



FEDERAL RESERVE

statistical release

H.15

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

	Mar. 9	Mar. 10	Mar. 11	Mar. 12	Mar. 13	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				6.876		6.876	6.868	6.049
6-month bills				6.729		6.729	6.773	6.233
<u>Market yield:</u>								
3-month bills	6.86	6.72	6.72	6.75	6.77	6.76	6.89	6.01
6-month bills	6.72	6.69	6.62	6.67	6.70	6.68	6.80	6.16
1-year bills	6.52	6.51	6.53	6.58	6.61	6.65	6.64	6.19
Other issues, due in 9-12 months <u>1/</u>	6.88	6.84	6.90	6.94	7.00	6.91	6.95	6.23
Issues, due in 3-5 years <u>2/</u>	7.08	7.05	7.14	7.19	7.29	7.15	7.24	6.34
Bonds, due or callable in 10 years or more <u>3/</u>	6.32	6.38	6.45	6.50	6.55	6.44	6.28	6.07
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	62.61	62.11	61.54	61.14	60.74	61.63	62.95	64.75

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 15, 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.