



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending May 11, 1968

	May 6	May 7	May 8	May 9	May 10	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.507		5.507	5.499	3.671
6-month bills				5.697		5.697	5.612	3.831
<u>Market yield:</u>								
3-month bills	5.48	5.49	5.53	5.55	5.55	5.52	5.50	3.65
6-month bills	5.69	5.71	5.72	5.73	5.74	5.72	5.66	3.83
1-year bills	5.70	5.73	5.73	5.74	5.74	5.73	5.63	3.89
Other issues, due in 9-12 months <u>1/</u>	5.90	5.84	5.85	5.84	5.84	5.85	5.85	4.03
Issues, due in 3-5 years <u>2/</u>	5.89	5.88	5.90	5.87	5.87	5.88	5.88	4.67
Bonds, due or callable in 10 years or more <u>3/</u>	5.32	5.32	5.33	5.32	5.32	5.32	5.32	4.75
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	71.65	71.65	71.55	71.65	71.65	71.63	71.69	77.52

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 May 13, 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.