



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending November 4, 1967

	Oct. 30	Oct. 31	Nov. 1	Nov. 2	Nov. 3	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.542		4.542	4.597	5.234
6-month bills				5.044		5.044	5.125	5.513
<u>Market yield:</u>								
3-month bills	4.53	4.54	4.58	5.57	4.61	4.57	4.56	5.29
6-month bills	5.04	5.05	5.07	5.07	5.10	5.07	5.07	5.57
1-year bills	5.24	5.27	5.33	5.33	5.36	5.31	5.24	5.53
Other issues, due in 9-12 months <u>1/</u>	5.36	5.38	5.38	5.42	5.47	5.40	5.37	5.48
Issues, due in 3-5 years <u>2/</u>	5.60	5.65	5.69	5.70	5.74	5.68	5.57	5.39
Bonds, due or callable in 10 years or more <u>3/</u>	5.28	5.33	5.36	5.37	5.41	5.35	5.29	4.67
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	72.05	71.55	71.25	71.16	70.77	71.36	71.97	78.47

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 November 5, 1966.

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

2/ Currently includes the following notes and bonds:

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

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.