



SUFFOLK COUNTY WATER AUTHORITY

INVESTMENT REPORT

November 30, 2017

SUFFOLK COUNTY WATER AUTHORITY
Maturing Investments & Interest Payments
November-17

	BANK	INVESTMENT	FROM	TO	COUPON RATE	INTEREST
<u>GENERAL FUND</u>						
FHLB Notes	HSBC Securities USA	\$ 2,500,000.00	17-May-13	15-May-20	1.540%	\$ 19,250.00
FFCB Notes	Morgan Stanley	2,000,000.00	27-Oct-17	28-May-19	1.375%	14,972.22
FHLB Notes	Raymond James	3,000,000.00	17-May-16	17-Nov-17	0.875%	13,125.00
FHLB notes	Wells Fargo Advisors	500,000.00	28-Feb-14	30-Nov-17	2.250%	5,625.00
<u>SENIOR LIEN BOND FUND & SECONDARY BOND FUND (RESTRICTED)-658451 & 658450-165010 & 020</u>						
FHLB Discount Notes	Bank of New York	10,370,342.18	25-Oct-17	22-Nov-17	0.000%	9,993.06
<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
						\$ 70,298.53

SUFFOLK COUNTY WATER AUTHORITY**INVESTMENTS****November-17**

		<u>FROM</u>	<u>TO</u>	<u>INVESTMENT</u>	<u>INVESTMENTS @ FMV</u>	<u>COUPON RATE</u>
<u>GENERAL FUND</u>						
FHLB Notes	HSBC Securities USA	14-Jan-16	8-Dec-17	\$ 2,000,000.00	\$ 2,000,020.00	1.125%
FFCB Notes	Raymond James	14-Jan-16	12-Dec-17	2,000,000.00	1,999,840.00	0.820%
FHLB Notes	Morgan Stanley	28-Jun-17	1-Oct-18	2,500,000.00	2,483,575.00	0.875%
FFCB notes	Raymond James	30-Oct-17	28-Dec-18	2,000,000.00	1,993,460.00	1.420%
FHLB Notes	HSBC Securities USA	29-Jun-17	16-Jan-19	1,000,000.00	994,440.00	1.250%
FHLMC Notes	Raymond James	21-Feb-17	25-Jan-19	2,000,000.00	1,995,160.00	1.000%
FNMA Notes	Morgan Stanley	26-Feb-17	26-Feb-19	2,000,000.00	1,981,580.00	1.000%
FHLMC Notes	HSBC Securities USA	29-Jun-17	29-Mar-19	1,680,000.00	1,668,962.40	1.250%
FHLB Notes	Morgan Stanley	27-Oct-17	28-May-19	2,000,000.00	1,988,120.00	1.375%
FHLMC Notes	Wells Fargo Advisors	26-Jul-17	26-Jul-19	2,500,000.00	2,482,650.00	1.500%
FFCB Notes	Raymond James	27-Oct-17	1-Aug-19	2,000,000.00	1,991,500.00	1.200%
FHLB notes	HSBC Securities USA	27-Oct-17	27-Sep-19	2,000,000.00	1,990,160.00	1.550%
FFCB notes	HSBC Securities USA	27-Oct-17	10-Oct-19	2,000,000.00	1,987,140.00	1.500%
FHLB Notes	Raymond James	28-Jun-17	24-Oct-19	1,045,000.00	1,037,486.45	1.500%
FHLB Notes	Wells Fargo Advisors	1-Nov-17	1-Nov-19	2,000,000.00	1,992,720.00	1.700%
FHLMC Notes	Raymond James	28-Jun-17	20-Dec-19	1,455,000.00	1,441,672.20	1.500%
FHLB Step Notes	HSBC Securities USA	17-May-13	15-May-20	2,500,000.00	2,469,475.00	1.540%
NYCGEN Notes	Raymond James	15-Jun-15	1-Feb-24	500,000.00	498,855.00	2.750%
Various	Cutwater Asset Management	Various	Various	1,000,000.00	999,360.00	Various
SUBTOTAL INVESTED FUNDS:				\$ 34,180,000.00	\$ 33,996,176.05	

