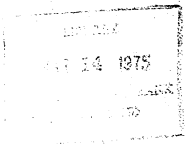


2/H.13

Summers 1.



# Selected Interest & Exchange Rates

## Weekly Series of Charts

**MARCH 10, 1976**

Prepared by the  
**FINANCIAL MARKETS  
SECTION**

**DIVISION OF  
INTERNATIONAL FINANCE**

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

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

Chart 1  
**SPOT EXCHANGE RATES**  
 INDEXES OF DOLLAR PRICES OF FOREIGN CURRENCIES  
 AVERAGES FOR WEEK ENDING WEDNESDAY

FIXED SCALE  
 MAY 1970 PARITY=100

RATIO SCALE  
 MAY 1970 PARITY=100

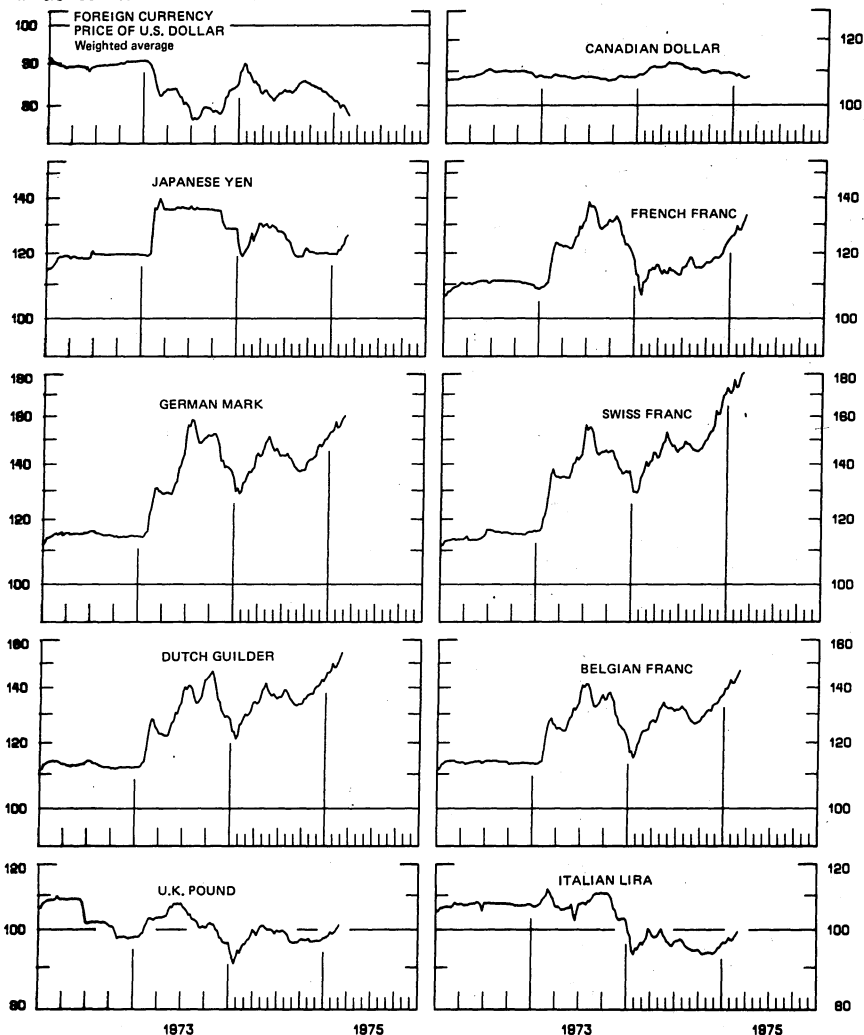
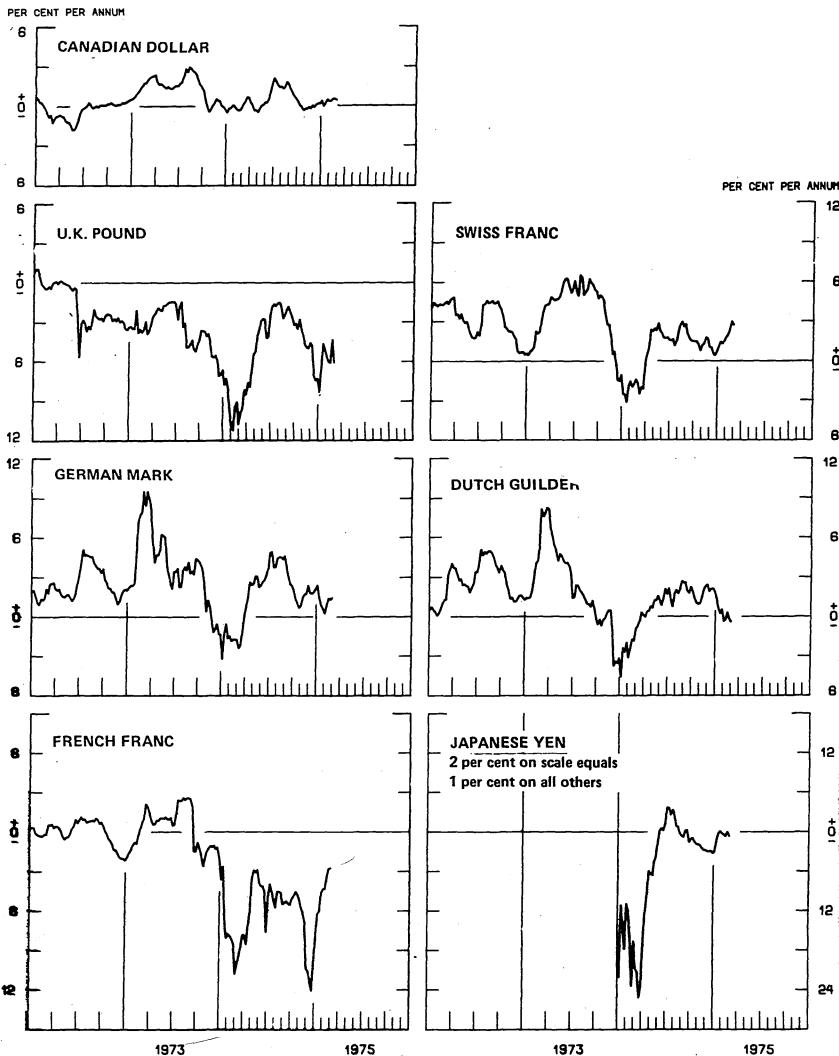


