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OF CHICAGO

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JUN 14 1985
FEDERAL RESERVE
BANK OF CHICAGO

Selected Interest & Exchange Rates

Weekly Series of Charts

June 10, 1985

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

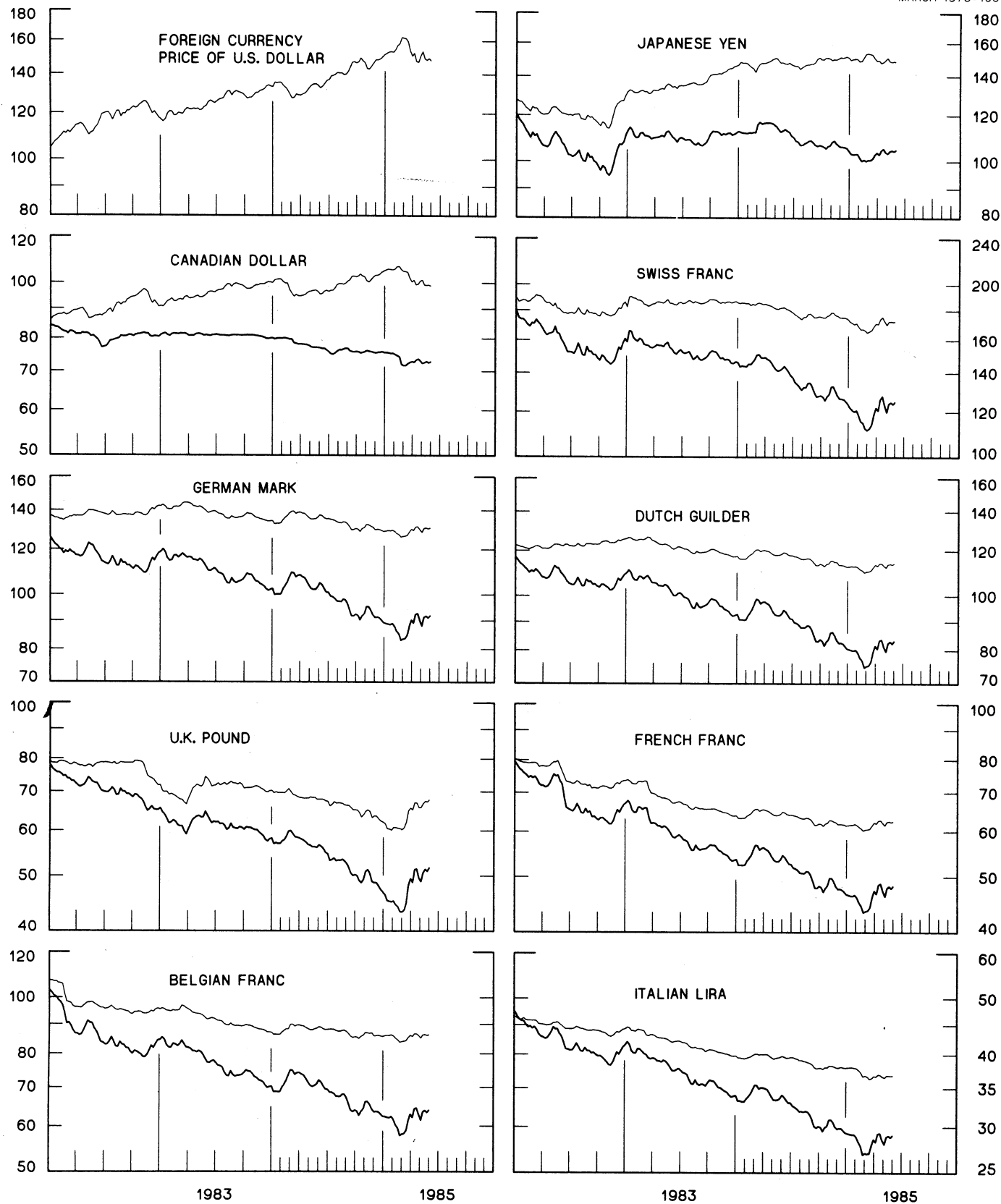


CHART 2
3-MONTH FORWARD EXCHANGE RATES

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

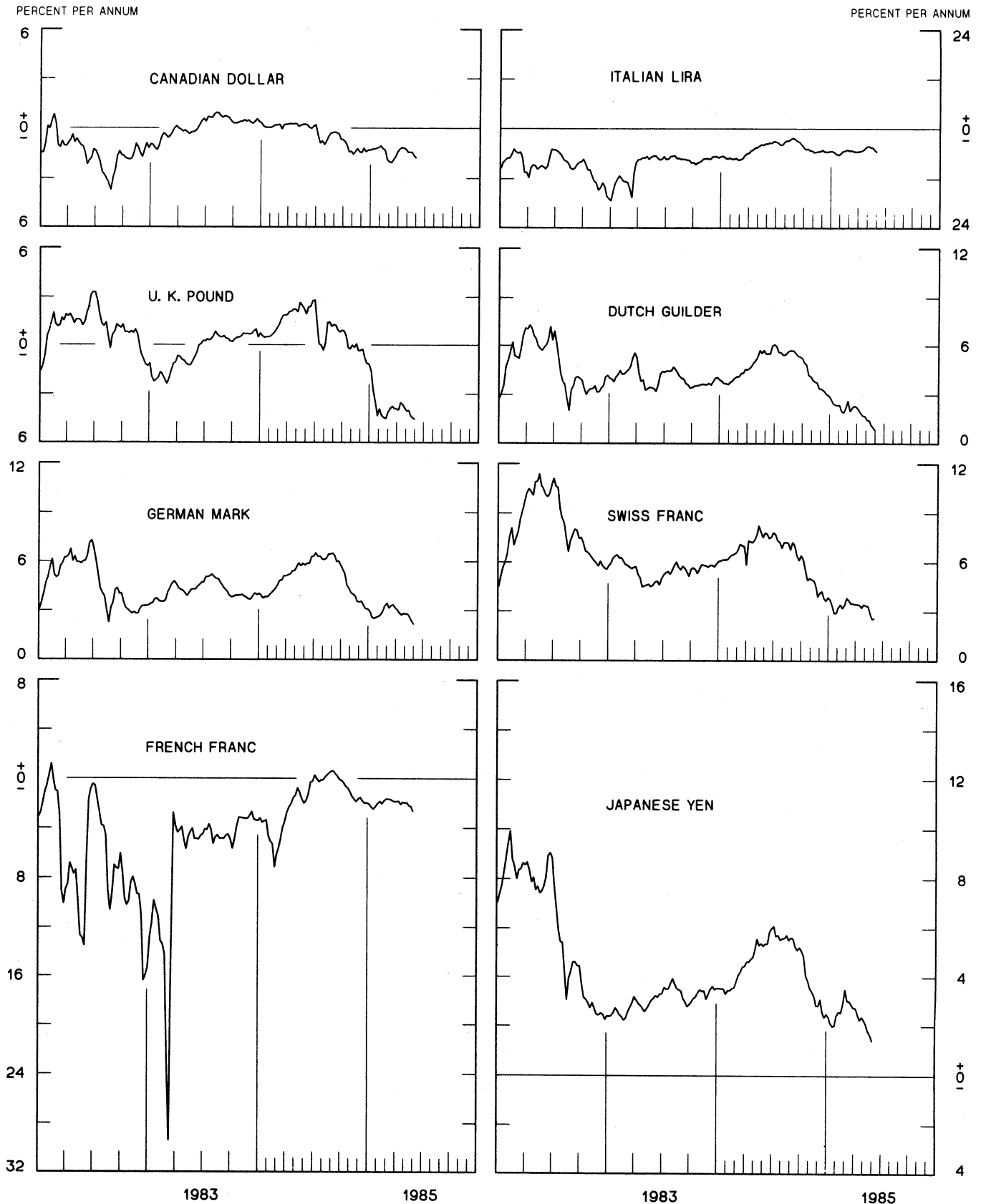


CHART 3
PRICE OF GOLD IN LONDON