SUFFOLK COUNTY WATER AUTHORITY
INVESTMENTS cont'd.
November-17

		FROM	TO	INVESTMENT	INVESTMENTS @ FMV	RATE
<u>SENIOR LIEN BOND FUND & SECONDARY BOND FUND (RESTRICTED)-658451 & 658450-165010 & 020</u>						
658451						
FHLB Discount Notes	Bank of New York	24-Nov-17	01-Dec-17	\$ 15,567,820.92	\$ 15,571,000.00	0.000%
Cash (combined total)	Bank of New York		30-Nov-17	595.79	595.79	
<u>BOND FUND - 2011A (1998B) EFC BOND RESERVE ACCOUNT (RESTRICTED)- 647403, 165120</u>						
US Treasury Note-SLG	Bank of New York	15-Mar-11	15-Dec-17	243,889.00	243,889.00	2.360%
Cash	Bank of New York		30-Nov-17	0.00	0.00	
<u>BOND FUND - 2010C (1999A) EFC BOND RESERVE ACCOUNT (RESTRICTED)-647492, 165130</u>						
US Treasury Note-SLG	Bank of New York	24-Jun-10	01-Oct-18	290,275.00	290,275.00	2.980%
Cash	Bank of New York		30-Nov-17	0.00	0.00	
<u>BOND FUND - 2011A (2000A) EFC BOND RESERVE ACCOUNT (RESTRICTED)-647767, GL 165110</u>						
US Treasury Bond-SLG	Bank of New York	15-Mar-11	15-Dec-19	46,667.00	46,667.00	2.360%
Cash	Bank of New York		30-Nov-17	0.00	0.00	
<u>BOND FUND - 2011A (2000B) EFC BOND RESERVE ACCOUNT (RESTRICTED)-647904, GL 165180</u>						
US Treasury Note-SLG	Bank of New York	15-Mar-11	15-Jul-20	318,889.00	318,889.00	2.360%
Cash	Bank of New York		30-Nov-17	0.00	0.00	
<u>BOND FUND - 2011A (2001A) EFC BOND RESERVE ACCOUNT (RESTRICTED)-647976, GL 165090</u>						
US Treasury Bond-SLG	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-17	0.00	0.00	
<u>BOND FUND - 2011C (2001B) EFC BOND RESERVE ACCOUNT (RESTRICTED), 648252, GL 165200</u>						
US Treasury Note -SLG	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-17		0.00	
<u>BOND FUND - 2012B (2002A) EFC BOND RESERVE ACCOUNT (RESTRICTED)-296010, 165260</u>						
US Treasury Bond-SLG	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-17	0.00	0.00	
<u>BOND FUND - 2011C (2002G) EFC RESERVE ACCOUNT (RESTRICTED)- 296012, 165280</u>						
US Treasury Note -SLG	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-17	0.00	0.00	
<u>BOND FUND - 2013B (2003B) EFC RESERVE ACCOUNT (RESTRICTED)-- 296019, 165310</u>						
US Treasury Note - SLG	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-17	0.00	0.00	
<u>BOND FUND - 2014B (2004A) EFC RESERVE ACCOUNT(RESTRICTED), 296124, 165330</u>						
US Treasury Bond - SLG	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-17	0.00	0.00	
<u>BOND FUND - 2015D (2005A) EFC RESERVE ACCOUNT(RESTRICTED), 295998, 165340</u>						
US Treasury Note - SLG	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-17	0.00	0.00	
<u>BOND FUND - 2009 B RESERVE FUND ACCOUNT (RESTRICTED) - 398774, 165490</u>						
FHLMC Discount Notes	Bank of New York	31-May-17	21-May-18	9,329,747.95	9,370,742.20	0.000%
Cash	Bank of New York		30-Nov-17	477.97	477.97	
<u>BOND FUND - 2011 REFUNDING RESERVE FUND ACCT. (RESTRICTED) - 397953, 165550</u>						
FHLB Discount Notes	Bank of New York	31-Mar-17	29-Mar-18	2,451,283.33	2,465,130.36	0.000%
Cash Balance	Bank of New York		30-Nov-17	891.20	891.20	
<u>BOND FUND - 2012 REFUNDING RESERVE FUND ACCT. (RESTRICTED) - 398273, 165580</u>						
FHLB Discount Notes	Bank of New York	22-May-17	01-Dec-17	9,443,610.60	9,494,000.00	0.000%
Cash Balance	Bank of New York		30-Nov-17	841.25	841.25	
<u>BOND FUND - 2012A RESERVE FUND ACCT. (RESTRICTED) - 556118, 165620</u>						
FHLB Discount Notes	Bank of New York	22-May-17	01-Dec-17	7,129,955.84	7,168,000.00	0.000%
Cash Balance	Bank of New York		30-Nov-17	697.63	697.63	
<u>BOND FUND - 2013 REFUNDING RESERVE FUND. (RESTRICTED) - 666285, 165632</u>						
FHLMC Discount Notes	Bank of New York	31-May-17	21-May-18	6,695,253.40	6,723,331.20	0.000%
Cash Balance	Bank of New York		30-Nov-17	2,244.26	2,244.26	

