



FEDERAL RESERVE

statistical release

CORRECTED COPY

H.15

U. S. GOVERNMENT SECURITIES YIELDS AND PRICES

Calendar week ending October 14, 1967

	Oct. 9	Oct. 10	Oct. 11	Oct. 12	Oct. 13	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills					4.564	4.564	4.514	5.471c
6-month bills				C	5.022	5.022	5.089	5.750c
<u>Market yield:</u>								
3-month bills	4.52	4.54	4.60		4.61	4.57	4.47	5.44 c
6-month bills	4.99	5.02	5.05	L	5.08	5.03	5.04	5.71 c
1-year bills	5.18	5.19	5.20		5.20	5.19	5.16	5.56 c
Other issues, due in				O				
9-12 months <u>1/</u>	5.26	5.27	5.30		5.30	5.28	5.27	5.59 c
Issues, due in 3-5				S				
years <u>2/</u>	5.45	5.48	5.49		5.50	5.48	5.44	5.42 c
Bonds, due or callable				E				
in 10 years or more <u>3/</u>	5.07	5.09	5.11	D	5.14	5.10	5.04	4.76 c
<u>Price</u>								
Bonds, due or callable in								
10 years or more <u>4/</u>	74.17	73.96	73.75		73.44	73.83	74.46	77.49 c

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 15, 1966, c-corrected.

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.