AVERAGES FOR WEEK ENDING WEDNESDAY

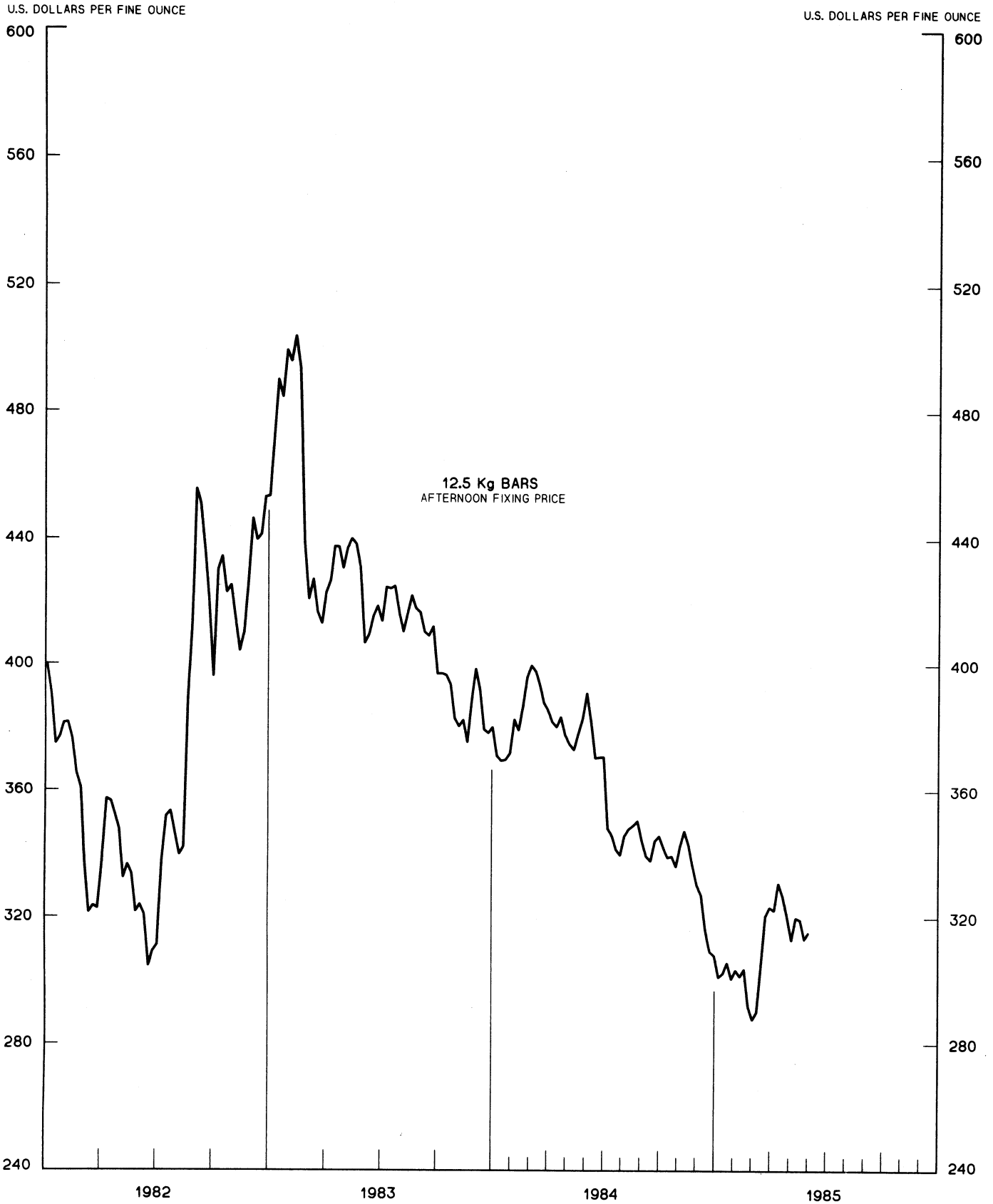


CHART 4
CALL MONEY RATES
 WEEKLY SERIES

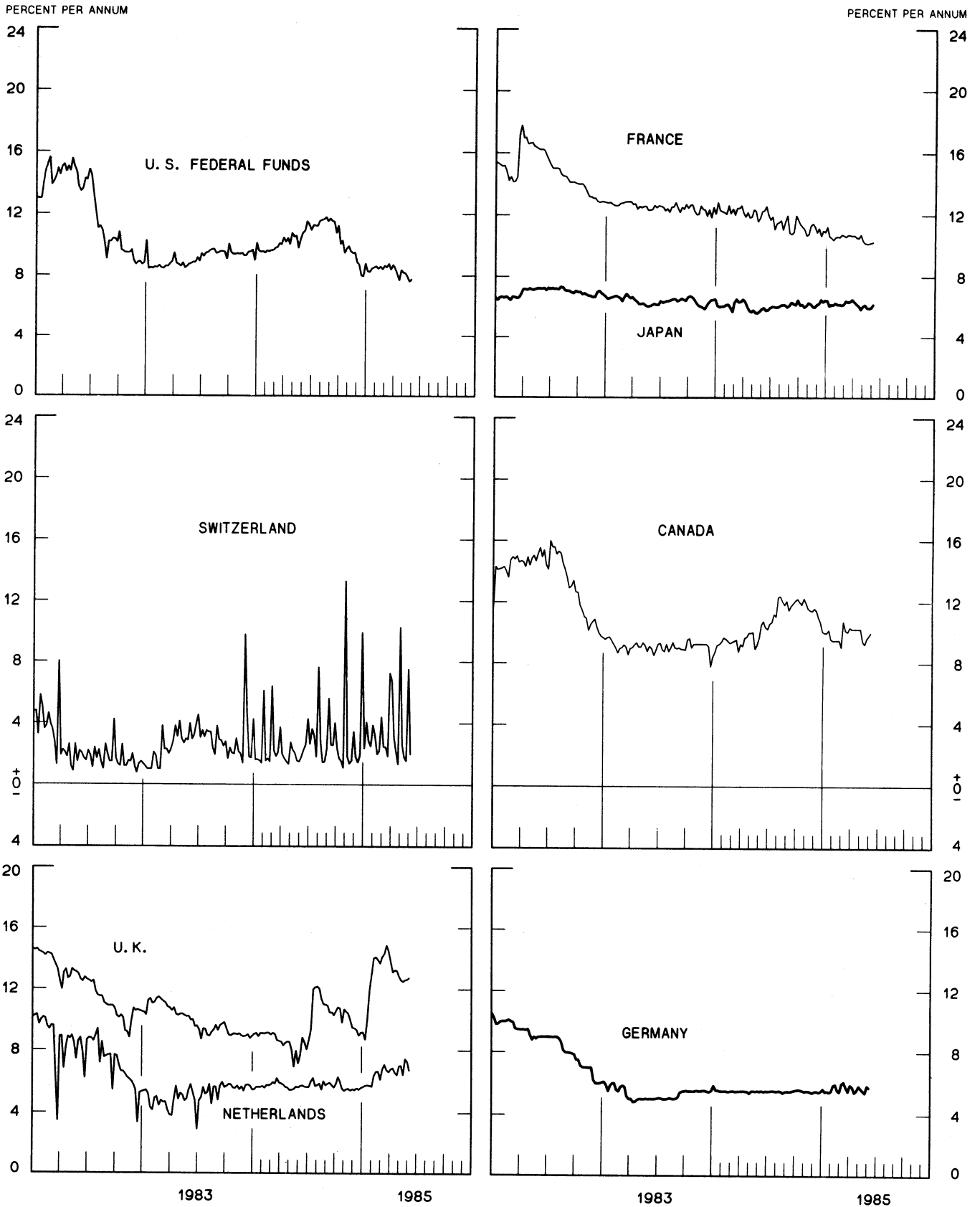


CHART 5
3-MONTH INTEREST RATES
 WEEKLY SERIES

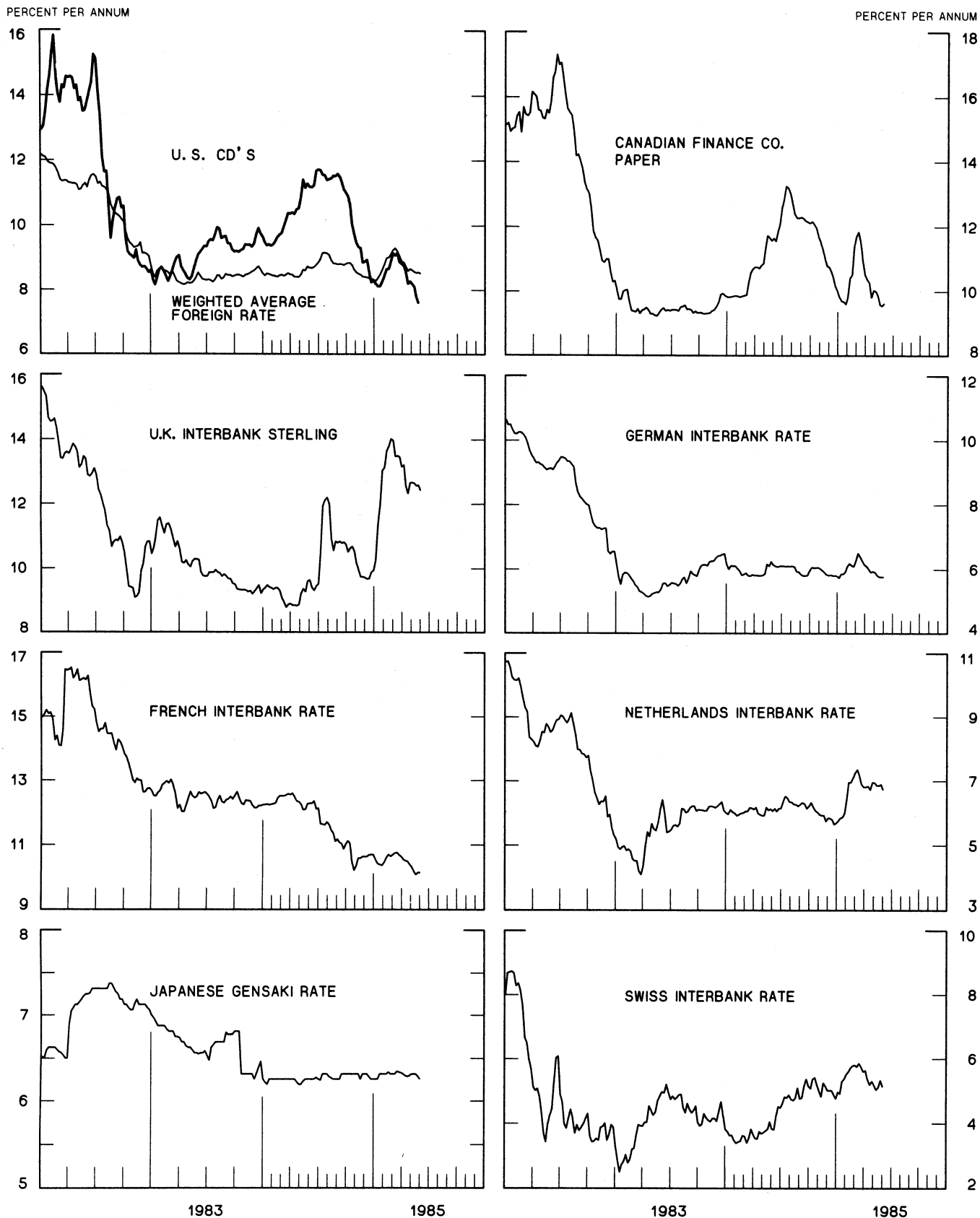
