



# FEDERAL RESERVE

## statistical release

H.15

U.S. GOVERNMENT SECURITY YIELDS AND PRICES  
Calendar week ending February 21, 1976

For Immediate Release  
February 23, 1976

MICROFILMED FROM BEST AVAILABLE COPY	Feb. 16	Feb. 17	Feb. 18	Feb. 19	Feb. 20	Weekly Averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction Average:								
3-month bills	C				4.854	4.854	4.872	5.408
6-month bills					5.171	5.171	5.133	5.483
Market Yield:								
3-month bills	L	4.85	4.92	4.88	4.31	4.87	4.85	5.25
6-month bills		5.21	5.27	5.23	5.17	5.22	5.13	5.43
1-year bills	O	5.56	5.61	5.58	5.55	5.58	5.47	5.44
Coupon issues due in:								
9-12 months <u>1/</u>	S	5.72	5.79	5.79	5.80	5.75	5.74r	5.84
3 to 5 years <u>2/</u>	E	7.19	7.21	7.21	7.19	7.20	7.17	6.71
10 years or more <u>3/</u>		6.93	6.94	6.94	6.93	6.94	6.96	6.63
<u>Prices</u>								
Long-term bonds <u>3/ 4/</u>	D	57.81	57.73	57.73	57.81	57.77	57.62	60.13

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 22, 1975.

1/ Currently includes the following notes:

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

8 per cent of 2/15/77

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

7 per cent of 2/15/81

7-3/8 per cent of 2/15/81

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 1983-93

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