

(516/517)

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# Selected Interest & Exchange Rates

## Weekly Series of Charts

**June 22, 1967**

**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

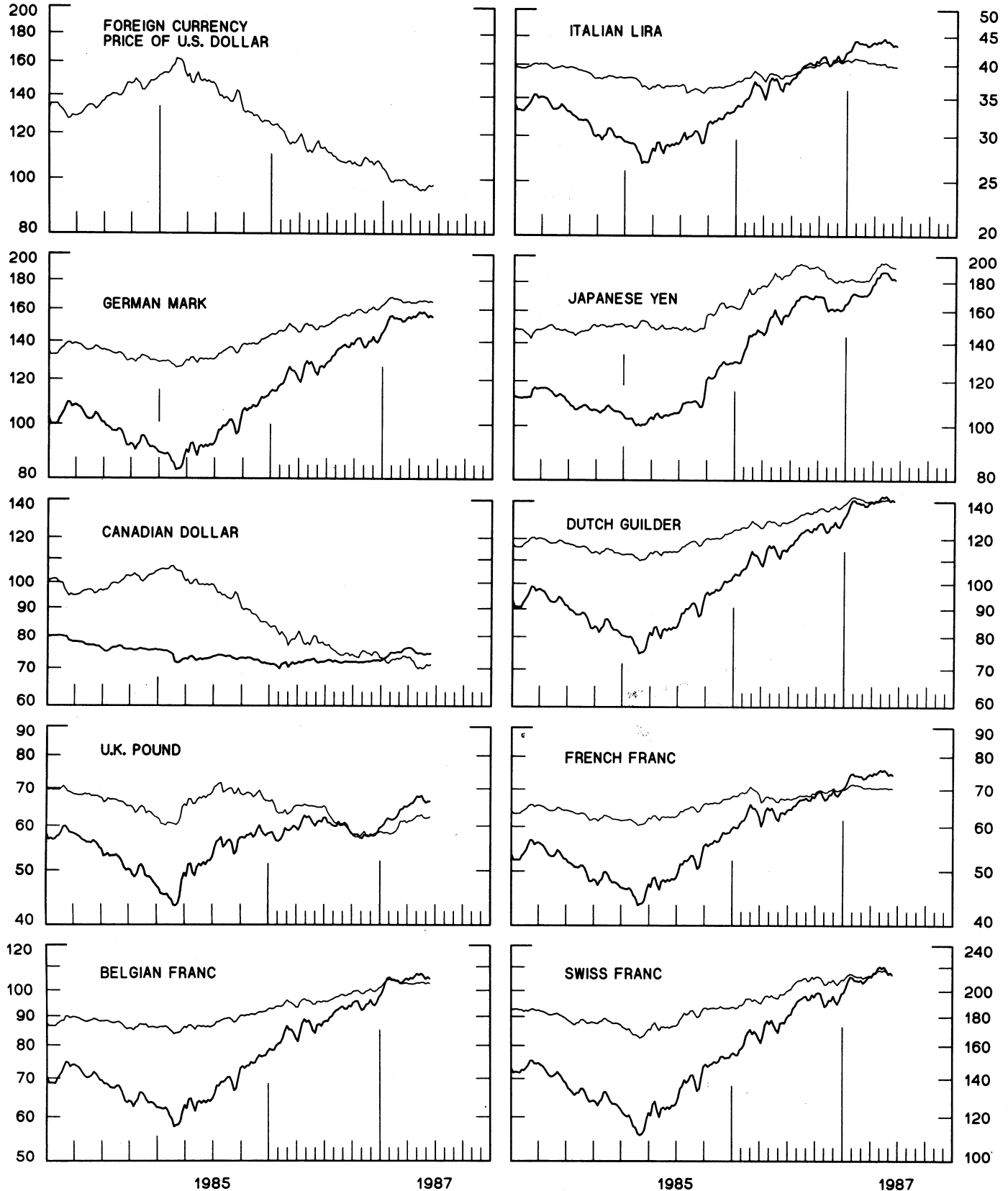


CHART 2

# 3-MONTH FORWARD EXCHANGE RATES

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

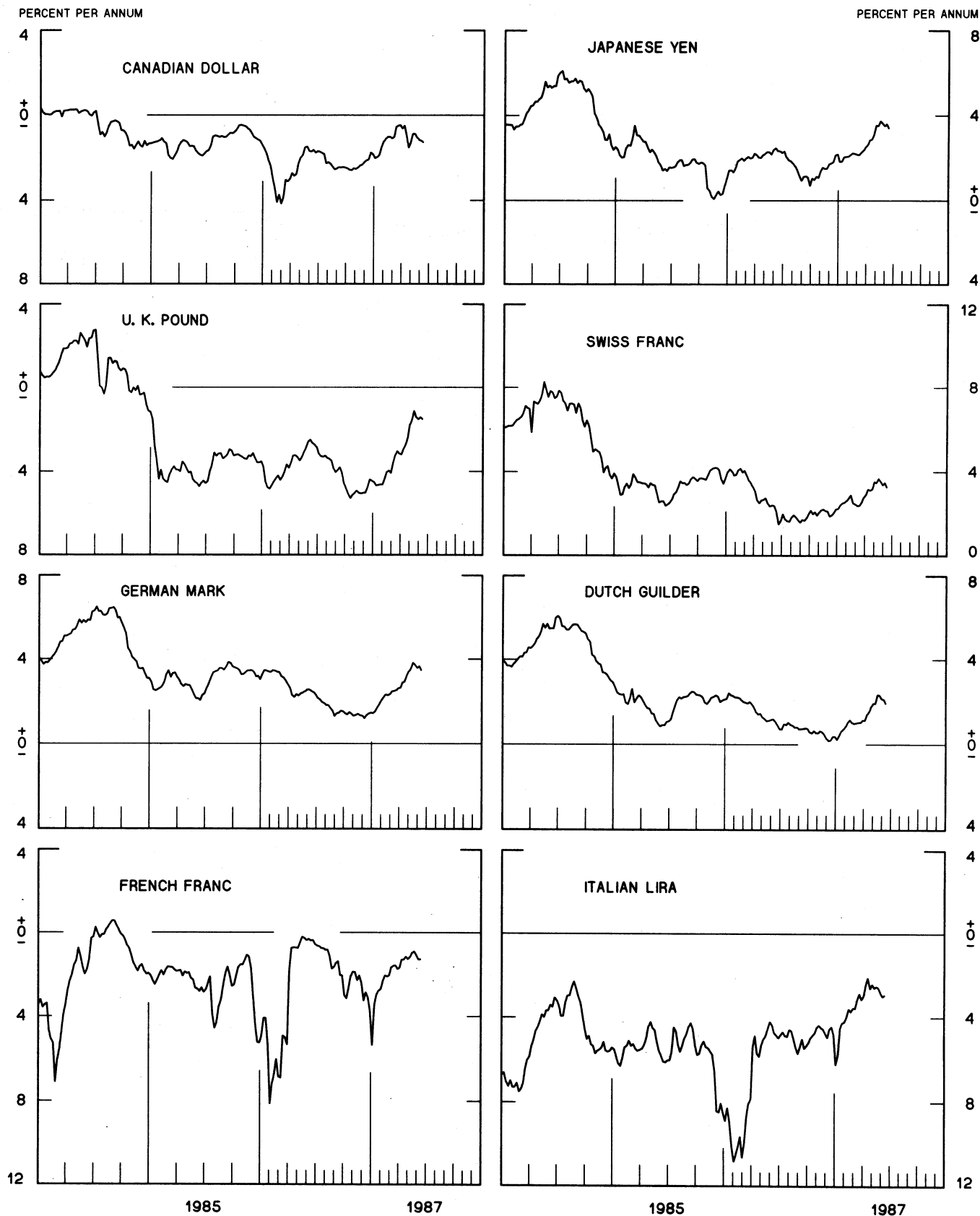
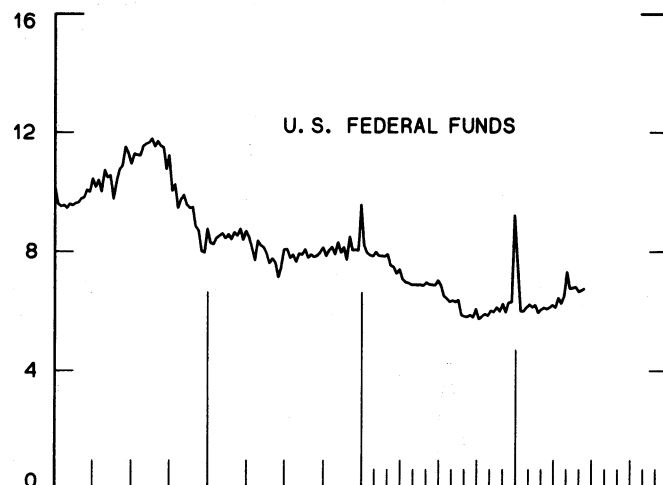


