H2C Daily Rate Sheet

Monday, September 25, 2017

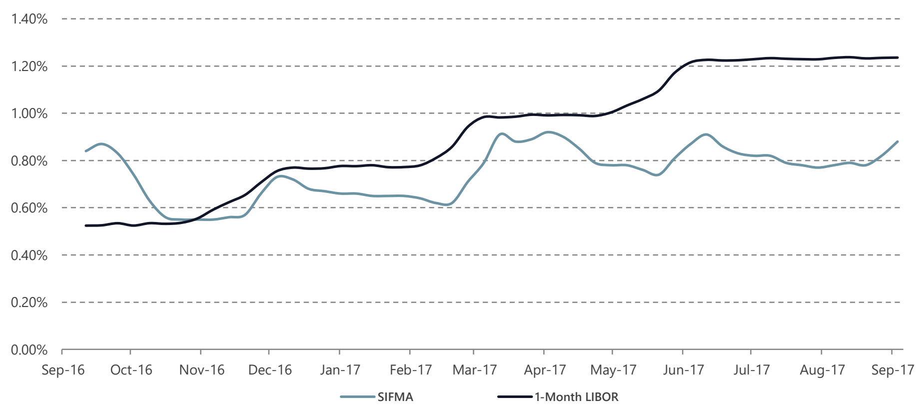
Indicative Interest Rates and Ratios[1]

Years	MMD[2]	Treasury	LIBOR	70% LIBOR	SIFMA	SIFMA / LIBOR
1	--	1.30%	1.55%	1.08%	1.01%	64.9%
2	--	1.46%	1.70%	1.19%	1.14%	67.2%
3	--	1.58%	1.80%	1.26%	1.25%	69.4%
4	--	1.73%	1.88%	1.31%	1.35%	72.1%
5	1.27%	1.88%	1.94%	1.36%	1.44%	74.3%
6	--	1.99%	2.01%	1.40%	1.51%	75.4%
7	--	2.10%	2.07%	1.45%	1.58%	76.5%
8	--	2.15%	2.12%	1.48%	1.63%	77.2%
9	--	2.21%	2.16%	1.51%	1.68%	77.9%
10	1.92%	2.26%	2.21%	1.55%	1.74%	78.5%
12	--	2.32%	2.27%	1.59%	1.82%	80.0%
15	2.31%	2.42%	2.36%	1.65%	1.91%	80.7%
20	2.58%	2.57%	2.43%	1.70%	2.01%	82.4%
30	2.78%	2.80%	2.47%	1.73%	2.11%	85.4%

Key Interest Rates and Prices[1]

	Today 9/25/2017	Last Week 9/18/2017	Last Month 8/25/2017	Last Year 9/26/2016
Federal Funds Rate	1.25%	1.25%	1.25%	0.50%
Prime Rate	4.25%	4.25%	4.25%	3.50%
Treasury - 2 yr	1.46%	1.40%	1.35%	0.76%
Treasury - 10 yr	2.26%	2.23%	2.17%	1.59%
Treasury - 30 yr	2.80%	2.80%	2.75%	2.32%
LIBOR - 1 month	1.24%	1.24%	1.24%	0.52%
LIBOR - 3 month	1.33%	1.33%	1.32%	0.85%
70% 1 month LIBOR	0.87%	0.87%	0.86%	0.37%
SIFMA	0.88%	0.82%	0.78%	0.78%
Bond Buyer Rev.	3.81%	3.77%	3.74%	3.23%
30-Day Visible Supply *($ bn)*	$13.20	$9.58	$9.07	$12.54
30 Year MMD	-	2.77%	2.73%	2.30%

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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