

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 1/31/2016	Counterparty
<i>General Obligation Bonds:</i>								
Series 1998A (refunding) [1] Consolidated Loan of 2006, Series A Central Artery Loan of 2000, Series A Central Artery Loan of 2000, Series B Series 1998A (refunding)	\$ 24,105	VRDB	4.174%	60% 1-Month LIBOR + 25 basis points	11/17/2008	September 1, 2016	(575,795)	Wells Fargo Bank
Series 2000A	10,185	VRDB	4.174%	Cost of Funds	9/17/1998	September 1, 2016	(271,304)	Wells Fargo Bank
Series 2000A	97,092	VRDB	3.942%	SIFMA - 3 basis points	8/16/2007	August 1, 2018	(3,457,332)	Merrill Lynch Capital Services
Series 2000A	49,308	VRDB	3.942%	SIFMA - 3 basis points	8/16/2007	August 1, 2018	(1,724,464)	JP Morgan formerly Bear Stearns
Series 2001B & C	421,000	VRDB	4.150%	Cost of Funds	2/20/2001	January 1, 2021	(46,591,646)	Morgan Stanley Capital Services
Series 2006B, Series 2000D	294,000	VRDB/ ARS	4.515%	67% 3-Month LIBOR	4/2/2009	June 15, 2033	(94,307,453)	Barclays Bank PLC
Series 2006C (refunding)	100,000	CPI	3.73%-3.85%	CPI-based formula	1/1/2007	November 1, 2020	(6,359,410)	Wells Fargo Bank
Series 2007A	400,000	LIBOR	4.420%	67% 3-Month LIBOR + 0.57%	10/8/2008	May 1, 2037	(20,280,145)	Barclays Bank PLC
Series 2007A (refunding) [1]	31,665	LIBOR	3.936%	67% 3-Month LIBOR + 0.46%	10/8/2008	November 1, 2020	(4,040,915)	Wells Fargo Bank
Series 2007A (refunding)	414,130	LIBOR	4.083%	67% 3-Month LIBOR + 0.55%	10/8/2008	November 1, 2025	(72,576,976)	Bank of NY Mellon
Series 2013A, 2014E, 2015B and 2015C (refunding)	475,000	SIFMA	3.672% - 4.004%	SIFMA	3/15/2005	February 1, 2028	(92,322,204)	Wells Fargo Bank
Subtotal	<u>2,316,485</u>						<u>(342,507,644)</u>	
<i>Special Obligation Dedicated Tax Revenue Bonds</i>								
Series 2004 (Convention Ctr)	15,173	CPI	4.45% - 5.25%	CPI-based formula	6/29/2004	January 1, 2018	(571,916)	Goldman Sachs Capital Markets
Series 2004 (Convention Ctr)	15,174	CPI	4.45% - 5.25%	CPI-based formula	6/29/2004	January 1, 2018	(549,429)	JP Morgan formerly Bear Stearns
Series 2004 (Convention Ctr)	15,173	CPI	4.45% - 5.25%	CPI-based formula	6/29/2004	January 1, 2018	(548,218)	JPMorgan Chase Bank
Series 2005A (Gas Tax)	96,490	CPI	4.771% - 5.059%	CPI-based formula	1/12/2005	June 1, 2022	(6,273,323)	Merrill Lynch Capital Services
Subtotal	<u>142,010</u>						<u>(7,942,886)</u>	
Total	<u>\$ 2,458,495</u>						<u>\$ (350,450,530)</u>	

[1] Deutsche Bank was novated to Wells Fargo as of 12/23/15