



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending April 2, 1966

	Mar. 28	Mar. 29	Mar. 30	Mar. 31	Apr. 1	Weekly Averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.555		4.555	4.576	3.921
6-month bills				4.755		4.755	4.776	3.993
<u>Market yield:</u>								
3-month bills	4.50	4.52	4.53	4.52	4.50	4.51	4.50	3.92
6-month bills	4.71	4.73	4.74	4.73	4.70	4.72	4.70	3.99
1-year bills	4.75	4.73	4.77	4.76	4.75	4.75	4.72	4.01
Other issues, due in 9-12 months <u>1/</u>	4.93	4.90	4.86	4.87	4.88	4.89	4.89	4.01
Issues, due in 3-5 years <u>2/</u>	4.94	4.92	4.83	4.85	4.82	4.87	4.88	4.11
Bonds, due or callable in 10 years or more <u>3/</u>	4.58	4.58	4.52	4.52	4.51	4.54	4.57	4.14
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	79.45	79.45	80.13	80.13	80.24	79.88	79.58	84.55

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 April 3, 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.