

(516/517)

DATA FILE
LIBRARY
FEDERAL RESERVE BANK
OF CHICAGO

LIBRARY
NOV 1 1984
FEDERAL RESERVE
BANK OF CHICAGO

Selected Interest & Exchange Rates

Weekly Series of Charts

October 29, 1984

Prepared by the
FINANCIAL MARKETS
SECTION

DIVISION OF
INTERNATIONAL FINANCE

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

Table of Contents

TABLES

1. LATEST FIGURES PLOTTED
2. DAILY CERTIFIED SPOT EXCHANGE RATES-- H.10 RELEASE

CHARTS

1. SPOT EXCHANGE RATE INDICES
2. 3-MONTH FORWARD EXCHANGE RATES
3. GOLD PRICE--LONDON
4. CALL MONEY RATES
5. 3-MONTH INTEREST RATES
6. EURO-DOLLAR DEPOSIT RATES
7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES
8. INTEREST ARBITRAGE: 3-MONTH FUNDS
9. LONG-TERM GOVERNMENT BOND YIELDS
10. INDUSTRIAL STOCK INDICES

SUBSCRIPTION RATES:

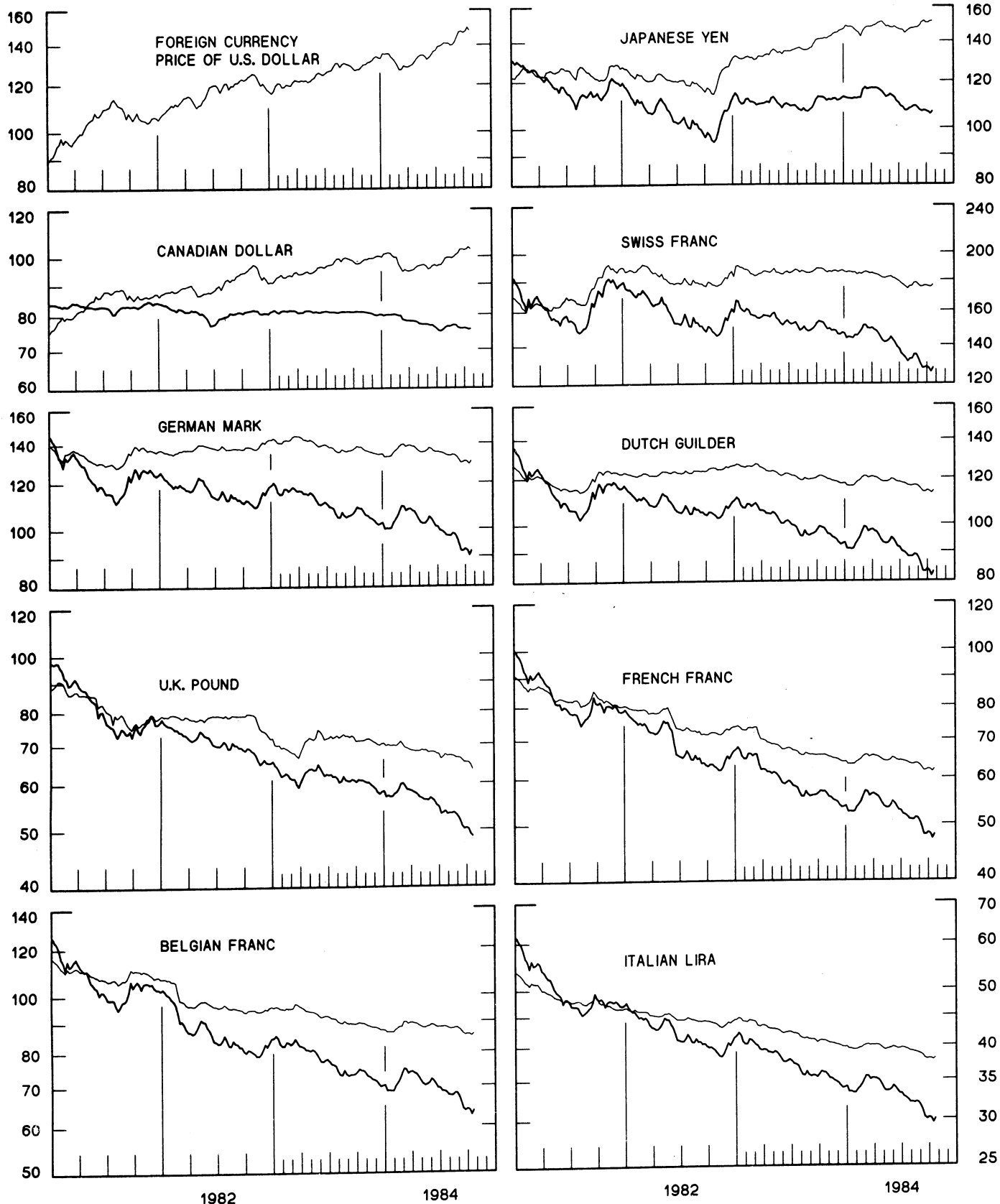
Weekly \$15.00 per year or \$.40 each in the United States, its possessions, Canada, and Mexico; 10 or more of the same issue to one address, \$13.50 per year or \$.35 each. Elsewhere, \$20.00 per year or \$.50 each. Address requests to Publications Services, Division of Administrative Services, and 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.

