

FEDERAL RESERVE statistical release



G.13 (415)

For immediate release

SELECTED INTEREST RATES

NOVEMBER 3, 1982

Yields in percent per annum

Instruments	Week ending					SEPT	OCT
	OCT 1	OCT 8	OCT 15	OCT 22	OCT 29		
FEDERAL FUNDS (EFFECTIVE) 1/	10.12	10.77	9.60	9.53	9.44	10.31	9.71
COMMERCIAL PAPER 2/ 3/							
1-MONTH	9.86	9.95	8.73	8.63	8.74	9.96	9.08
3-MONTH	10.17	10.14	8.82	8.70	8.86	10.36	9.20
6-MONTH	10.45	10.17	8.73	8.67	8.93	10.86	9.21
FINANCE PAPER PLACED DIRECTLY 2/							
1-MONTH	9.77	9.80	8.50	8.39	8.57	9.89	8.89
3-MONTH	9.42	9.28	8.31	8.24	8.36	9.65	8.60
6-MONTH	9.42	9.28	8.31	8.25	8.36	9.63	8.60
BANKERS ACCEPTANCES (TOP RATED) 2/							
3-MONTH	10.16	10.09	8.90	8.78	8.93	10.40	9.24
6-MONTH	10.33	10.00	8.76	8.79	8.99	10.82	9.21
CDS (SECONDARY MARKET)							
1-MONTH	10.08	10.15	9.10	8.96	9.01	10.23	9.36
3-MONTH	10.43	10.46	9.16	9.02	9.14	10.66	9.51
6-MONTH	10.86	10.62	9.19	9.14	9.42	11.46	9.67
BANK PRIME LOAN 1/ 4/	13.50	13.50	12.86	12.00	12.00	13.50	12.52
DISCOUNT WINDOW BORROWING 1/ 5/	10.00	10.00	9.86	9.50	9.50	10.00	9.68
U.S. GOVERNMENT SECURITIES							
TREASURY BILLS 2/							
AUCTION AVERAGE (ISSUE DATE)							
3-MONTH	7.801	8.102	7.429	7.437	8.031	8.196	7.750
6-MONTH	9.196	9.229	7.734	7.762	8.472	9.539	8.299
1-YEAR		9.521				10.286	9.521
SECONDARY MARKET							
3-MONTH	7.52	7.93	7.48	7.54	7.93	7.92	7.71
6-MONTH	8.85	8.86	7.82	7.93	8.39	9.37	8.29
1-YEAR	9.51	9.24	8.19	8.28	8.58	9.92	8.63
TREASURY CONSTANT MATURITIES 6/							
1-YEAR	10.34	10.05	8.82	8.89	9.26	10.85	9.32
2-YEAR	11.37	10.95	9.80	9.80	9.93	11.78	10.19
3-YEAR	11.60	11.19	10.27	10.28	10.52	12.03	10.62
5-YEAR	11.74	11.29	10.46	10.50	10.73	12.25	10.80
7-YEAR	11.77	11.32	10.55	10.63	10.84	12.36	10.88
10-YEAR	11.78	11.33	10.57	10.67	10.87	12.34	10.91
20-YEAR	11.65	11.35	10.62	10.77	10.97	12.16	10.97
30-YEAR	11.76	11.56	10.87	10.93	11.16	12.07	11.17
COMPOSITE							
OVER 10 YEARS (LONG-TERM) 7/	11.18	10.94	10.20	10.27	10.44	11.48	10.51
CORPORATE BONDS (MOODYS), SEASONED							
ALL INDUSTRIES	14.09	13.91	13.40	13.35	13.40	14.34	13.54
AAA	12.66	12.49	11.94	11.95	12.00	12.94	12.12
BAA	15.40	15.21	14.53	14.48	14.57	15.63	14.73
BAA	10.00	9.30	8.25	8.80	9.40	9.76	8.94
STATE & LOCAL BONDS (MOODYS), AAA	15.13	14.96	14.60	14.20	14.15	15.43	14.61
CONVENTIONAL MORTGAGES 8/							

1. WEEKLY FIGURES ARE AVERAGES OF 7 CALENDAR DAYS ENDING ON WEDNESDAY OF THE CURRENT WEEK; MONTHLY FIGURES INCLUDE EACH CALENDAR DAY IN THE MONTH.
2. QUOTED ON BANK-DISCOUNT BASIS.
3. RATES ON COMMERCIAL PAPER PLACED FOR FIRMS WHOSE BOND RATING IS AA OR THE EQUIVALENT.
4. RATE CHARGED BY BANKS ON SHORT-TERM BUSINESS LOANS.
5. RATE FOR THE FEDERAL RESERVE BANK OF NEW YORK.
6. YIELDS ON ACTIVELY TRADED ISSUES ADJUSTED TO CONSTANT MATURITIES. SOURCE: U.S. TREASURY.
7. UNWEIGHTED AVERAGE OF ALL ISSUES OUTSTANDING OF BONDS NEITHER DUP NOR CALLABLE IN LESS THAN 10 YEARS, INCLUDING SEVERAL VERY LOW YIELDING "FLOWER" BONDS.
8. CONTRACT INTEREST RATES ON COMMITMENTS FOR FIRST MORTGAGES. SOURCE: FHLC.

