



# FEDERAL RESERVE

## statistical release

H.15

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

	Aug. 7	Aug. 8	Aug. 9	Aug. 10	Aug. 11	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction average:								
3-month bills				3.928		3.928	3.794	5.372
6-month bills				4.431		4.431	4.298	5.770
Market yield:								
3-month bills	3.85	3.85	3.86	3.86	3.84	3.85	3.79	5.24
6-month bills	4.36	4.35	4.39	4.39	4.38	4.37	4.30	5.66
1-year bills	4.80	4.75	4.72	4.73	4.73	4.75	4.78	5.92
Other issues, due in 9-12 months <u>1/</u>	4.72	4.74	4.69	4.72	4.69	4.71	4.72	6.06
Issues, due in 3-5 years <u>2/</u>	5.87	5.86	5.84	5.84	5.84	5.85	5.85	6.81
Bonds, due or callable in 10 years or more <u>3/</u>	5.50	5.49	5.47	5.47	5.47	5.48	5.51	5.90
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	69.90	70.00	70.19	70.19	70.19	70.09	69.82	66.21

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 August 14, 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.