



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending November 16, 1968

	Nov. 11	Nov. 12	Nov. 13	Nov. 14	Nov. 15	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				5.483		5.483	5.554	4.648
6-month bills				5.602		5.602	5.616	5.155
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<u>Market yield:</u>								
3-month bills	L	5.46	5.41	5.40	5.42	5.42	5.48	4.63
6-month bills		5.62	5.58	5.60	5.64	5.61	5.59	5.12
1-year bills	O	5.49	5.46	5.48	5.52	5.49	5.46	5.27
Other issues, due in 9-12 months <u>1/</u>	S	5.64	5.62	5.60	5.64	5.62	5.59	5.56
Issues, due in 3-5 years <u>2/</u>	E	5.50	5.46	5.45	5.47	5.47	5.44	5.76
Bonds, due or callable in 10 years or more <u>3/</u>	D	5.34	5.32	5.32	5.34	5.33	5.28	5.49
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>		71.45	71.65	71.65	71.45	71.55	72.00	69.98

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 18, 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.