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INVESTMENTS cont'd.
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		FROM	TO	INVESTMENT	INVESTMENTS @ FMV	RATE
<u>BOND FUND - 2014A RESERVE FUND. (RESTRICTED) - 552333, 165635</u>						
FHLB Discount Notes	Bank of New York	18-May-17	16-May-18	3,699,790.35	3,715,033.01	0.000%
Cash Balance	Bank of New York		30-Nov-17	24,040.15	24,040.15	
<u>BOND FUND - 2014B RESERVE FUND. (RESTRICTED) - 552336, 165638</u>						
FHLB Discount Notes	Bank of New York	18-May-17	16-May-18	4,699,198.82	4,718,558.91	0.000%
Cash Balance	Bank of New York		30-Nov-17	3,943.82	3,943.82	
<u>BOND FUND - 2015 REF RESERVE FD. (RESTRICTED) - 342111, 165644</u>						
FHLB Discount Notes	Bank of New York	10-May-17	10-May-18	10,533,638.32	10,593,127.38	0.000%
Cash Balance	Bank of New York		30-Nov-17	897.41	897.41	
<u>BOND FUND - 2015A RESERVE FD (RESTRICTED) - 342109, 165641</u>						
FHLB Discount Notes	Bank of New York	10-May-17	10-May-18	3,883,778.83	3,905,712.60	0.000%
Cash Balance	Bank of New York		30-Nov-17	309.98	309.98	
<u>BOND FUND - 2016A RESERVE FD (RESTRICTED) - 280134, 165646</u>						
FHLMC Discount Notes	Bank of New York	31-May-17	21-May-18	7,060,278.16	7,089,895.80	0.000%
Cash Balance	Bank of New York		30-Nov-17	1,520.23	1,520.23	
<u>BOND FUND - 2016B RESERVE FD (RESTRICTED) - 280076, 165649</u>						
FHLMC Discount Notes	Bank of New York	31-May-17	21-May-18	3,350,594.45	3,364,645.80	0.000%
Cash Balance	Bank of New York		30-Nov-17	998.39	998.39	
<u>BOND FUND - 2016 REFUNDING RESERVE FD (RESTRICTED) - 280108, 165652</u>						
FHLMC Discount Notes	Bank of New York	31-May-17	21-May-18	4,508,018.58	4,526,923.80	0.000%
Cash Balance	Bank of New York		30-Nov-17	1,967.97	1,967.97	
SUBTOTAL INVESTED FISCAL AGENT FUNDS:				92,175,695.60	92,528,827.11	
TOTAL INVESTED FUNDS:				\$ 126,355,695.60	\$ 126,525,003.16	

