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FEDERAL RESERVE BANK  
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# Selected Interest & Exchange Rates

## Weekly Series of Charts

**FEBRUARY 9, 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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Chart 1

# SPOT EXCHANGE RATES

DOLLAR PRICES OF FOREIGN CURRENCIES AND WEIGHTED AVERAGE VALUES (DASHED LINE)

AVERAGES FOR WEEK ENDING WEDNESDAY

RATIO SCALE  
MAY 1970 PARITY=100

RATIO SCALE  
MAY 1970 PARITY=100

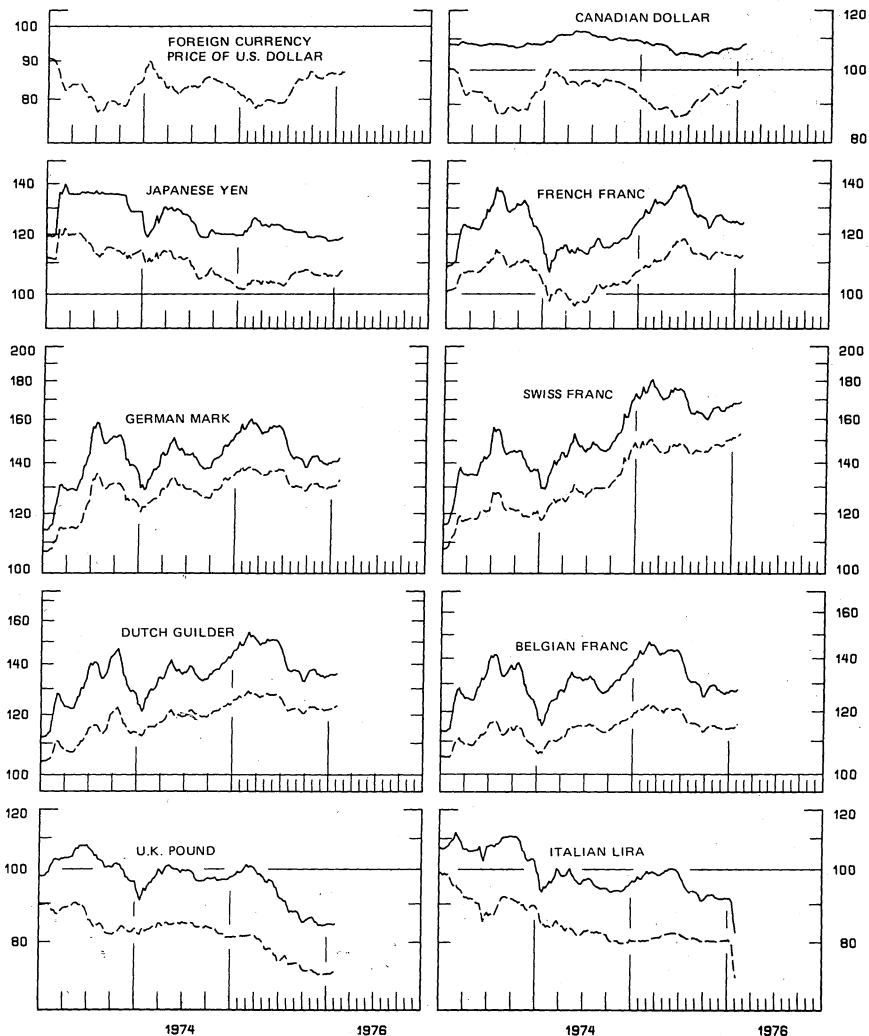
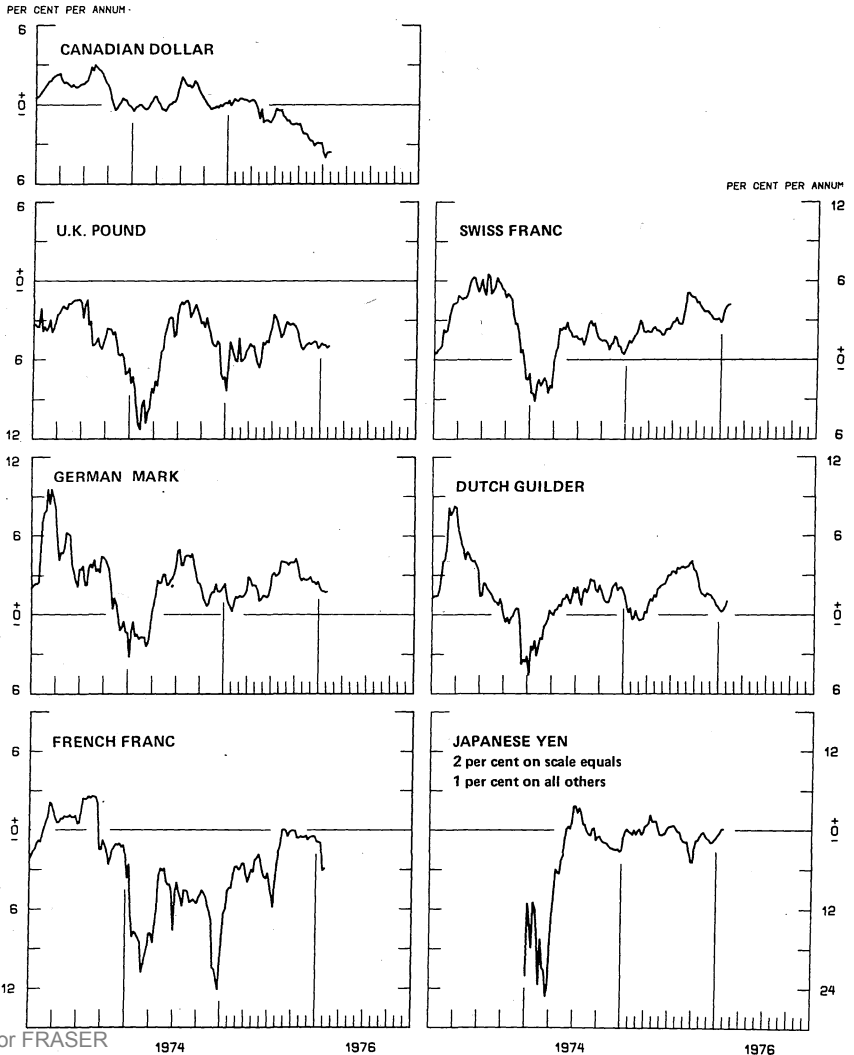


