

FEDERAL RESERVE

statistical release

H. 15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending April 15, 1967

	Apr.	Apr.	Apr.	Apr.	Apr.	Weekly Averages			
	10	11	12	13	14	This	Last week	Year ago*	
Yields (per cent per annum)			·	h					
Auction average:							,	·	
3-month bills				3:810		3:810	3:976	4.618	
6-month bills				3.856		3.856	3.998	4.763	
Market yield:	•								
3-month bills	3, 81	3:81	3:84	3:87	3:89	3:84	3:95	4.64	
6-month bills	3,86	3.87	3.87	3:91	3,94		4:00	4:77	
l-year bills	3.87	3.87	3.87	3,90	3.93	3.89	.3.98	4.79	
Other issues, due in						,			
9-12 months 1/	4.03	4.03	4.02	4.01	4.04	4.03	4.08	4.89	
Issues, due in 3-5		4						· ·	
years 2/	4.33	4.36	4.39	4.43	4.45	4.39	4.36	4.85	
Bonds, due or callable							(·	•	
in 10 years or more $3/$	4.44	4.44	4.45	4.46	4.48	4.45	4.44	4.55	
Price									
Bonds, due or callable in							· ·		
10 years or more $\frac{4}{4}$	81.05	81.05	80.93	80.81	80.58	80.88	81.09	79.83	
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 16, 1966.

1/ Currently includes the 5-5/8 per cent note of February 15, 1968.

2/ Currently includes the following notes and bonds:

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	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
<u>3</u> /	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		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.

GOVERNMENT FINANCE SECTION, FEDERAL RESERVE BOARD

April 17, 1967