



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending October 1, 1966

	Sept. 26	Sept. 27	Sept. 28	Sept. 29	Sept. 30	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.503		5.503	5.586	3.983
6-month bills				5.804		5.804	6.039	4.133
<u>Market yield:</u>								
3-month bills	5.45	5.43	5.41	5.34	5.34	5.39	5.52	4.01
6-month bills	5.75	5.74	5.70	5.63	5.64	5.69	5.92	4.17
1-year bills	5.83	5.80	5.80	5.75	5.76	5.79	5.90	4.19
Other issues, due in								
9-12 months <u>1/</u>	5.87	5.81	5.75	5.62	5.66	5.74	5.91	4.23
Issues, due in 3-5								
years <u>2/</u>	5.59	5.55	5.50	5.36	5.43	5.49	5.69	4.31
Bonds, due or callable								
in 10 years or more <u>3/</u>	4.80	4.78	4.76	4.72	4.74	4.76	4.82	4.29
<u>Price</u>								
Bonds, due or callable								
in 10 years or more <u>4/</u>	77.02	77.24	77.46	77.89	77.68	77.46	76.76	82.80

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 October 2, 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 | 5 per cent note of 11/15/70    |
| 4 per cent bond of 2/15/70 | 5-1/4 per cent note of 5/15/71 |
| 4 per cent bond of 8/15/70 | 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 |
| 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.