

Hedging Derivative Instruments
Pay-Fixed, Receive-Variable Swaps

Associated Bond Issue	Counterparty	Notional Amounts (in thousands)	Effective Date	Swap Fixed Rate Paid	Variable Rate Received	Variable Swap Rate as of 3/31/19 % of LIBOR ⁽³⁾	Variable Debt Interest Rate as of 3/31/19	Termination Date	Swap Insurer ⁽⁴⁾
CUNY ⁽¹⁾ 5th Res Series 2008C	Citibank	32,051	4/10/03	3.3600%	65% of LIBOR	1.62208%	1.4600%	1/1/25	FGIC
CUNY 5th Res Series 2008C	Merrill	18,608	4/10/03	3.3600	65% of LIBOR	1.62208	1.4600	1/1/25	FGIC
CUNY 5th Res Series 2008C	UBS	11,245	4/10/03	3.3600	65% of LIBOR	1.62208	1.4600	1/1/25	FGIC
CUNY 5th Res Series 2008D	UBS	7,363	4/10/03	3.3600	65% of LIBOR	1.62208	1.4600	1/1/25	FGIC
CUNY 5th Res Series 2008C	Citibank	17,015	4/10/03	3.3600	65% of LIBOR	1.61834	1.4600	1/1/31	AMBAC
CUNY 5th Res Series 2008C	Merrill	9,878	4/10/03	3.3600	65% of LIBOR	1.61834	1.4600	1/1/31	AMBAC
CUNY 5th Res Series 2008C	UBS	9,878	4/10/03	3.3600	65% of LIBOR	1.61834	1.4600	1/1/31	AMBAC
CUNY 5th Res Series 2008C	Citibank	27,100	4/10/03	3.3600	65% of LIBOR	1.62598	1.4600	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Merrill	15,733	4/10/03	3.3600	65% of LIBOR	1.62598	1.4600	7/1/31	AMBAC
CUNY 5th Res Series 2008C	UBS	15,733	4/10/03	3.3600	65% of LIBOR	1.62598	1.4600	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Citibank	27,100	4/10/03	3.3600	65% of LIBOR	1.62427	1.4600	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Merrill	15,733	4/10/03	3.3600	65% of LIBOR	1.62427	1.4600	7/1/31	AMBAC
CUNY 5th Res Series 2008C	UBS	15,733	4/10/03	3.3600	65% of LIBOR	1.62427	1.4600	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Citibank	27,145	4/10/03	3.3600	65% of LIBOR	1.62029	1.4600	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Merrill	15,760	4/10/03	3.3600	65% of LIBOR	1.62029	1.4600	7/1/31	AMBAC
CUNY 5th Res Series 2008C	UBS	15,760	4/10/03	3.3600	65% of LIBOR	1.62029	1.4600	7/1/31	AMBAC
CUNY 5th Res Series 2008D	Citibank	32,069	4/10/03	3.3600	65% of LIBOR	1.62598	1.4600	1/1/25	FGIC
CUNY 5th Res Series 2008D	Merrill	18,619	4/10/03	3.3600	65% of LIBOR	1.62598	1.4600	1/1/25	FGIC
CUNY 5th Res Series 2008D	UBS	18,619	4/10/03	3.3600	65% of LIBOR	1.62598	1.4600	1/1/25	FGIC
CUNY 5th Res Series 2008D	Citibank	18,228	4/10/03	3.3600	65% of LIBOR	1.62411	1.4600	1/1/31	CIFGNA
CUNY 5th Res Series 2008D	Merrill	10,582	4/10/03	3.3600	65% of LIBOR	1.62411	1.4600	1/1/31	CIFGNA
CUNY 5th Res Series 2008D	UBS	10,582	4/10/03	3.3600	65% of LIBOR	1.62411	1.4600	1/1/31	CIFGNA
Total CUNY ⁽²⁾		390,536							
Mental Health 2003D-2	Goldman	105,306	7/15/03	3.0440	65% of LIBOR	1.62411	1.49 ⁽⁵⁾	2/15/31	None
Mental Health 2003D-2	Morgan Stanley	21,294	7/15/03	3.0440	65% of LIBOR	1.62411	1.49 ⁽⁵⁾	2/15/31	None
Total Mental Health		126,600							
Court Facilities (The City of New York Issue), Series 2005B	JP Morgan	44,820	6/15/05	3.0170%	64.3% of LIBOR	1.60461	1.6000	5/15/39	None
Court Facilities (The City of New York Issue), Series 2005B	Goldman	80,680	6/15/05	3.0170%	64.3% of LIBOR	1.60461	1.6000	5/15/39	None
Total Court Facilities		125,500							
Total		642,636							