



FEDERAL RESERVE

statistical release

H.15

U.S. GOVERNMENT SECURITY YIELDS AND PRICES For Immediate Release
 Calendar week ending October 4, 1975 October 6, 1975

	Sept. 29	Sept. 30	Oct. 1	Oct. 2	Oct. 3	Weekly Average		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction Average:								
3-month bills				6.547		6.547	6.316	6.385
6-month bills				6.980		6.980	6.824	7.439
Market Yield:								
3-month bills	6.43	6.58	6.53	6.48	6.29	6.46	6.38	6.64
6-month bills	6.99	7.02	6.96	6.89	6.69	6.91	6.90	7.66
1-year bills	7.29	7.28	7.22	7.14	6.86	7.16	7.21	7.97
Coupon issues due in:								
9 to 12 months <u>1/</u>	7.61	7.66	7.66	7.62	7.48	7.61	7.52	8.34
3 to 5 years <u>2/</u>	8.27	8.28	8.27	8.23	8.04	8.22	8.18	8.13
10 years or more <u>3/</u>	7.44	7.45	7.44	7.44	7.37	7.43	7.35	7.31
<u>Prices</u>								
Long-term bonds <u>3/4/</u>	54.17	54.10	54.17	54.17	54.65	54.25	54.79	55.07

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 5, 1974.

1/ Currently includes the following notes:

8-3/4 per cent of 6/30/76 thru Sept. 29 5-7/8 per cent of 8/31/76
 6-1/2 per cent of 8/15/76 6-1/4 per cent of 9/30/76, beg. Sept. 30.
 7-1/2 per cent of 8/15/76

2/ Currently includes the following notes, and one bond:

6 per cent of 11/15/78 6-5/8 per cent of 11/15/79
 7-7/8 per cent of 5/15/79 7 per cent of 11/15/79
 7-3/4 per cent of 6/30/79 4 per cent of 2/15/80
 6-1/4 per cent of 8/15/79 6-7/8 per cent of 5/15/80
 5-1/2 per cent of 9/30/79 9 per cent of 8/15/80

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

6-1/8 per cent of 1986 3 per cent of 1995
 3-1/2 per cent of 1990 7 per cent of 1993-98
 8-1/4 per cent of 1990 3-1/2 per cent of 1998
 4-1/4 per cent of 1987-92 8-1/2 per cent of 1994-99
 4 per cent of 1988-93 7-7/8 per cent of 1995-00
 6-3/4 per cent of 1993 8-3/8 per cent of 1995-00
 7-1/2 per cent of 1983-93 8-1/4 per cent of 2000-05
 4-1/8 per cent of 1989-94

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