

FEDERAL RESERVE

statistical release

U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending October 30, 1971

		0.4	0.4	0-4	0.4	Weekly averages		
	0ct. 25	0ct. 26	Oct. 27	Oct. 28	Oct. 29	This week	Last week	Year ago*
Yields (per cent per annum)								
Auction average: 3-month bills	С			4.443	i	4.443	4.494	5.831
6-month bills	L			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 l-year bills	S	4.50 4.50	4.46 4.49	4.47 4.50	4.44 4.48	4.47 4.49	4.56 4.67	6.08 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 <u>2</u> / Bonds, due or callable	D	5.57	5 . 57	5.54	5.45	5.53	5.62	7.03
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 in 10 years or more 4/		70.48	70.48	70 .5 8	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

 5-3/4 per cent note of 11/15/74

 5-3/4 per cent note of 2/15/75

 6 per cent note of 5/15/75

 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 1985
 4 per cent of 1988-93

 3-1/2 per cent of 1990
 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.