## FEDERAL 'RESERVE

## statistical release <br> U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending October 30, 1971

|  | $\begin{gathered} \text { Oct. } \\ 25 \end{gathered}$ | $\begin{gathered} \text { Oct: } \\ 26 \end{gathered}$ | $\begin{gathered} \text { Oct. } \\ 27 \end{gathered}$ | $\begin{array}{r} \text { Oct. } \\ 28 \end{array}$ | $\begin{array}{r} \text { Oct. } \\ 29 \end{array}$ | Weekly averages |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  |  |  |  |  | This week | Last week | $\begin{aligned} & \text { Year } \\ & \text { ago* } \end{aligned}$ |
| Yields (per cent per annum) |  |  |  |  |  |  |  |  |
| Auction average: |  |  |  |  |  |  |  |  |
| 3-month bills | C |  |  | 4.443 |  | 4.443 | 4.494 | 5.831 |
| 6-month bills |  |  |  | 4.530 |  | 4.530 | 4.635 | 6.116 |
| Market yield: |  |  |  |  |  |  |  |  |
| 3-month bills | 0 | 4.38 | 4.37 | 4.36 | 4.31 | 4.36 | 4.47 | 5.84 |
| 6 -month bills |  | 4.50 | 4.46 | 4.47 | 4.44 | 4.47 | 4.56 | 6.08 |
| 1-year bills | S | 4.50 | 4.49 | 4.50 | 4.48 | 4.49 | 4.67 | 6.16 |
| Other issues, due in 9-12 months 1/ | E | 4.50 | 4.50 | 4.56 | 4.49 | 4.51 | 4.70 | 6.20 |
| Issues, due in 3-5 years 2/ | D | 5.57 | 5.57 | 5.54 | 5.45 | 5.53 | 5.62 | 7.03 |
| Bonds, due or callable in 10 years or more 3/ |  | 5.44 | 5.44 | 5.43 | 5.40 | 5.43 | 5.47 | 6.65 |
| Prices |  |  |  |  |  |  |  |  |
| Bonds, due or callable <br> in 10 years or more 4/ |  | 70.48 | 70.48 | 70.58 | 70.87 | 70.60 | 70.15 | 59.97 |

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 Oct. 31, 1970.

1/ Currently includes the 4 per cent bond of Aug. 15, 1972, and the 5 per cent note of Aug. 15, 1972, and the 2-1/2 per cent bond of Sept. 15, 1967-72.

2/ Currently includes the following notes and bonds:
3-7/8 per cent bond of $11 / 15 / 74 \quad 5-7 / 8$ per cent note of $8 / 15 / 75$
5-3/4 per cent note of 11/15/74 7 per cent note of 11/15/75
$5-3 / 4$ per cent note of $2 / 15 / 75 \quad 6-1 / 4$ per cent note of 2/15/76
6 per cent note of $5 / 15 / 75 \quad 6-1 / 2$ per cent note of $5 / 15 / 76$
7-1/2 per cent note of $8 / 15 / 76$
3/ Currently includes the following bonds due or callable in 10 years or more:
3-1/4 per cent of 19854 per cent of 1988-93
3-1/2 per cent of $1990 \quad 4-1 / 8$ per cent of 1989-94
$4-1 / 2$ per cent of 1987-92 3 per cent of 1995
$3-1 / 2$ per cent of 1998
4/ Prices derived from average market yields on the basis of an assumed 3 per cent, 20-year bond.

