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
Total / Average	**37,975,867.58**	**38,094,914.04**	**38,022,135.96**	**100.00**	**1.76**	**103**

Brandy Ham, Chief Financial Officer Date

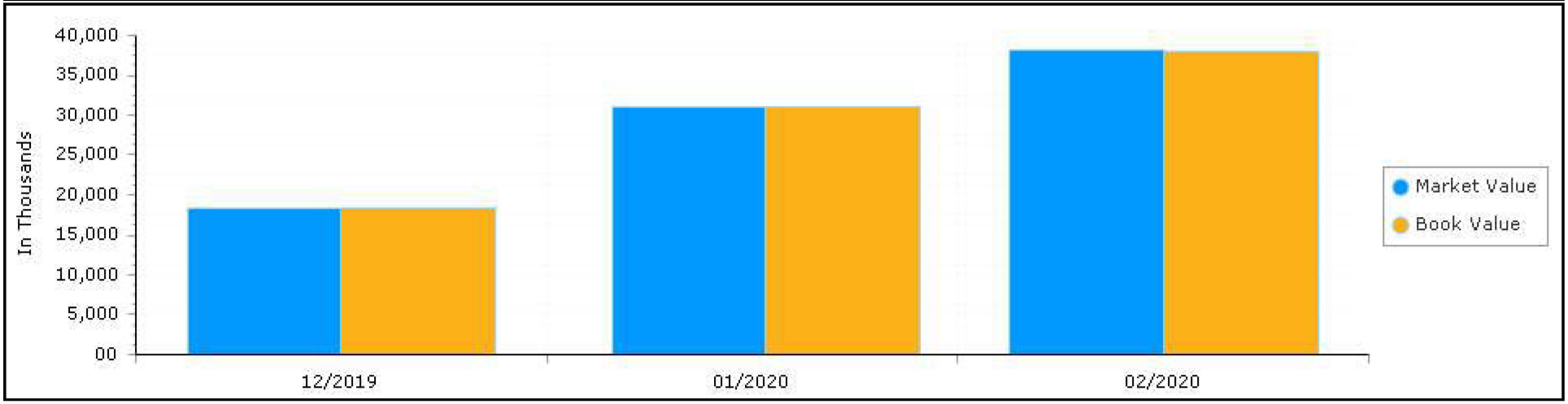
Kristi Gibbs, Controller Date

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
Total / Average	**29,163,254.00**	**29,105,956.86**	**57,297.15**	**1.84**	**1.69**	**0.33**	**126**

Market Value / Book Value Comparison



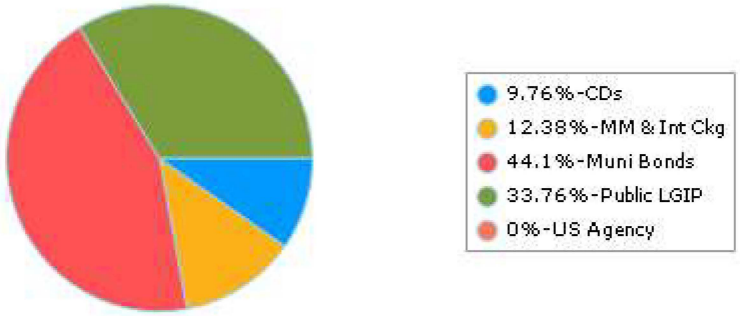
Odessa College
Distribution by Asset Class - Market Value
All Portfolios

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

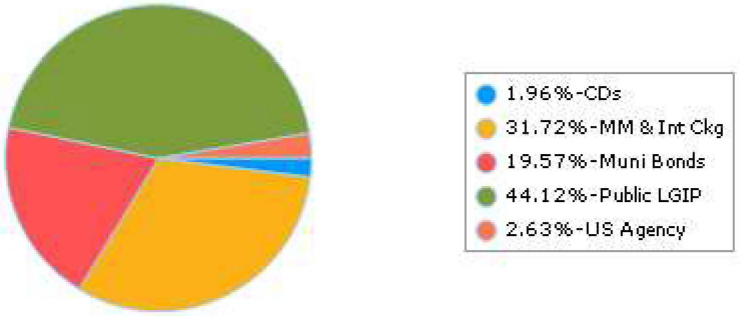
Asset Class Allocation

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
Total / Average	**17,791,564.52**	**100.00**	**38,094,914.04**	**100.00**