Chart 2  
**3-MONTH FORWARD EXCHANGE RATES**  
 PREMIUMS (+), OR DISCOUNT (-)  
 AVERAGES FOR WEEK ENDING WEDNESDAY



5

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

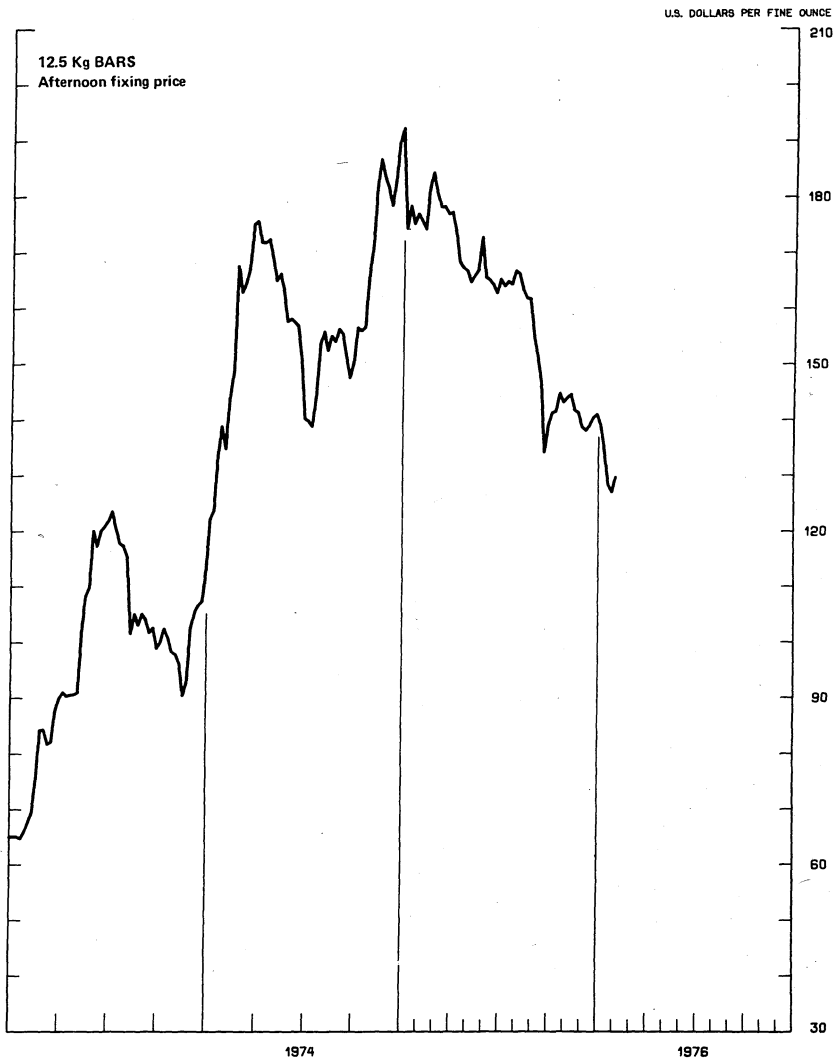


Chart 4  
**CALL MONEY RATES**  
 WEEKLY SERIES

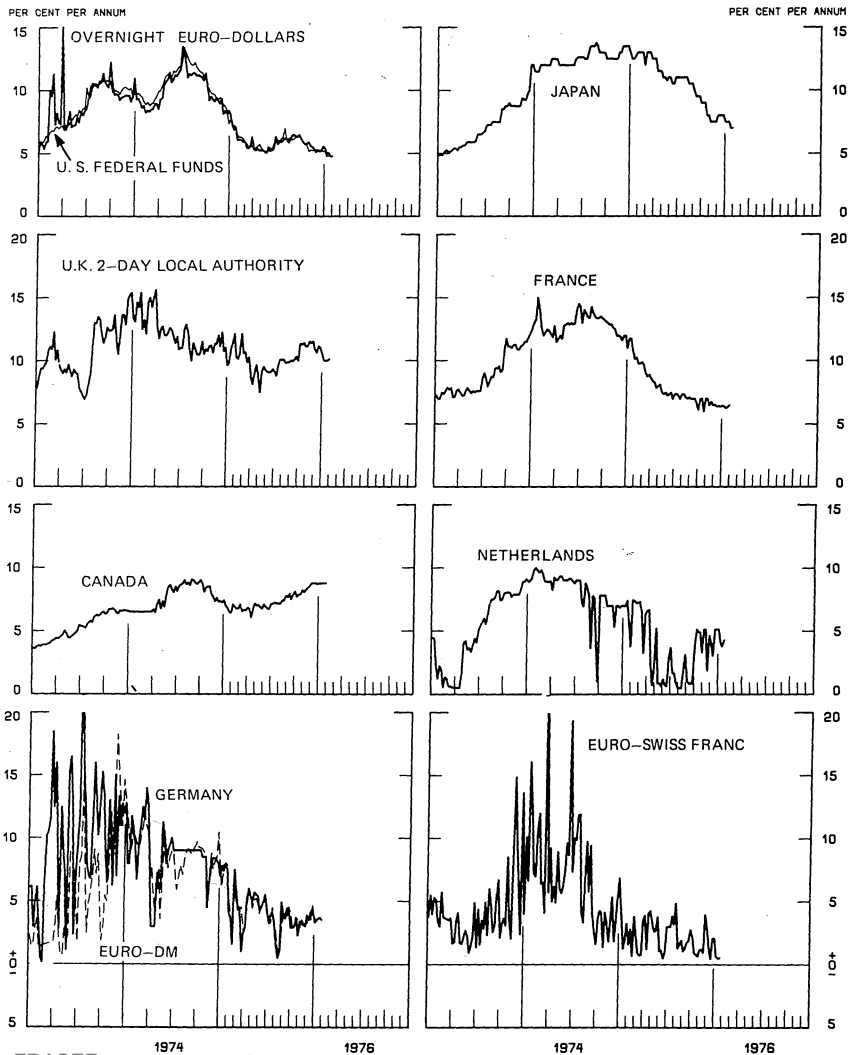


