



FEDERAL RESERVE

statistical release

H.15

U.S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending December 2, 1972

	Nov. 27	Nov. 28	Nov. 29	Nov. 30	Dec. 1	Weekly average		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction Average:								
3-month bills				4.886		4.886	4.776 ^C	4.324
6-month bills				5.178		5.178	5.050 ^C	4.431
Market Yield:								
3-month bills <u>1/</u>	4.88	4.88	4.87	4.88	4.90	4.88	4.82	4.28
6-month bills <u>1/</u>	5.17	5.19	5.18	5.17	5.18	5.18	5.10	4.42
1-year bills <u>1/</u>	5.28	5.26	5.24	5.22	5.24	5.25	5.20	4.59
Other issues, due in								
9-12 months <u>2/</u>	5.34	5.34	5.35	5.36	5.36	5.35	5.24	4.63
Issues, due in 3-5								
years <u>3/</u>	6.06	6.05	6.02	6.04	6.03	6.04	6.02	5.52
Bonds, due or callable								
in 10 years or more <u>4/</u>	5.52	5.52	5.51	5.53	5.55	5.53	5.48	5.58
<u>Prices</u>								
Bonds, due or callable								
in 10 years or more <u>5/</u>	69.71	69.71	69.81	69.62	69.43	69.66	70.09	69.17

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 December 4, 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 only the 4-1/8 per cent bond off Nov. 15, 1973.
- 3/ Currently includes the following notes:
- | | |
|---------------------------|----------------------------|
| 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 |
| 5-3/4 per cent of 5/15/76 | 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.