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OF CHICAGO

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FEDERAL RESERVE  
BANK OF CHICAGO

# Selected Interest & Exchange Rates

## Weekly Series of Charts

October 15, 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:**

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

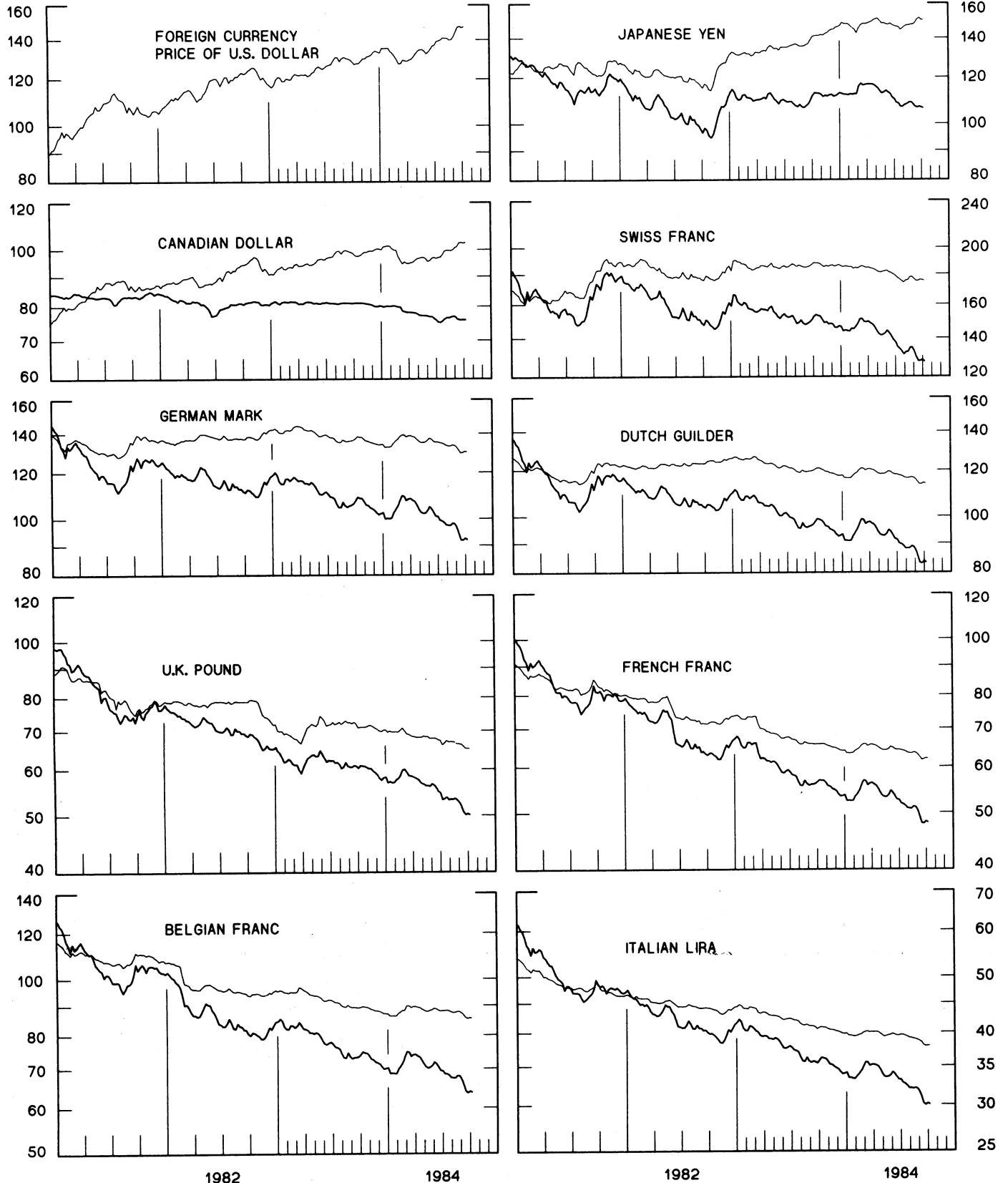


CHART 2  
**3-MONTH FORWARD EXCHANGE RATES**

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

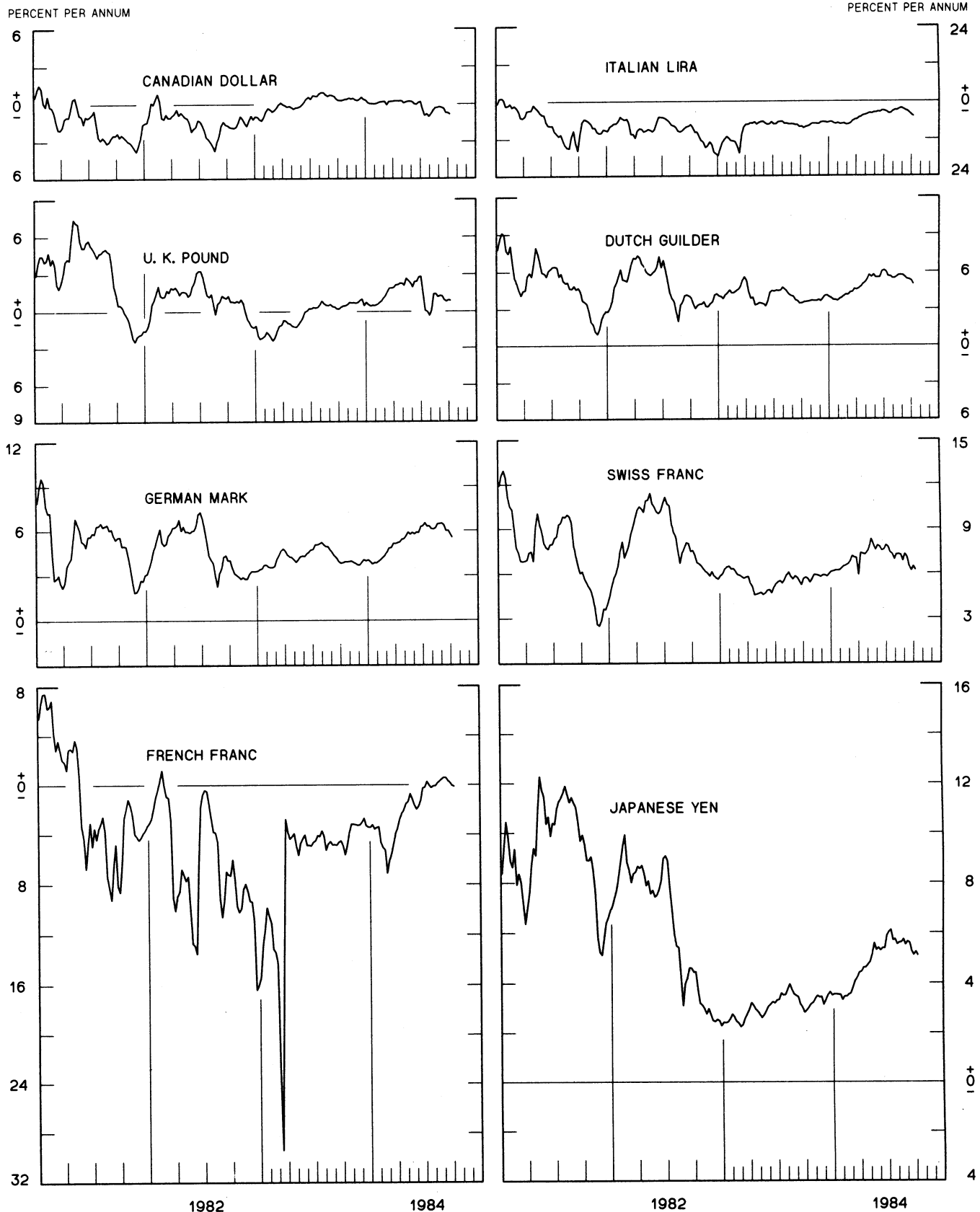


CHART 3  
PRICE OF GOLD IN LONDON  
AVERAGES FOR WEEK ENDING WEDNESDAY

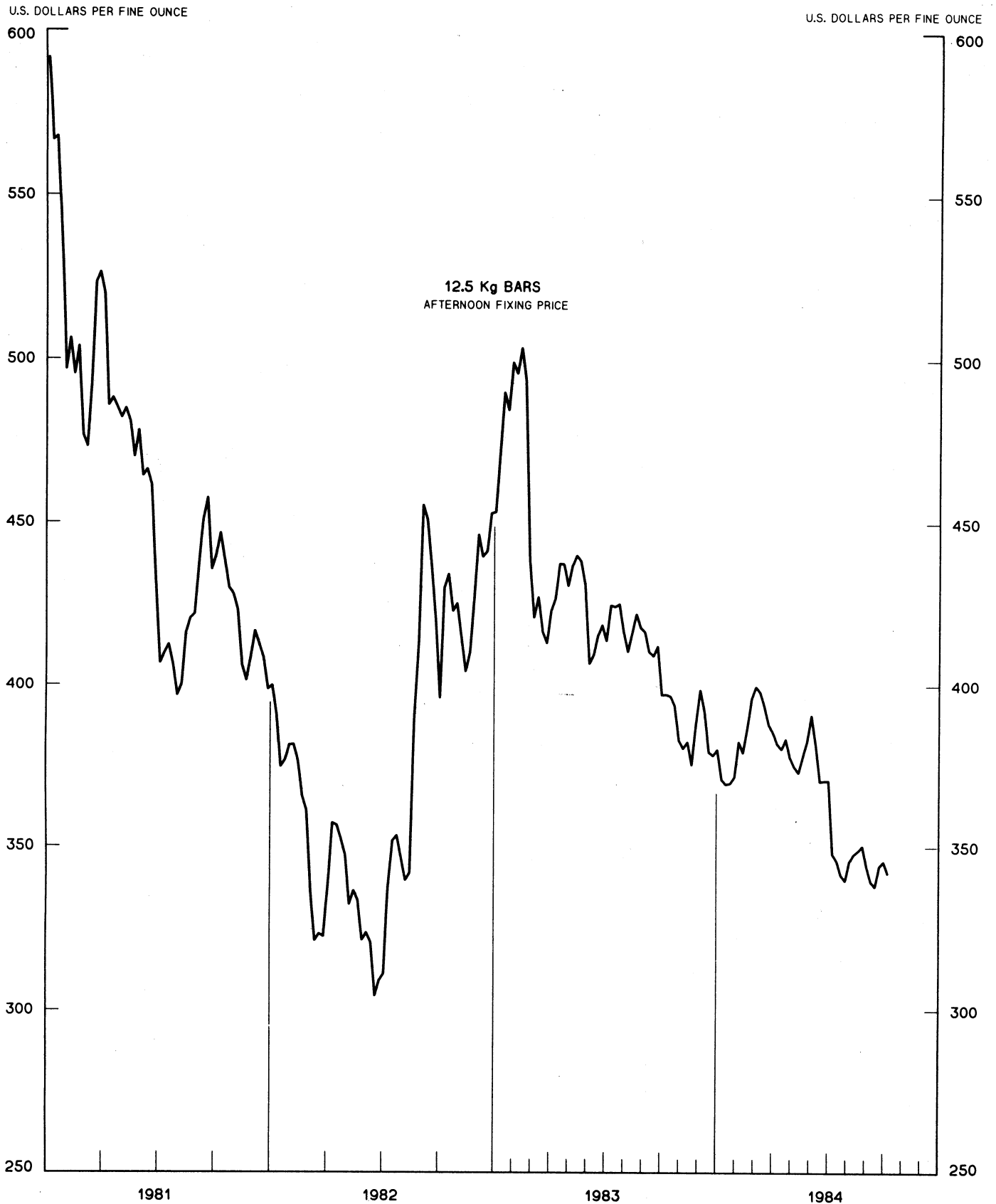


CHART 4  
