



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending November 1, 1969

	Oct. 27	Oct. 28	Oct. 29-	Oct. 30	Oct. 31	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				7.030		7.030	6.975	5.471
6-month bills				7.263		7.263	7.265	5.473
<u>Market yield:</u>								
3-month bills	6.99	7.00	7.01	7.02	6.99	7.00	6.94	5.48
6-month bills	7.23	7.23	7.26	7.28	7.30	7.26	7.24	5.50
1-year bills	7.10	7.11	7.11	7.12	7.15	7.12	7.04	5.45
Other issues, due in 9-12 months <u>1/</u>	7.49	7.52	7.55	7.59	7.61	7.55	7.42	5.52
Issues, due in 3-5 years, <u>2/</u>	7.27	7.35	7.38	7.38	7.39	7.35	7.12	5.42
Bonds, due or callable in 10 years or more <u>3/</u>	6.24	6.36	6.37	6.33	6.31	6.32	6.07	5.26
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	63.27	62.28	62.19	62.52	62.69	62.59	64.73	72.20

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 2, 1968.

1/ Currently includes the 4 per cent bond of August 15, 1970, and the 6-3/8 per cent note of August 15, 1970.

2/ Currently includes the following notes and bonds:
 7-3/4 per cent note of 5/15/73 4-1/8 per cent bond of 2/15/74
 4 per cent bond of 8/15/73 4-1/4 per cent bond of 5/15/74
 4-1/8 per cent bond of 11/15/73 5-5/8 per cent note of 8/15/74

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.