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

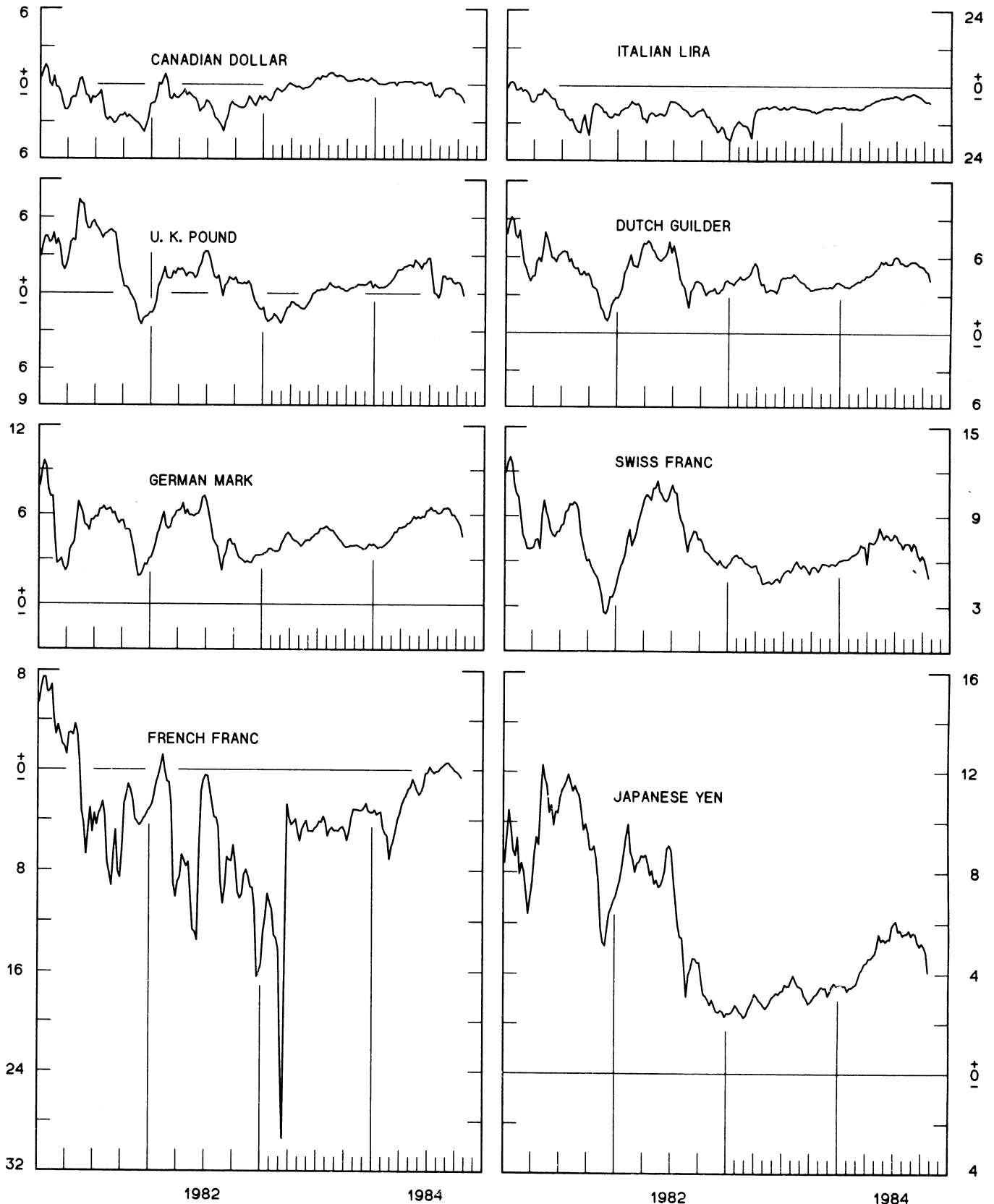


3-MONTH FORWARD EXCHANGE RATES

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

PERCENT PER ANNUM

PERCENT PER ANNUM



PRICE OF GOLD IN LONDON

AVERAGES FOR WEEK ENDING WEDNESDAY

U.S. DOLLARS PER FINE OUNCE

