

Swap Valuations as of 12/31/2017

All Requirement Counterparties	Swap Description	Effective Date	Maturity	Pay Coupon	Receive Coupon	Notional Amount	Dollar Value +01bp	Market Value	Termination Value per Dealer	FMPA Threshold	Counterparty ISDA ATE	Counterparty Current Rating	Percentage of Total Debt
Bear Stearns Capital Markets: Guarantor - Bear Stearns Companies Inc. Acquired by JPMorgan Chase & Co.	ARP 2008C	10/1/2006	10/1/2026	3.66500	72% 1M libor	11,050,000	(5,476)	(1,490,167)					
	ARP 2008C	10/1/2006	10/1/2026	3.65600	72% 1M libor	2,683,806	(1,318)	(357,796)	(1,847,963)	(60,000,000)	Baa1/BBB+/BBB+	A3/A-/A+	1.40%
Goldman Sachs Capital Markets: Guarantor Goldman Sachs Group	ARP 2008C	10/1/2006	10/1/2027	3.70100	72% 1M libor	33,179,999	(17,579)	(4,795,441)	(4,795,441)	(16,000,000)	Baa1/BBB+/BBB+	A3/A+/A	3.66%
JP Morgan Chase Bank,	ARP 2008C	10/1/2006	10/1/2026	3.61200	72% 1M libor	224,194	(110)	(29,257)	(29,257)	(34,000,000)	Baa1/BBB+/BBB+	A3/A-/A+	3.41%
Merrill Lynch Capital Services: Guarantor Bank of America Corp	ARP 2008C	10/1/2006	10/1/2027	3.69750	72% 1M libor	33,180,003	(17,576)	(4,787,498)	(4,787,498)	(32,000,000)		Baa2/A-/A	3.41%
Morgan Stanley	ARP 2008C	10/1/2006	10/1/2027	3.64900	72% 1M libor	33,179,998	(17,533)	(4,677,426)	(4,677,426)	(32,000,000)		A3/BBB+/A	6.77%
UBS AG	ARP 2008C	10/1/2006	10/1/2025	3.66900	72% 1M libor	17,025,000	(5,579)	(1,573,972)	(1,573,972)	(10,000,000)	Ba1/BBB+/BBB+	Aa3/A+/A+	5.12%
Wells Fargo Bank, NA	ARP 2008C	10/1/2006	10/1/2035	3.73700	72% 1M libor	19,050,000	(20,405)	(4,934,087)	(4,934,087)	(36,000,000)	Baa1/BBB+/BBB+	A2/A/AA-	3.68%
<b>Totals</b>						149,573,000	(85,575)	(22,645,646)	(22,645,646)	(220,000,000)			27.43%

St Lucie Dealers	Swap Description	Effective Date	Maturity	Pay Coupon	Receive Coupon	Notional Amount	Dollar Value +01bp	Market Value	Termination Value per Dealer	FMPA Threshold	Counterparty ISDA ATE	Counterparty Current Rating	Percentage of Total Debt
Merrill Lynch Capital Services: Guarantor Bank of America Corp	LUCIE 2000	7/3/2006	10/1/2021	3.44400	72% 1M libor	16,650,000	(4,449)	(1,203,685)					
	LUCIE 2002-1 21A	7/2/2007	10/1/2021	3.48100	72% 1M libor	11,975,000	(3,203)	(882,050)					
	LUCIE 2002-1 21B	7/1/2010	10/1/2021	3.59500	72% 1M libor	11,975,000	(3,213)	(932,382)					
	LUCIE 2002-1 21C	7/1/2011	10/1/2021	3.63200	72% 1M libor	11,975,000	(3,216)	(948,718)					
	LUCIE 2002-3 21B	7/3/2006	10/1/2021	3.44400	72% 1M libor	67,124,541	(17,934)	(4,852,663)	(8,819,498)	(20,000,000)	Baa3/BBB-	Baa2/A-/A	39.27%
Goldman Sachs Capital Markets: Guarantor Goldman Sachs Group	LUCIE 2002-2 21A	7/2/2007	10/1/2021	3.48100	72% 1M libor	11,308,333	(3,024)	(832,945)					
	LUCIE 2002-2 21B	7/1/2010	10/1/2021	3.59500	72% 1M libor	11,308,333	(3,034)	(880,475)					
	LUCIE 2002-2 21C	7/1/2011	10/1/2021	3.63200	72% 1M libor	11,308,333	(3,037)	(895,902)					
	LUCIE 2002-3 21A	7/3/2006	10/1/2021	3.44400	72% 1M libor	7,825,459	(2,091)	(565,729)	(3,175,051)	(10,000,000)	Baa1/BBB+/BBB+	A3/A+/A	35.72%
<b>Totals</b>						161,450,000	(43,200)	(11,994,549)	(11,994,549)	(30,000,000)			75.00%

