

Yield vs. Duration Percentages

Duration vs Yield Percentages

May 7, 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%                | 80%                | 77%                | 76%                 | 71%                 |
| 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%                | 90%                | 86%                | 85%                 | 80%                 |
| 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%                | 90%                 | 85%                 |
| 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 | 96%                | 95%                 | 90%                 |
| dur pct   | 74%                | 54%                 | 24%                 |

|           | <u>7 yr / 10 yr</u> | <u>7 yr / 30 yr</u> |
|-----------|---------------------|---------------------|
| yield pct | 99%                 | 93%                 |
| 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%                 | 90%                 | 95%                 | 99%                 | 95%                  |
| 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  | 2.23% |
| 2 yr  | 2.51% |
| 3 yr  | 2.66% |
| 5 yr  | 2.80% |
| 7 yr  | 2.91% |
| 10 yr | 2.95% |
| 30 yr | 3.12% |