



FEDERAL RESERVE

statistical release

H.15

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

	Mar. 7	Mar. 8	Mar. 9	Mar. 10	Mar. 11	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.620		4.620	4.661	3.948
6-month bills				4.816		4.816	4.861	4.001
<u>Market yield:</u>								
3-month bills	4.57	4.59	4.63	4.65	4.69	4.63	4.62	3.94
6-month bills	4.77	4.79	4.81	4.86	4.90	4.83	4.81	4.01
1-year bills	4.87	4.87	4.86	4.87	4.89	4.87	4.91	4.04
Other issues, due in 9-12 months <u>1/</u>	5.00	5.00	4.99	5.02	5.06	5.01	5.00	4.04
Issues, due in 3-5 years <u>2/</u>	5.00	4.98	4.99	5.01	5.02	5.00	5.03	4.13
Bonds, due or callable in 10 years or more <u>3/</u>	4.69	4.67	4.67	4.68	4.68	4.68	4.71	4.16
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	78.22	78.45	78.45	78.33	78.33	78.36	77.96	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 13, 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 8/15/70

4 per cent bond of 2/15/70

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

4-1/4 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.