**CALL MONEY RATES**  
 WEEKLY SERIES

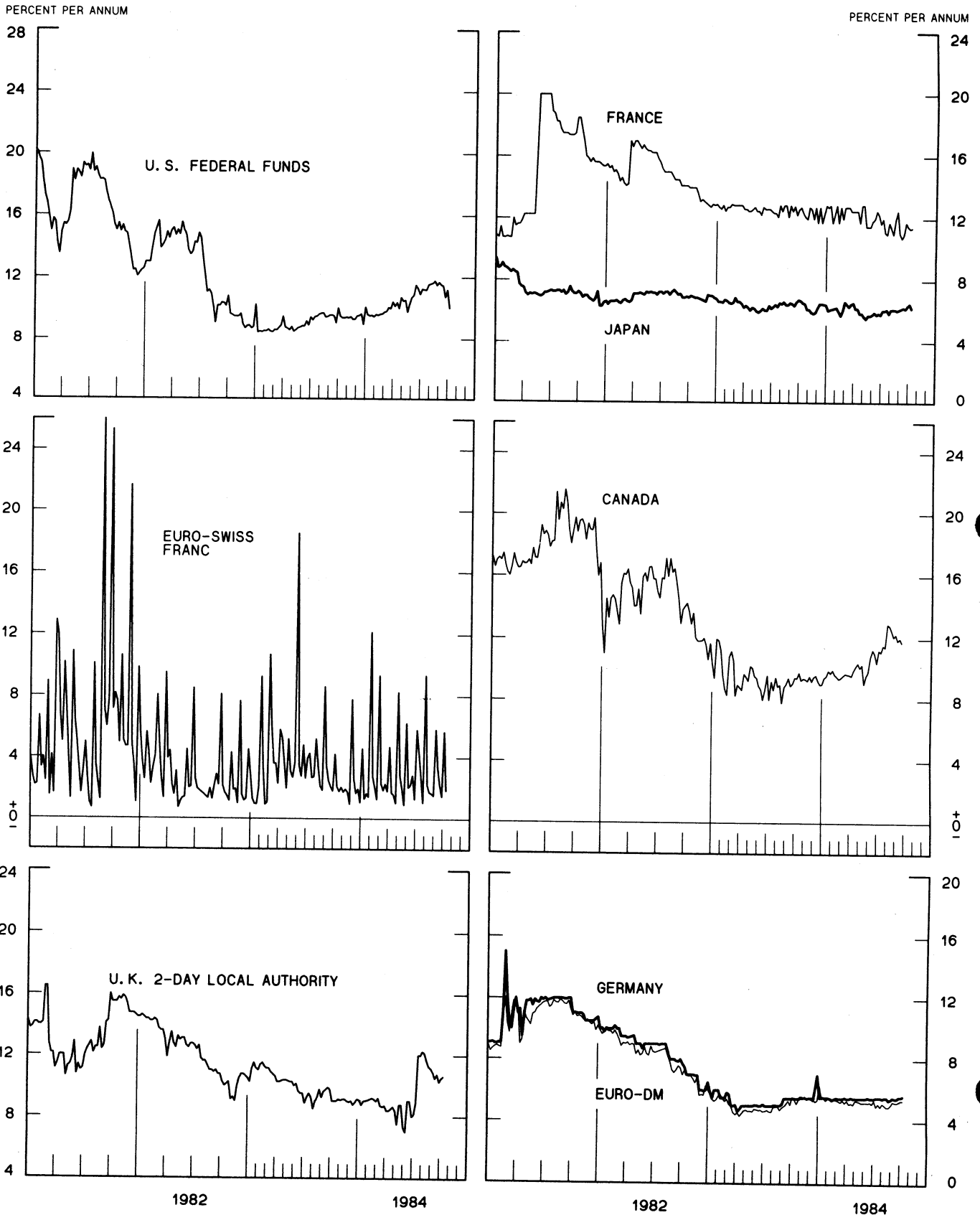
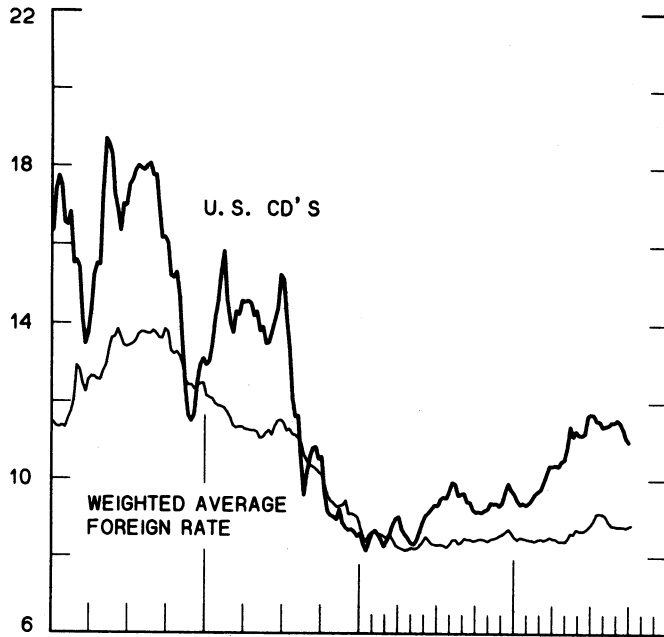
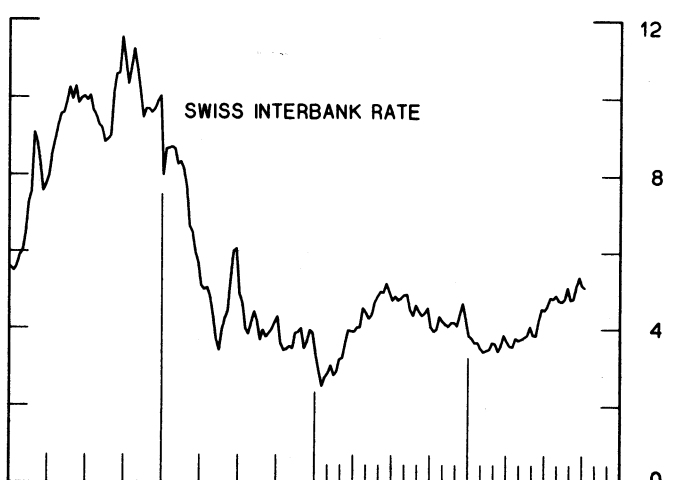
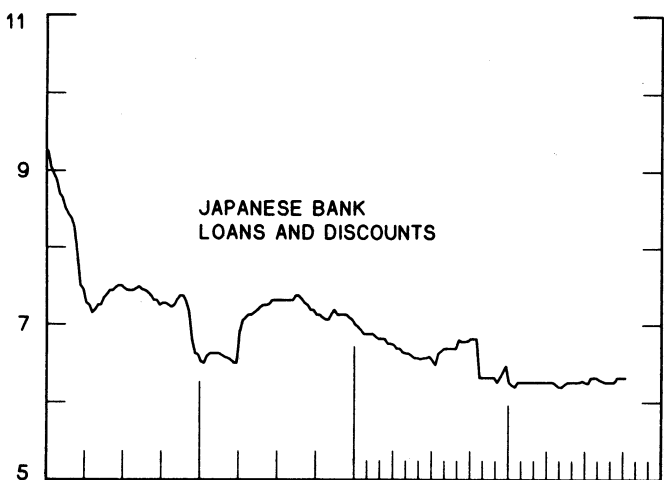
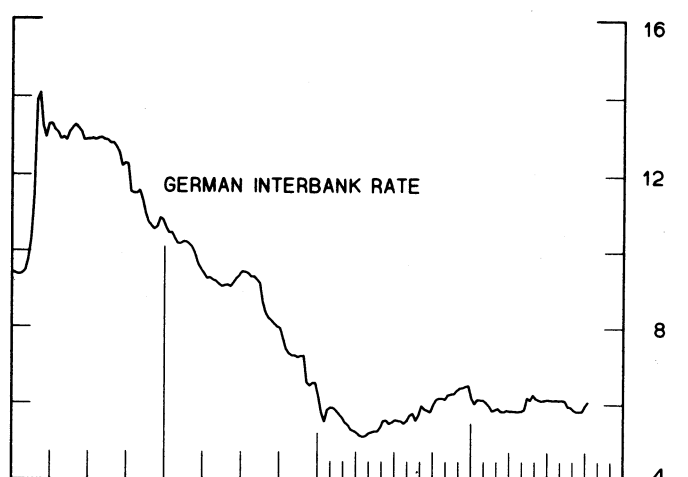
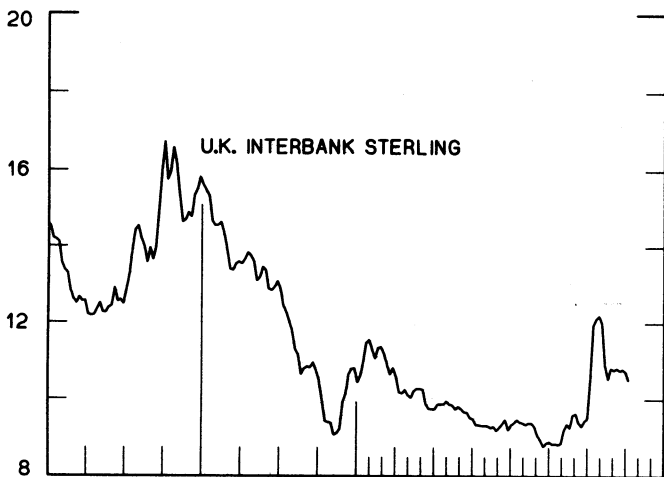
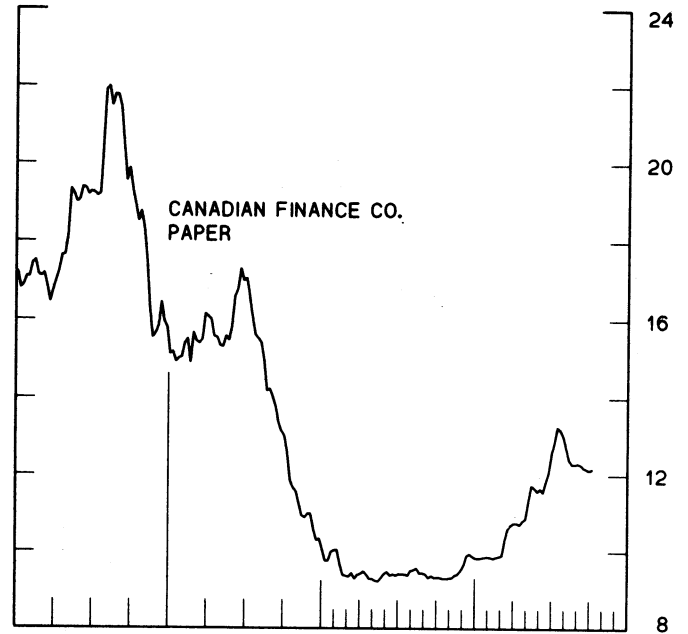


