



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending June 10, 1967

	June 5	June 6	June 7	June 8	June 9	Weekly Averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				3.386		3.386	3.477	4.573
6-month bills				3.758		3.758	3.733	4.744
<u>Market yield:</u>								
3-month bills	3.37	3.39	3.41	3.43	3.45	3.41	3.43	4.57
6-month bills	3.76	3.76	3.76	3.78	3.80	3.77	3.74	4.73
1-year bills	3.85	3.86	3.88	3.94	3.97	3.90	3.84	4.84
Other issues, due in 9-12 months <u>1/</u>	4.15	4.15	4.16	4.17	4.21	4.17	4.12	4.98
Issues, due in 3-5 years <u>2/</u>	4.71	4.71	4.72	4.75	4.79	<u>4.74</u>	<u>4.66</u>	5.02
Bonds, due or callable in 10 years or more <u>3/</u>	4.76	4.75	4.75	4.77	4.78	4.76	4.74	4.63
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	77.46	77.57	77.57	77.35	77.24	77.44	77.73	78.85

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 11, 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.