

Associated Bond Issue	Outstanding Notional Amount (thousands)	Bond Floating Rate	Swap Fixed Rate Paid (Range)	Swap Variable Rate Received	Effective Date	Termination Date	Fair value as of 10/31/2015	Counterparty
<i>General Obligation Bonds:</i>								
Series 1998A (refunding) Consolidated Loan of 2006, Series A Central Artery Loan of 2000, Series A Central Artery Loan of 2000, Series B	\$ 24,105	VRDB	4.174%	60% 1-Month LIBOR + 25 basis points	11/17/2008	September 1, 2016	(812,901)	Deutsche Bank AG
Series 1998A (refunding)	10,185	VRDB	4.174%	Cost of Funds	9/17/1998	September 1, 2016	(379,903)	Wells Fargo Bank
Series 2001B & C	482,230	VRDB	4.150%	Cost of Funds	2/20/2001	January 1, 2021	(49,281,762)	Morgan Stanley Capital Services
Series 2012A, 2013A, 2014B, 2014D & 2014E (refunding)	508,915	SIFMA	3.616% - 4.004%	SIFMA	3/15/2005	February 1, 2028	(87,834,229)	Wells Fargo Bank
Series 2006C (refunding)	100,000	CPI	3.73% - 3.85%	CPI-based formula	1/1/2007	November 1, 2020	(6,529,415)	Wells Fargo Bank
Series 2007A	400,000	LIBOR	4.420%	67% 3-Month LIBOR + 0.57%	10/8/2008	May 1, 2037	(23,483,132)	Barclays Bank PLC
Series 2007A (refunding)	31,665	LIBOR	3.936%	67% 3-Month LIBOR + 0.46%	10/8/2008	November 1, 2020	(3,977,507)	Deutsche Bank AG
Series 2007A (refunding)	414,130	LIBOR	4.083%	67% 3-Month LIBOR + 0.55%	10/8/2008	November 1, 2025	(69,285,393)	Bank of NY Mellon
Series 2000A	97,092	VRDB	3.942%	SIFMA - 3 basis points	8/16/2007	August 1, 2018	(4,355,680)	Merrill Lynch Capital Services
Series 2000A	49,308	VRDB	3.942%	SIFMA - 3 basis points	8/16/2007	August 1, 2018	(2,011,782)	JP Morgan formerly Bear Stearns
Series 2006B, Series 2000D	294,000	VRDB/ ARS	4.515%	67% 3-Month LIBOR	4/2/2009	June 15, 2033	(92,913,437)	Barclays Bank PLC
Subtotal	2,411,630						(340,865,140)	
<i>Special Obligation Dedicated Tax Revenue Bonds</i>								
Series 2004 (Convention Ctr)	22,198	CPI	4.45% - 5.25%	CPI-based formula	6/29/2004	January 1, 2018	(797,645)	Goldman Sachs Capital Markets
Series 2004 (Convention Ctr)	22,199	CPI	4.45% - 5.25%	CPI-based formula	6/29/2004	January 1, 2018	(483,928)	JP Morgan formerly Bear Stearns
Series 2004 (Convention Ctr)	22,198	CPI	4.45% - 5.25%	CPI-based formula	6/29/2004	January 1, 2018	(482,831)	JPMorgan Chase Bank
Series 2005A (Gas Tax)	96,490	CPI	4.771% - 5.059%	CPI-based formula	1/12/2005	June 1, 2022	(6,504,265)	Merrill Lynch Capital Services
Subtotal	163,085						(8,268,670)	
Total	\$ 2,574,715						\$ (349,133,810)	