



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



**TEXAS PUBLIC FUNDS INVESTMENT ACT**

To the best of my knowledge, the investment portfolio of the District, at May 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	2,234,000.00	2,254,253.52	2,234,249.76	5.98	1.52	1,310
MM & Int Ckg	1,292,831.11	1,292,831.11	1,292,831.11	3.46	0.14	1
Muni Bonds	8,750,000.00	9,084,894.40	8,980,767.85	24.02	2.10	553
Public LGIP	24,876,489.92	24,876,489.92	24,876,489.92	66.54	0.87	1
<b>Total / Average</b>	<b>37,153,321.03</b>	<b>37,508,468.95</b>	<b>37,384,338.64</b>	<b>100.00</b>	<b>1.18</b>	<b>212</b>

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 Brandy Ham, Chief Financial Officer

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 Date

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 Kristi Gibbs, Controller

\_\_\_\_\_  
 Date

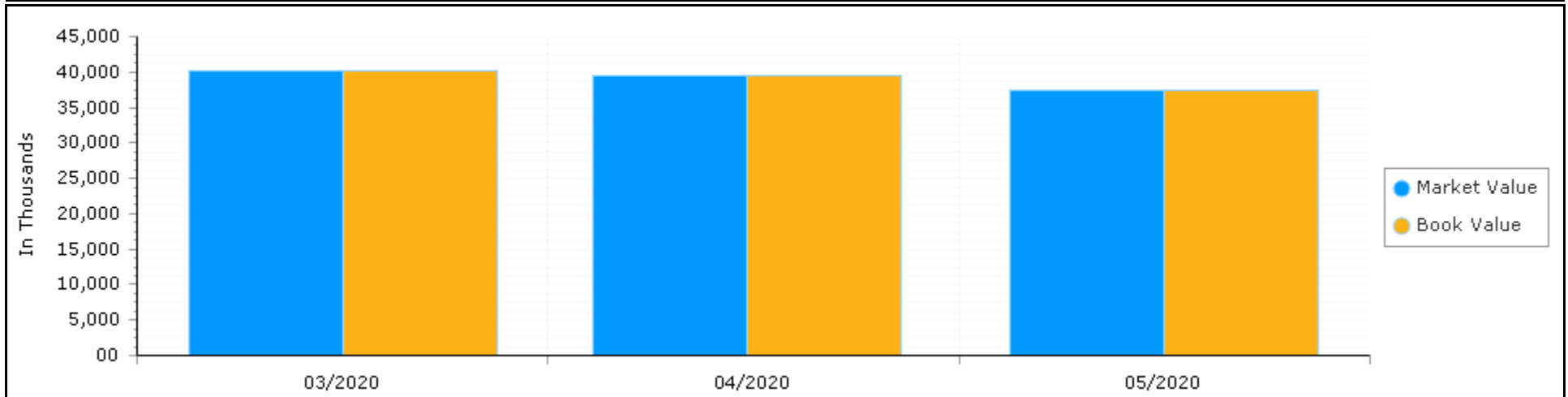


## Odessa College Portfolio Summary by Month All Portfolios

Begin Date: 3/31/2020, End Date: 5/31/2020

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
3/31/2020	40,196,776.57	40,117,382.52	79,394.05	1.60	1.39	0.34	128
4/30/2020	39,496,212.40	39,415,107.89	81,104.51	1.34	1.12	0.47	183
5/31/2020	37,508,468.95	37,384,338.64	124,130.31	1.18	0.88	0.53	206
<b>Total / Average</b>	<b>39,067,152.64</b>	<b>38,972,276.35</b>	<b>94,876.29</b>	<b>1.38</b>	<b>1.14</b>	<b>0.44</b>	<b>171</b>

