



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending October 22, 1966

	Oct. 17	Oct. 18	Oct. 19	Oct. 20	Oct. 21	Weekly Averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.424		5.424	5.471	4.034
6-month bills				5.651		5.651	5.750	4.214
<u>Market yield:</u>								
3-month bills	5.39	5.38	5.40	5.38	5.27	5.36	5.44	4.03
6-month bills	5.61	5.58	5.63	5.62	5.57	5.60	5.71	4.20
1-year bills	5.53	5.49	5.48	5.48	5.42	5.48	5.56	4.16
Other issues, due in 9-12 months <u>1/</u>	5.60	5.58	5.59	5.58	5.56	5.58	5.59	4.17
Issues, due in 3-5 years <u>2/</u>	5.38	5.36	5.37	5.40	5.33	5.37	5.42	4.34
Bonds, due or callable in 10 years or more <u>3/</u>	4.74	4.72	4.72	4.72	4.64	4.71	4.76	4.27
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	77.68	77.89	77.89	77.89	78.78	78.03	77.49	83.03

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 23, 1966

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 notes and bonds:

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
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.