SUFFOLK COUNTY WATER AUTHORITY
INVESTMENTS cont'd.
November-17

Balances based on SAP Balances

			<u>INVESTMENT</u>		Money Market Interest Rates
<u>WORKING FUNDS - MONEY MARKET ACCOUNTS</u>					
<u>OPERATING FUND</u>		112001			
Money Market	JP Morgan Chase		411,934.06	411,934.06	0.20%
<u>SPECIAL DEPOSIT</u>		112911			
Money Market	Capital One		15,374.20	15,374.20	0.55%
<u>REVENUE FUND</u>		111905			
Money Market	JP Morgan Chase		4,124,624.91	4,124,624.91	0.20%
<u>GENERAL FUND</u>		112907			
Money Market	JP Morgan Chase		618,576.37	618,576.37	0.20%
<u>GENERAL FUND MONEY MKT</u>		112002			
Money Market	JP Morgan Chase		56,803,359.54	56,803,359.54	0.25%
<u>GENERAL FUND-Valley National Bank</u>		112906			
Money Market	Valley National Bank		20,002.50	20,002.50	0.15%
<u>OPERATING FUND MONEY MKT</u>		112914			
Money Market	Capital One		42,044,824.46	42,044,824.46	0.55%
<u>GENERAL FUND-HSBC</u>		112924			
Money Market	HSBC		20,000.00	20,000.00	0.20%
<u>CONSTRUCTION FUND (2016B Bonds) - (RESTRICTED)</u>		112925			
Money Market	HSBC		29,416,792.63	29,416,792.63	0.20%
<u>OPERATING FUND MONEY MKT</u>		112918			
Money Market	Bridgehampton National Bank		5,501,808.81	5,501,808.81	0.40%
<u>OPERATING FUND OPEB - MONEY MKT</u>		112930			
Money Market	1st National Bank of L.I.		25,386,865.03	25,386,865.03	0.99%
<u>OPERATING FUND RET - MONEY MKT</u>		112932			
Money Market	Bridgehampton National Bank		8,549,672.01	8,549,672.01	0.40%
<u>GENERAL FUND-Empire National Bank (Infrastructure)</u>		112933			
Money Market	Empire National Bank		16,250,002.00	16,250,002.00	0.75%
TOTAL WORKING FUND MONEY MARKET ACCOUNTS:			:	<u>\$ 189,163,836.52</u>	<u>\$ 189,163,836.52</u>
GRAND TOTAL			:	<u>\$ 315,519,532.12</u>	<u>\$ 315,688,839.68</u>
TOTAL RESTRICTED FUNDS			:	121,612,488.23	121,965,619.74
TOTAL UNRESTRICTED FUNDS			:	193,907,043.89	193,723,219.94
GRAND TOTAL			:	<u>\$ 315,519,532.12</u>	<u>\$ 315,688,839.68</u>

SUFFOLK COUNTY WATER AUTHORITY

INVESTMENTS cont'd.

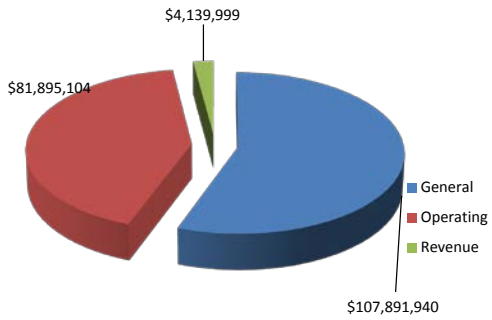
November-17

General	\$	107,891,940
Operating	\$	81,895,104
Revenue	\$	4,139,999
Total	\$	<u>193,927,044</u>

Construction Proceeds	\$	29,416,793
Debt Service	\$	15,568,417
Debt Service Reserve	\$	76,607,279
Total	\$	<u>121,592,488</u>

GT \$ 315,519,532

Unrestricted Investments



Restricted Investments

