



# FEDERAL RESERVE

## statistical release

H.15

### U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending January 22, 1972

	Jan. 17	Jan. 18	Jan. 19	Jan. 20	Jan. 21	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction average:								
3-month bills				3.276		3.276	3.109	4.213
6-month bills				3.452		3.452	3.375	4.243
Market yield:								
3-month bills	3.24	3.25	3.30	3.35	3.43	3.31	3.16	4.20
6-month bills	3.44	3.45	3.55	3.68	3.76	3.58	3.43	4.22
1-year bills	3.61	3.57	3.64	3.65	3.74	3.64	3.65	4.19
Other issues, due in								
9-12 months <u>1/</u>	3.87	3.89	4.00	3.94	3.98	3.94	3.92	3.87
Issues, due in 3-5								
years <u>2/</u>	5.21	5.26	5.35	5.36	5.40	5.32	5.20	5.58
Bonds, due or callable								
in 10 years or more <u>3/</u>	5.58	5.59	5.62	5.63	5.65	5.61	5.57	5.83
<u>Prices</u>								
Bonds, due or callable								
in 10 years or more <u>4/</u>	69.15	69.05	68.77	68.68	68.49	68.83	69.24	66.88

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 23, 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.