### Market Value / Book Value Comparison





## Odessa College Distribution by Asset Class - Market Value

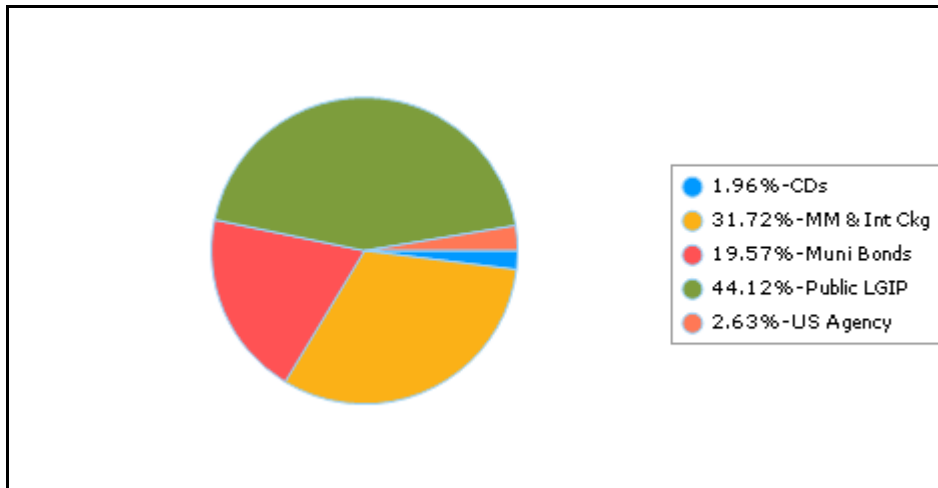
All Portfolios

Begin Date: 2/29/2020, End Date: 5/31/2020

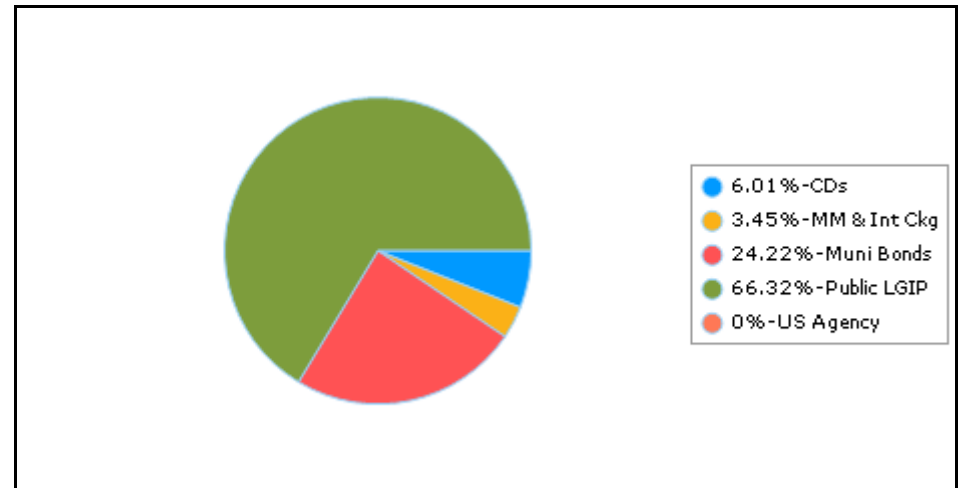
### Asset Class Allocation

Asset Class	Market Value 2/29/2020	% of Portfolio 2/29/2020	Market Value 5/31/2020	% of Portfolio 5/31/2020
CDs	745,472.96	1.96	2,254,253.52	6.01
MM & Int Ckg	12,085,233.42	31.72	1,292,831.11	3.45
Muni Bonds	7,455,476.50	19.57	9,084,894.40	24.22
Public LGIP	16,808,634.16	44.12	24,876,489.92	66.32
US Agency	1,000,097.00	2.63	0.00	0.00
Total / Average	38,094,914.04	100.00	37,508,468.95	100.00

