

**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 <sup>(3)</sup>	Variable Debt Interest Rate as of 3/31/19	Termination Date	Swap Insurer <sup>(4)</sup>
CUNY <sup>(1)</sup> 5th Res Series 2008C	Citibank	31,112	4/10/03	3.3600%	65% of LIBOR	0.60117%	4.8400%	1/1/25	FGIC
CUNY 5th Res Series 2008C	Merrill	18,063	4/10/03	3.3600	65% of LIBOR	0.60117	4.8400	1/1/25	FGIC
CUNY 5th Res Series 2008C	UBS	10,699	4/10/03	3.3600	65% of LIBOR	0.60117	4.8400	1/1/25	FGIC
CUNY 5th Res Series 2008D	UBS	7,363	4/10/03	3.3600	65% of LIBOR	0.60117	4.2500	1/1/25	FGIC
CUNY 5th Res Series 2008C	Citibank	13,969	4/10/03	3.3600	65% of LIBOR	0.63993	4.8400	1/1/31	AMBAC
CUNY 5th Res Series 2008C	Merrill	8,110	4/10/03	3.3600	65% of LIBOR	0.63993	4.8400	1/1/31	AMBAC
CUNY 5th Res Series 2008C	UBS	8,110	4/10/03	3.3600	65% of LIBOR	0.63993	4.8400	1/1/31	AMBAC
CUNY 5th Res Series 2008C	Citibank	27,100	4/10/03	3.3600	65% of LIBOR	0.61157	4.8400	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Merrill	15,733	4/10/03	3.3600	65% of LIBOR	0.61157	4.8400	7/1/31	AMBAC
CUNY 5th Res Series 2008C	UBS	15,733	4/10/03	3.3600	65% of LIBOR	0.61157	4.8400	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Citibank	27,100	4/10/03	3.3600	65% of LIBOR	0.64310	4.8400	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Merrill	15,733	4/10/03	3.3600	65% of LIBOR	0.64310	4.8400	7/1/31	AMBAC
CUNY 5th Res Series 2008C	UBS	15,733	4/10/03	3.3600	65% of LIBOR	0.64310	4.8400	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Citibank	27,145	4/10/03	3.3600	65% of LIBOR	0.61157	4.8400	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Merrill	15,760	4/10/03	3.3600	65% of LIBOR	0.61157	4.8400	7/1/31	AMBAC
CUNY 5th Res Series 2008C	UBS	15,760	4/10/03	3.3600	65% of LIBOR	0.61157	4.8400	7/1/31	AMBAC
CUNY 5th Res Series 2008D	Citibank	31,130	4/10/03	3.3600	65% of LIBOR	0.45801	4.2500	1/1/25	FGIC
CUNY 5th Res Series 2008D	Merrill	18,073	4/10/03	3.3600	65% of LIBOR	0.45801	4.2500	1/1/25	FGIC
CUNY 5th Res Series 2008D	UBS	18,073	4/10/03	3.3600	65% of LIBOR	0.45801	4.2500	1/1/25	FGIC
CUNY 5th Res Series 2008D	Citibank	18,228	4/10/03	3.3600	65% of LIBOR	0.62343	4.2500	1/1/31	CIFGNA
CUNY 5th Res Series 2008D	Merrill	10,582	4/10/03	3.3600	65% of LIBOR	0.62343	4.2500	1/1/31	CIFGNA
CUNY 5th Res Series 2008D	UBS	10,582	4/10/03	3.3600	65% of LIBOR	0.62343	4.2500	1/1/31	CIFGNA
<b>Total CUNY <sup>(2)</sup></b>		<b>379,895</b>							
Mental Health 2003D-2	Goldman	92,824	7/15/03	3.0440	65% of LIBOR	0.62343	4.63 <sup>(5)</sup>	2/15/31	None
Mental Health 2003D-2	Morgan Stanley	18,776	7/15/03	3.0440	65% of LIBOR	0.62343	4.63 <sup>(5)</sup>	2/15/31	None
<b>Total Mental Health</b>		<b>111,600</b>							
State Personal Income Tax 2019C NYS Housing Finance Agency	JP Morgan	78,600	3/10/05	3.33550	65% of LIBOR	0.45801	4.05	3/15/33	None
Court Facilities (The City of New York Issue), Series 2005B	JP Morgan	44,820	6/15/05	3.0170%	64.3% of LIBOR	0.59470	4.5000	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	0.59470	4.5000	5/15/39	None
<b>Total Court Facilities</b>		<b>125,500</b>							
<b>Total</b>		<b>695,595</b>							