



Missing

Wk. ending Aug 20, 1966

FEDERAL RESERVE

use

H.15

SECURITY YIELDS AND PRICES

Week ending August 13, 1966

	Aug. 8	Aug. 9	Aug. 10	Aug. 11	Aug. 12	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.826		4.826	4.834	3.846
6-month bills				5.050		5.050	4.969	3.948
<u>Market yield:</u>								
3-month bills	4.78	4.82	4.89	4.91	4.94	4.87	4.81	3.82
6-month bills	5.06	5.11	5.13	5.15	5.20	5.13	4.99	3.93
1-year bills	5.08	5.11	5.13	5.15	5.19	5.13	5.04	3.94
Other issues, due in								
9-12 months <u>1/</u>	5.31	5.33	5.36	5.41	5.41	5.36	5.27	4.02
Issues, due in 3-5								
years <u>2/</u>	5.35	5.38	5.40	5.42	5.44	5.40	5.32	4.17
Bonds, due or callable								
in 10 years or more <u>3/</u>	4.72	4.73	4.73	4.74	4.74	4.73	4.73	4.18
<u>Price</u>								
Bonds, due or callable								
in 10 years or more <u>4/</u>	77.89	77.79	77.79	77.68	77.68	77.77	77.77	84.16

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 14, 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 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.