



FEDERAL RESERVE

statistical release

H.15

U.S. GOVERNMENT SECURITY YIELDS AND PRICES For Immediate Release
 Calendar week ending February 28, 1976 March 1, 1976

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	Feb. 23	Feb. 24	Feb. 25	Feb. 26	Feb. 27	Weekly Averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction Average:								
3-month bills				4.870		4.870	4.854	5.455
6-month bills				5.204		5.204	5.171	5.675
Market Yield:								
3-month bills	4.84	4.90	4.87	4.88	5.00	4.90	4.87	5.47
6-month bills	5.19	5.25	5.23	5.25	5.50	5.28	5.22	5.66
1-year bills	5.54	5.58	5.58	5.62	5.80	5.62	5.58	5.67
Coupon issues due in:								
9-12 months <u>1/</u>	5.78	5.80	5.95	5.85	5.98	5.85	5.75	6.04
3 to 5 years <u>2/</u>	7.17	7.17	7.16	7.15	7.23	7.18	7.20	6.83
10 years or more <u>3/</u>	6.89	6.87	6.87	6.87	6.91	6.88	6.94	6.64
<u>Prices</u>								
Long-term bonds <u>3/4/</u>	58.11	58.26	58.26	58.26	57.96	58.17	57.77	60.00

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 March 1, 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 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.