FEDERAL RESERVE



statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending November 26, 1966

						Weekly Averages		
	Nov. 21	Nov. 22	Nov. 23	Nov. 24	Nov. 25	This week	Last week	Year ago*
Yields (per cent per annum)								i
Auction average:				Í		į		
3-month bills					5.252	5.252	5.459	4.104
6-month bills					5.501	5.501	5.695	4.253
					1			
Market yield:				С				·
3-month bills	5.21	5.26	5.28		5.27	5.26	5.38	4.11
6-month bills	5.49	5.51	5:49	L	5.47	5,49	5.63	4.25
1-year bills	5.47	5.50	5.49		5.49	5.49	5.53	4.24
Other issues, due in	,			0				
9-12 months $1/$	5.30	5.34	5.34		5.35	5.33	5.51	4.31
Issuee, due in 3-5-3				S) .			
years <u>2</u> /	5.39	5.42	5.45		5.45	5.43	5.47	4.45
Bonds, due or callable				E				
in 10 years or more $3/$	4.75	4.76	4.77		4.78	4.76	4.77	4.34
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Price				,				
Bonds, due or callable in								
10 years or more 4/	77.57	77.46	77.35		77.24	77.40	77.39	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 Movember 27, 1965.
- 1/ Currently includes the 3-5/8 per cent bond of November 15, 1967 and the 4-7/8 per cent note of November 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
 5 per cent note of 11/15/70
 5-3/8 per cent note of 11/15/71
- 4/ Prices derived from average market yields on the basis of an assumed 3 per cent, 20-year bond.