



# FEDERAL RESERVE

## statistical release

H.15

U.S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending November 11, 1972

	Nov. 6	Nov. 7	Nov. 8	Nov. 9	Nov. 10	Weekly average		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>		C						
Auction Average:								
3-month bills				4.668		4.668	4.767	4.174
6-month bills		L		4.957		4.957	5.141	4.340
<u>Market Yield:</u>								
3-month bills <u>1/</u>	4.66	O	4.75	4.72	4.72	4.71	4.74	4.18
6-month bills <u>1/</u>	4.99		5.07	5.05	5.05	5.04	5.08	4.37
1-year bills <u>1/</u>	5.14		5.20	5.19	5.18	5.18	5.27	4.47
Other issues, due in		S						
9-12 months <u>2/</u>	5.12		5.18	5.19	5.21	5.18	5.25	4.40
Issues, due in 3-5		E	6.06	6.06	6.04	6.05	6.10	5.47
years <u>3/</u>	6.02							
Bonds, due or callable		D	5.52	5.51	5.51	5.51	5.59	5.37
in 10 years or more <u>4/</u>	5.51							
<u>Prices</u>								
Bonds, due or callable								
in 10 years or more <u>5/</u>	69.81		69.71	69.81	69.81	69.79	69.04	71.16

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 November 13, 1971.

1/ These series now include the new bill issue the day following the auction as trading begins on a when-issued basis.

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

3/ 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

4/ 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	

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