CHART 3  
PRICE OF GOLD IN LONDON  
AVERAGES FOR WEEK ENDING WEDNESDAY

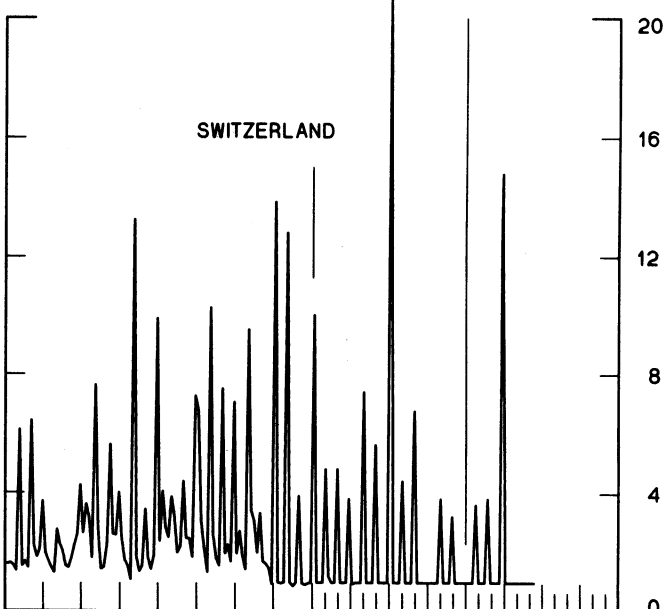
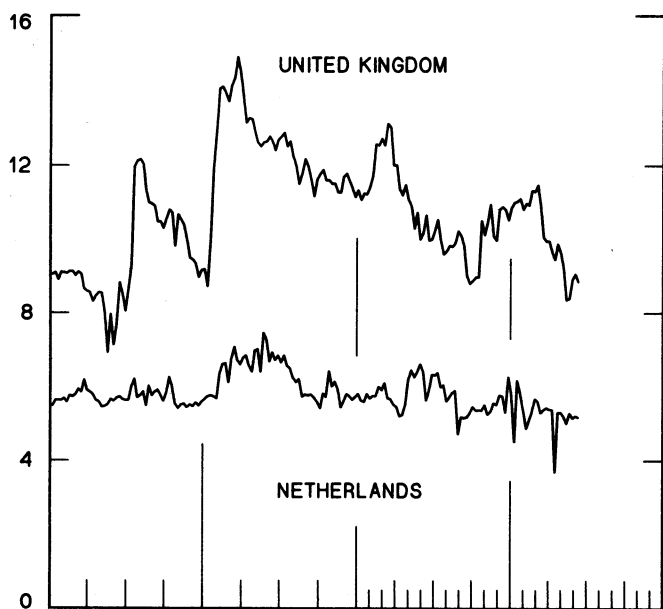
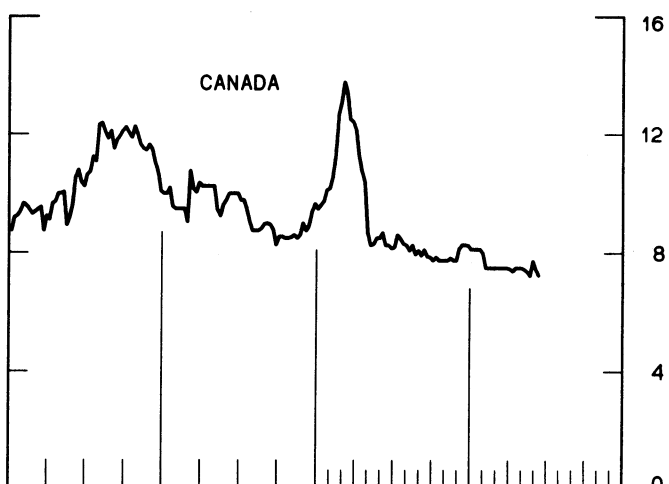
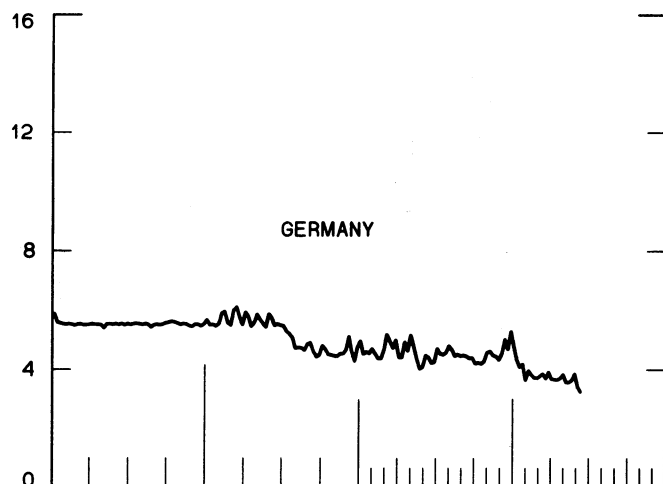
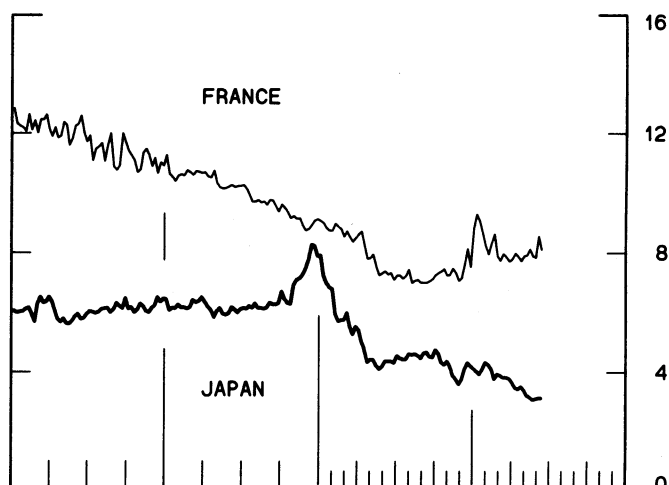


