



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending May 2, 1970

	Apr. 27	Apr. 28	Apr. 29	Apr. 30	May 1	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	6.476	6.053
6-month bills				7.253		7.253	6.494	6.043
<u>Market yield:</u>								
3-month bills	6.65	6.83	6.91	6.93	6.84	6.83	6.58	5.93
6-month bills	7.14	7.21	7.08	7.18	7.24	7.17	6.75	6.03
1-year bills	7.16	7.17	7.17	7.23	7.21	7.19	6.70	5.96
Other issues, due in 9-12 months <u>1/</u>	7.56	7.54	7.51	7.56	7.65	7.56	7.07	5.99
Issues, due in 3-5 years <u>2/</u>	7.81	7.81	7.81	7.94	7.96	7.87	7.62	6.17
Bonds, due or callable in 10 years or more <u>3/</u>	6.79	6.79	6.77	6.79	6.81	6.79	6.70r	5.77
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	58.87	58.87	59.02	58.87	58.71	58.87	59.59	67.35

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 May 3, 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.

r--revised