



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending October 3, 1970

	Sept. 28	Sept. 29	Sept. 30	Oct. 1	Oct. 2	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.807		5.807	5.954	7.106
6-month bills				6.373		6.373	6.241	7.340
<u>Market yield:</u>								
3-month bills	5.81	5.82	5.84	5.86	5.86	5.84	5.80	7.02
6-month bills	6.42	6.44	6.42	6.43	6.42	6.43	6.29	7.31
1-year bills	6.40	6.42	6.43	6.34	6.34	6.39	6.27	7.41
Other issues, due in 9-12 months <u>1/</u>	6.57	6.57	6.52	6.54	6.52	6.54	6.49	7.93
Issues, due in 3-5 years <u>2/</u>	7.10	7.09	7.08	7.09	7.08	7.09	7.05	7.93
Bonds, due or callable in 10 years or more <u>3/</u>	6.54	6.53	6.54	6.54	6.51	6.53	6.52	6.56
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	60.82	60.90	60.82	60.82	61.06	60.88	61.00	60.68

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 October 4, 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.