

Average Yield to Maturity for Moody's BAA-rated Bonds on the Economics Data Program Website

Data Series Description



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Data Series Description

This document was created to assist users of Average YTM data for Moody's BAA-rated bonds from the Economics Data Program Website.

Data Retrieval Location

This data was retrieved from the Pacific States Marine Fisheries Commission's Economics Data Program at <http://www.psmfc.org/efin>.

Contact Information

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Data Source

Moody's BAA Bond Rating data are from the Federal Reserve's H15 release, which may be obtained at <http://www.federalreserve.gov/Releases/H15/>. Historical monthly and annual data series may be obtained at <http://www.bog.frb.fed.us/releases/h15/data.htm>.

Periodicity of Data

These data are available monthly and annually from 1981-present from EFIN. Use the following selection procedures if you only wish to view one type of data.

Monthly vs. Annual Data

- Select period = M13 for annual data.
- Select period <> M13 for (bi)monthly data.

Federal Reserve Release



G.13

Selected Interest Rates (Monthly)*Release Date: August 8, 2000*G.13: [Release](#) | [Release dates](#) | [Historical data](#)**Note to Users of the G.13 Statistical Release**

Effective August 8, 2000, several changes are being made to the G.13 release:

Rates for fixed-rate payers in interest rate swaps, as collected under the auspices of the International Swaps and Derivatives Association, Inc., are being added. These swap rates are for maturities of 1, 2, 3, 4, 5, 7, 10, and 30 years.

No longer appearing on the release are auction highs for 3-month, 6-month, and 1-year Treasury bills. These figures continue to be available from the Treasury's website: <http://www.publicdebt.treas.gov/of/ofrespr.htm>. Also being dropped is the Treasury composite (an unweighted average of yields on all outstanding bonds neither due nor callable in less than 10 years).

Finally, the G.13 no longer contains rates for 3-month and 6-month bankers acceptances. The quotes continue to be available on Telerate, which was the source for these rates as reported on the G.13.

G.13: [Release](#) | [Release dates](#) | [About](#) | [Historical data](#) | [Daily update](#)[Home](#) | [Statistical releases](#)

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