



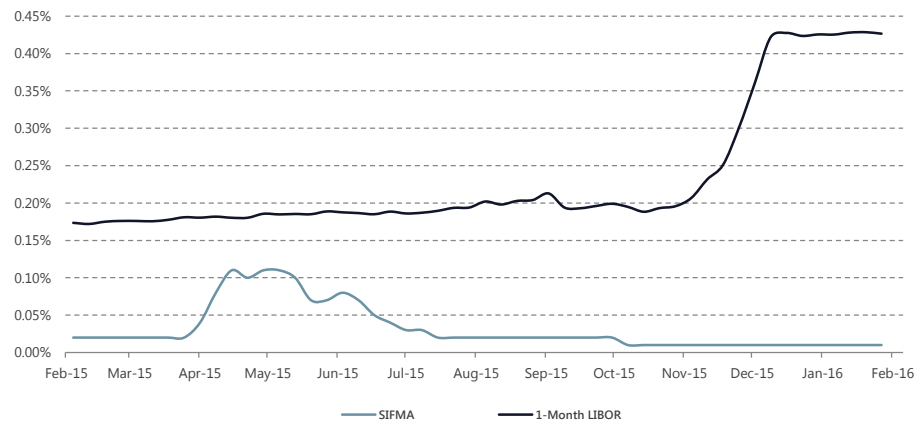
H2C Daily Rate Sheet

Wednesday, February 17, 2016

Indicative Interest Rates and Ratios⁽¹⁾

Years	MMD ⁽²⁾	Treasury	LIBOR	70% LIBOR	SIFMA	SIFMA / LIBOR
1	--	0.51%	0.70%	0.49%	0.18%	25.7%
2	--	0.74%	0.80%	0.56%	0.31%	38.9%
3	--	0.91%	0.91%	0.64%	0.42%	46.0%
4	--	1.07%	1.04%	0.73%	0.54%	51.8%
5	0.80%	1.23%	1.17%	0.82%	0.66%	56.6%
6	--	1.38%	1.28%	0.90%	0.77%	60.1%
7	--	1.53%	1.39%	0.98%	0.88%	63.1%
8	--	1.61%	1.48%	1.04%	0.97%	65.3%
9	--	1.70%	1.57%	1.10%	1.05%	67.3%
10	1.60%	1.78%	1.65%	1.16%	1.14%	69.0%
12	--	1.86%	1.76%	1.23%	1.29%	73.5%
15	2.08%	1.99%	1.91%	1.34%	1.44%	75.4%
20	2.37%	2.19%	2.04%	1.43%	1.62%	79.4%
30	2.68%	2.64%	2.14%	1.50%	1.79%	83.5%

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



Key Interest Rates and Prices⁽¹⁾

	Today 2/17/2016	Last Week 2/10/2016	Last Month 1/18/2016	Last Year 2/17/2015
Federal Funds Rate	0.50%	0.50%	0.50%	0.25%
Prime Rate	3.50%	3.50%	3.50%	3.25%
Treasury - 2 yr	0.74%	0.71%	0.85%	0.70%
Treasury - 10 yr	1.78%	1.71%	2.03%	2.14%
Treasury - 30 yr	2.64%	2.53%	2.81%	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%	3.78%	3.79%	4.23%
30-Day Visible Supply (\$ bn)	\$8.83	\$9.08	\$8.54	\$9.53
30 Year MMD	-	2.68%	-	2.92%

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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