



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending June 3, 1972

	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>								
Auction average:								
3-month bills	C			4.106		4.106	3.825	4.344
6-month bills	L			3.762		3.762	4.233	4.508
<u>Market yield:</u>								
3-month bills	O	3.76	3.81	3.83	3.86	3.82	3.78	4.28
6-month bills	S	4.14	4.17	4.22	4.27	4.20	4.19	4.52
1-year bills		4.42	4.42	4.57	4.61	4.51	4.47	4.78
Other issues, due in 9-12 months <u>1/</u>	E	4.56	4.60	4.68	4.78	4.66	4.57	4.99
Issues, due in 3-5 years <u>2/</u>	D	5.59	5.61	5.66	5.68	5.64	5.62	5.92
Bonds, due or callable in 10 years or more <u>3/</u>		5.55	5.55	5.56	5.58	5.56	5.57	5.79
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>		69.43	69.43	69.34	69.15	69.34	69.28c	67.23

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, 1971. c--corrected

1/ Includes the 7-3/4 per cent note of May 15, 1973, and the 4-3/4 per cent note of May 15, 1973.

2/ Currently includes the following notes:

5-7/8 per cent of 8/15/75	6-1/2 per cent of 5/15/76
7 per cent of 11/15/75	7-1/2 per cent of 8/15/76
6-1/4 per cent of 2/15/76	6-1/4 per cent of 11/15/76
5-3/4 per cent of 5/15/76	8 per cent of 2/15/77

3/ Currently includes the following bonds due or callable in 10 years or more:

3-1/4 per cent of 1985	4 per cent of 1988-93
6-1/8 per cent of 1986	4-1/8 per cent of 1989-94
3-1/2 per cent of 1990	3 per cent of 1995
4-1/4 per cent of 1987-92	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.