



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending February 12, 1972

M. Robinson

	Feb. 7	Feb. 8	Feb. 9	Feb. 10	Feb. 11	Weekly averages		
						This week	Last week	Year ago*
Yields (per cent per annum)								
Auction average:								
3-month bills				3.141		3.141	3.367	3.845
6-month bills				3.594		3.594	3.733	3.839
Market yield:								
3-month bills	3.10	3.15	3.16	3.06	2.99	3.09	3.35	3.71
6-month bills	3.58	3.62	3.60	3.56	3.45	3.56	3.78	3.75
1-year bills	4.00	4.04	4.03	4.00	3.94	4.00	4.05	3.80
Other issues, due in 9-12 months <u>1/</u>	3.97	3.96	3.94	3.90	3.84	3.92	4.05	3.82
Issues, due in 3-5 years <u>2/</u>	5.54	5.54	5.52	5.47	5.47	5.51	5.55	5.33
Bonds, due or callable in 10 years or more <u>3/</u>	5.70	5.72	5.71	5.71	5.70	5.71	5.70	5.78
Prices								
Bonds, due or callable in 10 years or more <u>4/</u>	68.02	67.84	67.93	67.93	68.02	67.95	68.00	67.27

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 13, 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.