



# FEDERAL RESERVE

## statistical release

H.15

### U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending November 14, 1970

	Nov. 9	Nov. 10	Nov. 11	Nov. 12	Nov. 13	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills			C	5.459		5.459	5.653	7.157
6-month bills			L	5.653		5.653	5.772	7.435
<u>Market yield:</u>								
3-month bills	5.49	5.49	O	5.49	5.44	5.48	5.56	7.14
6-month bills	5.74	5.72		5.68	5.62	5.69	5.80	7.45
1-year bills	5.73	5.72	S	5.64	5.51	5.65	5.86	7.15
Other issues, due in 9-12 months <u>1/</u>	5.86	5.89	E	5.80	5.69	5.81	6.03	7.87
Issues, due in 3-5 years <u>2/</u>	6.66	6.71	D	6.71	6.61	6.67	6.84	7.54
Bonds, due or callable in 10 years or more <u>3/</u>	6.41	6.41		6.37	6.37	6.39	6.49	6.46
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	61.86	61.86		62.19	62.19	62.02	61.20	61.44

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 15, 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	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.