



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES) Calendar week ending November 11, 1967

	Nov. 6	Nov. 7	Nov. 8	Nov. 9	Nov. 10	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				4.672		4.672	4.542	5.432
6-month bills		C		5.180		5.180	5.044	5.705
<u>Market yield:</u>								
3-month bills	4.64	L	4.66	4.63	4.61	4.64	4.57	5.41
6-month bills	5.13	O	5.15	5.14	5.09	5.13	5.07	5.68
1-year bills	5.38		5.30	5.29	5.28	5.31	5.31	5.58
Other issues, due in 9-12 months <u>1/</u>	5.52	S	5.52	5.54	5.55	5.53	5.40	5.56
Issues, due in 3-5 years <u>2/</u>	5.79	E	5.77	5.79	5.84	5.80	5.68	5.45
Bonds, due or callable in 10 years or more <u>3/</u>	5.42	D	5.40	5.44	5.50	5.44	5.35	4.73
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	70.67		70.87	70.48	69.90	70.48	71.36	77.82

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 12, 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.