

Swap Valuations as of **2/28/2019**

| 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      | (4,443)            | (1,126,741)  |                              |                |                       |                             |                          |
|  | ARP 2008C        | 10/1/2006      | 10/1/2026 | 3.65600    | 72% 1M libor   | 2,683,806       | (1,067)            | (269,940)    | (1,396,680)                  | (60,000,000)   | Baa1/BBB+/BBB+        | A2/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      | (14,430)           | (3,673,515)  | (3,673,515)                  | (16,000,000)   | Baa1/BBB+/BBB+        | A3/BBB+/A                   | 3.86%                    |
| JP Morgan Chase Bank, NA   | ARP 2008C        | 10/1/2006      | 10/1/2026 | 3.61200    | 72% 1M libor   | 224,194         | (89)               | (22,024)     | (22,024)                     | (34,000,000)   | Baa1/BBB+/BBB+        | A2/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      | (14,428)           | (3,666,814)  | (3,666,814)                  | (32,000,000)   | Baa2/BBB/BBB          | A3/NR/WD                    | 3.60%                    |
| Morgan Stanley   | ARP 2008C        | 10/1/2006      | 10/1/2027 | 3.64900    | 72% 1M libor   | 33,179,998      | (14,397)           | (3,573,940)  | (3,573,940)                  | (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      | (4,105)            | (1,059,522)  | (1,059,522)                  | (10,000,000)   | Ba1/A-/BBB+           | Ba1/A-/A+                   | 5.22%                    |
| Wells Fargo Bank, NA   | ARP 2008C        | 10/1/2006      | 10/1/2035 | 3.73700    | 72% 1M libor   | 19,050,000      | (17,922)           | (4,008,173)  | (4,008,173)                  | (36,000,000)   | Baa1/BBB+/BBB+        | A2/A-/A+                    | 3.70%                    |
| <b>Totals</b>  |                  |                |           |            |                | 147,873,000     | (70,881)           | (17,400,668) | (17,400,668)                 | (220,000,000)  |                       |                             | 28.59%                   |