



# FEDERAL RESERVE

## statistical release

H.15

U.S. GOVERNMENT SECURITY YIELDS AND PRICES

For Immediate Release

Calendar week ending Aug. 2, 1975

August 5, 1975

**MICROFILMED FROM  
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	July 28	July 29	July 30	July 31	Aug. 1	Weekly Average		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction Average:								
3-month bills				6.318		6.318	6.247	7.698
6-month bills				6.719		6.719	6.626	8.055
<u>Market Yields</u>								
3-month bills	6.30	6.30	6.20	6.25	6.35	6.28	6.27	7.84
6-month bills	6.72	6.70	6.61	6.68	6.75	6.69	6.65	8.38
1-year bills	6.88	6.84	6.80	6.86	6.92	6.86	6.82	8.38
Other issues, due in								
9-12 months <u>1/</u>	7.35	7.33	7.33	7.31	7.41	7.35	7.27	8.19
Issues, due in 3-5								
years <u>2/</u>	7.83	7.83	7.84	7.88	7.94	7.86	7.79	8.55
Bonds, due or callable								
in 10 years or more <u>3/</u>	6.90	6.90	6.91	6.93	6.96	6.92	6.90	7.24
<u>Prices:</u>								
Bonds, due or callable								
in 10 years or more <u>4/</u>	58.03	58.03	57.96	57.81	57.59	57.88	58.02	58.59

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 Aug. 3, 1974.

1/ Currently includes the 5-3/4 per cent note of May 15, 1976, the 6-1/2 per cent note of May 15, 1976, the 6 per cent note of May 31, 1976, and the 8-3/4 per cent note of June 30, 1976.

2/ Currently includes the following notes and bonds:

7-5/8 per cent of 8/15/78	6-1/4 per cent of 8/15/79
8-3/4 per cent of 8/15/78	6-5/8 per cent of 11/15/79
6 per cent of 11/15/78	7 per cent of 11/15/79
7-7/8 per cent of 5/15/79	4 per cent of 2/15/80
7-3/4 per cent of 6/30/79	6-7/8 per cent of 5/15/80

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

6-1/8 per cent of 1985	4-1/8 per cent of 1989-94
3-1/2 per cent of 1990	3 per cent of 1995
8-1/4 per cent of 1990	7 per cent of 1993-93
4-1/4 per cent of 1987-92	3-1/2 per cent of 1995
4 per cent of 1988-93	8-1/2 per cent of 1994-99
6-3/4 per cent of 1993	7-7/8 per cent of 1995-00
7-1/2 per cent of 1988-93	8-1/4 per cent of 2000-05

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

GOVERNMENT FINANCE SECTION, FEDERAL RESERVE BOARD