



FEDERAL RESERVE

statistical release

H. 15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending April 8, 1967

	Apr. 3	Apr. 4	Apr. 5	Apr. 6	Apr. 7	Weekly Averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				3.976		3.976	4.150	4.531
6-month bills				3.998		3.998	4.073	4.719
<u>Market yield:</u>								
3-month bills	3.97	3.98	3.98	3.95	3.87	3.95	4.13	4.53
6-month bills	4.04	4.04	4.01	3.99	3.92	4.00	4.09	4.68
1-year bills	4.01	4.01	4.00	3.98	3.92	3.98	4.06	4.75
Other issues, due in 9-12 months <u>1/</u>	4.14	4.10	4.09	4.04	4.04	4.08	4.16	4.86
Issues, due in 3-5 years <u>2/</u>	4.38	4.37	4.38	4.36	4.33	4.36	4.42	4.80
Bonds, due or callable in 10 years or more <u>3/</u>	4.44	4.43	4.44	4.44	4.43	4.44	4.45	4.52
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	81.05	81.16	81.05	81.05	81.16	81.09	80.95	80.12

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 April 9, 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 8/15/70	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.