

FEDERAL RESERVE statistical release



These data are scheduled for release on the first Tuesday of each month. The availability of the release will be announced when the information is available, on (202) 452-3206.

G.13 (415)

SELECTED INTEREST RATES

Yields in percent per annum

Instruments	Week Ending					MAY	JUN
	JUN 1	JUN 8	JUN 15	JUN 22	JUN 29		
FEDERAL FUNDS (EFFECTIVE) ^{1 2 3}	8.19	8.26	8.30	8.28	8.28	8.18	8.29
COMMERCIAL PAPER ^{3 4 5}							
1-MONTH	8.18	8.17	8.18	8.24	8.25	8.24	8.21
3-MONTH	8.17	8.12	8.12	8.16	8.17	8.25	8.14
6-MONTH	8.13	8.06	8.03	8.06	8.07	8.23	8.06
FINANCE PAPER PLACED DIRECTLY ^{3 4 6}							
1-MONTH	8.10	8.09	8.10	8.13	8.16	8.14	8.12
3-MONTH	8.05	8.01	7.99	8.02	8.04	8.12	8.01
6-MONTH	7.92	7.76	7.79	7.80	7.83	8.04	7.79
BANKERS ACCEPTANCES (TOP RATED) ^{3 4 7}							
3-MONTH	8.01	7.96	7.99	8.03	8.04	8.12	8.00
6-MONTH	7.94	7.87	7.88	7.92	7.90	8.08	7.89
CDS (SECONDARY MARKET) ^{3 8}							
1-MONTH	8.19	8.17	8.19	8.22	8.24	8.25	8.20
3-MONTH	8.25	8.22	8.21	8.24	8.27	8.35	8.23
6-MONTH	8.35	8.28	8.26	8.29	8.31	8.48	8.28
EURODOLLAR DEPOSITS (LONDON) ^{3 9}							
1-MONTH	8.18	8.16	8.19	8.19	8.21	8.22	8.19
3-MONTH	8.24	8.23	8.21	8.23	8.25	8.35	8.23
6-MONTH	8.36	8.28	8.26	8.29	8.30	8.51	8.29
BANK PRIME LOAN ^{2 3 10}	10.00	10.00	10.00	10.00	10.00	10.00	10.00
DISCOUNT WINDOW BORROWING ^{2 11}	7.00	7.00	7.00	7.00	7.00	7.00	7.00
U.S. GOVERNMENT SECURITIES							
TREASURY BILLS							
AUCTION AVERAGE ^{3 4 12}							
3-MONTH	7.80	7.69	7.73	7.74	7.78	7.78	7.74
6-MONTH	7.74	7.62	7.64	7.64	7.67	7.82	7.64
1-YEAR		7.65				8.05	7.65
AUCTION AVERAGE (INVESTMENT) ¹²							
3-MONTH	8.07	7.95	7.99	8.00	8.05	8.05	8.00
6-MONTH	8.17	8.03	8.06	8.06	8.09	8.25	8.06
SECONDARY MARKET ^{3 4}							
3-MONTH	7.74	7.70	7.70	7.74	7.77	7.74	7.73
6-MONTH	7.68	7.61	7.61	7.65	7.66	7.76	7.63
1-YEAR	7.61	7.51	7.50	7.57	7.57	7.73	7.53
TREASURY CONSTANT MATURITIES ¹³							
1-YEAR	8.18	8.08	8.05	8.14	8.13	8.32	8.10
2-YEAR	8.46	8.33	8.31	8.41	8.36	8.64	8.35
3-YEAR	8.50	8.38	8.36	8.44	8.42	8.69	8.40
5-YEAR	8.52	8.41	8.39	8.47	8.45	8.74	8.43
7-YEAR	8.61	8.50	8.48	8.56	8.55	8.78	8.52
10-YEAR	8.58	8.46	8.44	8.52	8.51	8.76	8.48
30-YEAR	8.56	8.44	8.42	8.49	8.49	8.73	8.46
COMPOSITE							
OVER 10 YEARS (LONG-TERM) ¹⁴	8.73	8.60	8.57	8.66	8.65	8.90	8.62
CORPORATE BONDS							
MOODY'S SEASONED							
AAA	9.38	9.27	9.21	9.26	9.27	9.47	9.26
BAA	10.29	10.21	10.19	10.24	10.25	10.41	10.22
A-UTILITY ¹⁵	9.87	9.78	9.83	9.89	9.92	10.04	9.85
STATE & LOCAL BONDS ¹⁶	7.26	7.21	7.20	7.28	7.27	7.35	7.24
CONVENTIONAL MORTGAGES ¹⁷	10.29	10.10	10.12	10.16	10.15	10.48	10.16

SEE OVERLEAF FOR FOOTNOTES