



SUFFOLK COUNTY WATER AUTHORITY

INVESTMENT REPORT

November 30, 2020

SUFFOLK COUNTY WATER AUTHORITY
Maturing Investments & Interest Payments
November-20

	BANK	INVESTMENT	FROM	TO	COUPON RATE	INTEREST
<u>GENERAL FUND</u>						
FHLMC Notes	HSBC Securities USA	\$ 2,000,000.00	13-Aug-20	13-May-24	0.410%	\$ 2,050.00
CD Notes	Raymond James	250,000.00	27-Feb-19	28-Feb-22	2.800%	594.52
NYCGEN	Raymond James	4,000,000.00	13-Nov-19	1-May-23	2.530%	50,600.00
CD Notes	Raymond James	250,000.00	27-Mar-19	27-Mar-24	2.950%	626.37
FHLMC Notes	Raymond James	2,000,000.00	12-Jun-20	27-Jun-25	0.500%	5,000.00
FFCB Notes	Raymond James	2,000,000.00	4-Aug-20	4-May-23	0.350%	1,750.00
<u>SENIOR LIEN BOND FUND & SECONDARY BOND FUND (RESTRICTED)-658451 & 658450-165010 & 020</u>						
FHLB Discount Notes	Bank of New York	\$ 14,516,548.36	23-Oct-20	20-Nov-20	0.000%	451.64
<u>BOND FUND - 2011A (2001A) EFC BOND RESERVE ACCOUNT (RESTRICTED)-647976, GL 165090</u>						
US Treasury Bond-SLGS	Bank of New York	128,973.00	15-Mar-11	15-May-21	2.360%	1,521.88
<u>BOND FUND - 2011C (2001B) EFC BOND RESERVE ACCOUNT (RESTRICTED), 648252, GL 165200</u>						
US Treasury Note -SLGS	Bank of New York	645,708.00	30-Dec-15	15-May-21	1.800%	5,811.37
<u>BOND FUND - 2012A RESERVE FUND ACCT. (RESTRICTED) - 556118, 165620</u>						
US Treasury Notes - Bonds	Bank of New York	7,047,306.56	30-Nov-18	30-Nov-22	2.000%	72,720.00
Cash Balance	Bank of New York	1,799.44				
<u>BOND FUND - 2013 REFUNDING RESERVE FUND. (RESTRICTED) - 666285, 165632</u>						
US Treasury Notes - Bonds	Bank of New York	6,625,615.39	03-Dec-18	30-Nov-22	2.000%	68,410.00
Cash Balance	Bank of New York	1,750.97				
<u>BOND FUND - 2014A RESERVE FUND. (RESTRICTED) - 552333, 165635</u>						
US Treasury Notes - Bonds	Bank of New York	3,678,026.52	03-Dec-18	30-Nov-23	2.875%	52,770.63
Cash Balance	Bank of New York	4,214.00				
<u>BOND FUND - 2014B RESERVE FUND. (RESTRICTED) - 552336, 165638</u>						
US Treasury Notes - Bonds	Bank of New York	4,653,890.82	03-Dec-18	30-Nov-23	2.875%	66,771.88
Cash Balance	Bank of New York	3,694.42				
<u>BOND FUND - 2015 REF RESERVE FD. (RESTRICTED) - 342111, 165644</u>						
US Treasury Notes - Bonds	Bank of New York	10,459,982.81	03-Dec-18	30-Nov-23	2.875%	150,075.00
Cash Balance	Bank of New York	10,069.43				
<u>BOND FUND - 2015A RESERVE FD (RESTRICTED) - 342109, 165641</u>						
US Treasury Notes - Bonds	Bank of New York	3,856,367.23	03-Dec-18	30-Nov-23	2.875%	55,329.38
Cash Balance	Bank of New York	3,947.51				
<u>BOND FUND - 2016A RESERVE FD (RESTRICTED) - 280134, 165646</u>						
US Treasury Notes - Bonds	Bank of New York	7,033,436.72	03-Dec-18	30-Nov-23	2.875%	100,912.50
Cash Balance	Bank of New York	7,803.89				
<u>BOND FUND - 2016B RESERVE FD (RESTRICTED) - 280076, 165649</u>						
US Treasury Notes - Bonds	Bank of New York	3,338,377.66	03-Dec-18	30-Nov-23	2.875%	47,897.50
Cash Balance	Bank of New York	3,454.82				
<u>BOND FUND - 2016 REFUNDING RESERVE FD (RESTRICTED) - 280108, 165652</u>						
US Treasury Notes - Bonds	Bank of New York	4,495,588.40	03-Dec-18	30-Nov-23	2.875%	64,500.63
Cash Balance	Bank of New York	1,264.66				
<u>BOND FUND - 2020B RESERVE FUND ACCOUNT(RESTRICTED),291102, 165658</u>						
US Treasury Notes - Bonds	Bank of New York	5,969,008.48	12-May-20	15-May-25	2.125%	58,278.13
Cash	Bank of New York	62,531.01				
<u>BOND FUND - 2020A EFC RESERVE FUND(RESTRICTED),162470, 165351</u>						
FHLMC Discount Notes	Bank of New York	93,997.96	02-Sep-20	02-Sep-20	0.000%	4.57
<u>BOND FUND - 2020 REFUNDING BOND FUND(RESTRICTED),483800, 165660</u>						
US Treasury Notes - Bonds	Bank of New York	766,590.08	24-Jun-20	19-Nov-20	0.000%	409.92
Total						\$ 806,485.92