Chart 5  
**3-MONTH INTEREST RATES**  
 WEEKLY SERIES

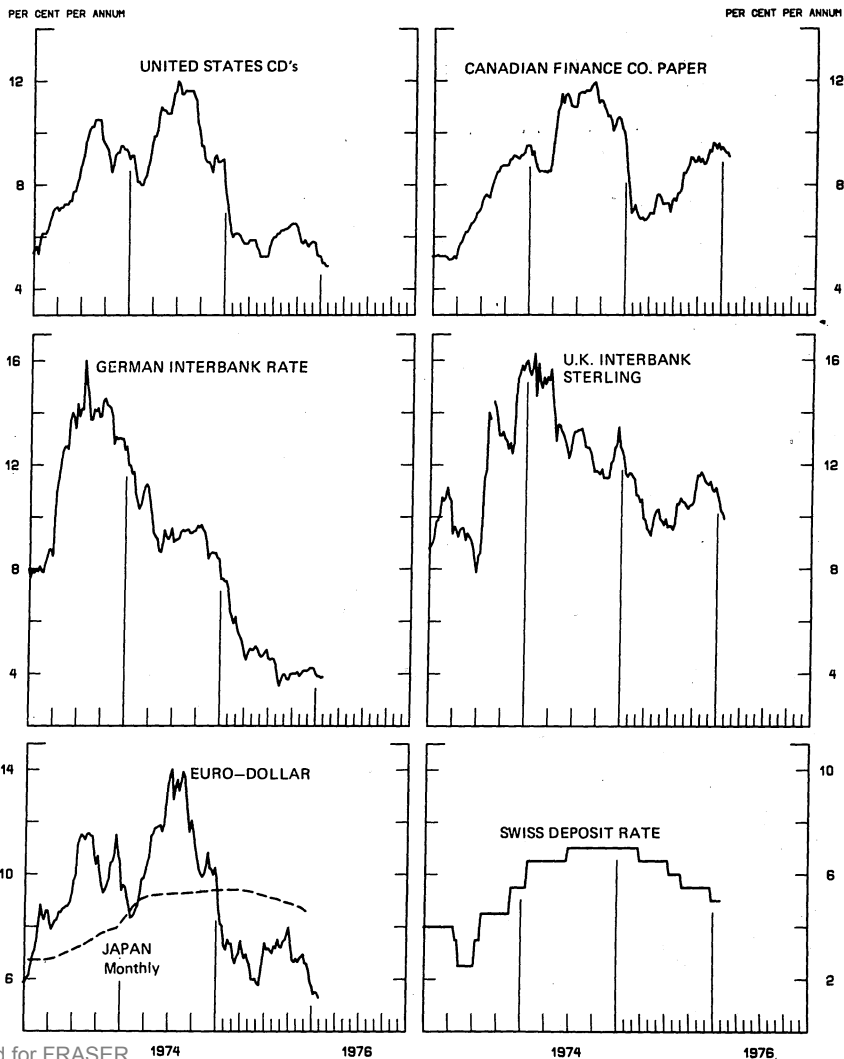


Chart 6  
**EURO-DOLLAR DEPOSIT RATES London**  
AVERAGES FOR WEEK ENDING WEDNESDAY

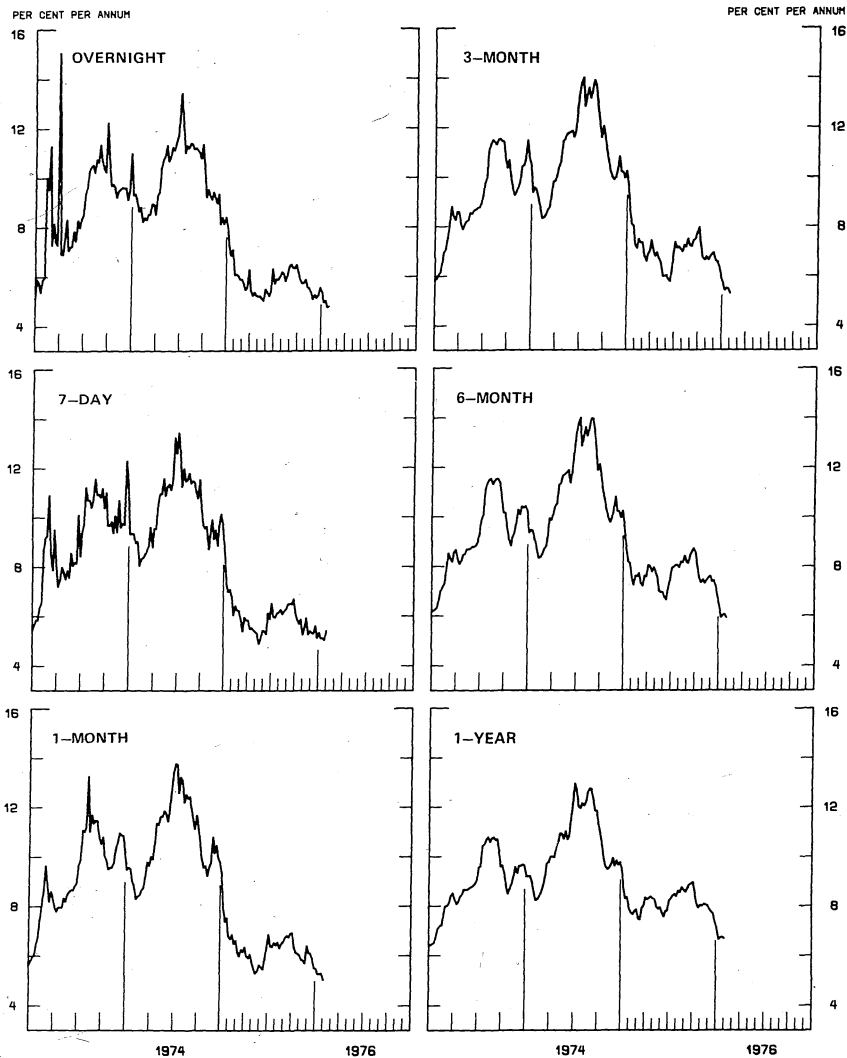




Chart 7  
