



SUFFOLK COUNTY WATER AUTHORITY

INVESTMENT REPORT

February 28, 2019

SUFFOLK COUNTY WATER AUTHORITY
Maturing Investments & Interest Payments
February-19

	BANK	INVESTMENT	FROM	TO	COUPON RATE	INTEREST
<u>GENERAL FUND</u>						
FHLB Notes	Raymond James Assoc	\$ 2,000,000.00	27-Oct-17	1-Aug-19	1.600%	\$ 16,000.00
FHLMC Notes	Raymond James Assoc	2,000,000.00	27-Nov-18	27-Aug-21	2.900%	29,000.00
FHLMC Notes	Raymond James Assoc	2,000,000.00	15-Jun-15	1-Feb-24	2.750%	6,875.00
FHLMC Notes	Wells Fargo Advisors	2,530,000.00	17-Feb-17	26-Feb-19	1.000%	10,000.00
<u>SENIOR LIEN BOND FUND & SECONDARY BOND FUND (RESTRICTED)-658451 & 658450-165010 & 020</u>						
FHLB Discount Notes	Bank of New York	\$ 6,068,148.99	28-Jan-19	25-Feb-19	0.000%	\$ 10,851.01
<u>BOND FUND - 2014B (2004A) EFC RESERVE ACCOUNT(RESTRICTED), 296124, 165330</u>						
US Treasury Bond - SLGS	Bank of New York	394,782.00	02-Jul-14	15-Aug-24	2.550%	5,033.47
						<u>\$ 77,759.48</u>

