



SUFFOLK COUNTY WATER AUTHORITY

INVESTMENT REPORT

November 30, 2018

SUFFOLK COUNTY WATER AUTHORITY
Maturing Investments & Interest Payments
November-18

	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
FHLB Notes	Morgan Stanley	2,000,000.00	27-Oct-17	28-May-19	1.375%	13,750.00
FHLB Notes	Wells Fargo Advisors	2,000,000.00	1-Nov-17	1-Nov-19	1.700%	17,000.00
FHLMC Notes	Wells Fargo Advisors	2,000,000.00	12-Dec-17	26-Nov-18	1.150%	11,500.00
<u>SENIOR LIEN BOND FUND & SECONDARY BOND FUND (RESTRICTED)-658451 & 658450-165010 & 020</u>						
FHLB Discount Notes	Bank of New York	\$ 13,904,600.96	24-Oct-18	21-Nov-18	0.000%	\$ 23,399.04
<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%	5,811.37
<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%	1,521.88
<u>BOND FUND - 2011 REFUNDING RESERVE FUND ACCT. (RESTRICTED) - 397953, 165550</u>						
FHLB Discount Notes	Bank of New York	2,475,424.71	02-Apr-18	30-Nov-18	1.846%	30,575.29
<u>BOND FUND - 2012 REFUNDING RESERVE FUND ACCT. (RESTRICTED) - 398273, 165580</u>						
FHLB Discount Notes	Bank of New York	7,796,353.28	01-Jun-18	30-Nov-18	2.084%	81,646.72
<u>BOND FUND - 2012A RESERVE FUND ACCT. (RESTRICTED) - 556118, 165620</u>						
FNMA Discount Notes	Bank of New York	7,048,188.38	01-Jun-18	30-Nov-18	2.084%	73,811.62
						<u>\$ 278,265.92</u>

SUFFOLK COUNTY WATER AUTHORITY

INVESTMENTS

November-18

				FROM	TO	INVESTMENT	INVESTMENTS @ FMV	COUPON RATE
GENERAL FUND								
FNMA Notes	Morgan Stanley	3135G0G72		12-Dec-17	14-Dec-18	\$ 2,000,000.00	\$ 1,999,300.00	1.125%
FFCB notes	Raymond James	3133EFUE5		30-Oct-17	28-Dec-18	2,000,000.00	1,998,760.00	1.420%
FHLB Notes	HSBC Securities USA	3130AAE46		29-Jun-17	16-Jan-19	1,000,000.00	998,620.00	1.250%
FNMA Notes	Morgan Stanley	3135G0J53		17-Feb-17	26-Feb-19	2,000,000.00	1,993,580.00	1.000%
FHLMC Notes	HSBC Securities USA	3134G8VH9		29-Jun-17	29-Mar-19	1,680,000.00	1,673,179.20	1.250%
FHLB Notes	Morgan Stanley	3130ABF92		27-Oct-17	28-May-19	2,000,000.00	1,988,920.00	1.375%
FHLMC notes	Raymond James	3134GBYS5		12-Dec-17	26-Jul-19	2,530,000.00	2,514,314.00	1.600%
FHLMC Notes	Wells Fargo Advisors	3134GBWP3		26-Jul-17	26-Jul-19	2,500,000.00	2,480,925.00	1.500%
FFCB Notes	Raymond James	3130ABW77		27-Oct-17	1-Aug-19	2,000,000.00	1,986,120.00	1.600%
FNMA Notes	Morgan Stanley	3135G0ZG1		17-Sep-18	12-Sep-19	3,000,000.00	2,977,830.00	1.750%
FHLB notes	HSBC Securities USA	3130ACJ88		27-Oct-17	27-Sep-19	2,000,000.00	1,981,180.00	1.550%
FFCB notes	HSBC Securities USA	3133EHF32		27-Oct-17	10-Oct-19	2,000,000.00	1,979,360.00	1.500%
FNMA Notes	HSBC Securities USA	3135G0R39		17-Sep-18	24-Oct-19	3,000,000.00	2,953,770.00	1.000%
FHLB Notes	Raymond James	313382SB0		28-Jun-17	24-Oct-19	1,045,000.00	1,033,296.00	1.500%
FHLB Notes	Wells Fargo Advisors	3130ACQH0		1-Nov-17	1-Nov-19	2,000,000.00	1,980,720.00	1.700%
FHLMC Notes	Raymond James	3134GBRZ7		28-Jun-17	20-Dec-19	1,455,000.00	1,435,546.65	1.500%
FHLB Step Notes	HSBC Securities USA	313382ZT3		17-May-13	15-May-20	2,500,000.00	2,455,075.00	1.540%
FHLMC notes	Raymond James	3134GBRB0		13-Dec-17	5-Jun-20	1,000,000.00	992,340.00	1.750%
FHLMC Notes	Raymond James	3134GSWM3		28-Sep-18	28-Sep-20	3,000,000.00	2,992,350.00	2.750%
FHLMC Notes	Wells Fargo Advisors	3134GSYC3		28-Sep-18	28-Sep-20	2,000,000.00	1,999,060.00	2.850%
FHLMC Notes	Wells Fargo Advisors	3134GSYR0		23-Oct-18	23-Apr-21	3,000,000.00	2,994,000.00	3.000%
FHLMC Notes	Raymond James	3134G9T31		27-Jul-18	27-Jul-21	2,000,000.00	1,959,200.00	1.500%
FHLMC Notes	Raymond James	3134GSWC5		27-Nov-18	27-Aug-21	2,000,000.00	1,991,160.00	2.900%
FHLMC Notes	HSBC Securities USA	3134GSCT0		27-Nov-18	30-Jan-23	2,000,000.00	1,974,220.00	2.752%
FHLB Notes	Morgan Stanley	3130AEZN3		5-Oct-18	27-Sep-23	2,000,000.00	2,000,720.00	3.375%
FFCB Notes	Morgan Stanley	3133EJE39		5-Oct-18	4-Oct-23	2,000,000.00	1,996,900.00	3.340%
NYCGEN Notes	Raymond James	64971WSZ4		15-Jun-15	1-Feb-24	500,000.00	485,840.00	2.750%
SUBTOTAL INVESTED FUNDS:						\$ 54,210,000.00	\$ 53,816,285.85	

