



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending July 30, 1966

	July 25	July 26	July 27	July 28	July 29	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.818		4.818	4.996	3.803
6-month bills				4.919		4.919	5.095	3.873
<u>Market yield:</u>								
3-month bills	4.78	4.74	4.66	4.69	4.77	4.73	4.89	3.81
6-month bills	4.89	4.86	4.86	4.88	4.96	4.89	4.99	3.88
1-year bills	4.90	4.89	4.91	4.94	5.03	4.93	4.96	3.87
Other issues, due in 9-12 months <u>1/</u>	5.18	5.18	5.18	5.19	5.24	5.19	5.23	3.97
Issues, due in 3-5 years <u>2/</u>	5.22	5.23	5.24	5.27	5.30	5.25	5.22	4.12
Bonds, due or callable in 10 years or more <u>3/</u>	4.71	4.72	4.71	4.73	4.74	4.72	4.75	4.15
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	78.00	77.89	78.00	77.79	77.68	77.87	77.59	84.46

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 July 31, 1965.

1/ Currently includes the 4-1/4 per cent note of May 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.