



**ODESSA COLLEGE**  
**QUARTERLY INVESTMENT REPORT**  
 Quarter Ending: August 31, 2020



**TEXAS PUBLIC FUNDS INVESTMENT ACT**

To the best of my knowledge, the investment portfolio of the District, at August 31, 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	1,987,000.00	2,020,355.91	1,987,000.00	5.49	1.49	1,256
Muni Bonds	10,955,000.00	11,536,978.30	11,464,808.71	31.68	1.68	1,006
Public LGIP	22,742,507.74	22,742,507.74	22,742,507.74	62.83	0.30	1
<b>Total / Average</b>	<b>35,684,507.74</b>	<b>36,299,841.95</b>	<b>36,194,316.45</b>	<b>100.00</b>	<b>0.80</b>	<b>388</b>

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 Brandy Ham, Chief Financial Officer

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 Date

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 Kristi Gibbs, Controller

\_\_\_\_\_  
 Date

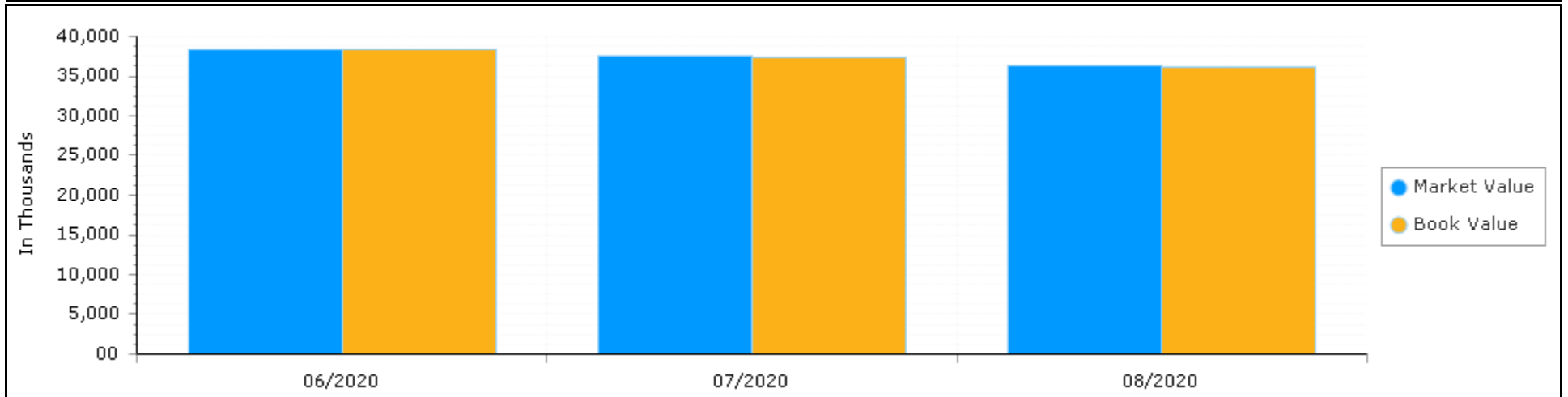


## Odessa College Portfolio Summary by Month All Portfolios

Begin Date: 6/30/2020, End Date: 8/31/2020

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
6/30/2020	38,402,680.98	38,277,270.16	125,410.82	1.00	0.74	0.62	241
7/31/2020	37,469,338.00	37,335,193.77	134,144.23	0.88	0.60	0.73	285
8/31/2020	36,299,841.95	36,194,316.45	105,525.50	0.79	0.55	0.97	375
<b>Total / Average</b>	<b>37,390,620.31</b>	<b>37,268,926.79</b>	<b>121,693.52</b>	<b>0.89</b>	<b>0.63</b>	<b>0.77</b>	<b>299</b>

