



**ODESSA COLLEGE**  
**QUARTERLY INVESTMENT REPORT**  
 Quarter Ending: February 29, 2020



**TEXAS PUBLIC FUNDS INVESTMENT ACT**

To the best of my knowledge, the investment portfolio of the District, at February 29, 2020, and the investment transactions entered into during the quarter then ended are in compliance with the Texas Public Funds Investment Act.

The investments of the District comply with the investment objectives and strategies as expressed in the Odessa Junior College District Investment Policy.

All business organizations that have sold investments to Odessa College during the quarter have executed a written instrument stating that they meet the requirements of the District's Investment Policy.

Market Value Source: Frost Bank

Asset Class	Face Amount/Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Days To Maturity
CDs	742,000.00	745,472.96	742,000.00	1.95	2.09	195
MM & Int Ckg	12,085,233.42	12,085,233.42	12,085,233.42	31.82	1.40	1
Muni Bonds	7,340,000.00	7,455,476.50	7,386,038.64	19.33	2.33	387
Public LGIP	16,808,634.16	16,808,634.16	16,808,634.16	44.26	1.76	1
US Agency	1,000,000.00	1,000,097.00	1,000,229.74	2.63	1.62	888
<b>Total / Average</b>	<b>37,975,867.58</b>	<b>38,094,914.04</b>	<b>38,022,135.96</b>	<b>100.00</b>	<b>1.76</b>	<b>103</b>

\_\_\_\_\_  
 Brandy Ham, Chief Financial Officer

\_\_\_\_\_  
 Date

\_\_\_\_\_  
 Kristi Gibbs, Controller

\_\_\_\_\_  
 Date

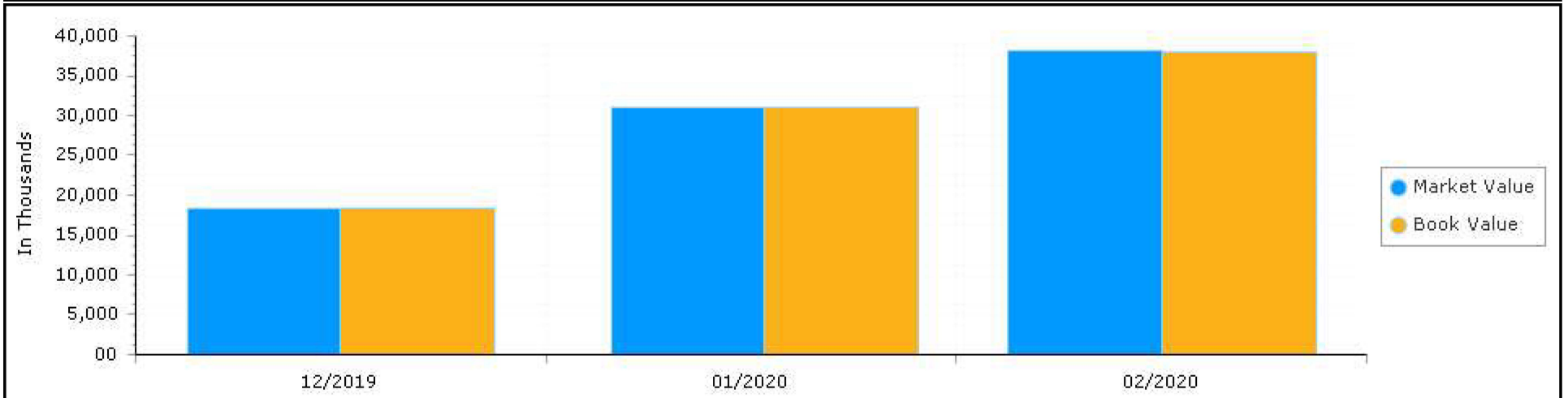


## Odessa College Portfolio Summary by Month All Portfolios

Begin Date: 12/31/2019, End Date: 2/29/2020

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
12/31/2019	18,404,219.71	18,357,525.11	46,694.60	2.02	1.79	0.55	207
1/31/2020	30,990,628.26	30,938,209.50	52,418.76	1.85	1.69	0.28	105
2/29/2020	38,094,914.04	38,022,135.96	72,778.08	1.76	1.64	0.27	103
<b>Total / Average</b>	<b>29,163,254.00</b>	<b>29,105,956.86</b>	<b>57,297.15</b>	<b>1.84</b>	<b>1.69</b>	<b>0.33</b>	<b>126</b>

