



FEDERAL RESERVE

statistical release

H.15

U.S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending October 14, 1972

	Oct. 9	Oct. 10	Oct. 11	Oct. 12	Oct. 13	Weekly average		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction Average:								
3-month bills	C			4.743		4.743	4.601	4.486
6-month bills				5.159		5.159	5.082	4.595
Market yield:								
3-month bills	L	4.72	4.76	4.81	4.84	4.78	4.63	4.45
6-month bills		5.12	5.14	5.17	5.18	5.15	5.15	4.58
1-year bills	O	5.37	5.37	5.40	5.43	5.39	5.46	4.73
Other issues, due in 9-12 months <u>1/</u>		5.45	5.39	5.43	5.44	5.43	5.51	4.73
Issues, due in 3-5 years <u>2/</u>	S	6.06	6.08	6.12	6.12	6.10	6.11	5.68
Bonds, due or callable in 10 years or more <u>3/</u>	E	5.70	5.69	5.71	5.72	5.71	5.73	5.44
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	D	68.02	68.11	67.93	67.84	67.98	67.73	70.53

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 16, 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.