

| 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 2/28/2019 | Counterparty | Ratings as of 6/30/2018 (S&P/Moody's/Fitch) |
|---|---|--------------------|------------------------------|----------------------------------|----------------|------------------|----------------------------|---------------------------------|---|
| <i>General Obligation Bonds:</i> | | | | | | | | | |
| Series 2001B & C refunding | 195,840 | VRDB | 4.150% | Cost of Funds | 2/20/2001 | January 1, 2021 | (6,790,482) | Morgan Stanley Capital Services | (NR/WR/ - -) |
| Series 2006B, Series 2016C | 281,605 | VRDB | 4.515% | 67% 3-Month LIBOR | 4/2/2009 | June 15, 2033 | (55,383,788) | Barclays Bank PLC | (A / A2 / A) |
| Series 2006C refunding | 96,095 | CPI | 3.780%-3.85% | CPI-based formula | 1/1/2007 | November 1, 2020 | (1,514,707) | Wells Fargo Bank | (A+ / Aa2 / AA-) |
| Series 2007A refunding | 31,665 | LIBOR | 3.936% | 67% 3-Month LIBOR + 0.46% | 10/8/2008 | November 1, 2020 | (848,462) | Wells Fargo Bank | (A+ / Aa2 / AA-) |
| Series 2007A refunding | 348,380 | LIBOR | 3.936- 4.083% | 67% 3-Month LIBOR + (0.46-0.55%) | 10/8/2008 | November 1, 2025 | (29,490,808) | Bank of NY Mellon | (AA- / Aa2 / AA) |
| Series 2018A refunding | 118,505 | SIFMA | 3.875- 3.903% | SIFMA | 3/15/2005 | February 1, 2023 | (8,864,320) | Wells Fargo Bank | (A+ / Aa2 / AA-) |
| Subtotal | <u>1,072,090</u> | | | | | | <u>(102,892,568)</u> | | |
| <i>Special Obligation Dedicated Tax Revenue Bonds</i> | | | | | | | | | |
| Series 2005A (Gas Tax) | 54,025 | CPI | 4.937% - 5.059% | CPI-based formula | 1/12/2005 | June 1, 2022 | (2,055,605) | Merrill Lynch Capital Services | (NR / A3 / A+) |
| Subtotal | <u>54,025</u> | | | | | | <u>(2,055,605)</u> | | |
| Total | <u>\$ 1,126,115</u> | | | | | | <u>\$ (104,948,172)</u> | | |