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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 Discount Notes	Bank of New York	313385R73	21-Nov-18	03-Dec-18	\$ 16,824,074.50	\$ 16,836,000.00	0.000%
Cash (combined total)	Bank of New York			30-Nov-18	131.48	131.48	
BOND FUND - 2011A (2000A) EFC BOND RESERVE ACCOUNT (RESTRICTED)-647767, GL 165110							
US Treasury Bond-SLGS	Bank of New York	S35378530	15-Mar-11	15-Dec-19	46,667.00	46,667.00	2.360%
Cash	Bank of New York			30-Nov-18	0.00	0.00	
BOND FUND - 2011A (2000B) EFC BOND RESERVE ACCOUNT (RESTRICTED)-647904, GL 165180							
US Treasury Note-SLGS	Bank of New York	S35352370	15-Mar-11	15-Jul-20	318,889.00	318,889.00	2.360%
Cash	Bank of New York			30-Nov-18	0.00	0.00	
BOND FUND - 2011A (2001A) EFC BOND RESERVE ACCOUNT (RESTRICTED)-647976, GL 165090							
US Treasury Bond-SLGS	Bank of New York	S35378560	15-Mar-11	15-May-21	128,973.00	128,973.00	2.360%
Cash	Bank of New York			30-Nov-18	0.00	0.00	
BOND FUND - 2011C (2001B) EFC BOND RESERVE ACCOUNT (RESTRICTED), 648252, GL 165200							
US Treasury Note -SLGS	Bank of New York	MM000Q9WH	30-Dec-15	15-May-21	645,708.00	645,708.00	1.800%
Cash	Bank of New York			30-Nov-18		0.00	
BOND FUND - 2012B (2002A) EFC BOND RESERVE ACCOUNT (RESTRICTED)-296010, 165260							
US Treasury Bond-SLGS	Bank of New York	S35394810	21-Jun-12	15-Oct-22	452,319.00	452,319.00	1.760%
Cash	Bank of New York			30-Nov-18	0.00	0.00	
BOND FUND - 2011C (2002G) EFC RESERVE ACCOUNT (RESTRICTED)- 296012, 165280							
US Treasury Note -SLGS	Bank of New York	MM000Q9UY	30-Dec-15	15-Oct-22	448,985.00	448,985.00	2.050%
Cash	Bank of New York			30-Nov-18	0.00	0.00	
BOND FUND - 2013B (2003B) EFC RESERVE ACCOUNT (RESTRICTED)-- 296019, 165310							
US Treasury Note - SLGS	Bank of New York	S35340040	04-Nov-13	15-Jan-23	408,894.00	408,894.00	2.410%
Cash	Bank of New York			30-Nov-18	0.00	0.00	
BOND FUND - 2014B (2004A) EFC RESERVE ACCOUNT(RESTRICTED), 296124, 165330							
US Treasury Bond - SLGS	Bank of New York	S35357300	02-Jul-14	15-Aug-24	394,782.00	394,782.00	2.550%
Cash	Bank of New York			30-Nov-18	0.00	0.00	
BOND FUND - 2015D (2005A) EFC RESERVE ACCOUNT(RESTRICTED), 295998, 165340							
US Treasury Note - SLGS	Bank of New York	MM000P6L8	13-Nov-15	01-Oct-25	403,919.00	403,919.00	2.300%
Cash	Bank of New York			30-Nov-18	0.00	0.00	
BOND FUND - 2009 B RESERVE FUND ACCOUNT (RESTRICTED) - 398774, 165490							
FHLB Discount Notes	Bank of New York	313385R73	21-May-18	03-Dec-18	9,186,566.17	9,290,000.00	2.088%
Cash	Bank of New York			30-Nov-18	5,433.83	5,433.83	
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	2,415,898.56	1.500%
Cash Balance	Bank of New York			30-Nov-18	89,516.88	89,516.88	
BOND FUND - 2012 REFUNDING RESERVE FUND ACCT. (RESTRICTED) - 398273, 165580							
US Treasury Notes - Bonds	Bank of New York	912828WN6	30-Nov-18	31-May-21	7,779,608.01	7,774,657.32	2.000%
FHLMC Discount Notes	Bank of New York	313397R78	01-Jun-18	03-Dec-18	1,566,228.34	1,582,000.00	1.972%
Cash Balance	Bank of New York			30-Nov-18	98,810.37	98,810.37	
BOND FUND - 2012A RESERVE FUND ACCT. (RESTRICTED) - 556118, 165620							
US Treasury Notes - Bonds	Bank of New York	912828M80	30-Nov-18	30-Nov-22	7,047,306.56	7,039,077.84	2.000%
Cash Balance	Bank of New York			30-Nov-18	75,505.06	75,505.06	
BOND FUND - 2013 REFUNDING RESERVE FUND. (RESTRICTED) - 666285, 165632							
FHLB Discount Notes	Bank of New York	313385R73	21-May-18	03-Dec-18	6,622,436.35	6,697,000.00	2.088%
Cash Balance	Bank of New York			30-Nov-18	4,563.65	4,563.65	
BOND FUND - 2014A RESERVE FUND. (RESTRICTED) - 552333, 165635							
FNMA Discount Notes	Bank of New York	313397R78	16-May-18	03-Dec-18	3,682,257.97	3,723,000.00	2.000%
Cash Balance	Bank of New York			30-Nov-18	742.03	742.03	
BOND FUND - 2014B RESERVE FUND. (RESTRICTED) - 552336, 165638							
FNMA Discount Notes	Bank of New York	313397R78	16-May-18	03-Dec-18	4,657,467.84	4,709,000.00	2.000%
Cash Balance	Bank of New York			30-Nov-18	532.16	532.16	
BOND FUND - 2015 REF RESERVE FD. (RESTRICTED) - 342111, 165644							
FHLB Discount Notes	Bank of New York	313385R73	10-May-18	03-Dec-18	10,464,945.12	10,587,000.00	2.045%
Cash Balance	Bank of New York			30-Nov-18	5,054.88	5,054.88	
BOND FUND - 2015A RESERVE FD (RESTRICTED) - 342109, 165641							
FHLB Discount Notes	Bank of New York	313385R73	10-May-18	03-Dec-18	3,858,003.29	3,903,000.00	2.045%
Cash Balance	Bank of New York			30-Nov-18	1,996.71	1,996.71	

