

Swap Valuations as of 8/31/2019

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
Goldman Sachs Capital Markets: Guarantor Goldman Sachs Group	ARP 2008C	10/1/2006	10/1/2027	3.70100	72% 1M libor	22,953,333	(11,741)	(4,155,818)	(4,155,818)	(16,000,000)	Baa1/BBB+/BBB+	A3/BBB+/A	2.68%
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	(9,618)	(3,375,103)	(3,375,103)	(32,000,000)	Baa2/BBB/BBB	A3/A-/A	2.05%
Morgan Stanley	ARP 2008C	10/1/2006	10/1/2027	3.64900	72% 1M libor	22,953,332	(11,714)	(4,079,305)	(4,079,305)	(32,000,000)	Baa2//BBB	A3/BBB+/A	4.73%
Wells Fargo Bank, NA	ARP 2008C	10/1/2006	10/1/2035	3.73700	72% 1M libor	15,656,334	(17,765)	(5,496,731)	(5,496,731)	(36,000,000)	Baa1/BBB+/BBB+	Aa2/A+/AA-	1.83%
Totals						79,103,000	(50,839)	(17,106,957)	(17,106,957)	(116,000,000)			11.30%