U.S. DOLLARS PER FINE OUNCE

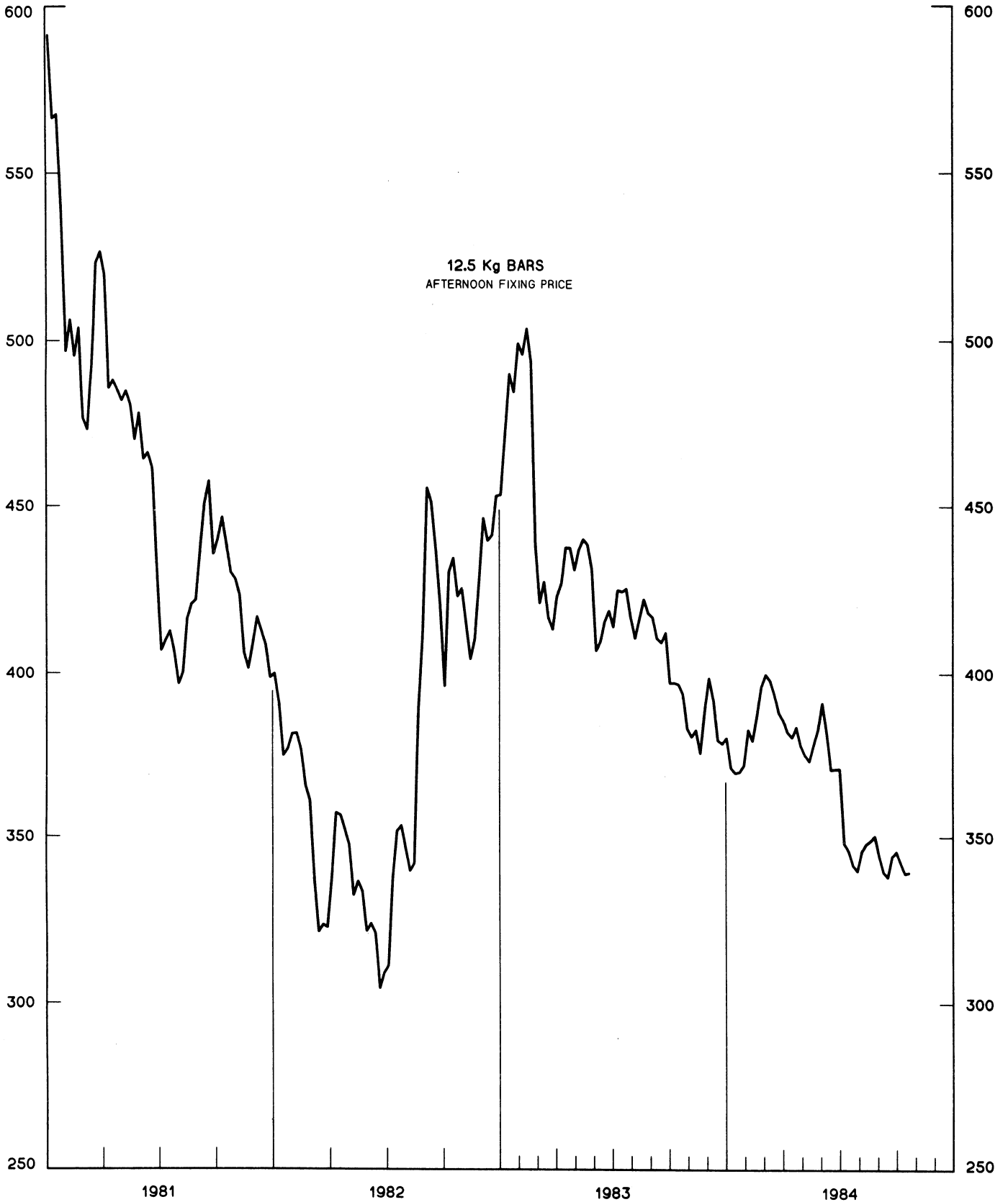
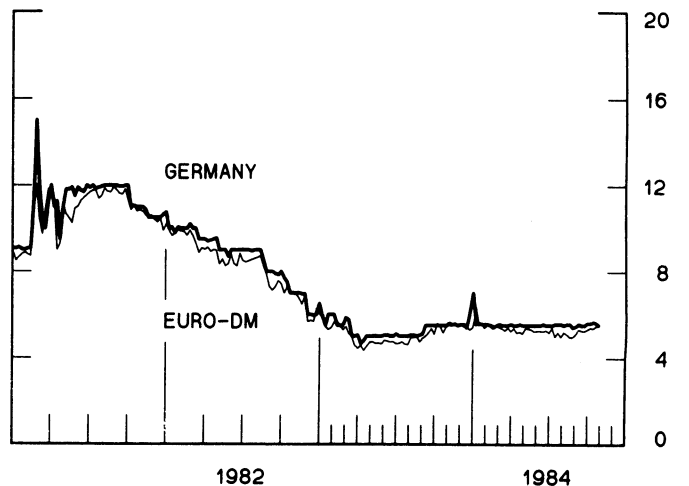
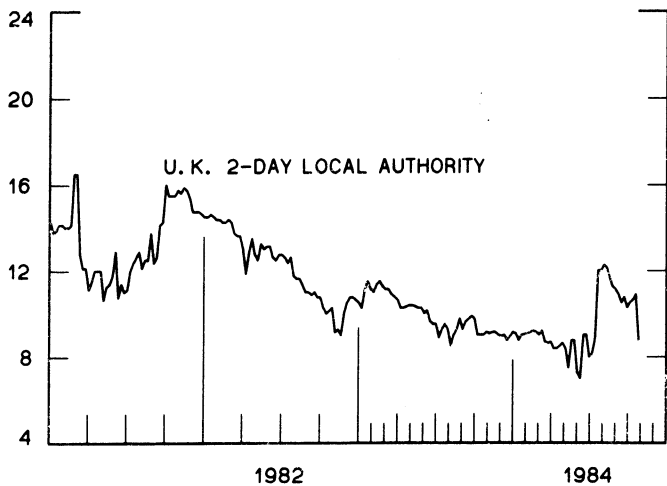
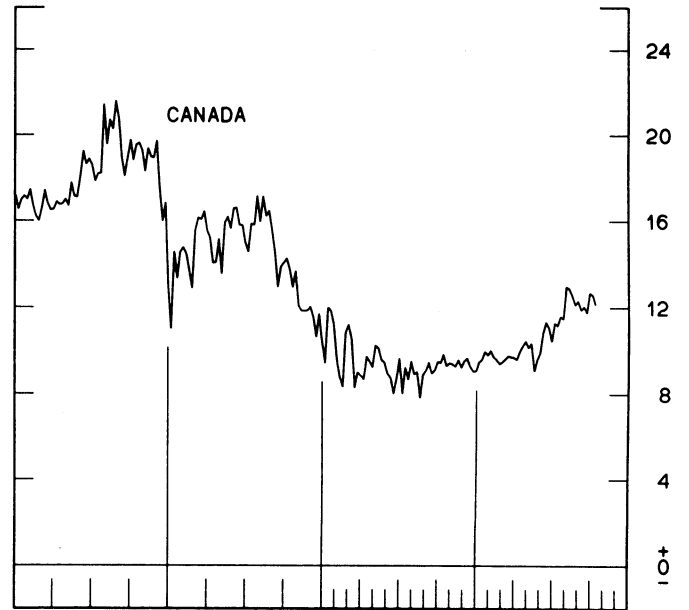
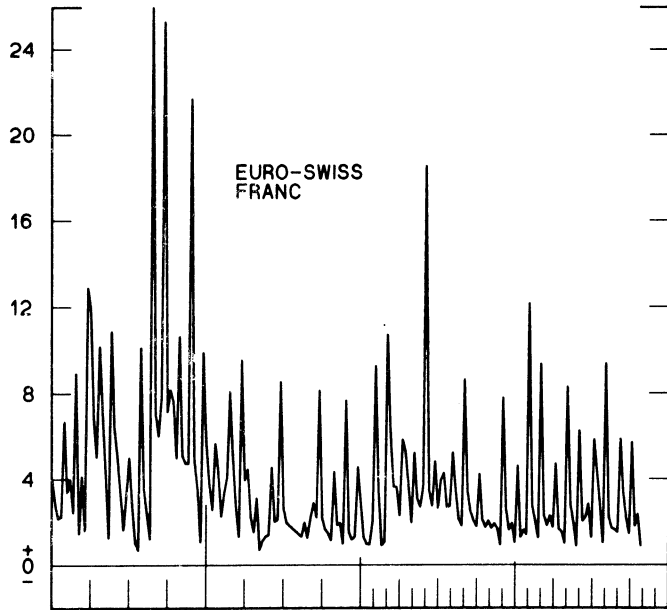
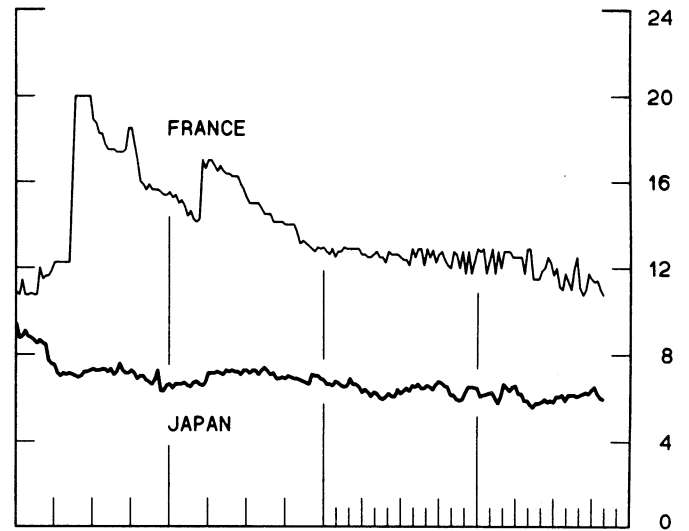
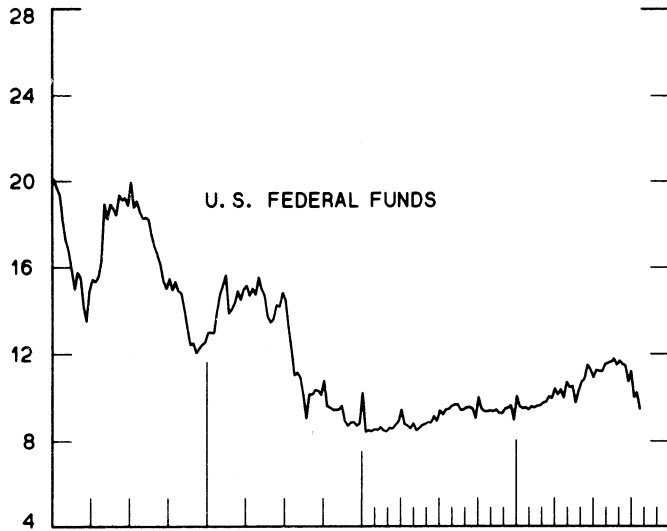


