



FEDERAL RESERVE

statistical release

H. 15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending March 4, 1967

	Feb. 27	Feb. 28	Mar. 1	Mar. 2	Mar. 3	Weekly Averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.538		4.583	4.621	4.661
6-month bills				4.534		4.534	4.694	4.861
<u>Market yield:</u>								
3-month bills	4.54	4.56	4.45	4.41	4.37	4.47	4.61	4.62
6-month bills	4.55	4.57	4.45	4.42	4.38	4.47	4.69	4.81
1-year bills	4.53	4.54	4.44	4.40	4.35	4.45	4.68	4.91
Other issues, due in								
9-12 months <u>1/</u>	4.72	4.70	4.71	4.64	4.63	4.68	4.76	5.00
Issues, due in 3-5								
years <u>2/</u>	4.77	4.77	4.68	4.64	4.62	4.70	4.80	5.03
Bonds, due or callable								
in 10 years or more <u>3/</u>	4.56	4.56	4.52	4.50	4.49	4.53	4.55	4.71
<u>Price</u>								
Bonds, due or callable in								
10 years or more <u>4/</u>	79.79	79.79	80.13	80.35	80.47	80.11	79.79	77.96

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 March 5, 1966.

1/ Currently includes the 3-5/8 per cent bond of November 15, 1967, the 4-7/8 per cent note of November 15, 1967 thru February 28, and the 5-5/8 per cent note of February 15, 1968.

2/ Currently includes the following notes and bonds:

4 per cent bond of 8/15/70	3-7/8 per cent bond of 11/15/71
5 per cent note of 11/15/70	5-3/8 per cent note of 11/15/71
5-1/4 per cent note of 5/15/71	4 per cent bond of 2/15/72
4 per cent bond of 8/15/71	4-3/4 per cent note of 2/15/72

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.