

Outstanding	Bond	Swap Fixed	Swap Variable	Effective	Termination	Fair value as of	Counterparty	Ratings as of 6/30/2017
Notional Amount (thousands)	Floating Rate	Rate Paid (Range)	Rate Received	Date	Date	10/31/2017		(S&P/Moody's/Fitch)
13,492	VRDB	3.942%	SIFMA - 3 basis points	8/16/2007	August 1, 2018	(334,989)	Merrill Lynch Capital Services	(NR / Baa1 / A)
6,583	VRDB	3.942%	SIFMA - 3 basis points	8/16/2007	August 1, 2018	(164,255)	JP Morgan formerly Bear Stearns	(A+ / Aa3 / AA-)
327,870	VRDB	4.150%	Cost of Funds	2/20/2001	January 1, 2021	(18,566,557)	Morgan Stanley Capital Services	(A+ / A1 / - -)
293,985	VRDB/ ARS	4.515%	67% 3-Month LIBOR	4/2/2009	June 15, 2033	(73,105,956)	Barclays Bank PLC	(A- / A1 / A)
100,000	CPI	3.73%-3.85%	CPI-based formula	1/1/2007	November 1, 2020	(2,202,058)	Wells Fargo Bank	(AA- / Aa2 / AA)
31,665	LIBOR	3.936%	67% 3-Month LIBOR + 0.46%	10/8/2008	November 1, 2020	(2,138,775)	Wells Fargo Bank	(AA- / Aa2 / AA)
414,130	LIBOR	3.936- 4.083%	67% 3-Month LIBOR + (0.46- 0.55%)	10/8/2008	November 1, 2025	(46,713,355)	Bank of NY Mellon	(AA- / Aa2 / AA)
438,490	SIFMA	3.724% - 4.004%	SIFMA	3/15/2005	February 1, 2028	(47,080,275)	Wells Fargo Bank	(AA- / Aa2 / AA)
<u>1,626,215</u>						<u>(190,306,219)</u>		
7,770	CPI	4.450%	CPI-based formula	6/29/2004	January 1, 2018	(78,303)	Goldman Sachs Capital Markets	(A+ / A1 / A+)
7,770	CPI	4.450%	CPI-based formula	6/29/2004	January 1, 2018	(77,646)	JP Morgan formerly Bear Stearns	(A+ / Aa3 / AA-)
7,770	CPI	4.450%	CPI-based formula	6/29/2004	January 1, 2018	(77,635)	JPMorgan Chase Bank	(A+ / Aa3 / AA-)
54,025	CPI	4.771% - 5.059%	CPI-based formula	1/12/2005	June 1, 2022	2,606,115	Merrill Lynch Capital Services	(NR / Baa1 / A)
<u>77,335</u>						<u>2,372,531</u>		
<u>\$ 1,703,550</u>						<u>\$ (187,933,688)</u>		