



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending January 14, 1967

	Jan. 9	Jan. 10	Jan. 11	Jan. 12	Jan. 13	Weekly Averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.818		4.818	4.822	4.585
6-month bills				4.890		4.890	4.911	4.737
<u>Market yield:</u>								
3-month bills	4.79	4.83	4.79	4.83	4.79	4.81	4.80	4.59
6-month bills	4.88	4.90	4.82	4.83	4.78	4.84	4.88	4.73
1-year bills	4.72	4.74	4.64	4.64	4.60	4.67	4.76	4.70
Other issues, due in 9-12 months <u>1/</u>	4.86	4.85	4.71	4.70	4.68	4.76	4.90	4.83
Issues, due in 3-5 years <u>2/</u>	4.84	4.84	4.71	4.72	4.67	4.76	4.82	4.86
Bonds, due or callable in 10 years or more <u>3/</u>	4.47	4.46	4.36	4.38	4.35	4.40	4.46	4.42
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	80.70	80.81	81.97	81.74	82.09	81.46	80.76	81.32

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 January 15, 1966.

1/ Currently includes the 3-5/8 per cent bond of November 15, 1967 and the 4-7/8 per cent note of November 15, 1967.

2/ Currently includes the following notes and bonds:

4 per cent bond of 2/15/70	5-1/4 per cent note of 5/15/71
4 per cent bond of 8/15/70	4 per cent bond of 8/15/71
5 per cent note of 11/15/70	3-7/8 per cent bond of 11/15/71
	5-3/8 per cent note of 11/15/71

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.