



FEDERAL RESERVE

statistical release

H.15

U.S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending October 7, 1972

	Oct. 2	Oct. 3	Oct. 4	Oct. 5	Oct. 6	Weekly average		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction Average:								
3-month bills				4.601		4.601	4.644	4.534
6-month bills				5.082		5.082	5.236	4.743
Market yield:								
3-month bills	4.51	4.52	4.69	4.73	4.71	4.63	4.60	4.51
6-month bills	5.13	5.13	5.15	5.22	5.16	5.15	5.22	4.72
1-year bills	5.46	5.47	5.46	5.49	5.41	5.46	5.50	5.00
Other issues, due in 9-12 months <u>1/</u>	5.49	5.54	5.52	5.51	5.49	5.51	5.56	4.91
Issues, due in 3-5 years <u>2/</u>	6.10	6.14	6.12	6.11	6.10	6.11	6.13	5.84
Bonds, due or callable in 10 years or more <u>3/</u>	5.73	5.74	5.73	5.73	5.73	5.73	5.75	5.47
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	67.75	67.66	67.75	67.75	67.75	67.73	67.61	70.17

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 October 9, 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.