

## FEDERAL RESERVE

## statistical release

H. 15

## U. S. GOVERNMENT SECURITY YIELDS AND PRICES Calendar week ending November 10, 1973

|  | $\begin{gathered} \text { Nov. } \\ 5 \\ \hline \end{gathered}$ | $\begin{gathered} \text { Nov. } \\ 6 \end{gathered}$ | $\begin{gathered} \text { Nov. } \\ 7 \\ \hline \end{gathered}$ | $\begin{gathered} \text { Nov. } \\ 8 \\ \hline \end{gathered}$ | $\begin{gathered} \text { Nov. } \\ 9 \\ \hline \end{gathered}$ | Weekly Average |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  |  |  |  |  | This week | Last week | Year ago* |
| Yields (per cent per annum) |  |  |  |  |  |  |  |  |
| Auction Average: |  |  |  |  |  |  |  |  |
| 3-month bills |  | C |  | 8.098 |  | 8.098 | 7.196 | 4.668 |
| 6 -month bills |  | L |  | 7.987 |  | 7.987 | 7.263 | 4.957 |
| Market Yields: S |  |  |  |  |  |  |  |  |
| 3-month bills | 8.00 | E | 8.20 | 8.12 | 8.14 | 8.12 | 7.38 | 4.71 |
| 6 -month bills | 8.02 | D | 8.00 | 8.02 | 8.19 | 8.06 | 7.43 | 5.04 |
| 1-year bills | 7.42 |  | 7.47 | 7.35 | 7.42 | 7.42 | 6.99 | 5.18 |
|  |  |  |  |  |  |  |  |  |
| Issues, due in 3-5 |  |  |  |  |  |  |  | 6.05 |
| Bonds, due or callable in 10 years or more 3/ | 6.33 | C | 6.34 | 6.33 | 6.33 | 6.33 | 6.27 | 5.51 |
| Prices $\quad 0$ |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| in 10 years or more 4/ | 62.52 | E | 62.44 | 62.52 | 62.52 | 62.50 | 63.02 | 69.79 |
|  |  | D |  |  |  |  |  |  |

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 11, 1972.

1/ Currently includes the 5-5/8 per cent note of August 15, 1974, and the 6 per cent note of September 30, 1974.
2/ Currently includes the following notes:

| $6-1 / 4$ per cent of $11 / 15 / 76$ | $7-3 / 4$ per cent of $8 / 15 / 77$ |
| :--- | :--- |
| 8 | per cent of $2 / 15 / 77$ |

3/ Currently includes the following bonds due or callable in 10 years or more:
$6-3 / 8$ per cent of $1984 \quad 6-3 / 4$ per cent of 1993
$3-1 / 4$ per cent of $1985 \quad 7-1 / 2$ per cent of 1988-93
6-1/8 per cent of 1986 4-1/8 per cent of 1989-94
3-1/2 per cent of 1990 3 per cent of 1995
4-1/4 per cent of 1987-92 7 per cent of 1993-98
4 per cent of 1988-93 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.

GOVERNMENT FINANCE SECTION, FEDERAL RESERVE BOARD
November 12, 1973

