



FEDERAL RESERVE

statistical release

H.15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES

Calendar week ending November 29, 1969

| | Nov. 24 | Nov. 25 | Nov. 26 | Nov. 27 | Nov. 28 | Weekly averages | | |
|---|------------|------------|------------|------------|------------|-----------------|--------------|--------------|
| | | | | | | This week | Last week | Year ago* |
| <u>Yields (per cent per annum)</u> | | | | | | | | |
| <u>Auction average:</u> | | | | | | | | |
| 3-month bills | | | | C | 7.476 | 7.476 | 7.141 | 5.448 |
| 6-month bills | | | | L | 8.027 | 8.027 | 7.518 | 5.573 |
| <u>Market yield:</u> | | | | | | | | |
| 3-month bills | 7.42 | 7.49 | 7.55 | O | 7.51 | 7.49 | 7.24 | 5.47 |
| 6-month bills | 7.97 | 7.92 | 7.90 | | 7.81 | 7.90 | 7.74 | 5.58 |
| 1-year bills | 7.86 | 7.73 | 7.78 | S | 7.70 | 7.77 | 7.50 | 5.56 |
| Other issues, due in 9-12 months <u>1/</u> | 8.07 | 8.06 | 8.11 | E | 8.12 | 8.09 | 8.05 | 5.52 |
| Issues, due in 3-5 years, <u>2/</u> | 7.64 | 7.59 | 7.61 | D | 7.56 | 7.60 | 7.68 | 5.51 |
| Bonds, due or callable in 10 years or more <u>3/</u> | 6.59 | 6.60 | 6.62 | | 6.61 | 6.61 | 6.61 | 5.44 |
| <u>Prices</u> | | | | | | | | |
| Bonds, due or callable in 10 years or more <u>4/</u> | 60.42 | 60.34 | 60.18 | | 60.26 | 60.30 | 60.30 | 70.48 |

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 30, 1968.

1/ Currently includes the 5 per cent note of November 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 |
| | 3-7/8 per cent bond of 11/15/74 |
| | 5-3/8 per cent note of 11/15/74 |

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.