Chart 2  
**3-MONTH FORWARD EXCHANGE RATES**  
 PREMIUM (+), OR DISCOUNT (-)  
 AVERAGES FOR WEEK ENDING WEDNESDAY



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Chart 3  
**PRICE OF GOLD IN LONDON**  
AVERAGES FOR WEEK ENDING WEDNESDAY

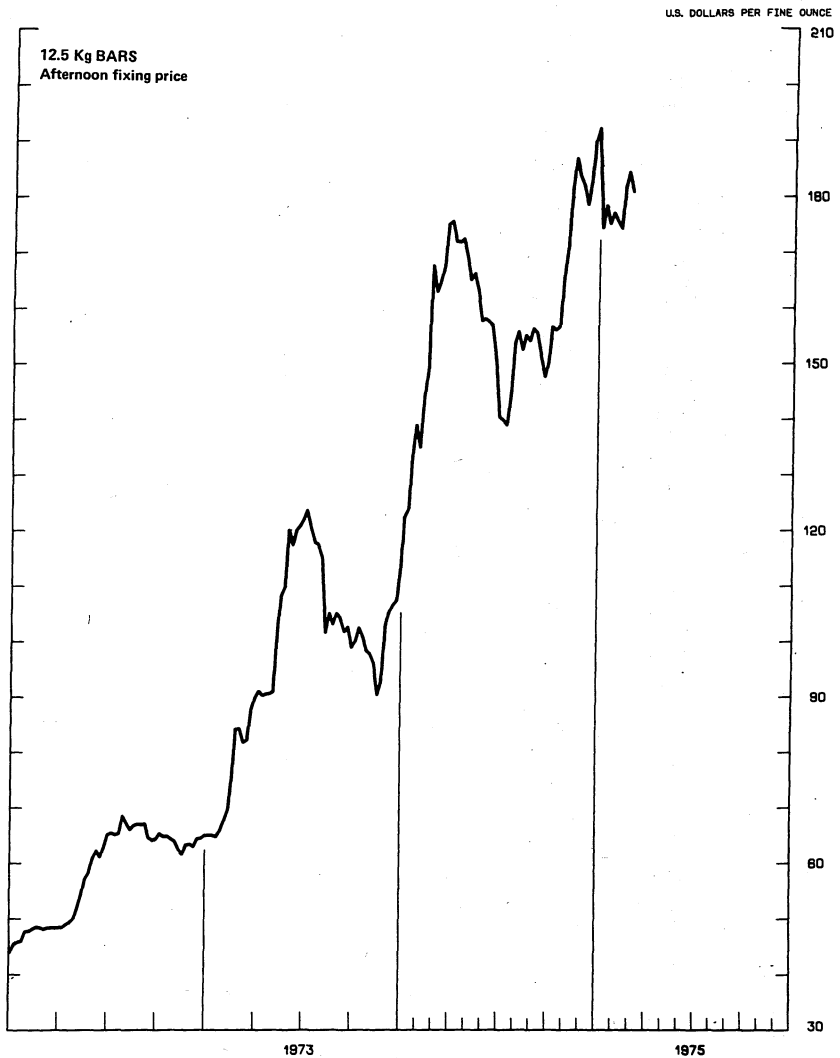
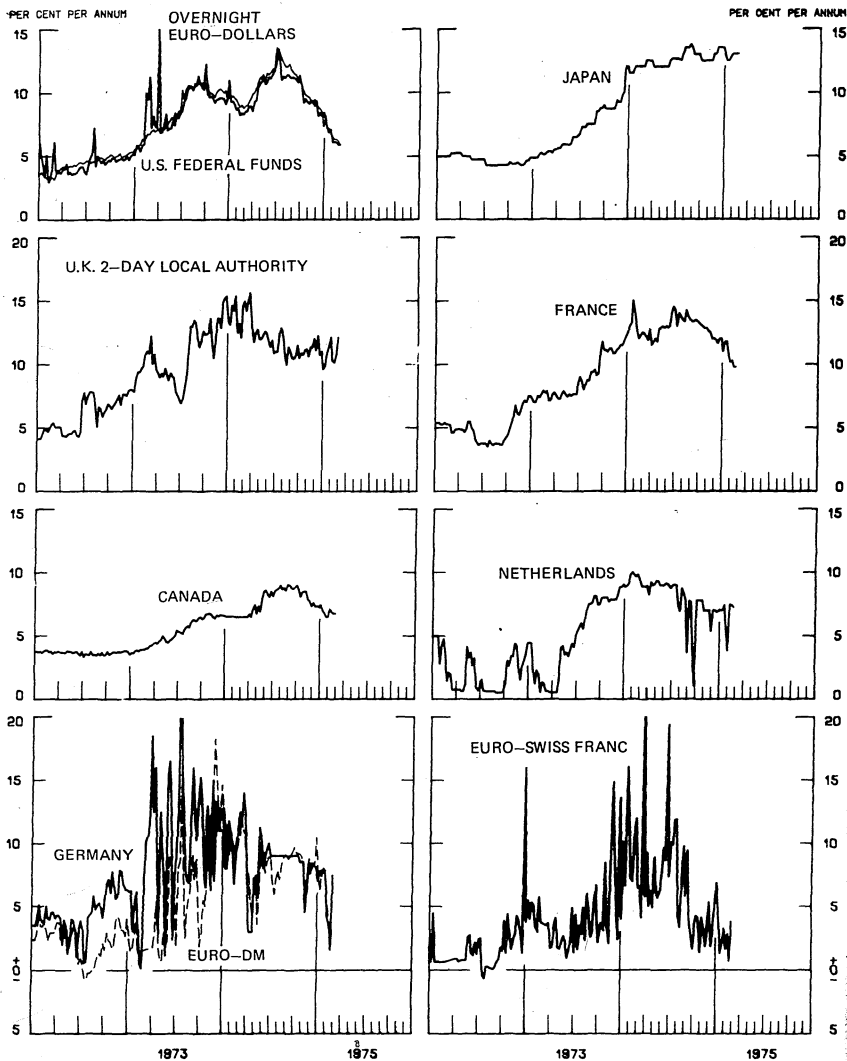
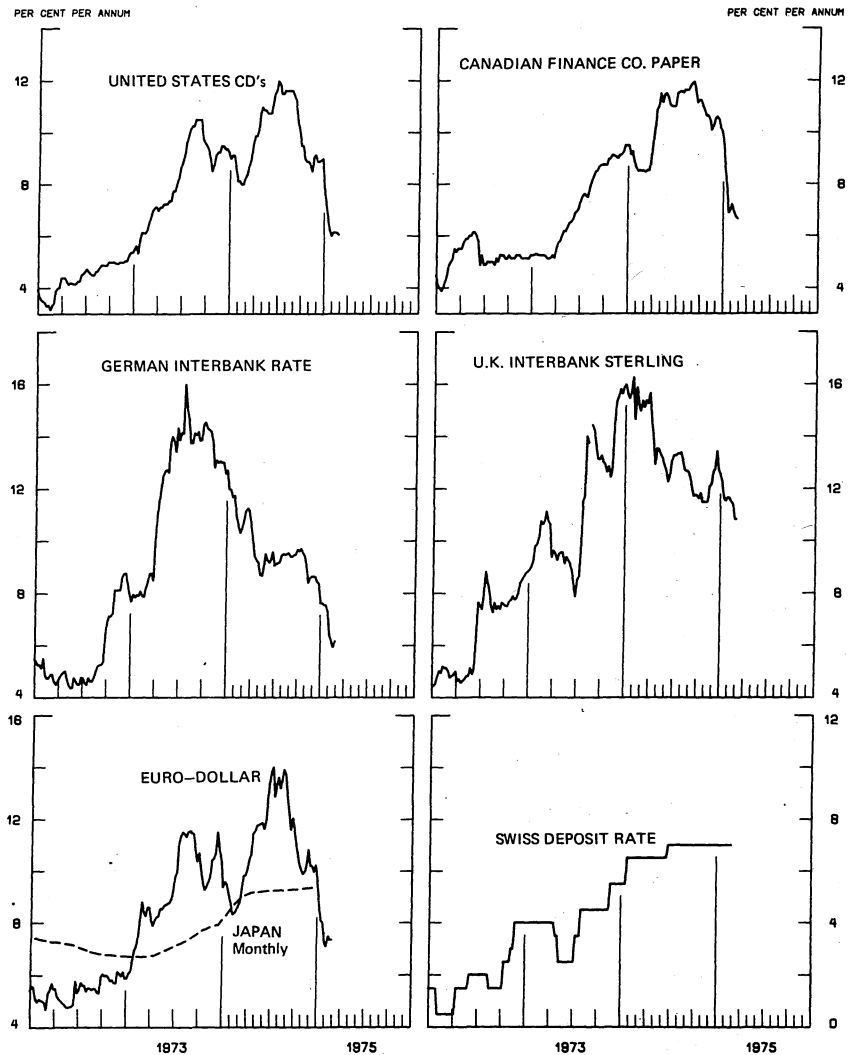


