

Hedging Derivative Instruments
Pay-Fixed, Receive-Variable Swaps

Associated Bond Issue	Counterparty	hide this column	Notional Amounts (in thousands)	Effective Date	Swap Fixed Rate Paid	Variable Rate Received	Variable Swap Rate as of 3/31/17 % of LIBOR ⁽³⁾	Variable Debt Interest Rate as of 3/31/17	Termination Date	Swap Insurer ⁽⁴⁾
CUNY ⁽¹⁾ 5th Res Series 2008C	Citibank		34,950,761	4/10/03	3.3600%	65% of LIBOR	0.63844%	0.8800%	1/1/25	FGIC
CUNY 5th Res Series 2008C	Merrill		20,291,413	4/10/03	3.3600	65% of LIBOR	0.63844	0.8800	1/1/25	FGIC
CUNY 5th Res Series 2008C	UBS		12,928,000	4/10/03	3.3600	65% of LIBOR	0.63844	0.8800	1/1/25	FGIC
CUNY 5th Res Series 2008D	UBS		7,363,413	4/10/03	3.3600	65% of LIBOR	0.63844	0.9100	1/1/25	FGIC
CUNY 5th Res Series 2008C	Citibank		30,619,531	4/10/03	3.3600	65% of LIBOR	0.63844	0.8800	1/1/31	AMBAC
CUNY 5th Res Series 2008C	Merrill		17,776,823	4/10/03	3.3600	65% of LIBOR	0.63844	0.8800	1/1/31	AMBAC
CUNY 5th Res Series 2008C	UBS		17,776,823	4/10/03	3.3600	65% of LIBOR	0.63844	0.8800	1/1/31	AMBAC
CUNY 5th Res Series 2008C	Citibank		30,801,900	4/10/03	3.3600	65% of LIBOR	0.63881	0.8800	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Merrill		17,882,700	4/10/03	3.3600	65% of LIBOR	0.63881	0.8800	7/1/31	AMBAC
CUNY 5th Res Series 2008C	UBS		17,882,700	4/10/03	3.3600	65% of LIBOR	0.63881	0.8800	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Citibank		30,801,900	4/10/03	3.3600	65% of LIBOR	0.63881	0.8800	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Merrill		17,882,700	4/10/03	3.3600	65% of LIBOR	0.63881	0.8800	7/1/31	AMBAC
CUNY 5th Res Series 2008C	UBS		17,882,700	4/10/03	3.3600	65% of LIBOR	0.63881	0.8800	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Citibank		30,865,726	4/10/03	3.3600	65% of LIBOR	0.53950	0.8800	7/1/31	AMBAC
CUNY 5th Res Series 2008C	Merrill		17,919,758	4/10/03	3.3600	65% of LIBOR	0.53950	0.8800	7/1/31	AMBAC
CUNY 5th Res Series 2008C	UBS		17,919,758	4/10/03	3.3600	65% of LIBOR	0.53950	0.8800	7/1/31	AMBAC
CUNY 5th Res Series 2008D	Citibank		34,978,121	4/10/03	3.3600	65% of LIBOR	0.63809	0.9100	1/1/25	FGIC
CUNY 5th Res Series 2008D	Merrill		20,307,293	4/10/03	3.3600	65% of LIBOR	0.63809	0.9100	1/1/25	FGIC
CUNY 5th Res Series 2008D	UBS		20,307,293	4/10/03	3.3600	65% of LIBOR	0.63809	0.9100	1/1/25	FGIC
CUNY 5th Res Series 2008D	Citibank		18,227,647	4/10/03	3.3600	65% of LIBOR	0.63844	0.9100	1/1/31	CIFGNA
CUNY 5th Res Series 2008D	Merrill		10,582,451	4/10/03	3.3600	65% of LIBOR	0.63844	0.9100	1/1/31	CIFGNA
CUNY 5th Res Series 2008D	UBS		10,582,451	4/10/03	3.3600	65% of LIBOR	0.63844	0.9100	1/1/31	CIFGNA
Total CUNY ⁽²⁾			456,531,862							
Mental Health 2003D-2	Goldman		128,037,055	7/15/03	3.0440	65% of LIBOR	0.63844	0.92 ⁽⁵⁾	2/15/31	None
Mental Health 2003D-2	Morgan Stanley		25,862,945	7/15/03	3.0440	65% of LIBOR	0.63844	0.92 ⁽⁵⁾	2/15/31	None
Total Mental Health			153,900,000							
Court Facilities (The City of New York Issue), Series 2005B	JP Morgan		44,820,000	6/15/05	3.0170%	64.3% of LIBOR	0.63157	0.9500	5/15/39	None
Court Facilities (The City of New York Issue), Series 2005B	Goldman		80,680,000	6/15/05	3.0170%	64.3% of LIBOR	0.63157	0.9500	5/15/39	None
Total Court Facilities			125,500,000							
Total			735,931,862							