



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITIES YIELDS AND PRICES

Calendar week ending September 9, 1967

| | Sept. 4 | Sept. 5 | Sept. 6 | Sept. 7 | Sept. 8 | Weekly Averages | | |
|---|------------|------------|------------|------------|------------|-----------------|--------------|--------------|
| | | | | | | This week | Last week | Year ago* |
| <u>Yields (per cent per annum)</u> | | | | | | | | |
| <u>Auction Average:</u> | | | | | | | | |
| 3-month bills | | | | 4.324 | | 4.324 | 4.490 | 5.155 |
| 6-month bills | C | | | 4.765 | | 4.765 | 4.995 | 5.657 |
| <u>Market yield:</u> | | | | | | | | |
| 3-month bills | L | 4.31 | 4.31 | 4.30 | 4.31 | 4.31 | 4.41 | 5.18 |
| 6-month bills | O | 4.77 | 4.82 | 4.82 | 4.87 | 4.82 | 4.86 | 5.70 |
| 1-year bills | | 5.02 | 5.05 | 5.05 | 5.07 | 5.05 | 5.05 | 5.72 |
| Other issues, due in 9-12 months <u>1/</u> | S | 5.12 | 5.13 | 5.12 | 5.15 | 5.13 | 5.14 | 5.71 |
| Issues, due in 3-5 years <u>2/</u> | E | 5.31 | 5.30 | 5.32 | 5.36 | 5.32 | 5.33 | 5.63 |
| Bonds, due or callable in 10 years or more <u>3/</u> | D | 4.94 | 4.91 | 4.92 | 4.94 | 4.93 | 4.96 | 4.76 |
| <u>Price</u> | | | | | | | | |
| Bonds, due or callable in 10 years or more <u>4/</u> | | 75.53 | 75.84 | 75.74 | 75.53 | 75.66 | 75.27 | 77.40 |

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 10, 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 | 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 1935 | 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.