



# FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITIES YIELDS AND PRICES  
Calendar week ending October 7, 1967

*Missing*  
9/29/67

	Oct. 2	Oct. 3	Oct. 4	Oct. 5	Oct. 6	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.514		4.514	4.629	5.408
6-month bills				5.089		5.089	5.143	5.673
<u>Market yield:</u>								
3-month bills	4.40	4.38	4.54	4.51	4.50	4.47	4.47	5.36
5 6-month bills	5.05	5.03	5.07	5.03	5.01	5.04	5.05	5.65
1-year bills	5.17	5.15	5.16	5.16	5.17	5.16	5.14	5.63
Other issues, due in 9-12 months <u>1/</u>	5.27	5.24	5.27	5.30	5.26	5.27	5.30	5.61
Issues, due in 3-5 years <u>2/</u>	5.43	5.42	5.46	5.44	5.44	5.44	5.45	5.39
Bonds, due or callable in 10 years or more <u>3/</u>	5.03	5.03	5.05	5.05	5.05	5.04	5.04	4.75
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	74.59	74.59	74.38	74.38	74.38	74.46	74.46	77.53

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 October 8, 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 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.