



FEDERAL RESERVE

Mrs. Swink

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending October 13, 1973

	Oct. 8	Oct. 9	Oct. 10	Oct. 11	Oct. 12	Weekly Average		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction Average:</u>								
3-month bills	C			7.323		7.323	7.149	4.743
6-month bills				7.259		7.259	7.584	5.159
<u>Market Yields:</u>								
3-month bills	L	7.13	7.14	7.15	7.14	7.14	7.42	4.79
6-month bills		7.19	7.36	7.42	7.31	7.32	7.59	5.16
1-year bills	O	7.18	7.33	7.32	7.22	7.26	7.52	5.39
Other issues, due in 9-12 months <u>1/</u>		7.46	7.50	7.50	7.39	7.46	7.66	5.43
Issues, due in 3-5 years <u>2/</u>	S	6.72	6.82	6.81	6.73	6.77	6.89	6.10
Bonds, due or callable in 10 years or more <u>3/</u>	E	6.19	6.19	6.21	6.20	6.20	6.27	5.71
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	D	63.69	63.69	63.53	63.61	63.63	63.02	67.98

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 14, 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

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.