WHAT IS CLAIMED IS:

1. A composition-of-matter comprising a conjugate of oxytocin, an oxytocin analog or derivative or an oxytocin receptor agonist bound to a fatty acid.

2. The composition-of-matter of claim 1, wherein said fatty acid is Docosahexaenoic acid (DHA).

3. The composition-of-matter of claim 2, wherein said DHA is bound to said oxytocin, oxytocin analog or derivative or an oxytocin receptor agonist through an amide linkage.

4. The composition-of-matter of claim 2, wherein a weight ratio of oxytocin, an oxytocin analog or derivative or an oxytocin receptor agonist to fatty acid is 1:3000 to 1:200.

5. The composition-of-matter of claim 1, further comprising a cyclodextrin.

6. The composition-of-matter of claim 5, wherein said conjugate is trapped in or bound to, an inclusion complex formed from said cyclodextrin.

7. The composition-of-matter of claim 6, wherein said cyclodextrin is (2-Hydroxypropyl)-β-cyclodextrin.

8. The composition-of-matter of claim 4, wherein a weight ratio of said conjugate to said cyclodextrin is 1:60,000 to 1:600.

9. The composition-of-matter of claim 1, further comprising liposomes encapsulating said conjugate.

10. A pharmaceutical composition comprising a conjugate including oxytocin, an oxytocin analog or derivative or an oxytocin receptor agonist bound to a fatty acid and a carrier for mucosal delivery.

11. The pharmaceutical composition of claim 10, wherein said carrier is formulated for nasal delivery.

12. The pharmaceutical composition of claim 10, further comprising a cyclodextrin forming an inclusion complex.

13. The pharmaceutical composition of claim 12, wherein said conjugate is trapped in or bound to said inclusion complex.

14. The pharmaceutical composition of claim 10, further comprising liposomes encapsulating said conjugate.

15. A nebulizer for nasal delivery comprising the pharmaceutical composition of claim 10.