



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending August 2, 1969

	July 28	July 29	July 30	July 31	Aug. 1	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				7.172		7.172	7.220	5.190
6-month bills				7.313		7.313	7.459	5.287
<u>Market yield:</u>								
3-month bills	7.12	7.11	7.11	7.06	7.00	7.08	7.10	5.08
6-month bills	7.26	7.23	7.20	7.16	7.12	7.19	7.32	5.25
1-year bills	7.15	7.14	7.13	7.10	7.30	7.16	7.13	5.14
Other issues, due in 9-12 months <u>1/</u>	7.57	7.54	7.50	7.50	7.52	7.53	7.52	5.46
Issues, due in 3-5 years, <u>2/</u>	7.10	7.09	7.10	7.03	7.04	7.07	7.02	5.28
Bonds, due or callable in 10 years or more <u>3/</u>	6.06	6.05	6.06	6.03	6.05	6.05	6.04	4.99
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	64.80	64.89	64.80	65.07	64.89	64.89	64.98	74.96

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 August 3, 1968.

1/ Currently includes the 5-5/8 per cent note 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 4-1/8 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.