



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending June 13, 1970

	June 8	June 9	June 10	June 11	June 12	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				6.785		6.785	6.824	6.591
6-month bills				6.895		6.895	6.858	6.927
<u>Market yield:</u>								
3-month bills	6.75	6.76	6.76	6.74	6.79	6.76	6.82	6.65
6-month bills	6.91	6.92	6.91	6.90	6.98	6.92	6.88	6.88
1-year bills	7.08	7.08	7.07	7.08	7.19	7.10	7.01	6.89
Other issues, due in 9-12 months <u>1/</u>	7.53	7.53	7.53	7.52	7.54	7.53	7.52	7.16
Issues, due in 3-5 years <u>2/</u>	7.84	7.82	7.82	7.87	7.97	7.86	7.76	6.60
Bonds, due or callable in 10 years or more <u>3/</u>	7.08	7.05	7.06	7.10	7.15	7.09	7.00	6.05
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	56.71	56.93	56.85	56.56	56.20	56.65	57.29	64.88

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 June 14, 1969.

1/ Currently includes the 5-1/4 per cent note of May 15, 1971, and the 8 per cent note of May 15, 1971.

2/ Currently includes the following notes and bonds:

4 per cent bond of 8/15/73	5-5/8 per cent note of 8/15/74
8-1/8 per cent note of 8/15/73	3-7/8 per cent bond of 11/15/74
4-1/8 per cent bond of 11/15/73	5-3/4 per cent note of 11/15/74
4-1/8 per cent bond of 2/15/74	5-3/4 per cent note of 2/15/75
4-1/4 per cent bond of 5/15/74	6 per cent note of 5/15/75

3/ Currently includes the following bonds due or callable in 10 years or more:

3-1/2 per cent of 1980	4 per cent of 1988-93
3-1/4 per cent of 1985	4-1/8 per cent of 1989-94
3-1/2 per cent of 1990	3 per cent of 1995
4-1/4 per cent of 1987-92	3-1/2 per cent of 1998

4/ Prices derived from averaged market yields on the basis of an assumed 3 per cent, 20 year bond.