FEDERAL RESERVE
statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending November 5, 1966

	Oct. 31	Nov. 1	Nov. 2	Nov. 3	Nov. 4	Weekly Averages This week	Last week	Year ago*
Yields (per cent per annum)								
Auction average:								
3-month bills				5.234		5.234	5.246	4.082
6-month bills				5.513		5.513	5.536	4.219
Market yield:								
3-month bills	5.22	5.23	5.33	5.33	5.36	5.29	5.22	4.07
6-month bills	5.51	5.52	5.58	5.58	5.65	5.57	5.53	4.22
1-year bills	5.48	5.50	5.54	5.54	5.58	5.53	5.44	4.22
Other issues, due in 9-12 months 1/	5.36	5.51	5.52	5.52	5.51	5.48	5.53	4.25
Issues, due in 3-5 years 2/	5.30	5.35	5.40	5.42	5.46	5.39	5.36	4.44
Bonds, due or callable in 10 years or more 3/	4.62	4.64	4.68	4.69	4.71	4.67	4.62	4.34
Price								
Bonds, due or callable in 10 years or more 4/	79.00	78.78	78.33	78.22	78.00	78.47	78.96	82.27

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 November 6, 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 notes and bonds:
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 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.

GOVERNMENT FINANCE SECTION, FEDERAL RESERVE BOARD November 7, 1966