



# FEDERAL RESERVE

## statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending January 8, 1972

	Jan. 3	Jan. 4	Jan. 5	Jan. 6	Jan. 7	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction average:								
3-month bills				3.735		3.735	3.731	4.921
6-month bills				4.043		4.043	3.952	4.927
Market yield:								
3-month bills	3.69	3.69	3.69	3.55	3.33	3.59	3.73	4.84
6-month bills	4.04	4.02	3.98	3.86	3.70	3.92	4.03	4.89
1-year bills	4.14	4.09	4.05	3.98	3.89	4.03	4.09	4.71
Other issues, due in 9-12 months <u>1/</u>	4.18	4.16	4.10	4.09	4.03	4.11	4.15	4.76
Issues, due in 3-5 years <u>2/</u>	5.33	5.32	5.32	5.30	5.27	5.31	5.27	5.99
Bonds, due or callable in 10 years or more <u>3/</u>	5.62	5.62	5.61	5.60	5.59	5.61	5.60	6.09
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	68.77	68.77	68.87	68.96	69.05	68.88	68.92	64.53

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 January 9, 1971.

1/ Currently includes the 6 per cent note of Nov. 15, 1972, and the 2-1/2 per cent bond of Dec. 1967-72.

2/ Currently includes the following notes:

5-3/4 per cent note of 2/15/75	6-1/4 per cent note of 2/15/76
5-7/8 per cent note of 2/15/75	6-1/2 per cent note of 5/15/76
6 per cent note of 5/15/75	7-1/2 per cent note of 8/15/76
5-7/8 per cent note of 8/15/75	6-1/4 per cent note of 11/15/76
7 per cent note of 11/15/75	

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

3-1/4 per cent of 1985	4 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	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.