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



### Portfolio Holdings as of 5/31/2020



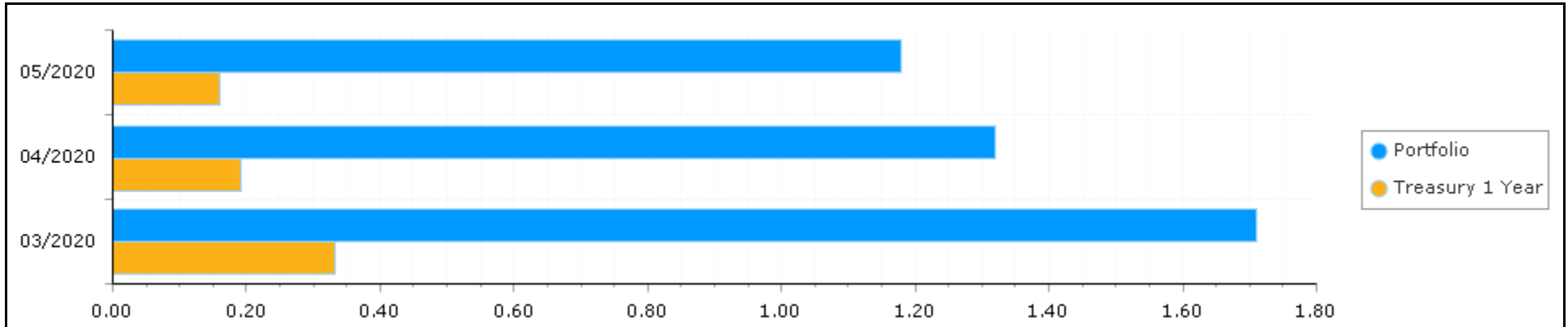


## Odessa College Total Rate of Return - Book Value by Month All Portfolios

Begin Date: 3/31/2020, End Date: 5/31/2020

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
3/31/2020	38,089,797.61	53,815.94	0.00	53,815.94	38,000,045.20	0.14	1.71	0.33
4/30/2020	40,193,275.65	44,328.20	0.00	44,328.20	40,623,519.29	0.11	1.32	0.19
5/31/2020	39,518,500.81	38,359.91	-211.89	38,148.02	39,027,096.16	0.10	1.18	0.16
<b>Total/Average</b>	<b>38,089,797.61</b>	<b>136,504.05</b>	<b>-211.89</b>	<b>136,292.16</b>	<b>39,175,738.75</b>	<b>0.35</b>	<b>1.40</b>	<b>0.23</b>

### Annualized TRR-BV



TRR-BV: Total Rate of Return - Book Value Benchmark: US Treasury 1 Year  
Interest Earned: Quarterly \$ 136,504/Fiscal YTD:\$ 367,643



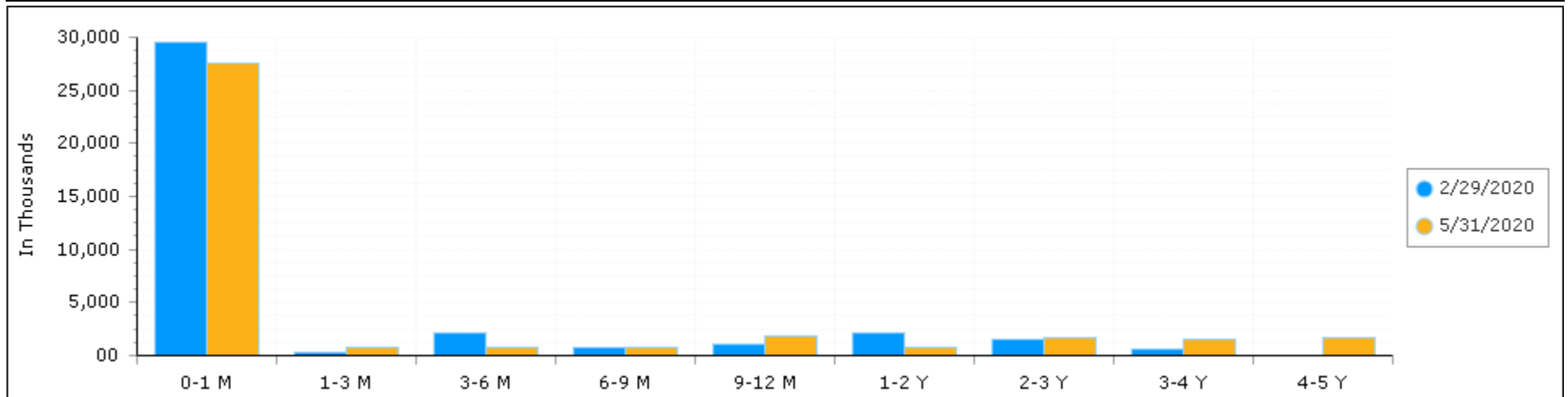
## Odessa College Distribution by Maturity Range - Market Value All Portfolios

