



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITIES YIELDS AND PRICES

Calendar week ending September 2, 1967

	Aug. 28	Aug. 29	Aug. 30	Aug. 31	Sept. 1	Weekly Averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction Average:</u>								
3-month bills				4.490		4.490	4.336	5.087
6-month bills				4.995		4.995	4.922	5.566
<u>Market yield:</u>								
3-month bills	4.45	4.44	4.44	4.38	4.34	4.41	4.35	5.07
6-month bills	4.94	4.89	4.90	4.83	4.76	4.86	4.94	5.58
1-year bills	5.10	5.05	5.05	5.02	5.02	5.05	5.03	5.73
Other issues, due in 9-12 months <u>1/</u>	5.15	5.14	5.14	5.13	5.14	5.14	5.12	5.78
Issues, due in 3-5 years <u>2/</u>	5.32	5.32	5.34	5.33	5.33	5.33	5.35	5.83
Bonds, due or callable in 10 years or more <u>3/</u>	4.97	4.97	4.97	4.96	4.95	4.96	4.97	4.87
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	75.21	75.21	75.21	75.32	75.42	75.27	75.19	76.29

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 September 3, 1966.

1/ Currently includes the 3-3/4 per cent bond of August 15, 1968, and the 4-1/4 per cent note of August 15, 1968.

2/ Currently includes the following notes and bonds:

5 per cent note of 11/15/70	5-3/8 per cent note of 11/15/71
5-3/8 per cent note of 2/15/71 beginning Sept. 1.	4 per cent bond of 2/15/72
5-1/4 per cent note of 5/15/71	4-3/4 per cent note of 2/15/72
4 per cent bond of 8/15/71	4-3/4 per cent note of 5/15/72
3-7/8 per cent bond of 11/15/71	4 per cent bond of 8/15/72

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.