

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 1/31/2017	Counterparty
<i>General Obligation Bonds:</i>								
Series 2000A	22,917	VRDB	3.942%	SIFMA - 3 basis points	8/16/2007	August 1, 2018	(813,801)	Merrill Lynch Capital Services
Series 2000A	11,083	VRDB	3.942%	SIFMA - 3 basis points	8/16/2007	August 1, 2018	(398,867)	JP Morgan formerly Bear Stearns
Series 2001B & C	327,870	VRDB	4.150%	Cost of Funds	2/20/2001	January 1, 2021	(25,678,098)	Morgan Stanley Capital Services
Series 2006B, Series 2000D	294,000	VRDB/ ARS	4.515%	67% 3-Month LIBOR	4/2/2009	June 15, 2033	(75,435,586)	Barclays Bank PLC
Series 2006C (refunding)	100,000	CPI	3.73%-3.85%	CPI-based formula	1/1/2007	November 1, 2020	(2,158,501)	Wells Fargo Bank
Series 2007A	400,000	LIBOR	4.420%	67% 3-Month LIBOR + 0.57%	10/8/2008	May 1, 2037	(6,430,021)	Barclays Bank PLC
Series 2007A (refunding) [1]	31,665	LIBOR	3.936%	67% 3-Month LIBOR + 0.46%	10/8/2008	November 1, 2020	(2,765,268)	Wells Fargo Bank
Series 2007A (refunding)	414,130	LIBOR	4.083%	67% 3-Month LIBOR + 0.55%	10/8/2008	November 1, 2025	(53,286,909)	Bank of NY Mellon
Series 2015B, 2015C, 2017A and 2017B (refunding)	438,490	SIFMA	3.724% - 4.004%	SIFMA	3/15/2005	February 1, 2028	(61,226,775)	Wells Fargo Bank
Subtotal	<u>2,040,155</u>						<u>(228,193,825)</u>	
<i>Special Obligation Dedicated Tax Revenue Bonds</i>								
Series 2004 (Convention Ctr)	7,770	CPI	4.450%	CPI-based formula	6/29/2004	January 1, 2018	(114,000)	Goldman Sachs Capital Markets
Series 2004 (Convention Ctr)	7,770	CPI	4.450%	CPI-based formula	6/29/2004	January 1, 2018	(102,220)	JP Morgan formerly Bear Stearns
Series 2004 (Convention Ctr)	7,770	CPI	4.450%	CPI-based formula	6/29/2004	January 1, 2018	(102,452)	JPMorgan Chase Bank
Series 2005A (Gas Tax)	96,490	CPI	4.771% - 5.059%	CPI-based formula	1/12/2005	June 1, 2022	(2,546,018)	Merrill Lynch Capital Services
Subtotal	<u>119,800</u>						<u>(2,864,689)</u>	
Total	<u>\$ 2,159,955</u>						<u>\$ (231,058,514)</u>	