Chart 4  
**CALL MONEY RATES**  
 WEEKLY SERIES



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



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Chart 6  
**EURO-DOLLAR DEPOSIT RATES London**  
AVERAGES FOR WEEK ENDING WEDNESDAY

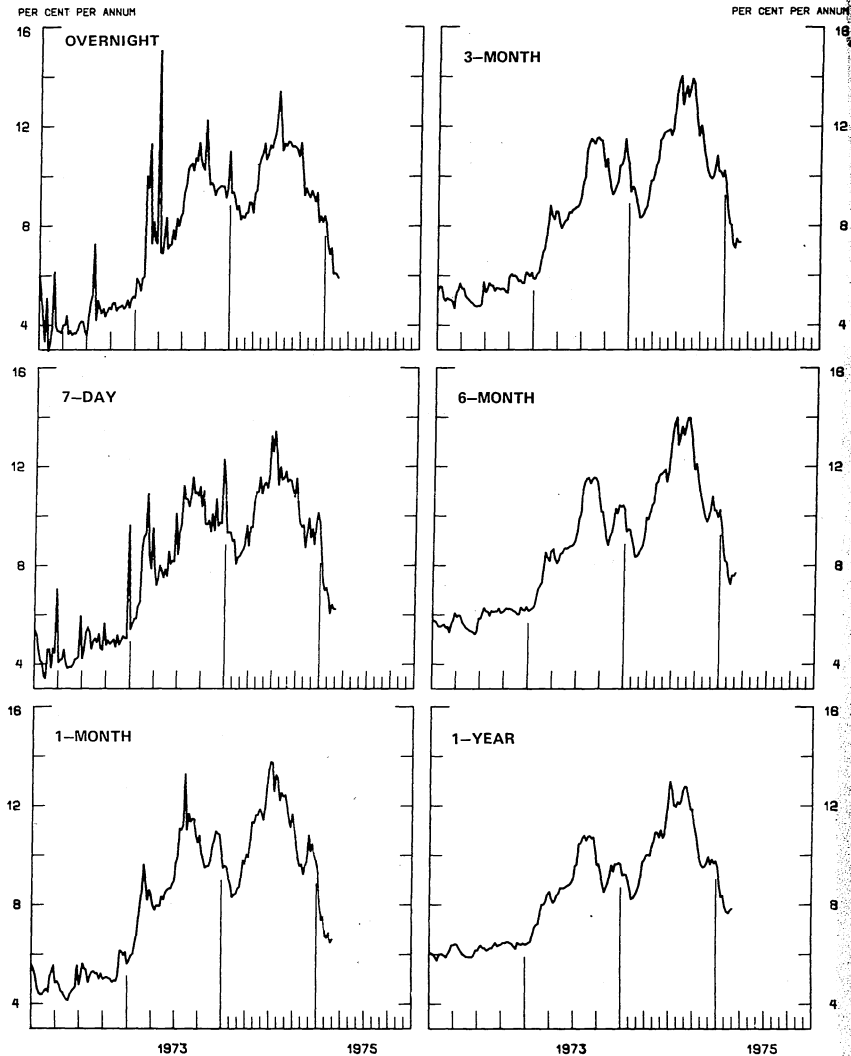
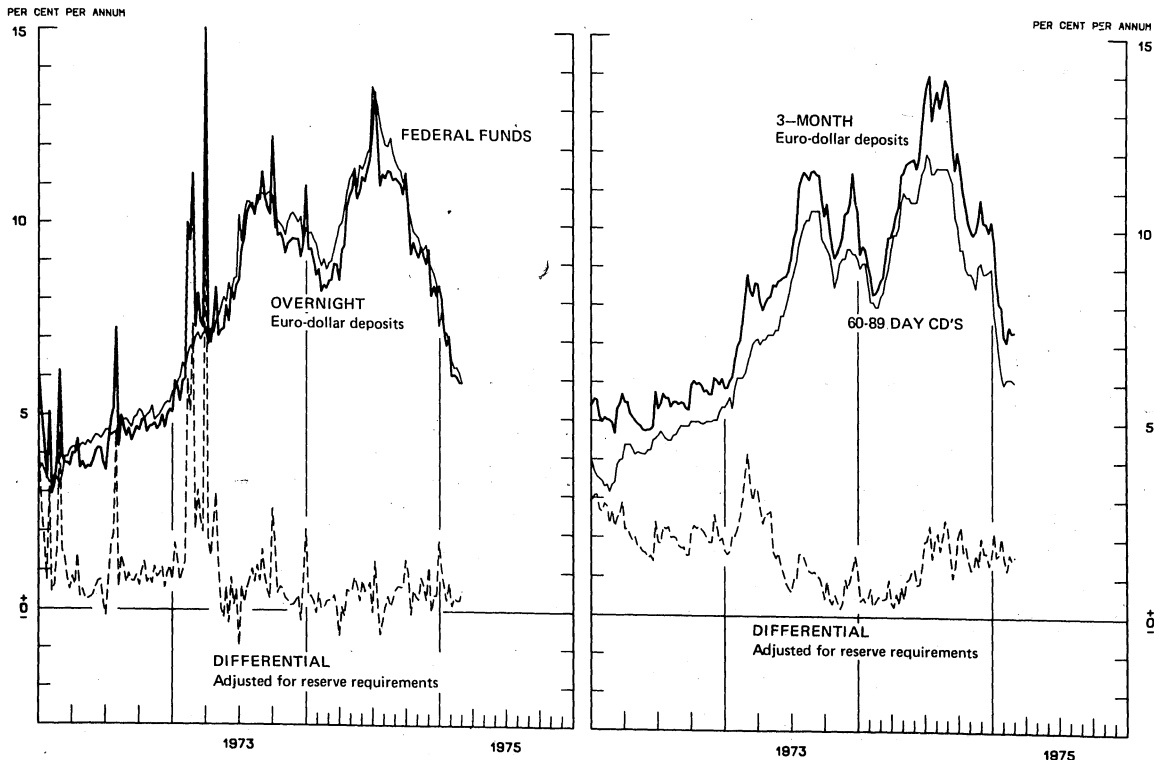