SUFFOLK COUNTY WATER AUTHORITY
INVESTMENTS
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<u>GENERAL FUND</u>		<u>FROM</u>	<u>TO</u>	<u>INVESTMENT</u>	<u>INVESTMENTS @ FMV</u>	<u>COUPON RATE</u>
Treasury Notes	Wells Fargo Advisors	17-Dec-19	31-Dec-20	\$ 4,000,000.00	\$ 4,007,280.00	2.375%
FHLB Notes	HSBC Securities USA	8-Mar-19	12-Mar-21	2,000,000.00	2,009,300.00	1.750%
CD Notes	Raymond James	27-Feb-19	28-Feb-22	250,000.00	258,462.50	2.800%
CD Notes	Raymond James	27-Feb-19	28-Feb-22	250,000.00	258,427.50	2.800%
CD Notes	Raymond James	28-Feb-19	28-Feb-23	250,000.00	265,060.00	2.850%
CD Notes	Raymond James	7-Mar-19	7-Mar-23	250,000.00	265,167.50	2.850%
NYCGEN Notes	Raymond James	13-Nov-19	1-May-23	4,000,000.00	4,167,920.00	2.530%
FFCB Notes	Raymond James	4-Aug-20	4-May-23	2,000,000.00	1,998,320.00	0.350%
FHLB Notes	Raymond James	29-Jun-20	29-Jun-23	3,000,000.00	3,000,390.00	0.440%
FHLB Notes	Wells Fargo Advisors	24-Aug-20	24-Aug-23	2,000,000.00	1,997,640.00	0.330%
FNMA Notes	Wells Fargo Advisors	25-Aug-20	25-Aug-23	2,000,000.00	2,000,400.00	0.340%
FFCB Notes	HSBC Securities USA	20-Oct-20	20-Oct-23	2,000,000.00	1,998,900.00	0.270%
FHLMC Notes	Raymond James	13-Nov-20	13-Nov-23	2,000,000.00	2,000,280.00	0.300%
FHLMC Notes	Raymond James	16-Nov-20	16-Nov-23	2,000,000.00	2,000,020.00	0.300%
FFCB Notes	HSBC Securities USA	31-Jul-20	22-Jan-24	2,000,000.00	1,998,760.00	0.470%
NYCGEN Notes	Raymond James	15-Jun-15	1-Feb-24	500,000.00	529,725.00	2.750%
FHLB Notes	Wells Fargo Advisors	26-Feb-19	26-Feb-24	2,000,000.00	2,010,860.00	2.750%
NYSFAC Notes	Raymond James	2-Apr-20	15-Mar-24	4,735,000.00	4,901,672.00	2.020%
CD Notes	Raymond James	27-Mar-19	27-Mar-24	250,000.00	271,922.50	2.950%
FHLB Notes	HSBC Securities USA	16-Oct-20	15-Apr-24	2,000,000.00	2,000,080.00	0.300%
FHLMC Notes	HSBC Securities USA	13-Aug-20	13-May-24	2,000,000.00	1,994,720.00	0.410%
FFCB Notes	Raymond James	12-Jun-20	3-Jun-24	1,000,000.00	1,001,040.00	0.580%
FFCB Notes	Raymond James	17-Jul-20	15-Jan-25	3,000,000.00	2,991,480.00	0.600%
NYCGEN Notes	Raymond James	18-Feb-20	1-Feb-25	4,585,000.00	4,901,135.75	2.610%
NYSDEV Notes	Raymond James	3-Apr-20	15-Mar-25	3,350,000.00	3,626,777.00	3.120%
FHLMC Notes	Raymond James	12-Jun-20	27-Jun-25	2,000,000.00	1,987,940.00	0.500%
FFCB Notes	Raymond James	21-Jul-20	21-Jul-25	3,000,000.00	2,979,510.00	0.500%
FNMA Notes	Wells Fargo Advisors	30-Jul-20	30-Jul-25	2,000,000.00	1,997,080.00	0.650%
FNMA Notes	Wells Fargo Advisors	22-Oct-20	22-Oct-25	2,000,000.00	1,998,060.00	0.560%
<u>SUBTOTAL INVESTED FUNDS:</u>				<u>\$ 60,420,000.00</u>	<u>\$ 61,418,329.75</u>	