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INVESTMENTS cont'd.
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			FROM	TO	INVESTMENT	INVESTMENTS @ FMV	RATE
<u>BOND FUND - 2016A RESERVE FD (RESTRICTED) - 280134, 165646</u>							
FHLB Discount Notes	Bank of New York	313385R73	21-May-18	03-Dec-18	7,036,771.25	7,116,000.00	2.088%
Cash Balance	Bank of New York			30-Nov-18	4,228.75	4,228.75	
<u>BOND FUND - 2016B RESERVE FD (RESTRICTED) - 280076, 165649</u>							
FHLB Discount Notes	Bank of New York	313385R73	21-May-18	03-Dec-18	3,339,400.86	3,377,000.00	2.088%
Cash Balance	Bank of New York			30-Nov-18	2,599.14	2,599.14	
<u>BOND FUND - 2016 REFUNDING RESERVE FD (RESTRICTED) - 280108, 165652</u>							
FHLB Discount Notes	Bank of New York	313385R73	21-May-18	03-Dec-18	4,494,396.48	4,545,000.00	2.088%
Cash Balance	Bank of New York			30-Nov-18	2,603.52	2,603.52	
<u>BOND FUND - 2018A REFUNDING RESERVE FD (RESTRICTED) - 349287, 165655</u>							
FHLB Discount Notes	Bank of New York	3135G0T45	03-Aug-18	05-Apr-22	9,267,087.29	9,264,396.96	1.875%
Cash Balance	Bank of New York			30-Nov-18	90,180.79	90,180.79	
SUBTOTAL INVESTED FISCAL AGENT FUNDS:					101,875,534.89	102,490,065.93	
TOTAL INVESTED FUNDS:					\$ 156,085,534.89	\$ 156,306,351.78	

