



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending July 8, 1972

	July 3	July 4	July 5	July 6	July 7	Weekly averages		
						This Week	Last Week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction average:								
3-month bills				4.138		4.138	4.023	5.467
6-month bills		C		4.688		4.688	4.484	5.614
Market yield:								
3-month bills	4.06	L	4.08	4.02	4.02	4.05	3.96	5.40
6-month bills	4.57		4.58	4.48	4.51	4.54	4.50	5.53
1-year bills	5.09		4.98	4.95	4.98	5.00	4.92	5.65
Other issues, due in 9-12 months <u>1/</u>	5.07	O	5.01	4.98	4.98	5.01	5.02	5.96
Issues, due in 3-5 years <u>2/</u>	5.88	S	5.85	5.83	5.87	5.86	5.87	6.70
Bonds, due or callable in 10 years or more <u>3/</u>	5.62	E	5.61	5.61	5.61	5.61	5.61	5.92
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	68.77	D	68.87	68.87	68.87	68.85	68.85	66.08

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 July 10, 1971.

1/ Includes the 7-3/4 per cent note of May 15, 1973, and the 4-3/4 per cent note of May 15, 1973.

2/ Currently includes the following notes:

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