



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending July 5, 1969

	June 30	July 1	July 2	July 3	July 4	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				6.456		6.456	6.524	5.400
6-month bills				6.944		6.944	6.866	5.589
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<u>Market yield:</u>								
3-month bills	6.29	6.47	6.74	6.81	L	6.58	6.29	5.35
6-month bills	6.75	6.85	7.10	7.07		6.94	6.84	5.43
1-year bills	7.20	7.47	7.42	7.22	O	7.33	7.09	5.56
Other issues, due in 9-12 months <u>1/</u>	7.58	7.70	7.82	7.75	S	7.71	7.28	5.86
Issues, due in 3-5 years <u>2/</u>	6.96	6.99	7.04	7.01	E	7.00	6.77	5.58
Bonds, due or callable in 10 years or more <u>3/</u>	6.07	6.07	6.10	6.08	D	6.08	6.04	5.12
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	64.72	64.72	64.46	64.63		64.63	64.96	73.63

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 July 6, 1968.

1/ Currently includes the 5-5/8 per cent of May 15, 1970, and the 6-3/8 per cent note of May 15, 1970.

2/ Currently includes the following notes and bonds:

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	4-1/4 per cent bond of 5/15/74
4-1/8 per cent bond of 11/15/73	

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.