



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending June 1, 1968

	May 27	May 28	May 29	May 30	May 31	Weekly averages			
						This week	Last week	Year ago*	
<u>Yields (per cent per annum)</u>									
<u>Auction average:</u>									
3-month bills					C	5.696	5.696	5.847	3.477
6-month bills					L	5.869	5.869	5.995	3.733
<u>Market yield:</u>									
3-month bills	5.67	5.72	5.73		O	5.68	5.70	5.82	3.43
6-month bills	5.87	5.90	5.89			5.79	5.86	5.99	3.74
1-year bills	5.93	5.94	5.93		S	5.81	5.90	5.98	3.84
Other issues, due in 9-12 months <u>1/</u>	6.20	6.24	6.24		E	6.11	6.20	6.33	4.12
Issues, due in 3-5 years <u>2/</u>	5.90	5.94	5.96		D	5.84	5.91	6.09	4.66
Bonds, due or callable in 10 years or more <u>3/</u>	5.44	5.45	5.46			5.38	5.43	5.52	4.74
<u>Price</u>									
Bonds, due or callable in 10 years or more <u>4/</u>	70.48	70.38	70.28			71.06	70.56	69.73	77.73

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 June 3, 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.