H2C Daily Rate Sheet

Wednesday, April 05, 2017

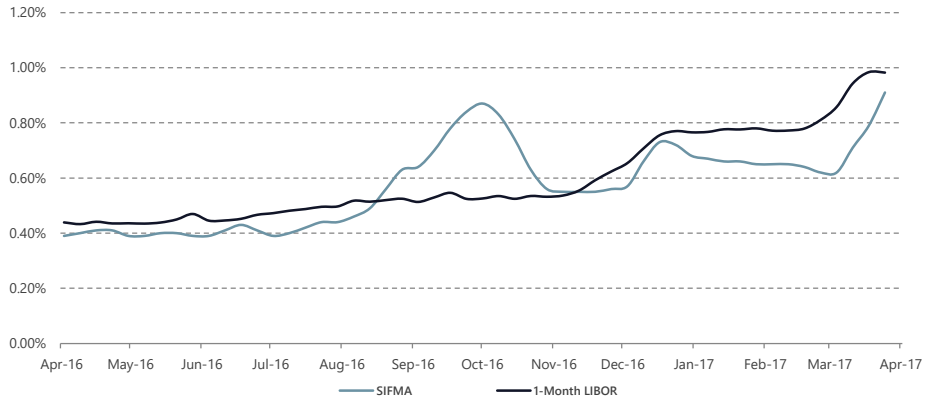
Indicative Interest Rates and Ratios[1]

Years	MMD[2]	Treasury	LIBOR	70% LIBOR	SIFMA	SIFMA / LIBOR
1	--	1.03%	1.39%	0.97%	0.98%	70.7%
2	--	1.25%	1.60%	1.12%	1.17%	72.9%
3	--	1.47%	1.77%	1.24%	1.33%	74.9%
4	--	1.68%	1.90%	1.33%	1.46%	76.6%
5	1.55%	1.88%	2.00%	1.40%	1.57%	78.4%
6	--	2.02%	2.09%	1.46%	1.65%	79.1%
7	--	2.16%	2.18%	1.52%	1.73%	79.7%
8	--	2.23%	2.23%	1.56%	1.79%	80.3%
9	--	2.29%	2.29%	1.60%	1.85%	80.8%
10	2.25%	2.36%	2.35%	1.65%	1.91%	81.4%
12	--	2.43%	2.42%	1.69%	2.00%	82.8%
15	2.69%	2.54%	2.52%	1.76%	2.10%	83.5%
20	2.93%	2.72%	2.59%	1.82%	2.20%	84.9%
30	3.05%	2.99%	2.63%	1.84%	2.29%	87.3%

Key Interest Rates and Prices[1]

	Today 4/5/2017	Last Week 3/29/2017	Last Month 3/6/2017	Last Year 4/5/2016
Federal Funds Rate	1.00%	1.00%	0.75%	0.50%
Prime Rate	4.00%	4.00%	3.75%	3.50%
Treasury - 2 yr	1.25%	1.26%	1.31%	0.72%
Treasury - 10 yr	2.36%	2.39%	2.49%	1.73%
Treasury - 30 yr	2.99%	2.99%	3.10%	2.54%
LIBOR - 1 month	0.98%	0.98%	0.85%	0.44%
LIBOR - 3 month	1.15%	1.15%	1.11%	0.63%
70% 1 month LIBOR	0.69%	0.69%	0.59%	0.31%
SIFMA	0.91%	0.91%	0.62%	0.40%
Bond Buyer Rev.	4.03%	4.08%	4.11%	3.76%
30-Day Visible Supply *($ bn)*	$12.20	$10.30	$14.85	$10.47
30 Year MMD	-	3.01%	3.18%	2.61%

SIFMA vs. 1-Month LIBOR[1] *(weekly, last twelve months)*



30-Year MMD[1][2] *(daily, last twelve months)*

(1) Treasury, BBA, Bond Buyer, Federal Reserve and Thomson Municipal Market Monitor; Intended to serve as indications only; Latest available data

(2) MMD as of close of business on previous Friday

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