



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending October 28, 1967

	Oct. 23	Oct. 24	Oct. 25	Oct. 26	Oct. 27	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.597		4.597	4.676	5.246
6-month bills				5.125		5.125	5.165	5.536
<u>Market yield:</u>								
3-month bills	4.58	4.57	4.58	4.54	4.53	4.56	4.61	5.22
6-month bills	5.09	5.09	5.10	5.05	5.04	5.07	5.11	5.53
1-year bills	5.24	5.25	5.26	5.23	5.23	5.24	5.24	5.44
Other issues, due in								
9-12 months <u>1/</u>	5.36	5.36	5.37	5.38	5.36	5.37	5.35	5.53
Issues, due in 3-5								
years <u>2/</u>	5.56	5.57	5.57	5.58	5.57	5.57	5.55	5.36
Bonds, due or callable								
in 10 years or more <u>3/</u>	5.30	5.30	5.29	5.28	5.27	5.29	5.24	4.62
<u>Price</u>								
Bonds, due or callable								
in 10 years or more <u>4/</u>	71.85	71.85	71.95	72.05	72.14	71.97	72.41	78.96

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 29, 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 percent, 20-year bond.