**SELECTED EURO-DOLLAR AND U.S. MONEY MARKET RATES**  
 AVERAGES FOR WEEK ENDING WEDNESDAY

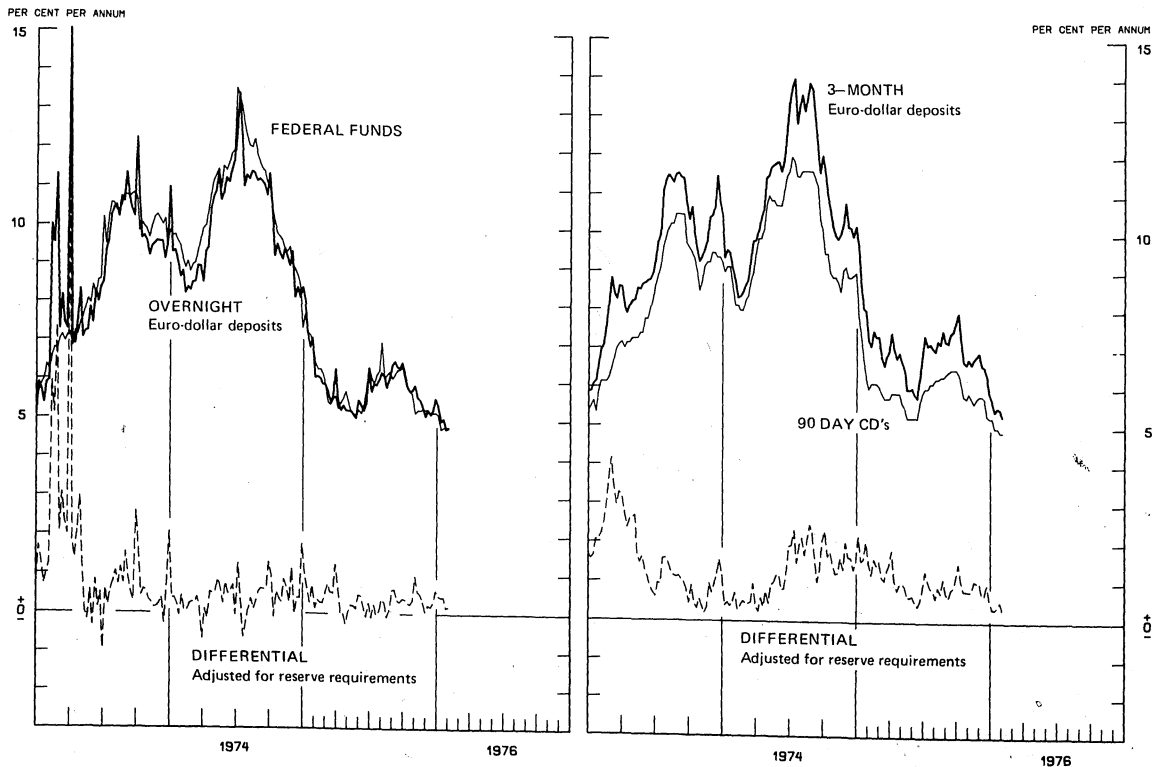


Chart 8

### INTEREST ARBITRAGE: 3-MONTH FUNDS

AVERAGES FOR WEEK ENDING WEDNESDAY

DIFFERENTIAL: PLUS(+), INDICATES FAVOR DOLLAR ASSETS

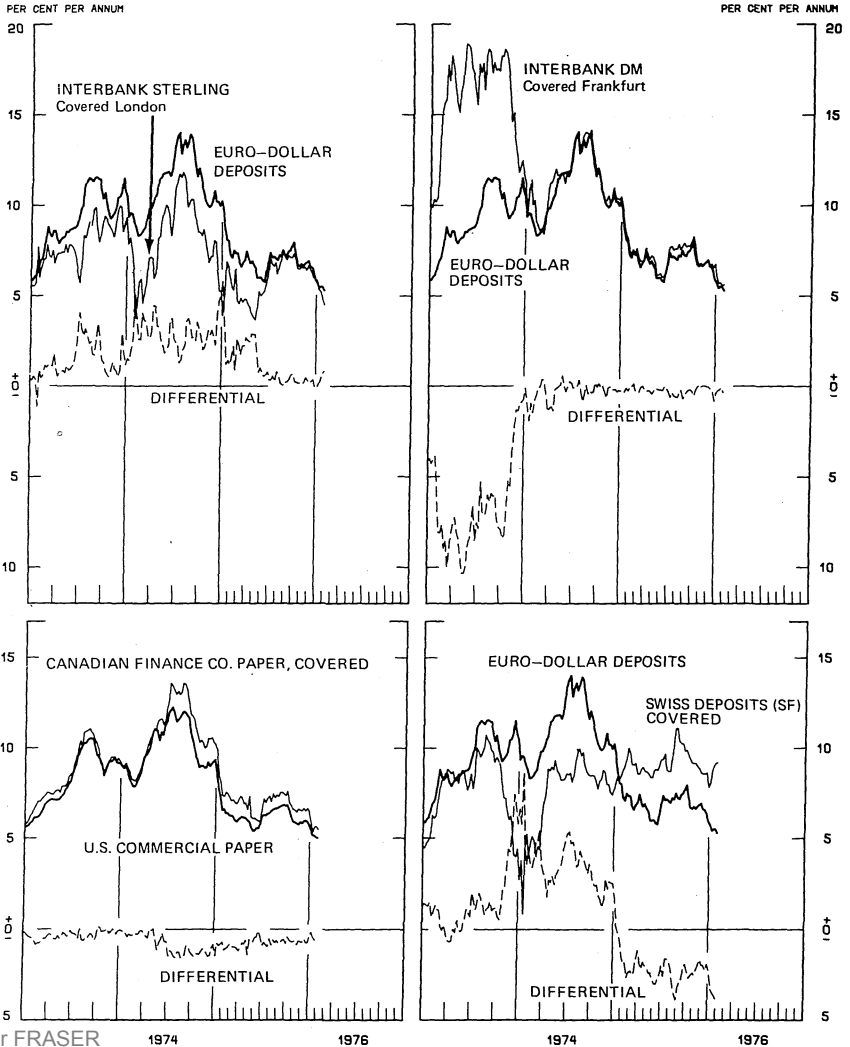
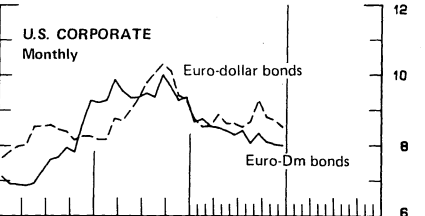