SUFFOLK COUNTY WATER AUTHORITY
INVESTMENTS cont'd.
November-18

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	\$	1,481,201.58	\$	1,481,201.58	0.80%
<u>GENERAL FUND - W/COMP SELF INS</u>							
Money Market	Citibank	112905		6,558,953.91		6,558,953.91	0.45%
<u>OPERATING FUND</u>							
Money Market	JP Morgan Chase	112001		780,734.22		780,734.22	0.20%
<u>SPECIAL DEPOSIT</u>							
Money Market	Capital One	112911		123,369.84		123,369.84	0.80%
<u>REVENUE FUND</u>							
Money Market	JP Morgan Chase	111905		1,229,435.48		1,229,435.48	0.20%
<u>GENERAL FUND</u>							
Money Market	JP Morgan Chase	112907		1,001,130.48		1,001,130.48	0.20%
<u>GENERAL FUND</u>							
Money Market	JP Morgan Chase	112002		64,361,929.03		64,361,929.03	0.80%
<u>GENERAL FUND</u>							
Money Market	Valley National Bank	112906		20,002.50		20,002.50	0.15%
<u>OPERATING FUND</u>							
Money Market	Capital One	112914		31,638,972.46		31,638,972.46	0.80%
<u>GENERAL FUND</u>							
Money Market	HSBC	112903		20,424.21		20,424.21	0.10%
<u>CONSTRUCTION FUND (2018A Bonds) - (RESTRICTED)</u>							
Money Market	HSBC	112926		82,509,279.83		82,509,279.83	0.32%
<u>OPERATING FUND</u>							
Money Market	Bridgehampton National Bank	112918		5,501,808.73		5,501,808.73	0.40%
<u>OPERATING FUND - OPEB</u>							
Money Market	1st National Bank of L.I.	112930		31,225,401.65		31,225,401.65	0.99%
<u>OPERATING FUND - RET</u>							
Money Market	Bridgehampton National Bank	112932		8,546,621.37		8,546,621.37	0.40%
<u>GENERAL FUND - (Infrastructure)</u>							
Money Market	Empire National Bank	112933		19,774,366.83		19,774,366.83	1.25%
TOTAL WORKING FUND MONEY MARKET ACCOUNTS:			:	<u>\$ 254,773,632.12</u>	\$	<u>254,773,632.12</u>	
GRAND TOTAL			:	<u>\$ 410,859,167.01</u>	\$	<u>411,079,983.90</u>	
TOTAL RESTRICTED FUNDS			:	184,384,814.72		184,999,345.76	
TOTAL UNRESTRICTED FUNDS			:	226,474,352.29		226,080,638.14	
GRAND TOTAL			:	<u>\$ 410,859,167.01</u>	\$	<u>411,079,983.90</u>	

SUFFOLK COUNTY WATER AUTHORITY
INVESTMENTS cont'd.
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General	\$	147,428,009
Operating	\$	77,693,538
Revenue	\$	1,352,805
Total	\$	226,474,352

Construction Proceeds	\$	82,509,280
Debt Service	\$	16,824,206
Debt Service Reserve	\$	85,051,329
Total	\$	184,384,815

GT \$ 410,859,167 \$ -