CHART 4
CALL MONEY RATES
 WEEKLY SERIES

PERCENT PER ANNUM

PERCENT PER ANNUM



1982

1984

1982

1984

CHART 5
3-MONTH INTEREST RATES
 WEEKLY SERIES

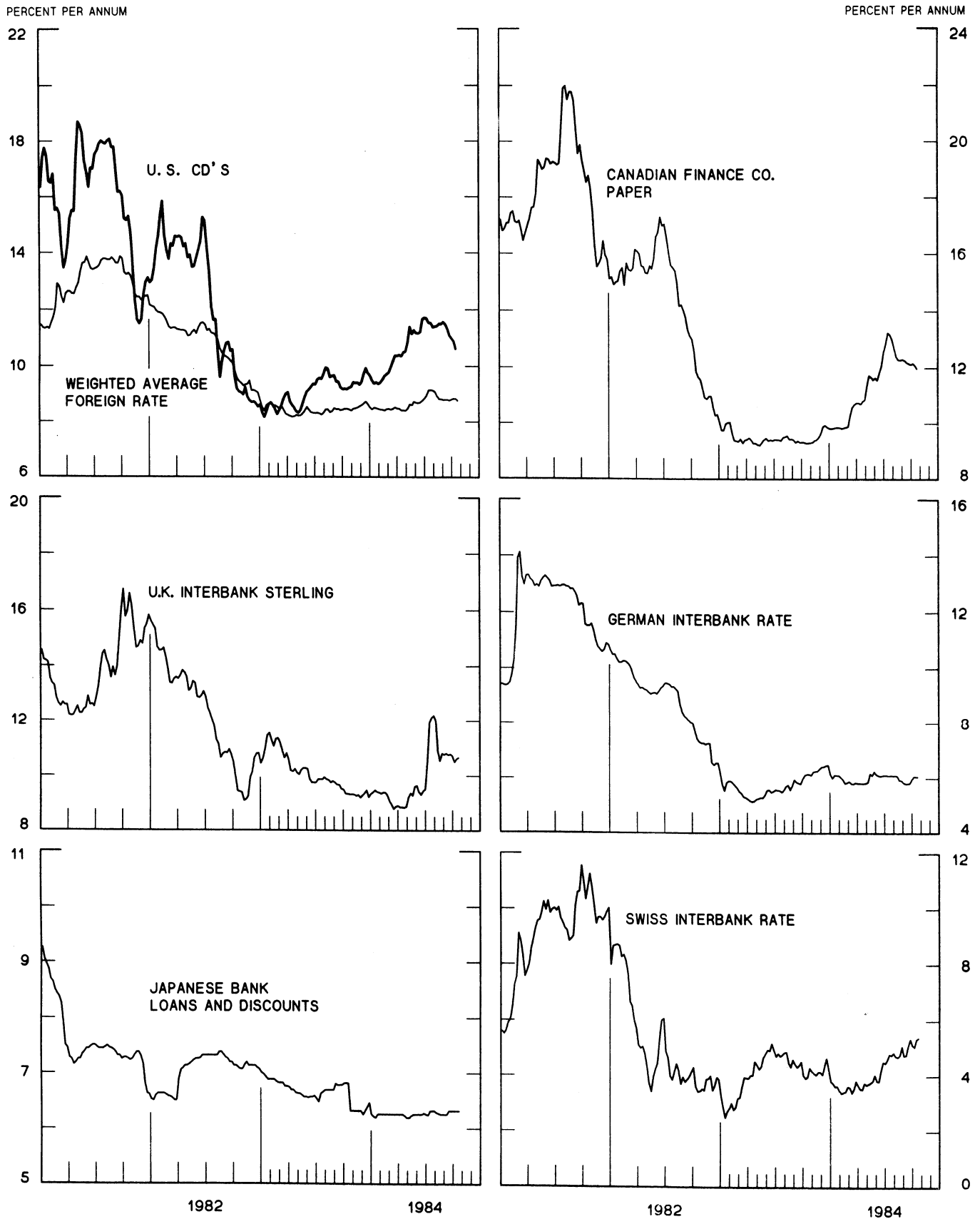
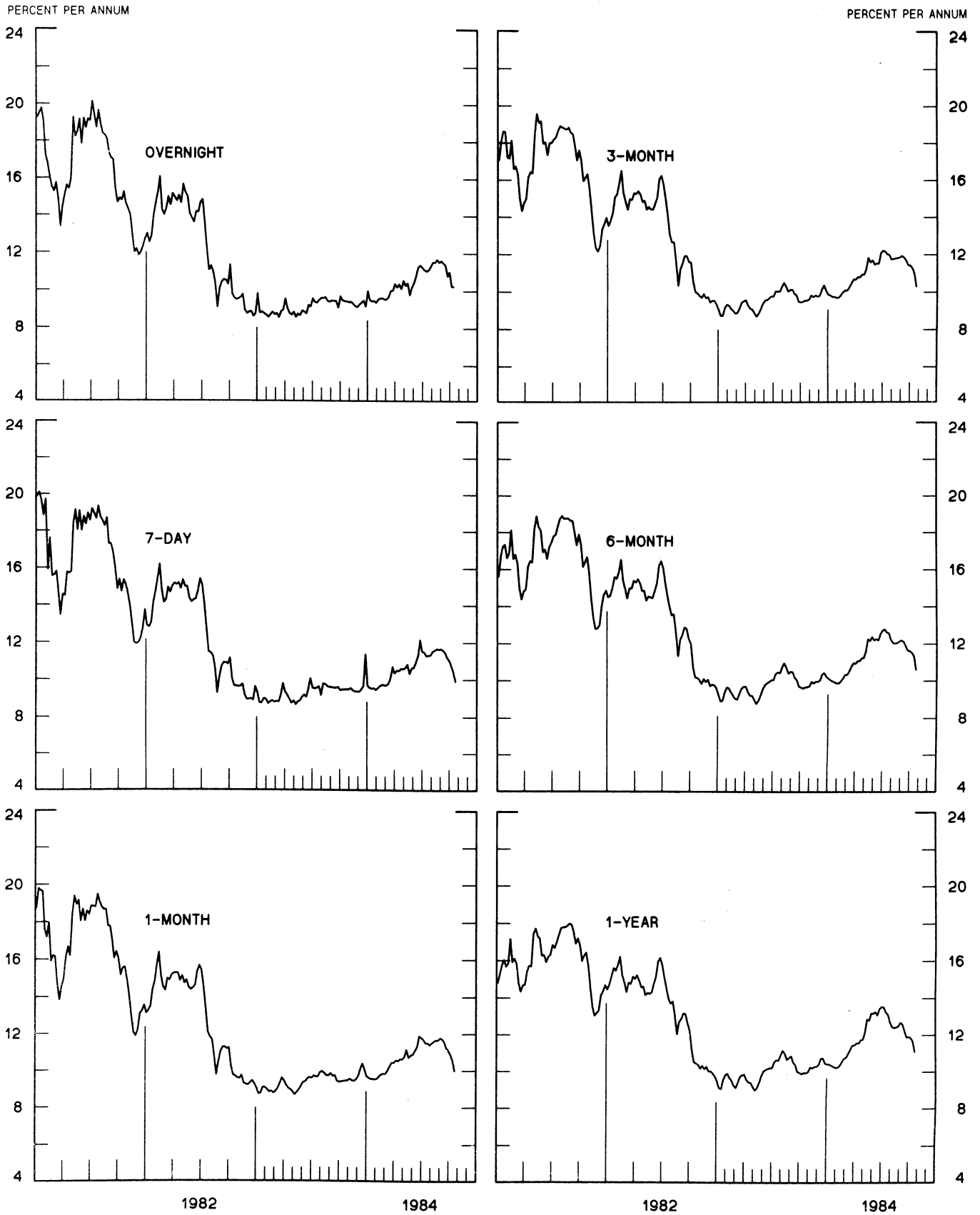
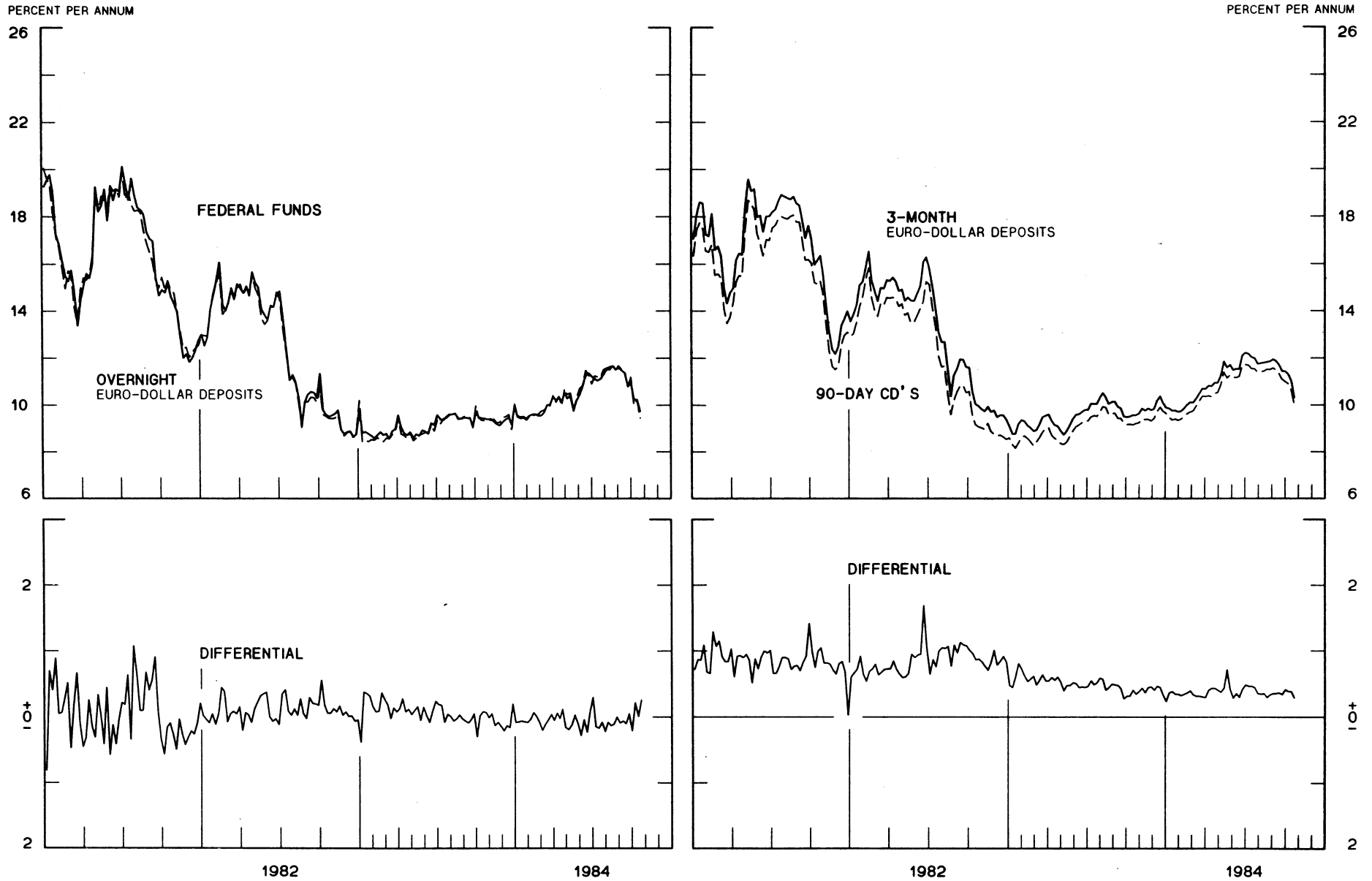


