



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending February 1, 1969

	Jan. 27	Jan. 28	Jan. 29	Jan. 30	Jan. 31	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				6.167		6.167	6.076	4.846
6-month bills				6.255		6.255	6.233	4.957
<u>Market yield:</u>								
3-month bills	6.13	6.14	6.16	6.17	6.19	6.16	6.10	4.85
6-month bills	6.24	6.26	6.24	6.27	6.32	6.27	6.25	5.00
1-year bills	6.08	6.07	6.07	6.08	6.07	6.07	6.05	5.20
Other issues, due in 9-12 months <u>1/</u>	6.22	6.18	6.24	6.22	6.23	6.22	6.22	5.24
Issues, due in 3-5 years <u>2/</u>	5.97	5.98	6.01	6.02	6.06	6.01	5.95	5.54
Bonds, due or callable in 10 years or more <u>3/</u>	5.72	5.75	5.79	5.83	5.88	5.79	5.70	5.15
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	67.84	67.57	67.20	66.84	66.39	67.17	68.04	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 February 3, 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.