



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending October 10, 1970

	Oct. 5	Oct. 6	Oct. 7	Oct. 8	Oct. 9	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				6.025		6.025	5.807	7.046
6-month bills				6.413		6.413	6.373	7.289
<u>Market yield:</u>								
3-month bills	5.90	5.96	6.06	6.07	6.05	6.01	5.84	6.98
6-month bills	6.44	6.38	6.32	6.37	6.28	6.36	6.43	7.33
1-year bills	6.36	6.29	6.26	6.29	6.23	6.29	6.39	7.34
Other issues, due in 9-12 months <u>1/</u>	6.44	6.41	6.47	6.48	6.42	6.44	6.54	7.76
Issues, due in 3-5 years <u>2/</u>	7.08	7.03	7.01	7.05	7.02	7.04	7.09	7.74
Bonds, due or callable in 10 years or more <u>3/</u>	6.52	6.50	6.50	6.50	6.52	6.51	6.53	6.34
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	60.98	61.14	61.14	61.14	60.98	61.08	60.88	62.46

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 11, 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.