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)

For immediate release
October 8, 1991

SELECTED INTEREST RATES

Yields in percent per annum

Instruments	Week Ending SEP 6	SEP 13	SEP 20	SEP 27	OCT 4	AUG	SEP
FEDERAL FUNDS (EFFECTIVE) 1 2 3	5.60	5.56	5.44	5.29	5.33	5.66	5.45
COMMERCIAL PAPER 3 4 5							
1-MONTH	5.72	5.58	5.50	5.51	5.44	5.72	5.57
3-MONTH	5.72	5.58	5.51	5.52	5.48	5.72	5.57
6-MONTH	5.74	5.58	5.53	5.55	5.48	5.76	5.59
FINANCE PAPER PLACED DIRECTLY 3 4 6							
1-MONTH	5.58	5.44	5.37	5.37	5.30	5.58	5.43
3-MONTH	5.47	5.37	5.26	5.26	5.19	5.56	5.33
6-MONTH	5.45	5.41	5.28	5.26	5.21	5.50	5.34
BANKERS ACCEPTANCES (TOP RATED) 3 4 7							
3-MONTH	5.49	5.40	5.34	5.32	5.31	5.54	5.38
6-MONTH	5.51	5.42	5.39	5.39	5.25	5.55	5.42
CDS (SECONDARY MARKET) 3 8							
1-MONTH	5.61	5.51	5.41	5.40	5.31	5.64	5.47
3-MONTH	5.60	5.50	5.41	5.41	5.43	5.65	5.47
6-MONTH	5.70	5.59	5.58	5.57	5.43	5.79	5.60
EURODOLLAR DEPOSITS (LONDON) 3 9							
1-MONTH	5.63	5.53	5.41	5.40	5.33	5.63	5.49
3-MONTH	5.63	5.51	5.43	5.44	5.46	5.65	5.50
6-MONTH	5.75	5.64	5.61	5.59	5.45	5.82	5.64
BANK PRIME LOAN 2 3 10	8.50	8.50	8.07	8.00	8.00	8.50	8.20
DISCOUNT WINDOW BORROWING 2 11	5.50	5.50	5.07	5.00	5.00	5.50	5.20
U.S. GOVERNMENT SECURITIES							
TREASURY BILLS							
AUCTION AVERAGE 3 4 12							
3-MONTH	5.34	5.29	5.19	5.18	5.11	5.39	5.25
6-MONTH	5.39	5.30	5.22	5.23	5.14	5.47	5.29
1-YEAR				5.26		5.62	5.26
AUCTION AVERAGE (INVESTMENT) 12							
3-MONTH	5.50	5.45	5.35	5.33	5.26	5.56	5.41
6-MONTH	5.63	5.54	5.45	5.46	5.37	5.72	5.52
SECONDARY MARKET 3 4							
3-MONTH	5.32	5.23	5.19	5.16	5.07	5.33	5.22
6-MONTH	5.36	5.25	5.23	5.20	5.11	5.39	5.25
1-YEAR	5.37	5.27	5.25	5.20	5.11	5.45	5.26
TREASURY CONSTANT MATURITIES 13							
1-YEAR	5.70	5.58	5.56	5.50	5.40	5.78	5.57
2-YEAR	6.30	6.21	6.18	6.09	5.97	6.43	6.18
3-YEAR	6.66	6.56	6.48	6.38	6.26	6.80	6.50
5-YEAR	7.30	7.18	7.10	7.04	6.88	7.43	7.14
7-YEAR	7.65	7.53	7.43	7.37	7.26	7.74	7.48
10-YEAR	7.80	7.71	7.61	7.55	7.45	7.90	7.65
30-YEAR	8.06	7.99	7.92	7.88	7.82	8.14	7.95
COMPOSITE							
OVER 10 YEARS (LONG-TERM) 14	8.08	8.00	7.93	7.88	7.80	8.17	7.96
CORPORATE BONDS							
MOODY'S SEASONED							
AAA	8.67	8.63	8.60	8.56	8.49	8.75	8.61
BAA	9.58	9.54	9.50	9.47	9.42	9.65	9.51
A-UTILITY 15	9.11	9.04	9.01	8.96	8.93	9.25	9.05
STATE & LOCAL BONDS 16	6.86	6.81	6.78	6.73	6.64	6.90	6.80
CONVENTIONAL MORTGAGES 17	9.14	9.02	8.95	8.92	8.87	9.24	9.01

SEE OVERLEAF FOR FOOTNOTES