



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending September 14, 1968

	Sept. 9	Sept. 10	Sept. 11	Sept. 12	Sept. 13	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.246		5.246	5.194	4.360
6-month bills				5.277		5.277	5.250	4.951
<u>Market yield:</u>								
3-month bills	5.24	5.30	5.30	5.30	5.24	5.28	5.21	4.37
6-month bills	5.27	5.31	5.33	5.35	5.30	5.31	5.22	4.93
1-year bills	5.21	5.26	5.25	5.26	5.22	5.24	5.16	5.06
Other issues, due in 9-12 months <u>1/</u>	5.44	5.47	5.47	5.47	5.43	5.46	5.39	5.16
Issues, due in 3-5 years <u>2/</u>	5.35	5.38	5.36	5.36	5.33	5.36	5.30	5.39
Bonds, due or callable in 10 years or more <u>3/</u>	5.11	5.13	5.12	5.12	5.11	5.12	5.07	4.96
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	73.75	73.55	73.66	73.66	73.75	73.67	74.22	75.30

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 16, 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

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