CHART 4  
**CALL MONEY RATES**  
 WEEKLY SERIES

PERCENT PER ANNUM



PERCENT PER ANNUM



1985

1987

1985

1987

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

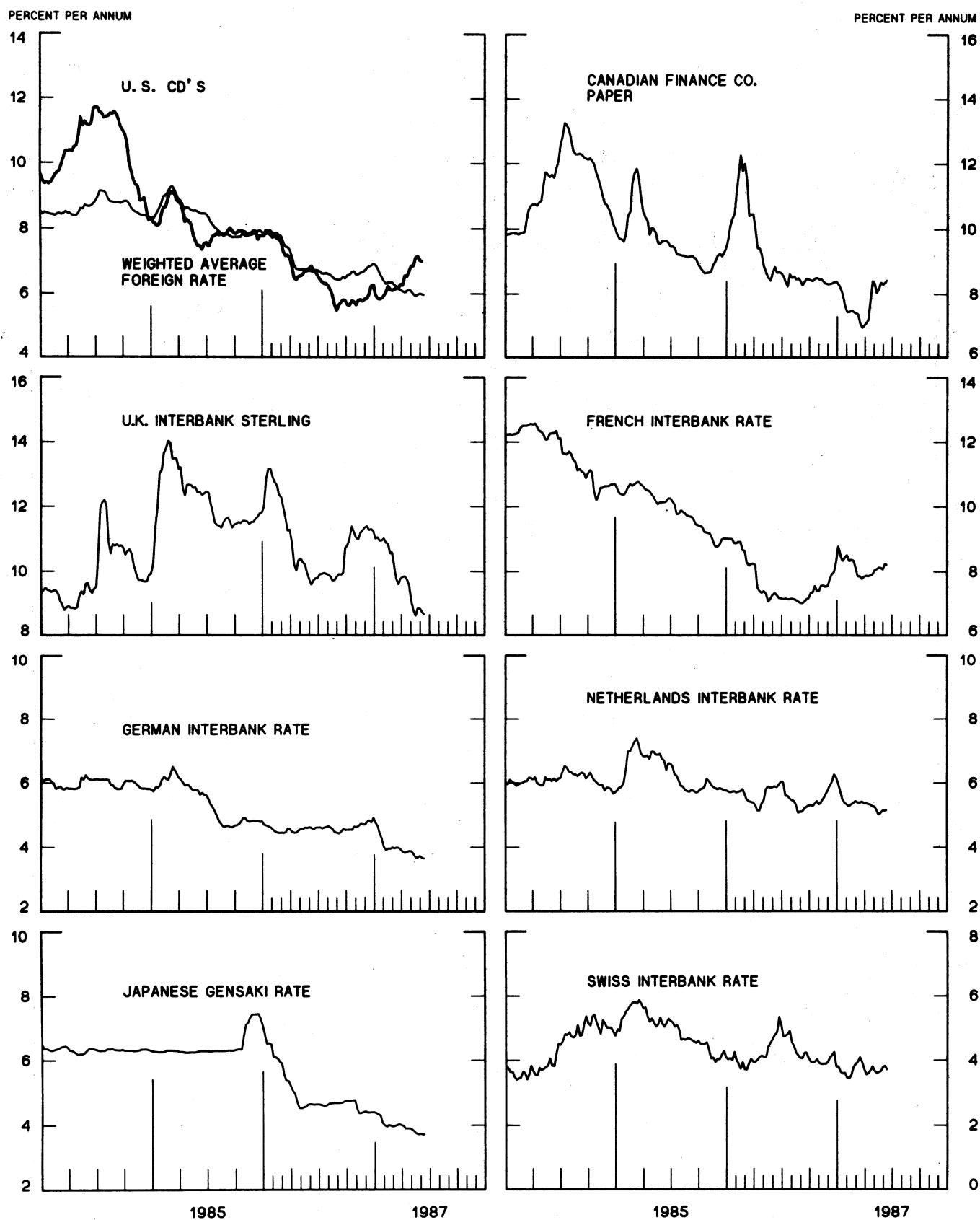


