



FEDERAL RESERVE

statistical release

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

Quarterly
U.S. Treasury

Period	U. S. Government Security Yields								
	Auction Average		Market yield*			Other issues due in 9-12 months 1/	Issues, due in 3 to 5 years 2/	Long-term bonds 3/	Price long-term bond 4/
	3-month bills	6-month bills	3-month bills	6-month bills	1-year bills				
1968 - November			5.46	5.51	5.41	5.52	5.39	5.26	72.24
2	Closed								
4			5.52	5.61	5.48	5.58	5.42	5.28	72.05
5	Closed								
6			5.51	5.58	5.44	5.57	5.41	5.27	72.14
7	5.554	5.616	5.45	5.57	5.44	5.60	5.43	5.28	72.05
8			5.46	5.60	5.49	5.62	5.48	5.31	71.75
9	Closed								
11	Closed								
12			5.46	5.62	5.49	5.64	5.50	5.34	71.45
13			5.41	5.58	5.46	5.62	5.46	5.32	71.65
14	5.483	5.602	5.40	5.60	5.48	5.60	5.45	5.32	71.65
15			5.42	5.64	5.52	5.64	5.47	5.34	71.45
16	Closed								
18			5.44	5.66	5.55	5.54	5.48	5.36	71.25
19			5.43	5.64	5.55	5.55	5.51	5.40	70.87
20			5.42	5.59	5.52	5.53	5.48	5.40	70.87
21	5.483	5.679	5.42	5.60	5.53	5.53	5.47	5.40	70.87
22			5.42	5.58	5.54	5.49	5.48	5.42	70.67
23	Closed								
25			5.42	5.56	5.55	5.50	5.48	5.43	70.58
26			5.44	5.55	5.55	5.51	5.49	5.43	70.58
27			5.49	5.59	5.56	5.52	5.51	5.44	70.48
28	Closed								
29	5.448	5.573	5.52	5.62	5.57	5.53	5.54	5.46	70.28
30	Closed								

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 due in 9-12 months 1/	Issues, due in 3 to 5 years 2/	Long- term bonds 3/	
	3-month bills	6-month bills	3-month bills	6-month bills	1 year bills				
Weekly Averages:									
1968 - Nov. 2	5.471	5.473	5.48	5.50	5.45	5.52	5.42	5.26	72.20
9	5.554	5.616	5.48	5.59	5.46	5.59	5.44	5.28	72.00
16	5.483	5.602	5.42	5.61	5.49	5.62	5.47	5.33	71.55
23	5.483	5.679	5.43	5.61	5.54	5.53	5.48	5.40	70.90
30	5.448	5.573	5.47	5.58	5.56	5.52	5.51	5.44	70.48
Monthly Averages:									
1968 - November	5.492	5.618	5.45	5.59	5.51	5.56	5.47	5.36	71.27
1967 - November	4.762	5.286	4.72	5.24	5.38	5.55	5.73	5.44	70.53

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/ Includes the 6 per cent note of August 15, 1969 through November 15, and the 4 per cent bond of October 1, 1969.
- 2/ Currently includes the following notes and bonds:

3-7/8 per cent bond of 11/15/71 thru Nov. 15	4-3/4 per cent note of 5/15/72
5-3/8 per cent note of 11/15/71 thru Nov. 15	4 per cent bond of 8/15/72
4 per cent bond of 2/15/72	4 per cent bond of 8/15/73
4-3/4 per cent bond of 2/15/72	4-1/8 per cent bond of 11/15/73 beginning Nov.
- 3/ Currently includes the following bonds due or callable in 10 years or more:

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
3-1/4 per cent of 1985	3 per cent of 1995
3-1/2 per cent of 1990	3-1/2 per cent of 1998
4-1/4 per cent of 1987-92	
- 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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