



FEDERAL RESERVE

statistical release

H. 15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending November 2, 1968

	Oct. 28	Oct. 29	Oct. 30	Oct. 31	Nov. 1	Weekly averages		
						This week	Last week	Year ago*
Yields (per cent per annum)								
<u>Auction average:</u>								
3-month bills				5.471		5.471	5.396	4.542
6-month bills				5.473		5.473	5.457	5.044
<u>Market yield:</u>								
3-month bills	5.46	5.50	5.50	5.48	5.46	5.48	5.40	4.57
6-month bills	5.47	5.51	5.51	5.51	5.51	5.50	5.43	5.07
1-year bills	5.46	5.47	5.48	5.41	5.41	5.45	5.37	5.31
Other issues, due in 9-12 months <u>1/</u>	5.52	5.52	5.54	5.51	5.52	5.52	5.47	5.40
Issues, due in 3-5 years <u>2/</u>	5.42	5.45	5.44	5.40	5.39	5.42	5.43	5.68
Bonds, due or callable in 10 years or more <u>3/</u>	5.25	5.27	5.28	5.26	5.26	5.26	5.24	5.35
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	72.34	72.14	72.05	72.24	72.24	72.20	72.46	71.36

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 4, 1967.

1/ Currently includes the 6 per cent note of August 15, 1969, and the 4 per cent bond of October 1969. ~~beginning October 2, 1969.~~

2/ Currently includes the following notes and bonds:
 3-7/8 per cent bond of 11/15/71 4-3/4 per cent note of 5/15/72
 5-3/8 per cent note of 11/15/71 4 per cent bond of 8/15/72
 4 per cent bond of 2/15/72 4 per cent bond of 8/15/73
 4-3/4 per cent bond of 2/15/72

3/ Currently includes the following bonds due or callable in 10 years or more:
 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
 4-1/4 per cent of 1987-92

4/ Prices derived from average market yields on the basis of an assumed 3 per cent, 20-year bond.