



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending June 4, 1966

	May 30	May 31	June 1	June 2	June 3	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.641		4.641	4.638	3.870
6-month bills	C			4.826		4.826	4.835	3.924
<u>Market yield:</u>								
3-month bills	L							
6-month bills	O	4.63	4.63	4.56	4.54	4.59	4.63	3.85
1-year bills		4.79	4.78	4.72	4.71	4.75	4.83	3.92
Other issues, due in	S	4.91	4.89	4.86	4.86	4.88	4.88	3.94
9-12 months <u>1/</u>	E	5.00	5.00	5.01	4.97	5.00	4.95	4.02
Issues, due in 3-5								
years <u>2/</u>	D	5.05	5.03	5.00	5.02	5.02	5.02	4.10
Bonds, due or callable								
in 10 years or more <u>3/</u>		4.62	4.62	4.61	4.61	4.62	4.60	4.15
<u>Price</u>								
Bonds, due or callable								
in 10 years or more <u>4/</u>		79.00	79.00	79.11	79.11	79.06	79.27	84.48

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 June 5, 1965.

1/ Currently includes the 4-1/4 per cent note of May 15, 1967.

2/ Currently includes the following note and bonds:

4 per cent bond of 10/1/69	4 per cent bond of 8/15/70
4 per cent bond of 2/15/70	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.