

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 3/31/18 % of LIBOR ⁽³⁾	Variable Debt Interest Rate as of 3/31/18	Termination Date	Swap Insurer ⁽⁴⁾
CUNY ⁽¹⁾ 5th Res Series 2008C	Citibank	32,917	4/10/03	3.3600%	65% of LIBOR	1.21997%	1.5800%	1/1/25	FGIC
CUNY 5th Res Series 2008C	Merrill	19,111	4/10/03	3.3600	65% of LIBOR	1.21997	1.5800	1/1/25	FGIC
CUNY 5th Res Series 2008C	UBS	11,747	4/10/03	3.3600	65% of LIBOR	1.21997	1.5800	1/1/25	FGIC
CUNY 5th Res Series 2008D	UBS	7,363	4/10/03	3.3600	65% of LIBOR	1.21997	1.6000	1/1/25	FGIC
CUNY 5th Res Series 2008C	Citibank	27,045	4/10/03	3.3600	65% of LIBOR	1.21997	1.5800	1/1/31	AMBAC
CUNY 5th Res Series 2008C	Merrill	15,702	4/10/03	3.3600	65% of LIBOR	1.21997	1.5800	1/1/31	AMBAC
CUNY 5th Res Series 2008C	UBS	15,702	4/10/03	3.3600	65% of LIBOR	1.21997	1.5800	1/1/31	AMBAC
CUNY 5th Res Series 2008C	Citibank	27,100	4/10/03	3.3600	65% of LIBOR	1.22403	1.5800	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Merrill	15,733	4/10/03	3.3600	65% of LIBOR	1.22403	1.5800	7/1/31	AMBAC
CUNY 5th Res Series 2008C	UBS	15,733	4/10/03	3.3600	65% of LIBOR	1.22403	1.5800	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Citibank	27,100	4/10/03	3.3600	65% of LIBOR	1.21875	1.5800	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Merrill	15,733	4/10/03	3.3600	65% of LIBOR	1.21875	1.5800	7/1/31	AMBAC
CUNY 5th Res Series 2008C	UBS	15,733	4/10/03	3.3600	65% of LIBOR	1.21875	1.5800	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Citibank	27,145	4/10/03	3.3600	65% of LIBOR	1.21648	1.5800	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Merrill	15,760	4/10/03	3.3600	65% of LIBOR	1.21648	1.5800	7/1/31	AMBAC
CUNY 5th Res Series 2008C	UBS	15,760	4/10/03	3.3600	65% of LIBOR	1.21648	1.5800	7/1/31	AMBAC
CUNY 5th Res Series 2008D	Citibank	32,936	4/10/03	3.3600	65% of LIBOR	1.13072	1.6000	1/1/25	FGIC
CUNY 5th Res Series 2008D	Merrill	19,121	4/10/03	3.3600	65% of LIBOR	1.13072	1.6000	1/1/25	FGIC
CUNY 5th Res Series 2008D	UBS	19,121	4/10/03	3.3600	65% of LIBOR	1.13072	1.6000	1/1/25	FGIC
CUNY 5th Res Series 2008D	Citibank	18,228	4/10/03	3.3600	65% of LIBOR	1.22647	1.6000	1/1/31	CIFGNA
CUNY 5th Res Series 2008D	Merrill	10,582	4/10/03	3.3600	65% of LIBOR	1.22647	1.6000	1/1/31	CIFGNA
CUNY 5th Res Series 2008D	UBS	10,582	4/10/03	3.3600	65% of LIBOR	1.22647	1.6000	1/1/31	CIFGNA
Total CUNY ⁽²⁾		415,957							
Mental Health 2003D-2	Goldman	117,288	7/15/03	3.0440	65% of LIBOR	1.22647	1.60 ⁽⁵⁾	2/15/31	None
Mental Health 2003D-2	Morgan Stanley	23,712	7/15/03	3.0440	65% of LIBOR	1.22647	1.60 ⁽⁵⁾	2/15/31	None
Total Mental Health		141,000							
Court Facilities (The City of New York Issue), Series 2005B	JP Morgan	44,820	6/15/05	3.0170%	64.3% of LIBOR	1.20683	1.7000	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	1.20683	1.7000	5/15/39	None
Total Court Facilities		125,500							
Total		682,457							