



# FEDERAL RESERVE

## statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending October 11, 1969

	Oct. 6	Oct. 7	Oct. 8	Oct. 9	Oct. 10	Weekly averages		
						This week	Last week	Year week*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				7.046		7.046	7.106	5.277
6-month bills				7.289		7.289	7.340	5.362
<u>Market yield:</u>								
3-month bills	6.94	6.93	7.00	7.03	6.98	6.98	7.02	5.31
6-month bills	7.27	7.28	7.37	7.42	7.31	7.33	7.31	5.38
1-year bills	7.37	7.36	7.34	7.35	7.30	7.34	7.41	5.28
Other issues, due in 9-12 months <u>1/</u>	7.83	7.78	7.70	7.78	7.70	7.76	7.93	5.41
Issues, due in 3-5 years, <u>2/</u>	7.84	7.79	7.72	7.74	7.60	7.74	7.93	5.43
Bonds, due or callable in 10 years or more <u>3/</u>	6.41	6.35	6.33	6.33	6.27	6.34	6.56	5.25
<u>Prices</u>								
Bonds, due or callable in 10 years or more	61.86	62.36	62.52	62.52	63.02	62.46	60.68	72.35

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 12, 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	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.