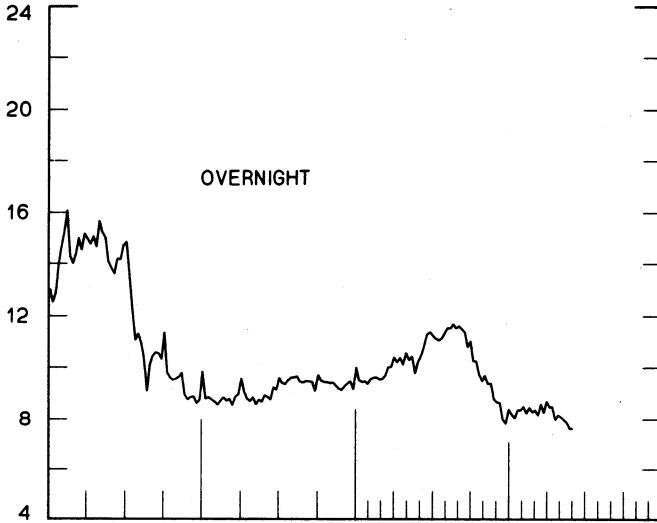
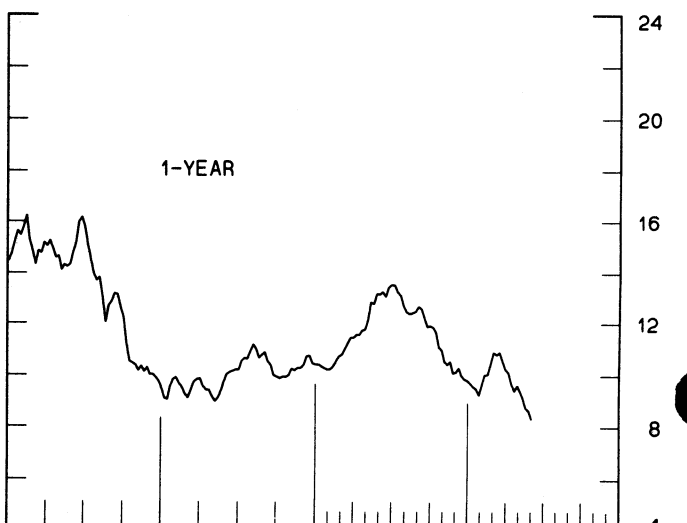
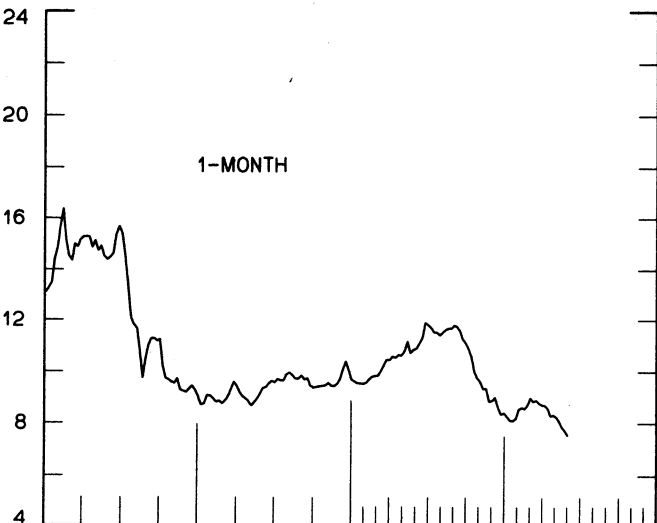
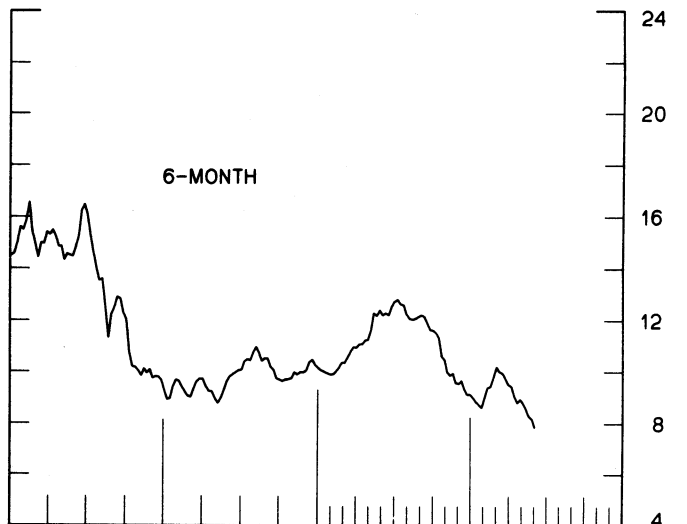
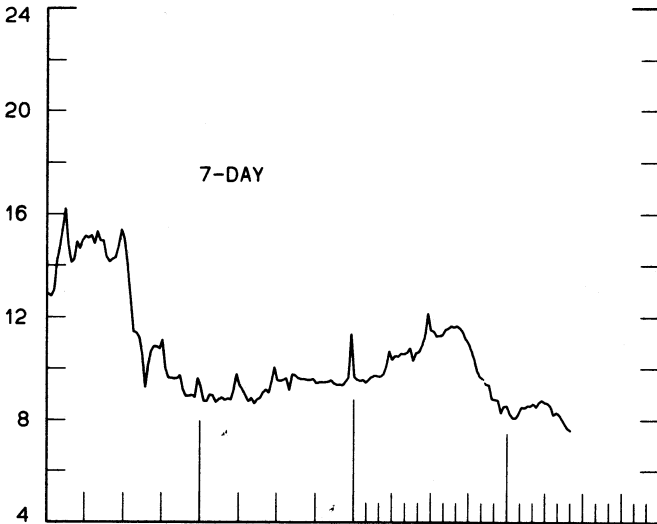
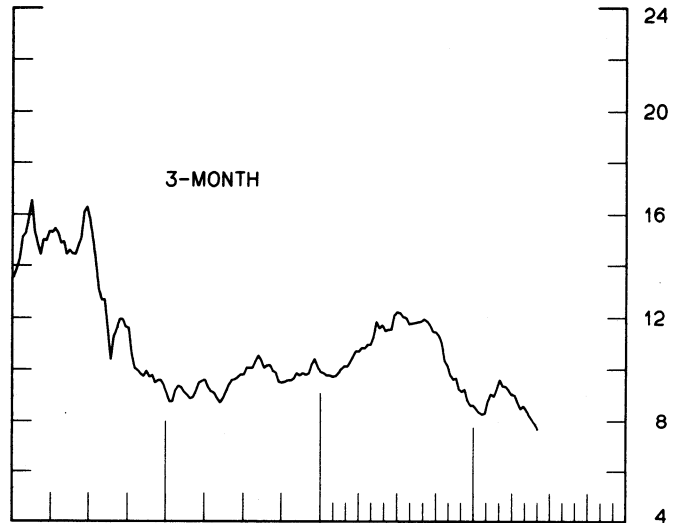


