



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending March 10, 1973

	Mar. 5	Mar. 6	Mar. 7	Mar. 8	Mar. 9	Weekly Average		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction Average:								
3-month bills				5.879		5.879	5.811	3.553
6-month bills				6.272		6.272	6.045	3.796
<u>Market Yield:</u>								
3-month bills	5.79	5.94	5.87	5.83	5.84	5.85	5.81	3.57
6-month bills	6.20	6.34	6.32	6.28	6.29	6.29	6.11	3.86
1-year bills	6.29	6.35	6.34	6.37	6.42	6.35	6.18	4.21
Other issues, due in 9-12 months <u>1/</u>	6.46	6.47	6.58	6.59	6.71	6.56	6.39	4.22
Issues, due in 3-5 years <u>2/</u>	6.82	6.85	6.83	6.84	6.85	6.84	6.76	5.57
Bonds, due or callable in 10 years or more <u>3/</u>	6.18	6.18	6.18	6.18	6.18	6.18	6.16	5.62
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	63.78	63.78	63.78	63.78	63.78	63.78	63.91	68.77

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 11, 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.