

Yield vs. Duration Percentages  
Duration vs Yield Percentages  
April 23, 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%                | 83%                | 78%                | 75%                | 73%                 | 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 | 94%                | 88%                | 84%                | 83%                 | 78%                 |
| 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 | 94%                | 90%                | 88%                 | 83%                 |
| 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%                | 94%                 | 89%                 |
| dur pct   | 74%                | 54%                 | 24%                 |

|           | <u>7 yr / 10 yr</u> | <u>7 yr / 30 yr</u> |
|-----------|---------------------|---------------------|
| yield pct | 98%                 | 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 | 83%                 | 88%                 | 94%                 | 98%                 | 94%                  |
| 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  | 2.19% |
| 2 yr  | 2.47% |
| 3 yr  | 2.63% |
| 5 yr  | 2.81% |
| 7 yr  | 2.93% |
| 10 yr | 2.98% |
| 30 yr | 3.16% |