



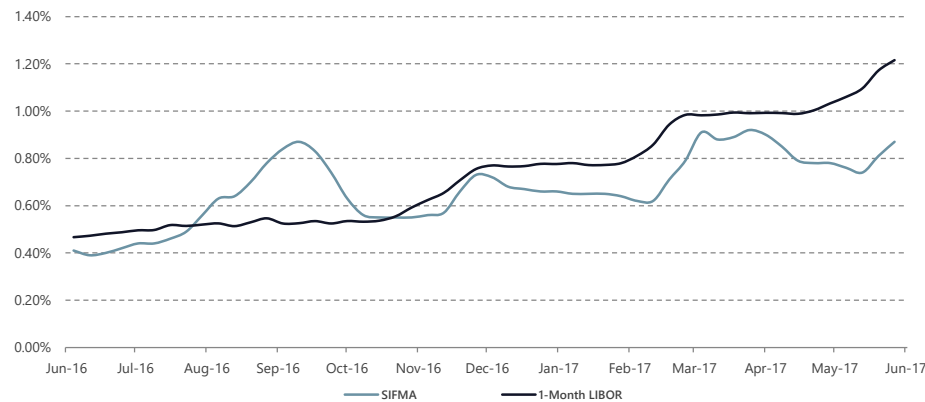
H2C Daily Rate Sheet

Monday, June 26, 2017

Indicative Interest Rates and Ratios⁽¹⁾

Years	MMD ⁽²⁾	Treasury	LIBOR	70% LIBOR	SIFMA	SIFMA / LIBOR
1	--	1.21%	1.42%	0.99%	0.91%	63.8%
2	--	1.34%	1.55%	1.08%	1.04%	67.1%
3	--	1.48%	1.65%	1.15%	1.16%	70.4%
4	--	1.63%	1.74%	1.22%	1.27%	72.9%
5	1.24%	1.77%	1.81%	1.27%	1.36%	75.2%
6	--	1.88%	1.88%	1.32%	1.43%	76.2%
7	--	1.98%	1.95%	1.36%	1.50%	77.1%
8	--	2.04%	2.00%	1.40%	1.56%	77.8%
9	--	2.09%	2.05%	1.44%	1.61%	78.5%
10	1.86%	2.15%	2.10%	1.47%	1.66%	79.1%
12	--	2.22%	2.17%	1.52%	1.75%	80.7%
15	2.31%	2.32%	2.26%	1.58%	1.85%	81.8%
20	2.55%	2.48%	2.33%	1.63%	1.93%	82.8%
30	2.69%	2.71%	2.37%	1.66%	2.03%	85.9%

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



Key Interest Rates and Prices⁽¹⁾

	Today 6/26/2017	Last Week 6/19/2017	Last Month 5/26/2017	Last Year 6/27/2016
Federal Funds Rate	1.25%	1.25%	1.00%	0.50%
Prime Rate	4.25%	4.25%	4.00%	3.50%
Treasury - 2 yr	1.34%	1.36%	1.30%	0.61%
Treasury - 10 yr	2.15%	2.19%	2.25%	1.46%
Treasury - 30 yr	2.71%	2.79%	2.92%	2.28%
LIBOR - 1 month	1.22%	1.21%	1.04%	0.46%
LIBOR - 3 month	1.29%	1.28%	1.20%	0.63%
70% 1 month LIBOR	0.85%	0.85%	0.73%	0.32%
SIFMA	0.87%	0.81%	0.78%	0.43%
Bond Buyer Rev.	3.70%	3.70%	3.87%	3.08%
30-Day Visible Supply (\$ bn)	\$8.19	\$16.01	\$11.09	\$10.23
30 Year MMD	-	2.70%	2.80%	2.00%

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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