CHART 6
EURO-DOLLAR DEPOSIT RATES LONDON
 AVERAGES FOR WEEK ENDING WEDNESDAY

PERCENT PER ANNUM



PERCENT PER ANNUM



1983

1985

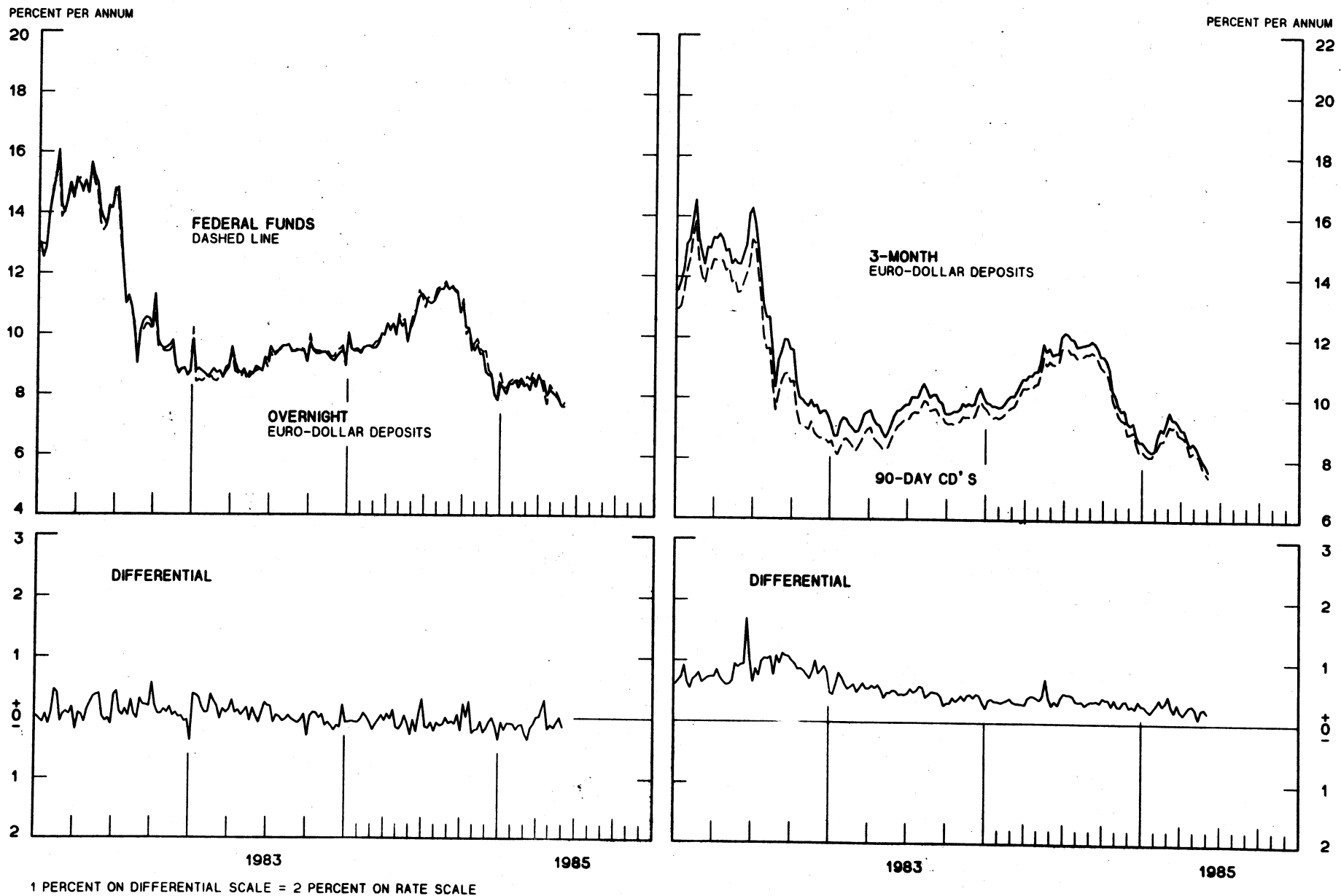
1983

1985

CHART 7

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

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

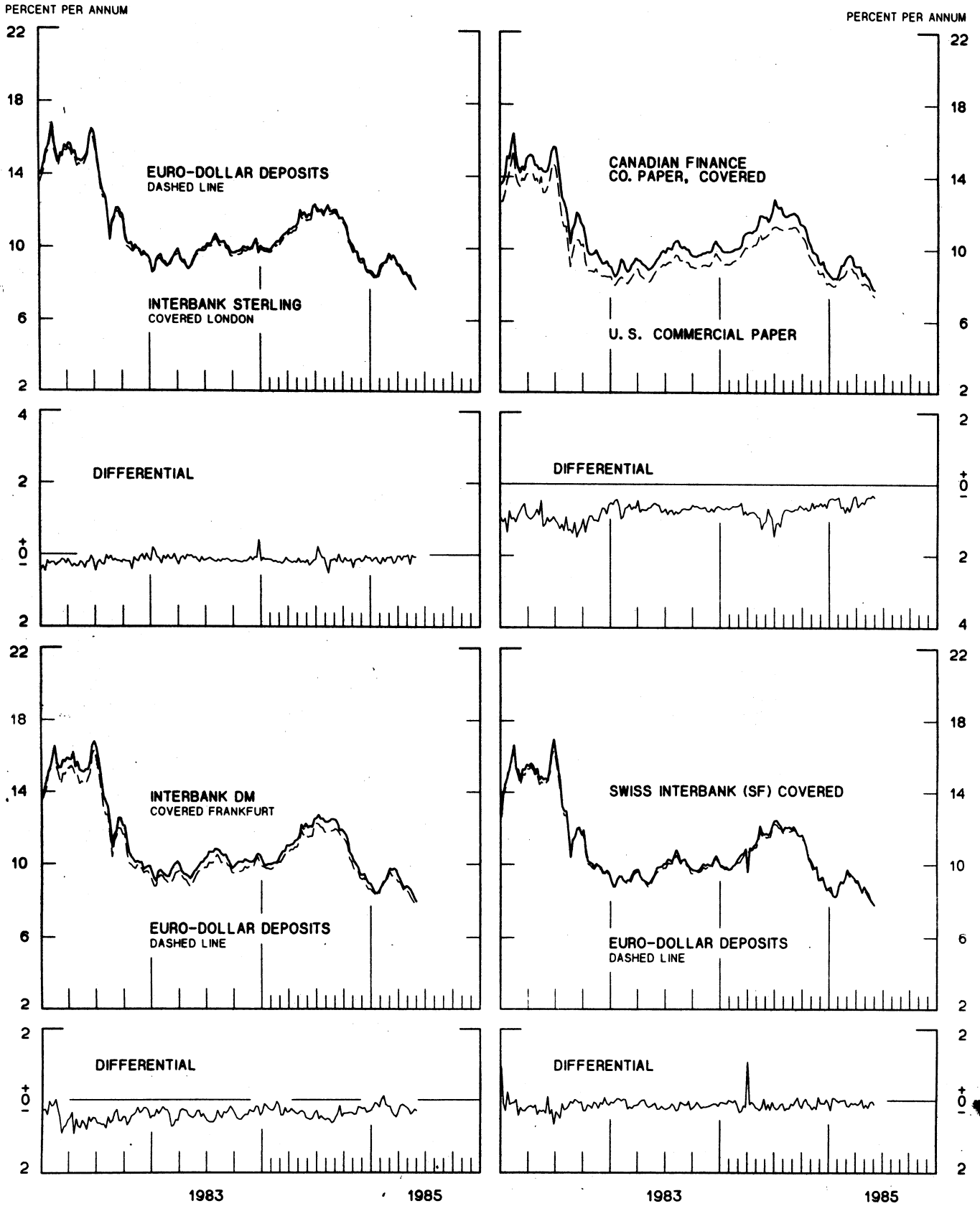


1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

