



# FEDERAL RESERVE

## statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES  
Calendar week ending September 23, 1972

|   | Sept.<br>18 | Sept.<br>19 | Sept.<br>20 | Sept.<br>21 | Sept.<br>22 | Weekly averages |              |              |
|---|-------------|-------------|-------------|-------------|-------------|-----------------|--------------|--------------|
|   |             |             |             |             |             | This<br>week    | Last<br>week | Year<br>ago* |
| <u>Yields (per cent per annum)</u>                      |             |             |             |             |             |                 |              |              |
| Auction Average:  |             |             |             |             |             |                 |              |              |
| 3-month bills   |             |             |             | 4.633       |             | 4.633           | 4.759        | 4.743        |
| 6-month bills   |             |             |             | 5.097       |             | 5.097           | 5.074        | 4.993        |
| <u>Market yield:</u>                                    |             |             |             |             |             |                 |              |              |
| 3-month bills   | 4.65        | 4.63        | 4.63        | 4.66        | 4.70        | 4.65            | 4.71         | 4.74         |
| 6-month bills   | 5.14        | 5.12        | 5.08        | 5.13        | 5.26        | 5.15            | 5.11         | 5.04         |
| 1-year bills  | 5.44        | 5.43        | 5.43        | 5.45        | 5.55        | 5.46            | 5.42         | 5.26         |
| Other issues, due in<br>9-12 months <u>1/</u>           | 5.47        | 5.45        | 5.45        | 5.50        | 5.53        | 5.48            | 5.47         | 5.41         |
| Issues, due in 3-5<br>years <u>2/</u>                   | 6.14        | 6.13        | 6.14        | 6.16        | 6.19        | 6.15            | 6.20         | 6.01         |
| Bonds, due or callable<br>in 10 years or more <u>3/</u> | 5.68        | 5.68        | 5.69        | 5.72        | 5.74        | 5.70            | 5.68         | 5.59         |
| <u>Prices</u>   |             |             |             |             |             |                 |              |              |
| Bonds, due or callable<br>in 10 years or more <u>4/</u> | 68.21       | 68.21       | 68.11       | 67.84       | 67.66       | 68.01           | 68.19        | 69.07        |

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 25, 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.