CHART 6  
**EURO-DOLLAR DEPOSIT RATES LONDON**  
 AVERAGES FOR WEEK ENDING WEDNESDAY

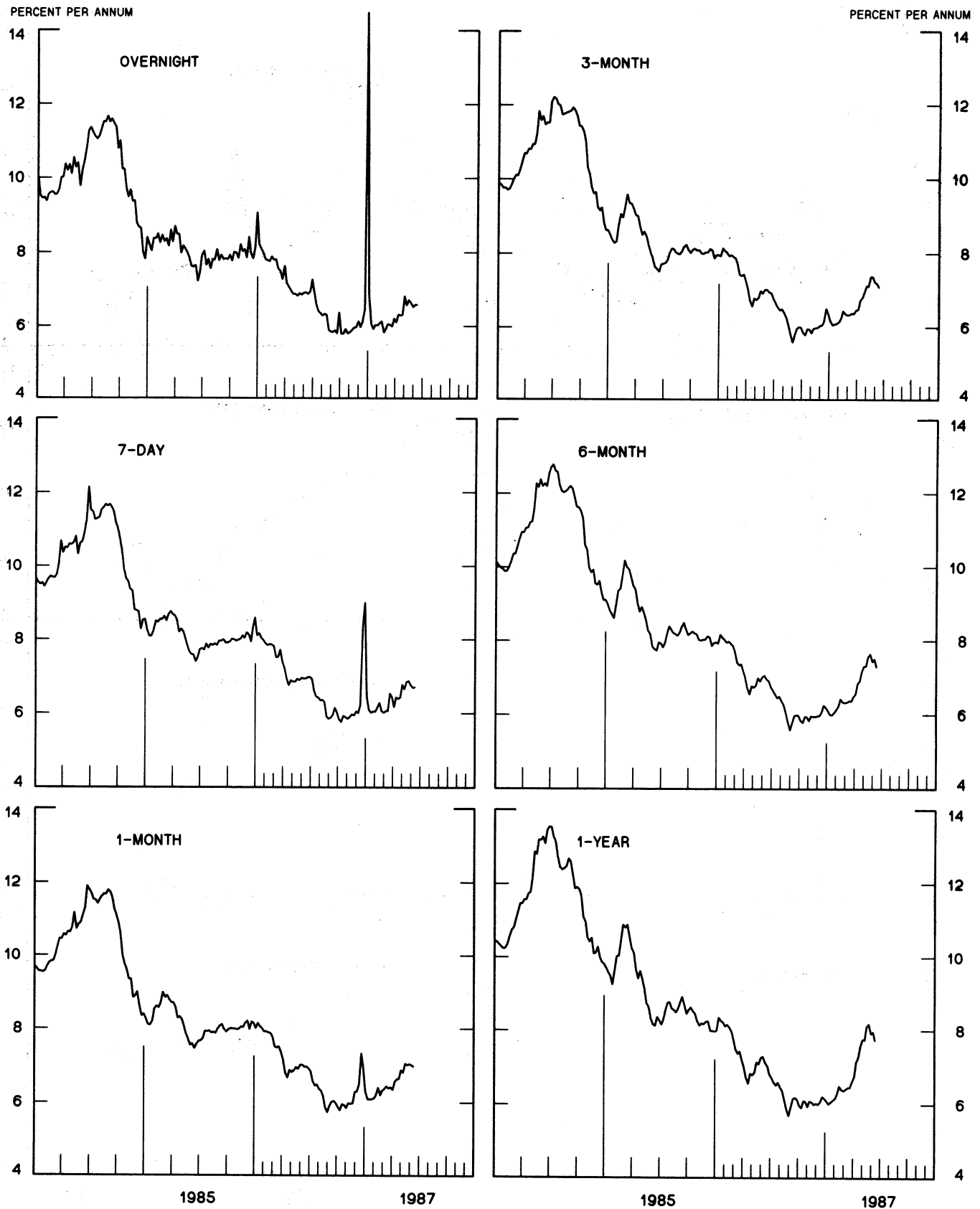
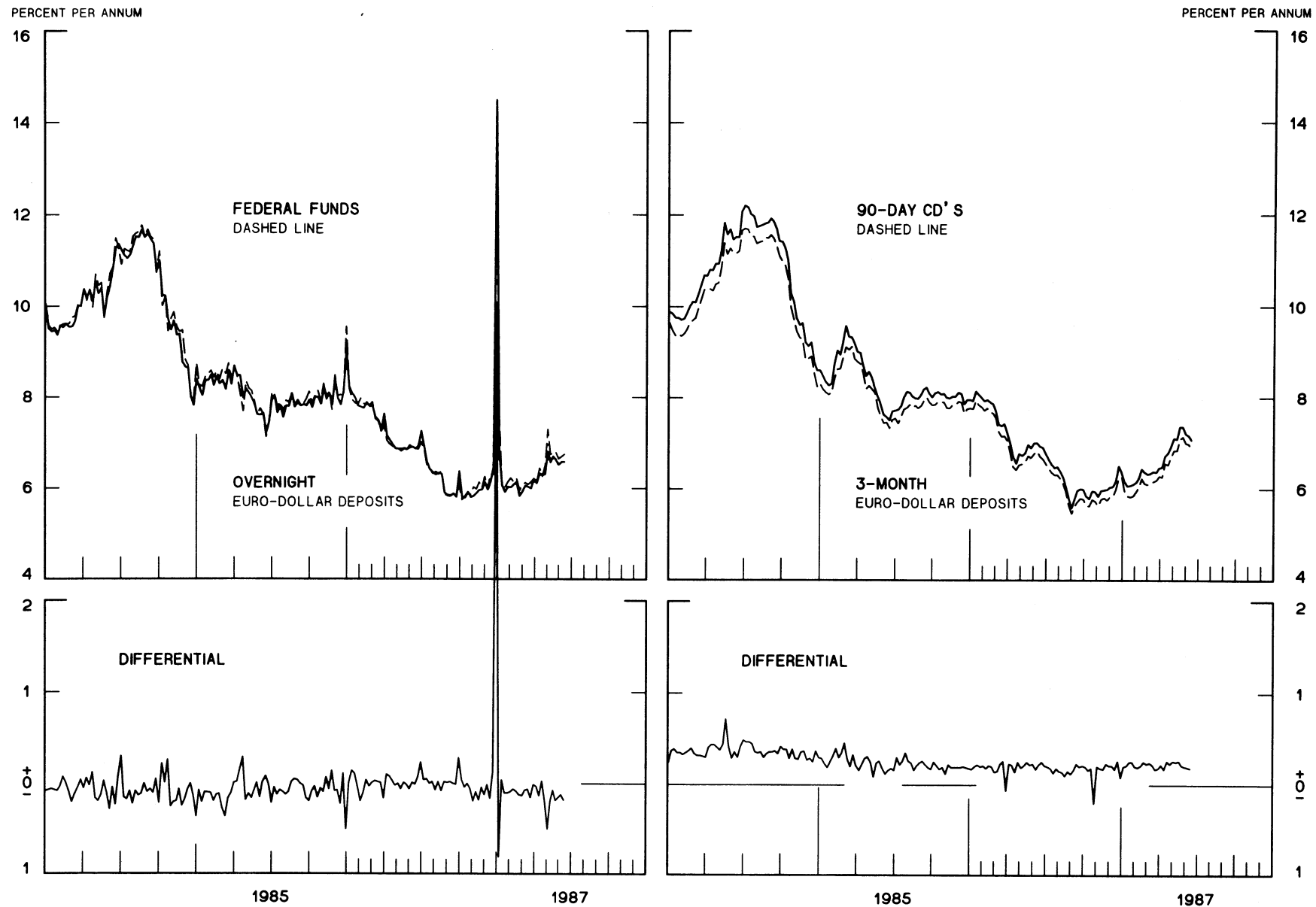