### Market Value / Book Value Comparison





## Odessa College Distribution by Asset Class - Market Value

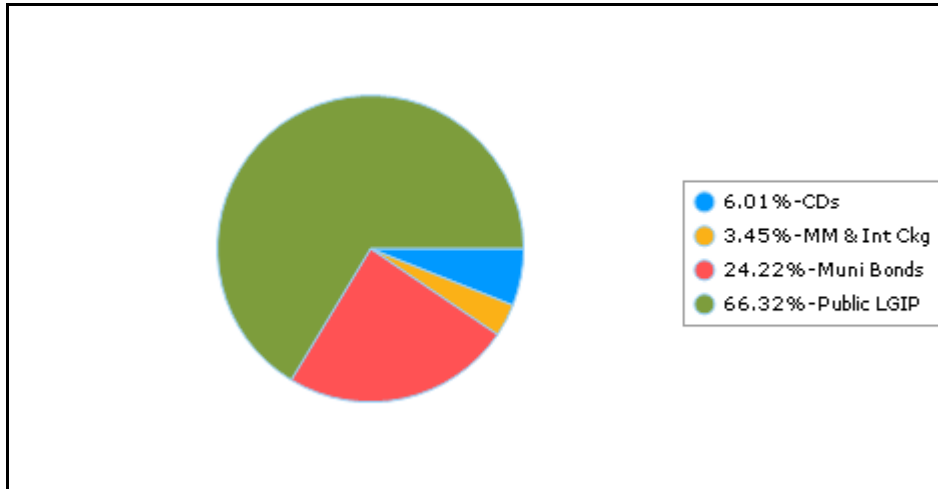
All Portfolios

Begin Date: 5/31/2020, End Date: 8/31/2020

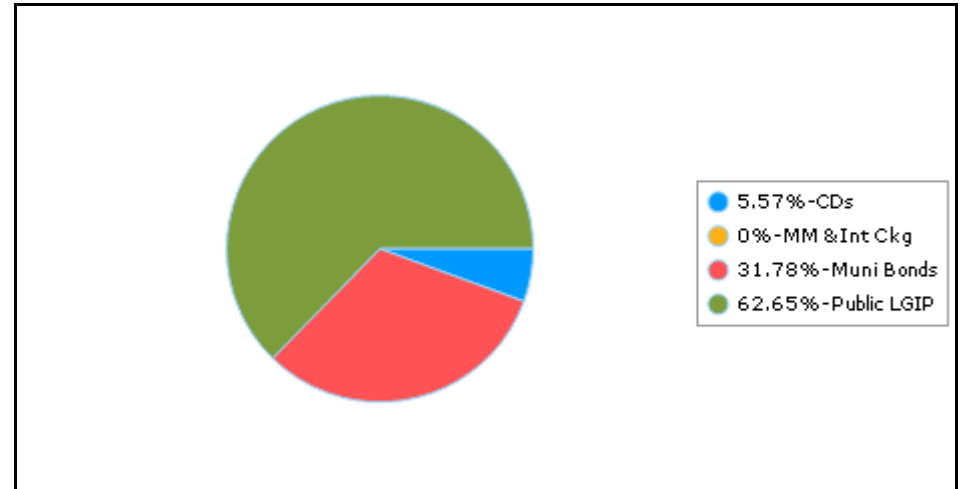
### Asset Class Allocation

Asset Class	Market Value 5/31/2020	% of Portfolio 5/31/2020	Market Value 8/31/2020	% of Portfolio 8/31/2020
CDs	2,254,253.52	6.01	2,020,355.91	5.57
MM & Int Ckg	1,292,831.11	3.45	0.00	0.00
Muni Bonds	9,084,894.40	24.22	11,536,978.30	31.78
Public LGIP	24,876,489.92	66.32	22,742,507.74	62.65
Total / Average	37,508,468.95	100.00	36,299,841.95	100.00

