



FEDERAL RESERVE

statistical release

H. 15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending March 11, 1967

	Mar. 6	Mar. 7	Mar. 8	Mar. 9	Mar. 10	Weekly Averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.344		4.344	^c 4.538	4.620
6-month bills				4.340		4.340	4.534	4.816
<u>Market yield:</u>								
3-month bills	4.36	4.38	4.39	4.37	4.36	4.37	4.47	4.63
6-month bills	4.39	4.39	4.39	4.36	4.33	4.37	4.47	4.83
1-year bills	4.35	4.33	4.33	4.30	4.28	4.32	4.45	4.87
Other issues, due in 9-12 months <u>1/</u>	4.60	4.59	4.56	4.48	4.48	4.54	4.68	5.01
Issues, due in 3-5 years <u>2/</u>	4.62	4.61	4.63	4.59	4.60	4.61	4.70	5.00
Bonds, due or callable in 10 years or more <u>3/</u>	4.48	4.47	4.48	4.45	4.46	4.47	4.53	4.68
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	80.70	80.70	80.70	80.93	80.81	80.74	80.11	78.36

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.

c--corrected.

* As of March 12, 1966.

1/ Currently includes 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.