CHART 7  
**SELECTED EURO-DOLLAR AND U. S. MONEY MARKET RATES**

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

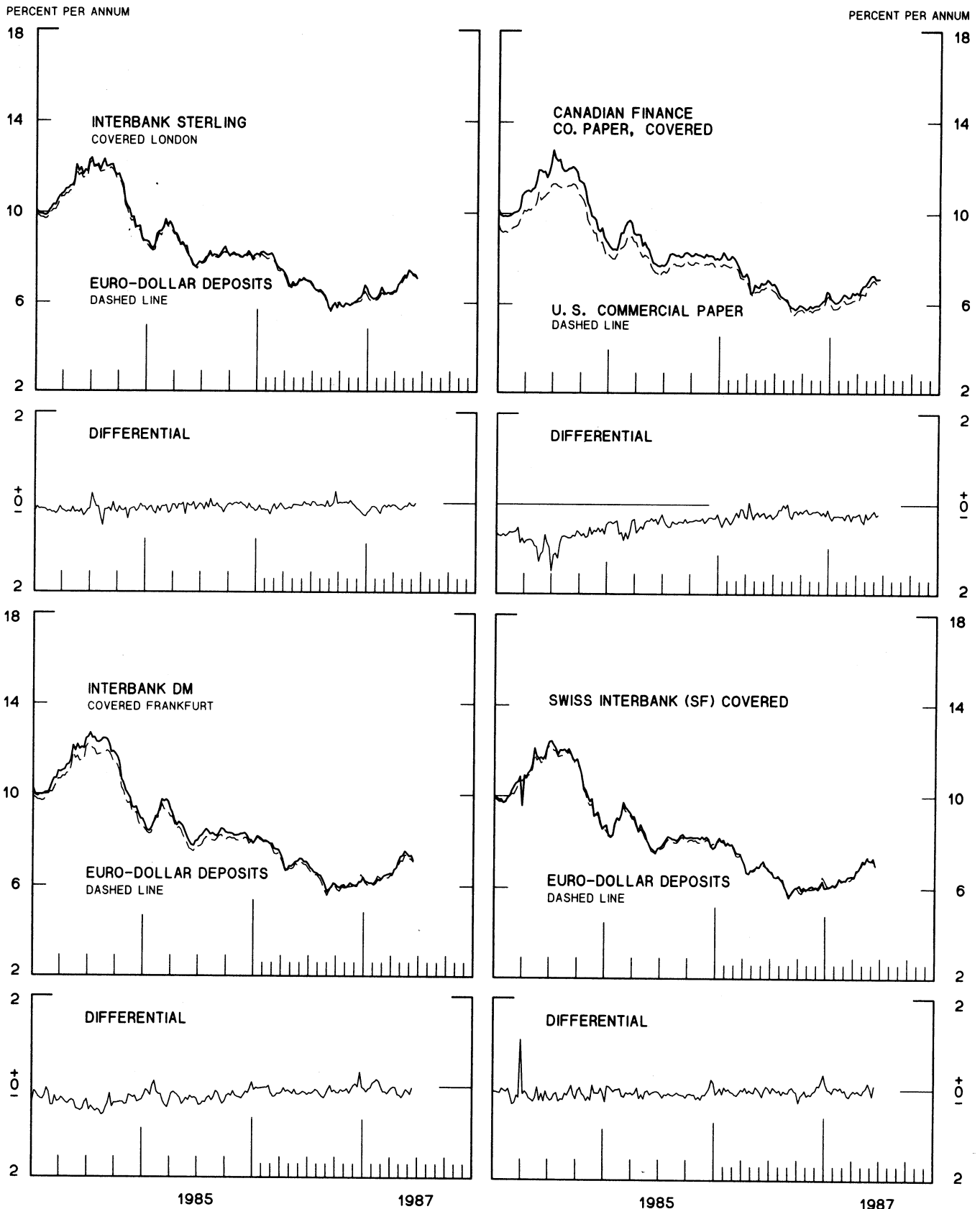


1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

CHART 8

# INTEREST ARBITRAGE: 3-MONTH FUNDS

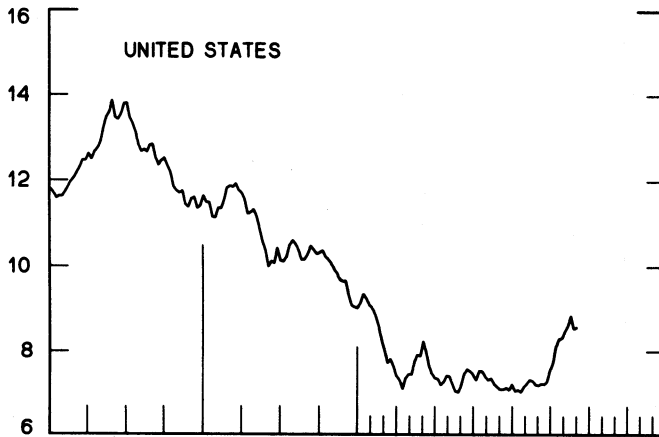
DIFFERENTIAL: PLUS(+), INDICATES FAVOR DOLLAR ASSETS  
AVERAGES FOR WEEK ENDING WEDNESDAY



