



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending March 7, 1970

	Mar. 2	Mar. 3	Mar. 4	Mar. 5	Mar. 6	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				6.868		6.868	6.812	6.215
6-month bills				6.773		6.773	6.975	6.342
<u>Market yield:</u>								
3-month bills	6.87	6.90	6.93	6.88	6.85	6.89	6.87	6.11
6-month bills	6.82	6.85	6.83	6.78	6.74	6.80	6.95	6.27
1-year bills	6.66	6.68	6.69	6.63	6.55	6.64	6.84	6.30
Other issues, due in 9-12 months <u>1/</u>	6.96	7.00	6.98	6.92	6.88	6.95	7.12	6.28
Issues, due in 3-5 years <u>2/</u>	7.36	7.35	7.25	7.18	7.08	7.24	7.45	6.37
Bonds, due or callable in 10 years or more <u>3/</u>	6.26	6.27	6.27	6.30	6.29	6.28	6.25	5.95
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	63.11	63.02	63.02	62.77	62.85	62.95	63.21	65.75

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 8, 1969.

1/ Currently includes the 5-3/8 per cent note of February 15, 1971, and the 7-3/4 per cent note of February 15, 1971.

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
8-1/8 per cent note of 8/15/73	3-7/8 per cent bond of 11/15/74
4-1/8 per cent bond of 11/15/73	5-3/4 per cent note of 11/15/74
4-1/8 per cent bond of 2/15/74	5-3/4 per cent note of 2/15/75

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

3-1/2 per cent of 1980	4 per cent of 1988-93
3-1/4 per cent of 1985	4-1/8 per cent of 1989-94
3-1/2 per cent of 1990	3 per cent of 1995
4-1/2 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.