



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending May 10, 1969

	May 5	May 6	May 7	May 8	May 9	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.978		5.978	6.053	5.507
6-month bills				6.063		6.063	6.043	5.697
<u>Market yield:</u>								
3-month bills	5.94	5.98	6.01	5.96	5.96	5.97	5.93	5.52
6-month bills	6.05	6.07	6.09	6.04	6.09	6.07	6.03	5.72
1-year bills	6.03	6.06	6.05	6.03	6.07	6.05	5.96	5.73
Other issues, due in								
9-12 months ^{1/}	6.00	6.03	6.04	6.06	6.18	6.06	5.99	5.85
Issues, due in 3-5								
years ^{2/}	6.17	6.19	6.21	6.21	6.25	6.21	6.17	5.88
Bonds, due or callable								
in 10 years or more ^{3/}	5.69	5.70	5.70	5.69	5.73	5.70	5.77	5.32
<u>Price</u>								
Bonds, due or callable								
in 10 years or more ^{4/}	68.11	68.02	68.02	68.11	67.75	68.00	67.35	71.63

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 May 11, 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.