CHART 5  
**3-MONTH INTEREST RATES**  
 WEEKLY SERIES

PERCENT PER ANNUM



PERCENT PER ANNUM



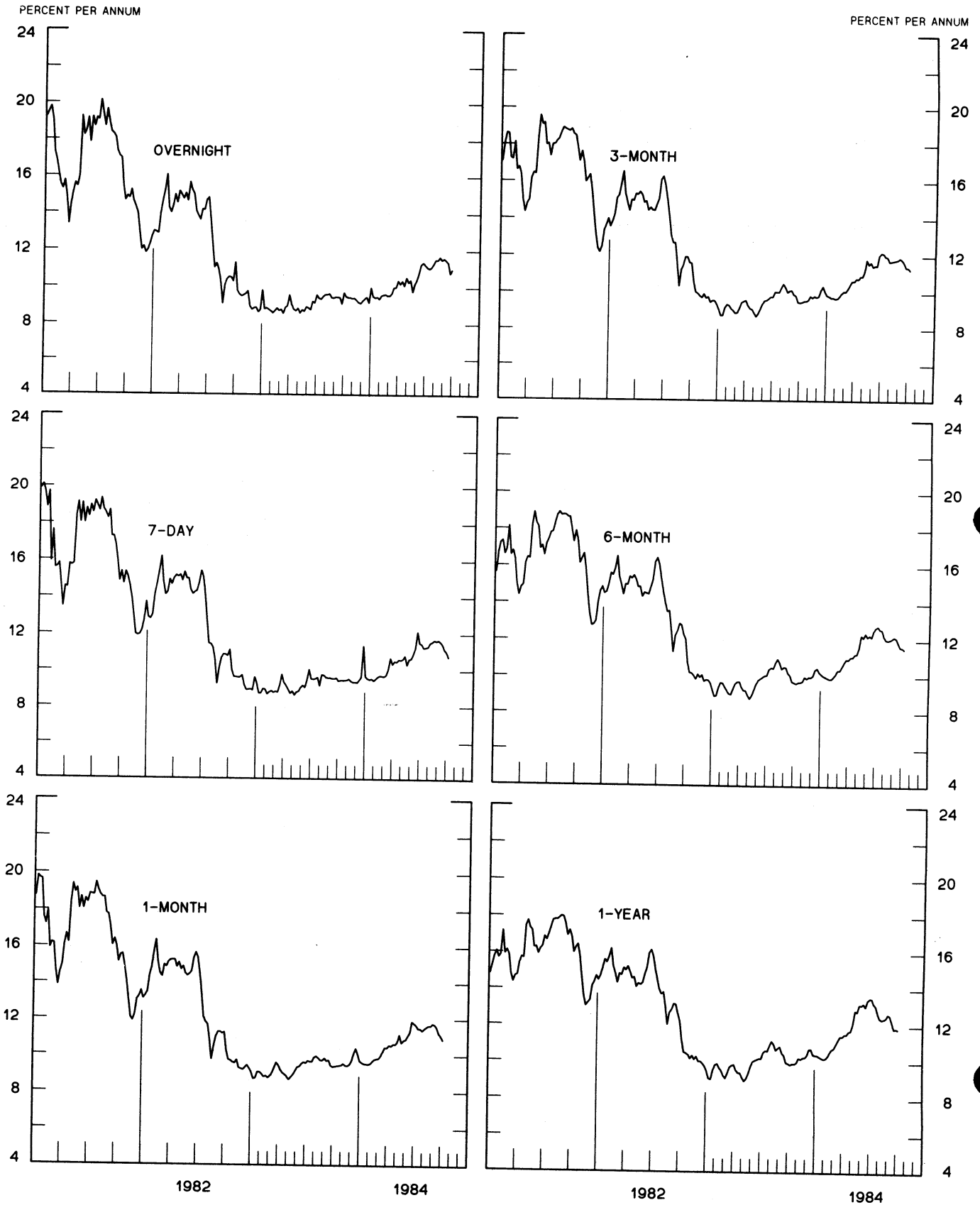
1982

1984

1982

1984

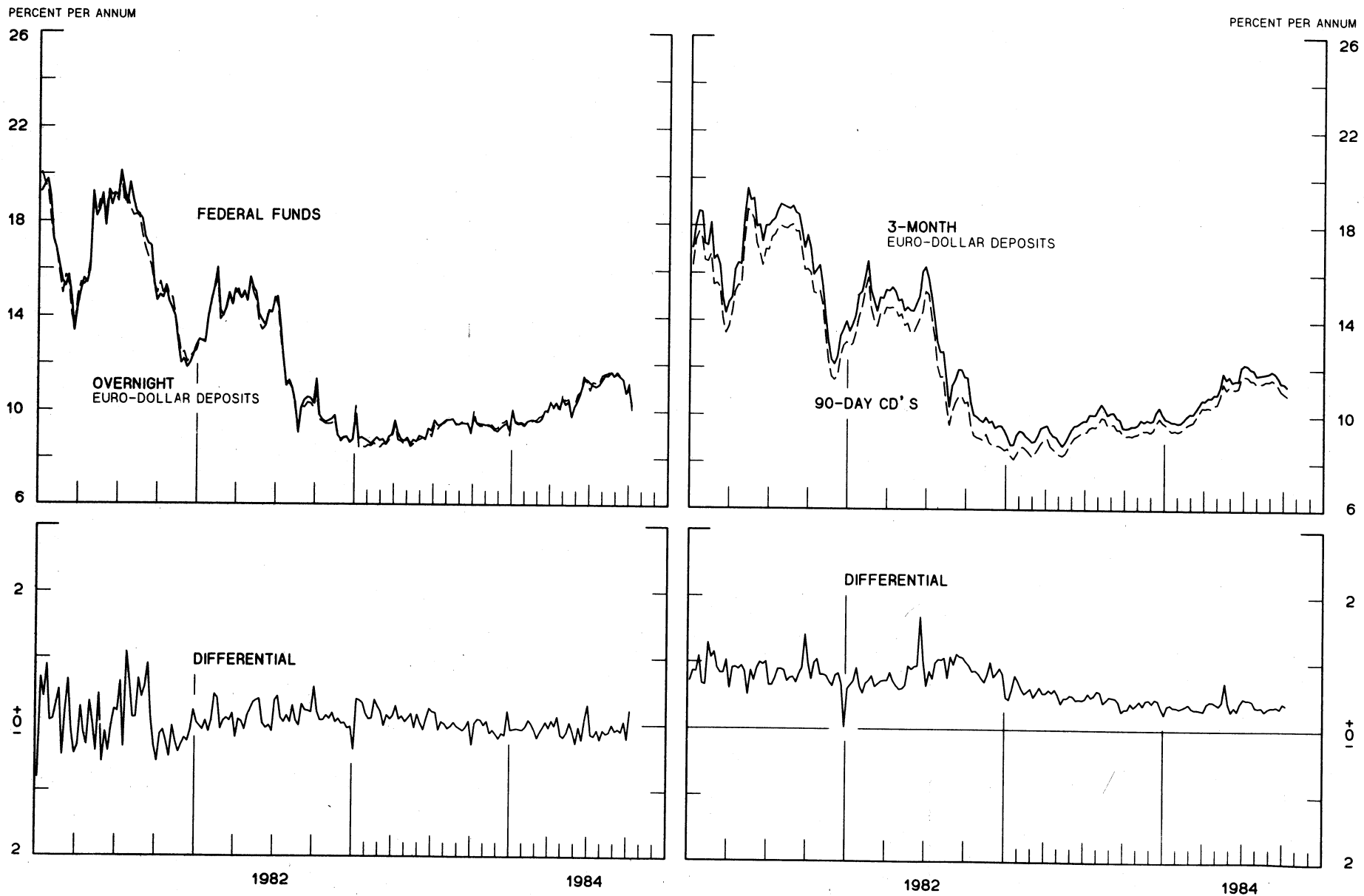
CHART 6  
EURO-DOLLAR DEPOSIT RATES LONDON  