### Market Value / Book Value Comparison





## Odessa College Distribution by Asset Class - Market Value

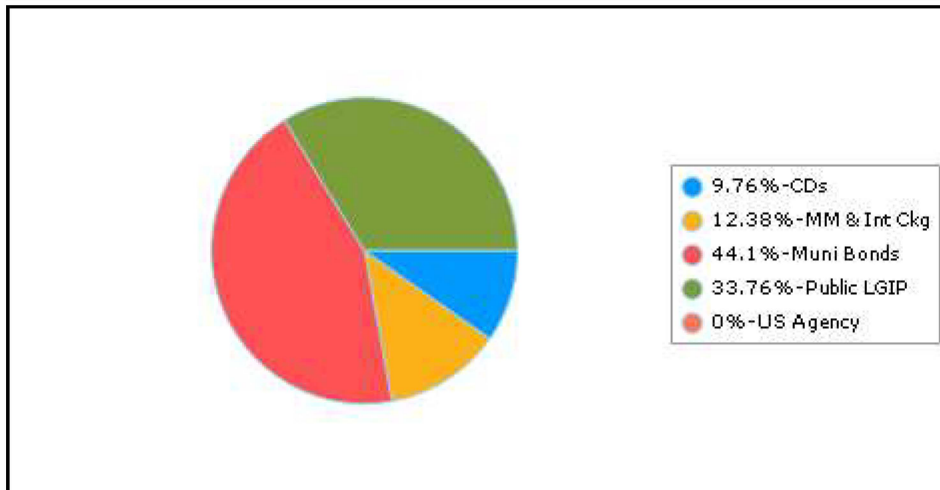
**All Portfolios**

Begin Date: 11/30/2019, End Date: 2/29/2020

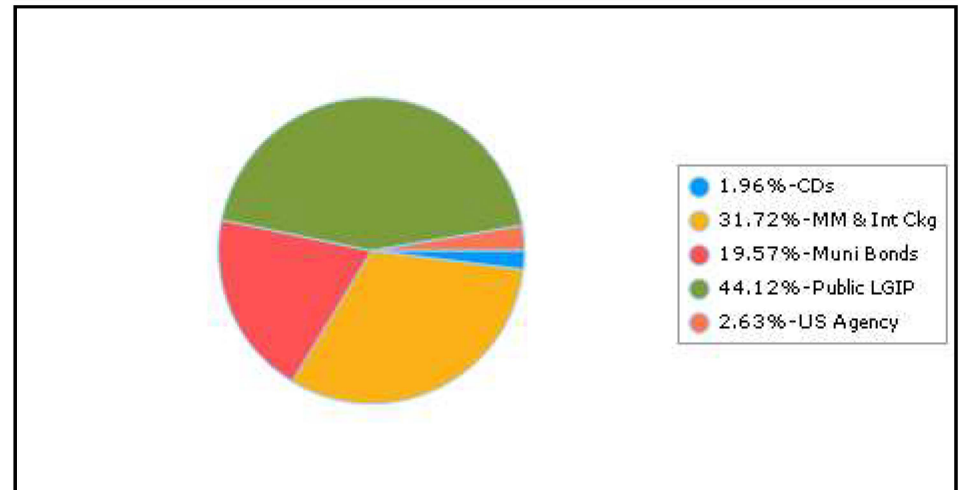
### Asset Class Allocation

Asset Class	Market Value 11/30/2019	% of Portfolio 11/30/2019	Market Value 2/29/2020	% of Portfolio 2/29/2020
CDs	1,735,702.44	9.76	745,472.96	1.96
MM & Int Ckg	2,202,156.10	12.38	12,085,233.42	31.72
Muni Bonds	7,846,678.65	44.10	7,455,476.50	19.57
Public LGIP	6,007,027.33	33.76	16,808,634.16	44.12
US Agency	0.00	0.00	1,000,097.00	2.63
<b>Total / Average</b>	<b>17,791,564.52</b>	<b>100.00</b>	<b>38,094,914.04</b>	<b>100.00</b>

