

# 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.

FEDERAL RESERVE BANK OF PHILADELPHIA Gate release August 7, 1990

G.13 (415)

## SELECTED INTEREST RATES

Yields in percent per annum

Instruments	Week Ending					JUN	JUL
	JUL 6	JUL 13	JUL 20	JUL 27	AUG 3		
FEDERAL FUNDS (EFFECTIVE) <sup>1 2 3</sup>	8.33	8.28	8.14	8.05	8.03	8.29	8.15
COMMERCIAL PAPER <sup>3 4 5</sup>							
1-MONTH	8.23	8.23	8.02	7.97	7.89	8.21	8.09
3-MONTH	8.13	8.13	7.94	7.88	7.78	8.14	7.99
6-MONTH	8.03	8.03	7.85	7.78	7.67	8.06	7.90
FINANCE PAPER PLACED DIRECTLY <sup>3 4 6</sup>							
1-MONTH	8.13	8.15	7.91	7.88	7.79	8.12	7.99
3-MONTH	8.01	8.01	7.82	7.77	7.62	8.01	7.87
6-MONTH	7.82	7.81	7.60	7.53	7.42	7.79	7.66
BANKERS ACCEPTANCES (TOP RATED) <sup>3 4 7</sup>							
3-MONTH	7.98	7.98	7.82	7.77	7.62	8.00	7.86
6-MONTH	7.85	7.85	7.69	7.63	7.46	7.89	7.73
CDS (SECONDARY MARKET) <sup>3 8</sup>							
1-MONTH	8.23	8.24	8.02	7.97	7.90	8.20	8.09
3-MONTH	8.24	8.25	8.04	7.98	7.89	8.23	8.10
6-MONTH	8.26	8.28	8.07	8.00	7.89	8.28	8.12
EURODOLLAR DEPOSITS (LONDON) <sup>3 9</sup>							
1-MONTH	8.19	8.23	8.01	8.00	7.91	8.19	8.09
3-MONTH	8.19	8.23	8.05	8.00	7.88	8.23	8.09
6-MONTH	8.24	8.29	8.09	8.01	7.86	8.29	8.13
BANK PRIME LOAN <sup>2 3 10</sup>	10.00	10.00	10.00	10.00	10.00	10.00	10.00
DISCOUNT WINDOW BORROWING <sup>2 11</sup>	7.00	7.00	7.00	7.00	7.00	7.00	7.00
U.S. GOVERNMENT SECURITIES							
TREASURY BILLS							
AUCTION AVERAGE <sup>3 4 12</sup>							
3-MONTH	7.73	7.81	7.62	7.49	7.50	7.74	7.66
6-MONTH	7.60	7.75	7.52	7.40	7.37	7.64	7.57
1-YEAR	7.52				7.34	7.65	7.52
AUCTION AVERAGE (INVESTMENT) <sup>12</sup>							
3-MONTH	7.99	8.08	7.88	7.74	7.75	8.00	7.92
6-MONTH	8.01	8.18	7.93	7.79	7.76	8.06	7.98
SECONDARY MARKET <sup>3 4</sup>							
3-MONTH	7.71	7.73	7.57	7.53	7.43	7.73	7.62
6-MONTH	7.61	7.65	7.48	7.42	7.29	7.63	7.52
1-YEAR	7.49	7.53	7.34	7.33	7.16	7.53	7.40
TREASURY CONSTANT MATURITIES <sup>13</sup>							
1-YEAR	8.06	8.09	7.87	7.85	7.67	8.10	7.94
2-YEAR	8.25	8.30	8.12	8.07	7.88	8.35	8.16
3-YEAR	8.33	8.39	8.23	8.21	8.01	8.40	8.26
5-YEAR	8.36	8.43	8.31	8.30	8.12	8.43	8.33
7-YEAR	8.48	8.54	8.44	8.43	8.28	8.52	8.46
10-YEAR	8.44	8.53	8.47	8.48	8.37	8.48	8.47
30-YEAR	8.44	8.53	8.51	8.54	8.44	8.46	8.50
COMPOSITE							
OVER 10 YEARS (LONG-TERM) <sup>14</sup>	8.60	8.69	8.66	8.67	8.54	8.62	8.64
CORPORATE BONDS							
MOODY'S SEASONED							
AAA	9.23	9.26	9.24	9.26	9.19	9.26	9.24
BAA	10.20	10.23	10.19	10.19	10.14	10.22	10.20
A-UTILITY <sup>15</sup>	10.00	9.94	9.99	9.94	10.07	9.85	9.96
STATE & LOCAL BONDS <sup>16</sup>	7.24	7.21	7.17	7.15	7.08	7.24	7.19
CONVENTIONAL MORTGAGES <sup>17</sup>	10.06	10.11	9.99	9.98	9.84	10.16	10.04

SEE OVERLEAF FOR FOOTNOTES