AVERAGES FOR WEEK ENDING WEDNESDAY





# 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 9  
**LONG-TERM GOVERNMENT BOND YIELDS**  
 WEEKLY SERIES

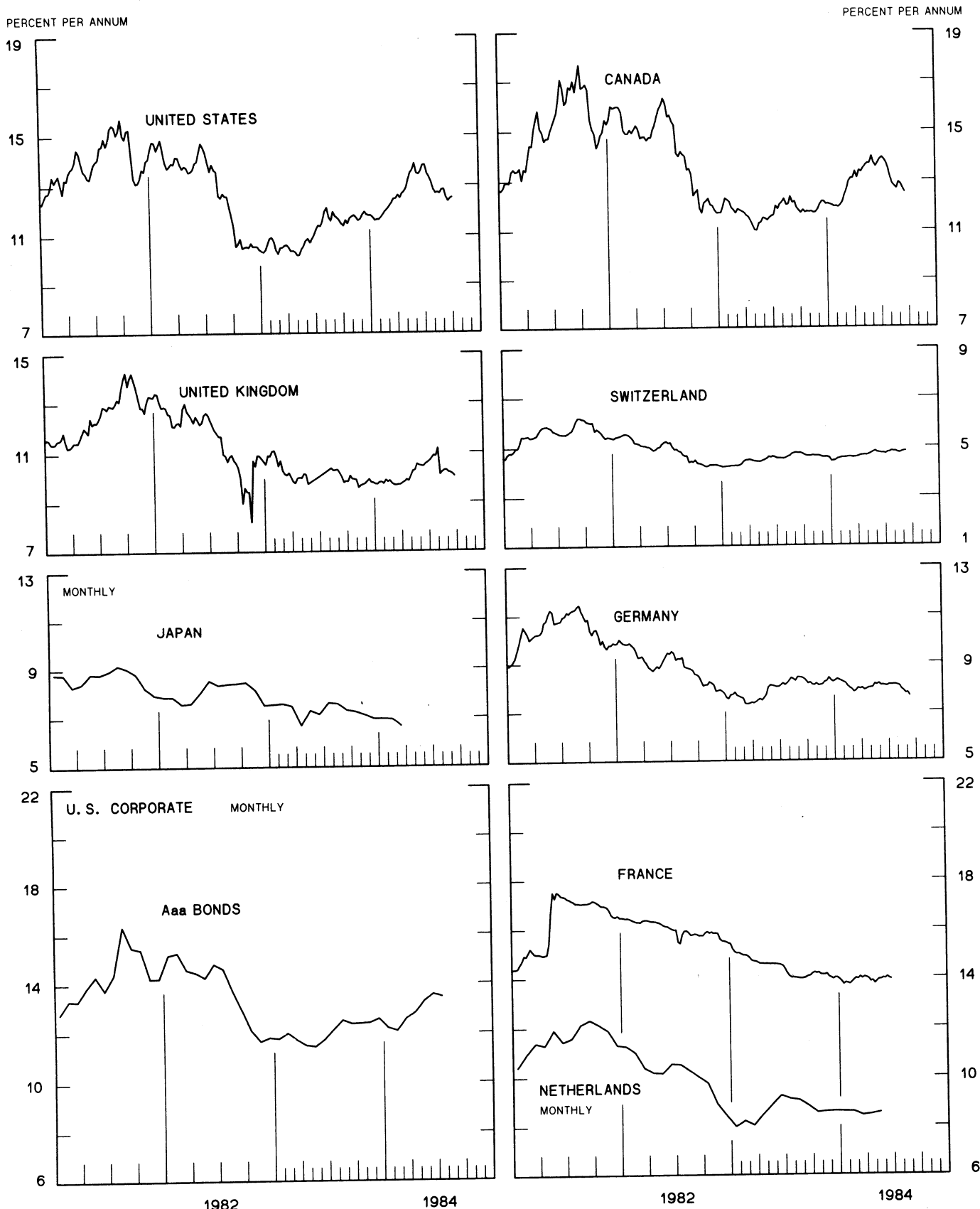
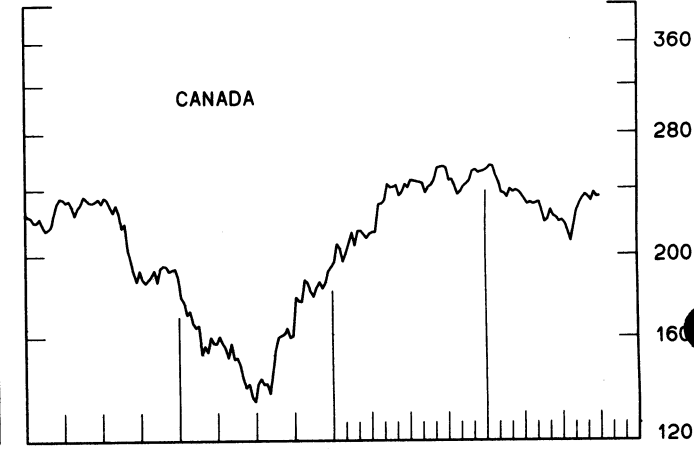
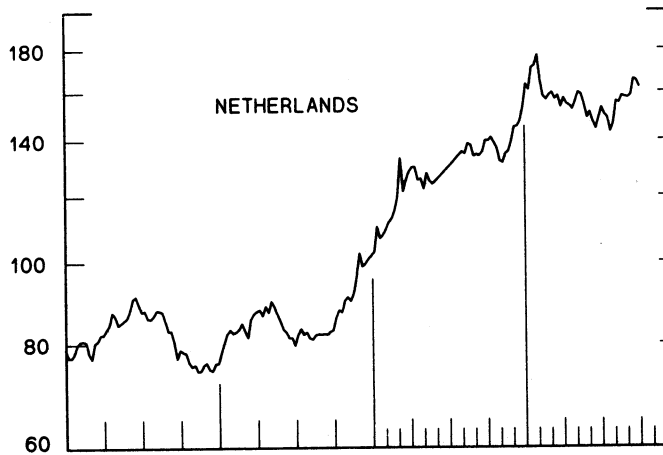