**All Req.**

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Bank of America Merrill Lynch #2	All Req. Bank of America Merrill Lynch #2	(4,787,498)
Goldman Sachs	All Req. Goldman Sachs	(4,795,441)
JP Morgan	All Req. JP Morgan	(29,257)
JP Morgan #2	All Req. JP Morgan #2	(1,847,963)
Morgan Stanley	All Req. Morgan Stanley	(4,677,426)
UBS AG	All Req. UBS AG	(1,573,972)
Wells Fargo	All Req. Wells Fargo	(4,934,087)

**St Lucie**

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Bank of America Merrill Lynch	St Lucie Bank of America Merrill Lynch	(8,819,498)
Goldman Sachs	St Lucie Goldman Sachs	(3,175,051)

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**THIS WORKSHEET IS ALL CALCULATED VALUES**

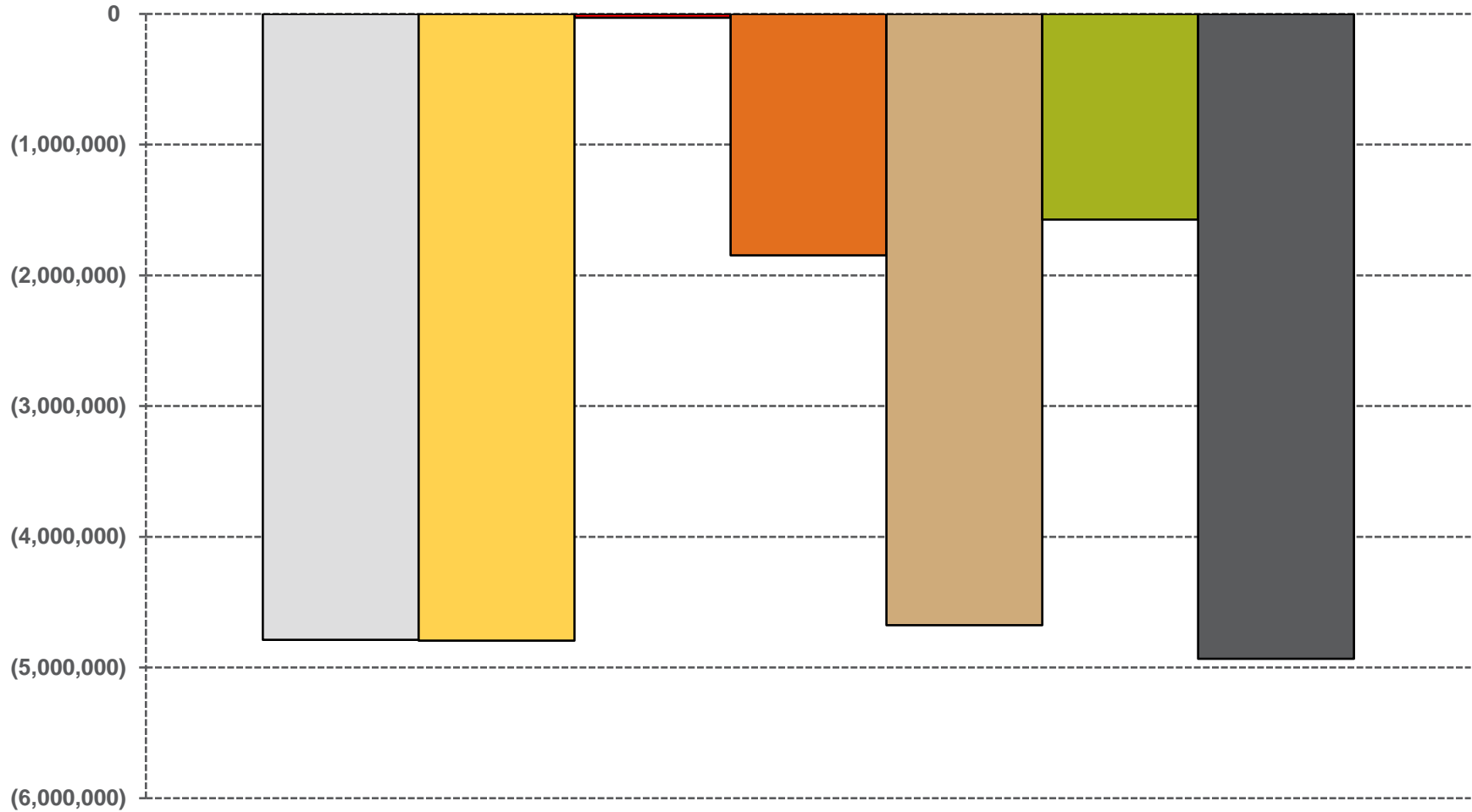
All Requirements	A2/A
<b>ARP - Thresholds</b>	
JP Morgan	(60,000,000)
Goldman Sachs	(16,000,000)
JP Morgan - Original	(34,000,000)
Merrill Lynch BofA	(32,000,000)
Morgan Stanley	(32,000,000)
UBS	(10,000,000)
Wells Fargo	(36,000,000)

ARP - Market Value	
JP Morgan	(1,847,963)
Goldman Sachs	(4,795,441)
JP Morgan - Original	(29,257)
Merrill Lynch BofA	(4,787,498)
Morgan Stanley	(4,677,426)
UBS	(1,573,972)
Wells Fargo	(4,934,087)

