



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending January 27, 1968

	Jan. 22	Jan. 23	Jan. 24	Jan. 25	Jan. 26	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.068		5.068	5.072	4.680
6-month bills				5.335		5.335	5.238	4.662
<u>Market yield:</u>								
3-month bills	5.03	5.01	5.01	4.91	4.88	4.97	5.02	4.66
6-month bills	5.27	5.24	5.21	5.10	4.98	5.16	5.25	4.65
1-year bills	5.30	5.28	5.30	5.20	5.20	5.26	5.22	4.54
Other issues, due in 9-12 months <u>1/</u>	5.38	5.34	5.32	5.30	5.30	5.33	5.32	4.63
Issues, due in 3-5 years <u>2/</u>	5.61	5.54	5.56	5.51	5.52	5.55	5.52	4.68
Bonds, due or callable in 10 years or more <u>3/</u>	5.25	5.21	5.20	5.17	5.17	<u>5.20</u>	<u>5.18</u>	4.39
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	72.34	72.75	72.85	73.15	73.15	72.85	73.03	81.67

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 28, 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.