



# FEDERAL RESERVE

## statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending November 8, 1969

	Nov. 3	Nov. 4	Nov. 5	Nov. 6	Nov. 7	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
<u>Auction average:</u>								
3-month bills				6.998		6.998	7.030	5.554
6-month bills				7.281		7.281	7.263	5.616
<u>Market yield:</u>								
3-month bills	6.97		7.07	7.12	7.13	7.07	7.00	5.48
6-month bills	7.30		7.38	7.41	7.42	7.38	7.26	5.59
1-year bills	7.00		7.05	7.07	7.10	7.06	7.12	5.46
Other issues, due in 9-12 months <u>1/</u>	7.59		7.67	7.77	7.78	7.70	7.55	5.59
Issues, due in 3-5 years, <u>2/</u>	7.36		7.45	7.51	7.47	7.45	7.35	5.44
Bonds, due or callable in 10 years or more <u>3/</u>	6.25		6.35	6.38	6.37	6.34	6.32	5
<u>Prices</u>								
Bonds, due or callable in 10 years or more <u>4/</u>	63.19		62.36	62.11	62.19	62.46	62.59	72.00

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 9, 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.