



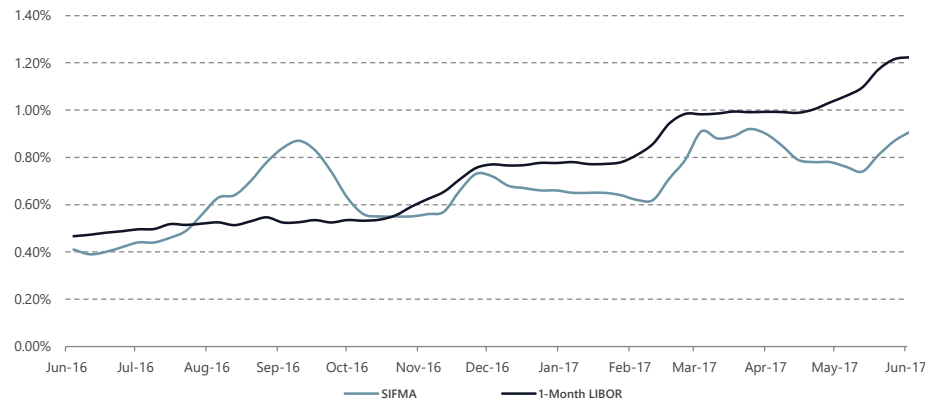
H2C Daily Rate Sheet

Thursday, June 29, 2017

Indicative Interest Rates and Ratios⁽¹⁾

Years	MMD ⁽²⁾	Treasury	LIBOR	70% LIBOR	SIFMA	SIFMA / LIBOR
1	--	1.21%	1.45%	1.01%	0.96%	66.6%
2	--	1.34%	1.60%	1.12%	1.08%	67.4%
3	--	1.51%	1.73%	1.21%	1.21%	70.2%
4	--	1.66%	1.84%	1.29%	1.33%	72.6%
5	1.24%	1.81%	1.93%	1.35%	1.45%	74.8%
6	--	1.93%	2.01%	1.41%	1.53%	76.0%
7	--	2.05%	2.09%	1.46%	1.61%	77.1%
8	--	2.11%	2.15%	1.50%	1.67%	77.8%
9	--	2.16%	2.20%	1.54%	1.73%	78.4%
10	1.86%	2.22%	2.26%	1.58%	1.78%	78.9%
12	--	2.29%	2.32%	1.62%	1.87%	80.8%
15	2.31%	2.39%	2.41%	1.69%	1.96%	81.4%
20	2.55%	2.55%	2.49%	1.74%	2.06%	82.6%
30	2.69%	2.77%	2.52%	1.77%	2.16%	85.5%

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



Key Interest Rates and Prices⁽¹⁾

	Today 6/29/2017	Last Week 6/22/2017	Last Month 5/29/2017	Last Year 6/29/2016
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%	1.34%	1.30%	0.62%
Treasury - 10 yr	2.22%	2.15%	2.25%	1.50%
Treasury - 30 yr	2.77%	2.72%	2.92%	2.30%
LIBOR - 1 month	1.22%	1.22%	1.04%	0.47%
LIBOR - 3 month	1.30%	1.30%	1.20%	0.65%
70% 1 month LIBOR	0.86%	0.85%	0.73%	0.33%
SIFMA	0.91%	0.87%	0.78%	0.41%
Bond Buyer Rev.	3.70%	3.70%	3.87%	3.08%
30-Day Visible Supply (\$ bn)	\$3.48	\$7.59	\$11.09	\$7.89
30 Year MMD	-	2.69%	-	2.02%

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

For additional information, please contact **Atlanta**: Rich Bayman (rbayman@h2c.com); **Chicago**: Victoria Poindexter (vpindexter@h2c.com); **New York**: PJ Camp (pcamp@h2c.com); or **San Diego**: Bill Hanlon (bhanlon@h2c.com)

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