Portfolio Holdings as of 5/31/2020



Portfolio Holdings as of 8/31/2020



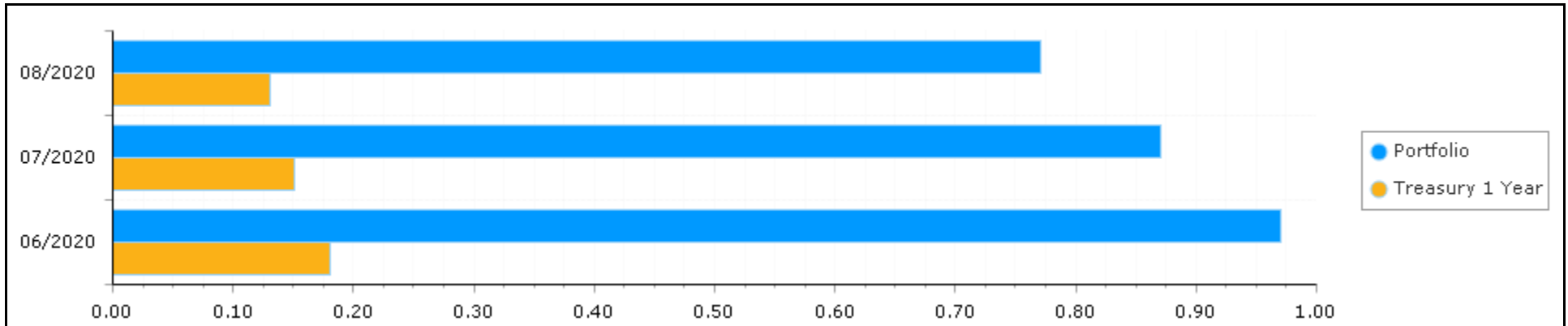


## Odessa College Total Rate of Return - Book Value by Month All Portfolios

Begin Date: 6/30/2020, End Date: 8/31/2020

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
6/30/2020	37,474,800.16	29,879.50	0.00	29,879.50	37,129,273.79	0.08	0.97	0.18
7/31/2020	38,348,357.84	27,574.18	0.00	27,574.18	38,246,898.26	0.07	0.87	0.15
8/31/2020	37,437,704.93	24,022.05	-228.08	23,793.97	37,363,195.72	0.06	0.77	0.13
<b>Total/Average</b>	<b>37,474,800.16</b>	<b>81,475.73</b>	<b>-228.08</b>	<b>81,247.65</b>	<b>37,582,066.13</b>	<b>0.22</b>	<b>0.87</b>	<b>0.15</b>

### Annualized TRR-BV



TRR-BV: Total Rate of Return - Book Value Benchmark: US Treasury 1 Year  
Interest Earned: Quarterly \$ 81,476/Fiscal YTD: \$ 434,976



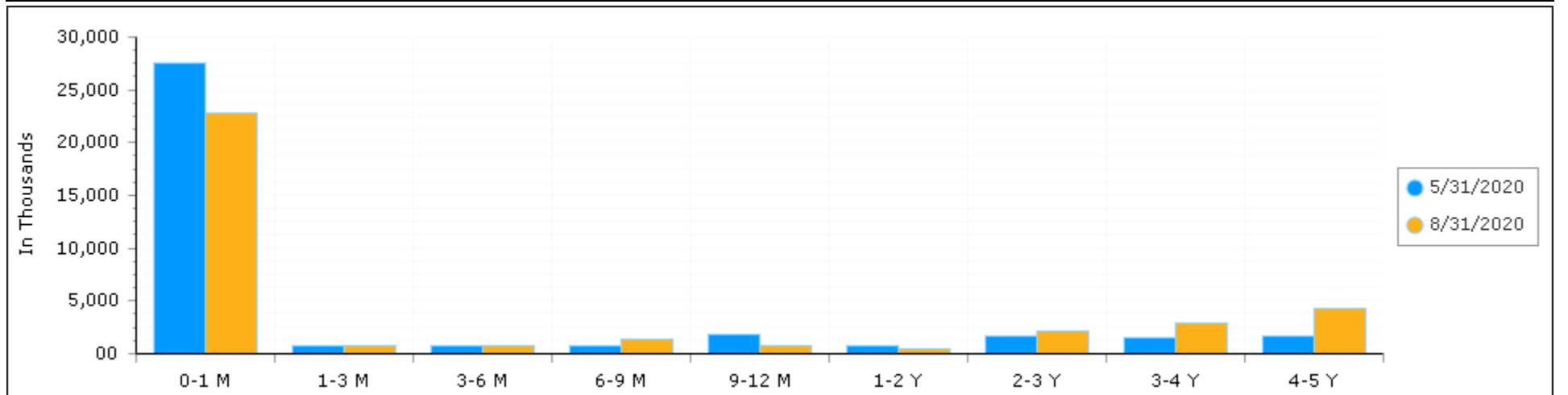
## Odessa College Distribution by Maturity Range - Market Value All Portfolios

Begin Date: 5/31/2020, End Date: 8/31/2020

### Maturity Range Allocation

Maturity Range	Market Value 5/31/2020	% of Portfolio 5/31/2020	Market Value 8/31/2020	% of Portfolio 8/31/2020
0-1 Month	27,549,961.53	73.45	22,742,507.74	62.65
1-3 Months	803,408.00	2.14	747,902.74	2.06
3-6 Months	752,193.99	2.01	782,808.00	2.16
6-9 Months	784,695.60	2.09	1,371,109.30	3.78
9-12 Months	1,884,826.20	5.03	769,572.50	2.12
1-2 Years	749,774.75	2.00	488,939.25	1.35
2-3 Years	1,727,910.08	4.61	2,127,474.40	5.86
3-4 Years	1,544,424.95	4.12	2,907,998.85	8.01
4-5 Years	1,711,273.85	4.56	4,361,529.17	12.02
<b>Total / Average</b>	<b>37,508,468.95</b>	<b>100.00</b>	<b>36,299,841.95</b>	<b>100.00</b>

