



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending April 6, 1968

	Apr. 1	Apr. 2	Apr. 3	Apr. 4	Apr. 5	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.146		5.146	5.186	3.976
6-month bills				5.265		5.265	5.301	3.998
<u>Market yield:</u>								
3-month bills	5.13	5.16	5.19	5.27	5.24	5.20	5.14	3.95
6-month bills	5.22	5.25	5.28	5.35	5.33	5.29	5.32	4.00
1-year bills	5.34	5.33	5.30	5.38	5.35	5.34	5.41	3.98
Other issues, due in 9-12 months <u>1/</u>	5.48	5.49	5.41	5.45	5.47	5.46	5.55	4.08
Issues, due in 3-5 years <u>2/</u>	5.66	5.60	5.44	5.48	5.47	5.53	5.77	4.36
Bonds, due or callable in 10 years or more <u>3/</u>	5.32	5.30	5.21	5.22	5.22	5.25	5.42	4.44
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	71.65	71.85	72.75	72.65	72.65	72.31	70.67	81.09

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 8, 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.