Chart 7  
**SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES**  
 AVERAGES FOR WEEK ENDING WEDNESDAY



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Chart 8

# INTEREST ARBITRAGE: 3-MONTH FUNDS

AVERAGES FOR WEEK ENDING WEDNESDAY

DIFFERENTIAL: PLUS (+), INDICATES FAVOR DOLLAR ASSETS

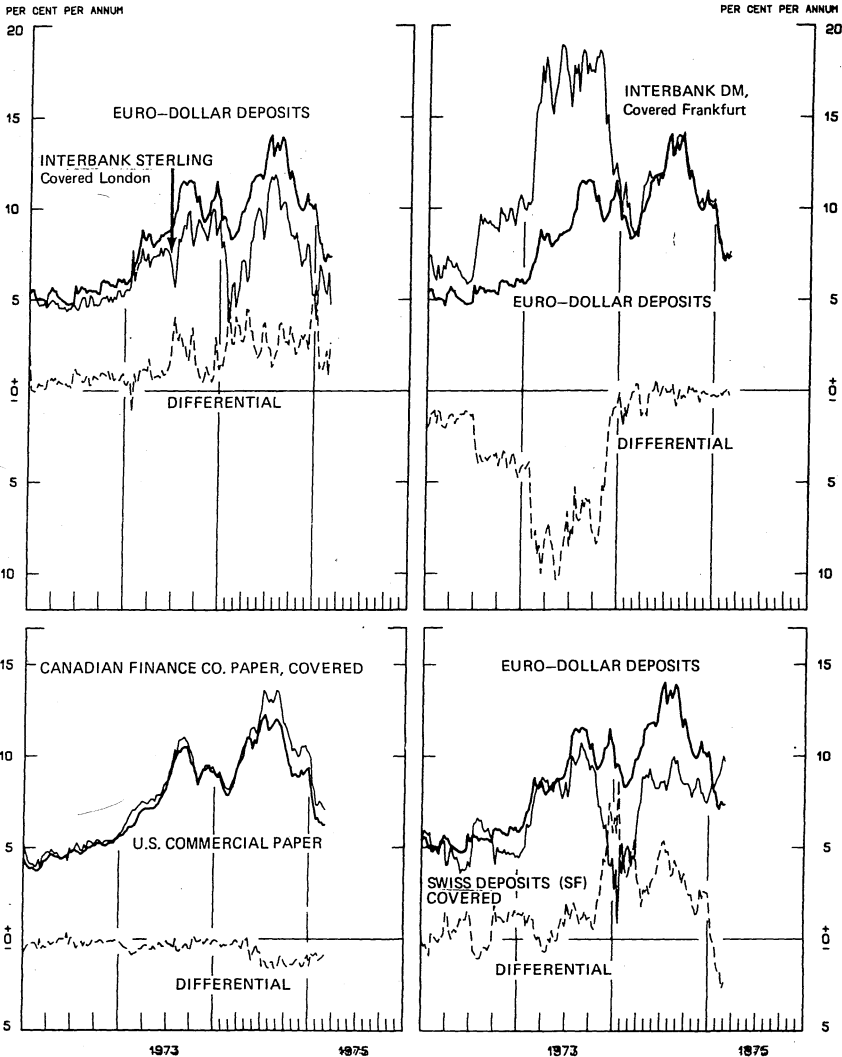
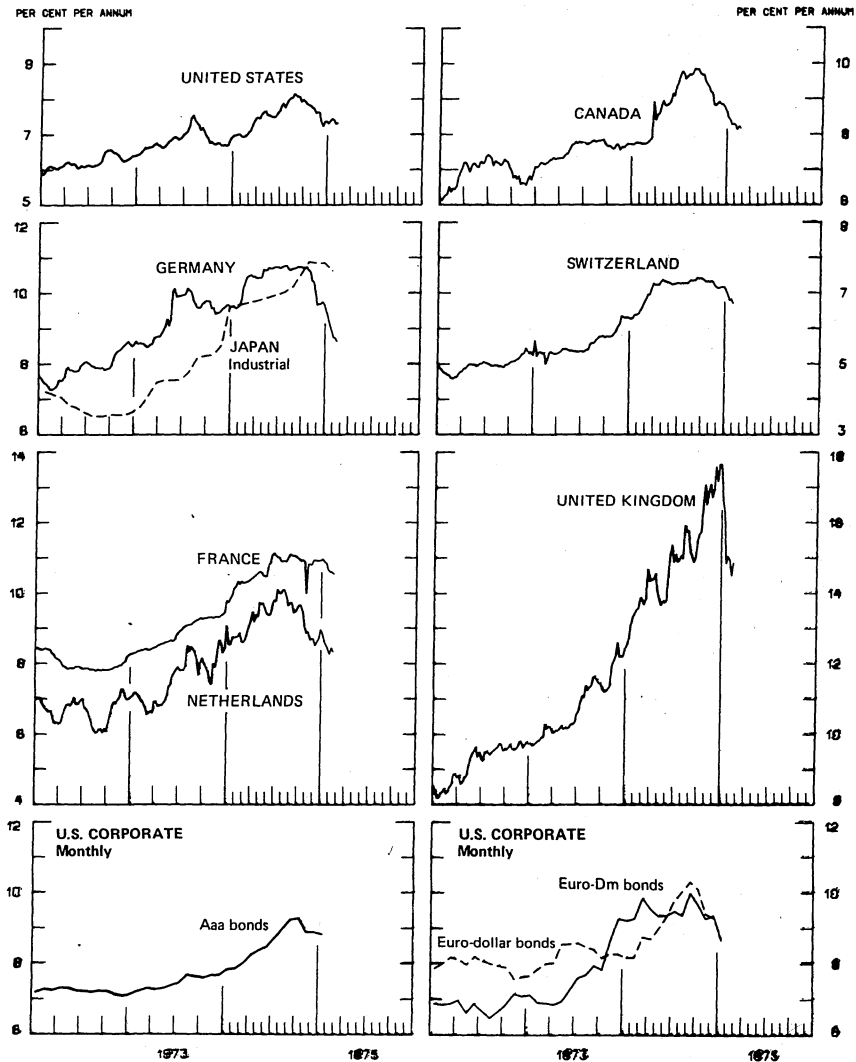


