



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending January 10, 1970

	Jan. 5	Jan. 6	Jan. 7	Jan. 8	Jan. 9	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				7.960		7.960	8.096	6.227
6-month bills				7.991		7.991	8.101	6.365
<u>Market yield:</u>								
3-month bills	7.91	7.92	7.90	7.91	7.89	7.91	8.02	6.17
6-month bills	7.99	7.96	7.90	7.91	7.89	7.93	8.03	6.35
1-year bills	7.57	7.57	7.57	7.58	7.59	7.58	7.75	6.11
Other issues, due in 9-12 months <u>1/</u>	8.48	8.41	8.38	8.33	8.18	8.36	8.56	6.37
Issues, due in 3-5 years <u>2/</u>	8.20	8.24	8.27	8.20	8.14	8.21	8.26	6.18
Bonds, due or callable in 10 years or more <u>3/</u>	6.91	6.97	6.98	6.93	6.83	6.92	7.00	5.78
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	57.96	57.51	57.44	57.81	58.56	57.86	57.33	67.30

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 11, 1969.

1/ Currently includes the 5 per cent note of November 15, 1970.

2/ Currently includes the following notes and bonds:

7-3/4 per cent note of 5/15/73	4-1/4 per cent bond of 5/15/74
4 per cent bond of 8/15/73	5-5/8 per cent note of 8/15/74
4-1/8 per cent bond of 11/15/73	3-7/8 per cent bond of 11/15/74
4-1/8 per cent bond of 2/15/74	5-3/4 per cent note of 11/15/74

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.