#### Portfolio Holdings as of 11/30/2019



#### Portfolio Holdings as of 2/29/2020





## Odessa College Distribution by Asset Class - Market Value

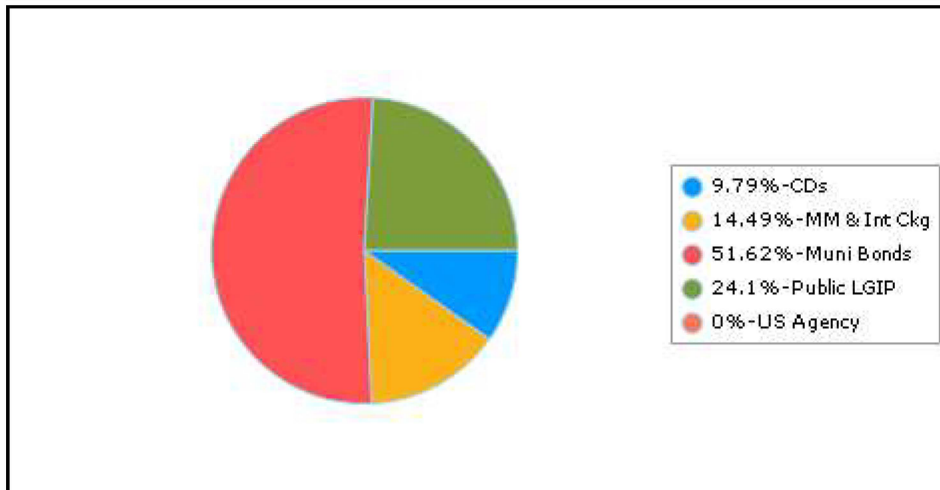
Fund Group: **Pooled Operating**

Begin Date: 11/30/2019, End Date: 2/29/2020

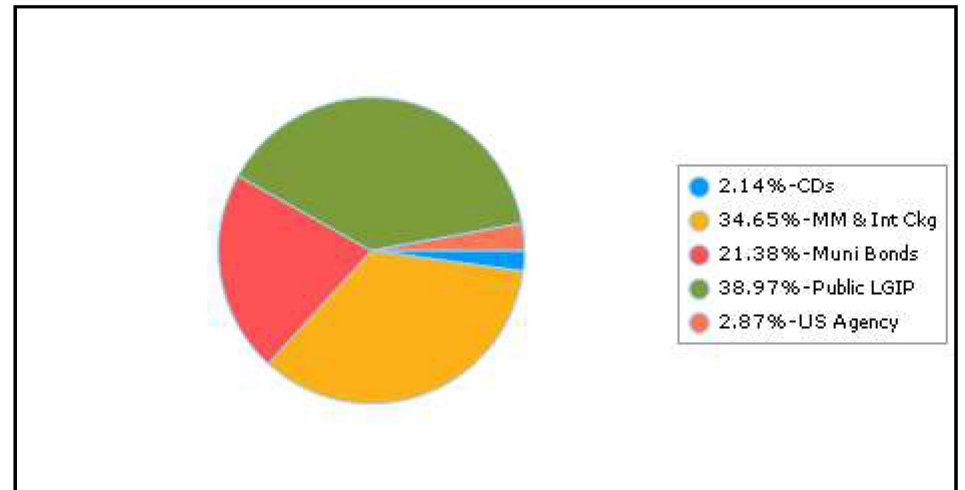
### Asset Class Allocation

Asset Class	Market Value 11/30/2019	% of Portfolio 11/30/2019	Market Value 2/29/2020	% of Portfolio 2/29/2020
CDs	1,488,637.30	9.79	745,472.96	2.14
MM & Int Ckg	2,202,156.10	14.49	12,085,233.42	34.65
Muni Bonds	7,846,678.65	51.62	7,455,476.50	21.38
Public LGIP	3,664,035.34	24.10	13,589,348.34	38.97
US Agency	0.00	0.00	1,000,097.00	2.87
<b>Total / Average</b>	<b>15,201,507.39</b>	<b>100.00</b>	<b>34,875,628.22</b>	<b>100.00</b>