CHART 6
EURO-DOLLAR DEPOSIT RATES LONDON
AVERAGES FOR WEEK ENDING WEDNESDAY



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

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



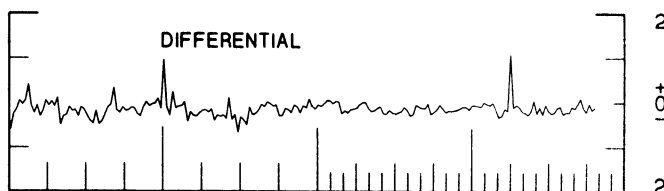
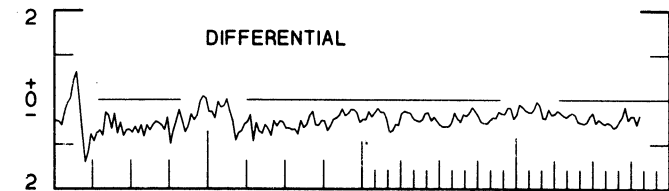
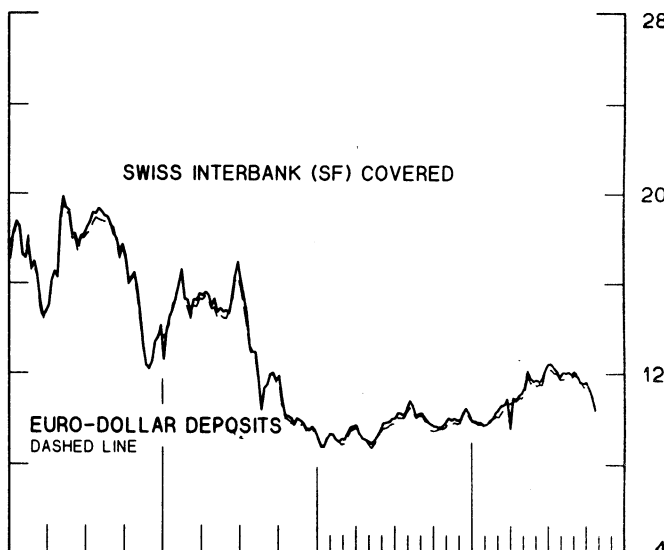
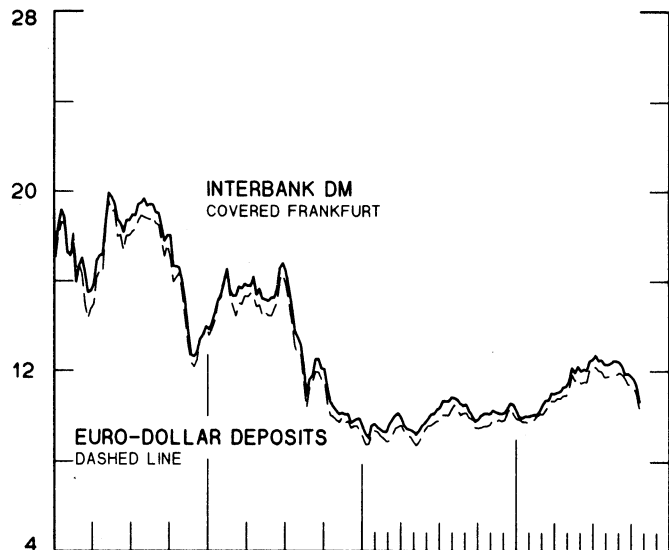
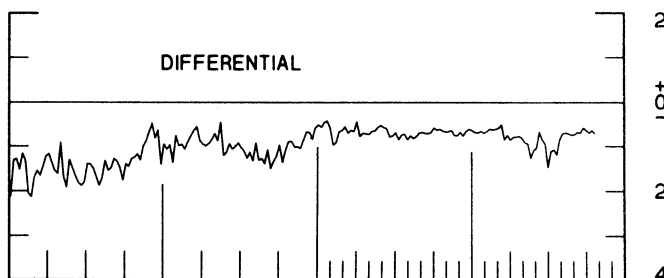
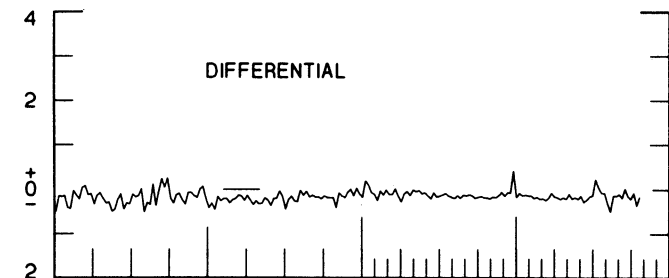
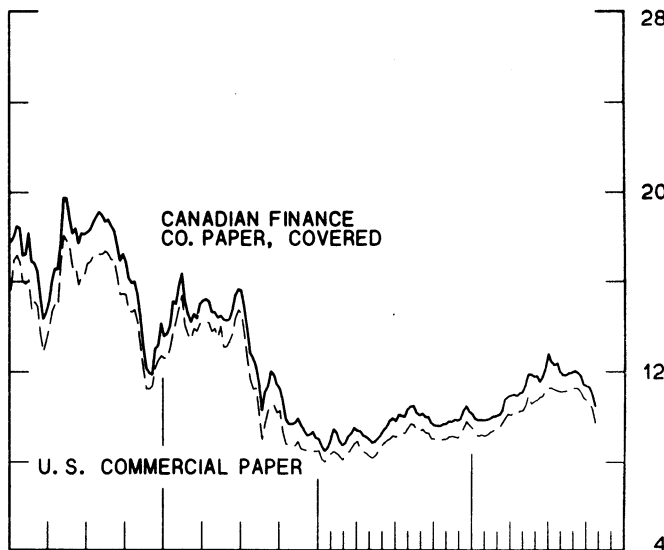
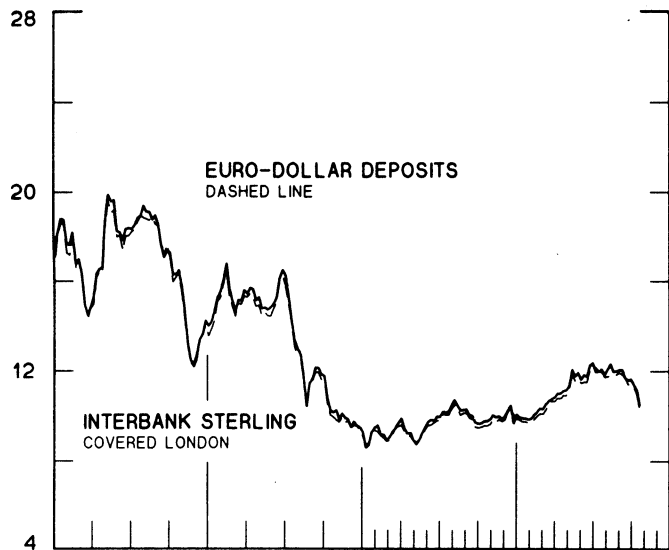
1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