SUFFOLK COUNTY WATER AUTHORITY
INVESTMENTS
February-19

			<u>FROM</u>	<u>TO</u>	<u>INVESTMENT</u>	<u>INVESTMENTS @ FMV</u>	<u>COUPON</u>
							<u>RATE</u>
GENERAL FUND							
FHLMC Notes	HSBC Securities USA	3134G8VH9	29-Jun-17	29-Mar-19	\$ 1,680,000.00	\$ 1,678,555.20	1.250%
FHLB Notes	Wells Fargo Advisors (MS)	3130ABF92	27-Oct-17	28-May-19	2,000,000.00	1,994,640.00	1.375%
FHLMC notes	Raymond James	3134GBYS5	12-Dec-17	26-Jul-19	2,530,000.00	2,520,284.80	1.600%
FHLMC Notes	Wells Fargo Advisors	3134GBWP3	26-Jul-17	26-Jul-19	2,500,000.00	2,489,800.00	1.500%
FFCB Notes	Raymond James	3130ABW77	27-Oct-17	1-Aug-19	2,000,000.00	1,992,700.00	1.600%
FNMA Notes	Wells Fargo Advisors (MS)	3135G0ZG1	17-Sep-18	12-Sep-19	3,000,000.00	2,987,610.00	1.750%
FHLB notes	HSBC Securities USA	3130ACJ88	27-Oct-17	27-Sep-19	2,000,000.00	1,989,180.00	1.550%
FFCB notes	HSBC Securities USA	3133EHF32	27-Oct-17	10-Oct-19	2,000,000.00	1,988,200.00	1.500%
FNMA Notes	HSBC Securities USA	3135G0R39	17-Sep-18	24-Oct-19	3,000,000.00	2,970,210.00	1.000%
FHLB Notes	Raymond James	313382SB0	28-Jun-17	24-Oct-19	1,045,000.00	1,037,894.00	1.500%
FHLB Notes	Wells Fargo Advisors	3130ACQH0	1-Nov-17	1-Nov-19	2,000,000.00	1,988,580.00	1.700%
FHLMC Notes	Raymond James	3134GBRZ7	28-Jun-17	20-Dec-19	1,455,000.00	1,442,574.30	1.500%
FHLB Step Notes	HSBC Securities USA	313382ZT3	17-May-13	25-May-20	2,500,000.00	2,469,000.00	1.540%
FHLMC notes	Raymond James	3134GBRB0	13-Dec-17	5-Jun-20	1,000,000.00	995,420.00	1.875%
FHLMC Notes	Raymond James	3134GSW3	28-Sep-18	28-Sep-20	3,000,000.00	3,000,210.00	2.750%
FHLMC Notes	Wells Fargo Advisors	3134GSYC3	28-Sep-18	28-Sep-20	2,000,000.00	2,000,300.00	2.850%
FHLB Notes	HSBC Securities USA	3130AFMY0	4-Jan-19	28-Jun-21	2,000,000.00	1,996,320.00	2.875%
FHLMC Notes	Raymond James	3134G9T31	27-Jul-18	27-Jul-21	2,000,000.00	1,975,700.00	1.500%
FHLMC notes	Raymond James	3134GSC45	31-Dec-18	26-Nov-21	2,000,000.00	2,006,960.00	3.160%
FFCB Notes	Raymond James	3133EJ4H9	7-Jan-19	3-Jan-22	2,000,000.00	1,999,980.00	2.930%
FHLMC Notes	Raymond James	3134GSY41	28-Feb-19	28-Feb-22	2,000,000.00	1,997,900.00	2.750%
CD Notes	Raymond James	38148P5N3	27-Feb-19	28-Feb-22	250,000.00	249,642.50	2.800%
CD Notes	Raymond James	59013J6T1	27-Feb-19	28-Feb-22	250,000.00	249,642.50	2.800%
FHLMC Notes	Wells Fargo Advisors	3134GSP90	29-Jan-19	29-Jul-22	2,000,000.00	1,996,480.00	3.000%
FFCB Notes	HSBC Securities USA	3133EKAR7	15-Feb-19	15-Aug-22	2,000,000.00	1,996,240.00	2.800%
FFCB Notes	Raymond James	3133EKAR7-R	27-Feb-19	15-Aug-22	2,000,000.00	1,996,240.00	2.800%
FFCB Notes	Raymond James	3133EHXZ1	27-Feb-19	12-Sep-22	1,000,000.00	978,180.00	2.000%
FFCB Notes	Raymond James	3133EHYB3	27-Feb-19	12-Sep-22	1,000,000.00	976,430.00	1.940%
FHLMC Notes	HSBC Securities USA	3134GSCT0	27-Nov-18	30-Jan-23	2,000,000.00	1,993,780.00	2.752%
CD Notes	Raymond James	61690UEQ9	28-Feb-19	28-Feb-23	250,000.00	248,595.00	2.850%
FHLB Notes	Wells Fargo Advisors (MS)	3130AEZN3	5-Oct-18	27-Sep-23	2,000,000.00	2,007,360.00	3.375%
FFCB Notes	Wells Fargo Advisors (MS)	3133EJE39	5-Oct-18	4-Oct-23	2,000,000.00	2,007,520.00	3.340%
FHLB Notes	Wells Fargo Advisors	3130AFGW1	4-Dec-18	4-Dec-23	2,000,000.00	2,001,380.00	3.500%
NYCGEN Notes	Raymond James	64971WSZ4	15-Jun-15	1-Feb-24	500,000.00	489,990.00	2.750%
FHLB Notes	Wells Fargo Advisors	3130AFXA0	26-Feb-19	26-Feb-24	2,000,000.00	1,994,340.00	2.750%
FHLMC Notes	Wells Fargo Advisors	3134GS3G8	28-Feb-19	28-Feb-24	2,000,000.00	1,997,140.00	2.875%
SUBTOTAL INVESTED FUNDS:					\$ 64,960,000.00	\$ 64,704,978.30	

