



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending January 25, 1969

	Jan. 20	Jan. 21	Jan. 22	Jan. 23	Jan. 24	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				6.076		6.076	6.215	5.068
6-month bills				6.233		6.233	6.375	5.335
<u>Market yield:</u>								
3-month bills	6.01	6.01	6.13	6.16	6.17	6.10	6.10	4.97
6-month bills	6.21	6.20	6.25	6.29	6.28	6.25	6.26	5.16
1-year bills	5.97	6.00	6.06	6.10	6.10	6.05	5.95	5.26
Other issues, due in 9-12 months <u>1/</u>	6.18	6.17	6.22	6.29	6.24	6.22	6.22	5.33
Issues, due in 3-5 years <u>2/</u>	5.87	5.93	6.00	5.98	5.96	5.95	6.02	5.55
Bonds, due or callable in 10 years or more <u>3/</u>	5.68	5.69	5.71	5.71	5.70	5.70	5.72	5.20
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	68.21	68.11	67.93	67.93	68.02	68.04	67.84	72.85

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 27, 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.