



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending April 11, 1970

	Apr. 6	Apr. 7	Apr. 8	Apr. 9	Apr. 10	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				6.409		6.409	6.330	6.167
6-month bills				6.454		6.454	6.391	6.185
<u>Market yield:</u>								
3-month bills	6.39	6.41	6.43	6.38	6.36	6.39	6.35	6.15
6-month bills	6.47	6.47	6.40	6.35	6.34	6.41	6.42	6.16
1-year bills	6.33	6.33	6.26	6.21	6.20	6.27	6.36	6.09
Other issues, due in 9-12 months <u>1/</u>	6.74	6.75	6.74	6.72	6.68	6.73	6.77	6.17
Issues, due in 3-5 years <u>2/</u>	7.35	7.32	7.26	7.26	7.27	7.29	7.22	6.19
Bonds, due or callable in 10 years or more <u>3/</u>	6.36	6.37	6.38	6.39	6.38	6.38	6.32	5.93
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	62.28	62.19	62.11	62.02	62.11	62.14	62.57	65.93

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 April 12, 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
4-1/4 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.