SUFFOLK COUNTY WATER AUTHORITY
INVESTMENTS cont'd.
February-19

			FROM	TO	INVESTMENT	INVESTMENTS @ FMV	RATE
SENIOR LIEN BOND FUND & SECONDARY BOND FUND (RESTRICTED)-658451 & 658450-165010 & 020							
658451							
FHLB Discount Notes	Bank of New York	313384DM8	26-Feb-19	25-Mar-19	\$ 8,974,256.26	\$ 8,990,000.00	0.000%
Cash (combined total)	Bank of New York			28-Feb-19	997.30	997.30	
BOND FUND - 2011A (2000A) EFC BOND RESERVE ACCOUNT (RESTRICTED)-647767, GL 165110							
US Treasury Bond-SLG	Bank of New York	S35378530	15-Mar-11	15-Dec-19	46,667.00	46,667.00	2.360%
Cash	Bank of New York			28-Feb-19	0.00	0.00	
BOND FUND - 2011A (2000B) EFC BOND RESERVE ACCOUNT (RESTRICTED)-647904, GL 165180							
US Treasury Note-SLG	Bank of New York	S35352370	15-Mar-11	15-Jul-20	318,889.00	318,889.00	2.360%
Cash	Bank of New York			28-Feb-19	0.00	0.00	
BOND FUND - 2011A (2001A) EFC BOND RESERVE ACCOUNT (RESTRICTED)-647976, GL 165090							
US Treasury Bond-SLG	Bank of New York	S35378560	15-Mar-11	15-May-21	128,973.00	128,973.00	2.360%
Cash	Bank of New York			28-Feb-19	0.00	0.00	
BOND FUND - 2011C (2001B) EFC BOND RESERVE ACCOUNT (RESTRICTED), 648252, GL 165200							
US Treasury Note -SLG	Bank of New York	MM000Q9WH	30-Dec-15	15-May-21	645,708.00	645,708.00	1.800%
Cash	Bank of New York			28-Feb-19		0.00	
BOND FUND - 2012B (2002A) EFC BOND RESERVE ACCOUNT (RESTRICTED)-296010, 165260							
US Treasury Bond-SLG	Bank of New York	S35394810	21-Jun-12	15-Oct-22	452,319.00	452,319.00	1.760%
Cash	Bank of New York			28-Feb-19	0.00	0.00	
BOND FUND - 2011C (2002G) EFC RESERVE ACCOUNT (RESTRICTED)- 296012, 165280							
US Treasury Note -SLG	Bank of New York	MM000Q9UY	30-Dec-15	15-Oct-22	448,985.00	448,985.00	2.050%
Cash	Bank of New York			28-Feb-19	0.00	0.00	
BOND FUND - 2013B (2003B) EFC RESERVE ACCOUNT (RESTRICTED)-- 296019, 165310							
US Treasury Note - SLG	Bank of New York	S35340040	04-Nov-13	15-Jan-23	408,894.00	408,894.00	2.410%
Cash	Bank of New York			28-Feb-19	0.00	0.00	
BOND FUND - 2014B (2004A) EFC RESERVE ACCOUNT(RESTRICTED), 296124, 165330							
US Treasury Bond - SLC	Bank of New York	S35357300	02-Jul-14	15-Aug-24	394,782.00	394,782.00	2.550%
Cash	Bank of New York			28-Feb-19	0.00	0.00	
BOND FUND - 2015D (2005A) EFC RESERVE ACCOUNT(RESTRICTED), 295998, 165340							
US Treasury Note - SLG	Bank of New York	MM000P6L8	13-Nov-15	01-Oct-25	403,919.00	403,919.00	2.300%
Cash	Bank of New York			28-Feb-19	0.00	0.00	
BOND FUND - 2009 B RESERVE FUND ACCOUNT (RESTRICTED) - 398774, 165490							
FHLB Discount Notes	Bank of New York	313384GF0	03-Dec-18	30-May-19	9,191,914.43	9,246,716.85	2.000%
Cash	Bank of New York			28-Feb-19	85.57	85.57	
BOND FUND - 2011 REFUNDING RESERVE FUND ACCT. (RESTRICTED) - 397953, 165550							
FNMA Notes	Bank of New York	315G0F73	30-Nov-18	30-Nov-20	2,417,949.61	2,436,044.28	1.500%
Cash Balance	Bank of New York			28-Feb-19	1,050.39	1,050.39	
BOND FUND - 2012 REFUNDING RESERVE FUND ACCT. (RESTRICTED) - 398273, 165580							
US Treasury Notes - Bor	Bank of New York	912828WN6	30-Nov-18	31-May-21	7,779,608.01	9,438,764.15	2.000%
US Treasury Notes - Bor	Bank of New York	912828WN6	03-Dec-18	31-May-21	1,580,830.47	0.00	2.000%
Cash Balance	Bank of New York			28-Feb-19	2,295.81	2,295.81	
BOND FUND - 2012A RESERVE FUND ACCT. (RESTRICTED) - 556118, 165620							
US Treasury Notes - Bor	Bank of New York	912828M80	30-Nov-18	30-Nov-22	7,047,306.56	7,139,358.72	2.000%
Cash Balance	Bank of New York			28-Feb-19	1,693.44	1,693.44	
BOND FUND - 2013 REFUNDING RESERVE FUND. (RESTRICTED) - 666285, 165632							
US Treasury Notes - Bor	Bank of New York	912828M80	03-Dec-18	30-Nov-22	6,625,615.39	6,716,220.16	2.000%
Cash Balance	Bank of New York			28-Feb-19	256.97	256.97	
BOND FUND - 2014A RESERVE FUND. (RESTRICTED) - 552333, 165635							
US Treasury Notes - Bor	Bank of New York	9128285P1	03-Dec-18	30-Nov-23	3,678,026.52	3,730,653.75	2.875%
Cash Balance	Bank of New York			28-Feb-19	3,103.63	3,103.63	
BOND FUND - 2014B RESERVE FUND. (RESTRICTED) - 552336, 165638							
US Treasury Notes - Bor	Bank of New York	9128285P1	03-Dec-18	30-Nov-23	4,653,890.82	4,720,481.25	2.875%
Cash Balance	Bank of New York			28-Feb-19	3,008.54	3,008.54	
BOND FUND - 2015 REF RESERVE FD. (RESTRICTED) - 342111, 165644							
US Treasury Notes - Bor	Bank of New York	9128285P1	03-Dec-18	30-Nov-23	10,459,982.81	10,609,650.00	2.875%
Cash Balance	Bank of New York			28-Feb-19	7,543.43	7,543.43	
BOND FUND - 2015A RESERVE FD (RESTRICTED) - 342109, 165641							
US Treasury Notes - Bor	Bank of New York	9128285P1	03-Dec-18	30-Nov-23	3,856,367.23	3,911,546.25	2.875%
Cash Balance	Bank of New York			28-Feb-19	2,720.75	2,720.75	

