

FEDERAL RESERVE

Burn St. Mann

statistical release 470

U. S. GOVERNMENT SECURITY YIELDS AND PRICES 11. 8. - Youlds

Price, U. S. Government Security Yields long-Market Yield* Other issues Issues, due Long-Auction Average Period 6-month 1-year due in 9-12 in 3 to 5 term term 3-month 3-month 6-month bonds 4/ bills bills bills months 1/ years 2/ bonds 3/ bills bills 1969 - Feb. Closed 1 6.07 5.92 66.03 6.20 6.22 6.19 6.33 3 6.05 5.89 66.30 6.15 6.33 6.18 6.19 4 6.08 5.89 66.30 6.17 6.20 6.20 6.33 ,5 6 5.88 66.39 6.12 6.22 6.36 6.19 6.251 6.359 6.20 67.11 5.80 6.18 6.08 6.17 6.15 6.34 Closed 67.11 5.80 6.17 6.18 6.08 6.14 6.34 10 6.05 5.75 67.57 6.12 6.17 6.08 6.28 11 12 Closed 6.05 5.73 67.75 6.28 6.14 6.18 6.349 6.08 6.199 13 67.39 6.09 5.77 6.24 6.13 6.09 6.05 14 Clsoed 15 5.80 67.11 6.15 6.18 6.07 6.06 6.25 17 66.93 6.19 6.19 6.12 5.82 6.10 6.29 18 66.57 6.19 6.20 5.86 6.30 6.18 6.14 19 6.25 5.91 66.12 6.25 6.16 6.26 6,268 6.07 6.092 20 6.24 5.92 66.03 6.23 6.21 6.23 6.02 21 × 22 Closed 5.91 66.12 6.24 6.22 6.21 6.19 6.00 24 5.92 66.03 6.22 6.26 6.21 6.04 6.24 25 66.03 6.27 5.92 6.25 6.31 6.24 6.10 26 6.34 5.95 65.77 6.32 6.31 6.080 6.258 6.19 6.37 27 5.94 65.86 6.31 6.35 6.35 6.32 6.19 28

(Yields in per cent per annum)

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

(continued)									
	U. S. Government Security Yields								Price,
Period	Auction Average		Market Yield*			Other issues	Issues, due	Long-	long-
	3-month	6 month	3-month	6-month	l-year	due in 9-12	in 3 to 5	term	term
	bills	bills	bills	bills	bills	months 1/	years 2/	bonds 3/	bonds 4/
Weekly Averages:	i '	1			i '	1			
1969 - Feb. 1	6.167	6.255	6.16	6.27	.6.07	6.22	6.01	5.79	67.17
8	6.251	6.359	6.19	6.34	6.19	6.19	6.08	5.88	66.43
15	6.199	6.349	6.09	6.28	6.14	6.16	6.07	5.76	67.46
22	6.092	6.268	6.08	6.26	6.18	6.21	6.18	5.86	66.55
Mar. 1	6.080	6.258	6.10	6.30	6.26	6.26	6.29	5.93	65.96
Monthly Average:			i }	1	'	!		ļ . !	i
1969 - February	6.156	6.309	6.12	6.30	6.19	6.21	6.16	5.86	66.55
1968 - February	4.969	5.144	4.97	5.17	5.22	5.37	5.59	5.16	73.30

Currently includes the 4 per cent bond of October 1, 1969 through Feb. 15, and the 4 per cent bond of February 15, 1970.

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

- Currently includes the following notes and bonds:
- per cent bond of 2/15/72 through Feb. 15
- 4-3/4 per cent note of 8/15/72
- 4-3/4 per cent bond of 2/15/72 through Feb. 15
- per cent bond of 8/15/72
- Currently includes the following bonds due or callable in 10 years or more:

Yields on Treasury bills are computed on a bank discount basis.

- per cent of 1980
- 3-1/2 per cent of 1980 4-1/8 per cent of 1989-94
 - 3-1/4 per cent of 1985 per cent of 1995

Prices derived from average market yields on the basis of an assumed 3 per cent, 20-year bond.

- 3-1/2 per cent of 1990 3-1/2 per cent of 1998
- 4-1/4 per cent of 1987-92
- GOVERNMENT FINANCE SECTION, FEDERAL RESERVE BOARD

per cent bond of 8/15/73 4-1/8 per cent bond of 11/15/73

per cent of 1988-93

4-1/8 per cent bond of 2/15/74 beginning Feb. 17th

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