#### Portfolio Holdings as of 11/30/2019



#### Portfolio Holdings as of 2/29/2020





# Odessa College Distribution by Asset Class - Market Value

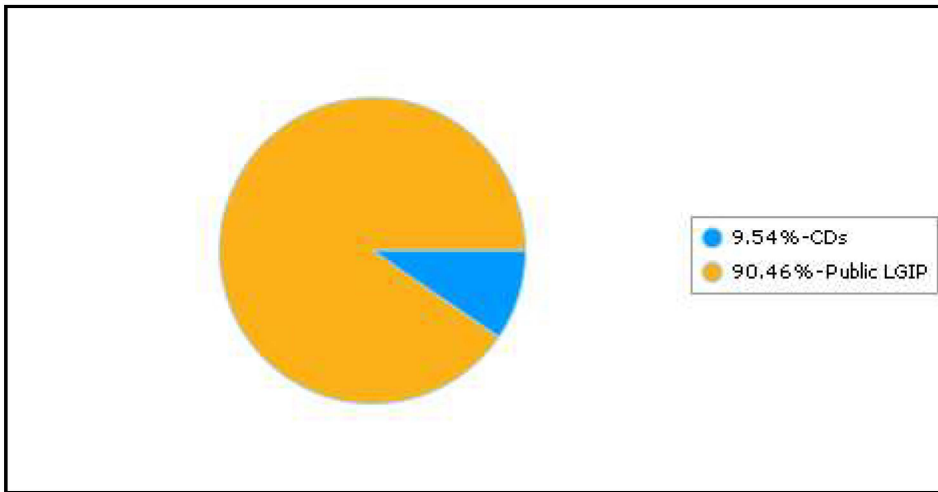
Fund Group: **Debt Service**

Begin Date: 11/30/2019, End Date: 2/29/2020

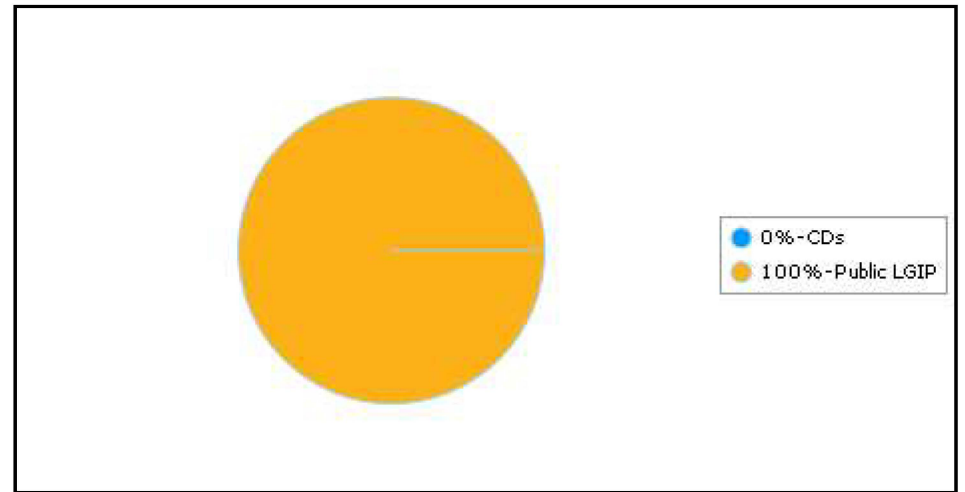
## Asset Class Allocation

Asset Class	Market Value 11/30/2019	% of Portfolio 11/30/2019	Market Value 2/29/2020	% of Portfolio 2/29/2020
CDs	247,065.14	9.54	0.00	0.00
Public LGIP	2,342,991.99	90.46	3,219,285.82	100.00
<b>Total / Average</b>	<b>2,590,057.13</b>	<b>100.00</b>	<b>3,219,285.82</b>	<b>100.00</b>