SUFFOLK COUNTY WATER AUTHORITY
INVESTMENTS cont'd.
February-19

			<u>FROM</u>	<u>TO</u>	<u>INVESTMENT</u>	<u>INVESTMENTS @ FMV</u>	<u>RATE</u>
<u>BOND FUND - 2016A RESERVE FD (RESTRICTED) - 280134, 165646</u>							
US Treasury Notes - Boi	Bank of New York	9128285P1	03-Dec-18	30-Nov-23	7,033,436.72	7,134,075.00	2.875%
Cash Balance	Bank of New York			28-Feb-19	5,899.89	5,899.89	
<u>BOND FUND - 2016B RESERVE FD (RESTRICTED) - 280076, 165649</u>							
US Treasury Notes - Boi	Bank of New York	9128285P1	03-Dec-18	30-Nov-23	3,338,377.66	3,386,145.00	2.875%
Cash Balance	Bank of New York			28-Feb-19	2,832.82	2,832.82	
<u>BOND FUND - 2016 REFUNDING RESERVE FD (RESTRICTED) - 280108, 165652</u>							
US Treasury Notes - Boi	Bank of New York	9128285P1	03-Dec-18	30-Nov-23	4,495,588.40	4,559,913.75	2.875%
Cash Balance	Bank of New York			28-Feb-19	348.40	348.40	
<u>BOND FUND - 2018A REFUNDING RESERVE FD (RESTRICTED) - 349287, 165655</u>							
US Treasury Notes - Boi	Bank of New York	3135G0T45	03-Aug-18	05-Apr-22	9,267,087.29	9,387,831.60	1.875%
Cash Balance	Bank of New York			28-Feb-19	405.79	405.79	
SUBTOTAL INVESTED FISCAL AGENT FUNDS:					<u>93,681,616.91</u>	<u>94,688,779.49</u>	
TOTAL INVESTED FUNDS:					<u>\$ 158,641,616.91</u>	<u>\$ 159,393,757.79</u>	

