



# FEDERAL RESERVE

statistical release

H. 15

## U. S. GOVERNMENT SECURITIES YIELDS AND PRICES

Calendar week ending September 16, 1967

	Sept. 11	Sept. 12	Sept. 13	Sept. 14	Sept. 15	Weekly Averages		
						This week	Last week	Year ago*
<b>Yields (per cent per annum)</b>								
<u>Auction Average:</u>								
3-month bills				4.360		4.360	4.324	5.447
6-month bills				4.951		4.951	4.765	5.926
<u>Market Yield:</u>								
3-month bills	4.34	4.34	4.36	4.39	4.40	4.37	4.31	5.40
6-month bills	4.93	4.93	4.91	4.93	4.94	4.93	4.82	5.91
1-year bills	5.09	5.06	5.02	5.05	5.07	5.06	5.05	5.83
Other issues, due in 9-12 months <sup>1/</sup>	5.16	5.18	5.16	5.18	5.14	5.16	5.13	5.86
Issues, due in 3-5 years <sup>2/</sup>	5.38	5.40	5.38	5.39	5.40	5.39	5.32	5.65
Bonds, due or callable in 10 years or more <sup>3/</sup>	4.96	4.96	4.95	4.96	4.98	4.96	4.93	4.79
<u>Price</u>								
Bonds, due or callable in 10 years or more <sup>4/</sup>	75.32	75.32	75.42	75.32	75.11	75.30	75.66	77.13

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 17, 1966.

<sup>1/</sup> 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.

<sup>2/</sup> 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

<sup>3/</sup> 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

<sup>4/</sup> Prices derived from average market yields on the basis of an assumed 3 per cent, 20-year bond.