



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending March 1, 1969

	Feb. 24	Feb. 25	Feb. 26	Feb. 27	Feb. 28	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				6.080		6.080	6.092	5.063
6-month bills				6.258		6.258	6.268	5.236
<u>Market yield:</u>								
3-month bills	6.00	6.04	6.10	6.19	6.19	6.10	6.08	5.03
6-month bills	6.22	6.24	6.31	6.37	6.35	6.30	6.26	5.21
1-year bills	6.21	6.21	6.24	6.31	6.32	6.26	6.18	5.28
Other issues, due in 9-12 months <u>1/</u>	6.19	6.22	6.25	6.32	6.31	6.26	6.21	5.43
Issues, due in 3-5 years <u>2/</u>	6.24	6.26	6.27	6.34	6.35	6.29	6.18	5.60
Bonds, due or callable in 10 years or more <u>3/</u>	5.91	5.92	5.92	5.95	5.94	5.93	5.86	5.19
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	66.12	66.03	66.03	65.77	65.86	65.96	66.55	72.99

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 2, 1968.

1/ Currently includes the 4 per cent bond of February 15, 1970.

2/ Currently includes the following notes and bonds:  
 4-3/4 per cent note of 5/15/72                      4-1/8 per cent bond of 11/15/73  
 4 per cent bond of 8/15/72                         4-1/8 per cent bond of 2/15/74  
 4 per cent bond of 8/15/73

3/ Currently includes the following bonds due or callable in 10 years or more:  
 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  
 4-1/4 per cent of 1987-92

4/ Prices derived from average market yields on the basis of an assumed 3 per cent 20-year bond.