



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending February 17, 1968

	Feb. 12	Feb. 13	Feb. 14	Feb. 15	Feb. 16	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills	C			5.040		5.040	4.957	4.577
6-month bills				5.275		5.275	5.119	4.581
	L							
<u>Market yield:</u>								
3-month bills	O	4.99	5.00	4.96	4.92	4.97	5.00	4.61
6-month bills		5.15	5.15	5.14	5.13	5.14	5.22	4.66
1-year bills	S	5.19	5.17	5.16	5.15	5.17	5.28	4.66
Other issues, due in 9-12 months <u>1/</u>	E	5.32	5.30	5.42	5.35	5.35	5.36	4.67
Issues, due in 3-5 years <u>2/</u>	D	5.59	5.58	5.55	5.51	5.56	5.61	4.76
Bonds, due or callable in 10 years or more <u>3/</u>		5.15	5.14	5.12	5.11	5.13	5.17	4.49
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>		73.35	73.45	73.66	73.76	73.56	73.13	80.47

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 18, 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 thru Feb. 15 and beginning Feb. 16 the 4 per cent bond of Feb. 15, 1969 and the 5-5/8 per cent note of Feb. 15, 1969.

2/ Currently includes the following notes and bonds:

5-3/8 per cent note of 2/15/71 thru Feb. 15	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.