



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending October 5, 1968

	Sept. 30	Oct. 1	Oct. 2	Oct. 3	Oct. 4	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.182		5.182	5.151	4.514
6-month bills				5.283		5.283	5.230	5.089
<u>Market yield:</u>								
3-month bills	5.16	5.21	5.22	5.21	5.23	5.21	5.13	4.47
6-month bills	5.28	5.32	5.32	5.31	5.33	5.31	5.24	5.04
1-year bills	5.24	5.20	5.19	5.19	5.22	5.21	5.19	5.16
Other issues, due in 9-12 months <u>1/</u>	5.37	5.37	5.32	5.31	5.31	5.34	5.36	5.27
Issues, due in 3-5 years <u>2/</u>	5.32	5.33	5.35	5.35	5.36	5.34	5.28	5.44
Bonds, due or callable in 10 years or more <u>3/</u>	5.14	5.14	5.14	5.15	5.18	5.15	5.09	5.04
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	73.45	73.45	73.45	73.35	73.05	73.35	73.96	74.46

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 October 7, 1967.

1/ Currently includes the 6 per cent note of August 15, 1969, and the 4 per cent bond of October 1969, beginning October 2, 1969.

2/ Currently includes the following notes and bonds:
 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
 4 per cent bond of 2/15/72 4 per cent bond of 8/15/73
 4-3/4 per cent bond of 2/15/72

3/ Currently includes the following bonds due or callable in 10 years or more:
 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
 4-1/4 per cent of 1987-92

4/ Prices derived from average market yields on the basis of an assumed 3 per cent, 20-year bond.