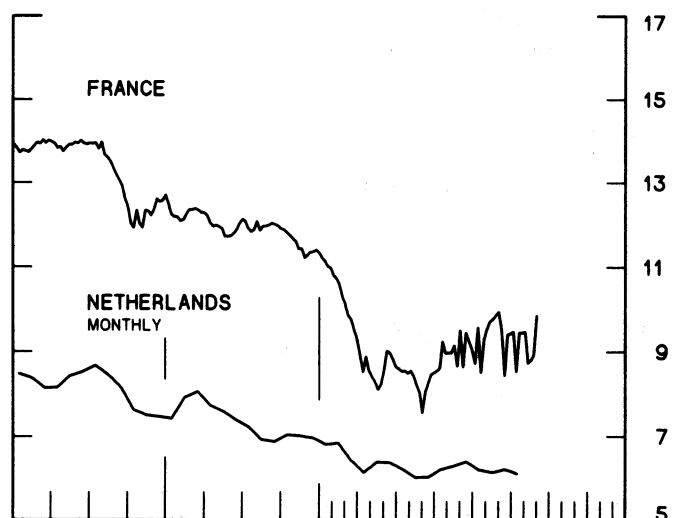
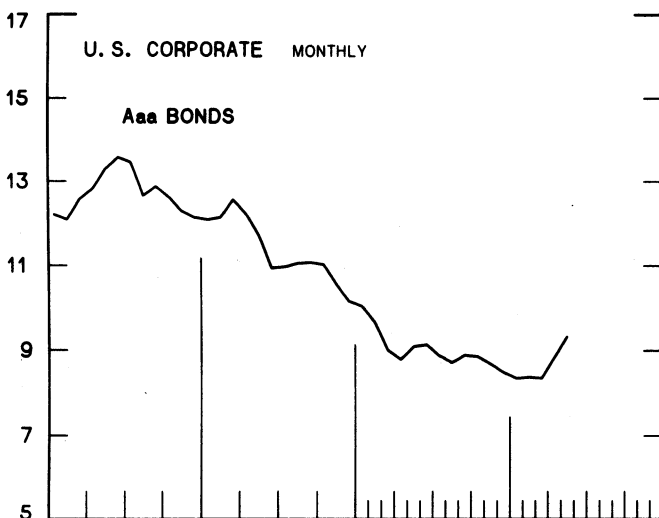
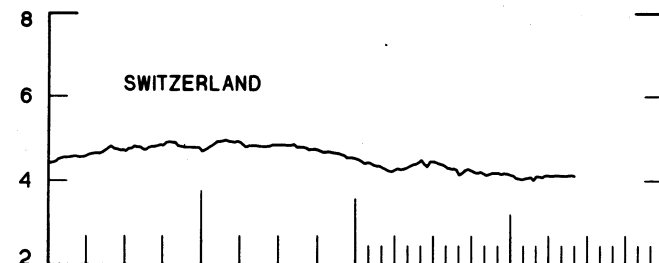
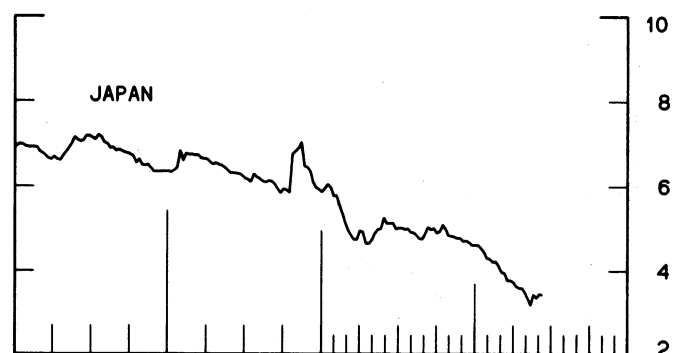
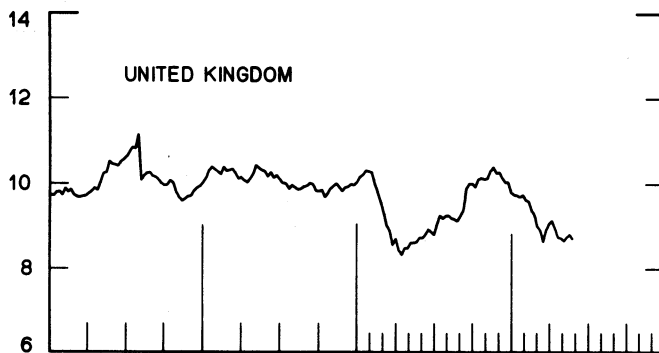
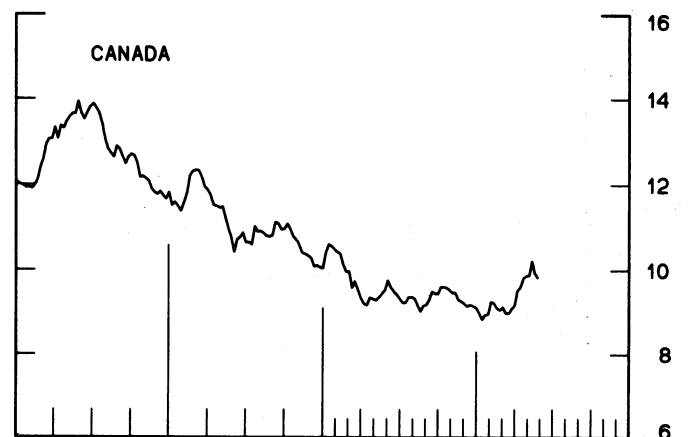
1 PERCENT ON DIFFERENTIAL SCALE = 2 PERCENT ON RATE SCALE