Begin Date: 2/29/2020, End Date: 5/31/2020

### Maturity Range Allocation

Maturity Range	Market Value 2/29/2020	% of Portfolio 2/29/2020	Market Value 5/31/2020	% of Portfolio 5/31/2020
0-1 Month	29,593,867.58	77.68	27,549,961.53	73.45
1-3 Months	247,227.98	0.65	803,408.00	2.14
3-6 Months	2,197,301.70	5.77	752,193.99	2.01
6-9 Months	751,362.48	1.97	784,695.60	2.09
9-12 Months	1,035,603.90	2.72	1,884,826.20	5.03
1-2 Years	2,104,563.40	5.52	749,774.75	2.00
2-3 Years	1,540,777.00	4.04	1,727,910.08	4.61
3-4 Years	624,210.00	1.64	1,544,424.95	4.12
4-5 Years	0.00	0.00	1,711,273.85	4.56
<b>Total / Average</b>	<b>38,094,914.04</b>	<b>100.00</b>	<b>37,508,468.95</b>	<b>100.00</b>

### Portfolio Holdings





## Odessa College Portfolio Holdings by Portfolio Name All Portfolios

Date: 5/31/2020

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	24,717.30	100.00	24,717.30	0.07%	NR	1
LGIP0003P	24,717.30	0.75	24,717.30	0.75		0.00	NR	0
TexPool - Prime LGIP		4/30/2017	396,598.87	100.00	396,598.87	1.06%	NR	1
LGIP0007P	396,598.87	0.75	396,598.87	0.75		0.00	NR	0
TexPool - Prime LGIP		4/30/2017	1,099,226.65	100.00	1,099,226.65	2.94%	NR	1
LGIP0005P	1,099,226.65	0.75	1,099,226.65	0.75		0.00	NR	0
TexPool - Prime LGIP		4/30/2017	1,810,381.87	100.00	1,810,381.87	4.84%	NR	1
LGIP0001P	1,810,381.87	0.75	1,810,381.87	0.75		0.00	NR	0
			<b>3,330,924.69</b>		<b>3,330,924.69</b>	<b>8.91%</b>		<b>1</b>
<b>Sub Total Debt Service - Liquid Assets</b>	<b>3,330,924.69</b>	<b>0.75</b>	<b>3,330,924.69</b>	<b>0.75</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	100.79	248,941.17	0.66%	NR	148
02006L6F5	247,000.00	2.00	247,000.00	0.06	473.70	1,941.17	NR	0.4
Amarillo TX Economic Dev Corp 2.657 8/15/2023		5/8/2019	602,082.00	103.78	622,656.00	1.61%	S&P-AA-	1171
023026CL9	600,000.00	2.57	601,562.83	1.45	4,694.03	21,093.17	NR	3.07
Celtic Bank Salt Lake City Utah 1.7 3/13/2025-21		3/13/2020	249,000.00	101.24	252,082.62	0.67%	NR	286
15118RTM9	249,000.00	1.70	249,000.00	1.43	208.75	3,082.62	NR	4.6
County of Licking OH 4 12/1/2024		5/7/2020	200,293.20	114.09	205,363.80	0.53%	S&P-AA	1645
531643VK7	180,000.00	1.44	200,001.39	0.81	480.00	5,362.41	NR	3.68
Denver Colo Pub Schs 2.168 12/15/2020		10/27/2017	783,946.80	100.60	784,695.60	2.09%	Moody's-Aa3	198
249218AT5	780,000.00	2.00	780,682.50	1.04	7,797.57	4,013.10	Fitch-AA	0.53
District Columbia 5.27 6/1/2020-19		6/25/2015	569,700.00	100.00	500,000.00	1.34%	Moody's-Aa1	1
25476FKZ0	500,000.00	2.27	500,038.66	0.00	13,175.00	-38.66	S&P-AA	0



