



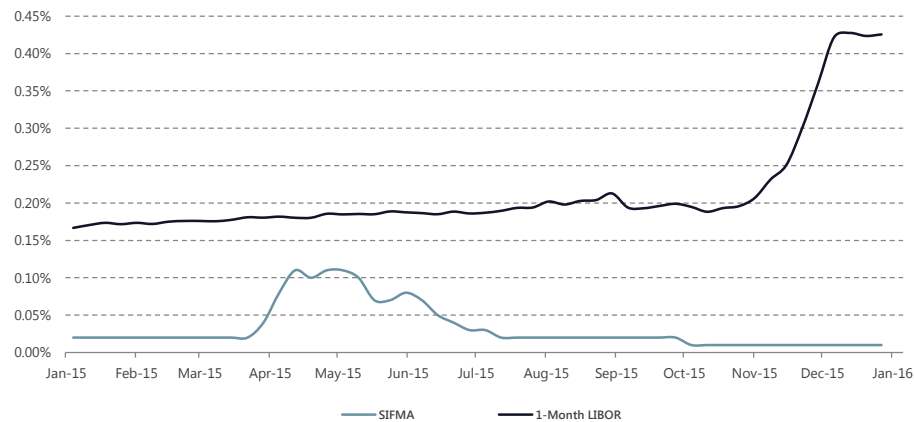
H2C Daily Rate Sheet

Tuesday, January 19, 2016

Indicative Interest Rates and Ratios⁽¹⁾

Years	MMD ⁽²⁾	Treasury	LIBOR	70% LIBOR	SIFMA	SIFMA / LIBOR
1	--	0.49%	0.76%	0.53%	0.23%	30.4%
2	--	0.85%	0.93%	0.65%	0.39%	42.1%
3	--	1.08%	1.10%	0.77%	0.54%	49.3%
4	--	1.27%	1.25%	0.88%	0.68%	54.3%
5	1.07%	1.46%	1.40%	0.98%	0.83%	59.5%
6	--	1.63%	1.52%	1.06%	0.95%	62.3%
7	--	1.79%	1.64%	1.15%	1.06%	64.6%
8	--	1.87%	1.73%	1.21%	1.15%	66.7%
9	--	1.95%	1.82%	1.27%	1.25%	68.7%
10	1.75%	2.03%	1.90%	1.33%	1.34%	70.4%
12	--	2.11%	2.00%	1.40%	1.49%	74.5%
15	2.20%	2.24%	2.14%	1.50%	1.64%	76.5%
20	2.46%	2.44%	2.26%	1.58%	1.82%	80.6%
30	2.70%	2.81%	2.35%	1.64%	1.98%	84.4%

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



Key Interest Rates and Prices⁽¹⁾

	Today 1/19/2016	Last Week 1/12/2016	Last Month 12/18/2015	Last Year 1/19/2015
Federal Funds Rate	0.50%	0.50%	0.50%	0.25%
Prime Rate	3.50%	3.50%	3.50%	3.25%
Treasury - 2 yr	0.85%	0.93%	0.97%	0.49%
Treasury - 10 yr	2.03%	2.12%	2.19%	1.83%
Treasury - 30 yr	2.81%	2.89%	2.90%	2.44%
LIBOR - 1 month	0.43%	0.42%	0.41%	0.17%
LIBOR - 3 month	0.62%	0.62%	0.59%	0.26%
70% 1 month LIBOR	0.30%	0.30%	0.29%	0.12%
SIFMA	0.01%	0.01%	0.01%	0.02%
Bond Buyer Rev.	3.79%	3.78%	3.97%	4.06%
30-Day Visible Supply (\$ bn)	\$9.55	\$13.53	\$2.46	\$12.18
30 Year MMD	-	2.73%	2.81%	-

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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