## FEDERAL RESERVE

## statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending September 17, 1966

	Cont	Sept.	Sept.	Sept.	Sept.	Weekly averages		
	Sept.					This	Last	Year
	12	13	1-7		10	week	week	ago*
Yields (per cent per annum)								
Auction average:	İ	<b>,</b>	į	· ·				1
3-month bills	1	}	1	5.447	ł	5.447	5.155	3.887
6-month bills	1	1		5.926		5.926	5.657	4.031
	1	i	1	}	i	ł	1	
Market yield:	1						<u> </u>	
3-month bills	5.29	5.36	5.45	5,46	5.46	5.40	5.18	3.88
6-month bills	5.91	5.85	5.89	5.93	5.95	5.91	5.70	4.04
l-year bills	5.85	5.81	5.84	5.82	5.85	5.83	5.72	4.03
Other issues, due in	ļ ·				1	}	ļ	
9-12 months $\underline{1}$ /	5.84	5.82	5.85	5.91	5.90	5.86	5.71	4:08
Issues, due in $3-5$					1	1		
years <u>2</u> /	5.61	5.60	5,66	5.69	5.68	5.65	5.63	4.22
Bonds, due or callable	1					ł		
in 10 years or more $3/$	4.76	4.76	4.79	4.82	4.82	4.79	4.76	4.25
						1		
<u>Price</u>	į.			1	}			
Bonds, due or callable	1		·		1			
in 10 years or more $4/$	77.46	77.46	77.13	76.80	76.80	77.13	77.40	83.32
	:			<u> </u>	·		İ	

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 September 18, 1965.
- 1/ Currently includes the 3-3/4 per cent note of August 15, 1967, the 4-7/8 per cent note of August 15, 1967, and the 5-1/4 per cent certificate of August 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 5-1/4 per cent note of 5/15/71

4 per cent bond of 8/15/71

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

per cent of 1980 3-1/2 per cent of 1980

per cent of 1988-93 4-1/8 per cent of 1989-94

3-1/4 per cent of 1985

per cent of 1995

3-1/2 per cent of 1990

3-1/2 per cent of 1998

4/ Prices derived from average market yelds on the basis of an assumed 3 per cent, 20-year bond.