

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 10/31/2018	Counterparty	Ratings as of 6/30/2018 (S&P/Moody's/Fitch)
<i>General Obligation Bonds:</i>									
Series 2001B & C refunding	280,510	VRDB	4.150%	Cost of Funds	2/20/2001	January 1, 2021	(7,809,734)	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	(50,657,401)	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	(1,272,248)	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	(974,615)	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	(26,238,166)	Bank of NY Mellon	(AA- / Aa2 / AA)
Series 2015C, 2017A, 2017B and 2018A refunding	433,855	SIFMA	3.769% - 4.004%	SIFMA	3/15/2005	February 1, 2028	(33,687,774)	Wells Fargo Bank	(A+ / Aa2 / AA-)
Subtotal	<u>1,472,110</u>						<u>(120,639,938)</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	(1,828,415)	Merrill Lynch Capital Services	(NR / A3 / A+)
Subtotal	<u>54,025</u>						<u>(1,828,415)</u>		
Total	<u>\$ 1,526,135</u>						<u>\$ (122,468,353)</u>		