



# FEDERAL RESERVE

## statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES  
Calendar week ending August 1, 1970

*Mr. Robinson*

	July 27	July 28	July 29	July 30	July 31	Weekly averages		
						This week	Last week	Year ago*
<b>Yields (per cent per annum)</b>								
<u>Auction average:</u>								
3-month bills				6.345		6.345	6.385	7.172
6-month bills				6.429		6.429	6.442	7.313
<u>Market yield:</u>								
3-month bills	6.34	6.37	6.38	6.39	6.38	6.37	6.34	7.08
6-month bills	6.47	6.47	6.45	6.48	6.48	6.47	6.41	7.19
1-year bills	6.50	6.50	6.50	6.54	6.54	6.52	6.55	7.16
Other issues, due in 9-12 months <u>1/</u>	6.92	6.93	6.94	6.94	6.92	6.93	6.90	7.53
Issues, due in 3-5 years <u>2/</u>	7.58	7.60	7.60	7.58	7.56	7.58	7.56	7.07
Bonds, due or callable in 10 years or more <u>3/</u>	6.49	6.56	6.55	6.56	6.56	6.54	6.54	6.05
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	61.22	60.66	60.74	60.66	60.66	60.79	60.82	64.89

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 August 2, 1969.

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

2/ Currently includes the following notes and bonds:

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
4-1/4 per cent bond of 5/15/74	6 per cent note of 5/15/75

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.

GOVERNMENT FINANCE SECTION, FEDERAL FEDERAL RESERVE BOARD

August 3, 1970