



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITIES YIELDS AND PRICES

Calendar week ending August 5, 1967

| | July 31 | Aug. 1 | Aug. 2 | Aug. 3 | Aug. 4 | Week Averages | | |
|---|------------|-----------|-----------|-----------|-----------|---------------|--------------|--------------|
| | | | | | | This week | Last week | Year ago* |
| Yields (per cent per annum) | | | | | | | | |
| <u>Auction average:</u> | | | | | | | | |
| 3-month bills | | | | 4.182 | | 4.182 | 4.423 | 4.834 |
| 6-month bills | | | | 4.638 | | 4.638 | 5.044 | 4.969 |
| <u>Market yield:</u> | | | | | | | | |
| 3-month bills | 4.12 | 4.12 | 4.18 | 4.15 | 4.19 | 4.15 | 4.24 | 4.81 |
| 6-month bills | 4.60 | 4.62 | 4.69 | 4.68 | 4.75 | 4.67 | 4.82 | 4.99 |
| 1-year bills | 4.87 | 4.94 | 4.98 | 4.99 | 5.05 | 4.97 | 5.00 | 5.04 |
| Other issues, due in 9-12 months <u>1/</u> | 5.01 | 5.06 | 5.06 | 5.06 | 5.07 | 5.05 | 5.06 | 5.27 |
| Issues, due in 3-5 years <u>2/</u> | 5.09 | 5.15 | 5.19 | 5.15 | 5.21 | 5.16 | 5.18 | 5.32 |
| Bonds, due or callable in 10 years or more <u>3/</u> | 4.90 | 4.90 | 4.92 | 4.90 | 4.93 | 4.91 | 4.90 | 4.73 |
| <u>Price</u> | | | | | | | | |
| Bonds, due or callable in 10 years or more <u>4/</u> | 75.95 | 75.95 | 75.74 | 75.95 | 75.63 | 75.84 | 75.91 | 77.77 |

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 August 6, 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.