



GASB72 - Fair Value Measurement

As Of Date: 03/31/2020

Date Basis: Settlement

Run: 07/02/2020 01:54:53 PM

Reporting Currency: Local

NYDOM-INV

SUMMARY

Inv Type	LEVEL 1	LEVEL 2	LEVEL 3	OTHER	SUBTOTAL
1: U.S. TREASURY BILLS	1,176,082,250.76	0.00	0.00	0.00	1,176,082,250.76
2: U.S. TREASURY NOTES	1,136,391,563.41	0.00	0.00	0.00	1,136,391,563.41
12: U.S. TREASURY SLG NOTE	0.00	0.00	0.00	5,886.00	5,886.00
17: U.S. TREAS. CERT OF IND - SLG	0.00	0.00	0.00	8,353.00	8,353.00
18: CERTIFICATE OF DEPOSIT	0.00	0.00	0.00	7,034,520.00	7,034,520.00
24: MONEY MARKET - TAXABLE	0.00	0.00	0.00	957,792,994.36	957,792,994.36
25: MONEY MARKET - TAX-EXEMPT	0.00	0.00	0.00	0.00	0.00
31: FED NATL MTGE ASSOC NOTES	25,914,014.95	0.00	0.00	0.00	25,914,014.95
32: FED NATL MTGE ASSOC COUPONS	0.00	82,622,673.07	0.00	0.00	82,622,673.07
33: FED HOME LN MTGE CORP NOTES	46,067,178.95	0.00	0.00	0.00	46,067,178.95
34: FED HOME LN MTGE CORP COUPO	0.00	15,633,203.61	0.00	0.00	15,633,203.61
35: FEDERAL HOME LOAN BANK NOTE	1,565,676,955.27	0.00	0.00	0.00	1,565,676,955.27
Totals :	3,950,131,963.34	98,255,876.68	0.00	964,841,753.36	5,013,229,593.38

Disclaimer:

The GASB 72 Hierarchy Level and industry classifications are suggestions only. Any "reporting entity" that utilizes the information provided to establish an accounting and financial reporting process for determining fair value measurements should seek legal and financial advice. The GASB 72 Hierarchy Level and industry classifications are derived from securities processing holdings and may reflect asset descriptions and other differences from those reported on accounting based statements issued for the same reporting period.