



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES, Calendar week ending January 11, 1969

	Jan. 6	Jan. 7	Jan. 8	Jan. 9	Jan. 10	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				6.227		6.227	6.199	5.080
6-month bills				6.365		6.365	6.332	5.376
<u>Market yield:</u>								
3-month bills	6.18	6.20	6.19	6.15	6.11	6.17	6.15	5.06
6-month bills	6.36	6.41	6.36	6.33	6.31	6.35	6.32	5.30
1-year bills	6.15	6.18	6.10	6.06	6.04	6.11	6.24	5.28
Other issues, due in 9-12 months <u>1/</u>	6.36	6.46	6.36	6.34	6.32	6.37	6.34	5.44
Issues, due in 3-5 years <u>2/</u>	6.13	6.25	6.22	6.16	6.13	6.18	6.12	5.48
Bonds, due or callable in 10 years or more <u>3/</u>	5.76	5.85	5.81	5.75	5.73	5.78	5.74	5.12
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	67.48	66.66	67.02	67.57	67.75	67.30	67.71	73.70

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 January 13, 1968.

1/ Currently includes the 4 per cent bond of October 1, 1969.

2/ Currently includes the following notes and bonds:

4 per cent bond of 2/15/72	4 per cent bond of 8/15/72
4-3/4 per cent bond of 2/15/72	4 per cent bond of 8/15/73
4-3/4 per cent note of 5/15/72	4-1/8 per cent bond of 11/15/73

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.