Chart 9  
**LONG-TERM GOVERNMENT BOND YIELDS**  
 WEEKLY SERIES

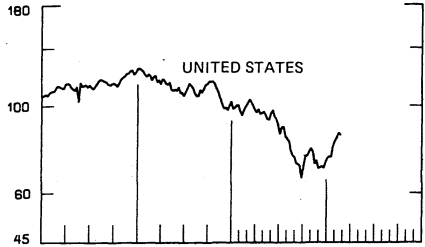
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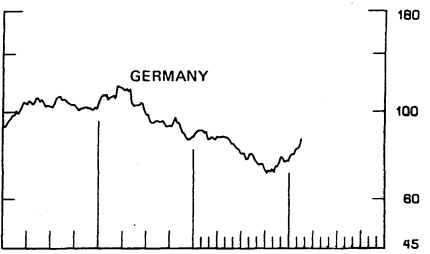
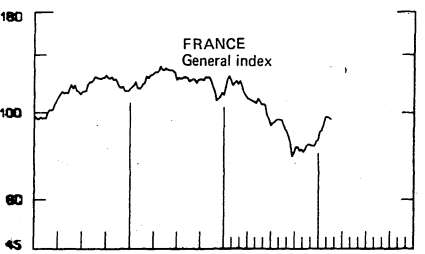
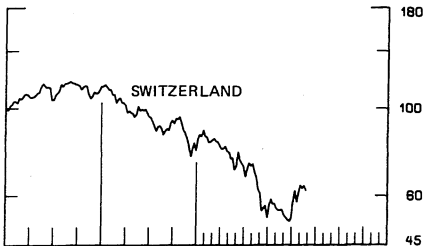
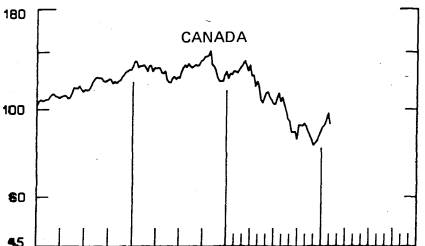
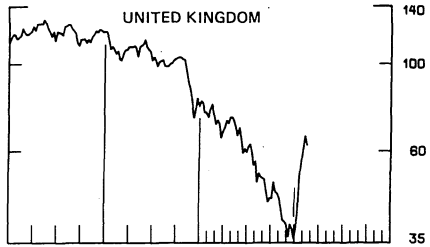
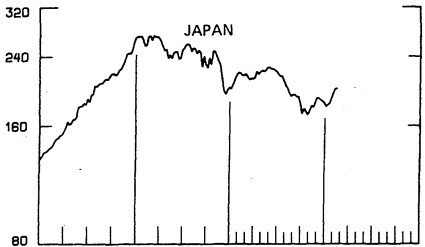
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Chart 10  
**INDUSTRIAL STOCK INDEXES**  
WEEKLY SERIES

RATIO SCALE  
1968=100



RATIO SCALE  
1968=100



1973

1975

1973

1975

SERIES NAME

LAST VALUE PLOTTED  
DATE VALUE

CHART 1. SPOT EXCHANGE RATES

U.S. DOLLAR, WEIGHTED AVERAGE	MAR. 5	77.78
JAPANESE YEN	MAR. 5	126.09
GERMAN MARK	MAR. 5	160.22
DUTCH GUILDER	MAR. 5	154.38
U.K. POUND	MAR. 5	101.27
CANADIAN DOLLAR	MAR. 5	108.32
FRENCH FRANC	MAR. 5	133.43
SWISS FRANC	MAR. 5	180.46
BELGIAN FRANC	MAR. 5	146.90
ITALIAN LIRA	MAR. 5	99.44

CHART 2. 3-MONTH FORWARD EXCHANGE RATES

CANADIAN DOLLAR	MAR. 5	0.40
U.K. POUND	MAR. 5	-6.10
GERMAN MARK	MAR. 5	1.45
FRENCH FRANC	MAR. 5	-2.73
SWISS FRANC	MAR. 5	2.71
DUTCH GUILDER	MAR. 5	-0.42
JAPANESE YEN	MAR. 5	-0.66

CHART 3. GOLD PRICE IN LONDON

U.S. DOLLAR PER FINE OUNCE	MAR. 5	180.82
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CHART 4. CALL MONEY RATES

U.S. FEDERAL FUNDS	MAR. 5	5.88
OVERNIGHT EURO-DOLLAR DEPOSITS	MAR. 5	5.89
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	FEB. 28	12.13
CANADA	FEB. 28	6.75
GERMANY	FEB. 28	7.50
EURO-DM	FEB. 28	5.81
JAPAN	FEB. 21	13.00
FRANCE	FEB. 21	9.75
NETHERLANDS	FEB. 21	7.23
EURO-SWISS FRANC	FEB. 28	3.80

CHART 5. 3-MONTH INTEREST RATES

U.S. CD'S (60-89 DAYS)	MAR. 5	6.05
GERMAN INTERBANK LOAN	MAR. 5	6.16
JAPANESE COMPOSITE LOAN	JAN. 3	9.37
EURO-DOLLAR DEPOSIT	MAR. 5	7.35
CANADIAN FINANCE COMPANY PAPER	MAR. 5	6.67
INTERBANK STERLING	MAR. 5	10.81
SWISS DEPOSIT	MAR. 5	7.00

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SERIES NAME

LAST VALUE PLOTTED  
DATE VALUE

CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON

OVERNIGHT	MAR. 5	5.89
7-DAY	MAR. 5	6.22
1-MONTH	MAR. 5	6.61
3-MONTH	MAR. 5	7.35
6-MONTH	MAR. 5	7.71
1-YEAR	MAR. 5	7.85

CHART 7. SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES

OVERNIGHT EURO-DOLLAR DEPOSITS	MAR. 5	5.89
U.S. FEDERAL FUNDS	MAR. 5	5.88
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	MAR. 5	0.52
3-MONTH EURO-DOLLAR DEPOSIT RATE	MAR. 5	7.35
U.S. CD'S (60-89 DAYS)	MAR. 5	6.05
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	MAR. 5	1.55

