



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending June 10, 1972

	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>								
Auction average:								
3-month bills				3.861		3.861	3.762c	4.510
6-month bills				4.243		4.243	4.106c	4.720
Market yield:								
3-month bills	3.83	3.85	3.88	3.86	3.86	3.86	3.82	4.58
6-month bills	4.23	4.26	4.26	4.24	4.24	4.25	4.20	4.79
1-year bills	4.62	4.64	4.61	4.61	4.61	4.62	4.51	5.13
Other issues, due in								
9-12 months <u>1/</u>	4.81	4.80	4.81	4.80	4.80	4.80	4.66	5.37
Issues, due in 3-5								
years <u>2/</u>	5.70	5.73	5.71	5.72	5.71	5.71	5.64	6.22
Bonds, due or callable								
in 10 years or more <u>3/</u>	5.58	5.60	5.60	5.60	5.59	5.59	5.56	5.89
<u>Prices</u>								
Bonds, due or callable								
in 10 years or more <u>4/</u>	69.15	68.96	68.96	68.96	69.05	69.02	69.34	66.27

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, 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.