FEDERAL RESERVE

statistical release

H.15 U.S. GOVERNMENT SECURITY YIELDS AND PRICES For Immediate Release
Calendar week ending March 20, 1976 March 22, 1976

MICROFILMED FROM
BEST AVAILABLE COPY

	Mar. 15	Mar. 16	Mar. 17	Mar. 18	Mar. 19	Weekly Averages: This week	Last week	Year ago*
Yields (per cent per annum)								
Auction Average:								
3-month bills				4.981		4.981	5.060	5.376
6-month bills				5.459		5.459	5.487	5.473
Market Yield:								
3-month bills	4.94	5.01	5.01	4.98	4.96	4.98	4.99	5.41
6-month bills	5.46	5.48	5.45	5.40	5.36	5.43	5.47	5.54
1-year bills	5.87	5.88	5.85	5.78	5.74	5.82	5.86	5.66
Coupon issues due in:								
9-12 months 1/	6.16	6.18	6.13	6.11	6.08	6.13	6.19	6.06
3 to 5 years 2/	7.28	7.29	7.27	7.20	7.23	7.25	7.30	7.05
10 years or more 3/	6.89	6.90	6.90	6.88	6.88	6.89	6.91	6.75
Prices								
Long-term bonds 3/4/	58.11	58.03	58.03	58.18	58.18	58.11	57.94	59.14

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 22, 1975.

1/ Currently includes the following notes:

7-1/4 per cent of 12/31/76	6 per cent of 2/28/77
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	4 per cent of 2/15/80
7-3/4 per cent of 6/30/79	6-7/8 per cent of 5/15/80
6-1/4 per cent of 8/15/79	9 per cent of 8/15/80
8-1/2 per cent of 9/30/79	3-1/2 per cent of 11/15/80
6-5/8 per cent of 11/15/79	7 per cent of 2/15/81
7 per cent of 11/15/79	7-3/8 per cent of 2/15/81
7-1/2 per cent of 12/31/79	

3/ Currently includes the following bonds due or callable in 10 years or more:

6-1/8 per cent of 1986	3 per cent of 1995
3-1/2 per cent of 1990	7 per cent of 1993-98
8-1/4 per cent of 1990	3-1/2 per cent of 1998
4-1/4 per cent of 1987-92	8-1/2 per cent of 1994-99
4 per cent of 1988-93	7-7/8 per cent of 1995-00
6-3/4 per cent of 1993	8-3/8 per cent of 1995-00
7-1/2 per cent of 1988-93	8-1/4 per cent of 2000-05
4-1/8 per cent of 1989-94	

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

GOVERNMENT FINANCE SECTION, FEDERAL RESERVE BOARD

ted for FRASER
fraser.stlouisfed.org/