

Swap Valuations as of 1/31/2019

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	(4,496)	(1,161,775)					
	ARP 2008C	10/1/2006	10/1/2026	3.65600	72% 1M libor	2,683,806	(1,080)	(278,352)	(1,440,127)	(60,000,000)	Baa1/BBB+/BBB+	A3/A-/A+	1.48%
Goldman Sachs Capital Markets: Guarantor Goldman Sachs Group	ARP 2008C	10/1/2006	10/1/2027	3.70100	72% 1M libor	33,179,999	(14,590)	(3,788,241)	(3,788,241)	(16,000,000)	Baa1/BBB+/BBB+	A3/A+/A	3.86%
JP Morgan Chase Bank, NA	ARP 2008C	10/1/2006	10/1/2026	3.61200	72% 1M libor	224,194	(90)	(22,719)	(22,719)	(34,000,000)	Baa1/BBB+/BBB+	A3/A-/A+	3.60%
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	(14,588)	(3,781,452)	(3,781,452)	(32,000,000)	Baa2/BBB/BBB	Baa1/BBB+/A	3.60%
Morgan Stanley	ARP 2008C	10/1/2006	10/1/2027	3.64900	72% 1M libor	33,179,998	(14,556)	(3,687,371)	(3,687,371)	(32,000,000)	Baa2//BBB	A3/BBB+/A	7.14%
UBS AG	ARP 2008C	10/1/2006	10/1/2025	3.66900	72% 1M libor	15,325,000	(4,186)	(1,097,022)	(1,097,022)	(10,000,000)	Ba1/A-/BBB+	Aa3/A+/A+	5.22%
Wells Fargo Bank, NA	ARP 2008C	10/1/2006	10/1/2035	3.73700	72% 1M libor	19,050,000	(18,066)	(4,171,271)	(4,171,271)	(36,000,000)	Baa1/BBB+/BBB+	A2/A/A+	3.70%
Totals						147,873,000	(71,654)	(17,988,203)	(17,988,203)	(220,000,000)			28.59%