

Yield vs. Duration Percentages
Duration vs Yield Percentages
March 26 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	88%	84%	77%	74%	72%	66%
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	95%	88%	84%	81%	75%
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%	88%	85%	78%
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	95%	92%	85%
dur pct	74%	54%	24%

	<u>7 yr / 10 yr</u>	<u>7 yr / 30 yr</u>
yield pct	97%	89%
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	81%	85%	92%	97%	92%
dur pct	22%	33%	54%	74%	45%

<u>Duration Table</u>		<u>Yield Table (Treasuries)</u>	
1 yr	0.96	1 yr	2.01%
2 yr	1.93	2 yr	2.29%
3 yr	2.82	3 yr	2.40%
5 yr	4.65	5 yr	2.60%
7 yr	6.31	7 yr	2.74%
10 yr	8.58	10 yr	2.81%
30 yr	19.07	30 yr	3.06%