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INVESTMENTS cont'd.
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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	24-Nov-20	01-Dec-20	\$ 14,516,971.77	\$ 14,517,000.00	0.000%
Cash (combined total)	Bank of New York		30-Nov-20	2,904,093.57	2,904,093.57	
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		30-Nov-20	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		30-Nov-20		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		30-Nov-20	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		30-Nov-20	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		30-Nov-20	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		30-Nov-20	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		30-Nov-20	0.00	0.00	
BOND FUND - 2009 B RESERVE FUND ACCOUNT (RESTRICTED) - 398774, 165490						
FHLB Discount Notes	Bank of New York	22-May-20	01-Dec-20	9,191,069.92	9,196,000.00	0.000%
Cash	Bank of New York		30-Nov-20	937.03	937.03	
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	7,539,318.72	2.000%
Cash Balance	Bank of New York		30-Nov-20	74,519.44	74,519.44	
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	7,092,475.16	2.000%
Cash Balance	Bank of New York		30-Nov-20	70,160.97	70,160.97	
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	3,965,964.85	2.875%
Cash Balance	Bank of New York		30-Nov-20	56,984.63	56,984.63	
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	5,018,225.75	2.875%
Cash Balance	Bank of New York		30-Nov-20	70,466.18	70,466.18	
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	11,278,854.00	2.875%
Cash Balance	Bank of New York		30-Nov-20	160,144.43	160,144.43	
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	4,158,267.15	2.875%
Cash Balance	Bank of New York		30-Nov-20	59,276.89	59,276.89	
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	7,584,057.00	2.875%
Cash Balance	Bank of New York		30-Nov-20	108,716.39	108,716.39	

