



FEDERAL RESERVE

statistical release

H.15

U.S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending January 13, 1973

	Jan. 8	Jan. 9	Jan. 10	Jan. 11	Jan. 12	Weekly average		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction Average:								
3-month bills				5.155		5.155	5.163	3.109
6-month bills				5.412		5.412	5.396	3.375
Market Yield:								
3-month bills	5.13	5.17	5.19	5.23	5.24	5.19	5.16	3.17
6-month bills	5.40	5.42	5.45	5.51	5.55	5.47	5.42	3.43
1-year bills	5.42	5.41	5.43	5.49	5.48	5.45	5.44	3.65
Other issues, due in 9-12 months <u>1/</u>	5.66	5.66	5.67	5.72	5.77	5.70	5.61	3.92
Issues, due in 3-5 years <u>2/</u>	6.20	6.19	6.21	6.23	6.26	6.22	6.16	5.20
Bonds, due or callable in 10 years or more <u>3/</u>	5.75	5.75	5.87	5.88	5.90	5.83	5.72	5.57
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	67.57	67.57	66.48	66.39	66.21	66.84	67.84	69.26

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 15, 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	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

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	6-3/4 per cent of 1993, beg. Jan. 10
6-1/8 per cent of 1986	4-1/8 per cent of 1989-94
3-1/2 per cent of 1990	3 per cent of 1995
4-1/4 per cent of 1987-92	3-1/2 per cent of 1998

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