



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES. Calendar week ending December 2, 1967

	Nov. 27	Nov. 28	Nov. 29	Nov. 30	Dec. 1	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.957		4.957	4.989	5.202
6-month bills				5.536		5.536	5.517	5.337
<u>Market yield:</u>								
3-month bills	4.90	4.83	4.90	4.95	5.01	4.92	4.85	5.17
6-month bills	5.46	5.42	5.45	5.53	5.60	5.49	5.43	5.26
1-year bills	5.55	5.51	5.50	5.60	5.67	5.57	5.47	5.27
Other issues, due in 9-12 months <u>1/</u>	5.60	5.56	5.57	5.60	5.68	5.60	5.61	5.32
Issues, due in 3-5 years <u>2/</u>	5.71	5.58	5.60	5.69	5.75	5.67	5.71	5.34
Bonds, due or callable in 10 years or more <u>3/</u>	5.43	5.34	5.35	5.41	5.43	5.39	5.45	4.74
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	70.58	71.45	71.35	70.77	70.58	70.95	70.36	77.66

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 December 3, 1966.

1/ Currently includes the 3-7/8 per cent bond of Nov. 15, 1968 and the 5-1/4 per cent note of Nov. 15, 1968.

2/ Currently includes the following notes and bonds:  
 5-3/8 per cent note of 2/15/71                      5-3/8 per cent note of 11/15/71  
 5-1/4 per cent note of 5/15/71                      4 per cent bond of 2/15/72  
 4 per cent bond of 8/15/71                          4-3/4 per cent note of 2/15/72  
 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.