



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending February 15, 1969

	Feb. 10	Feb. 11	Feb. 12	Feb. 13	Feb. 14	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills			C	6.199		6.199	6.251	5.040
6-month bills				6.349		6.349	6.359	5.275
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<u>Market yield:</u>								
3-month bills	6.14	6.08	O	6.08	6.05	6.09	6.19	4.97
6-month bills	6.34	6.28		6.28	6.24	6.28	6.34	5.14
1-year bills	6.17	6.12	S	6.14	6.13	6.14	6.19	5.17
Other issues, due in 9-12 months <u>1/</u>	6.18	6.17	E	6.18	6.09	6.16	6.19	5.35
Issues, due in 3-5 years <u>2/</u>	6.08	6.05	D	6.05	6.09	6.07	6.08	5.56
Bonds, due or callable in 10 years or more <u>3/</u>	5.80	5.75		5.73	5.77	5.76	5.88	5.13
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	67.11	67.57		67.75	67.39	67.46	66.43	73.56

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 17, 1968.

1/ Currently includes the 4 per cent bond of October 1, 1969, and the 4 per cent bond of February 15, 1970.

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.