



FEDERAL RESERVE

statistical release

H. 15

U. S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending November 6, 1971

	Nov. 1	Nov. 2	Nov. 3	Nov. 4	Nov. 5	Weekly averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction average:								
3-month bills		C		4.233		4.233	4.443	5.653
6-month bills				4.346		4.346	4.530	5.772
		L						
Market yield:								
3-month bills	4.26	O	4.16	4.14	4.15	4.18	4.36	5.56
6-month bills	4.40		4.30	4.30	4.34	4.34	4.47	5.80
1-year bills	4.43	S	4.37	4.38	4.45	4.41	4.49	5.86
Other issues, due in								
9-12 months <u>1/</u>	4.34	E	4.42	4.36	4.36	4.37	4.51	6.03
Issues, due in 3-5								
years <u>2/</u>	5.41	D	5.38	5.42	5.41	5.41	5.53	6.84
Bonds, due or callable								
in 10 years or more <u>3/</u>	5.36		5.31	5.32	5.31	5.33	5.43	6.49
<u>Prices</u>								
Bonds, due or callable								
in 10 years or more <u>4/</u>	71.25		71.75	71.65	71.75	71.60	70.60	61.20

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 Nov. 7, 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	5-7/8 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	6-1/4 per cent note of 2/15/76
5-7/8 per cent note of 2/15/75	6-1/2 per cent note of 5/15/76
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.