



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending February 10, 1968

	Feb. 5	Feb. 6	Feb. 7	Feb. 8	Feb. 9	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.957		4.957	4.846	4.530
6-month bills				5.119		5.119	4.957	4.524
<u>Market yield:</u>								
3-month bills	4.91	5.00	5.03	5.03	5.01	5.00	4.85	4.54
6-month bills	5.11	5.21	5.25	5.30	5.25	5.22	5.00	4.54
1-year bills	5.26	5.28	5.29	5.31	5.28	5.28	5.20	4.51
Other issues, due in 9-12 months <u>1/</u>	5.32	5.36	5.36	5.38	5.38	5.36	5.24	4.55
Issues, due in 3-5 years <u>2/</u>	5.59	5.62	5.60	5.63	5.62	5.61	5.54	4.67
Bonds, due or callable in 10 years or more <u>3/</u>	5.17	5.18	5.16	5.18	5.17	5.17	5.15	4.41
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	73.15	73.05	73.25	73.05	73.15	73.13	73.35	81.44

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 11, 1967.

1/ Currently includes the 3-7/8 per cent bond of Nov. 15, 1968 and the 5-1/4 per cent note of Nov. 15, 1968.

2/ Currently includes the following notes and bonds:

5-3/8 per cent note of 2/15/71	5-3/8 per cent note of 11/15/71
5-1/4 per cent note of 5/15/71	4 per cent bond of 2/15/72
4 per cent bond of 8/15/71	4-3/4 per cent note of 2/15/72
3-7/8 per cent bond of 11/15/71	4-3/4 per cent note of 5/15/72
	4 per cent bond of 8/15/72

3/ Currently includes the following bonds due or callable in 10 years or more:

3-1/4 per cent of 1978-83	4-1/4 per cent of 1987-92
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/ Prices derived from average market yields on the basis of an assumed 3 per cent, 20-year bond.