



# FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending June 3, 1967

	May 29	May 30	May 31	June 1	June 2	Weekly Averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				3.477		3.477	3.493	4.641
6-month bills				3.733		3.733	3.692	4.826
<u>Market yield:</u>								
3-month bills	3.46	C	3.46	3.40	3.39	3.43	3.50	4.59
6-month bills	3.74		3.74	3.73	3.74	3.74	3.74	4.75
1-year bills	3.88	L	3.86	3.81	3.82	3.84	3.88	4.88
Other issues, due in 9-12 months <u>1/</u>	4.14	O	4.12	4.11	4.12	4.12	4.13	5.00
Issues, due in 3-5 years <u>2/</u>	4.67	S	4.66	4.66	4.67	4.66	4.76	5.02
Bonds, due or callable in 10 years or more <u>3/</u>	4.76	E	4.73	4.72	4.73	4.74	4.83	4.62
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<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	77.46		77.79	77.89	77.79	77.73	76.44	79.06

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 4, 1966.

1/ Currently includes the 3-7/8 per cent bond of May 15, 1968, and the 4-3/4 per cent note of May 15, 1968.

2/ Currently includes the following notes and bonds:

4 per cent bond of 8/15/70	3-7/8 per cent bond of 11/15/71
5 per cent note of 11/15/70	5-3/8 per cent note of 11/15/71
5-1/4 per cent note of 5/15/71	4 per cent bond of 2/15/72
4 per cent bond of 8/15/71	4-3/4 per cent note of 2/15/72
	4-3/4 per cent note of 5/15/72

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.