



# FEDERAL RESERVE

statistical release

H.15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending November 30, 1968

	Nov. 25	Nov. 26	Nov. 27	Nov. 28	Nov. 29	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills					5.448	5.448	5.483	4.957
6-month bills					5.573	5.573	5.679	5.536
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<u>Market yield:</u>								
3-month bills	5.42	5.44	5.49	L	5.52	5.47	5.43	4.92
6-month bills	5.56	5.55	5.59		5.62	5.58	5.61	5.49
1-year bills	5.55	5.55	5.56	O	5.57	5.56	5.54	5.57
Other issues, due in 9-12 months <u>1/</u>	5.50	5.51	5.52	S	5.53	5.52	5.53	5.60
Issues, due in 3-5 years <u>2/</u>	5.48	5.49	5.51	E	5.54	5.51	5.48	5.67
Bonds, due or callable in 10 years or more <u>3/</u>	5.43	5.43	5.44	D	5.46	5.44	5.40	5.39
<u>Price</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	70.58	70.58	70.48		70.28	70.48	70.90	70.95

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 December 2, 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.