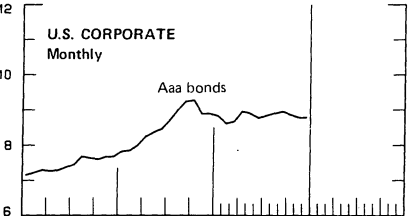
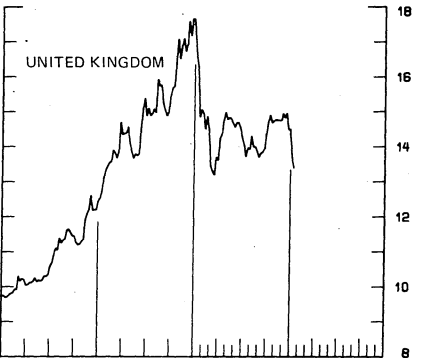
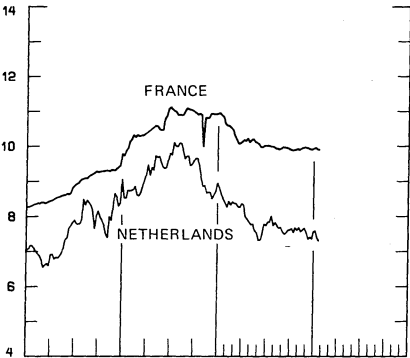
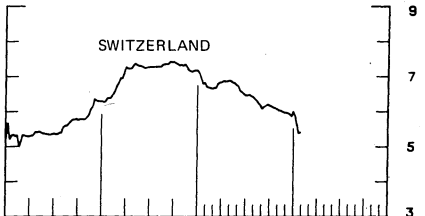
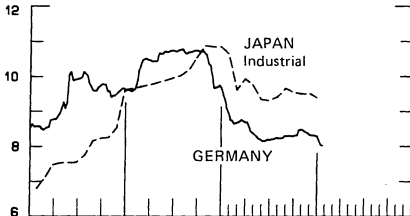
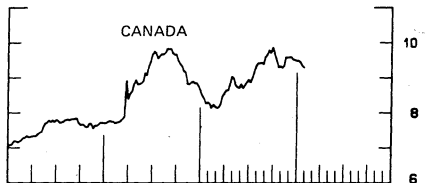
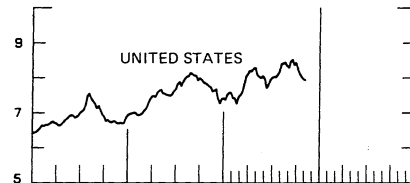


