



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending June 11, 1966

	Jun. 6	Jun. 7	Jun. 8	Jun. 9	Jun. 10	Weekly Averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.573		4.573	4.641	3.870
6-month bills				4.744		4.744	4.826	3.924
<u>Market yield:</u>								
3-month bills	4.54	4.57	4.59	4.58	4.57	4.57	4.59	3.85
6-month bills	4.73	4.75	4.74	4.71	4.70	4.73	4.75	3.92
1-year bills	4.87	4.87	4.85	4.82	4.81	4.84	4.88	3.94
Other issues, due in								
9-12 months <u>1/</u>	4.98	4.98	4.98	4.99	4.99	4.98	5.00	4.02
Issues, due in 3-5								
years <u>2/</u>	5.02	5.02	5.03	5.03	5.02	5.02	5.02	4.10
Bonds, due or callable								
in 10 years or more <u>3/</u>	4.62	4.63	4.64	4.64	4.64	4.63	4.62	4.15
<u>Price</u>								
Bonds, due or callable								
in 10 years or more <u>4/</u>	79.00	78.89	78.78	78.78	78.78	78.85	79.06	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 12, 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.