H2C Daily Rate Sheet

Friday, January 19, 2018

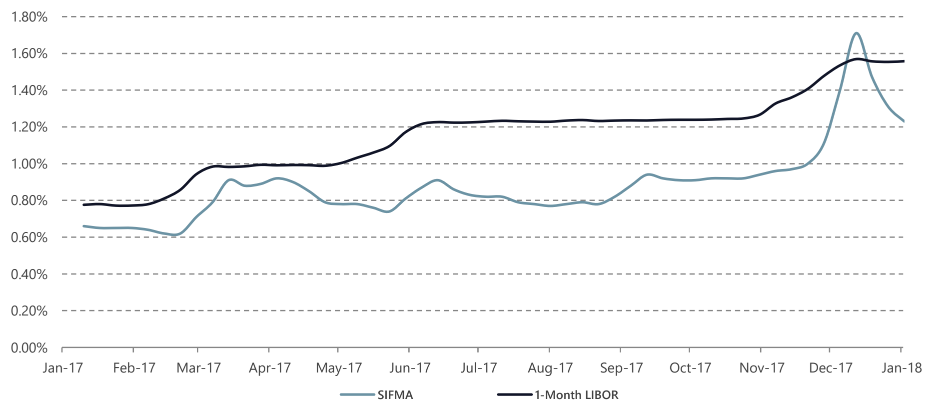
Indicative Interest Rates and Ratios[1]

Years	MMD[2]	Treasury	LIBOR	70% LIBOR	SIFMA	SIFMA / LIBOR
1	--	1.79%	2.05%	1.43%	1.42%	69.6%
2	--	2.05%	2.26%	1.58%	1.57%	69.4%
3	--	2.17%	2.38%	1.67%	1.66%	69.6%
4	--	2.30%	2.45%	1.72%	1.75%	71.2%
5	1.70%	2.43%	2.50%	1.75%	1.82%	72.9%
6	--	2.49%	2.54%	1.78%	1.88%	74.0%
7	--	2.55%	2.58%	1.80%	1.94%	75.1%
8	--	2.57%	2.61%	1.82%	1.97%	75.8%
9	--	2.60%	2.63%	1.84%	2.01%	76.5%
10	2.12%	2.62%	2.66%	1.86%	2.05%	77.1%
12	--	2.65%	2.69%	1.89%	2.11%	78.4%
15	2.45%	2.70%	2.74%	1.92%	2.17%	79.1%
20	2.60%	2.77%	2.78%	1.94%	2.23%	80.3%
30	2.71%	2.90%	2.77%	1.94%	2.30%	83.0%

Key Interest Rates and Prices[1]

	Today 1/19/2018	Last Week 1/12/2018	Last Month 12/19/2017	Last Year 1/19/2017
Federal Funds Rate	1.50%	1.50%	1.50%	0.75%
Prime Rate	4.50%	4.50%	4.50%	3.75%
Treasury - 2 yr	2.05%	1.99%	1.87%	1.25%
Treasury - 10 yr	2.62%	2.55%	2.46%	2.47%
Treasury - 30 yr	2.90%	2.85%	2.82%	3.04%
LIBOR - 1 month	1.56%	1.56%	1.51%	0.78%
LIBOR - 3 month	1.74%	1.72%	1.64%	1.04%
70% 1 month LIBOR	1.09%	1.09%	1.06%	0.54%
SIFMA	1.23%	1.31%	1.11%	0.66%
Bond Buyer Rev.	4.01%	4.03%	3.89%	3.96%
30-Day Visible Supply *($ bn)*	$9.36	$6.49	$12.37	$11.88
30 Year MMD	-	2.71%	2.68%	3.01%

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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