Chart 9  
**LONG-TERM GOVERNMENT BOND YIELDS**  
 WEEKLY SERIES

PER CENT PER ANNUM

PER CENT PER ANNUM



1974

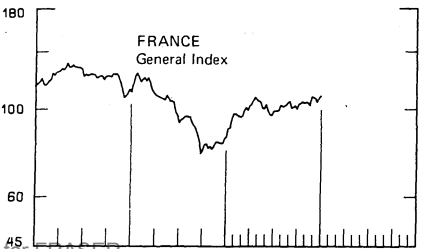
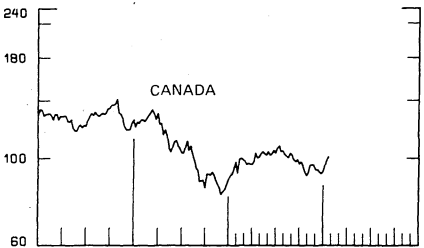
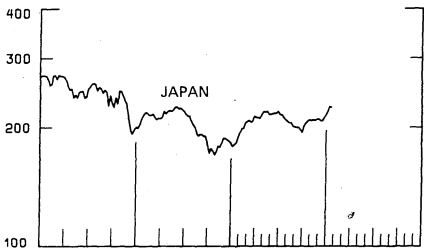
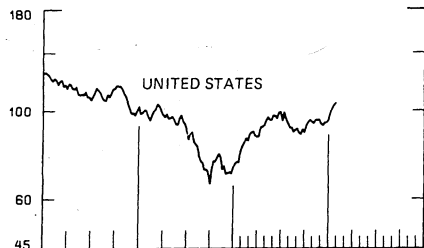
1976