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

PERCENT PER ANNUM



PERCENT PER ANNUM



1985

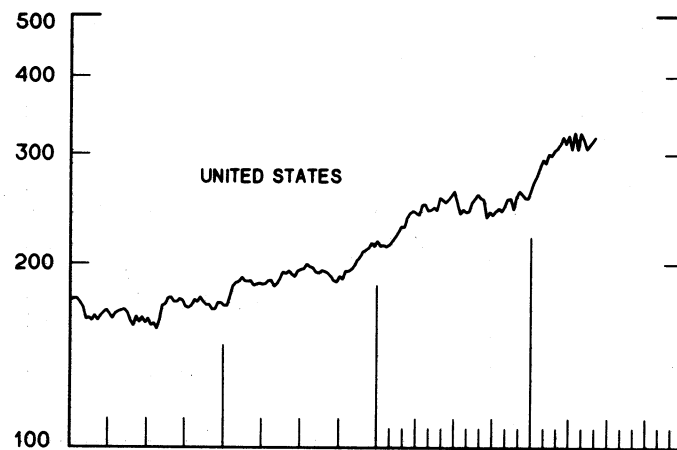
1987

1985

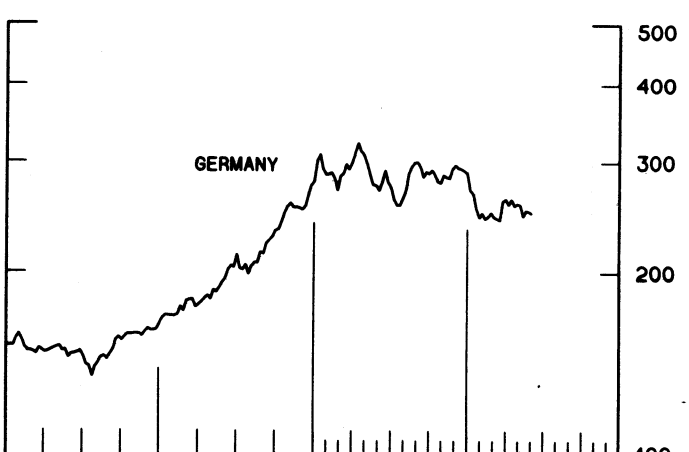
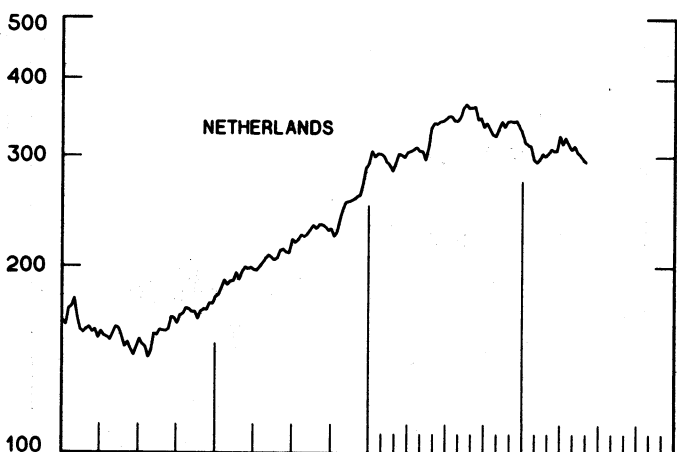
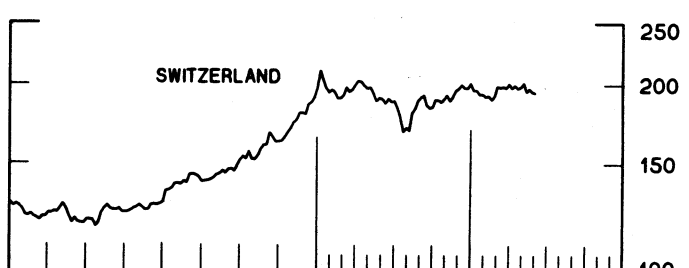
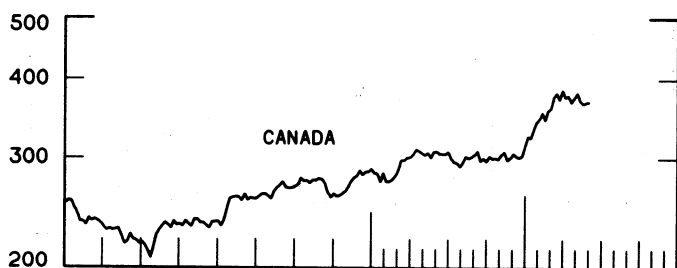
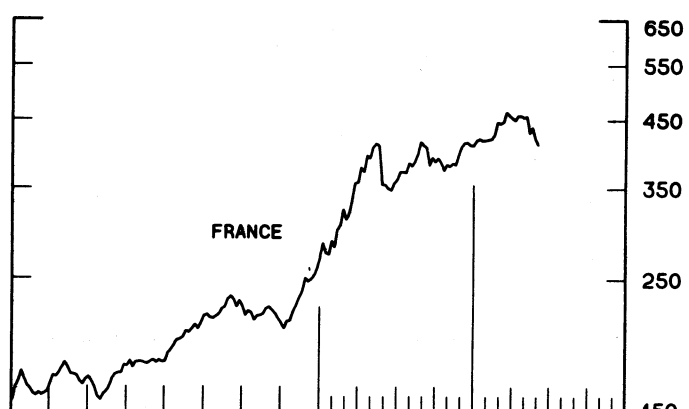
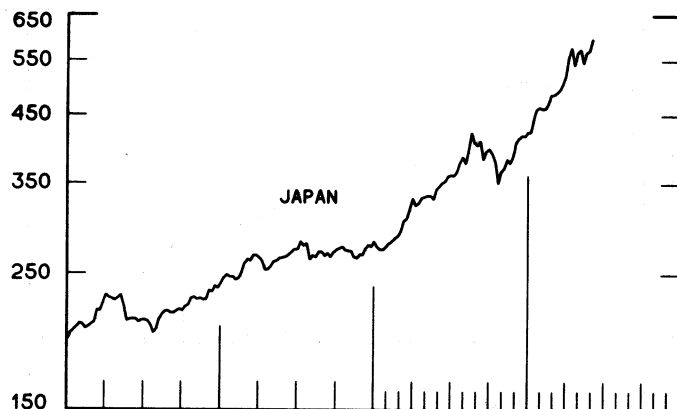
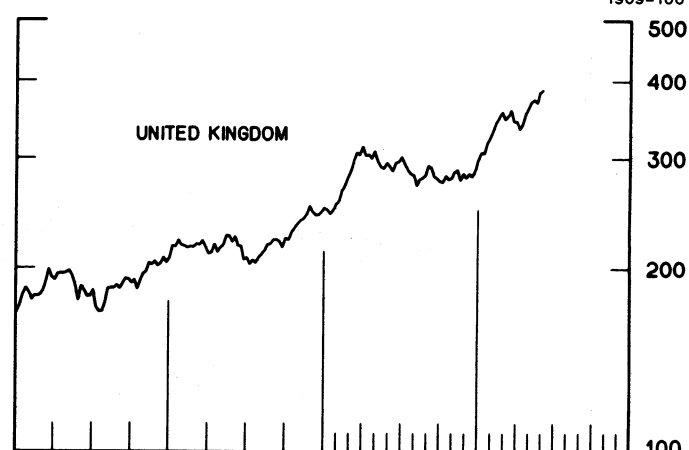
1987

CHART 10  
INDUSTRIAL STOCK INDICES  
WEEKLY SERIES

RATIO SCALE  
1969=100



RATIO SCALE  
1969=100



1985

1987

1985

1987

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 17	55.05
JAPANESE YEN	JUNE 17	0.69418
DUTCH GUILDER	JUNE 17	48.86
U.K. POUND	JUNE 17	164.27
CANADIAN DOLLAR	JUNE 17	74.57
FRENCH FRANC	JUNE 17	16.49
SWISS FRANC	JUNE 17	66.35
BELGIAN FRANC	JUNE 17	2.65533
ITALIAN LIRA	JUNE 17	0.07609
SWEDISH KRONA	JUNE 17	15.80

INDICES, MARCH 1973 BASE RATES = 100

GERMAN MARK	JUNE 17	154.85
JAPANESE YEN	JUNE 17	181.76
DUTCH GUILDER	JUNE 17	140.26
U.K. POUND	JUNE 17	66.44
CANADIAN DOLLAR	JUNE 17	74.32
FRENCH FRANC	JUNE 17	74.30
SWISS FRANC	JUNE 17	213.47
BELGIAN FRANC	JUNE 17	104.63
ITALIAN LIRA	JUNE 17	43.23

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

U.S. DOLLAR	JUNE 17	97.57
GERMAN MARK	JUNE 17	164.85
JAPANESE YEN	JUNE 17	191.05
DUTCH GUILDER	JUNE 17	140.64
U.K. POUND	JUNE 17	62.33
CANADIAN DOLLAR	JUNE 17	71.13
FRENCH FRANC	JUNE 17	70.27
SWISS FRANC	JUNE 17	213.87
BELGIAN FRANC	JUNE 17	102.76
ITALIAN LIRA	JUNE 17	39.70
SWEDISH KRONA	JUNE 17	67.73

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

CANADIAN DOLLAR	JUNE 17	-1.28
U.K. POUND	JUNE 17	-1.53
GERMAN MARK	JUNE 17	3.43
FRENCH FRANC	JUNE 17	-1.28
SWISS FRANC	JUNE 17	3.25
DUTCH GUILDER	JUNE 17	1.92
JAPANESE YEN	JUNE 17	3.39
ITALIAN LIRA	JUNE 17	-2.95

SERIES NAME

LAST VALUE PLOTTED  
DATE VALUE

CHART 3. GOLD PRICE IN LONDON, AFTERNOON FIXING

U.S. DOLLARS PER FINE OUNCE

JUNE 17 453.24

CHART 4. CALL MONEY RATES

U.S. FEDERAL FUNDS

JUNE 17 6.75

OVERNIGHT EURO-DOLLAR DEPOSITS

JUNE 17 6.57

U.K.

