

Yield vs. Duration Percentages Duration vs Yield Percentages

| | <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 | 92% | 86% | 78% | 74% | 72% | 65% |
| 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 | 94% | 85% | 80% | 78% | 71% |
| 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 | 91% | 86% | 83% | 76% |
| 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% | 91% | 83% |
| dur pct | 74% | 54% | 24% |

| | <u>7 yr / 10 yr</u> | <u>7 yr / 30 yr</u> |
|-----------|---------------------|---------------------|
| yield pct | 97% | 88% |
| 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% | 83% | 91% | 97% | 91% |
| dur pct | 22% | 33% | 54% | 74% | 45% |

| <u>Duration Table</u> | | <u>Yield Table (Treasuries)</u> | |
|-----------------------|-------|-----------------------------------|-------|
| 1 yr | 0.96 | 1 yr | 2.04% |
| 2 yr | 1.93 | 2 yr | 2.22% |
| 3 yr | 2.82 | 3 yr | 2.37% |
| 5 yr | 4.65 | 5 yr | 2.60% |
| 7 yr | 6.31 | 7 yr | 2.77% |
| 10 yr | 8.58 | 10 yr | 2.85% |
| 30 yr | 19.07 | 30 yr | 3.13% |