

Yield vs. Duration Percentages

Duration vs Yield Percentages

March 12 2018

	<u>1 yr / 2 yr</u>	<u>1 yr / 3 yr</u>	<u>1 yr / 5 yr</u>	<u>1 yr / 7 yr</u>	<u>1 yr / 10 yr</u>	<u>1 yr / 30 yr</u>
yield pct	87%	81%	74%	70%	68%	63%
dur pct	50%	34%	21%	15%	11%	5%

	<u>2 yr / 3 yr</u>	<u>2 yr / 5 yr</u>	<u>2 yr / 7 yr</u>	<u>2 yr / 10 yr</u>	<u>2 yr / 30 yr</u>
yield pct	93%	85%	80%	78%	72%
dur pct	68%	42%	31%	22%	10%

	<u>3 yr / 5 yr</u>	<u>3 yr / 7 yr</u>	<u>3 yr / 10 yr</u>	<u>3 yr / 30 yr</u>
yield pct	92%	87%	84%	77%
dur pct	61%	45%	33%	15%

	<u>5 yr / 7 yr</u>	<u>5 yr / 10 yr</u>	<u>5 yr / 30 yr</u>
yield pct	94%	92%	84%
dur pct	74%	54%	24%

	<u>7 yr / 10 yr</u>	<u>7 yr / 30 yr</u>
yield pct	97%	90%
dur pct	74%	33%

	<u>2 yr / 10 yr</u>	<u>3 yr / 10 yr</u>	<u>5 yr / 10 yr</u>	<u>7 yr / 10 yr</u>	<u>10 yr / 30 yr</u>
yield pct	78%	84%	92%	97%	92%
dur pct	22%	33%	54%	74%	45%

Duration Table

1 yr	0.96
2 yr	1.93
3 yr	2.82
5 yr	4.65
7 yr	6.31
10 yr	8.58
30 yr	19.07

Yield Table (Treasuries)

1 yr	1.97%
2 yr	2.27%
3 yr	2.44%
5 yr	2.66%
7 yr	2.82%
10 yr	2.90%
30 yr	3.15%