



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending October 6, 1973

Corrected Copy

| | Oct. 1 | Oct. 2 | Oct. 3 | Oct. 4 | Oct. 5 | Weekly Average | | |
|---|-----------|-----------|-------------------|-----------|-----------|-------------------|--------------|--------------|
| | | | | | | This week | Last week | Year ago* |
| Yields (per cent per annum) | | | | | | | | |
| Auction Average: | | | | | | | | |
| 3-month bills | | | | 7.149 | | 7.149 | 7.331 | 4.601 |
| 6-month bills | | | | 7.584 | | 7.584 | 7.661 | 5.082 |
| Market Yields: | | | | | | | | |
| 3-month bills | 7.06 | 7.64 | 7.48 | 7.58 | 7.36 | 7.42 | 7.13 | 4.66 |
| 6-month bills | 7.61 | 7.86 | 7.54 | 7.61 | 7.35 | 7.59 | 7.63 | 5.16 |
| 1-year bills | 7.46 | 7.68 | 7.56 | 7.60 | 7.30 | 7.52 | 7.57 | 5.46 |
| Other issues, due in 9-12 months <u>1/</u> | 7.58 | 7.71 | 7.74 | 7.75 | 7.51 | 7.66 | 7.90 | 5.51 |
| Issues, due in 3-5 years <u>2/</u> | 6.83 | 6.96 | 6.91 _c | 6.96 | 6.79 | 6.89 _c | 6.85 | 6.11 |
| Bonds, due or callable in 10 years or more <u>3/</u> | 6.25 | 6.28 | 6.29 | 6.29 | 6.24 | 6.27 | 6.28 | 5.73 |
| Prices | | | | | | | | |
| Bonds, due or callable in 10 years or more <u>4/</u> | 63.19 | 62.94 | 62.85 | 62.85 | 63.27 | 63.02 | 62.97 | 67.73 |

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 October 7, 1972.

1/ Currently includes the 5-5/8 per cent note of August 15, 1974, and the 6 per cent note of September 30, 1974.

2/ Currently includes the following notes:

6-1/4 per cent of 11/15/76

8 per cent of 2/15/77

7-3/4 per cent of 8/15/77

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

3-1/4 per cent of 1985

6-1/8 per cent of 1986

3-1/2 per cent of 1990

4-1/4 per cent of 1987-92

4 per cent of 1988-93

6-3/4 per cent of 1993

7-1/2 per cent of 1988-93

4-1/8 per cent of 1989-94

3 per cent of 1995

7 per cent of 1993-98

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.