Portfolio Holdings as of 11/30/2019



Portfolio Holdings as of 2/29/2020

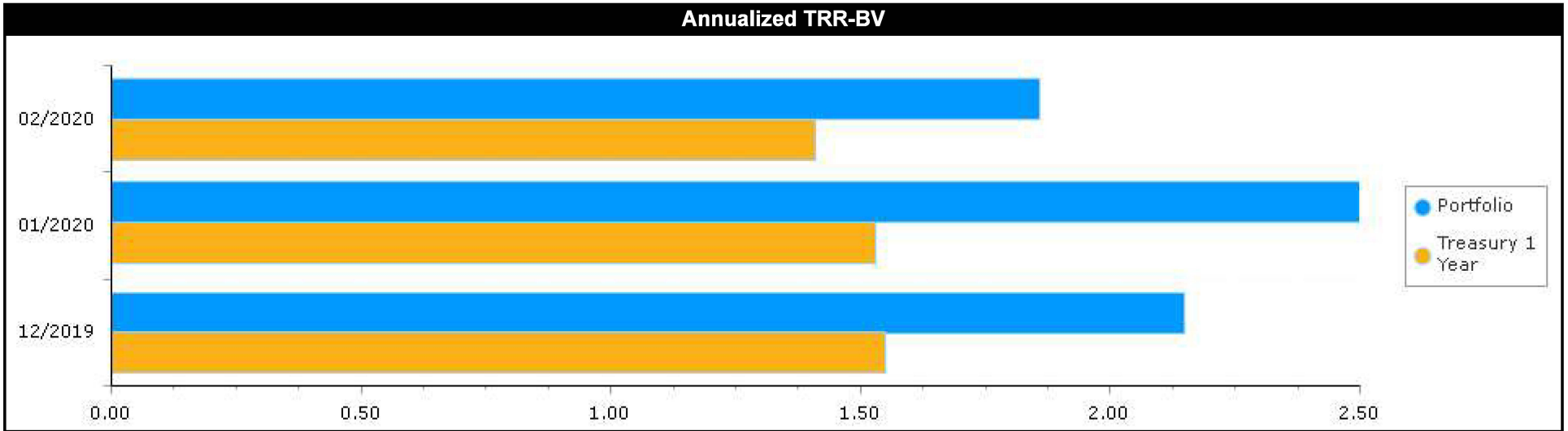




## Odessa College Total Rate of Return - Book Value by Month All Portfolios

Begin Date: 12/31/2019, End Date: 2/29/2020

Month	Beginning BV + Accrued Interest	Interest Earned During Period-BV	Realized Gain/Loss-BV	Investment Income-BV	Average Capital Base-BV	TRR-BV	Annualized TRR-BV	Treasury 1 Year
12/31/2019	17,840,463.04	31,270.17	0.00	31,270.17	17,629,901.66	0.18	2.15	1.55
1/31/2020	18,422,236.85	38,674.92	0.00	38,674.92	18,754,783.17	0.21	2.50	1.53
2/29/2020	31,023,686.77	47,633.97	0.00	47,633.97	31,002,276.90	0.15	1.86	1.41



TRR-BV: Total Rate of Return - Book Value Benchmark: US Treasury 1 Year  
Interest Earned: Quarterly \$ 117,579/Fiscal YTD:\$ 253,936



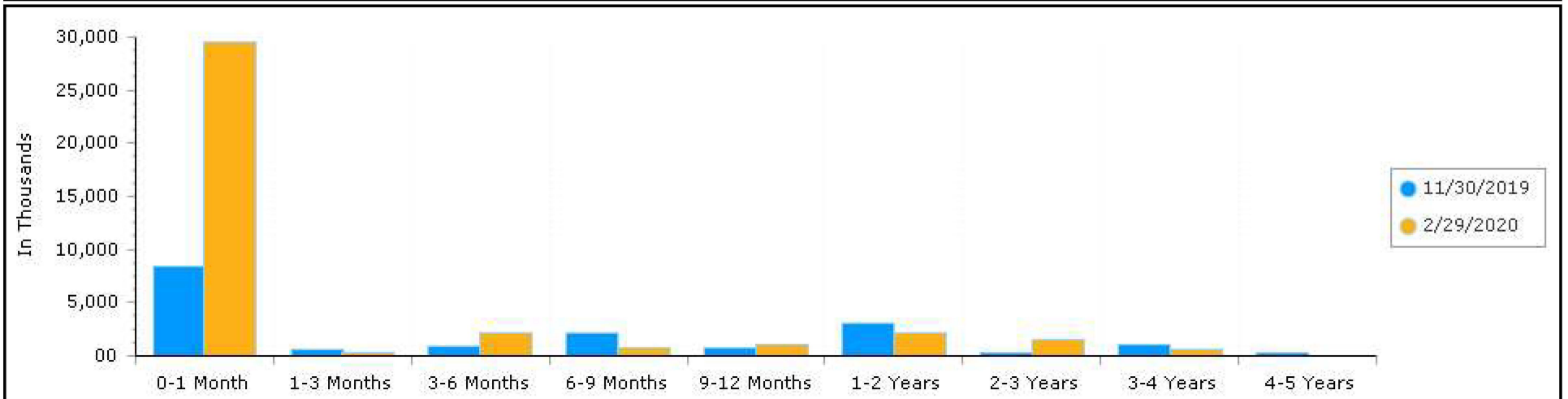
## Odessa College Distribution by Maturity Range - Market Value All Portfolios

