



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending November 23, 1968

	Nov. 18	Nov. 19	Nov. 20	Nov. 21	Nov. 22	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	5.483	4.989
6-month bills				5.679		5.679	5.602	5.517
<u>Market yield:</u>								
3-month bills	5.44	5.43	5.42	5.42	5.42	5.43	5.42	4.85
6-month bills	5.66	5.64	5.59	5.60	5.58	5.61	5.61	5.43
1-year bills	5.55	5.55	5.52	5.53	5.54	5.54	5.49	5.47
Other issues, due in 9-12 months <u>1/</u>	5.54	5.55	5.53	5.53	5.49	5.53	5.62	5.61
Issues, due in 3-5 years <u>2/</u>	5.48	5.51	5.48	5.47	5.48	5.48	5.47	5.71
Bonds, due or callable in 10 years or more <u>3/</u>	5.36	5.40	5.40	5.40	5.42	5.40	5.33	5.45
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	71.25	70.87	70.87	70.87	70.67	70.90	71.55	70.36

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 25, 1967.

1/ Currently includes the 4 per cent bond of October 1, 1969.

2/ Currently includes the following notes and bonds:

4 per cent bond of 2/15/72	4 per cent bond of 8/15/72
4-3/4 per cent bond of 2/15/72	4 per cent bond of 8/15/73
4-3/4 per cent note of 5/15/72	4-1/8 per cent bond of 11/15/73

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.