



FEDERAL RESERVE

statistical release

H.15

U.S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending January 6, 1973

	Jan. 1	Jan. 2	Jan. 3	Jan. 4	Jan. 5	Weekly average		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction Average:								
3-month bills	C			5.163		5.163	5.111	3.735
6-month bills				5.396		5.396	5.313	4.043
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Market Yield:								
3-month bills	O	5.22	5.16	5.12	5.13	5.16	5.13	3.60
6-month bills		5.45	5.42	5.38	5.41	5.42	5.34	3.92
1-year bills	S	5.47	5.45	5.40	5.43	5.44	5.39	4.03
Other issues, due in 9-12 months <u>1/</u>	E	5.63	5.60	5.61	5.61	5.61	5.55	4.11
Issues, due in 3-5 years <u>2/</u>	D	6.18	6.16	6.13	6.16	6.16	6.12	5.31
Bonds, due or callable in 10 years or more <u>3/</u>		5.72	5.72	5.71	5.73	5.72	5.70	5.61
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>		67.84	67.84	67.93	67.75	67.84	68.04	68.88

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 January 8, 1972.

1/ Currently includes only the 4-1/8 per cent bond of Nov. 15, 1973.

2/ 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	5-1/4 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

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	

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