### Portfolio Holdings





## Odessa College Portfolio Holdings by Portfolio Name All Portfolios

Date: 8/31/2020

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
<b>Debt Service - Liquid Assets</b>								
TexPool - Prime LGIP		4/30/2017	180,658.88	100.00	180,658.88	0.5%	NR	1
LGIP0007P	180,658.88	0.34	180,658.88	0.34		0.00	NR	0
TexPool - Prime LGIP		4/30/2017	223,065.14	100.00	223,065.14	0.62%	NR	1
LGIP0005P	223,065.14	0.34	223,065.14	0.34		0.00	NR	0
			<b>403,724.02</b>		<b>403,724.02</b>	<b>1.12%</b>		<b>1</b>
<b>Sub Total Debt Service - Liquid Assets</b>	<b>403,724.02</b>	<b>0.34</b>	<b>403,724.02</b>	<b>0.34</b>		<b>0.00</b>		<b>0</b>
<b>Pooled Operating - Fixed Income</b>								
Ally Bank 2 10/26/2020		10/26/2017	247,000.00	100.32	247,785.46	0.68%	NR	56
02006L6F5	247,000.00	2.00	247,000.00	-0.08	1,718.85	785.46	NR	0.15
Amarillo TX Economic Dev Corp 2.657 8/15/2023		5/8/2019	602,082.00	106.00	636,024.00	1.66%	S&P-AA-	1079
023026CL9	600,000.00	2.57	601,440.05	0.60	708.53	34,583.95	NR	2.86
Ayersville OH Local Sch Dist 5 11/1/2024		6/23/2020	573,505.00	112.15	560,765.00	1.58%	S&P-AA	1523
054717DN0	500,000.00	1.50	570,319.17	1.95	4,722.22	-9,554.17	NR	3.8
Carson CA Pension Obligation 1.823 1/15/2025		8/28/2020	776,385.00	102.12	765,907.50	2.14%	S&P-AA-	1598
14574AAC8	750,000.00	1.00	776,335.56	1.32	2,772.48	-10,428.06	NR	4.21
Celtic Bank Salt Lake City Utah 1.7 3/13/2025-21		3/13/2020	249,000.00	100.89	251,215.35	0.69%	NR	194
15118RTM9	249,000.00	1.70	249,000.00	1.50	208.75	2,215.35	NR	4.37
County of Licking OH 4 12/1/2024		5/7/2020	200,293.20	113.82	204,879.60	0.55%	S&P-AA	1553
531643VK7	180,000.00	1.44	198,882.77	0.69	2,280.00	5,996.83	NR	3.93
Denver Colo Pub Schs 2.168 12/15/2020		10/27/2017	783,946.80	100.36	782,808.00	2.16%	Moody's-Aa3	106
249218AT5	780,000.00	2.00	780,365.38	0.91	3,569.97	2,442.62	Fitch-AA	0.29
Dist of Columbia 1.817 4/1/2025		8/13/2020	673,978.50	101.14	657,416.50	1.86%	Moody's-A2	1674
25483VXA7	650,000.00	1.00	673,723.41	1.56	1,705.96	-16,306.91	S&P-A+	4.41



