



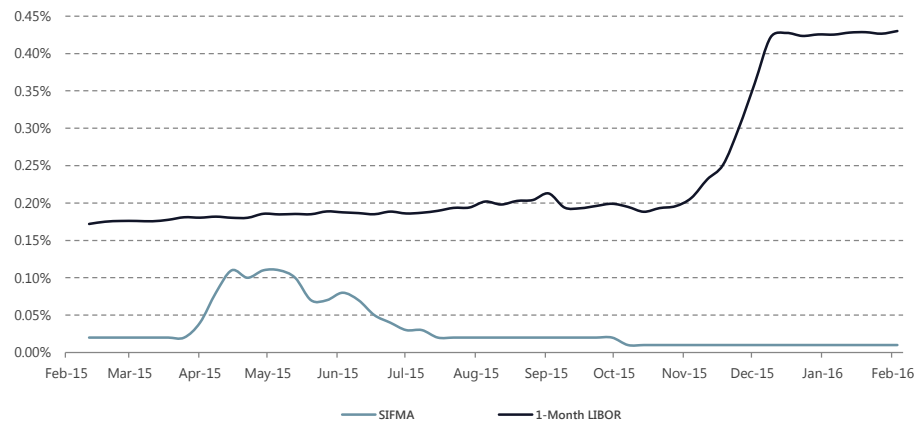
H2C Daily Rate Sheet

Friday, February 19, 2016

Indicative Interest Rates and Ratios⁽¹⁾

Years	MMD ⁽²⁾	Treasury	LIBOR	70% LIBOR	SIFMA	SIFMA / LIBOR
1	--	0.53%	0.71%	0.50%	0.18%	25.2%
2	--	0.71%	0.80%	0.56%	0.31%	38.6%
3	--	0.88%	0.91%	0.64%	0.42%	46.1%
4	--	1.05%	1.03%	0.72%	0.54%	52.3%
5	0.80%	1.21%	1.15%	0.81%	0.66%	57.4%
6	--	1.36%	1.26%	0.88%	0.77%	60.8%
7	--	1.51%	1.36%	0.96%	0.87%	63.7%
8	--	1.59%	1.45%	1.01%	0.96%	66.3%
9	--	1.67%	1.53%	1.07%	1.05%	68.6%
10	1.60%	1.75%	1.61%	1.13%	1.14%	70.6%
12	--	1.83%	1.72%	1.20%	1.28%	74.5%
15	2.08%	1.96%	1.87%	1.31%	1.45%	77.5%
20	2.37%	2.17%	2.00%	1.40%	1.63%	81.4%
30	2.68%	2.62%	2.11%	1.47%	1.79%	85.0%

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



Key Interest Rates and Prices⁽¹⁾

	Today 2/19/2016	Last Week 2/12/2016	Last Month 1/19/2016	Last Year 2/19/2015
Federal Funds Rate	0.50%	0.50%	0.50%	0.25%
Prime Rate	3.50%	3.50%	3.50%	3.25%
Treasury - 2 yr	0.71%	0.71%	0.88%	0.67%
Treasury - 10 yr	1.75%	1.74%	2.06%	2.11%
Treasury - 30 yr	2.62%	2.60%	2.82%	2.73%
LIBOR - 1 month	0.43%	0.43%	0.43%	0.17%
LIBOR - 3 month	0.62%	0.62%	0.62%	0.26%
70% 1 month LIBOR	0.30%	0.30%	0.30%	0.12%
SIFMA	0.01%	0.01%	0.01%	0.02%
Bond Buyer Rev.	3.76%	3.76%	3.79%	4.28%
30-Day Visible Supply (\$ bn)	\$10.16	\$6.55	\$9.55	\$8.83
30 Year MMD	-	2.68%	2.70%	2.88%

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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