



# FEDERAL RESERVE

## statistical release

### U. S. GOVERNMENT SECURITY YIELDS AND PRICES

H.15

Calendar week ending September 1, 1973

	Aug. 27	Aug. 28	Aug. 29	Aug. 30	Aug. 31	Weekly average		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction Average:								
3-month bills				8.668		8.668	8.910	4.332
6-month bills				8.577		8.577	8.856	4.818
<u>Market Yields:</u>								
3-month bills	8.53	8.72	8.62	8.57	8.66	8.62	8.71	4.47
6-month bills	8.52	8.63	8.50	8.57	8.66	8.58	8.57	4.92
1-year bills	8.22	8.24	8.17	8.22	8.26	8.22	8.25	5.28
Other issues, due in								
9-12 months <u>1/</u>	8.45	8.53	8.54	8.54	8.58	8.53	8.61	5.38
Issues, due in 3-5								
years <u>2/</u>	7.43	7.38	7.28	7.32	7.35	7.35	7.50	6.11
Bonds, due or callable								
in 10 years or more <u>3/</u>	6.65	6.68	6.60	6.59	6.59	6.62	6.74	5.62
<u>Prices</u>								
Bonds, due or callable								
in 10 years or more <u>4/</u>	59.95	59.72	60.34	60.42	60.42	60.17	59.22	68.79

Note: Yields are averages of those computed by the Federal Reserve Bank of New York on the basis of closing bid prices. Yields on Treasury bills are computed on a bank discount basis.

\* As of September 2, 1972.

1/ Currently includes only the 5-5/8 per cent note of August 15, 1974.

2/ Currently includes the following notes:

6-1/4 per cent of 11/15/76	7-3/4 per cent of 8/15/77
8 per cent of 2/15/77	6-1/4 per cent of 2/15/78

3/ Currently includes the following bonds due or callable in 10 years or more:

6-3/8 per cent of 1984	6-3/4 per cent of 1993
3-1/4 per cent of 1985	7-1/2 per cent of 1988-93
6-1/8 per cent of 1986	4-1/8 per cent of 1989-94
3-1/2 per cent of 1990	3 per cent of 1995
4-1/4 per cent of 1987-92	7 per cent of 1993-98
4 per cent of 1988-93	3-1/2 per cent of 1998

4/ Prices derived from average market yields on the basis of an assumed 3 per cent 20-year bond.