



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending April 8, 1972

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	Apr. 3	Apr. 4	Apr. 5	Apr. 6	Apr. 7	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction average:								
3-month bills				3.798		3.798	3.849	3.703
6-month bills				4.367		4.367	4.354	3.754
Market yield:								
3-month bills	3.79	3.80	3.82	3.80	3.80	3.80	3.82	3.78
6-month bills	4.39	4.40	4.40	4.38	4.34	4.38	4.36	3.85
1-year bills	4.80	4.86	4.84	4.83	4.79	4.82	4.67	3.79
Other issues, due in								
9-12 months <u>1/</u>	4.98	5.07	5.03	4.99	4.99	5.01	4.89	4.02
Issues, due in 3-5								
years <u>2/</u>	6.00	6.12	6.08	6.09	6.08	6.07	5.92	5.08
Bonds, due or callable								
in 10 years or more <u>3/</u>	5.70	5.74	5.74	5.73	5.73	5.73	5.69	5.66
<u>Prices</u>								
Bonds, due or callable								
in 10 years or more <u>4/</u>	68.02	67.66	67.66	67.75	67.75	67.77	68.14	68.37

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 April 10, 1971.

1/ Currently includes 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:

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

April 10, 1972