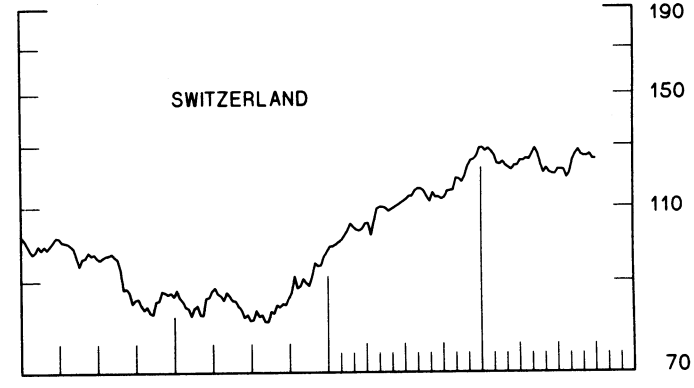
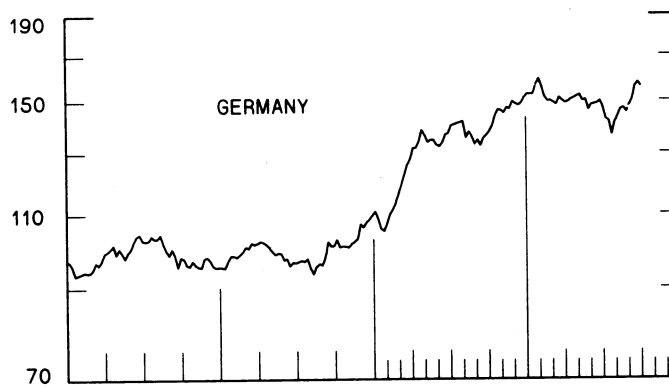
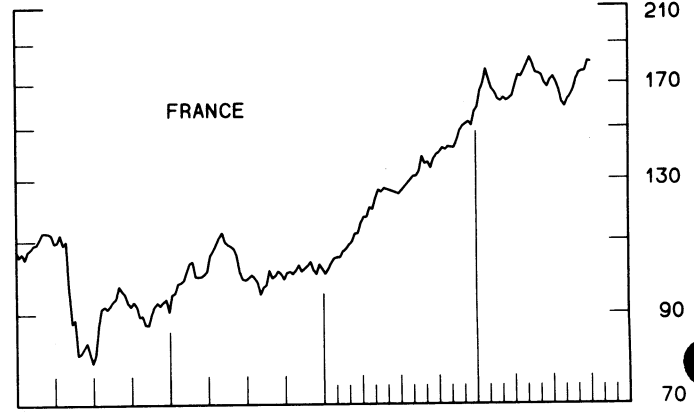
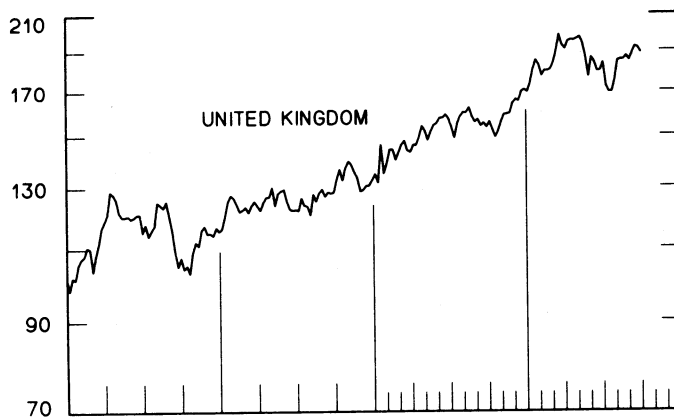
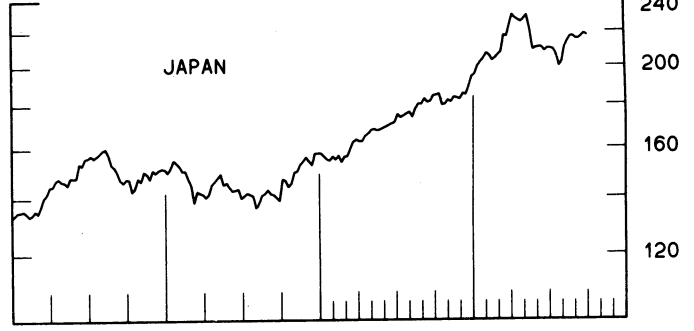
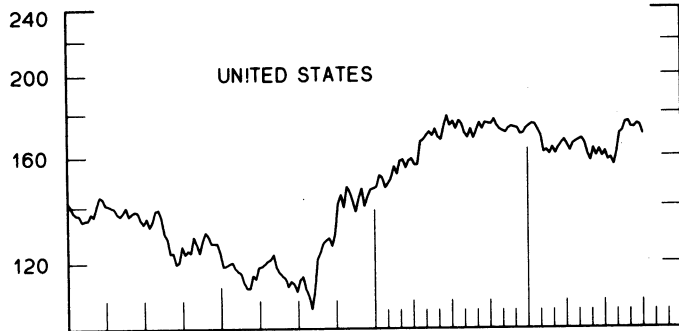