INTEREST ARBITRAGE: 3-MONTH FUNDS

DIFFERENTIAL: PLUS(+), INDICATES FAVOR DOLLAR ASSETS
AVERAGES FOR WEEK ENDING WEDNESDAY

PERCENT PER ANNUM

PERCENT PER ANNUM



1982

1984

1982

1984

1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

LONG-TERM GOVERNMENT BOND YIELDS

WEEKLY SERIES

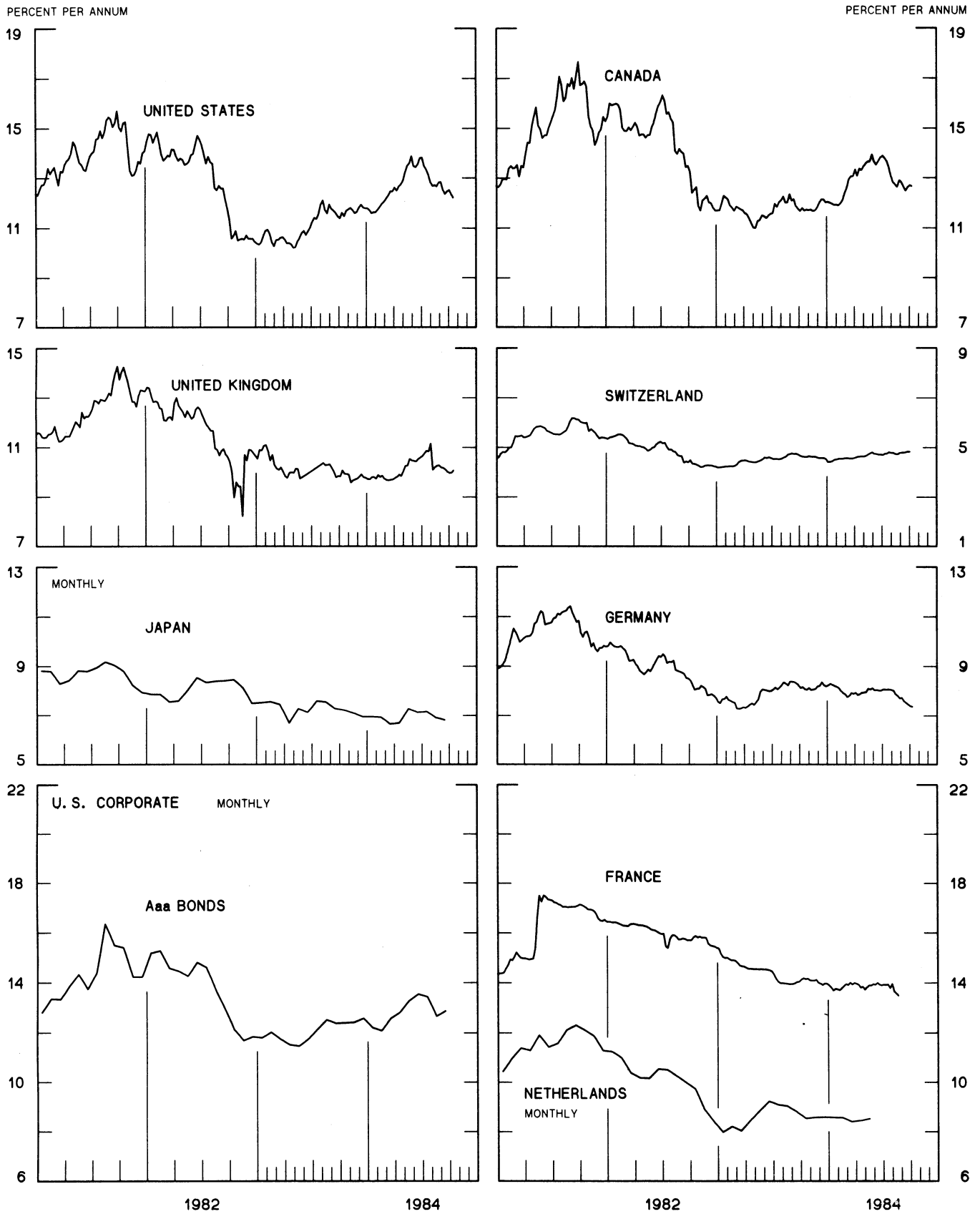
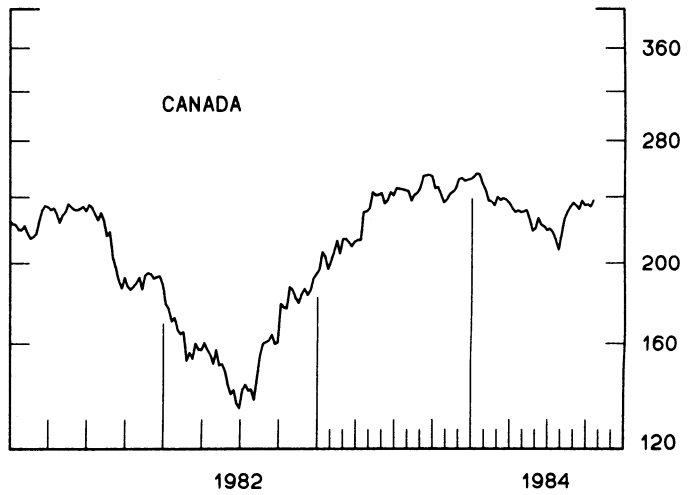
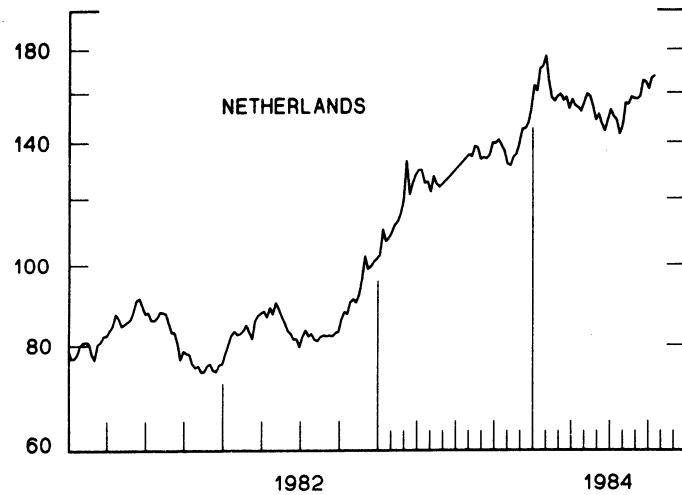
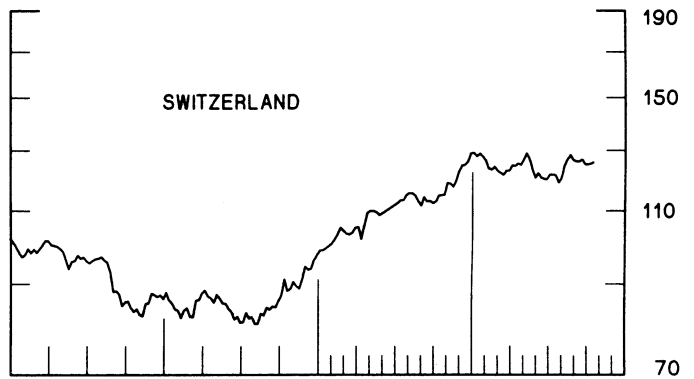
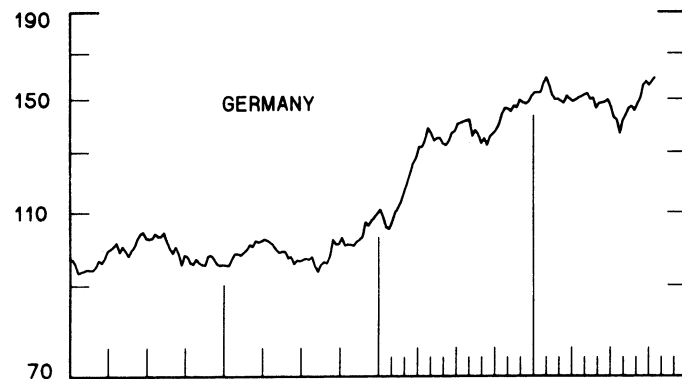
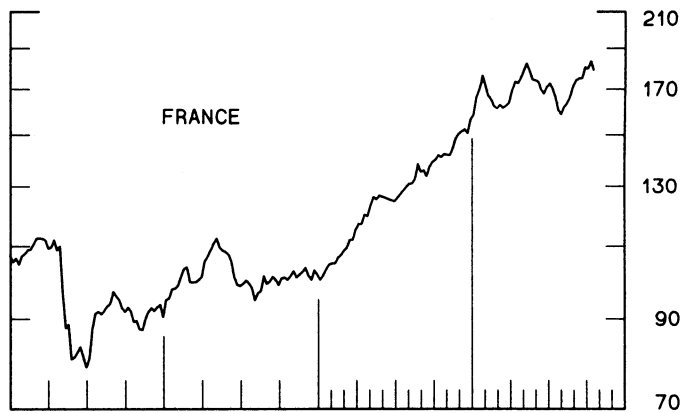
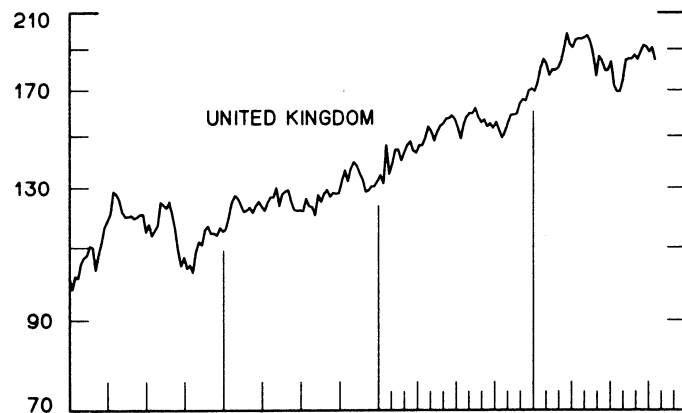
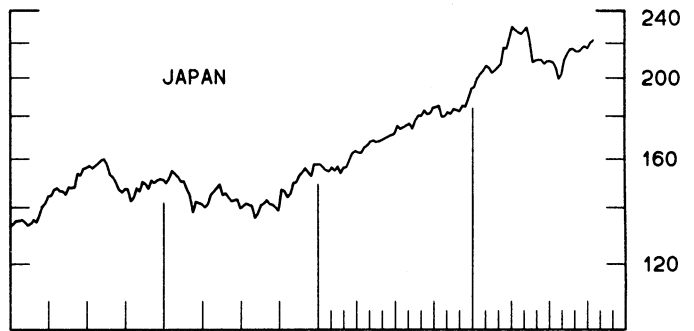
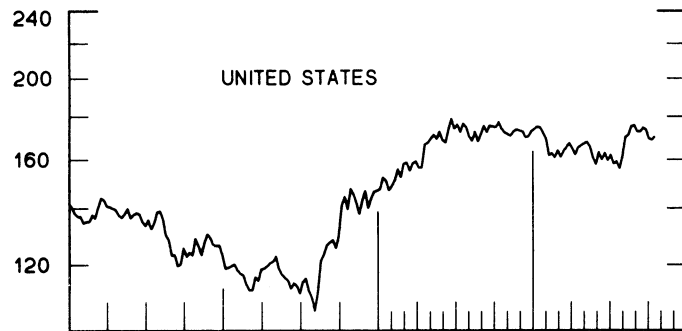


CHART 10
INDUSTRIAL STOCK INDICES
WEEKLY SERIES

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. 24	32.62
JAPANESE YEN	OCT. 24	0.40581
DUTCH GUILDER	OCT. 24	28.92
U.K. POUND	OCT. 24	120.16
CANADIAN DOLLAR	OCT. 24	75.70
FRENCH FRANC	OCT. 24	10.63
SWISS FRANC	OCT. 24	39.67
BELGIAN FRANC	OCT. 24	1.61274
