



# FEDERAL RESERVE

## statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES  
Calendar week ending July 10, 1971

	July 5	July 6	July 7	July 8	July 9	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction average:								
3-month bills	C			5.467		5.467	5.080	6.642
6-month bills	L			5.614		5.614	5.277	6.656
Market yield:								
3-month bills	E	5.41	5.42	5.41	5.36	5.40	5.17	6.61
6-month bills	D	5.53	5.53	5.53	5.52	5.53	5.37	6.66
1-year bills		5.70	5.65	5.64	5.60	5.65	5.77	6.77
Other issues, due in 9-12 months <u>1/</u>		6.02	5.93	5.95	5.94	5.96	6.06	7.14
Issues, due in 3-5 years <u>2/</u>		6.70	6.68	6.69	6.71	6.70	6.70	7.60
Bonds, due or callable in 10 years or more <u>3/</u>		5.93	5.91	5.91	5.91	5.92	5.97	6.56
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>		65.95	66.12	66.12	66.12	66.08	65.63	60.69

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 July 11, 1970.

1/ Currently includes the 4-3/4 per cent note of May 15, 1972, the 6-3/4 per cent note of May 15, 1972, and the 2-1/2 per cent bond of June 15, 1967-72.

2/ Currently includes the following notes and bonds:

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

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 1993

4/ Prices derived from average market yields on the basis of an assumed 3 per cent, 20-year bond.