO-DOLLAR DEPOSITS	OCT. 3	10.99
U.K.	OCT. 5	10.50
CANADA	SEPT. 21	11.77
GERMANY	OCT. 5	5.60
EURO-DM	OCT. 5	5.40
JAPAN	OCT. 5	6.50
FRANCE	OCT. 5	11.38
NETHERLANDS	JAN. 1	10.30
EURO-SWISS FRANC	OCT. 5	5.67
CHART 5. 3-MONTH INTEREST RATES		
U.S. 90-DAY CD'S, SECONDARY MARKET	OCT. 3	10.99
GERMAN INTERBANK LOAN	OCT. 3	5.96
JAPANESE BANK LOANS & DISCOUNTS	OCT. 3	6.31
CANADIAN FINANCE PAPER	OCT. 3	12.12
INTERBANK STERLING	OCT. 3	10.73
SWISS INTERBANK LOAN	OCT. 3	5.13
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	OCT. 3	8.80
CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON		
OVERNIGHT	OCT. 3	10.99
7-DAY	OCT. 3	11.01
1-MONTH	OCT. 3	11.09
3-MONTH	OCT. 3	11.41
6-MONTH	OCT. 3	11.61
1-YEAR	OCT. 3	11.90
CHART 7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES		
OVERNIGHT EURO-DOLLAR DEPOSITS	OCT. 3	10.99
U.S. FEDERAL FUNDS	OCT. 3	11.20
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	OCT. 3	-0.21
3-MONTH EURO-DOLLAR DEPOSIT RATE	OCT. 3	11.41
U.S. 90-DAY CD'S, SECONDARY MARKET	OCT. 3	10.99
DIFFERENTIAL	OCT. 3	0.42

SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	OCT. 3	11.41
INTERBANK STERLING (LONDON), COVERED	OCT. 3	11.64
DIFFERENTIAL	OCT. 3	-0.23
U.S. COMMERCIAL PAPER	OCT. 3	10.73
CANADIAN FINANCE PAPER, COVERED	OCT. 3	11.37
DIFFERENTIAL	OCT. 3	-0.64
EURO-DOLLAR DEPOSIT	OCT. 3	11.41
INTERBANK DM (FRANKFURT), COVERED	OCT. 3	11.77
DIFFERENTIAL	OCT. 3	-0.36
EURO-DOLLAR DEPOSIT	OCT. 3	11.41
SWISS INTERBANK, COVERED	OCT. 3	11.62
DIFFERENTIAL	OCT. 3	-0.21

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	SEPT. 28	12.46
GERMANY	SEPT. 14	7.59
JAPAN (MONTHLY)	MARCH	6.64
SWITZERLAND	SEPT. 14	4.79
CANADA	SEPT. 21	12.48
FRANCE	JUNE 29	13.90
NETHERLANDS (MONTHLY)	MAY	8.52
UNITED KINGDOM	SEPT. 28	10.01

U.S. CORPORATE

AAA BONDS	JULY	13.44
EURO-DOLLAR BONDS	NOV.	10.29

CHART 10. STOCK INDICES

UNITED STATES	SEPT. 26	173.50
UNITED KINGDOM	SEPT. 26	191.05
CANADA	SEPT. 26	234.38
GERMANY	SEPT. 26	157.24
SWITZERLAND	SEPT. 26	124.96
NETHERLANDS	SEPT. 26	164.66
FRANCE	SEPT. 26	180.12
JAPAN	SEPT. 26	218.04

FEDERAL RESERVE statistical release



OCTOBER 5, 1984

H.10 (512)

FOREIGN EXCHANGE RATES

FOR THE WEEK ENDING OCTOBER 5, 1984

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 rates in New York City for cable transfers payable in foreign currencies:

COUNTRY	MONETARY UNIT	(CURRENCY UNITS PER DOLLAR)				
		OCT. 1	OCT. 2	OCT. 3	OCT. 4	OCT. 5
*AUSTRALIA	DOLLAR	83.20	83.20	83.37	83.23	83.30
AUSTRIA	SCHILLING	21.480	21.390	21.200	21.340	21.410
BELGIUM	FRANC	62.050	61.740	61.200	61.450	61.780
BRAZIL	CRUZEIRO	2329.00	2329.00	2368.00	2368.00	2368.00
CANADA	DOLLAR	1.3172	1.3146	1.3119	1.3143	1.3187
CHINA, P. R.	YUAN	2.6055	2.6055	2.5820	2.6079	2.6079
DENMARK	KRONE	11.0550	11.0190	10.9225	10.9800	11.0370
FINLAND	MARKKA	6.3650	6.3300	6.2825	6.3240	6.3305
FRANCE	FRANC	9.3850	9.3350	9.2600	9.2950	9.3625
GERMANY	D. MARK	3.0615	3.0420	3.0160	3.0275	3.0500
GREECE	DRACHMA	126.500	125.250	125.300	125.600	124.800
HONG KONG	DOLLAR	7.8130	7.8200	7.8165	7.8180	7.8180
INDIA	RUPEE	11.9500	11.9200	11.8700	11.9000	11.9200
IRELAND	POUND	101.30	101.65	102.65	101.95	101.45
ISRAEL	SHEKEL	NA	NA	NA	NA	NA
ITALY	LIRA	1897.00	1887.00	1870.00	1882.00	1889.00
JAPAN	YEN	246.40	246.00	245.75	246.20	246.95
MALAYSIA	RINGGIT	2.3710	2.3770	2.3780	2.4025	2.4400
MEXICO	PESO	200.5000	199.7500	200.0000	200.5000	200.6500
NETHERLANDS	GUILDER	3.4435	3.4305	3.4000	3.4180	3.4380
*NEW ZEALAND	DOLLAR	48.700	48.750	48.950	48.800	48.790
NORWAY	KRONE	8.8300	8.8130	8.7525	8.7850	8.8190
PHILIPPINES	PESO	NA	NA	NA	NA	NA
PORTUGAL	ESCUDO	161.250	162.500	162.500	162.500	161.500
SINGAPORE	DOLLAR	2.1675	2.1650	2.1655	2.1700	2.1675
*SOUTH AFRICA	RAND	59.50	59.50	60.20	59.43	59.20
SOUTH KOREA	WON	817.30	818.30	818.30	817.30	818.30
SPAIN	PESETA	171.250	171.370	169.650	170.750	170.750
SRI LANKA	RUPEE	25.813	25.783	25.753	25.783	25.783
SWEDEN	KRONA	8.6450	8.6215	8.5850	8.6100	8.6460
SWITZERLAND	FRANC	2.5230	2.5095	2.4950	2.5080	2.5210
TAIWAN	DOLLAR	39.210	39.180	39.160	39.140	39.120
THAILAND	BAHT	23.020	23.020	23.020	23.020	23.020
*UNITED KINGDOM	POUND	123.75	124.00	124.95	124.70	123.75
VENEZUELA	BOLIVAR	NA	NA	NA	NA	NA
MEMO:						
*UNITED STATES	DOLLAR	147.05	146.45	145.49	146.01	146.83

*INDEX OF WEIGHTED AVERAGE EXCHANGE VALUE OF U.S. DOLLAR AGAINST CURRENCIES OF OTHER G-11 COUNTRIES. MARCH 1973 = 100. WEIGHTS ARE 1972-76 GLOBAL TRADE OF EACH OF THE 10 COUNTRIES. SERIES REVISED AS OF AUGUST 1978. FOR DESCRIPTION AND EACH DATA, SEE "INDEX OF THE WEIGHTED-AVERAGE EXCHANGE VALUE OF THE U.S. DOLLAR: REVISION" ON PAGE 700 OF THE AUGUST 1978 FEDERAL RESERVE PULLETIN.

*VALUE IS U. S. CENTS