SUFFOLK COUNTY WATER AUTHORITY
INVESTMENTS cont'd.
November-20

		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	3,599,726.20	2.875%
Cash Balance	Bank of New York		30-Nov-20	51,352.32	51,352.32	
<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	4,847,530.45	2.875%
Cash Balance	Bank of New York		30-Nov-20	65,765.29	65,765.29	
<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	9,798,833.52	1.875%
Cash Balance	Bank of New York		30-Nov-20	149,033.79	149,033.79	
<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	5,923,141.80	2.125%
Cash	Bank of New York		30-Nov-20	120,809.14	120,809.14	
<u>BOND FUND - 2020A EFC RESERVE FUND(RESTRICTED),162470, 165351</u>						
US Treasury Notes - Bonds	Bank of New York	08-Sep-20	04-Dec-20	141,996.69	142,000.00	0.000%
Cash	Bank of New York		30-Nov-20	458.13	458.13	
<u>BOND FUND - 2020 Refunding Bond Fund (RESTRICTED),483800, 165660</u>						
FHLB Discount Notes	Bank of New York	24-Jun-20	19-Nov-20	0.00	0.00	0.000%
Cash	Bank of New York		30-Nov-20	768,101.75	768,101.75	
<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	4,999,327.23	0.250%
Cash	Bank of New York		30-Nov-20	2,407.57	2,407.57	
SUBTOTAL INVESTED FISCAL AGENT FUNDS:				<u>102,819,108.62</u>	<u>107,207,529.35</u>	
TOTAL INVESTED FUNDS:				<u>\$ 163,239,108.62</u>	<u>\$ 168,625,859.10</u>	

SUFFOLK COUNTY WATER AUTHORITY
INVESTMENTS cont'd.
November-20

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	\$ 1,480,839.05	\$ 1,480,839.05		0.25%
<u>GENERAL FUND - W/COMP SELF INS</u>						
Money Market	Citibank	112905	9,620,693.29	9,620,693.29		0.05%
<u>OPERATING FUND</u>						
Money Market	JP Morgan Chase	112001	891,746.82	891,746.82		0.03%
<u>SPECIAL DEPOSIT</u>						
Money Market	Capital One	112911	74,694.54	74,694.54		0.25%
<u>REVENUE FUND</u>						
Money Market	JP Morgan Chase	111905	8,544,213.63	8,544,213.63		0.03%
<u>GENERAL FUND</u>						
Money Market	JP Morgan Chase	112907	103,106,407.66	103,106,407.66		0.03%
	JP Morgan Chase - KUBRA-LBX	111016	109,642.14	109,642.14		0.03%
<u>GENERAL FUND</u>						
Money Market	JP Morgan Chase	112002	27,366,125.55	27,366,125.55		0.05%
<u>OPERATING FUND</u>						
Money Market	Capital One	112914	16,669,843.66	16,669,843.66		0.25%
<u>CONSTRUCTION FUND (2020B Bonds) - (RESTRICTED)</u>						
Money Market	HSBC	112927	56,177,912.86	56,177,912.86		0.15%
<u>OPERATING FUND</u>						
Money Market	Bridgehampton National Bank	112918	13,502,960.43	13,502,960.43		0.30%
<u>OPERATING FUND - RET</u>						
Money Market	Bridgehampton National Bank	112932	9,103,315.46	9,103,315.46		0.30%
<u>GENERAL FUND - (Infrastructure)</u>						
Money Market	Empire National Bank	112933	19,753,213.54	19,753,213.54		0.35%
<u>GENERAL FUND</u>						
Money Market	JP Morgan Chase	112936	80,283,330.00	80,283,330.00		0.03%
TOTAL WORKING FUND MONEY MARKET ACCOUNTS:			\$ 346,684,938.63	\$ 346,684,938.63		
GRAND TOTAL			\$ 509,924,047.25	\$ 515,310,797.73		
TOTAL RESTRICTED FUNDS			102,819,108.62	107,207,529.35		
TOTAL UNRESTRICTED FUNDS			407,104,938.63	408,103,268.38		
GRAND TOTAL			\$ 509,924,047.25	\$ 515,310,797.73		

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INVESTMENTS cont'd.
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General	\$	161,436,921
Investments	\$	61,418,330
Total	\$	222,855,251
Self Imposed-Restricted	\$	89,386,645
Operating	\$	31,064,551
Revenue	\$	8,618,908
Total	\$	351,925,356
Construction Proceeds	\$	56,177,913
Debt Service	\$	17,421,094
Debt Service Reserve	\$	89,786,436
Total	\$	163,385,442
GT	\$	515,310,798