Begin Date: 11/30/2019, End Date: 2/29/2020

### Maturity Range Allocation

Maturity Range	Market Value 11/30/2019	% of Portfolio 11/30/2019	Market Value 2/29/2020	% of Portfolio 2/29/2020
0-1 Month	8,456,248.57	47.53	29,593,867.58	77.68
1-3 Months	651,725.09	3.66	247,227.98	0.65
3-6 Months	951,206.50	5.35	2,197,301.70	5.77
6-9 Months	2,208,585.65	12.41	751,362.48	1.97
9-12 Months	752,657.32	4.23	1,035,603.90	2.72
1-2 Years	3,130,578.25	17.60	2,104,563.40	5.52
2-3 Years	277,598.75	1.56	1,540,777.00	4.04
3-4 Years	1,116,829.09	6.28	624,210.00	1.64
4-5 Years	246,135.30	1.38	0.00	0.00
<b>Total / Average</b>	<b>17,791,564.52</b>	<b>100.00</b>	<b>38,094,914.04</b>	<b>100.00</b>

### Portfolio Holdings





## Odessa College Portfolio Holdings by Portfolio Name All Portfolios

Date: 2/29/2020

Description CUSIP	Face Amount / Shares	Settlement Date YTM @ Cost	Cost Value Book Value	Market Price YTM @ Market	Market Value Accrued Interest	% Portfolio Unre. Gain/Loss	Credit Rating Credit Rating	Days To Call/Maturity Duration To Maturity
<b>Debt Service - Liquid Assets</b>								
TexPool - Prime LGIP LGIP0003P	24,654.43	4/30/2017 1.76	24,654.43	100.00 1.76	24,654.43	0.06% 0.00	NR NR	1 0
TexPool - Prime LGIP LGIP0007P	292,421.57	4/30/2017 1.76	292,421.57	100.00 1.76	292,421.57	0.77% 0.00	NR NR	1 0
TexPool - Prime LGIP LGIP0005P	1,096,431.44	4/30/2017 1.76	1,096,431.44	100.00 1.76	1,096,431.44	2.88% 0.00	NR NR	1 0
TexPool - Prime LGIP LGIP0001P	1,805,778.38	4/30/2017 1.76	1,805,778.38	100.00 1.76	1,805,778.38	4.75% 0.00	NR NR	1 0
<b>Sub Total Debt Service - Liquid Assets</b>	<b>3,219,285.82</b>	<b>1.76</b>	<b>3,219,285.82</b>	<b>1.76</b>	<b>3,219,285.82</b>	<b>8.46%</b> <b>0.00</b>		<b>1</b> <b>0</b>
<b>Pooled Operating - Fixed Income</b>								
Ally Bank 2 10/26/2020 02006L6F5	247,000.00	10/26/2017 2.00	247,000.00	100.28 1.56	247,698.02 1,705.32	0.65% 698.02	NR NR	240 0.65
Amarillo TX Economic Dev Corp 2.657 8/15/2023 023026CL9	600,000.00	5/8/2019 2.57	602,082.00 601,685.62	104.04 1.46	624,210.00 619.97	1.58% 22,524.38	S&P-AA- NR	1263 3.33
BMW Bank UT 1.95 5/22/2020 05580ABS2	247,000.00	5/22/2015 1.95	247,000.00	100.09 1.54	247,227.98 1,306.39	0.65% 227.98	NR NR	83 0.23
Denver Colo Pub Schs 2.168 12/15/2020 249218AT5	780,000.00	10/27/2017 2.00	783,946.80 780,999.63	100.51 1.52	784,001.40 3,476.03	2.05% 3,001.77	Moody's-Aa3 Fitch-AA	290 0.79
District Columbia 5.27 6/1/2020-19 25476FKZ0	500,000.00	6/25/2015 2.27	569,700.00 503,595.17	100.85 1.91	504,245.00 6,441.11	1.32% 649.83	Moody's-Aa1 S&P-AA	93 0.26
District Columbia 5.27 6/1/2020-19 25476FKZ0	355,000.00	7/31/2015 2.20	404,700.00 357,615.79	100.85 1.91	358,013.95 4,573.19	0.94% 398.16	Moody's-Aa1 S&P-AA	93 0.26
EL PASO TX TXBL REF GO UNLTD 3.112 8/15/2020 283734SX0	800,000.00	1/24/2019 2.65	805,592.00 801,651.07	100.75 1.47	806,016.00 968.18	2.11% 4,364.93	S&P-AA NR	168 0.46





