



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending July 13, 1968

	July 8	July 9	July 10	July 11	July 12	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.368		5.368	5.400	4.285
6-month bills				5.410		5.410	5.589	4.688
<u>Market yield:</u>								
3-month bills	5.33	5.36	5.38	5.39	5.38	5.37	5.35	4.17
6-month bills	5.36	5.38	5.45	5.47	5.49	5.43	5.43	4.67
1-year bills	5.41	5.42	5.43	5.45	5.47	5.44	5.56	4.84
Other issues, due in 9-12 months <u>1/</u>	5.74	5.66	5.70	5.70	5.74	5.71	5.86	4.90
Issues, due in 3-5 years <u>2/</u>	5.49	5.47	5.52	5.53	5.53	5.51	5.58	5.14
Bonds, due or callable in 10-years or more <u>3/</u>	5.11	5.10	5.10	5.10	5.11	5.10	5.12	4.80
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	73.75	73.86	73.86	73.86	73.75	73.82	73.63	77.00

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 July 15, 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:

4 per cent of 1980	4-1/4 per cent of 1987-92
3-1/2 per cent of 1980	4 per cent of 1988-93
3-1/4 per cent of 1985	4-1/8 per cent of 1989-94
3-1/2 per cent of 1990	3 per cent of 1995
	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.