

| Associated Bond Issue | Outstanding | Bond | Swap Fixed | Swap Variable Rate Received | Effective Date | Termination Date | Fair value as of 12/31/2017 | Counterparty | Ratings as of 6/30/2017 (S&P/Moody's/Fitch) |
|---|--------------------------------|------------------|----------------------|--------------------------------------|-------------------|---------------------|--------------------------------|--|--|
| | Notional Amount (thousands) | Floating Rate | Rate Paid (Range) | | | | | | |
| <i>General Obligation Bonds:</i> | | | | | | | | | |
| Series 2000A | 13,492 | VRDB | 3.942% | SIFMA - 3 basis points | 8/16/2007 | August 1, 2018 | (250,626) | Merrill Lynch Capital Services | (NR / Ba1 / A) |
| Series 2000A | 6,583 | VRDB | 3.942% | SIFMA - 3 basis points | 8/16/2007 | August 1, 2018 | (126,839) | JP Morgan formerly Bear Stearns | (A+ / Aa3 / AA-) |
| Series 2001B & C refunding | 327,870 | VRDB | 4.150% | Cost of Funds | 2/20/2001 | January 1, 2021 | (15,948,763) | Morgan Stanley Capital Services | (A+ / A1 / -) |
| Series 2006B, Series 2016C | 293,985 | VRDB/ ARS | 4.515% | 67% 3-Month LIBOR | 4/2/2009 | June 15, 2033 | (67,350,049) | Barclays Bank PLC | (A- / A1 / A) |
| Series 2006C refunding | 100,000 | CPI | 3.73%-3.85% | CPI-based formula | 1/1/2007 | November 1, 2020 | (2,042,562) | Wells Fargo Bank | (AA- / Aa2 / AA) |
| Series 2007A refunding | 31,665 | LIBOR | 3.936% | 67% 3-Month LIBOR + 0.46% | 10/8/2008 | November 1, 2020 | (1,836,892) | Wells Fargo Bank | (AA- / Aa2 / AA) |
| Series 2007A refunding | 414,130 | LIBOR | 3.936-4.083% | 67% 3-Month LIBOR + (0.46- 0.55%) | 10/8/2008 | November 1, 2025 | (42,711,102) | Bank of NY Mellon | (AA- / Aa2 / AA) |
| Series 2015B, 2015C, 2017A and 2017B refunding | 438,490 | SIFMA | 3.724% - 4.004% | SIFMA | 3/15/2005 | February 1, 2028 | (52,276,545) | Wells Fargo Bank | (AA- / Aa2 / AA) |
| Subtotal | <u>1,626,215</u> | | | | | | <u>(182,543,378)</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 | (74,781) | Goldman Sachs Capital Markets | (A+ / A1 / A+) |
| Series 2004 (Convention Ctr) | 7,770 | CPI | 4.450% | CPI-based formula | 6/29/2004 | January 1, 2018 | (73,578) | JP Morgan formerly Bear Stearns | (A+ / Aa3 / AA-) |
| Series 2004 (Convention Ctr) | 7,770 | CPI | 4.450% | CPI-based formula | 6/29/2004 | January 1, 2018 | (73,578) | JPMorgan Chase Bank Merrill Lynch Capital Services | (A+ / Aa3 / AA-) |
| Series 2005A (Gas Tax) | 54,025 | CPI | 4.771% - 5.059% | CPI-based formula | 1/12/2005 | June 1, 2022 | (2,262,467) | | (NR / Ba1 / A) |
| Subtotal | <u>77,335</u> | | | | | | <u>(2,484,404)</u> | | |
| Total | <u>\$ 1,703,550</u> | | | | | | <u>\$ (185,027,783)</u> | | |