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

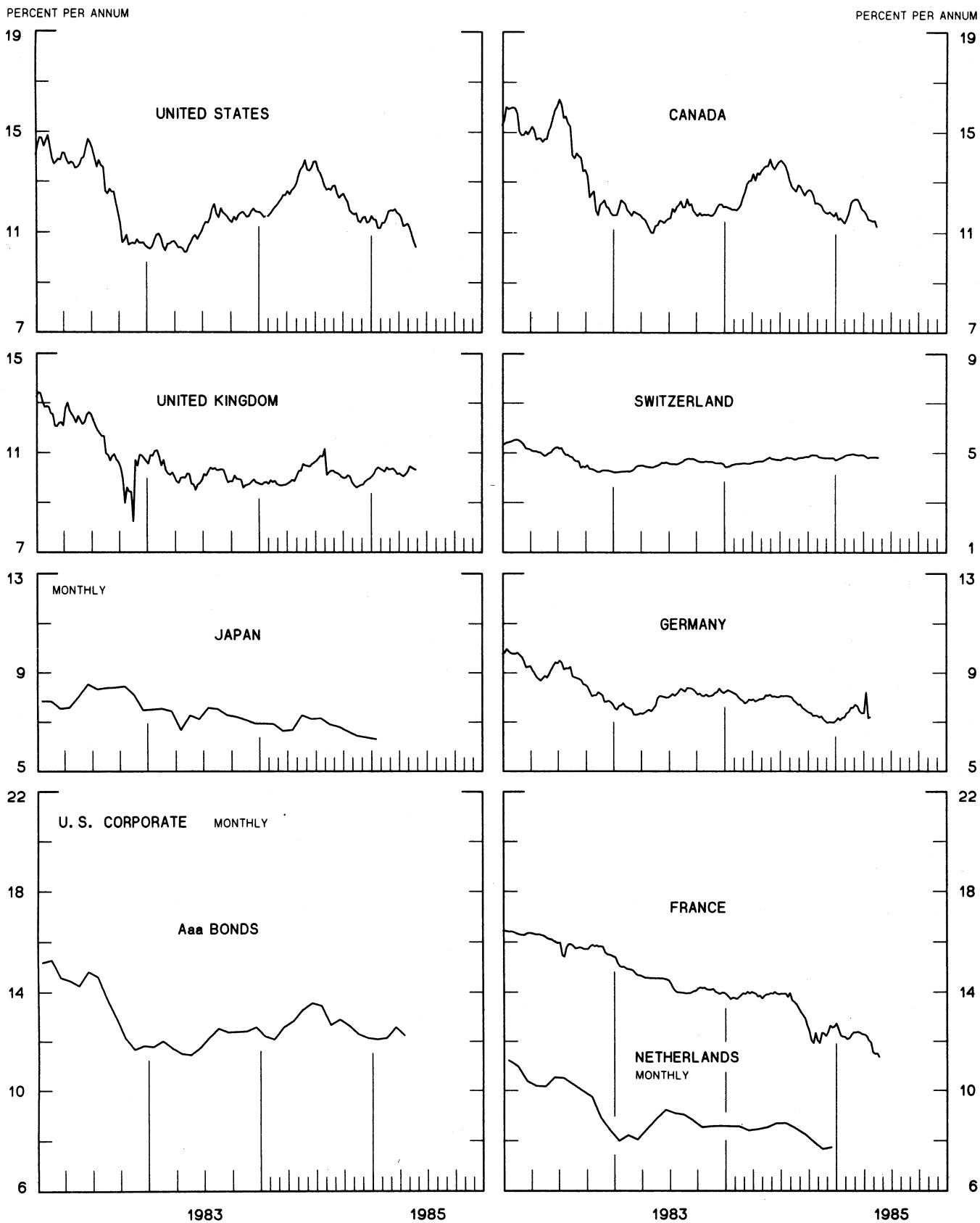
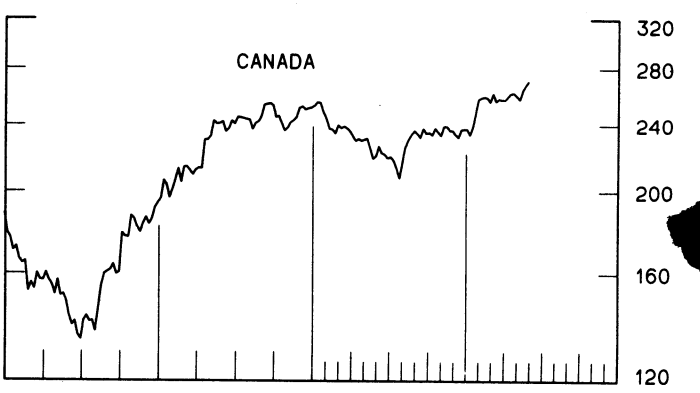
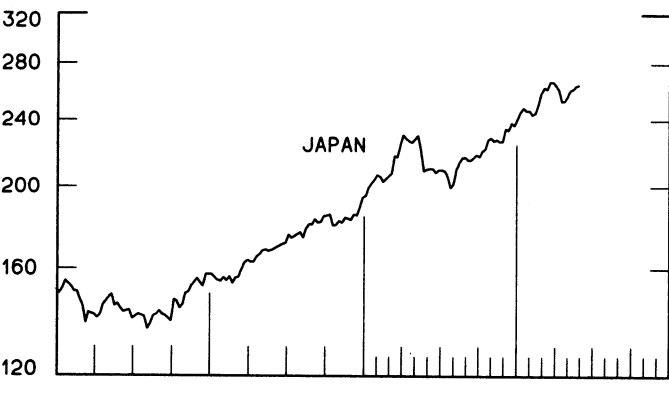
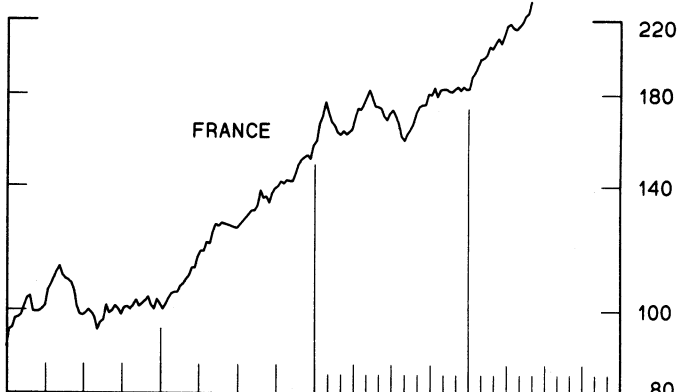
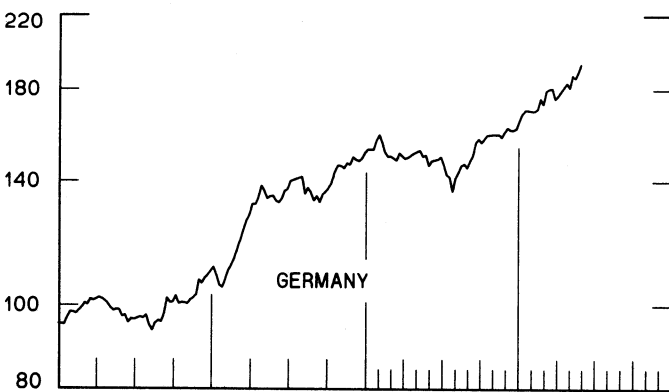
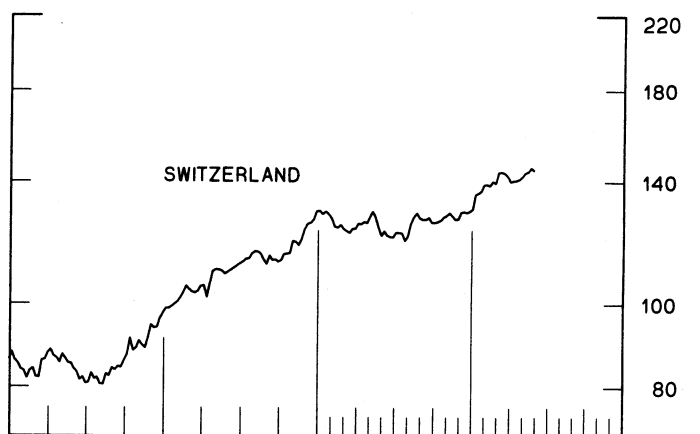
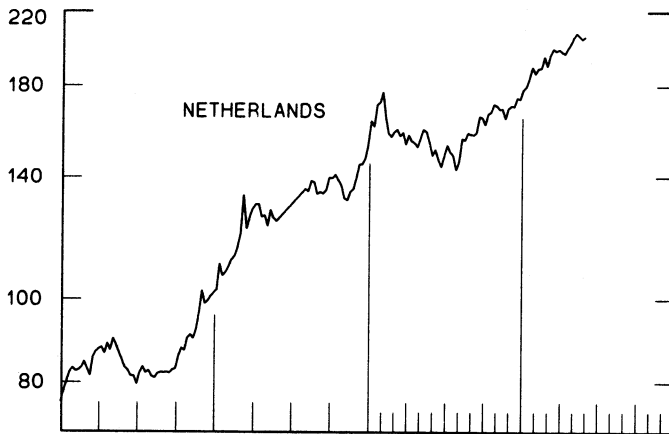
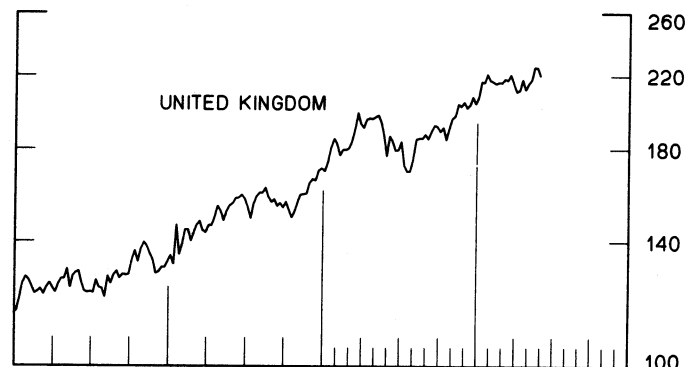
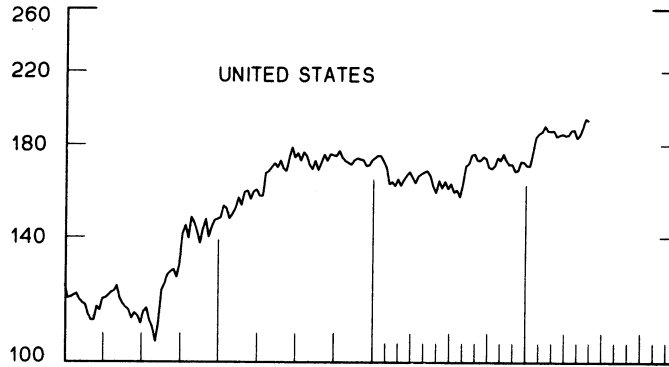


