



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending May 25, 1968

	May 20	May 21	May 22	May 23	May 24	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.847		5.847	5.558	3.493
6-month bills				5.995		5.995	5.750	3.692
<u>Market yield:</u>								
3-month bills	5.82	5.90	5.86	5.80	5.72	5.82	5.67	3.50
6-month bills	5.98	6.05	6.01	5.98	5.93	5.99	5.86	3.74
1-year bills	5.92	6.03	6.00	5.98	5.97	5.98	5.82	3.88
Other issues, due in 9-12 months <u>1/</u>	6.32	6.39	6.40	6.30	6.23	6.33	6.02	4.13
Issues, due in 3-5 years <u>2/</u>	6.10	6.17	6.15	6.05	5.99	6.09	5.95	4.76
Bonds, due or callable in 10 years or more <u>3/</u>	5.50	5.53	5.54	5.52	5.50	5.52	5.38	4.83
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	69.90	69.62	69.52	69.71	69.90	69.73	71.08	76.44

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 27, 1967.

1/ Currently includes the 5-5/8 per cent note of May 15, 1969.

2/ Currently includes the following notes and bonds:

4 per cent bond of 8/15/71	4 per cent bond of 2/15/72
3-7/8 per cent bond of 11/15/71	4-3/4 per cent bond of 2/15/72
5-3/8 per cent note 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.