



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending September 6, 1969

	Sept. 1	Sept. 2	Sept. 3	Sept. 4	Sept. 5	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills	C			7.014		7.014	7.098	5.194
6-month bills				7.166		7.166	7.293	5.250
<u>Market yield:</u>								
3-month bills	O	7.00	7.00	7.04	7.06	7.02	7.06	5.21
6-month bills		7.20	7.22	7.25	7.29	7.24	7.27	5.22
1-year bills	S	7.32	7.32	7.36	7.37	7.34	7.30	5.16
Other issues, due in 9-12 months <u>1/</u>	E	7.62	7.67	7.69	7.70	7.67	7.59	5.39
Issues, due in 3-5 years, <u>2/</u>	D	7.21	7.30	7.32	7.37	7.30	7.14	5.30
Bonds, due or callable in 10 years or more <u>3/</u>		6.14	6.18	6.20	7.21	6.18	6.07	5.07
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>		64.12	63.78	63.61	63.53	63.76	64.68	74.22

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 7, 1968.

1/ 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:

4 per cent bond of 8/15/73	4-1/8 per cent bond of 2/15/74
4-1/8 per cent bond of 11/15/73	4-1/4 per cent bond of 5/15/74
	5-5/8 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 1988
4-1/4 per cent of 1937-92	

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