



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending February 12, 1966

	Feb. 7	Feb. 8	Feb. 9	Feb. 10	Feb. 11	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.650		4.650	4.638	3.903
6-month bills				4.774		4.774	4.740	3.987
<u>Market yield:</u>								
3-month bills	4.61	4.60	4.64	4.65	4.65	4.63	4.63	3.90
6-month bills	4.75	4.76	4.78	4.81	4.81	4.78	4.75	3.99
1-year bills	4.76	4.75	4.76	4.79	4.80	4.77	4.75	3.99
Other issues, due in 9-12 months <u>1/</u>	4.86	4.86	4.86	4.89	4.91	4.88	4.86	3.96
Issues, due in 3-5 years <u>2/</u>	5.00	4.99	5.00	5.02	5.06	5.01	4.96	4.08
Bonds, due or callable in 10 years or more <u>3/</u>	4.56	4.55	4.56	4.59	4.65	4.58	4.52	4.16
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	79.68	79.79	79.68	79.33	78.67	79.43	80.17	84.42

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 February 13, 1965.

1/ Currently includes the 3-3/8 per cent bond of November 15, 1966, the 4 per cent note of November 15, 1966, and the 4-3/4 per cent Certificate of November 15, 1966.

2/ Currently includes the following bonds:

4 per cent bond of 2/15/69

4 per cent bond of 2/15/70

4 per cent bond of 10/1/69

4 per cent bond of 8/15/70

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.