



SUFFOLK COUNTY WATER AUTHORITY

INVESTMENT REPORT

February 28, 2021

SUFFOLK COUNTY WATER AUTHORITY
Maturing Investments & Interest Payments
February-21

	BANK	INVESTMENT	FROM	TO	COUPON RATE	INTEREST
<u>GENERAL FUND</u>						
NYCGEN Notes	Raymond James	\$ 4,585,000.00	18-Feb-20	1-Feb-25	2.610%	\$ 59,834.25
NYCGEN Notes	Raymond James	500,000.00	15-Jun-15	1-Feb-24	2.750%	6,875.00
FHLB Notes	Wells Fargo Advisors	2,000,000.00	24-Aug-20	24-Aug-23	0.330%	3,300.00
FNMA Notes	Wells Fargo Advisors	2,000,000.00	25-Aug-20	25-Aug-23	0.340%	3,400.00
FHLB Notes	Wells Fargo Advisors	2,000,000.00	26-Feb-19	26-Feb-24	2.750%	27,500.00
FNMA Notes	Wells Fargo Advisors	2,000,000.00	30-Jul-20	30-Jul-25	0.650%	6,500.00
<u>SENIOR LIEN BOND FUND & SECONDARY BOND FUND (RESTRICTED)-658451 & 658450-165010 & 020</u>						
FHLB Discount Notes	Bank of New York	\$ 7,826,932.60	25-Jan-21	25-Feb-21	0.000%	\$ 67.40
<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>BOND FUND - 2020A EFC RESERVE FUND(RESTRICTED),162470, 165351</u>						
FHLMC Discount Notes	Bank of New York	157,998.03	07-Dec-20	06-Jan-21	0.000%	3.79
Cash	Bank of New York	286.20				
	Total					<u>\$ 112,513.91</u>

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INVESTMENTS
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GENERAL FUND		<u>FROM</u>	<u>TO</u>	<u>INVESTMENT</u>	<u>INVESTMENTS @ FMV</u>	<u>COUPON RATE</u>
FHLB Notes	HSBC Securities USA	8-Mar-19	12-Mar-21	\$ 2,000,000.00	\$ 2,001,060.00	1.750%
CD Notes	Raymond James	27-Feb-19	28-Feb-22	250,000.00	256,910.00	2.800%
CD Notes	Raymond James	27-Feb-19	28-Feb-22	250,000.00	256,910.00	2.800%
CD Notes	Raymond James	28-Feb-19	28-Feb-23	250,000.00	263,510.00	2.850%
CD Notes	Raymond James	7-Mar-19	7-Mar-23	250,000.00	263,637.50	2.850%
NYCGEN Notes	Raymond James	13-Nov-19	1-May-23	4,000,000.00	4,194,480.00	2.530%
FFCB Notes	Raymond James	4-Aug-20	4-May-23	2,000,000.00	2,000,020.00	0.350%
FHLB Notes	Raymond James	29-Jun-20	29-Jun-23	2,194,991.05	2,194,573.98	0.440%
FHLB Notes	Wells Fargo Advisors	24-Aug-20	24-Aug-23	2,000,000.00	2,000,000.00	0.330%
FNMA Notes	Wells Fargo Advisors	25-Aug-20	25-Aug-23	2,000,000.00	2,001,120.00	0.340%
FFCB Notes	HSBC Securities USA	20-Oct-20	20-Oct-23	2,000,000.00	1,998,960.00	0.270%
FHLMC Notes	Raymond James	13-Nov-20	13-Nov-23	2,000,000.00	2,000,080.00	0.300%
FHLMC Notes	Raymond James	16-Nov-20	16-Nov-23	2,000,000.00	2,003,360.00	0.300%
FFCB Notes	HSBC Securities USA	31-Jul-20	22-Jan-24	2,000,000.00	2,000,020.00	0.470%
NYCGEN Notes	Raymond James	15-Jun-15	1-Feb-24	500,000.00	533,305.00	2.750%
NYSFAC Notes	Raymond James	2-Apr-20	15-Mar-24	4,735,000.00	4,906,643.75	2.020%
CD Notes	Raymond James	27-Mar-19	27-Mar-24	250,000.00	270,885.00	2.950%
FHLB Notes	HSBC Securities USA	16-Oct-20	15-Apr-24	2,000,000.00	1,992,620.00	0.300%
FHLMC Notes	HSBC Securities USA	13-Aug-20	13-May-24	2,000,000.00	1,987,940.00	0.410%
FFCB Notes	Raymond James	12-Jun-20	3-Jun-24	1,000,000.00	1,000,990.00	0.580%
NYCGEN Notes	Raymond James	18-Feb-20	1-Feb-25	4,585,000.00	4,924,977.75	2.610%
NYSDEV Notes	Raymond James	3-Apr-20	15-Mar-25	3,350,000.00	3,631,098.50	3.120%
FHLMC Notes	Raymond James	12-Jun-20	27-Jun-25	2,000,000.00	1,987,220.00	0.500%
FNMA Notes	Raymond James	21-Jul-20	21-Jul-25	3,000,000.00	2,968,350.00	0.500%
FNMA Notes	Wells Fargo Advisors	30-Jul-20	30-Jul-25	2,000,000.00	1,996,400.00	0.650%
FNMA Notes	Wells Fargo Advisors	22-Oct-20	22-Oct-25	2,000,000.00	1,985,140.00	0.560%
FHLB Notes	Raymond James	25-Feb-21	25-Feb-26	2,000,000.00	1,978,940.00	0.700%
SUBTOTAL INVESTED FUNDS:				\$ 52,614,991.05	\$ 53,599,151.48	