CHART 10  
**INDUSTRIAL STOCK INDICES**  
 WEEKLY SERIES

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. 10	32.67
JAPANESE YEN	OCT. 10	0.40494
DUTCH GUILDER	OCT. 10	28.97
U.K. POUND	OCT. 10	123.64
CANADIAN DOLLAR	OCT. 10	75.91
FRENCH FRANC	OCT. 10	10.65
SWISS FRANC	OCT. 10	39.57
BELGIAN FRANC	OCT. 10	1.61445
ITALIAN LIRA	OCT. 10	0.05277
SWEDISH KRONA	OCT. 10	11.54

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	OCT. 10	91.91
JAPANESE YEN	OCT. 10	106.03
DUTCH GUILDER	OCT. 10	83.17
U.K. POUND	OCT. 10	50.01
CANADIAN DOLLAR	OCT. 10	75.66
FRENCH FRANC	OCT. 10	48.00
SWISS FRANC	OCT. 10	127.30
BELGIAN FRANC	OCT. 10	63.62
ITALIAN LIRA	OCT. 10	29.98

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

U.S. DOLLAR	OCT. 10	147.13
GERMAN MARK	OCT. 10	130.03
JAPANESE YEN	OCT. 10	150.06
DUTCH GUILDER	OCT. 10	113.65
U.K. POUND	OCT. 10	65.09
CANADIAN DOLLAR	OCT. 10	102.73
FRENCH FRANC	OCT. 10	61.92
SWISS FRANC	OCT. 10	175.24
BELGIAN FRANC	OCT. 10	85.54
ITALIAN LIRA	OCT. 10	37.92
SWEDISH KRONA	OCT. 10	68.41

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

CANADIAN DOLLAR	OCT. 10	-0.84
U.K. POUND	OCT. 10	0.84
GERMAN MARK	OCT. 10	5.49
FRENCH FRANC	OCT. 10	-0.17
SWISS FRANC	OCT. 10	6.16
DUTCH GUILDER	OCT. 10	4.95
JAPANESE YEN	OCT. 10	5.08
ITALIAN LIRA	OCT. 10	-5.02

