

Swap Valuations as of 3/31/2019

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	0	0	0					
	ARP 2008C	10/1/2006	10/1/2026	3.65600	72% 1M libor	0	0	0	0	(60,000,000)	Baa1/BBB+/BBB+	A3/A-/A+	0.00%
Goldman Sachs Capital Markets: Guarantor Goldman Sachs Group	ARP 2008C	10/1/2006	10/1/2027	3.70100	72% 1M libor	22,953,333	(11,558)	(3,145,637)	(3,145,637)	(16,000,000)	Baa1/BBB+/BBB+	A3/A+/A	2.47%
JP Morgan Chase Bank, NA	ARP 2008C	10/1/2006	10/1/2026	3.61200	72% 1M libor	0	0	0	0	(34,000,000)	Baa1/BBB+/BBB+	A3/A-/A+	2.47%
Merrill Lynch Capital Services: Guarantor Bank of America Corp	ARP 2008C	10/1/2006	10/1/2027	3.69750	72% 1M libor	17,540,001	(9,395)	(2,535,519)	(2,535,519)	(32,000,000)	Baa2/BBB/BBB	Baa1/BBB+/A	1.89%
Morgan Stanley	ARP 2008C	10/1/2006	10/1/2027	3.64900	72% 1M libor	22,953,332	(11,530)	(3,067,827)	(3,067,827)	(32,000,000)	Baa2//BBB	A3/BBB+/A	4.36%
UBS AG	ARP 2008C	10/1/2006	10/1/2025	3.66900	72% 1M libor	0	0	0	0	(10,000,000)	Ba1/A-/BBB+	Aa3/A+/A+	2.47%
Wells Fargo Bank, NA	ARP 2008C	10/1/2006	10/1/2035	3.73700	72% 1M libor	15,656,334	(15,696)	(3,833,851)	(3,833,851)	(36,000,000)	Baa1/BBB+/BBB+	A2/A/A+	1.69%
Totals						79,103,000	(48,179)	(12,582,833)	(12,582,833)	(220,000,000)			15.34%