

Yield vs. Duration Percentages  
Duration vs Yield Percentages  
May 14, 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%	84%	79%	76%	76%	73%
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%	89%	86%	85%	82%
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	95%	91%	91%	87%
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	97%	96%	92%
dur pct	74%	54%	24%

	<u>7 yr / 10 yr</u>	<u>7 yr / 30 yr</u>
yield pct	99%	95%
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	85%	91%	96%	99%	96%
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	2.25%
2 yr	2.54%
3 yr	2.69%
5 yr	2.84%
7 yr	2.94%
10 yr	2.97%
30 yr	3.10%