



# FEDERAL RESERVE

## statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending March 3, 1973

	Feb. 26	Feb. 27	Feb. 28	Mar. 1	Mar. 2	Weekly Average		
						This week	Last week	Year ago
<u>Yields (per cent per annum)</u>								
Auction Average:								
3-month bills				5.811		5.811	5.455	3.446
6-month bills				6.045		6.045	5.653	3.762
Market Yield:								
3-month bills	5.76	5.90	5.85	5.79	5.75	5.81	5.58	3.45
6-month bills	6.02	6.14	6.12	6.13	6.14	6.11	5.84	3.78
1-year bills	6.18	6.18	6.15	6.17	6.21	6.18	5.95	4.18
Other issues, due in 9-12 months <u>1/</u>	6.36	6.38	6.40	6.39	6.42	6.39	6.16	4.19
Issues, due in 3-5 years <u>2/</u>	6.76	6.75	6.76	6.75	6.80	6.76	6.67	5.50
Bonds, due or callable in 10 years or more <u>3/</u>	6.16	6.15	6.16	6.17	6.18	6.16	6.15	5.62
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	63.95	64.03	63.95	63.86	63.78	63.91	64.03	68.75

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 March 3, 1972.

1/ Currently includes the 4-1/8 per cent bond of Feb. 15, 1974, and the 7-3/4 per cent note of Feb. 15, 1974.

2/ Currently includes the following notes:

6-1/2 per cent of 5/15/76	6-1/4 per cent of 11/15/76
5-3/4 per cent of 5/15/76	8 per cent of 2/15/77
7-1/2 per cent of 8/15/76	7-3/4 per cent of 8/15/77
6-1/2 per cent of 8/15/76	6-1/4 per cent of 2/15/78

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
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.