



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending March 30, 1968

	Mar. 25	Mar. 26	Mar. 27	Mar. 28	Mar. 29	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.186		5.186	5.285	4.150
6-month bills				5.301		5.301	5.378	4.073
<u>Market yield:</u>								
3-month bills	5.15	5.10	5.13	5.15	5.17	5.14	5.25	4.13
6-month bills	5.28	5.28	5.34	5.34	5.35	5.32	5.36	4.09
1-year bills	5.37	5.37	5.41	5.42	5.48	5.41	5.39	4.06
Other issues, due in 9-12 months <u>1/</u>	5.58	5.56	5.55	5.54	5.54	5.55	5.62	4.16
Issues, due in 3-5 years <u>2/</u>	5.75	5.78	5.77	5.78	5.77	5.77	5.77	4.42
Bonds, due or callable in 10 years or more <u>3/</u>	5.38	5.43	5.43	5.44	5.42	5.42	5.41	4.45
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	71.06	70.58	70.58	70.48	70.67	70.67	70.75	80.95

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 April 1, 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.