



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending March 5, 1966

	Feb. 28	Mar. 1	Mar. 2	Mar. 3	Mar. 4	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.661		4.661	4.696	3.982
6-month bills				4.861		4.861	4.892	4.038
<u>Market yield:</u>								
3-month bills	4.64	4.64	4.64	4.61	4.57	4.62	4.66	3.96
6-month bills	4.84	4.83	4.83	4.79	4.75	4.81	4.87	4.02
1-year bills	4.95	4.94	4.93	4.89	4.86	4.91	4.86	4.05
Other issues, due in 9-12 months <u>1/</u>	5.00	5.00	5.00	5.02	4.98	5.00	4.98	4.07
Issues, due in 3-5 years <u>2/</u>	5.06	5.05	5.03	5.02	5.00	5.03	5.04	4.12
Bonds, due or callable in 10 years or more <u>3/</u>	4.71	4.71	4.72	4.72	4.71	4.71	4.66	4.16
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	78.00	78.00	77.89	77.89	78.00	77.96	78.50	84.31

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 March 6, 1965.

1/ Currently includes the 3-5/8 per cent note of February 15, 1967, and the 4 per cent note of February 15, 1967.

2/ Currently includes the following note and bonds:

4 per cent bond of 10/1/69  
4 per cent bond of 2/15/70

4 per cent bond of 8/15/70  
5 per cent note of 11/15/70

3/ Currently includes the following bonds due or callable in 10-years or more:

3-1/4 per cent of 1978-83  
4 per cent of 1980  
3-1/2 per cent of 1980  
3-1/4 per cent of 1985  
3-1/2 per cent of 1990

4-1/4 per cent of 1987-92  
4 per cent of 1988-93  
4-1/8 per cent of 1989-94  
3 per cent of 1995  
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.