CHART 10
INDUSTRIAL STOCK INDICES
WEEKLY SERIES

RATIO SCALE
1969=100

RATIO SCALE
1969=100



1983

1985

1983

1985

SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

CHART 1. SPOT EXCHANGE RATES AND INDICES

WEEKLY AVERAGES, NOON BUYING RATES (U.S. CENTS)

GERMAN MARK	JUNE 5	32.65
JAPANESE YEN	JUNE 5	0.40002
DUTCH GUILDER	JUNE 5	28.97
U.K. POUND	JUNE 5	127.73
CANADIAN DOLLAR	JUNE 5	72.91
FRENCH FRANC	JUNE 5	10.71
SWISS FRANC	JUNE 5	38.79
BELGIAN FRANC	JUNE 5	1.62204
ITALIAN LIRA	JUNE 5	0.05108
SWEDISH KRONA	JUNE 5	11.26

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	JUNE 5	91.86
JAPANESE YEN	JUNE 5	104.74
DUTCH GUILDER	JUNE 5	83.16
U.K. POUND	JUNE 5	51.66
CANADIAN DOLLAR	JUNE 5	72.67
FRENCH FRANC	JUNE 5	48.25
SWISS FRANC	JUNE 5	124.79
BELGIAN FRANC	JUNE 5	63.92
ITALIAN LIRA	JUNE 5	29.02

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

U.S. DOLLAR	JUNE 5	147.91
GERMAN MARK	JUNE 5	130.60
JAPANESE YEN	JUNE 5	148.72
DUTCH GUILDER	JUNE 5	114.14
U.K. POUND	JUNE 5	67.78
CANADIAN DOLLAR	JUNE 5	98.81
FRENCH FRANC	JUNE 5	62.56
SWISS FRANC	JUNE 5	172.43
BELGIAN FRANC	JUNE 5	86.34
ITALIAN LIRA	JUNE 5	36.78
SWEDISH KRONA	JUNE 5	66.98

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

CANADIAN DOLLAR	JUNE 5	-1.80
U.K. POUND	JUNE 5	-4.57
GERMAN MARK	JUNE 5	2.13
FRENCH FRANC	JUNE 5	-2.67
SWISS FRANC	JUNE 5	2.59
DUTCH GUILDER	JUNE 5	0.83
JAPANESE YEN	JUNE 5	1.39
ITALIAN LIRA	JUNE 5	-5.60

