



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending October 4, 1969

	Sept. 29	Sept. 30	Oct. 1	Oct. 2	Oct. 3	Weekly averages		
						This week	Last week	Year week
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				7.106		7.106	7.161	5.182
6-month bills				7.340		7.340	7.362	5.283
<u>Market yield:</u>								
3-month bills	6.91	6.96	7.17	7.08	7.00	7.02	7.10	5.21
6-month bills	7.31	7.31	7.35	7.30	7.29	7.31	7.31	5.31
1-year bills	7.40	7.43	7.44	7.40	7.39	7.41	7.37	5.21
Other issues, due in 9-12 months <u>1/</u>	7.90	7.94	7.96	7.96	7.89	7.93	7.80	5.34
Issues, due in 3-5 years, <u>2/</u>	7.91	7.99	7.97	7.92	7.86	7.93	7.74	5.34
Bonds, due or callable in 10 years or more <u>3/</u>	6.57	6.61	6.59	6.55	6.47	6.56	6.41	5.15
<u>Prices</u>								
Bonds, due or callable in 10 years or more	60.58	60.26	60.42	60.74	61.38	60.68	61.88	73.35

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 October 5, 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.

7-3/4 per cent note of 5/15/73 beg. Oct. 1, 1969	4-1/8 per cent bond of 2/15/74
4 per cent bond of 8/15/73	4-1/4 per cent bond of 5/15/74
4-1/8 per cent bond of 11/15/73	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.