



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending December 6, 1969

	Dec. 1	Dec. 2	Dec. 3	Dec. 4	Dec. 5	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				7.453		7.453	7.476	5.633
6-month bills				7.613		7.613	8.027	5.730
<u>Market yield:</u>								
3-month bills	7.50	7.57	7.62	7.64	7.67	7.60	7.49	5.66
6-month bills	7.69	7.79	7.92	7.87	7.88	7.83	7.90	5.77
1-year bills	7.46	7.51	7.59	7.60	7.60	7.55	7.77	5.69
Other issues, due in 9-12 months <u>1/</u>	8.03	8.07	8.15	8.10	8.20	8.11	8.09	5.73
Issues, due in 3-5 years, <u>2/</u>	7.50	7.58	7.70	7.69	7.71	7.64	7.60	5.79
Bonds, due or callable in 10 years or more <u>3/</u>	6.64	6.70	6.71	6.62	6.59	6.65	6.60	5.56
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	60.03	59.56	59.48	60.18	60.42	59.93	60.30	69.34

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 December 7, 1968.

1/ Currently includes the 5 per cent note of November 15, 1970

2/ Currently includes the following notes and bonds:

7-3/4 per cent note of 5/15/73	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	5-5/8 per cent note of 8/15/74
	3-7/8 per cent bond of 11/15/74
	5-3/8 per cent note of 11/15/74

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.