



# FEDERAL RESERVE

## statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES  
Calendar week ending March 6, 1971

	Mar. 1	Mar. 2	Mar. 3	Mar. 4	Mar. 5	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction average:								
3-month bills				3.347		3.347	3.497	6.868
6-month bills				3.467		3.467	3.590	6.773
Market yield:								
3-month bills	3.36	3.36	3.34	3.34	3.33	3.35	3.43	6.89
6-month bills	3.48	3.44	3.44	3.44	3.42	3.44	3.57	6.80
1-year bills	3.67	3.64	3.64	3.63	3.61	3.64	3.68	6.64
Other issues, due in								
9-12 months <u>1/</u>	3.66	3.67	3.70	3.72	3.70	3.69	3.64	6.95
Issues, due in 3-5								
years <u>2/</u>	5.12	5.11	5.07	5.04	4.99	5.07	5.15	7.24
Bonds, due or callable								
in 10 years or more <u>3/</u>	5.96	5.94	5.93	5.93	5.92	5.94	5.92	6.28
<u>Prices</u>								
Bonds, due or callable								
in 10 years or more <u>4/</u>	65.68	65.86	65.95	65.95	66.03	65.89	66.05	62.95

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 March 7, 1970.

1/ Currently includes the 4 per cent bond of Feb. 15, 1972, the 4-3/4 per cent note of Feb. 15, 1972, and the 7-1/2 per cent note of Feb. 15, 1972.

2/ Currently includes the following notes and bonds:

4-1/4 per cent bond of 5/15/74	5-3/4 per cent note of 2/15/75
7-1/4 per cent note of 5/15/74	6 per cent note of 5/15/75
5-5/8 per cent note of 8/15/74	5-7/8 per cent note of 8/15/75
3-7/8 per cent bond of 11/15/74	6-1/4 per cent note of 2/15/76
5-3/4 per cent note of 11/15/74	

3/ Currently includes the following bonds due or callable in 10 years or more:

3-1/4 per cent of 1985	4 per cent of 1988-93
3-1/2 per cent of 1990	4-1/8 per cent of 1989-94
4-1/4 per cent of 1987-92	3 per cent of 1995
	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.