1974

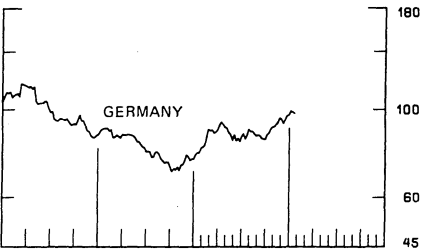
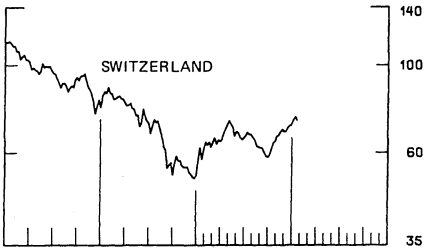
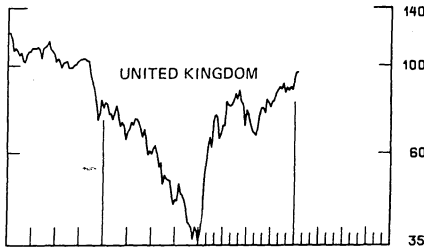
1976

Chart 10  
**INDUSTRIAL STOCK INDEXES**  
 WEEKLY SERIES

RATIO SCALE  
 1969=100



RATIO SCALE  
 1969=100



1974

1976

1974

1976

LAST VALUE PLOTTED  
DATE VALUE

SERIES NAME

CHART 1. SPOT EXCHANGE RATES

U.S. DOLLAR, WEIGHTED AVERAGE	FEB. 4	87.02
JAPANESE YEN	FEB. 4	118.90
GERMAN MARK	FEB. 4	141.95
DUTCH GUILDER	FEB. 4	135.98
U.K. POUND	FEB. 4	84.56
CANADIAN DOLLAR	FEB. 4	108.17
FRENCH FRANC	FEB. 4	124.32
SWISS FRANC	FEB. 4	168.79
BELGIAN FRANC	FEB. 4	127.70
ITALIAN LIRA	FEB. 4	82.44

CHART 2. 3-MONTH FORWARD EXCHANGE RATES

CANADIAN DOLLAR	FEB. 4	-3.61
U.K. POUND	FEB. 4	-4.95
GERMAN MARK	FEB. 4	1.76
FRENCH FRANC	FEB. 4	-2.89
SWISS FRANC	FEB. 4	4.20
DUTCH GUILDER	FEB. 4	1.05
JAPANESE YEN	FEB. 4	0.16

CHART 3. GOLD PRICE IN LONDON

U.S. DOLLAR PER FINE OUNCE	FEB. 4	129.72
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CHART 4. CALL MONEY RATES

U.S. FEDERAL FUNDS	FEB. 4	4.82
OVERNIGHT EURO-DOLLAR DEPOSITS	FEB. 4	4.80
U.K. 2-DAY LOCAL AUTHORITY DEPOSITS	JAN. 30	10.13
CANADA	JAN. 30	8.75
GERMANY	JAN. 30	3.50
EURO-LM	JAN. 23	3.70
JAPAN	JAN. 30	7.00
FRANCE	JAN. 30	6.50
NETHERLANDS	JAN. 23	4.28
EURO-SWISS FRANC	JAN. 23	0.57

CHART 5. 3-MONTH INTEREST RATES

U.S. CD'S (60-89 DAYS)	FEB. 4	4.88
GERMAN INTERBANK LOAN	FEB. 4	3.88
JAPANESE COMPOSITE LOAN	DEC.	8.51
EURO-DOLLAR DEPOSIT	FEB. 4	5.29
CANADIAN FINANCE COMPANY PAPER	FEB. 4	9.07
INTERBANK STERLING	FEB. 4	9.43
SWISS DEPOSIT	FEB. 4	5.00

