

statistical release



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

·	33	<u> </u>								
\ "	U. S. Government security yields									
Period	Auction a			rket yield		Other issues	Issues, due	Long-	long-	
\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		6-month	3-month	6-month	1-year	due in 9-12	in 3 to	term	term	
	bills	bills	bills	bills	bills	months 1/	5 years 2/	bonds 3/	bonds 4/	
1971 - Oct. 1	1.	1	4.55	4.85	5.07	5.12	5.83	5.47	70.19	
. 2	CLOSED									
4]		4.46	4.73	4.98	4.95	5.83	5.46	70.28	
5			4.47	4.73	5.04	4.92	5.87	5.49	70.00	
6	1	'	4.54	4.72	5.02	4.92	5.83	5.48	70.09	
7	4.534	4.743	4.56	4.75	5.04	4.92	5.85	5.47	70.19	
8	1		4.53	4.66	4.92	4.85	5.81	5.46	70.28	
9	CLOSED		l	1	1					
	1			1	1				-	
11	CLOSED			100					· ·	
12	1		4.48	4.61	4.74	4.75	5.74	5.43	70.58	
13	1		4.44	4.56	4.72	4.72	5.68	5.42	70.67	
14	4.486	4.595	4.43	4.55	4.72	4.70	5.64	5.44	70.48	
15	1	* "	4.44	4.58	4.74	4.75	5.66	5.45	70.38	
16	CLOSED									
18			4.45	4.60	4.74	4.83	5.68	5.49	70.00	
19	1		4.48	4.60	4.74	4.80	5.67	5.49	70.00	
20	.] 1		4.46	4.52	4.64	4.69	5.59	5.47	70.19	
21	4.494	4.635	4.48	4.53	4.62	4.63	5.59	5.46	70.28	
22	1 1		4.46	4.53	4,62	4.54	5.57	5.46	70.28	
23	CLOSED	*	1							
**								· -		
25	CLOSED		1	1				1		
26			4,38	4.50	4.50	4.50	5.56	5.44	70.48	
27	1		4.37	4.46	4.49	4.50	5.56	5.44	70.48	
28	4.443	4.530	4.36	4.47	4.50	4.56	5.53	5.43	70.58	
29	1	'	4.31	4.44	4.48	4.49	5.45	5.40	70.87	
Digitized for FRASER30	CLOSED									
http://fras er.stlouisfed.org/							<u></u>		071	-

http://fraser.stlouisted.cr/ Federal Reserve Bank of St. Louis

November 3, 1971

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

U. S. Government security yields								Price, of
Auction	Auction average		Market yield*			Issues, due	Long-	long-
3-month	6-month	3-month	6-month	l-year	due in 9-12	in 3 to	term	term
bills	bills	bills	bills	bills	months 10	5 years 2/	bonds 3/	bonds 4/
4.676	4.973	4.65	4.95	5.17	5.26	5.91	5.52	69.70
4.534	4.743	4.51	4.72	5.00	4.91	5.84	5.47	70.17
4.486	4.595	4.45	4.58	4.73	4.73	5.68	5.44	70.53
4.494	4.635	4.47	4.56	4.67	4.70	5.62	5.47	70.15
4.443	4.530	4.36	4.47	4.49	4.51	5.53	5.43	70.60
1	1		-					
4.489	4.626	4.46	4.60	4.75	4.74	5.68	5.46	70.33
5.927	6.251	5.90	6.21	6.23	6.34	7.06	6.59	60.44
	3-month bills 4.676 4.534 4.486 4.494 4.443	3-month bills 4.676 4.973 4.534 4.743 4.486 4.595 4.494 4.635 4.443 4.530 4.489 4.626	3-month bills	Auction average Market yield 3-month 6-month 3-month 6-month bills bills bills bills 4.676 4.973 4.65 4.95 4.534 4.743 4.51 4.72 4.486 4.595 4.45 4.58 4.494 4.635 4.47 4.56 4.443 4.530 4.36 4.47 4.489 4.626 4.46 4.60 5.927 6.251 5.90 6.21	Auction average Market yield★ 3-month bills 6-month bills 6-month bills 1-year bills 4.676 4.973 4.65 4.95 5.17 4.534 4.743 4.51 4.72 5.00 4.486 4.595 4.45 4.58 4.73 4.494 4.635 4.47 4.56 4.67 4.443 4.530 4.36 4.47 4.49 4.489 4.626 4.46 4.60 4.75	Auction average Market yield* Other issues due in 9-12 month bills 3-month bills 6-month bills 1-year due in 9-12 months li√ 4.676 4.973 4.65 4.95 5.17 5.26 4.534 4.743 4.51 4.72 5.00 4.91 4.486 4.595 4.45 4.58 4.73 4.73 4.494 4.635 4.47 4.56 4.67 4.70 4.443 4.530 4.36 4.47 4.49 4.51 4.489 4.626 4.46 4.60 4.75 4.74 5.927 6.251 5.90 6.21 6.23 6.34	Auction average Market yield* Other issues due in 9-12 in 3 to bills Issues, due in 9-12 in 3 to month bills Jean of the pills Jean of the pills	Auction average Market yield* Other issues due in 9-12 in 3 to bills Longter term bills 3-month bills 6-month bills 1-year bills 5 years 2/ bonds 3/ 4.676 4.973 4.65 4.95 5.17 5.26 5.91 5.52 4.534 4.743 4.51 4.72 5.00 4.91 5.84 5.47 4.486 4.595 4.45 4.58 4.73 4.73 5.68 5.44 4.494 4.635 4.47 4.56 4.67 4.70 5.62 5.47 4.443 4.530 4.36 4.47 4.49 4.51 5.53 5.43 4.489 4.626 4.46 4.60 4.75 4.74 5.68 5.46 5.927 6.251 5.90 6.21 6.23 6.34 7.06 6.59

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 4 per cent bond of Aug. 15, 1972, and the 5 per cent note of Aug. 15, 1972, and the 2-1/2 per cent bond of Sept. 15, 1967-72.
- 2/ Currently includes the following notes and bonds:
 - 3-7/8 per cent bond of 11/15/74
 - 5-3/4 per cent note of 11/15/74
 - 5-3/4 per cent note of 2/15/75
 - 5-7/8 per cent note of 2/15/75 beginning Oct. 22
 - per cent note of 5/15/75

- 5-7/8 per cent note of 8/15/75
- per cent note of 11/15/75 6-1/4 per cent note of 2/15/76
- 6-1/2 per cent note of 5/15/76
- 7-1/2 per cent note of 8/15/76
- Currently includes the following bonds due or callable in 10 years or more:
 - 3-1/4 per cent of 1985
 - 3-1/2 per cent of 1990
 - 4-1/4 per cent of 1987-92

- per cent of 1988-93 4-1/8 per cent of 1989-94
- per cent of 1995
- 3-1/2 per cent of 1998
- Prices derived from average market yields on the basis of an assumed 3 per cent, 20-year bond.