



# FEDERAL RESERVE

## statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES  
Calendar week ending April 3, 1971

	Mar. 29	Mar. 30	Mar. 31	Apr. 1	Apr. 2	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction average:								
3-month bills				3.521		3.521	3.331	6.330
6-month bills				3.695		3.695	3.481	6.391
Market yield:								
3-month bills	3.48	3.59	3.64	3.65	3.67	3.61	3.37	6.35
6-month bills	3.67	3.67	3.74	3.74	3.76	3.72	3.54	6.42
1-year bills	3.69	3.70	3.72	3.67	3.70	3.70	3.63	6.36
Other issues, due in 9-12 months <u>1/</u>	3.82	3.89	3.87	3.91	3.98	3.89	3.68	6.77
Issues, due in 3-5 years <u>2/</u>	4.81	4.79	4.81	4.90	4.96	4.85	4.56	7.22
Bonds, due or callable in 10 years or more <u>3/</u>	5.63	5.61	5.64	5.66	5.68	5.64	5.54	6.32
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	68.68	68.87	68.58	68.40	68.21	68.55	69.51	62.57

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 April 4, 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.