SERIES NAME

LAST VALUE PLOTTED  
DATE VALUE

CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON

OVERNIGHT	FEB. 4	4.80
7-DAY	FEB. 4	5.41
1-MONTH	FEB. 4	5.01
3-MONTH	FEB. 4	5.29
6-MONTH	FEB. 4	5.91
1-YEAR	FEB. 4	6.68

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

OVERNIGHT EURO-DOLLAR DEPOSITS	FEB. 4	4.80
U.S. FEDERAL FUNDS	FEB. 4	4.82
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	FEB. 4	0.18
3-MONTH EURO-DOLLAR DEPOSIT RATE	FEB. 4	5.29
U.S. CD'S (60-89 DAYS)	FEB. 4	4.88
DIFFERENTIAL ADJ. FOR RESERVE REQUIREMENTS	FEB. 4	0.32

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	FEB. 4	5.29
INTERBANK STERLING (LONDON), COVERED	FEB. 4	4.48
DIFFERENTIAL	FEB. 4	0.81
U.S. COMMERCIAL PAPER	FEB. 4	5.00
CANADIAN FINANCE CO. PAPER, COVERED	FEB. 4	5.47
DIFFERENTIAL	FEB. 4	-0.47
EURO-DOLLAR DEPOSIT	FEB. 4	5.29
INTERBANK DM (FRANKFURT), COVERED	FEB. 4	5.64
DIFFERENTIAL	FEB. 4	-0.36
EURO-DOLLAR DEPOSIT	FEB. 4	5.29
SWISS DEPOSIT (SF), COVERED	FEB. 4	9.20
DIFFERENTIAL	FEB. 4	-3.92

SERIES NAME

LAST VALUE PLOTTED  
DATE VALUE

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	JAN. 30	7.81
GERMANY	JAN. 23	8.02
JAPAN (MONTHLY)	DEC.	9.40
SWITZERLAND	JAN. 30	5.40
CANADA	JAN. 30	9.29
FRANCE	JAN. 23	9.90
NETHERLANDS	JAN. 23	7.30
UNITED KINGDOM	JAN. 16	13.39

U.S. CORPORATE

AAA BONDS	DEC.	8.79
EURO-DM BONDS	DEC.	7.99
EURO-DOLLAR BONDS	DEC.	8.52

CHART 10. INDUSTRIAL STOCK INDEXES

UNITED STATES	JAN. 30	104.25
JAPAN	JAN. 23	224.17
CANADA	JAN. 23	100.83
FRANCE	JAN. 2	108.03
UNITED KINGDOM	JAN. 16	96.05
SWITZERLAND	JAN. 23	72.34
GERMANY	JAN. 23	97.85



# FEDERAL RESERVE

statistical release

H.10

FEBRUARY 6, 1976

## FOREIGN EXCHANGE RATES

FOR THE WEEK ENDING FEBRUARY 6, 1976

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)				
		FEB. 2	FEB. 3	FEB. 4	FEB. 5	FEB. 6
AUSTRALIA	DOLLAR	125.6000	125.7500	125.7000	126.1000	125.9500
AUSTRIA	SCHILLING	5.46000	5.46000	5.46000	5.46000	5.45000
BELGIUM	FRANC	2.56580	2.55750	2.55550	2.54850	2.54450
CANADA	DOLLAR	100.0600	100.1600	100.2000	100.3600	100.4100
DENMARK	KRONE	16.2900	16.2800	16.2700	16.2600	16.2300
FINLAND	MARKKA	26.0900	26.0900	26.0800	26.1000	26.0900
FRANCE	FRANC	22.4300	22.4200	22.4400	22.3800	22.3200
GERMANY	D. MARK	38.9400	38.8800	38.9400	38.8500	38.8200
INDIA	RUPEE	11.2200	11.2200	11.2200	11.2200	11.2000
IRELAND	POUND	202.8500	202.7600	203.1100	202.8000	202.6500
ITALY	LIRA	0.13070	0.13050	0.13230	0.13230	0.13360
JAPAN	YEN	0.32980	0.33030	0.33270	0.33270	0.33180
MALAYSIA	DOLLAR	38.8700	38.8700	38.9100	38.9800	38.9300
MEXICO	PESO	8.0000	8.0000	8.0000	8.0000	8.0000
NETHERLANDS	GUILDER	37.6200	37.6200	37.5900	37.5300	37.4500
NEW ZEALAND	DOLLAR	104.1000	104.2500	104.1900	104.4000	104.4000
NORWAY	KRONE	18.1100	18.0900	18.1000	18.0900	18.0700
PORTUGAL	ESCUDO	3.6500	3.6600	3.6600	3.6600	3.6600
SOUTH AFRICA	RAND	114.8000	114.8000	114.8000	114.8000	114.8000
SPAIN	PESATA	1.6725	1.6715	1.6715	1.6700	1.6685
SRI LANKA	RUPEE	12.9800	12.9800	12.9800	12.9800	12.9500
SWEDEN	KRONA	22.9500	22.9200	22.9300	22.8800	22.8700
SWITZERLAND	FRANC	38.9400	38.6100	38.5800	38.5700	38.5400
UNITED KINGDOM	POUND	202.8500	202.7600	203.1100	202.8000	202.6500

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