

FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending September 20, 1969

	<u> </u>					Weekly averages		
	Sept. 15	Sept. 16	Sept. 17	Sept. 18	Sept. 19	This	Last	Year
						week	week	ago*
Yields (per cent per annum)								<u> </u>
Auction average:								
3-month bills				7.156		7.156	7.184	5.218
6-month bills				7.329		7.329	7.408	5.248
Market yield:		1						
3-month bills	7.10	7.08	7.13	7.14	7.16	7.12	7.10	5.18
6-month bills	7.34	7.29	7.32	7.36	7.38	7.34	7.30	5.25
l-year bills	7.30	7.29	7.31	7.37	7.39	7.33	7.34	5.17
Other issues, due in								
9-12 months $1/$	7.78	7.76	7.74	7.76	7.76	7.76	7.74	7.39
Issues, due in 3-5	Į							
years, <u>2</u> /	7.53	7.59	7.58	7.72	7.72	7.63	7.44	5.27
Bonds, due or callable								
in 10 years more more $3/$	6.25	6.28	6.31	6.36	6.36	6.31	6.23	5.08
Prices Bonds, due or callable in 10 years or more			62.69	62.28			63.34	74.05
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 September 21, 1968.								
<u>1</u> / Currently includes the 4 per cent bond of August 15, 1970, and the 6-3/8 per cent note of August 15, 1970.								
2/Currently includes the following notes and bonds:4per cent bond of 8/15/734-1/8 per cent bond of 11/15/734-1/8 per cent bond of 11/15/734-1/8 per cent bond of 5/15/745-5/8 per cent note of 8/15/74								
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 1997 4-1/4 per cent of 1987-92 3-1/2 per cent of 1998								

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

GOVERNMENT FINANCE SECTION, FEDERAL RESERVE BOARD

September 22, 1969