



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending June 8, 1968

	June 3	June 4	June 5	June 6	June 7	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.649		5.649	5.696	3.386
6-month bills				5.699		5.699	5.869	3.758
<u>Market yield:</u>								
3-month bills	5.65	5.66	5.65	5.66	5.66	5.66	5.70	3.41
6-month bills	5.71	5.72	5.70	5.72	5.74	5.72	5.86	3.77
1-year bills	5.70	5.72	5.71	5.73	5.75	5.72	5.90	3.90
Other issues, due in 9-12 months <u>1/</u>	6.07	6.08	6.08	6.08	6.08	6.08	6.20	4.17
Issues, due in 3-5 years <u>2/</u>	5.78	5.77	5.81	5.83	5.81	5.80	5.91	4.74
Bonds, due or callable in 10 years or more <u>3/</u>	5.30	5.28	5.31	5.32	5.31	5.30	5.43	4.76
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	71.85	72.05	71.75	71.65	71.75	71.81	70.56	77.44

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 June 10, 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.