FEDERAL RESERVE

statistical release

U.S. GOVERNMENT SECURITY YIELDS AND PRICES — For Immediate Release

H.15 — Calendar week ending February 14, 1976 — February 17, 1976

	Feb. 9	Feb. 10	Feb. 11	Feb. 12	Feb. 13	Weekly Averages This week	Last week	Year ago*
Yields (per cent per annum)								
Auction Average:								
3-month bills					4.872	4.872	4.811	5.30
6-month bills				C	5.133	5.133	5.066	5.80
Market Yield:								
3-month bills	4.84	4.87	4.83	L	4.85	4.85	4.90	5.6
6-month bills	5.13	5.13	5.12		5.15	5.13	5.15	5.7
1-year bills	5.44	5.47	5.46	O	5.50	5.47	5.45	5.6
Coupon issues due in:								
9-12 months 1/	5.76	5.75	5.72		5.70	5.73	5.71	6.0
3 to 5 years 2/	7.16	7.19	7.17	S	7.17	7.17	7.16	6.9
10 years or more 3/	6.96	6.97	6.95		6.94	6.96	6.93	6.5
Prices				E				
Long-term bonds 3/4/	57.59	57.51	57.66	D	57.73	57.62	57.90	60.5

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.

* As of February 15, 1975.

1/ Currently includes the following notes:
- 6-1/2 per cent of 10/31/76
- 6-1/4 per cent of 11/15/76
- 7-1/8 per cent of 11/30/76
- 7-1/4 per cent of 12/31/76

2/ Currently includes the following notes, and one bond:
- 7-7/8 per cent of 5/15/79
- 7-3/4 per cent of 6/30/79
- 6-1/4 per cent of 8/15/79
- 8-1/2 per cent of 9/30/79
- 6-5/8 per cent of 11/15/79
- 7 per cent of 11/15/79
- 7-1/2 per cent of 12/31/79
- 4 per cent of 2/15/80
- 6-7/8 per cent of 5/15/80
- 9 per cent of 8/15/80
- 3-1/2 per cent of 11/15/80

3/ Currently includes the following bonds due or callable in 10 years or more:
- 6-1/8 per cent of 1986
- 3-1/2 per cent of 1990
- 8-1/4 per cent of 1990
- 4-1/4 per cent of 1987-92
- 4 per cent of 1988-93
- 6-3/4 per cent of 1993
- 7-1/2 per cent of 1988-93
- 4-1/8 per cent of 1989-94
- 3 per cent of 1995
- 7 per cent of 1993-98
- 3-1/2 per cent of 1998
- 8-1/2 per cent of 1994-99
- 7-7/8 per cent of 1995-00
- 8-3/8 per cent of 1995-00
- 8-1/4 per cent of 2000-05

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