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		FROM	TO	INVESTMENT	INVESTMENTS @ FMV	RATE
SENIOR LIEN BOND FUND & SECONDARY BOND FUND (RESTRICTED)-658451 & 658450-165010 & 020						
658451						
FHLB Disc Notes	Bank of New York	25-Jan-21	25-Feb-21	\$ -	\$ -	0.000%
Cash (combined total)	Bank of New York		28-Feb-21	10,874,414.17	10,874,414.17	
BOND FUND - 2011A (2001A) EFC BOND RESERVE ACCOUNT (RESTRICTED)-647976, GL 165090						
US Treasury Bond-SLGS	Bank of New York	15-Mar-11	15-May-21	128,973.00	128,973.00	2.360%
Cash	Bank of New York		28-Feb-21	0.00	0.00	
BOND FUND - 2011C (2001B) EFC BOND RESERVE ACCOUNT (RESTRICTED), 648252, GL 165200						
US Treasury Note -SLGS	Bank of New York	30-Dec-15	15-May-21	645,708.00	645,708.00	1.800%
Cash	Bank of New York		28-Feb-21		0.00	
BOND FUND - 2012B (2002A) EFC BOND RESERVE ACCOUNT (RESTRICTED)-296010, 165260						
US Treasury Bond-SLGS	Bank of New York	21-Jun-12	15-Oct-22	452,319.00	452,319.00	1.760%
Cash	Bank of New York		28-Feb-21	0.00	0.00	
BOND FUND - 2011C (2002G) EFC RESERVE ACCOUNT (RESTRICTED)- 296012, 165280						
US Treasury Note -SLGS	Bank of New York	30-Dec-15	15-Oct-22	448,985.00	448,985.00	2.050%
Cash	Bank of New York		28-Feb-21	0.00	0.00	
BOND FUND - 2013B (2003B) EFC RESERVE ACCOUNT (RESTRICTED)-- 296019, 165310						
US Treasury Note - SLGS	Bank of New York	04-Nov-13	15-Jan-23	408,894.00	408,894.00	2.410%
Cash	Bank of New York		28-Feb-21	0.00	0.00	
BOND FUND - 2014B (2004A) EFC RESERVE ACCOUNT(RESTRICTED), 296124, 165330						
US Treasury Bond - SLGS	Bank of New York	02-Jul-14	15-Aug-24	394,782.00	394,782.00	2.550%
Cash	Bank of New York		28-Feb-21	0.00	0.00	
BOND FUND - 2015D (2005A) EFC RESERVE ACCOUNT(RESTRICTED), 295998, 165340						
US Treasury Note - SLGS	Bank of New York	13-Nov-15	01-Oct-25	403,919.00	403,919.00	2.300%
Cash	Bank of New York		28-Feb-21	0.00	0.00	
BOND FUND - 2009 B RESERVE FUND ACCOUNT (RESTRICTED) - 398774, 165490						
FHLB Discount Notes	Bank of New York	01-Dec-20	01-Dec-21	9,196,000.00	9,190,390.44	0.000%
Cash	Bank of New York		28-Feb-21	5,598.89	5,598.89	
BOND FUND - 2012A RESERVE FUND ACCT. (RESTRICTED) - 556118, 165620						
US Treasury Notes - Bonds	Bank of New York	30-Nov-18	30-Nov-22	7,047,306.56	7,506,085.68	2.000%
Cash Balance	Bank of New York		28-Feb-21	1,799.44	1,799.44	
BOND FUND - 2013 REFUNDING RESERVE FUND. (RESTRICTED) - 666285, 165632						
US Treasury Notes - Bonds	Bank of New York	03-Dec-18	30-Nov-22	6,625,615.39	7,061,211.79	2.000%
Cash Balance	Bank of New York		28-Feb-21	1,750.10	1,750.10	
BOND FUND - 2014A RESERVE FUND. (RESTRICTED) - 552333, 165635						
US Treasury Notes - Bonds	Bank of New York	03-Dec-18	30-Nov-23	3,678,026.52	3,931,971.39	2.875%
Cash Balance	Bank of New York		28-Feb-21	4,213.27	4,213.27	
BOND FUND - 2014B RESERVE FUND. (RESTRICTED) - 552336, 165638						
US Treasury Notes - Bonds	Bank of New York	03-Dec-18	30-Nov-23	4,653,890.82	4,975,213.05	2.875%
Cash Balance	Bank of New York		28-Feb-21	3,694.04	3,694.04	
BOND FUND - 2015 REF RESERVE FD. (RESTRICTED) - 342111, 165644						
US Treasury Notes - Bonds	Bank of New York	03-Dec-18	30-Nov-23	10,459,982.81	11,182,179.60	2.875%
Cash Balance	Bank of New York		28-Feb-21	10,069.19	10,069.19	
BOND FUND - 2015A RESERVE FD (RESTRICTED) - 342109, 165641						
US Treasury Notes - Bonds	Bank of New York	03-Dec-18	30-Nov-23	3,856,367.23	4,122,625.41	2.875%
Cash Balance	Bank of New York		28-Feb-21	3,946.77	3,946.77	
BOND FUND - 2016A RESERVE FD (RESTRICTED) - 280134, 165646						
US Treasury Notes - Bonds	Bank of New York	03-Dec-18	30-Nov-23	7,033,436.72	7,519,051.80	2.875%
Cash Balance	Bank of New York		28-Feb-21	7,803.55	7,803.55	