## Odessa College Portfolio Holdings by Portfolio Name All Portfolios

Date: 8/31/2020

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Dumas Tex ISD 4 2/1/2024		4/7/2020	666,806.80	112.54	680,867.00	1.82%	Moody's-Aa2	1249
264669GD8	605,000.00	1.25	660,338.13	0.31	12,100.00	20,528.87	NR	3.19
Enerbank USA 1.25 4/29/2025		4/29/2020	248,000.00	104.07	258,097.32	0.69%	NR	1702
29278TNX4	248,000.00	1.25	248,000.00	0.37	1,053.15	10,097.32	NR	4.53
Flagstar Bank FSB 1.15 4/29/2025		4/29/2020	248,000.00	103.61	256,949.82	0.69%	NR	1702
33847E3D7	248,000.00	1.15	248,000.00	0.37	968.90	8,949.82	NR	4.54
Greater Orlando FL 3.733 10/1/2020		10/9/2015	272,915.00	100.19	250,477.50	0.69%	Moody's-Aa3	31
392274A97	250,000.00	1.80	250,390.53	1.42	3,888.54	86.97	S&P-AA-	0.08
Hale County TX 3 2/15/2023		5/7/2019	254,465.00	105.29	263,230.00	0.7%	S&P-AA-	898
405468CT4	250,000.00	2.50	252,905.49	0.82	333.33	10,324.51	None	2.38
Harris Cnty TX MUD #542 4.5 4/1/2025		8/27/2020	172,786.50	115.21	172,810.50	0.48%	S&P-AA	1674
41428VBB4	150,000.00	1.10	172,732.18	1.09	562.50	78.32	NR	3.71
Hawthorne Calif CTFS Partn 3.15 8/1/2024		6/2/2020	492,443.80	106.37	489,292.80	1.36%	S&P-AA	1431
420507CL7	460,000.00	1.40	490,524.05	1.47	1,207.50	-1,231.25	NR	3.71
Hays ISD Ref 3 2/15/2023		3/18/2020	324,988.50	106.63	330,543.70	0.89%	Moody's-Aa2	898
4211103A3	310,000.00	1.30	322,650.07	0.29	413.33	7,893.63	NR	2.39
Houston TXTXBL Public Impt 2.17 3/1/2021		1/22/2019	247,045.00	100.56	251,400.00	0.69%	S&P-AA	182
442331YU2	250,000.00	2.75	249,300.64	1.04	2,712.50	2,099.36	NR	0.49
HSBC Bank VA Step 11/17/2020-18		11/17/2015	248,000.00	100.66	249,639.78	0.69%	NR	78
40434AC72	248,000.00	2.33	248,000.00	-0.02	2,232.68	1,639.78	NR	0
JP Morgan Chase Bank 1 8/22/2024-20		5/22/2020	249,000.00	100.22	249,536.35	0.69%	NR	83
48128UBF57	249,000.00	1.00	249,000.00	0.95	61.40	536.35	NR	3.9
Kansas City MO SPL 3.501 4/1/2024		8/28/2020	244,386.00	107.82	242,592.75	0.68%	Moody's-A1	1309
485106SQ2	225,000.00	1.05	244,341.67	1.26	3,282.19	-1,748.92	S&P-AA-	3.36



## Odessa College Portfolio Holdings by Portfolio Name All Portfolios

Date: 8/31/2020

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Lancaster CA 2.625 8/1/2024		7/30/2020	319,080.00	104.07	312,198.00	0.88%	S&P-AA	1431
513802CH9	300,000.00	1.00	318,662.67	1.55	656.25	-6,464.67	NR	3.74
Maryland St Stad Auth Rev 5 5/1/2023		4/27/2020	617,182.20	112.34	623,509.20	1.69%	Moodys-Aa3	973
574296BD0	555,000.00	1.20	610,053.03	0.35	9,250.00	13,456.17	S&P-AA-	2.5
Milwaukee WI TXBL Promissory 2.75 4/1/2021		2/7/2019	355,000.00	101.02	358,606.80	0.98%	NR	213
602366XJ0	355,000.00	2.75	355,000.00	1.00	4,067.71	3,606.80	NR	0.58
Morgan Stanley Bank CD 1 5/28/2025		5/28/2020	249,000.00	102.98	256,420.95	0.69%	Moodys-A1	1731
61765QP37	249,000.00	1.00	249,000.00	0.37	20.47	7,420.95	S&P-A+	4.64
North Muskegon Mich Pub Schs Sch Dist 2.56 5/1/202		10/4/2019	506,260.00	100.86	504,290.00	1.39%	S&P-AA	243
661224HH1	500,000.00	1.75	502,645.53	1.26	4,266.67	1,644.47	NR	0.66
Pennsylvania Hsg Fin Agy 3.2 4/1/2024		6/1/2020	214,724.00	107.64	215,286.00	0.59%	Moodys-Aa2	1309
708796Q34	200,000.00	1.23	213,766.94	1.02	2,666.67	1,519.06	S&P-AA+	3.38
San Marcos ISD 5 8/1/2021		5/7/2019	264,042.50	104.08	260,202.50	0.71%	Moodys-Aa2	335
798781XT2	250,000.00	2.40	255,757.94	0.53	1,041.67	4,444.56	None	0.9
Stephen F Austin TX St Univ 5 10/15/2023		5/18/2020	236,193.30	111.97	235,141.20	0.65%	Moodys-A1	1140
858620Y76	210,000.00	1.25	233,984.23	1.09	3,966.67	1,156.97	Fitch-AA-	2.89
Texas A & M University 4 5/15/2021		2/13/2018	262,445.00	102.73	256,812.50	0.7%	Moodys-Aaa	257
88213ACH6	250,000.00	2.40	252,694.49	0.13	2,944.44	4,118.01	S&P-AAA	0.7
Texas A&M University 2.246 5/15/2022		11/7/2017	277,315.50	103.29	284,039.25	0.76%	Moodys-Aaa	622
88213AEH4	275,000.00	2.05	275,872.87	0.31	1,818.64	8,166.38	S&P-AAA	1.67
Tulsa Co ISD 3.125 6/1/2021		6/7/2018	503,475.00	101.87	509,370.00	1.39%	Moodys-Aa2	274
899593MA2	500,000.00	2.87	503,475.00	0.62	3,906.25	5,895.00	NR	0.74
University NC Wilmington LTD 5 6/1/2024		8/28/2020	487,543.00	113.67	483,084.75	1.35%	Moodys-A1	1370
91472TAX2	425,000.00	1.00	487,406.34	1.26	5,312.50	-4,321.59	NR	3.45





