



FEDERAL RESERVE

statistical release

H.15

U.S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending: October 11, 1975

For Immediate Release
October 14, 1975

	Oct. 6	Oct. 7	Oct. 8	Oct. 9	Oct. 10	Weekly Average		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction Average:								
3-month bills				6.239		6.239	6.547	6.698
6-month bills				6.571		6.571	6.980	7.364
Market Yield:								
3-month bills	6.24	6.23	6.27	6.22	6.09	6.23	6.46	7.24
6-month bills	6.62	6.63	6.59	6.50	6.30	6.53	6.91	7.70
1-year bills	6.77	6.66	6.79	6.76	6.50	6.74	7.16	7.53
Coupon issues due in:								
9 to 12 months <u>1/</u>	7.28	7.34	7.29	7.18	6.90	7.20	7.61	7.92
3 to 5 years <u>2/</u>	7.99	8.04	8.03	8.01	7.92	8.00	8.22	7.98
10 years or more <u>3/</u>	7.37	7.28	7.37	7.37	7.33	7.36	7.43	7.26
<u>Prices</u>								
Long-term bonds <u>3/4/</u>	54.65	54.58	54.65	54.65	54.93	54.69	54.25	55.42

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 12, 1974.

1/ Currently includes the following notes:

6-1/2 per cent of 8/15/76
7-1/2 per cent of 8/15/76

5-7/8 per cent of 8/31/76
8-1/4 per cent of 9/30/76

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

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

6-5/8 per cent of 11/15/79
7 per cent of 11/15/79
4 per cent of 2/15/80
6-7/8 per cent of 5/15/80
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
3-1/2 per cent of 1990
8-1/4 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
8-1/2 per cent of 1994-99
7-7/8 per cent of 1995-00
8-3/8 per cent of 1995-00
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