SERIES NAME	LAST VALUE PLOTTED	
	DATE	VALUE
<b>CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING</b>		
U.S. DOLLARS PER FINE OUNCE	OCT. 10	342.08
<b>CHART 4. CALL MONEY RATES</b>		
U.S. FEDERAL FUNDS	OCT. 10	10.01
OVERNIGHT EURO-DOLLAR DEPOSITS	OCT. 10	10.23
U.K.	OCT. 12	10.63
CANADA	SEPT. 21	11.77
GERMANY	OCT. 12	5.65
EURO-DM	OCT. 12	5.38
JAPAN	OCT. 12	6.19
FRANCE	OCT. 12	11.44
NETHERLANDS	JAN. 1	10.30
EURO-SWISS FRANC	OCT. 12	1.80
<b>CHART 5. 3-MONTH INTEREST RATES</b>		
U.S. 90-DAY CD'S, SECONDARY MARKET	OCT. 10	10.89
GERMAN INTERBANK LOAN	OCT. 10	6.06
JAPANESE BANK LOANS & DISCOUNTS	OCT. 10	6.31
CANADIAN FINANCE PAPER	OCT. 10	12.16
INTERBANK STERLING	OCT. 10	10.50
SWISS INTERBANK LOAN	OCT. 10	5.06
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	OCT. 10	8.83
<b>CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON</b>		
OVERNIGHT	OCT. 10	10.23
7-DAY	OCT. 10	10.71
1-MONTH	OCT. 10	10.88
3-MONTH	OCT. 10	11.28
6-MONTH	OCT. 10	11.51
1-YEAR	OCT. 10	11.85
<b>CHART 7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES</b>		
OVERNIGHT EURO-DOLLAR DEPOSITS	OCT. 10	10.23
U.S. FEDERAL FUNDS	OCT. 10	10.01
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	OCT. 10	0.22
3-MONTH EURO-DOLLAR DEPOSIT RATE	OCT. 10	11.28
U.S. 90-DAY CD'S, SECONDARY MARKET	OCT. 10	10.89
DIFFERENTIAL	OCT. 10	0.39

SERIES NAME

LAST VALUE PLOTTED  
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPC SIT	OCT. 10	11.28
INTERBANK STERLING (LONDON), COVERED	OCT. 10	11.37
DIFFERENTIAL	OCT. 10	-0.09
U.S. COMMERCIAL PAPER	OCT. 10	10.59
CANADIAN FINANCE PAPER, COVERED	OCT. 10	11.29
DIFFERENTIAL	OCT. 10	-0.74
EURO-DOLLAR DEPC SIT	OCT. 10	11.28
INTERBANK DM (FRANKFURT), COVERED	OCT. 10	11.63
DIFFERENTIAL	OCT. 10	-0.36
EURO-DOLLAR DEPC SIT	OCT. 10	11.28
SWISS INTERBANK, COVERED	OCT. 10	11.30
DIFFERENTIAL	OCT. 10	-0.03

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	OCT. 5	12.51
GERMANY	SEPT. 14	7.59
JAPAN (MONTHLY)	JUNE	7.13
SWITZERLAND	SEPT. 14	4.79
CANADA	SEPT. 28	12.63
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	OCT. 3	169.31
UNITED KINGDOM	OCT. 3	188.50
CANADA	OCT. 3	234.83
GERMANY	OCT. 3	155.64
SWITZERLAND	OCT. 3	124.93
NETHERLANDS	OCT. 3	161.66
FRANCE	OCT. 3	179.71
JAPAN	OCT. 3	216.89

# FEDERAL RESERVE statistical release



H.10 (512)

OCTOBER 15, 1984

## FOREIGN EXCHANGE RATES

FOR THE WEEK ENDING OCTOBER 12, 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. 8	OCT. 9	OCT. 10	OCT. 11	OCT. 12
*AUSTRALIA	DOLLAR		83.30	83.09	83.11	83.15
AUSTRIA	SCHILLING		21.635	21.610	21.745	21.855
BELGIUM	FRANC		62.410	62.130	62.500	63.010
BRAZIL	CRUZEIRO		2407.00	2407.00	2407.00	2407.00
CANADA	DOLLAR		1.3195	1.3167	1.3176	1.3195
CHINA, P. R.	YUAN		2.6141	2.6507	2.6507	2.6720
DENMARK	KRONE		11.1760	11.1120	11.2000	11.2525
FINLAND	MARKKA		6.3935	6.3700	6.3940	6.4300
FRANCE	FRANC		9.4650	9.4300	9.4950	9.5600
GERMANY	D. MARK		3.0880	3.0780	3.0955	3.1190
GREECE	DRACHMA		126.050	126.650	127.030	127.100
HONG KONG	DOLLAR		7.8260	7.8310	7.8310	7.8315
INDIA	RUPEE	H	11.9800	11.9900	11.9900	12.0200
*IRELAND	POUND		100.50	100.85	100.20	99.50
ISRAEL	SHEKEL		NA	NA	NA	NA
ITALY	LIRA	O	1906.50	1903.00	1912.00	1924.00
JAPAN	YEN		247.60	247.05	248.00	248.10
MALAYSIA	RINGGIT		2.4275	2.4225	2.4125	2.3950
MEXICO	PESO	L	200.5000	200.7500	201.0000	201.2500
NETHERLANDS	GUILDER		3.4830	3.4690	3.4900	3.5150
*NEW ZEALAND	DOLLAR		48.630	48.500	48.550	48.550
NORWAY	KRONE	I	8.8940	8.8640	8.8975	8.9275
PHILIPPINES	PESO		NA	NA	NA	NA
PORTUGAL	ESCUDO		162.500	162.500	162.500	163.500
SINGAPORE	DOLLAR	D	2.1680	2.1680	2.1685	2.1690
*SOUTH AFRICA	RAND		57.85	57.80	57.90	57.35
SOUTH KOREA	WON		818.80	819.80	820.80	821.80
SPAIN	PESETA	A	172.200	173.150	173.400	174.000
SRI LANKA	RUPEE		25.813	25.863	25.872	25.872
SWEDEN	KRONA		8.7060	8.6910	8.7125	8.7375
SWITZERLAND	FRANC	Y	2.5430	2.5375	2.5470	2.5620
TAIWAN	DOLLAR		39.110	NA	39.120	39.140
THAILAND	BAHT		23.020	23.020	23.020	23.020
*UNITED KINGDOM	POUND		122.80	123.30	122.50	122.30
VENEZUELA	BOLIVAR		NA	NA	NA	NA
MEMO:						
*UNITED STATES	DOLLAR		148.08	147.63	148.37	149.09

\*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 BACK DATA, SEE "INDEX OF THE WEIGHTED-AVERAGE EXCHANGE VALUE OF THE U.S. DOLLAR: REVISION" ON PAGE 700 OF THE AUGUST 1978 FEDERAL RESERVE BULLETIN.

\*VALUE IS U.S. CENTS