## Odessa College Portfolio Holdings by Portfolio Name All Portfolios

Date: 5/31/2020

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
District Columbia 5.27 6/1/2020-19 25476FKZ0	355,000.00	7/31/2015 2.20	404,700.00 355,028.13	100.00 0.00	355,000.00 9,354.25	0.95% -28.13	Moodys-Aa1 S&P-AA	1 0
Dumas Tex ISD 4 2/1/2024 264669GD8	605,000.00	4/7/2020 1.25	666,806.80 664,414.28	113.27 0.35	685,277.45 6,050.00	1.78% 20,863.17	Moodys-Aa2 NR	1341 2.94
El Paso TX TXBL REF GO UNLTD 3.112 8/15/2020 283734SX0	800,000.00	1/24/2019 2.65	805,592.00 800,746.91	100.43 1.03	803,408.00 7,330.49	2.14% 2,661.09	S&P-AA NR	76 0.21
Enerbank USA 1.25 4/29/2025 29278TNX4	248,000.00	4/29/2020 1.25	248,000.00 248,000.00	101.60 0.92	251,971.97 271.78	0.66% 3,971.97	NR NR	1794 4.78
Flagstar Bank FSB 1.15 4/29/2025 33847E3D7	248,000.00	4/29/2020 1.15	248,000.00 248,000.00	101.12 0.92	250,779.83 250.04	0.66% 2,779.83	NR NR	1794 4.79
Goldman Sachs Bank 1.75 2/27/2023-20 38149MQQ9	247,000.00	3/4/2020 1.72	247,271.70 247,249.76	100.39 1.63	247,969.48 1,125.03	0.66% 719.72	NR NR	87 2.68
Greater Orlando FL 3.733 10/1/2020 392274A97	250,000.00	10/9/2015 1.80	272,915.00 251,549.50	100.73 1.53	251,820.00 1,555.42	0.67% 270.50	Moodys-Aa3 S&P-AA-	123 0.33
Hale County TX 3 2/15/2023 405468CT4	250,000.00	5/7/2019 2.50	254,465.00 253,203.15	103.55 1.65	258,877.50 2,208.33	0.68% 5,674.35	S&P-AA- None	990 2.6
Hays ISD Ref 3 2/15/2023 4211103A3	310,000.00	3/18/2020 1.30	324,988.50 323,946.07	107.19 0.33	332,285.90 2,738.33	0.87% 8,339.83	Moodys-Aa2 NR	990 2.6
Houston TXTXBL Public Impt 2.17 3/1/2021 442331YU2	250,000.00	1/22/2019 2.75	247,045.00 248,947.11	100.58 1.39	251,455.00 1,356.25	0.67% 2,507.89	S&P-AA NR	274 0.74
HSBC Bank VA Step 11/17/2020-18 40434AC72	248,000.00	11/17/2015 2.33	248,000.00 248,000.00	101.38 0.10	251,432.82 294.88	0.66% 3,432.82	NR NR	170 0.46
JP Morgan Chase Bank 1 8/22/2024-20 48128UBF57	249,000.00	5/22/2020 1.00	249,000.00 249,000.00	100.41 0.90	250,022.89 61.40	0.67% 1,022.89	NR NR	175 4.14



