



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending March 9, 1968

	Mar. 4	Mar. 5	Mar. 6	Mar. 7	Mar. 8	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.000		5.000	5.063	4.344
6-month bills				5.173		5.173	5.236	4.340
<u>Market yield:</u>								
3-month bills	4.99	4.98	5.03	5.09	5.09	5.04	5.03	4.37
6-month bills	5.17	5.17	5.21	5.29	5.31	5.23	5.21	4.37
1-year bills	5.31	5.31	5.34	5.40	5.42	5.36	5.28	4.32
Other issues, due in 9-12 months <u>1/</u>	5.42	5.42	5.42	5.48	5.52	5.45	5.43	4.54
Issues, due in 3-5 years <u>2/</u>	5.60	5.62	5.65	5.72	5.80	5.68	5.60	4.61
Bonds, due or callable in 10 years or more <u>3/</u>	5.20	5.22	5.25	5.31	5.40	5.28	5.19	4.47
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	72.85	72.65	72.34	71.75	70.87	72.09	72.99	80.74

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 March 11, 1967.

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