



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending March 4, 1972

	Feb. 28	Feb. 29	Mar. 1	Mar. 2	Mar. 3	Weekly averages		
						This week	Last week	Year ago*
Yields (per cent per annum)								
Auction average:								
3-month bills				3.446		3.446	3.145	3.347
6-month bills				3.762		3.762	3.513	3.467
Market yield:								
3-month bills	3.37	3.38	3.47	3.48	3.49	3.44	3.22	3.35
6-month bills	3.78	3.78	3.76	3.78	3.79	3.78	3.64	3.44
1-year bills	4.17	4.16	4.16	4.18	4.18	4.17	4.11	3.64
Other issues, due in 9-12 months ^{1/}	4.22	4.24	4.20	4.15	4.16	4.19	4.21	3.69
Issues, due in 3-5 years ^{2/}	5.52	5.52	5.50	5.48	5.49	5.50	5.50	5.07
Bonds, due or callable in 10 years or more ^{3/}	5.62	5.63	5.63	5.62	5.61	5.62	5.63	5.94
Prices								
Bonds, due or callable in 10 years or more ^{4/}	68.77	68.68	68.68	68.77	68.87	68.75	68.66	65.89

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 March 6, 1971.

^{1/} Currently includes the 2-1/2 per cent bond of Dec. 1967-72, the 6-1/2 per cent note of Feb. 15, 1973, and the 4-7/8 per cent note of Feb. 15, 1973.

^{2/} Currently includes the following notes:

6 per cent note of 5/15/75	5-3/4 per cent note of 5/15/76
5-7/8 per cent note of 8/15/75	6-1/2 per cent note of 5/15/76
7 per cent note of 11/15/75	7-1/2 per cent note of 8/15/76
6-1/4 per cent note of 2/15/76	6-1/4 per cent note of 11/15/76
	8 per cent note of 2/15/77

^{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.

GOVERNMENT FINANCE SECTION, FEDERAL RESERVE BOARD

March 6, 1972