

FEDERAL RESERVE statistical release



H.15 (519) SELECTED INTEREST RATES

For use at 2:30 p.m. Eastern Time
October 2, 2007

Corrections for rounding errors on interest rate swaps

Due to a software problem, several of the rates on interest rate swaps were rounded incorrectly when originally published on the H.15 Selected Interest Rates statistical release. The following table lists the corrected observations:

Swap Rate	Observation Date	Publication Date	Original Value	Correct Value
1-year	2007-08-21	2007-08-27	4.89	4.90*
2-year	2007-08-14	2007-08-20	5.01	5.02
3-year	2006-02-06	2006-02-13	5.01	5.02
	2007-03-16	2007-03-19	4.93	4.94
	2007-04-03	2007-04-09	4.97	4.98
	2007-04-25	2007-04-30	4.93	4.94
	2007-05-09	2007-05-14	5.01	5.02
4-year	2006-11-20	2006-11-27	5.01	5.02
	2006-12-18	2006-12-26	4.97	4.98
5-year	2007-03-14	2007-03-19	4.89	4.90
	2007-04-05	2007-04-09	5.01	5.02
	2007-05-11	2007-05-14	5.01	5.02
7-year	2006-11-28	2006-12-04	4.93	4.94
	2007-09-13	2007-09-17	4.97	4.98

The above corrections have been made to the historical data. In addition, some earlier observations in the historical data have been corrected. However, these observations were published correctly on the original statistical releases.

* This value was initially shown incorrectly as 5.90 on October 1, 2007.