FEDERAL RESERVE



statistical release

H. 15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending February 4, 1967

	Jan. 30	Jan. 31	Feb. 1	Feb.	Feb.	Weekly Averages		
						This week	Last week	Year ago*
Yields (per cent per annum)								
Auction average:								
3-month bills				44486		4.486	1	1
6-month bills				4.460		4.460	4.662	4.740
Market yield:			·					
3-month bills	4.51	4.53	4,50	4.47	4.46	4.49.	4.66	4.63
6-month bills	4:50	4.53	4.50	4.47	4.47	4.49	4.65	4.75
l-year bills	4.42	4,46	4.48	4.45	4.45	4.45	4.54	4.75
Other issues, due in	1 .						į	}
9-12 months 1/	4.54	4.54	4.56	4.56	4.54	4.55	4.63	4.86
Issues, due in 3-5	4.54	4.54	4.50	4,50	4.54	4.55	4.05	4.00
years 2/	4.60	4.66	4.67	4.64	4.65	4.64	4.68	4.96
Bonds, due or callable	4.00	4.00	4.07	4.04	4,65	4.04	4.00	4.90
in 10 years or more 3/	4.34	1. 26	4.38	/ 27	1, 20	/. 27	4 20	4 50
in it yours or more gr	4.34	4.36	4.30	4.37	4.38	4.37	4.39	4.52
Price			!					<u> </u>
Bonds, due or callable in							! .	
10 years or more 4/	82.21	81.97	81.74	81.86	81.74	81.90	81.67	80.17
	02.21	01.37	024/4	01.00	01.74	01.90	01.07	00.17

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 February 5, 1966.
- 1/ Currently includes the 3-5/8 per cent bond of November 15, 1967 and the 4-7/8 percent note of November 15, 1967.
- 2/ Currently includes the following notes and bonds:

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

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 3-1/4 per cent of 1985

4-1/8 per cent of 1989-94 3 per cent of 1995

3-1/2 per cent of 1990

3 per cent of 1995 3-1/2 per cent of 1998

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