



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending March 11, 1972

	Mar. 6	Mar. 7	Mar. 8	Mar. 9	Mar. 10	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction average:								
3-month bills				3.553		3.553	3.446	3.307
6-month bills				3.796		3.796	3.762	3.359
<u>Market yield:</u>								
3-month bills	3.50	3.56	3.56	3.59	3.64	3.57	3.44	3.28
6-month bills	3.79	3.80	3.82	3.87	4.01	3.86	3.78	3.39
1-year bills	4.18	4.18	4.18	4.21	4.29	4.21	4.17	3.52
Other issues, due in								
9-12 months <u>1/</u>	4.17	4.17	4.17	4.22	4.36	4.22	4.19	3.56
Issues, due in 3-5								
years <u>2/</u>	5.51	5.53	5.54	5.59	5.66	5.57	5.50	4.75
Bonds, due or callable								
in 10 years or more <u>3/</u>	5.61	5.62	5.62	5.62	5.63	5.62	5.62	5.77
<u>Prices</u>								
Bonds, due or callable								
in 10 years or more <u>4/</u>	68.87	68.77	68.77	68.77	68.68	68.77	68.75	67.40

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 13, 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.