ITALIAN LIRA	OCT. 24	0.05272
SWEDISH KRONA	OCT. 24	11.50

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	OCT. 24	91.77
JAPANESE YEN	OCT. 24	106.25
DUTCH GUILDER	OCT. 24	83.01
U.K. POUND	OCT. 24	48.60
CANADIAN DOLLAR	OCT. 24	75.45
FRENCH FRANC	OCT. 24	47.90
SWISS FRANC	OCT. 24	127.61
BELGIAN FRANC	OCT. 24	63.55
ITALIAN LIRA	OCT. 24	29.95

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

U.S. DOLLAR	OCT. 24	147.78
GERMAN MARK	OCT. 24	130.33
JAPANESE YEN	OCT. 24	151.00
DUTCH GUILDER	OCT. 24	113.84
U.K. POUND	OCT. 24	63.31
CANADIAN DOLLAR	OCT. 24	102.80
FRENCH FRANC	OCT. 24	62.00
SWISS FRANC	OCT. 24	176.31
BELGIAN FRANC	OCT. 24	85.75
ITALIAN LIRA	OCT. 24	38.02
SWEDISH KRONA	OCT. 24	68.36

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

CANADIAN DOLLAR	OCT. 24	-1.45
U.K. POUND	OCT. 24	-0.19
GERMAN MARK	OCT. 24	4.51
FRENCH FRANC	OCT. 24	-0.64
SWISS FRANC	OCT. 24	4.92
DUTCH GUILDER	OCT. 24	4.19
JAPANESE YEN	OCT. 24	4.06
ITALIAN LIRA	OCT. 24	-5.29

