



FEDERAL RESERVE

statistical release

H. 15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES- Calendar week ending March 29, 1969

	Mar. 24	Mar. 25	Mar. 26	Mar. 27	Mar. 28	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.946		5.946	6.108	5.186
6-month bills				6.096		6.096	6.221	5.301
<u>Market yield:</u>								
3-month bills	5.91	5.91	5.94	5.94	5.99	5.94	6.00	5.14
6-month bills	6.04	6.04	6.07	6.07	6.10	6.06	6.16	5.32
1-year bills	6.11	6.08	6.07	6.10	6.16	6.10	6.17	5.41
Other issues, due in 9-12 months <u>1/</u>	6.20	6.16	6.17	6.19	6.19	6.18	6.19	5.55
Issues, due in 3-5 years <u>2/</u>	6.28	6.32	6.31	6.31	6.28	6.30	6.34	5.77
Bonds, due or callable in 10 years or more <u>3/</u>	6.03	6.06	6.09	6.09	6.06	6.07	6.11	5.42
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	65.07	64.80	64.55	64.55	64.80	64.75	64.34	70.67

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 30, 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	

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