



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending February 11, 1967

	Feb. 6	Feb. 7	Feb. 8	Feb. 9	Feb. 10	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.530		4.530	4.486	4.650
6-month bills				4.524		4.524	4.460	4.774
<u>Market yield:</u>								
3-month bills	4.53	4.54	4.53	4.52	4.56	4.54	4.49	4.63
6-month bills	4.53	4.54	4.52	4.53	4.59	4.54	4.49	4.78
1-year bills	4.49	4.49	4.49	4.50	4.58	4.51	4.45	4.77
Other issues, due in 9-12 months <u>1/</u>	4.53	4.54	4.54	4.55	4.58	4.55	4.55	4.88
Issues, due in 3-5 years <u>2/</u>	4.65	4.67	4.66	4.65	4.70	4.67	4.64	5.01
Bonds, due or callable in 10 years or more <u>3/</u>	4.39	4.40	4.40	4.40	4.44	4.41	4.37	4.58
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	81.63	81.51	81.51	81.51	81.05	81.44	81.90	79.43

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 12, 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  
 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 per cent of 1980  
 3-1/2 per cent of 1980  
 3-1/4 per cent of 1985  
 3-1/2 per cent of 1990  
 4-1/4 per cent of 1987-92  
 4 per cent of 1988-93  
 4-1/8 per cent of 1989-94  
 3 per cent of 1995  
 3-1/2 per cent of 1998

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