



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending August 6, 1966

	Aug. 1	Aug. 2	Aug. 3	Aug. 4	Aug. 5	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.834		4.834	4.818	3.488
6-month bills				4.969		4.969	4.919	3.588
<u>Market yield:</u>								
3-month bills	4.75	4.78	4.87	4.84	4.79	4.81	4.73	3.48
6-month bills	4.95	4.95	5.01	5.01	5.02	4.99	4.89	3.58
1-year bills	5.03	5.04	5.06	5.02	5.05	5.04	4.93	3.65
Other issues, due in 9-12 months <u>1/</u>	5.24	5.24	5.29	5.30	5.30	5.27	5.19	3.68
Issues, due in 3-5 years <u>2/</u>	5.30	5.30	5.32	5.32	5.34	5.32	5.25	3.98
Bonds, due or callable in 10 years or more <u>3/</u>	4.73	4.72	4.74	4.73	4.74	4.73	4.72	4.14
<u>Price</u>								
Bonds, due or callable in 10 years more <u>4/</u>	77.79	77.89	77.68	77.79	77.68	77.77	77.87	84.65

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 August 7, 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.