# FEDERAL RESERVE

## statistical release

H.15

U.S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending March 29, 1976

For Immediate Release
March 29, 1976

MICROFILMED FROM
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| | Mar. 22 | Mar. 23 | Mar. 24 | Mar. 25 | Mar. 26 | Weekly Averages: This week | Last week | Year ago* |
|---|---|---|---|---|---|---|---|---|
| Yields (per cent per annum) | | | | | | | | |
| Auction Average: | | | | | | | | |
| 3-month bills | | | | 4.890 | | 4.890 | 4.981 | 5.542 |
| 6-month bills | | | | 5.283 | | 5.283 | 5.459 | 5.669 |
| Market Yield: | | | | | | | | |
| 3-month bills | 4.86 | 4.89 | 4.86 | 4.85 | 4.88 | 4.87 | 4.98 | 5.53 |
| 6-month bills | 5.28 | 5.32 | 5.25 | 5.20 | 5.26 | 5.26 | 5.43 | 5.69 |
| 1-year bills | 5.66 | 5.70 | 5.66 | 5.64 | 5.71 | 5.67 | 5.82 | 5.81 |
| Coupon issues due in: | | | | | | | | |
| 9-12 months 1/ | 5.93 | 5.96 | 5.92 | 5.90 | 5.90 | 5.93 | 6.13 | 6.20 |
| 3 to 5 years 2/ | 7.18 | 7.16 | 7.13 | 7.12 | 7.12 | 7.14 | 7.25 | 7.19 |
| 10 years or more 3/ | 6.85 | 6.82 | 6.79 | 6.77 | 6.77 | 6.80 | 6.89 | 6.83 |
| Prices | | | | | | | | |
| Long-term bonds 3/4/ | 58.41 | 58.14 | 58.87 | 59.02 | 59.02 | 58.79 | 58.11 | 58.54 |

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 29, 1975.

1/ Currently includes the following notes:
7-1/4 per cent of 12/31/76
8 per cent of 2/15/77
6 per cent of 2/28/77

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 yield on the bais of an assumed 3 per cent, 20-year bond.

GOVERNMENT FINANCE SECTION, FEDERAL RESERVE BOARD

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