## Odessa College Portfolio Holdings by Portfolio Name All Portfolios

Date: 2/29/2020

Description CUSIP	Face Amount / Shares	Settlement Date YTM @ Cost	Cost Value Book Value	Market Price YTM @ Market	Market Value Accrued Interest	% Portfolio Unre. Gain/Loss	Credit Rating Credit Rating	Days To Call/Maturity Duration To Maturity
FFCB 1.63 8/5/2022-20 3133ELLX0	1,000,000.00	2/28/2020 1.62	1,000,230.00 1,000,229.74	100.01 1.63	1,000,097.00 1,086.67	2.63% -132.74	Moody's-Aaa S&P-AA+	66 2.39
Greater Orlando FL 3.733 10/1/2020 392274A97	250,000.00	10/9/2015 1.80	272,915.00 252,708.48	101.25 1.60	253,117.50 3,836.69	0.66% 409.02	Moody's-Aa3 S&P-AA-	215 0.58
Hale County TX 3 2/15/2023 405468CT4	250,000.00	5/7/2019 2.50	254,465.00 253,500.82	103.82 1.67	259,547.50 291.67	0.67% 6,046.68	S&P-AA- None	1082 2.85
Houston TXTXBL Public Impt 2.17 3/1/2021 442331YU2	250,000.00	1/22/2019 2.75	247,045.00 248,593.59	100.64 1.53	251,602.50 2,682.36	0.65% 3,008.91	S&P-AA NR	366 0.99
HSBC Bank VA Step 11/17/2020-18 40434AC72	248,000.00	11/17/2015 2.33	248,000.00 248,000.00	101.03 1.65	250,546.96 2,190.55	0.65% 2,546.96	NR NR	262 0.71
Kansas City MO 3.68 3/1/2020 485106GP7	500,000.00	8/8/2017 1.75	524,085.00 500,025.73	100.00 3.61	500,000.00 9,097.78	1.32% -25.73	Moody's-A1 S&P-AA-	1 0.01
Milwaukee WI TXBL Promissory 2.75 4/1/2021 602366XJ0	355,000.00	2/7/2019 2.75	355,000.00 355,000.00	101.32 1.52	359,678.90 4,013.47	0.93% 4,678.90	NR NR	397 1.07
North Muskegon Mich Pub Schs Sch Dist 2.56 5/1/202 661224HH1	500,000.00	10/4/2019 1.75	506,260.00 504,648.73	101.10 1.61	505,490.00 4,195.56	1.33% 841.27	S&P-AA NR	427 1.15
OHIO ST MAJOR NEW ST 4.418 6/15/2020 677581DV9	525,000.00	8/31/2018 2.80	539,700.00 527,405.05	100.77 1.78	529,026.75 4,767.76	1.39% 1,621.70	Moody's-Aa2 S&P-AA	107 0.29
Ohio State 4.621 3/1/2020-19 6775206N3	200,000.00	10/5/2015 2.00	221,996.00 200,013.67	100.00 4.52	200,000.00 4,569.66	0.53% -13.67	Moody's-Aa1 S&P-AA+	1 0.01
San Marcos ISD 5 8/1/2021 798781XT2	250,000.00	5/7/2019 2.40	264,042.50 258,920.51	105.43 1.14	263,570.00 972.22	0.68% 4,649.49	Moody's-Aa2 None	519 1.39
Texas A & M University 4 5/15/2021 88213ACH6	250,000.00	2/13/2018 2.40	262,445.00 254,623.63	103.26 1.28	258,152.50 2,888.89	0.67% 3,528.87	Moody's-Aaa S&P-AAA	441 1.18



