



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending February 5, 1972

	Jan. 31	Feb. 1	Feb. 2	Feb. 3	Feb. 4	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction average:								
3-month bills				3.367		3.367	3.493	4.110
6-month bills				3.733		3.733	3.754	4.114
<u>Market yield:</u>								
3-month bills	3.35	3.40	3.40	3.37	3.24	3.35	3.46	4.06
6-month bills	3.73	3.82	3.82	3.80	3.74	3.78	3.71	4.11
1-year bills	3.81	4.12	4.11	4.13	4.10	4.05	3.79	4.11
Other issues, due in								
9-12 months <u>1/</u>	3.99	4.05	4.05	4.09	4.05	4.05	4.00	4.03
Issues, due in 3-5								
years <u>2/</u>	5.54	5.58	5.53	5.57	5.52	5.55	5.47	5.49
Bonds, due or callable								
in 10 years or more <u>3/</u>	5.70	5.71	5.70	5.70	5.70	5.70	5.67	5.80
<u>Prices</u>								
Bonds, due or callable								
in 10 years or more <u>4/</u>	68.02	67.93	68.02	68.02	68.02	68.00	68.34	67.07

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 February 6, 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.