SUFFOLK COUNTY WATER AUTHORITY
INVESTMENTS cont'd.
February-19

Balances based on SAP Balances

				<u>INVESTMENT</u>		Money Market Interest Rates
<u>WORKING FUNDS - MONEY MARKET ACCOUNTS</u>						
<u>GENERAL FUND - CUSTOMER REFUND</u>						
Money Market	Capital One	112014	\$	1,453,480.09	\$	1,453,480.09 1.00%
<u>GENERAL FUND - W/COMP SELF INS</u>						
Money Market	Citibank	112905		6,558,792.16		6,558,792.16 0.45%
<u>OPERATING FUND</u>						
Money Market	JP Morgan Chase	112001		377,987.35		377,987.35 0.20%
<u>SPECIAL DEPOSIT</u>						
Money Market	Capital One	112911		1,670,621.41		1,670,621.41 1.00%
<u>REVENUE FUND</u>						
Money Market	JP Morgan Chase	111905		505,122.29		505,122.29 0.20%
<u>GENERAL FUND</u>						
Money Market	JP Morgan Chase	112907		796,036.80		796,036.80 0.20%
<u>GENERAL FUND</u>						
Money Market	JP Morgan Chase	112002		53,048,187.18		53,048,187.18 0.80%
<u>OPERATING FUND</u>						
Money Market	Capital One	112914		28,618,972.46		28,618,972.46 1.00%
<u>GENERAL FUND</u>						
Money Market	HSBC	112903		20,424.10		20,424.10 0.10%
<u>CONSTRUCTION FUND (2018A Bonds) - (RESTRICTED)</u>						
Money Market	HSBC	112926		70,061,431.84		70,061,431.84 1.45%
<u>OPERATING FUND</u>						
Money Market	Bridgehampton National Bank	112918		5,501,688.11		5,501,688.11 0.40%
<u>OPERATING FUND - OPEB</u>						
Money Market	1st National Bank of L.I.	112930		43,892,773.81		43,892,773.81 0.99%
<u>OPERATING FUND - RET</u>						
Money Market	Bridgehampton National Bank	112932		3,640,417.36		3,640,417.36 0.40%
<u>GENERAL FUND - (Infrastructure)</u>						
Money Market	Empire National Bank	112933		19,776,532.60		19,776,532.60 1.50%
TOTAL WORKING FUND MONEY MARKET ACCOUNTS:			:	<u>\$ 235,922,467.56</u>	\$	<u>235,922,467.56</u>
GRAND TOTAL			:	<u>\$ 394,564,084.47</u>	\$	<u>395,316,225.35</u>
TOTAL RESTRICTED FUNDS			:	163,743,048.75		164,750,211.33
TOTAL UNRESTRICTED FUNDS			:	230,821,035.72		230,566,014.02
GRAND TOTAL			:	<u>\$ 394,564,084.47</u>	\$	<u>395,316,225.35</u>

SUFFOLK COUNTY WATER AUTHORITY

INVESTMENTS cont'd.

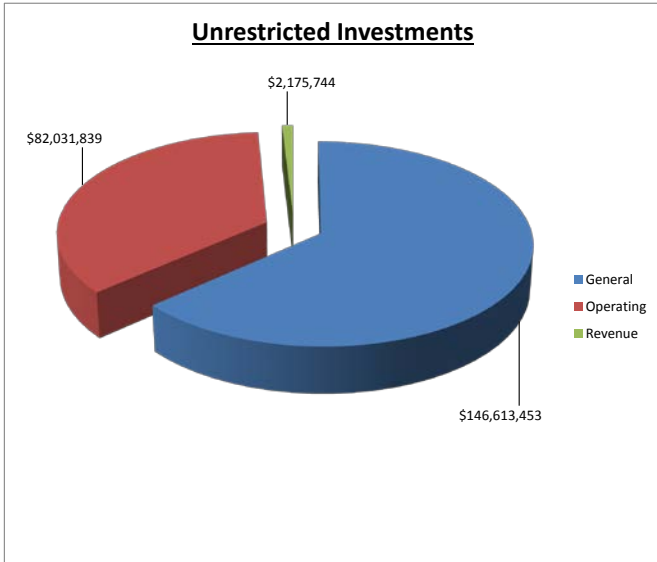
February-19

General	\$	146,613,453
Operating	\$	82,031,839
Revenue	\$	2,175,744
Total	\$	230,821,036

Construction Proceeds	\$	70,061,432
Debt Service	\$	8,975,254
Debt Service Reserve	\$	84,706,363
Total	\$	163,743,049

GT \$ 394,564,084 \$

Unrestricted Investments



Restricted Investments

