H2C Daily Rate Sheet

Friday, April 28, 2017

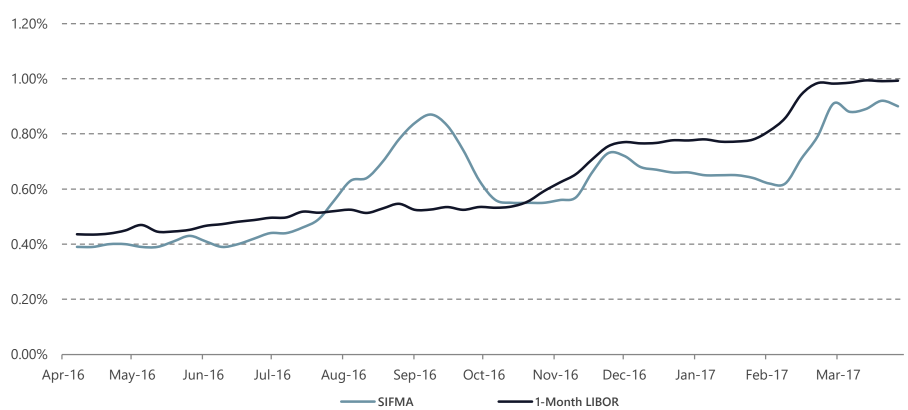
Indicative Interest Rates and Ratios[1]

Years	MMD[2]	Treasury	LIBOR	70% LIBOR	SIFMA	SIFMA / LIBOR
1	--	1.06%	1.40%	0.98%	0.99%	71.2%
2	--	1.25%	1.59%	1.11%	1.14%	71.8%
3	--	1.44%	1.74%	1.22%	1.28%	73.8%
4	--	1.63%	1.86%	1.30%	1.40%	75.3%
5	1.37%	1.81%	1.97%	1.38%	1.51%	76.8%
6	--	1.96%	2.05%	1.43%	1.59%	77.7%
7	--	2.10%	2.13%	1.49%	1.67%	78.5%
8	--	2.17%	2.18%	1.53%	1.73%	79.3%
9	--	2.23%	2.24%	1.57%	1.79%	80.0%
10	2.05%	2.30%	2.30%	1.61%	1.85%	80.7%
12	--	2.38%	2.36%	1.65%	1.95%	82.5%
15	2.51%	2.49%	2.46%	1.72%	2.04%	83.1%
20	2.76%	2.68%	2.53%	1.77%	2.14%	84.7%
30	2.90%	2.96%	2.56%	1.79%	2.23%	87.1%

Key Interest Rates and Prices[1]

	Today 4/28/2017	Last Week 4/21/2017	Last Month 3/28/2017	Last Year 4/28/2016
Federal Funds Rate	1.00%	1.00%	1.00%	0.50%
Prime Rate	4.00%	4.00%	4.00%	3.50%
Treasury - 2 yr	1.25%	1.20%	1.30%	0.78%
Treasury - 10 yr	2.30%	2.24%	2.42%	1.84%
Treasury - 30 yr	2.96%	2.89%	3.02%	2.68%
LIBOR - 1 month	0.99%	0.99%	0.98%	0.44%
LIBOR - 3 month	1.17%	1.16%	1.15%	0.64%
70% 1 month LIBOR	0.69%	0.69%	0.69%	0.31%
SIFMA	0.90%	0.92%	0.79%	0.41%
Bond Buyer Rev.	4.02%	3.91%	4.08%	3.71%
30-Day Visible Supply *($ bn)*	$12.33	$14.30	$11.05	$10.30
30 Year MMD	-	2.90%	3.01%	2.58%

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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