ARP - Exposure	
JP Morgan	0
Goldman Sachs	0
JP Morgan - Original	0
Merrill Lynch BofA	0
Morgan Stanley	0
UBS	0
Wells Fargo	0
<b>TOTAL ABOVE THRESHOLD</b>	<b>0</b>

St Lucie	A2/A
<b>St. Lucie - Thresholds</b>	
Goldman Sachs	(10,000,000)
Merrill Lynch	(20,000,000)
<b>St. Lucie - Market Values</b>	
Goldman Sachs	(3,175,051)
Merrill Lynch	(8,819,498)
<b>St. Lucie - Exposure</b>	
Goldman Sachs	0
Merrill Lynch	0
<b>TOTAL ABOVE THRESHOLD</b>	<b>0</b>

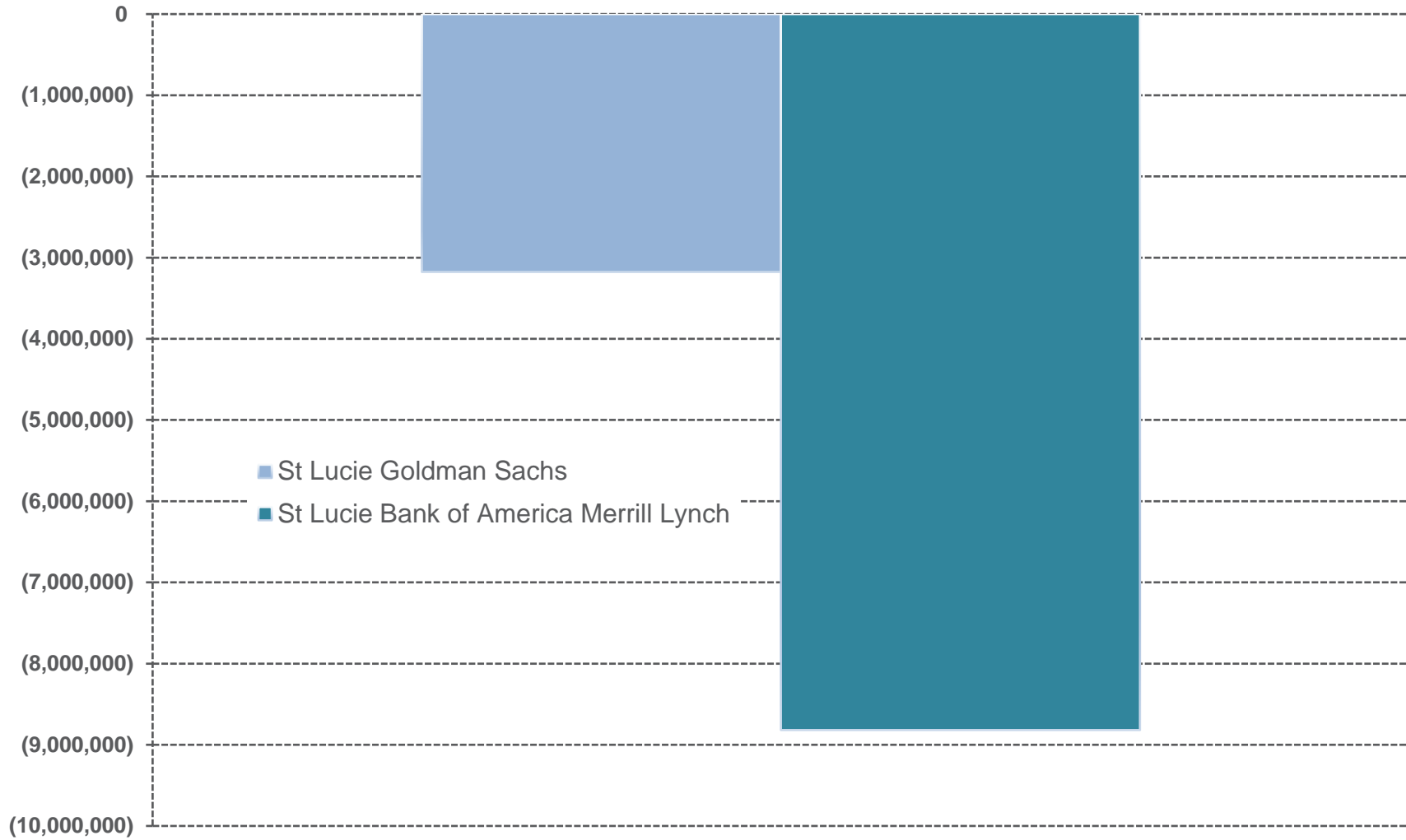
### All Requirements Swap Market Values Per ISDA Agreement



- All Req. Bank of America Merrill Lynch #2
- All Req. Goldman Sachs
- All Req. JP Morgan
- All Req. JP Morgan #2
- All Req. Morgan Stanley
- All Req. UBS AG
- All Req. Wells Fargo

Monthly Swap Valuation 12-31-17

### St. Lucie and Stanton II Swap Market Values Per ISDA Agreement



Monthly Swap Valuation 12-31-17