SERIES NAME	LAST VALUE PLOTTED	
	DATE	VALUE
CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING		
U.S. DOLLARS PER FINE OUNCE	JUNE 5	315.31
CHART 4. CALL MONEY RATES		
U.S. FEDERAL FUNDS	JUNE 5	7.75
OVERNIGHT EURO-DOLLAR DEPOSITS	JUNE 5	7.60
U.K.	JUNE 5	12.75
CANADA	JUNE 5	10.00
GERMANY	JUNE 5	5.75
JAPAN	JUNE 5	6.18
FRANCE	JUNE 5	10.25
NETHERLANDS	JUNE 5	6.67
SWITZERLAND	JUNE 5	1.97
CHART 5. 3-MONTH INTEREST RATES		
U.S. 90-DAY CD'S, SECONDARY MARKET	JUNE 5	7.45
GERMAN INTERBANK LOAN	JUNE 5	5.76
JAPANESE GENSAKI RATE	JUNE 5	6.28
CANADIAN FINANCE PAPER	JUNE 5	9.62
INTERBANK STERLING	JUNE 5	12.41
SWISS INTERBANK LOAN	JUNE 5	5.11
FRENCH INTERBANK RATE	JUNE 5	10.13
NETHERLANDS INTERBANK RATE	JUNE 5	6.72
WEIGHTED AVERAGE FOREIGN INTEREST RATE {G-10 COUNTRIES PLUS SWITZERLAND}	JUNE 5	8.51
CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON		
OVERNIGHT	JUNE 5	7.60
7-DAY	JUNE 5	7.59
1-MONTH	JUNE 5	7.54
3-MONTH	JUNE 5	7.63
6-MONTH	JUNE 5	7.84
1-YEAR	JUNE 5	8.31
CHART 7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES		
OVERNIGHT EURO-DOLLAR DEPOSITS	JUNE 5	7.60
U.S. FEDERAL FUNDS	JUNE 5	7.75
DIFFERENTIAL	JUNE 5	-0.15
3-MONTH EURO-DOLLAR DEPOSIT RATE	JUNE 5	7.63
U.S. 90-DAY CD'S, SECONDARY MARKET	JUNE 5	7.45
DIFFERENTIAL	JUNE 5	0.18

SERIES NAME

LAST VALUE PLOTTED
DATE VALUE

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPCISIT	JUNE 5	7.63
INTERBANK STERLING (LONDON), COVERED	JUNE 5	7.70
DIFFERENTIAL	JUNE 5	-0.07
U.S. COMMERCIAL PAPER	JUNE 5	7.40
CANADIAN FINANCE PAPER, COVERED	JUNE 5	7.77
DIFFERENTIAL	JUNE 5	-0.38
EURO-DOLLAR DEPCISIT	JUNE 5	7.63
INTERBANK DM (FRANKFURT), COVERED	JUNE 5	7.92
DIFFERENTIAL	JUNE 5	-0.29
EURO-DOLLAR DEPOSIT	JUNE 5	7.63
SWISS INTERBANK, COVERED	JUNE 5	7.74
DIFFERENTIAL	JUNE 5	-0.12

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	MAY 31	10.39
GERMANY	APRIL 26	7.21
JAPAN (MONTHLY)	JAN.	6.29
SWITZERLAND	MAY 24	4.79
CANADA	MAY 17	11.22
FRANCE	MAY 24	11.36
NETHERLANDS (MONTHLY)	DEC.	7.72
UNITED KINGDOM	MAY 31	10.29
U.S. CORPORATE		
AAA BONDS	APRIL	12.23

CHART 10. STOCK INDICES

UNITED STATES	MAY 29	192.14
UNITED KINGDOM	MAY 29	219.65
CANADA	MAY 29	270.99
GERMANY	MAY 29	192.69
SWITZERLAND	MAY 29	144.47
NETHERLANDS	MAY 29	205.74
FRANCE	MAY 29	231.64
JAPAN	MAY 29	264.61

FEDERAL RESERVE statistical release



H.10 (512)

JUNE 7, 1985

FOREIGN EXCHANGE RATES

FOR THE WEEK ENDING JUNE 7, 1985

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)				
		JUNE 3	JUNE 4	JUNE 5	JUNE 6	JUNE 7
*AUSTRALIA	DOLLAR	66.35	66.20	65.85	66.20	66.43
AUSTRIA	SCHILLING	21.395	21.470	21.600	21.492	21.630
BELGIUM	FRANC	61.300	61.500	61.860	61.600	62.060
BRAZIL	CRUZEIRO	NA	5480.00	NA	NA	NA
CANADA	DOLLAR	1.3663	1.3685	1.3707	1.3705	1.3720
CHINA, P.R.	YUAN	2.8508	2.8508	2.8650	2.8650	2.8650
DENMARK	KRONE	10.9500	10.9675	11.0330	10.9700	11.0400
FINLAND	MARKKA	6.3350	6.3575	6.3950	6.3650	6.3910
FRANCE	FRANC	9.2825	9.3170	9.3775	9.3300	9.3925
GERMANY	D. MARK	3.0430	3.0550	3.0740	3.0575	3.0800
GREECE	DRACHMA	134.500	135.200	136.000	135.450	135.900
HONG KONG	DOLLAR	7.7720	7.7735	7.7745	7.7800	7.7730
INDIA	RUPEE	12.3900	12.4200	12.4400	12.4600	12.4700
*IRELAND	POUND	103.00	102.42	101.85	102.38	101.65
ISRAEL	SHEKEL	NA	NA	NA	NA	NA
ITALY	LIRA	1947.00	1947.00	1960.50	1954.00	1965.00
JAPAN	YEN	248.60	249.10	249.45	247.70	249.55
MALAYSIA	RINGGIT	2.4590	2.4630	2.4640	2.4610	2.4640
MEXICO	PESO	286.0000	279.0000	272.0000	274.0000	280.0000
NETHERLANDS	GUILDER	3.4315	3.4440	3.4640	3.4475	3.4730
*NEW ZEALAND	DOLLAR	45.150	44.900	44.830	44.950	44.900
NORWAY	KRONE	8.7850	8.8000	8.8575	8.8225	8.8550
PHILIPPINES	PESO	NA	NA	NA	NA	NA
PORTUGAL	ESCUDO	175.000	175.000	175.500	176.000	176.500
SINGAPORE	DOLLAR	2.2100	2.2140	2.2170	2.2135	2.2210
*SOUTH AFRICA	RAND	50.15	50.30	50.00	50.10	50.05
SOUTH KOREA	WON	873.10	872.60	873.60	873.60	873.50
SPAIN	PESETA	172.500	173.740	174.580	173.500	174.900
SRI LANKA	RUPEE	27.363	27.363	27.413	27.413	27.413
SWEDEN	KRONA	8.8400	8.8550	8.9030	8.8700	8.9000
SWITZERLAND	FRANC	2.5610	2.5710	2.5840	2.5720	2.5980
TAIWAN	DOLLAR	39.820	39.820	39.820	39.820	NA
THAILAND	BAHT	27.550	27.380	27.450	27.400	27.370
*UNITED KINGDOM	POUND	129.45	127.60	125.65	127.10	126.80
VENEZUELA	BOLIVAR	NA	NA	NA	NA	NA
MEMO:						
*UNITED STATES	DOLLAR	146.94	147.55	148.47	147.67	148.54

*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