## Odessa College Portfolio Holdings by Portfolio Name All Portfolios

Date: 5/31/2020

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
Maryland St Stad Auth Rev 5 5/1/2023 574296BD0	555,000.00	4/27/2020 1.20	617,182.20 615,258.46	110.85 1.20	615,239.70 2,312.50	1.65% -18.76	Moodys-Aa3 S&P-AA-	1065 2.75
Milwaukee WI TXBL Promissory 2.75 4/1/2021 602366XJ0	355,000.00	2/7/2019 2.75	355,000.00 355,000.00	101.24 1.24	359,416.20 1,627.08	0.95% 4,416.20	NR NR	305 0.83
Morgan Stanley Bank CD 1 5/28/2025 61765QP37	249,000.00	5/28/2020 1.00	249,000.00 249,000.00	100.29 0.94	249,727.08 20.47	0.67% 727.08	Moodys-A1 S&P-A+	1823 4.88
North Muskegon Mich Pub Schs Sch Dist 2.56 5/1/202 661224HH1	500,000.00	10/4/2019 1.75	506,260.00 503,647.13	100.96 1.50	504,800.00 1,066.67	1.35% 1,152.87	S&P-AA NR	335 0.91
OHIO ST MAJOR NEW ST 4.418 6/15/2020 677581DV9	525,000.00	8/31/2018 2.80	539,700.00 525,337.16	100.12 1.25	525,640.50 10,695.24	1.41% 303.34	Moodys-Aa2 S&P-AA	15 0.04
San Marcos ISD 5 8/1/2021 798781XT2	250,000.00	5/7/2019 2.40	264,042.50 257,339.23	104.56 1.05	261,407.50 4,166.67	0.69% 4,068.27	Moodys-Aa2 None	427 1.13
Stephen F Austin TX St Univ 5 10/15/2023 858620Y76	210,000.00	5/18/2020 1.25	236,193.30 235,919.80	112.62 1.17	236,491.50 1,341.67	0.63% 571.70	Moodys-A1 Fitch-AA-	1232 3.14
Texas A & M University 4 5/15/2021 88213ACH6	250,000.00	2/13/2018 2.40	262,445.00 253,659.06	103.20 0.64	257,990.00 444.44	0.68% 4,330.94	Moodys-Aaa S&P-AAA	349 0.95
Texas A&M University 2.246 5/15/2022 88213AEH4	275,000.00	11/7/2017 2.05	277,315.50 276,001.98	103.05 0.68	283,379.25 274.51	0.74% 7,377.27	Moodys-Aaa S&P-AAA	714 1.92
Tulsa Co ISD 3.125 6/1/2021 899593MA2	500,000.00	6/7/2018 2.87	503,475.00 503,475.00	102.23 0.88	511,165.00 7,812.50	1.35% 7,690.00	Moodys-Aa2 NR	366 0.98
Wells Fargo Bk NA Sioux Falls SD Step 3/18/2025-21 95001UEK4	249,000.00	3/18/2020 1.50	249,000.00 249,000.00	100.93 1.30	251,325.66 115.29	0.67% 2,325.66	NR NR	291 4.65
West Virginia St HSG Dev 3.622 11/1/2021 95662MG87	200,000.00	10/4/2019 1.95	206,764.00 204,625.19	102.49 1.83	204,988.00 603.67	0.55% 362.81	Moodys-Aaa S&P-AAA	519 1.39





## Odessa College Portfolio Holdings by Portfolio Name All Portfolios

Date: 5/31/2020

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
Wisconsin St Hlth & Educatnl Facility 5 11/15/2		5/15/2020	270,747.50	109.42	273,537.50	0.72%	S&P-AA-	898
97712DHF6	250,000.00	1.60	270,384.31	1.10	555.56	3,153.19	S&P-AAA	2.34
<b>Sub Total Pooled Operating - Fixed Income</b>	<b>10,984,000.00</b>	<b>1.99</b>	<b>11,215,017.61</b>	<b>0.96</b>	<b>90,461.52</b>	<b>124,130.31</b>		<b>1.82</b>
<b>Pooled Operating - Liquid Assets</b>								
Invesco MM		4/30/2018	1,292,831.11	100.00	1,292,831.11	3.46%	NR	1
MM1215	1,292,831.11	0.14	1,292,831.11	0.14		0.00	NR	0
LOGIC LGIP		4/30/2017	9,596,018.35	100.00	9,596,018.35	25.67%	NR	1
LGIP7010	9,596,018.35	0.81	9,596,018.35	0.81		0.00	NR	0
Lone Star LGIP		4/30/2017	45,016.92	100.00	45,016.92	0.12%	NR	1
LGIP8501	45,016.92	0.31	45,016.92	0.31		0.00	NR	0
Lone Star LGIP		4/30/2017	10,984,655.35	100.00	10,984,655.35	29.38%	NR	1
LGIP8501P	10,984,655.35	0.98	10,984,655.35	0.98		0.00	NR	0
TexPool - Prime LGIP		4/30/2017	911,974.04	100.00	911,974.04	2.44%	NR	1
LGIP0002P	911,974.04	0.75	911,974.04	0.75		0.00	NR	0
TexPool LGIP		4/30/2017	7,900.57	100.00	7,900.57	0.02%	NR	1
LGIP0002	7,900.57	0.27	7,900.57	0.27		0.00	NR	0
<b>Sub Total Pooled Operating - Liquid Assets</b>	<b>22,838,396.34</b>	<b>0.85</b>	<b>22,838,396.34</b>	<b>0.85</b>	<b>22,838,396.34</b>	<b>61.09%</b>		<b>0</b>
<b>TOTAL PORTFOLIO</b>	<b>37,153,321.03</b>	<b>1.18</b>	<b>37,384,338.64</b>	<b>0.88</b>	<b>90,461.52</b>	<b>124,130.31</b>		<b>0.54</b>