



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending February 7, 1970

	Feb. 2	Feb. 3	Feb. 4	Feb. 5	Feb. 6	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				7.754		7.754	7.888	6.251
6-month bills				7.718		7.718	7.776	6.359
<u>Market yield:</u>								
3-month bills	7.72	7.70	7.66	7.56	7.42	7.61	7.89	6.19
6-month bills	7.72	7.70	7.59	7.57	7.53	7.62	7.80	6.34
1-year bills	7.47	7.37	7.36	7.34	7.30	7.37	7.52	6.19
Other issues, due in 9-1/2 months <u>1/</u>	8.15	8.05	8.04	8.14	7.97	8.07	8.23	6.19
Issues, due in 3-5 years <u>2/</u>	8.11	8.06	8.10	8.10	8.04	8.08	8.20	6.08
Bonds, due or callable in 10 years or more <u>3/</u>	6.81	6.78	6.71	6.66	6.58	6.71	6.84	5.88
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	58.71	58.94	59.48	59.87	60.50	59.50	58.49	66.43

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 8, 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.