NOTE: WEEKLY AND MONTHLY FIGURES ARE AVERAGES OF DAILY RATES, EXCEPT FOR STATE & LOCAL BONDS AND CONVENTIONAL MORTGAGES, WHICH ARE BASED ON THURSDAY AND FRIDAY FIGURES RESPECTIVELY.

G. 13 (CONTINUED)

DAILY INTEREST RATES
(YIELDS IN PERCENT PER ANNUM)

	FEDERAL FUNDS	COMM. PAPER 2/	CDS SECONDARY MARKET	U.S. GOVERNMENT SECURITIES										
				TREASURY BILLS 2/					TREASURY CONSTANT MATURITIES					
				3-MO.	3-MO.	3-MO.	6-MO.	1-YR.	1-YR.	2-YR.	3-YR.	5-YR.	7-YR.	10-YR.
1982-OCT 1	10.87	10.17	10.40	7.35	8.60	9.31	10.05	11.13	11.38	11.50	11.51	11.51	11.47	11.65
-OCT 4	10.90	10.42	10.74	7.94	9.19	9.70	10.60	11.51	11.66	11.73	11.73	11.72	11.67	11.83
-OCT 5	10.27	10.42	10.72	8.14	9.18	9.66	10.53	11.42	11.62	11.70	11.71	11.69	11.64	11.81
-OCT 6	9.45	10.21	10.60	8.05	9.06	9.50	10.36	11.21	11.42	11.52	11.50	11.50	11.48	11.69
-OCT 7	9.82	9.94	10.27	7.76	8.53	8.81	9.55	10.46	10.71	10.81	10.87	10.91	11.02	11.29
-OCT 8	9.63	9.72	9.98	7.75	8.36	8.54	9.20	10.15	10.54	10.71	10.77	10.83	10.96	11.19
-OCT 11	M	A	R	K	E	T		C	L	O	S	E	D	
-OCT 12	9.20	8.73	8.80	7.38	7.84	8.07	8.67	9.69	10.11	10.40	10.50	10.53	10.59	10.85
-OCT 13	9.69	8.82	9.29	7.42	7.70	8.10	8.73	9.68	10.17	10.28	10.36	10.39	10.47	10.75
-OCT 14	9.57	8.84	9.22	7.54	7.82	8.24	8.87	9.84	10.30	10.52	10.59	10.61	10.62	10.86
-OCT 15	9.43	8.90	9.31	7.56	7.91	8.34	8.99	10.00	10.51	10.64	10.73	10.75	10.79	11.03
-OCT 18	9.59	8.80	9.22	7.43	7.76	8.17	8.73	9.80	10.23	10.42	10.54	10.58	10.67	10.90
-OCT 19	9.42	8.79	9.05	7.48	7.81	8.19	8.80	9.82	10.18	10.38	10.52	10.56	10.66	10.87
-OCT 20	9.81	8.65	9.00	7.56	7.90	8.27	8.90	9.72	10.30	10.52	10.64	10.69	10.80	10.91
-OCT 21	9.49	8.63	8.92	7.57	7.97	8.33	8.96	9.79	10.27	10.54	10.66	10.69	10.79	10.92
-OCT 22	9.42	8.63	8.93	7.64	8.19	8.45	9.08	9.87	10.44	10.66	10.79	10.81	10.92	11.03
-OCT 25	9.55	8.87	9.23	7.87	8.48	8.70	9.39	10.09	10.78	10.97	11.09	11.11	11.14	11.25
-OCT 26	9.40	8.94	9.21	7.96	8.36	8.56	9.24	9.89	10.51	10.74	10.82	10.87	11.02	11.17
-OCT 27	9.41	8.86	9.07	8.00	8.44	8.60	9.29	9.94	10.54	10.76	10.87	10.90	11.01	11.23
-OCT 28	9.44	8.77	9.13	7.91	8.32	8.50	9.19	9.89	10.43	10.61	10.73	10.77	10.90	11.12
-OCT 29	9.41	8.85	9.05	7.90	8.37	8.54	9.21	9.85	10.35	10.58	10.68	10.71	10.79	11.01