



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending November 9, 1968

	Nov. 4	Nov. 5	Nov. 6	Nov. 7	Nov. 8	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.554		5.554	5.471	4.672
6-month bills				5.616		5.616	5.473	5.180
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<u>Market yield:</u>								
3-month bills	5.52	L	5.51	5.45	5.46	5.48	5.48	4.64
6-month bills	5.61		5.58	5.57	5.60	5.59	5.50	5.13
1-year bills	5.48	O	5.44	5.44	5.49	5.46	5.45	5.31
Other issues, due in 9-12 months <u>1/</u>	5.58	S	5.57	5.60	5.62	5.59	5.52	5.53
Issues, due in 3-5 years <u>2/</u>	5.42	E	5.41	5.43	5.48	5.44	5.42	5.80
Bonds, due or callable in 10 years or more <u>3/</u>	5.28	D	5.27	5.28	5.31	5.28	5.26	5.44
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	72.05		72.14	72.05	71.75	72.00	72.20	70.48

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 11, 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.