## EDERAL RESERVE

statistical release



G.14

ecurities - U.S. Hields BAS. GOVERNMENT SECURITY YIELDS AND PRICES

(Yields in per cent per annum)

						U. S. G	overnment Secur	ity Yields		Price,	
	Period		Auction A	Average	Marl	ket Yield*		Other issues	Issues, due	Long-	long-
	reriou		3-month	6-month	3-month	6-month	1-year	due in 9-12	in 3 to 5	term	term
			bills	bills	bills	bills	bills	months 1/	years 2/	bonds 3/	bonds 4/
	1968 - January	y 1	Closed								
		2			4.96	5.45	5.59	5,72	5.70	5.31	71.75
		3			5.04	5.47	5.56	5.69	5.69	5.29	71.95
		4	5.103	5.593	4.99	5.38	5.45	5.57	5.55	5.18	73.05
	*	5	1 3.203	3.373	4.96	5.26	5.38	5.52	5.50	~5.14	73.45
		6	Closed		4.70	3.20	3.50	3.32	3.50	3.14	. /3.43
		•	010500		-	1		<b>.</b>	1		
		- 8	1		5.02	5.35	5.40	5.52	5.53	5.14	73.45
		. 9	1		5.03	5.33	5.34	5.52	5.54	5.15	73.35
		10			5.08	5.32	5.23	5.42	5.46	5.11	73.76
		11	5.080	5.376	5.07	5.25	5.20	5.36	5.44	5.10	
		12	3.000	3.370	5.08	5.25	5.23	5.36	5.43	5.08	73.86
		13	Closed		3.00	3,23	3.23	3.30	3.43	3.00	74.07
		13	Crosed	1		i	1				
		15						F 00			
		16	1		5.02	5.20	5.18	5.32	5.48	5.14	73.45
		17		1	5.00	5.21	5.21	5.30	5.52	5.17	73.15
	4,000				4.99	5.22	5.19	5.27	5.47	5.14	73.45
		18	5.072	5.238	5.01	5.27	5.20	5.34	5.55	5.22	72.65
,	•	19			5.07	5.35	5.31	5.37	5.59	5.24	72.44
		20	Closed		1.						
			1		1		1		1		
	•	22	1	1	5.03	5.27	5.30	5.38	5.61	5.25	72.34
		23	1 .	i	5.01	5.24	5.28	5.34	5.54	5.21	72.75
		24	1	1	5.01	5.21	5.30	5.32	5.56	5.20	72.85
	-	25	5.068	5.335	4.91	5.10	5.20	5.30	5.51	5.17	73.15
		26		1	4.88	4.98	5.20	5.30	5.52	5.17	73.15
		27	Closed		1	1	i			į	
	•		1	1	1		1		i.	1	
		29	1		4.82	4.98	5.20	5.22	5.51	5.16	73.25
		30	1	į.	4.84	4.98	5.20	5.26	5.52	5.15	73.35
		31			4.88	5.01	5.20	5.26	5.52	5.15	73.35
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Federal Reserve Bank of St. Louis

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

U. S. Government security yields									
Auction	Average	Market yield*			Other issues	Issues, due	Long-	long-	
3-month bills	6-month bills	3-month bills	6-month bills	l-year bills	due in 9-12 months 1/	in 3 to 5 years 2/	term bonds 3/	term bonds 4/	
5.103	5.593	4.99	5.39	5.50	5.62	5.61	5.23	72.55	
5.080	5.376	5.06	5.30	5.28	5.44	5.48	5.12	73.70	
5.072	5.238	5.02	5.25	5,22	5.32	5.52	5.18	73.03	
5,068	5.335	4.97	5.16	5.26	5.33	5.55	5.20	72.85	
5.081	5.386	4.99	5.23	5.29	5.39	5.53	5.18	73.09	
4.759	4.787	4.72	4.74	4.61	4.71	4.71	4.40	81.54	
	3-month bills 5.103 5.080 5.072 5.068	bills         bills           5.103         5.593           5.080         5.376           5.072         5.238           5.068         5.335           5.081         5.386	3-month bills bills bills  5.103 5.593 4.99 5.080 5.376 5.06 5.072 5.238 5.02 5.068 5.335 4.97  5.081 5.386 4.99	Auction Average         Market yields           3-month bills         6-month bills         3-month bills         6-month bills           5.103         5.593         4.99         5.39           5.080         5.376         5.06         5.30           5.072         5.238         5.02         5.25           5.068         5.335         4.97         5.16           5.081         5.386         4.99         5.23	Auction Average         Market yield*           3-month bills         6-month bills         3-month bills         6-month bills         1-year bills           5.103         5.593         4.99         5.39         5.50           5.080         5.376         5.06         5.30         5.28           5.072         5.238         5.02         5.25         5.22           5.068         5.335         4.97         5.16         5.26           5.081         5.386         4.99         5.23         5.29	Auction Average         Market yield*         Other issues due in 9-12 month bills           3-month bills         6-month bills         1-year bills         due in 9-12 months 1/           5.103         5.593         4.99         5.39         5.50         5.62           5.080         5.376         5.06         5.30         5.28         5.44           5.072         5.238         5.02         5.25         5.22         5.32           5.068         5.335         4.97         5.16         5.26         5.33           5.081         5.386         4.99         5.23         5.29         5.39	Auction Average         Market yield*         Other issues due in 9-12 months 1/ years 2/         Issues, due in 9-12 months 1/ years 2/           5.103         5.593         4.99         5.39         5.50         5.62         5.61           5.080         5.376         5.06         5.30         5.28         5.44         5.48           5.072         5.238         5.02         5.25         5.22         5.32         5.52           5.068         5.335         4.97         5.16         5.26         5.33         5.55           5.081         5.386         4.99         5.23         5.29         5.39         5.53	Auction Average         Market yield*         Other issues due in 9-12 month bills         Issues, due in 3 to 5 years 2/ bonds 3/           5.103         5.593         4.99         5.39         5.50         5.62         5.61         5.23           5.072         5.238         5.02         5.25         5.22         5.32         5.52         5.18           5.081         5.386         4.99         5.23         5.29         5.39         5.53         5.18           5.081         5.386         4.99         5.23         5.29         5.39         5.53         5.18	

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.

- 1/ Currently includes the 3-7/8 per cent bond of Nov. 15, 1968 and the 5-1/4 per cent note of Nov. 15, 1968.
- 2/ Currently includes the following notes and bonds:
- 5-3/8 per cent note of 2/15/71 5-1/4 per cent note of 5/15/71
  - 4 per cent bond of 8/15/71
    3-7/8 per cent bond of 11/15/71
    - 3-7/8 per cent bond of 11/15/71

- 5-3/8 per cent note of 11/15/71
- 4 per cent bond of 2/15/72 4-3/4 per cent note of 2/15/72
- 4-3/4 per cent note of 5/15/72 4 per cent bond of 8/15/72
- 3/ Currently includes the following bonds due or callable in 10 years or more:
- 3-1/4 per cent of 1978-83 4-1/4 per cent of 1987-92
  4 per cent of 1980 4 per cent of 1988-93
  - 3-1/2 per cent of 1980 4-1/8 per cent of 1989-94
  - 3-1/2 per cent of 1985 4-1/6 per cent of 1985 3 per cent of 1995
- 3-1/2 per cent of 1990 3-1/2 per cent of 1998
- $\underline{4}$ / Prices derived from average market yields on the basis of an assumed 3 per cent, 20-year bond.

GOVERNMENT FINANCE SECTION, FEDERAL RESERVE BOARD
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February 6, 1968