

Yield vs. Duration Percentages
Duration vs Yield Percentages
April 1 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	89%	86%	80%	76%	74%	69%
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	96%	89%	85%	84%	77%
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	93%	89%	87%	80%
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%	94%	86%
dur pct	74%	54%	24%

	<u>7 yr / 10 yr</u>	<u>7 yr / 30 yr</u>
yield pct	98%	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	84%	87%	94%	98%	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	2.04%
2 yr	2.29%
3 yr	2.38%
5 yr	2.56%
7 yr	2.68%
10 yr	2.74%
30 yr	2.97%