SERIES NAME	LAST VALUE PLOTTED DATE	VALUE
CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING		
U. S. DOLLARS PER FINE OUNCE	OCT. 24	339.48
CHART 4. CALL MONEY RATES		
U. S. FEDERAL FUNDS	OCT. 24	9.45
OVERNIGHT EURO-DOLLAR DEPOSITS	OCT. 24	9.71
U. K.	OCT. 26	8.75
CANADA	OCT. 19	11.82
GERMANY	OCT. 26	5.50
EURO-DM	OCT. 26	5.50
JAPAN	OCT. 26	5.94
FRANCE	OCT. 26	10.75
NETHERLANDS	JAN. 1	10.30
EURO-SWISS FRANC	OCT. 26	0.85
CHART 5. 3-MONTH INTEREST RATES		
U. S. 90-DAY CD'S, SECONDARY MARKET	OCT. 24	10.00
GERMAN INTERBANK LOAN	OCT. 24	6.05
JAPANESE BANK LOANS & DISCOUNTS	OCT. 24	6.31
CANADIAN FINANCE PAPER	OCT. 24	11.96
INTERBANK STERLING	OCT. 24	10.66
SWISS INTERBANK LOAN	OCT. 24	5.40
WEIGHTED AVERAGE FOREIGN INTEREST RATE (G-10 COUNTRIES PLUS SWITZERLAND)	OCT. 24	8.75
CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON		
OVERNIGHT	OCT. 24	9.71
7-DAY	OCT. 24	9.89
1-MONTH	OCT. 24	9.99
3-MONTH	OCT. 24	10.29
6-MONTH	OCT. 24	10.59
1-YEAR	OCT. 24	11.08
CHART 7. SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES		
OVERNIGHT EURO-DOLLAR DEPOSITS	OCT. 24	9.71
U. S. FEDERAL FUNDS	OCT. 24	9.45
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	OCT. 24	0.26
3-MONTH EURO-DOLLAR DEPOSIT RATE	OCT. 24	10.29
U. S. 90-DAY CD'S, SECONDARY MARKET	OCT. 24	10.00
DIFFERENTIAL	OCT. 24	0.29

SERIES NAME

LAST VALUE PLOTTE
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	OCT. 24	10.29
INTERBANK STERLING (LONDON), COVERED	OCT. 24	10.47
DIFFERENTIAL	OCT. 24	-0.18
U.S. COMMERCIAL PAPER	OCT. 24	9.73
CANADIAN FINANCE PAPER, COVERED	OCT. 24	10.47
DIFFERENTIAL	OCT. 24	-0.72
EURO-DOLLAR DEPOSIT	OCT. 24	10.29
INTERBANK DM (FRANKFURT), COVERED	OCT. 24	10.62
DIFFERENTIAL	OCT. 24	-0.34
EURO-DOLLAR DEPOSIT	OCT. 24	10.29
SWISS INTERBANK, COVERED	OCT. 24	10.39
DIFFERENTIAL	OCT. 24	-0.10

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	OCT. 19	12.19
GERMANY	OCT. 12	7.38
JAPAN (MONTHLY)	SEPT.	6.80
SWITZERLAND	OCT. 5	4.82
CANADA	OCT. 19	12.50
FRANCE	AUG. 24	13.49
NETHERLANDS (MONTHLY)	MAY	8.52
UNITED KINGDOM	OCT. 19	10.07

U.S. CORPORATE

AAA BONDS	SEPT.	12.87
EURO-DOLLAR BONDS	NOV.	10.29

CHART 10. STOCK INDICES

UNITED STATES	OCT. 17	170.07
UNITED KINGDOM	OCT. 17	184.39
CANADA	OCT. 17	237.68
GERMANY	OCT. 17	159.03
SWITZERLAND	OCT. 17	125.67
NETHERLANDS	OCT. 17	167.31
FRANCE	OCT. 17	178.81
JAPAN	OCT. 17	221.53

FEDERAL RESERVE statistical release



H.10 (512)

OCTOBER 26, 1984

FOREIGN EXCHANGE RATES

FOR THE WEEK ENDING OCTOBER 26, 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. 22	OCT. 23	OCT. 24	OCT. 25	OCT. 26
*AUSTRALIA	DOLLAR	83.45	83.70	84.90	84.96	84.80
AUSTRIA	SCHILLING	21.610	21.375	21.215	21.215	21.322
BELGIUM	FRANC	62.160	61.600	61.220	60.900	61.320
BRAZIL	CRUZEIRO	2493.00	2493.00	2547.00	2547.00	2547.00
CANADA	DOLLAR	1.3210	1.3170	1.3157	1.3152	1.3180
CHINA, P.R.	YUAN	2.6742	2.6742	2.6314	2.6129	2.6129
DENMARK	KRONE	11.0960	10.9900	10.9275	10.8845	10.9875
FINLAND	MARKKA	6.3945	6.2950	6.3075	6.2840	6.3410
FRANCE	FRANC	9.4380	9.3300	9.2750	9.2500	9.3200
GERMANY	D. MARK	3.0735	3.0405	3.0232	3.0110	3.0320
GREECE	DRACHMA	125.800	125.750	125.000	123.800	124.550
HONG KONG	DOLLAR	7.8260	7.8270	7.8240	7.8230	7.8190
INDIA	RUPEE	12.1000	12.0600	12.0200	12.0200	12.0800
*IRELAND	POUND	100.75	101.65	102.25	102.65	101.60
ISRAEL	SHEKEL	NA	NA	NA	NA	NA
ITALY	LIRA	1906.00	1886.00	1875.00	1874.00	1887.00
JAPAN	YEN	247.30	244.60	244.12	244.05	245.50
MALAYSIA	RINGGIT	2.4125	2.4125	2.4025	2.4030	2.4050
MEXICO	PESO	204.0000	204.0000	205.5500	207.5000	210.0000
NETHERLANDS	GUILDER	3.4665	3.4320	3.4105	3.4000	3.4300
*NEW ZEALAND	DOLLAR	48.360	48.630	48.940	48.960	48.900
NORWAY	KRONE	8.9110	8.8500	8.7850	8.7680	8.8160
PHILIPPINES	PESO	NA	NA	NA	NA	NA
PORTUGAL	ESCUDO	164.000	163.750	163.250	163.250	163.250
SINGAPORE	DOLLAR	2.1680	2.1650	2.1635	2.1620	2.1635
*SOUTH AFRICA	RAND	55.65	56.15	56.50	55.60	55.20
SOUTH KOREA	WON	821.30	821.30	820.30	819.30	818.50
SPAIN	PESETA	173.300	171.400	170.250	169.200	170.350
SRI LANKA	RUPEE	25.973	25.973	25.943	25.943	25.962
SWEDEN	KRONA	8.7200	8.6500	8.6150	8.5900	8.6425
SWITZERLAND	FRANC	2.5290	2.5045	2.4850	2.4750	2.4920
TAIWAN	DOLLAR	39.300	39.320	39.350	NA	39.370
THAILAND	BAHT	23.020	23.020	23.020	23.020	23.020
*UNITED KINGDOM	POUND	119.90	120.85	122.20	122.75	122.20
VENEZUELA	BOLIVAR	NA	NA	NA	NA	NA
MEMO:						
#UNITED STATES	DOLLAR	148.18	146.78	145.97	145.57	146.48

#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