



# FEDERAL RESERVE

## statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending September 13, 1969

	Sept. 8	Sept. 9	Sept. 10	Sept. 11	Sept. 12	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				7.184		7.184	7.014	5.246
6-month bills				7.408		7.408	7.166	5.277
<u>Market yield:</u>								
3-month bills	7.09	7.11	7.12	7.09	7.10	7.10	7.02	5.28
6-month bills	7.37	7.38	7.34	7.33	7.37	7.30	7.24	5.31
1-year bills	7.41	7.37	7.31	7.29	7.31	7.34	7.34	5.24
Other issues, due in 9-12 months <u>1/</u>	7.70	7.76	7.75	7.74	7.76	7.74	7.67	5.46
Issues, due in 3-5 years, <u>2/</u>	7.43	7.42	7.41	7.45	7.50	7.44	7.30	5.36
Bonds, due or callable in 10 years or more <u>3/</u>	6.25	6.24	6.22	6.21	6.24	6.23	6.18	5.12
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	63.19	63.27	63.44	63.53	63.27	63.34	63.76	73.67

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 14, 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 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.