



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending November 12, 1966

	Nov. 7	Nov. 8	Nov. 9	Nov. 10	Nov. 11	Weekly Averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.432		5.432	5.234	4.045
6-month bills				5.705		5.705	5.513	4.221
<u>Market yield:</u>								
3-month bills	5.37		5.42	5.45		5.41	5.29	4.06
6-month bills	5.68	C	5.65	5.70	C	5.68	5.57	4.23
1-year bills	5.59		5.56	5.59		5.58	5.53	4.24
Other issues, due in		L			L			
9-12 months <u>1/</u>	5.55		5.55	5.58		5.56	5.48	4.28
Issues, due in 3-5		O			O			
years <u>2/</u>	5.44		5.43	5.47		5.45	5.39	4.48
Bonds, due or callable		S			S			
in 10 years or more <u>3/</u>	4.70		4.72	4.76		4.73	4.67	4.35
		E			E			
<u>Price</u>		D			D			
Bonds, due or callable in								
10 years or more <u>4/</u>	78.11		77.89	77.46		77.82	78.47	82.09

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 13, 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	5-1/4 per cent note of 5/15/71
4 per cent bond of 3/15/70	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.