## Odessa College Portfolio Holdings by Portfolio Name All Portfolios

Date: 8/31/2020

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Wells Fargo Bk NA Sioux Falls SD Step 3/18/2025-21		3/18/2020	249,000.00	100.69	250,710.88	0.69%	NR	199
95001UEK4	249,000.00	1.50	249,000.00	1.36	115.29	1,710.88	NR	4.41
West Covina CA 2.318 8/1/2025		7/30/2020	739,391.25	100.19	726,355.75	2.04%	S&P-A+	1796
95236PGC8	725,000.00	1.90	739,139.32	2.28	1,447.14	-12,783.57	NR	4.67
West Virginia St HSG Dev 3.622 11/1/2021		10/4/2019	206,764.00	102.45	204,900.00	0.56%	Moody's-Aaa	427
95662MG87	200,000.00	1.95	203,805.31	1.50	2,414.67	1,094.69	S&P-AAA	1.14
Wisconsin St Hlth & Educatnl Facility 5 11/15/2		5/15/2020	270,747.50	109.67	274,167.50	0.74%	S&P-AA-	806
97712DHF6	250,000.00	1.60	268,295.94	0.58	3,680.56	5,871.56	S&P-AAA	2.09
<b>Sub Total Pooled Operating - Fixed Income</b>	<b>12,942,000.00</b>	<b>1.65</b>	<b>13,451,808.71</b>	<b>1.00</b>	<b>94,078.38</b>	<b>105,525.50</b>		<b>2.71</b>
<b>Pooled Operating - Liquid Assets</b>								
LOGIC LGIP		4/30/2017	9,606,955.54	100.00	9,606,955.54	26.54%	NR	1
LGIP7010	9,606,955.54	0.32	9,606,955.54	0.32		0.00	NR	0
Lone Star LGIP		4/30/2017	45,034.24	100.00	45,034.24	0.12%	NR	1
LGIP8501	45,034.24	0.12	45,034.24	0.12		0.00	NR	0
Lone Star LGIP		4/30/2017	11,998,339.10	100.00	11,998,339.10	33.15%	NR	1
LGIP8501P	11,998,339.10	0.28	11,998,339.10	0.28		0.00	NR	0
TexPool - Prime LGIP		4/30/2017	680,550.16	100.00	680,550.16	1.88%	NR	1
LGIP0002P	680,550.16	0.34	680,550.16	0.34		0.00	NR	0
TexPool LGIP		4/30/2017	7,904.68	100.00	7,904.68	0.02%	NR	1
LGIP0002	7,904.68	0.18	7,904.68	0.18		0.00	NR	0
<b>Sub Total Pooled Operating - Liquid Assets</b>	<b>22,338,783.72</b>	<b>0.30</b>	<b>22,338,783.72</b>	<b>0.30</b>	<b>22,338,783.72</b>	<b>61.71%</b>		<b>0</b>



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

Date: 8/31/2020

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
			36,275,698.09		36,299,841.95	100.00%		359
<b>TOTAL PORTFOLIO</b>	<b>35,684,507.74</b>	<b>0.80</b>	<b>36,194,316.45</b>	<b>0.56</b>	<b>94,078.38</b>	<b>105,525.50</b>		<b>1.01</b>