



# FEDERAL RESERVE

## statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES  
Calendar week ending November 7, 1970

	Nov. 2	Nov. 3	Nov. 4	Nov. 5	Nov. 6	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills		C		5.653		5.653	5.831	6.998
6-month bills		L		5.772		5.772	6.116	7.281
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<u>Market yield:</u>								
3-month bills	5.69	E	5.56	5.49	5.50	5.56	5.84	7.07
6-month bills	5.88	D	5.78	5.77	5.79	5.80	6.08	7.38
1-year bills	5.88		5.89	5.86	5.82	5.86	6.16	7.06
Other issues, due in 9-12 months <u>1/</u>	6.10		6.08	6.02	5.92	6.03	6.20	7.70
Issues, due in 3-5 years <u>2/</u>	6.89		6.91	6.80	6.77	6.84	7.03	7.45
Bonds, due or callable in 10 years or more <u>3/</u>	6.51		6.50	6.50	6.46	6.49	6.65	6.34
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	61.06		61.14	61.14	61.46	61.20	59.97	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 November 8, 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
7-3/8 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 <i>Out</i>	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.