



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITIES YIELDS AND PRICES

Calendar week ending August 12, 1967

	Aug. 7	Aug. 8	Aug. 9	Aug. 10	Aug. 11	Weekly Averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.174		4.174	4.182	4.826
6-month bills				4.757		4.757	4.638	5.050
<u>Market yield:</u>								
3-month bills	4.15	4.20	4.18	4.17	4.17	4.17	4.15	4.87
6-month bills	4.76	4.81	4.80	4.79	4.78	4.79	4.67	5.13
1-year bills	5.09	5.11	5.11	5.11	5.10	5.10	4.97	5.13
Other issues, due in 9-12 months <u>1/</u>	5.11	5.12	5.12	5.13	5.11	5.12	5.05	5.36
Issues, due in 3-5 years <u>2/</u>	5.26	5.24	5.23	5.26	5.27	5.25	5.16	5.40
Bonds, due or callable in 10 years or more <u>3/</u>	4.96	4.94	4.94	4.95	4.96	4.95	4.91	4.73
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	75.32	75.53	75.53	75.42	75.32	75.42	75.84	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 13, 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.