



# FEDERAL RESERVE

## statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES  
Calendar week ending September 9, 1972

	Sept. 4	Sept. 5	Sept. 6	Sept. 7	Sept. 8	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction Average:								
3-month bills	C			4.569		4.569	4.332	4.538
6-month bills	L			4.937		4.937	4.818	4.846
Market yield:								
3-month bills	O	4.63	4.71	4.70	4.73	4.69	4.46	4.62
6-month bills	S	5.02	5.06	5.04	5.07	5.05	4.90	4.92
1-year bills	S	5.34	5.35	5.36	5.40	5.36	5.28	5.17
Other issues, due in 9-12 months <u>1/</u>	E	5.43	5.48	5.47	5.49	5.47	5.38	5.23
Issues, due in 3-5 years <u>2/</u>	D	6.16	6.18	6.19	6.22	6.19	6.11	5.94
Bonds, due or callable in 10 years or more <u>3/</u>		5.64	5.65	5.67	5.69	5.66	5.62	5.51
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>		68.58	68.49	68.30	68.11	68.37	68.79	69.78

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 September 11, 1971.

1/ Currently includes the 4 per cent bond of Aug. 15, 1973, and the 8-1/8 per cent note of Aug. 15, 1973.

2/ Currently includes the following notes:

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

3/ Currently includes the following bonds due or callable in 10 years or more:

6-3/8 per cent of 1984	4 per cent of 1988-93
3-1/4 per cent of 1985	4-1/8 per cent of 1989-94
6-1/8 per cent of 1986	3 per cent of 1995
3-1/2 per cent of 1990	3-1/2 per cent of 1998
4-1/4 per cent of 1987-92	

4/ Prices derived from average market yields on the basis of an assumed 3 per cent, 20-year bond.