**Odessa College**  
**Portfolio Holdings by Portfolio Name**  
**All Portfolios**

Date: 2/29/2020

Description CUSIP	Face Amount / Shares	Settlement Date YTM @ Cost	Cost Value Book Value	Market Price YTM @ Market	Market Value Accrued Interest	% Portfolio Unre. Gain/Loss	Credit Rating Credit Rating	Days To Call/Maturity Duration To Maturity
Texas A&M University 2.246 5/15/2022 88213AEH4	275,000.00	11/7/2017 2.05	277,315.50 276,131.09	102.23 1.22	281,132.50 1,784.32	0.73% 5,001.41	Moody's-Aaa S&P-AAA	806 2.16
Tulsa Co ISD 3.125 6/1/2021 899593MA2	500,000.00	6/7/2018 2.87	503,475.00 503,475.00	102.26 1.31	511,290.00 3,819.44	1.32% 7,815.00	Moody's-Aa2 NR	458 1.23
West Virginia St HSG Dev 3.622 11/1/2021 95662MG87	200,000.00	10/4/2019 1.95	206,764.00 205,445.06	103.19 1.68	206,382.00 2,374.42	0.54% 936.94	Moody's-Aaa S&P-AAA	611 1.62
<b>Sub Total Pooled Operating - Fixed Income</b>	<b>9,082,000.00</b>	<b>2.23</b>	<b>9,343,758.80</b> <b>9,128,268.38</b>	<b>1.74</b>	<b>9,201,046.46</b> <b>67,661.65</b>	<b>24%</b> <b>72,778.08</b>		<b>336</b> <b>1.14</b>
<b>Pooled Operating - Liquid Assets</b>								
Invesco MM MM1215	12,085,233.42	4/30/2018 1.40	12,085,233.42	100.00 1.40	12,085,233.42	31.78% 0.00	NR NR	1 0
LOGIC LGIP LGIP7010	4,573,967.14	4/30/2017 1.76	4,573,967.14	100.00 1.76	4,573,967.14	12.03% 0.00	NR NR	1 0
Lone Star LGIP LGIP8501	44,942.25	4/30/2017 1.57	44,942.25	100.00 1.57	44,942.25	0.12% 0.00	NR NR	1 0
Lone Star LGIP LGIP8501P	7,949,726.11	4/30/2017 1.76	7,949,726.11	100.00 1.76	7,949,726.11	20.91% 0.00	NR NR	1 0
TexPool - Prime LGIP LGIP0002P	1,012,823.75	4/30/2017 1.76	1,012,823.75	100.00 1.76	1,012,823.75	2.66% 0.00	NR NR	1 0
TexPool LGIP LGIP0002	7,889.09	4/30/2017 1.59	7,889.09	100.00 1.59	7,889.09	0.02% 0.00	NR NR	1 0
<b>Sub Total Pooled Operating - Liquid Assets</b>	<b>25,674,581.76</b>	<b>1.59</b>	<b>25,674,581.76</b>	<b>1.59</b>	<b>25,674,581.76</b>	<b>67.52%</b> <b>0.00</b>		<b>1</b> <b>0</b>



**Odessa College**  
**Portfolio Holdings by Portfolio Name**  
**All Portfolios**

Date: 2/29/2020

Description CUSIP	Face Amount / Shares	Settlement Date YTM @ Cost	Cost Value Book Value	Market Price YTM @ Market	Market Value Accrued Interest	% Portfolio Unre. Gain/Loss	Credit Rating Credit Rating	Days To Call/Maturity Duration To Maturity
TOTAL PORTFOLIO	37,975,867.58	1.76	38,022,135.96	1.64	38,094,914.04 67,661.65	100.00% 72,778.08		82 0.27