



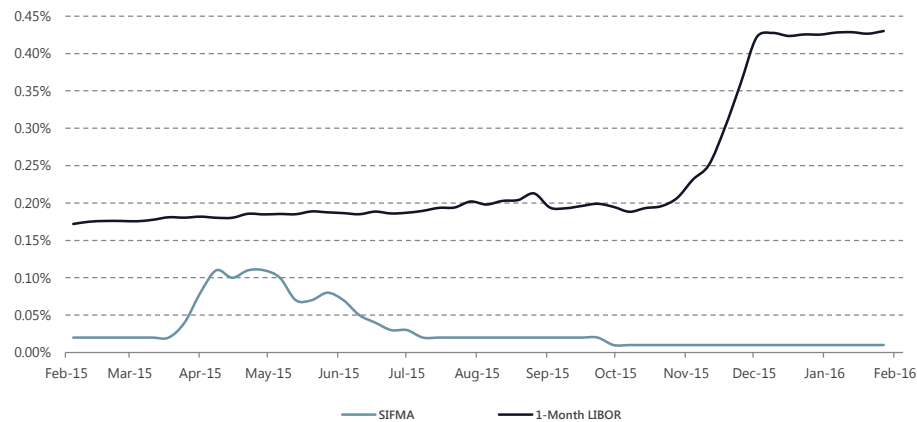
H2C Daily Rate Sheet

Monday, February 22, 2016

Indicative Interest Rates and Ratios⁽¹⁾

Years	MMD ⁽²⁾	Treasury	LIBOR	70% LIBOR	SIFMA	SIFMA / LIBOR
1	--	0.53%	0.72%	0.51%	0.19%	26.3%
2	--	0.76%	0.82%	0.57%	0.32%	39.2%
3	--	0.91%	0.92%	0.64%	0.44%	47.8%
4	--	1.08%	1.04%	0.73%	0.56%	53.9%
5	0.83%	1.24%	1.15%	0.81%	0.68%	58.9%
6	--	1.39%	1.26%	0.88%	0.78%	62.0%
7	--	1.53%	1.36%	0.95%	0.88%	64.6%
8	--	1.61%	1.44%	1.01%	0.97%	67.0%
9	--	1.68%	1.52%	1.07%	1.05%	69.1%
10	1.66%	1.76%	1.61%	1.12%	1.14%	71.0%
12	--	1.84%	1.71%	1.20%	1.29%	75.4%
15	2.16%	1.97%	1.87%	1.31%	1.45%	77.7%
20	2.45%	2.17%	2.00%	1.40%	1.63%	81.5%
30	2.78%	2.61%	2.11%	1.48%	1.81%	85.9%

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



Key Interest Rates and Prices⁽¹⁾

	Today 2/22/2016	Last Week 2/15/2016	Last Month 1/22/2016	Last Year 2/23/2015
Federal Funds Rate	0.50%	0.50%	0.50%	0.25%
Prime Rate	3.50%	3.50%	3.50%	3.25%
Treasury - 2 yr	0.76%	0.71%	0.88%	0.64%
Treasury - 10 yr	1.76%	1.74%	2.07%	2.06%
Treasury - 30 yr	2.61%	2.60%	2.83%	2.66%
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%	3.76%	4.28%
30-Day Visible Supply (\$ bn)	\$10.16	\$6.55	\$8.52	\$13.08
30 Year MMD	-	-	2.76%	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

For additional information, please contact **Atlanta**: Rich Bayman (rbayman@h2c.com); **Chicago**: Victoria Poindexter (vpindexter@h2c.com); **New York**: PJ Camp (pcamp@h2c.com); or **San Diego**: Bill Hanlon (bhanlon@h2c.com)

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