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	MAR. 5	7.35
INTERBANK STERLING (LONDON), COVERED	MAR. 5	4.71
DIFFERENTIAL	MAR. 5	2.64
U.S. COMMERCIAL PAPER	MAR. 5	6.25
CANADIAN FINANCE CO. PAPER, COVERED	MAR. 5	7.07
DIFFERENTIAL	MAR. 5	-0.83
EURO-DOLLAR DEPOSIT	MAR. 5	7.35
INTERBANK DM (FRANKFURT), COVERED	MAR. 5	7.61
DIFFERENTIAL	MAR. 5	-0.26
EURO-DOLLAR DEPOSIT	MAR. 5	7.35
SWISS DEPOSIT (SF), COVERED	MAR. 5	9.71
DIFFERENTIAL	MAR. 5	-2.36

SERIES NAME

LAST VALUE PLOTTED  
DATE VALUE

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	FEB. 28	7.44
GERMANY	FEB. 21	8.64
JAPAN (MONTHLY)	JAN. 31	10.64
SWITZERLAND	FEB. 7	6.71
CANADA	FEB. 28	8.17
FRANCE	FEB. 21	10.54
NETHERLANDS	FEB. 21	8.33
UNITED KINGDOM	FEB. 21	14.86

U.S. CORPORATE

A/A BONDS	JAN. 31	8.83
EURO-DM BONDS	JAN. 31	8.67
EURO-DOLLAR BONDS	JAN. 31	8.74

CHART 10. INDUSTRIAL STOCK INDEXES

UNITED STATES	FEB. 28	84.15
JAPAN	FEB. 21	198.89
CANADA	FEB. 7	91.80
FRANCE	FEB. 21	95.89
UNITED KINGDOM	FEB. 21	62.03
SWITZERLAND	FEB. 28	61.78
GERMANY	FEB. 21	85.22



# FEDERAL RESERVE

statistical release

H-10

MARCH 7, 1975

## FOREIGN EXCHANGE RATES

FOR THE WEEK ENDING MARCH 7, 1975

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

COUNTRY	MONETARY UNIT	(RATE U.S. CENTS)				
		MAR. 3	MAR. 4	MAR. 5	MAR. 6	MAR. 7
AUSTRALIA	DOLLAR	136.4000	136.4000	136.5500	136.5000	136.3000
AUSTRIA	SCHILLING	6.17000	6.15000	6.10000	6.10000	6.06000
BELGIUM	FRANC	2.94700	2.93400	2.92900	2.92800	2.89750
CANADA	DOLLAR	100.1400	100.2200	100.2200	100.1800	100.0800
DENMARK	KRONE	18.5600	18.5000	18.4400	18.4600	18.3300
FINLAND	MARKKA	28.9400	28.9200	28.7800	28.8400	28.7400
FRANCE	FRANC	24.0800	23.9700	24.0000	23.9300	23.6800
GERMANY	D. MARK	43.9100	43.5400	43.6300	43.4400	42.9300
INDIA	RUPEE	12.9000	12.9000	12.9000	12.9000	12.9000
IRELAND	POUND	243.1800	242.8500	243.1500	242.8000	241.1000
ITALY	LIRA	0.15950	0.15890	0.15850	0.15870	0.15810
JAPAN	YEN	0.35640	0.35130	0.35060	0.35000	0.34970
MALAYSIA	DOLLAR	44.8900	44.5000	44.6700	44.9600	44.9300
MEXICO	PESO	8.0000	8.0000	8.0000	8.0000	8.0000
NETHERLANDS	GUILDER	42.7800	42.5000	42.6200	42.2500	41.8800
NEW ZEALAND	DOLLAR	134.9000	134.9000	134.8000	135.0000	134.7000
NORWAY	KRONE	20.5000	20.4700	20.4600	20.4500	20.2800
PORTUGAL	ESCUDO	4.0300	4.2000	4.1600	4.1700	4.1500
SOUTH AFRICA	RAND	148.7000	148.7000	148.7000	148.7000	148.7000
SPAIN	PESETA	1.7985	1.8005	1.7960	1.7985	1.7955
SRI LANKA	RUPEE	15.4000	15.4000	15.4000	15.4000	15.4000
SWEDEN	KRONA	25.8600	25.7100	25.6200	25.6600	25.4300
SWITZERLAND	FRANC	41.6300	40.9400	41.0400	40.9400	40.4200
UNITED KINGDOM	POUND	243.1800	242.8500	243.1500	242.8000	241.1000

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