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		FROM	TO	INVESTMENT	INVESTMENTS @ FMV	RATE
<u>BOND FUND - 2016B RESERVE FD (RESTRICTED) - 280076, 165649</u>						
US Treasury Notes - Bonds	Bank of New York	03-Dec-18	30-Nov-23	3,338,377.66	3,568,871.88	2.875%
Cash Balance	Bank of New York		28-Feb-21	3,454.46	3,454.46	
<u>BOND FUND - 2016 REFUNDING RESERVE FD (RESTRICTED) - 280108, 165652</u>						
US Treasury Notes - Bonds	Bank of New York	03-Dec-18	30-Nov-23	4,495,588.40	4,805,980.83	2.875%
Cash Balance	Bank of New York		28-Feb-21	1,264.44	1,264.44	
<u>BOND FUND - 2018A REFUNDING RESERVE FD (RESTRICTED) - 349287, 165655</u>						
FNMA Notes	Bank of New York	03-Aug-18	05-Apr-22	9,267,087.29	9,758,231.28	1.875%
Cash Balance	Bank of New York		28-Feb-21	59,258.29	59,258.29	
<u>BOND FUND - 2020B RESERVE FUND ACCOUNT(RESTRICTED),291102, 165658</u>						
US Treasury Notes - Bonds	Bank of New York	12-May-20	15-May-25	5,969,008.48	5,831,432.60	2.125%
Cash	Bank of New York		28-Feb-21	61,570.38	61,570.38	
<u>BOND FUND - 2020A EFC RESERVE FUND(RESTRICTED),162470, 165351</u>						
FHLB Disc Notes	Bank of New York	08-Feb-21	05-Mar-21	188,998.69	189,000.00	0.000%
Cash	Bank of New York		28-Feb-21	943.50	943.50	
<u>BOND FUND - 2020 Refunding Bond Fund (RESTRICTED),483800, 165660</u>						
FHLB Discount Notes	Bank of New York	02-Dec-20	27-May-21	313,969.30	313,968.60	0.000%
Cash	Bank of New York		28-Feb-21	1,289.28	1,289.28	
<u>BOND FUND - 2020 Reserve Fund (RESTRICTED),483810, 165661</u>						
US Treasury Notes - Bonds	Bank of New York	23-Jun-20	15-Jun-23	4,997,574.84	4,994,088.78	0.250%
Cash	Bank of New York		28-Feb-21	8,643.82	8,643.82	
SUBTOTAL INVESTED FISCAL AGENT FUNDS:				95,054,524.30	98,883,596.72	
TOTAL INVESTED FUNDS:				\$ 147,669,515.35	\$ 152,482,748.20	

