



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending August 9, 1969

	Aug. 4	Aug. 5	Aug. 6	Aug. 7	Aug. 8	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				6.994		6.994	7.172	4.905
6-month bills				7.085		7.085	7.313	5.099
<u>Market yield:</u>								
3-month bills	6.93	6.98	6.99	6.97	7.02	6.98	7.08	4.96
6-month bills	7.03	7.09	7.10	7.11	7.21	7.11	7.19	5.16
1-year bills	7.24	7.25	7.28	7.30	7.40	7.29	7.16	5.10
Other issues, due in 9-12 months <u>1/</u>	7.44	7.40	7.40	7.42	7.46	7.42	7.53	5.42
Issues, due in 3-5 years, <u>2/</u>	6.99	6.96	7.01	7.02	7.06	7.01	7.07	5.29
Bonds, due or callable in 10 years or more <u>3/</u>	6.01	5.98	5.98	5.97	5.97	5.98	6.05	4.99
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	65.24	65.51	65.51	65.59	65.59	65.49	64.89	75.05

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 10, 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.