



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending September 7, 1968

	Sept. 2	Sept. 3	Sept. 4	Sept. 5	Sept. 6	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.194		5.194	5.173	4.324
6-month bills	C			5.250		5.250	5.242	4.765
<u>Market yield:</u>								
3-month bills	L	5.19	5.19	5.22	5.23	5.21	5.18	4.31
6-month bills	O	5.24	5.18	5.22	5.24	5.22	5.26	4.82
1-year bills		5.14	5.14	5.17	5.19	5.16	5.17	5.05
Other issues, due in 9-12 months <u>1/</u>	S	5.38	5.38	5.39	5.41	5.39	5.39	5.13
Issues, due in 3-5 years <u>2/</u>	E	5.28	5.28	5.30	5.33	5.30	5.33	5.32
Bonds, due or callable in 10 years or more <u>3/</u>	D	5.03	5.05	5.09	5.10	5.07	5.06	4.93
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>		74.59	74.38	74.07	73.86	74.22	74.28	75.66

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 9, 1967.

1/ Currently includes the 6 per cent note of August 15, 1969.

2/ Currently includes the following notes and bonds:

3-7/8 per cent bond of 11/15/71	4-3/4 per cent note of 5/15/72
5-3/8 per cent note of 11/15/71	4 per cent bond of 8/15/72
4 per cent bond of 2/15/72	4 per cent bond of 8/15/73
4-3/4 per cent bond of 2/15/72	

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	

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