



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending February 14, 1970

	Feb. 9	Feb. 10	Feb. 11	Feb. 12	Feb. 13	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills					7.312	7.312	7.754	6.199
6-month bills					7.387	7.387	7.718	6.349
<u>Market yield:</u>								
3-month bills	7.30	7.28	7.25	C	6.95	7.20	7.61	6.09
6-month bills	7.43	7.38	7.27	L	7.11	7.30	7.62	6.28
1-year bills	7.22	7.15	7.14	O	6.99	7.12	7.37	6.14
Other issues, due in 9-12 months <u>1/</u>	7.81	7.77	7.84	S E	7.65	7.77	8.07	6.16
Issues, due in <u>3-5</u> years <u>2/</u>	7.96	8.02	8.01	D	7.79	7.94	8.08	6.07
Bonds, due or callable in 10 years or more <u>3/</u>	6.49	6.52	6.53		6.38	6.48	6.71	5.76
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	61.22	60.98	60.90		62.11	61.30	59.50	67.46

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 15, 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	

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