



FEDERAL RESERVE

statistical release

Securities - U.S. G.O.

G.11

APR 10 1962

U. S. GOVERNMENT SECURITY YIELDS AND PRICES (Yields in per cent per annum)

Period	U. S. Government security yields								Price long-term bonds 4/
	Auction average		Market yield			Other issues		Long-term bonds 3/	
	3-month bills	6-month bills	3-month bills	6-month bills	9-12 month bills	due in 9-12 months 1/	Issues, due in 3 to 5 years 2/		
1962 - March 1	2.664	2.847	2.68	2.86	3.07	3.06	3.55	4.07	85.46
2			2.69	2.86	3.07	3.04	3.57	4.07	85.46
3	Closed								
5			2.70	2.87	3.08	3.06	3.61	4.08	85.33
6			2.72	2.87	3.07	3.06	3.60	4.08	85.33
7			2.75	2.88	3.04	3.03	3.60	4.06	85.58
8	2.721	2.883	2.75	2.88	3.03	3.02	3.60	4.05	85.70
9			2.76	2.92	3.05	3.02	3.61	4.04	85.82
10	Closed								
12			2.75	2.92	3.05	3.03	3.62	4.03	85.95
13			2.75	2.92	3.04	3.02	3.61	4.01	86.20
14			2.75	2.93	3.02	3.00	3.61	4.02	86.07
15	2.604	2.972	2.73	2.90	3.01	3.01	3.61	4.03	85.95
16			2.72	2.88	2.99	3.03	3.60	4.02	86.07
17	Closed								
19			2.70	2.84	2.97	3.00	3.57	4.00	86.32
20			2.70	2.84	2.96	2.98	3.52	3.99	86.45
21			2.71	2.86	2.94	2.98	3.46	3.97	86.70
22	2.689	2.854	2.69	2.84	2.88	2.91	3.43	3.94	87.08
23			2.70	2.84	2.88	2.91	3.46	3.95	86.95
24	Closed								
26			2.71	2.84	2.89	2.91	3.49	3.97	86.70
27			2.72	2.85	2.89	2.92	3.51	3.97	86.70
28			2.73	2.86	2.89	2.93	3.50	3.96	86.82
29	2.719	2.857	2.75	2.88	2.90	2.93	3.50	3.96	86.82
30			2.75	2.88	2.91	2.95	3.49	3.95	86.95
31	Closed								

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U. S. GOVERNMENT SECURITY YIELDS AND PRICES
(Yields in per cent per annum)

Period	U. S. Government security yields								Price, long- term bonds ^{4/}
	Auction average		Market yield				Issues, due in 3 to 5 years ^{2/}	Long- term bonds ^{3/}	
	3-month bills	6-month bills	3-month bills	6-month bills	9-12 month bills	Other issues due in 9-12 months ^{1/}			
<u>Weekly average:</u>									
1962 - Mar. 3	2.664	2.847	2.69	2.87	3.10	3.09	3.62	4.08	85.29
10	2.721	2.883	2.74	2.88	3.05	3.04	3.60	4.06	85.55
17	2.804	2.972	2.74	2.91	3.02	3.02	3.61	4.02	86.05
24	2.689	2.854	2.70	2.84	2.93	2.96	3.49	3.97	86.70
31	2.719	2.857	2.73	2.86	2.90	2.93	3.50	3.96	86.80
<u>Monthly average:</u>									
1962 - March	2.719	2.883	2.72	2.87	2.98	2.99	3.55	4.01	86.21
1961 - March	2.420	2.591	2.39	2.54	2.76	2.86	3.43	3.78	89.07

Note: Yields are averages of those computed by the Federal Reserve Bank of New York on the basis of closing bid prices.

^{1/} Currently includes the following: 3-1/2 per cent certificate of February 15, 1963, 2-5/8 per cent note of February 15, 1963, and the 3-1/4 per cent note of February 15, 1963.

^{2/} Currently includes the following note and bonds:

4-5/8 per cent note of 5/15/65

3-3/4 per cent bond of 5/15/66

3 per cent bond of 8/15/66

3-3/8 per cent bond of 11/15/66

^{3/} Currently includes the following bonds due or callable in ten years or more:

3-7/8 per cent of 1974

4-1/4 per cent of 1975-85

3-1/4 per cent of 1978-83

4 per cent of 1980

3-1/2 per cent of 1980

3-1/4 per cent of 1985

3-1/2 per cent of 1990

3 per cent of 1995

3-1/2 per cent of 1998

^{4/} Prices derived from average market yields on basis of an assumed 3 per cent, 20-year bond.

GOVERNMENT FINANCE SECTION

April 6, 1962