



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending January 6, 1968

	Jan. 1	Jan. 2	Jan. 3	Jan. 4	Jan. 5	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills	C			5.103		5.103	4.989	4.822
6-month bills	L			5.593		5.593	5.515	4.911
<u>Market yield:</u>								
3-month bills	O	4.96	5.04	4.99	4.96	4.99	4.99	4.80
6-month bills		5.45	5.47	5.38	5.26	5.39	5.49	4.88
1-year bills	S	5.59	5.56	5.45	5.38	5.50	5.56	4.76
Other issues, due in 9-12 months <u>1/</u>	E	5.72	5.69	5.57	5.52	5.62	5.73	4.90
Issues, due in 3-5 years <u>2/</u>	D	5.70	5.69	5.55	5.50	5.61	5.75	4.82
Bonds, due or callable in 10 years or more <u>3/</u>		5.31	5.29	5.18	5.14	5.23	5.35	4.46
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>		71.75	71.95	73.05	73.45	72.55	71.38	80.76

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 January 7, 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.

2/ Currently includes the following notes and bonds:

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