Portfolio Holdings as of 11/30/2019



Portfolio Holdings as of 2/29/2020



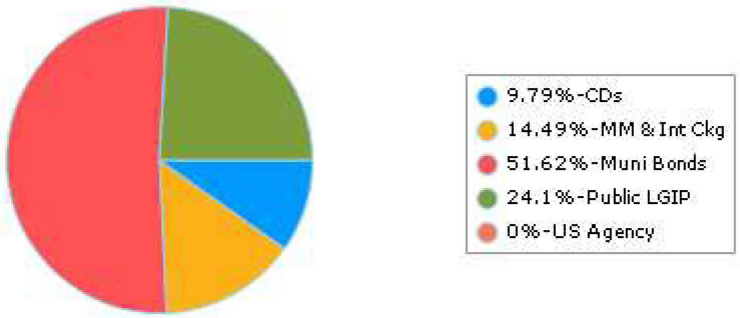
Odessa College
Distribution by Asset Class - Market Value
Fund Group: Pooled Operating

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

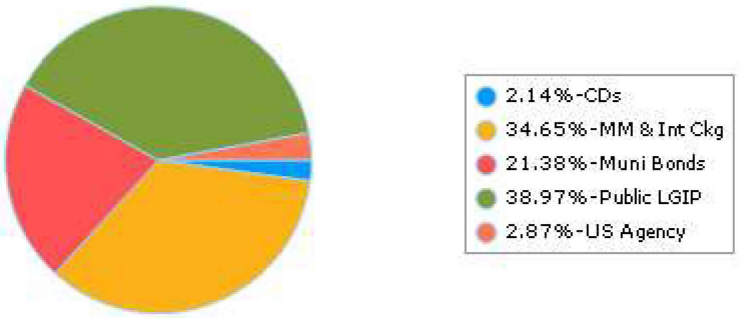
Asset Class Allocation

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
Total / Average	**15,201,507.39**	**100.00**	**34,875,628.22**	**100.00**

Portfolio Holdings as of 11/30/2019



Portfolio Holdings as of 2/29/2020



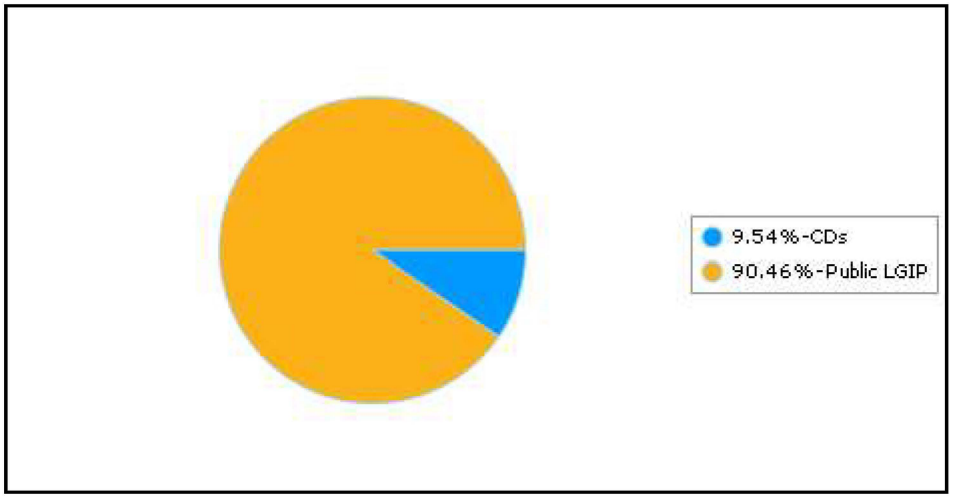
Odessa College
Distribution by Asset Class - Market Value
Fund Group: Debt Service

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

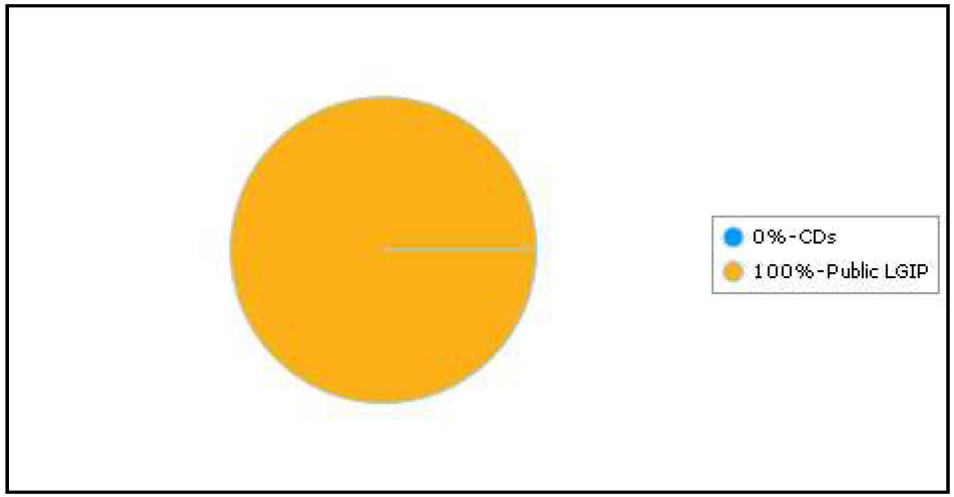
Asset Class Allocation

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
Total / Average	**2,590,057.13**	**100.00**	**3,219,285.82**	**100.00**