SUFFOLK COUNTY WATER AUTHORITY
INVESTMENTS cont'd.
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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	\$	1,460,354.20	\$	1,460,354.20	0.25%
<u>GENERAL FUND - W/COMP SELF INS</u>							
Money Market	Citibank	112905		9,620,372.80		9,620,372.80	0.01%
<u>OPERATING FUND</u>							
Money Market	JP Morgan Chase	112001		322,134.21		322,134.21	
<u>SPECIAL DEPOSIT</u>							
Money Market	Capital One	112911		1,396,146.38		1,396,146.38	0.25%
<u>REVENUE FUND</u>							
Money Market	JP Morgan Chase	111905		2,029,611.86		2,029,611.86	
<u>GENERAL FUND</u>							
Money Market	JP Morgan Chase	112907		125,327,527.81		125,327,527.81	
<u>GENERAL FUND</u>							
<u>Money Market</u>	JP Morgan Chase	112002		27,366,125.55		27,366,125.55	
<u>OPERATING FUND</u>							
<u>Money Market</u>	Capital One	112914		22,269,843.66		22,269,843.66	0.25%
<u>GENERAL FUND</u>							
<u>Money Market</u>	HSBC	112923		5,000.12		5,000.12	0.01%
<u>CONSTRUCTION FUND (2020B Bonds) - (RESTRICTED)</u>							
<u>Money Market</u>	HSBC	112927		52,026,295.61		52,026,295.61	0.10%
<u>OPERATING FUND</u>							
<u>Money Market</u>	Dime Community Bank	112918		13,502,627.66		13,502,627.66	0.30%
<u>OPERATING FUND - RET</u>							
<u>Money Market</u>	Dime Community Bank	112932		4,133,202.24		4,133,202.24	0.30%
<u>GENERAL FUND - (Infrastructure)</u>							
<u>Money Market</u>	Flushing Bank	112933		19,755,306.67		19,755,306.67	0.35%
<u>GENERAL FUND</u>							
<u>Money Market</u>	JP Morgan Chase	112936		84,533,328.00		84,533,328.00	
TOTAL WORKING FUND MONEY MARKET ACCOUNTS:			:	<u>\$ 363,747,876.77</u>	\$	<u>363,747,876.77</u>	
GRAND TOTAL			:	<u>\$ 511,417,392.12</u>	\$	<u>516,230,624.97</u>	
TOTAL RESTRICTED FUNDS			:	95,054,524.30		98,883,596.72	
TOTAL UNRESTRICTED FUNDS			:	416,362,867.82		417,347,028.25	
GRAND TOTAL			:	<u>\$ 511,417,392.12</u>	\$	<u>516,230,624.97</u>	

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General	\$	172,453,960
Investments	\$	53,599,151
Total	\$	226,053,112
Self Imposed-Restricted	\$	99,747,257
Operating	\$	36,094,606
Revenue	\$	3,425,758
Total	\$	365,320,733
Construction Proceeds	\$	52,026,296
Debt Service	\$	10,874,414
Debt Service Reserve	\$	88,009,183
Total	\$	150,909,892
GT	\$	516,230,625

