



# FEDERAL RESERVE

## statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending **January 31, 1970**

	Jan. 26	Jan. 27	Jan. 28	Jan. 29	Jan. 30	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				7.888		7.888	7.789	6.167
6-month bills				7.776		7.776	7.663	6.255
<u>Market yield:</u>								
3-month bills	7.88	7.90	7.91	7.91	7.86	7.89	7.83	6.16
6-month bills	7.79	7.79	7.80	7.80	7.84	7.80	7.70	6.27
1-year bills	7.48	7.50	7.55	7.54	7.53	7.52	7.43	6.07
Other issues, due in 9-1/2 months <u>1/</u>	8.18	8.23	8.24	8.27	8.24	8.23	8.13	6.22
Issues, due in 3-5 years <u>2/</u>	8.16	8.16	8.20	8.25	8.24	8.20	8.04	6.01
Bonds, due or callable in 10 years or more <u>3/</u>	6.85	6.82	6.83	6.84	6.86	6.84	6.83	5.79
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	58.41	58.64	58.56	58.49	58.33	58.49	58.58	67.17

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 February 1, 1969.

1/ Currently includes the 5 per cent note of November 15, 1970.

2/ Currently includes the following notes and bonds:

7-3/4 per cent note of 5/15/73	4-1/4 per cent bond of 5/15/74
4 per cent bond of 8/15/73	5-5/8 per cent note of 8/15/74
4-1/8 per cent bond of 11/15/73	3-7/8 per cent bond of 11/15/74
4-1/8 per cent bond of 2/15/74	5-3/4 per cent note of 11/15/74

3/ Currently includes the following bonds due or callable in 10 years or more:

4 per cent of 1980	4 per cent of 1988-93
3-1/2 per cent of 1980	4-1/8 per cent of 1989-94
3-1/4 per cent of 1985	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	

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