Portfolio Holdings as of 11/30/2019



Portfolio Holdings as of 2/29/2020

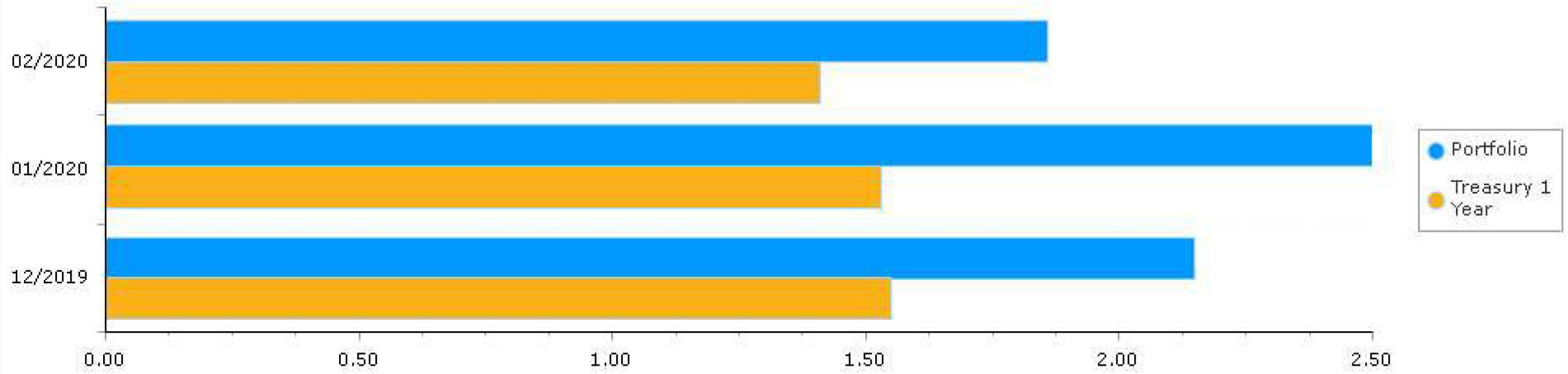


Odessa College
Total Rate of Return - Book Value by Month
All Portfolios

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

Annualized TRR-BV



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

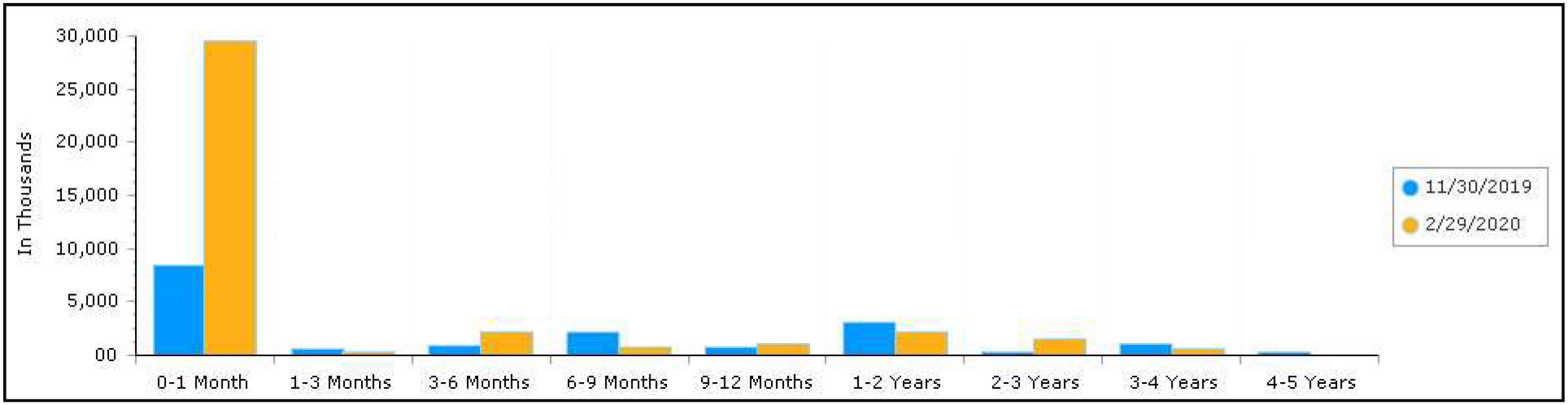
Odessa College
Distribution by Maturity Range - Market Value
All Portfolios

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
Total / Average	**17,791,564.52**	**100.00**	**38,094,914.04**	**100.00**

