



FEDERAL RESERVE

statistical release

H.15

U.S. GOVERNMENT SECURITY YIELDS AND PRICES
Calendar week ending April 3, 1976

For Immediate Release
April 5, 1976

	Mar. 29	Mar. 30	Mar. 31	Apr. 1	Apr. 2	Weekly Averages		
						This week	Last week	Year ago*
<u>Yields (per cent per annum)</u>								
Auction Average:								
3-month bills				4.929		4.929	4.890	5.562
6-month bills				5.327		5.327	5.283	5.786
Market Yield:								
3-month bills	4.90	4.89	4.97	5.01	4.96	4.97	4.87	5.62
6-month bills	5.30	5.38	5.36	5.38	5.30	5.34	5.26	5.90
1-year bills	5.71	5.75	5.75	5.84	5.72	5.76	5.67	6.20
Coupon issues due in:								
9-12 months <u>1/</u>	5.93	5.86	6.07	6.14	6.07	6.03	5.93	6.58
3 to 5 years <u>2/</u>	7.12	7.14	7.14	7.18	7.13	7.14	7.14	7.47
10 years or more <u>3/</u>	6.77	6.77	6.78	6.81	6.79	6.78	6.80	6.88
<u>Prices</u>								
Long-term bonds <u>3/4/</u>	59.02	59.02	58.94	58.71	58.87	58.91	58.79	58.15

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 April 5, 1975.

- 1/ Currently includes the following notes:
- | | |
|--|---|
| 7-1/4 per cent of 12/31/76 thru March 30 | 6 per cent of 2/28/77 |
| 8 per cent of 2/15/77 | 6-1/2 per cent of 3/31/77, beg. Mar. 31 |
- 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 | 7-1/2 per cent of 3/31/80, beg. Mar. 31 |
| 6-1/4 per cent of 8/15/79 | 6-7/8 per cent of 5/15/80 |
| 8-1/2 per cent of 9/30/79 | 9 per cent of 8/15/80 |
| 6-5/8 per cent of 11/15/79 | 3-1/2 per cent of 11/15/80 |
| 7 per cent of 11/15/79 | 7 per cent of 2/15/81 |
| 7-1/2 per cent of 12/31/79 | 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 per cent of 1995 |
| 3-1/2 per cent of 1990 | 7 per cent of 1993-98 |
| 8- 7/4 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