JUNE 17 8.85

CANADA

JUNE 17 7.25

GERMANY

JUNE 17 3.24

JAPAN

JUNE 17 3.13

FRANCE

JUNE 17 8.10

NETHERLANDS

JUNE 17 5.14

SWITZERLAND

JUNE 17 1.00

CHART 5. 3-MONTH INTEREST RATES

U.S. 90-DAY CD'S, SECONDARY MARKET

JUNE 17 6.90

GERMAN INTERBANK LOAN

JUNE 17 3.63

JAPANESE GENSACKI RATE

JUNE 17 3.71

CANADIAN FINANCE PAPER

JUNE 17 8.43

INTERBANK STERLING

JUNE 17 8.65

SWISS INTERBANK LOAN

JUNE 17 3.70

FRENCH INTERBANK RATE

JUNE 17 8.20

NETHERLANDS INTERBANK RATE

JUNE 17 5.14

WEIGHTED AVERAGE FOREIGN INTEREST RATE

JUNE 17 5.96

(G-10 COUNTRIES PLUS SWITZERLAND)

CHART 6. EURO-DOLLAR DEPOSIT RATES: LONDON

OVERNIGHT

JUNE 17 6.57

7-DAY

JUNE 17 6.70

1-MONTH

JUNE 17 6.98

3-MONTH

JUNE 17 7.08

6-MONTH

JUNE 17 7.30

1-YEAR

JUNE 17 7.73

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

OVERNIGHT EURO-DOLLAR DEPOSITS

JUNE 17 6.57

U.S. FEDERAL FUNDS

JUNE 17 6.75

DIFFERENTIAL

JUNE 17 -0.18

3-MONTH EURO-DOLLAR DEPOSIT RATE

JUNE 17 7.08

U.S. 90-DAY CD'S, SECONDARY MARKET

JUNE 17 6.90

DIFFERENTIAL

JUNE 17 0.18

LAST VALUE PLOTTED  
DATE VALUE

SERIES NAME

CHART 8. INTEREST ARBITRAGE, 3-MONTH FUNDS

EURO-DOLLAR DEPOSIT	JUNE 17	7.08
INTERBANK STERLING (LONDON), COVERED	JUNE 17	7.08
DIFFERENTIAL	JUNE 17	-0.01
U.S. COMMERCIAL PAPER	JUNE 17	6.91
CANADIAN FINANCE PAPER, COVERED	JUNE 17	7.12
DIFFERENTIAL	JUNE 17	-0.22
EURO-DOLLAR DEPOSIT	JUNE 17	7.08
INTERBANK DM (FRANKFURT), COVERED	JUNE 17	7.09
DIFFERENTIAL	JUNE 17	-0.02
EURO-DOLLAR DEPOSIT	JUNE 17	7.08
SWISS INTERBANK, COVERED	JUNE 17	6.98
DIFFERENTIAL	JUNE 17	0.09

CHART 9. LONG TERM GOVERNMENT BOND YIELDS

UNITED STATES	JUNE 12	8.50
GERMANY	JUNE 12	5.44
JAPAN (MONTHLY)	JUNE 5	3.42
SWITZERLAND	JUNE 5	4.11
CANADA	MAY 29	9.82
FRANCE	JUNE 5	9.86
NETHERLANDS (MONTHLY)	APRIL	6.12
UNITED KINGDOM	JUNE 12	8.66

U.S. CORPORATE

AAA BONDS	MAY	9.33
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CHART 10. STOCK INDICES

UNITED STATES	JUNE 10	318.78
UNITED KINGDOM	JUNE 10	385.23
CANADA	JUNE 10	367.43
GERMANY	JUNE 10	248.26
SWITZERLAND	JUNE 10	193.83
NETHERLANDS	JUNE 10	293.42
FRANCE	JUNE 10	409.64
JAPAN	JUNE 10	594.77

# FEDERAL RESERVE statistical release



H.10(512)

JUNE 19, 1987

## FOREIGN EXCHANGE RATES

FOR THE WEEK ENDING JUNE 19, 1987

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 15	JUNE 16	JUNE 17	JUNE 18	JUNE 19
*AUSTRALIA	DOLLAR	71.67	71.92	72.31	72.20	72.11
AUSTRIA	SCHILLING	12.837	12.825	12.835	12.820	12.860
BELGIUM	FRANC	37.840	37.880	37.850	37.800	37.940
BRAZIL	CRUZADO	NA	NA	NA	NA	NA
CANADA	DOLLAR	1.3412	1.3410	1.3407	1.3415	1.3393
CHINA, P.R.	YUAN	3.7314	3.7314	3.7314	3.7314	3.7314
DENMARK	KRONE	6.8720	6.8700	6.8775	6.8760	6.8930
FINLAND	MARKKA	4.4330	4.4255	4.4300	4.4330	4.4510
FRANCE	FRANC	6.0870	6.0990	6.0970	6.0910	6.1110
GERMANY	D. MARK	1.8249	1.8270	1.8262	1.8245	1.8297
GREECE	DRACHMA	136.500	136.500	136.700	136.450	136.850
HONG KONG	DOLLAR	7.8105	7.8090	7.8065	7.8058	7.8073
INDIA	RUPEE	12.8600	12.8500	12.8500	12.8400	12.8500
*IRELAND	POUND	146.63	146.65	146.65	146.75	146.20
ITALY	LIRA	1320.50	1319.50	1319.00	1319.00	1322.75
JAPAN	YEN	144.80	144.45	144.65	144.60	145.05
MALAYSIA	RINGGIT	2.5060	2.5085	2.5175	2.5155	2.5165
NETHERLANDS	GUILDER	2.0560	2.0585	2.0575	2.0550	2.0615
*NEW ZEALAND	DOLLAR	59.200	59.110	59.500	59.480	59.500
NORWAY	KRONE	6.7400	6.7230	6.7150	6.7200	6.7400
PORTUGAL	ESCUDO	142.500	142.500	142.450	142.350	142.850
SINGAPORE	DOLLAR	2.1193	2.1232	2.1223	2.1190	2.1200
*SOUTH AFRICA	RAND	49.55	49.45	49.55	49.50	49.40
SOUTH KOREA	WON	817.30	817.40	816.20	816.30	815.10
SPAIN	PESETA	127.090	126.950	126.600	126.470	126.750
SRI LANKA	RUPEE	29.188	29.188	29.227	29.223	29.223
SWEDEN	KRONA	6.3560	6.3550	6.3600	6.3620	6.3810
SWITZERLAND	FRANC	1.5125	1.5210	1.5184	1.5160	1.5220
TAIWAN	DOLLAR	31.140	31.140	31.130	31.140	31.140
THAILAND	BAHT	25.710	25.800	25.810	25.810	25.800
*UNITED KINGDOM	POUND	163.20	163.40	163.42	162.98	161.60
MEMO:						
*UNITED STATES	DOLLAR	97.99	98.02	98.00	97.98	98.31

#INDEX OF WEIGHTED AVERAGE EXCHANGE VALUE OF U.S. DOLLAR AGAINST CURRENCIES OF OTHER G-10 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