



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITIES YIELDS AND PRICES

Calendar week ending July 8, 1967

	July 3	July 4	July 5	July 6	July 7	Weekly Averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.280		4.280	3.462	4.731
6-month bills		C		4.716		4.716	3.950	4.915
<u>Market yield:</u>								
3-month bills	4.10	L	4.29	4.21	4.21	4.20	3.74	4.67
6-month bills	4.50	O	4.69	4.62	4.65	4.62	4.17	4.82
1-year bills	4.92		4.83	4.77	4.85	4.84	4.63	4.88
Other issues, due in 9-12 months <u>1/</u>	5.00	S	5.01	4.95	4.99	4.99	4.72	5.06
Issues, due in 3-5 years <u>2/</u>	5.29	E	5.22	5.17	5.22	5.22	5.19	5.14
Bonds, due or callable in 10 years or more <u>3/</u>	4.93	D	4.89	4.86	4.88	4.89	4.95	4.72
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	75.63		76.06	76.37	76.16	76.06	75.44	77.84

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 July 9, 1966.

1/ Currently includes the 3-7/8 per cent bond of May 15, 1968, and the 4-3/4 per cent note of May 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
	4-3/4 per cent note of 5/15/72

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.