



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week: ending March 22, 1969

	Mar. 17	Mar. 18	Mar. 19	Mar. 20	Mar. 21	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				6.108		6.108	6.049	5.285
6-month bills				6.221		6.221	6.223	5.378
<u>Market yield:</u>								
3-month bills	6.08	5.99	5.99	5.99	5.96	6.00	6.01	5.25
6-month bills	6.20	6.14	6.15	6.16	6.13	6.16	6.16	5.36
1-year bills	6.22	6.15	6.16	6.17	6.15	6.17	6.19	5.39
Other issues, due in 9-12 months <u>1/</u>	6.24	6.23	6.20	6.14	6.16	6.19	6.23	5.62
Issues, due in 3-5 years <u>2/</u>	6.37	6.37	6.33	6.33	6.31	6.34	6.34	5.77
Bonds, due or callable in 10 years or more <u>3/</u>	6.15	6.16	6.10	6.10	6.06	6.11	6.07	5.41
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	64.03	63.95	64.46	64.46	64.80	64.34	64.75	70.75

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 23, 1968.

1/ Currently includes the 4 per cent bond of February 15, 1970.

2/ Currently includes the following notes and bonds:

4-3/4 per cent note of 5/15/72	4-1/8 per cent bond of 11/15/73
4 per cent bond of 8/15/72	4-1/8 per cent bond of 2/15/74
4 per cent bond of 8/15/73	

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

4 per cent of 1980	4 per cent of 1988-93
3-1/2 per cent of 1980	4-1/8 per cent of 1989-94
3-1/4 per cent of 1985	3 per cent of 1995
3-1/2 per cent of 1990	3-1/2 per cent of 1998
4-1/4 per cent of 1987-92	

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