



# FEDERAL RESERVE

## statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES  
Calendar week ending September 5, 1970

	Aug. 31	Sept. 1	Sept. 2	Sept. 3	Sept. 4	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				6.342		6.342	6.198	7.014
6-month bills				6.508		6.508	6.338	7.166
<u>Market yield:</u>								
3-month bills	6.33	6.38	6.40	6.39	6.32	6.36	6.25	7.02
6-month bills	6.54	6.58	6.61	6.61	6.55	6.58	6.46	7.24
1-year bills	6.52	6.54	6.54	6.53	6.45	6.52	6.46	7.34
Other issues, due in 9-12 months <u>1/</u>	6.84	6.83	6.80	6.79	6.79	6.81	6.69	7.67
Issues, due in 3-5 years <u>2/</u>	7.45	7.44	7.42	7.42	7.36	7.42	7.42	7.30
Bonds, due or callable in 10 years or more <u>3/</u>	6.73	6.71	6.71	6.72	6.72	6.72	6.73	6.18
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	59.33	59.48	59.48	59.40	59.40	59.42	59.35	63.76

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 September 6, 1969.

1/ Includes the 4 per cent bond of Aug. 15, 1971, and the 8-1/4 per cent note of Aug. 15, 1971.

2/ Currently includes the following notes and bonds:

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