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
Debt Service - Liquid Assets								
TexPool - Prime LGIP		4/30/2017	24,654.43	100.00	24,654.43	0.06%	NR	1
LGIP0003P	24,654.43	1.76	24,654.43	1.76		0.00	NR	0
TexPool - Prime LGIP		4/30/2017	292,421.57	100.00	292,421.57	0.77%	NR	1
LGIP0007P	292,421.57	1.76	292,421.57	1.76		0.00	NR	0
TexPool - Prime LGIP		4/30/2017	1,096,431.44	100.00	1,096,431.44	2.88%	NR	1
LGIP0005P	1,096,431.44	1.76	1,096,431.44	1.76		0.00	NR	0
TexPool - Prime LGIP		4/30/2017	1,805,778.38	100.00	1,805,778.38	4.75%	NR	1
LGIP0001P	1,805,778.38	1.76	1,805,778.38	1.76		0.00	NR	0
			3,219,285.82		**3,219,285.82**	**8.46%**		**1**
Sub Total Debt Service - Liquid Assets	**3,219,285.82**	**1.76**	**3,219,285.82**	**1.76**		**0.00**		**0**
Pooled Operating - Fixed Income								
Ally Bank 2 10/26/2020		10/26/2017	247,000.00	100.28	247,698.02	0.65%	NR	240
02006L6F5	247,000.00	2.00	247,000.00	1.56	1,705.32	698.02	NR	0.65
Amarillo TX Economic Dev Corp 2.657 8/15/2023		5/8/2019	602,082.00	104.04	624,210.00	1.58%	S&P-AA-	1263
023026CL9	600,000.00	2.57	601,685.62	1.46	619.97	22,524.38	NR	3.33
BMW Bank UT 1.95 5/22/2020		5/22/2015	247,000.00	100.09	247,227.98	0.65%	NR	83
05580ABS2	247,000.00	1.95	247,000.00	1.54	1,306.39	227.98	NR	0.23
Denver Colo Pub Schs 2.168 12/15/2020		10/27/2017	783,946.80	100.51	784,001.40	2.05%	Moodys-Aa3	290
249218AT5	780,000.00	2.00	780,999.63	1.52	3,476.03	3,001.77	Fitch-AA	0.79
District Columbia 5.27 6/1/2020-19		6/25/2015	569,700.00	100.85	504,245.00	1.32%	Moodys-Aa1	93
25476FKZ0	500,000.00	2.27	503,595.17	1.91	6,441.11	649.83	S&P-AA	0.26
District Columbia 5.27 6/1/2020-19		7/31/2015	404,700.00	100.85	358,013.95	0.94%	Moodys-Aa1	93
25476FKZ0	355,000.00	2.20	357,615.79	1.91	4,573.19	398.16	S&P-AA	0.26
EL PASO TX TXBL REF GO UNLTD 3.112 8/15/2020		1/24/2019	805,592.00	100.75	806,016.00	2.11%	S&P-AA	168
283734SX0	800,000.00	2.65	801,651.07	1.47	968.18	4,364.93	NR	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		2/28/2020	1,000,230.00	100.01	1,000,097.00	2.63%	Moodys-Aaa	66
3133ELLX0	1,000,000.00	1.62	1,000,229.74	1.63	1,086.67	-132.74	S&P-AA+	2.39
Greater Orlando FL 3.733 10/1/2020		10/9/2015	272,915.00	101.25	253,117.50	0.66%	Moodys-Aa3	215
392274A97	250,000.00	1.80	252,708.48	1.60	3,836.69	409.02	S&P-AA-	0.58
Hale County TX 3 2/15/2023		5/7/2019	254,465.00	103.82	259,547.50	0.67%	S&P-AA-	1082
405468CT4	250,000.00	2.50	253,500.82	1.67	291.67	6,046.68	None	2.85
Houston TXTXBL Public Impt 2.17 3/1/2021		1/22/2019	247,045.00	100.64	251,602.50	0.65%	S&P-AA	366
442331YU2	250,000.00	2.75	248,593.59	1.53	2,682.36	3,008.91	NR	0.99
HSBC Bank VA Step 11/17/2020-18		11/17/2015	248,000.00	101.03	250,546.96	0.65%	NR	262
40434AC72	248,000.00	2.33	248,000.00	1.65	2,190.55	2,546.96	NR	0.71
Kansas City MO 3.68 3/1/2020		8/8/2017	524,085.00	100.00	500,000.00	1.32%	Moodys-A1	1
485106GP7	500,000.00	1.75	500,025.73	3.61	9,097.78	-25.73	S&P-AA-	0.01
Milwaukee WI TXBL Promissory 2.75 4/1/2021		2/7/2019	355,000.00	101.32	359,678.90	0.93%	NR	397
602366XJ0	355,000.00	2.75	355,000.00	1.52	4,013.47	4,678.90	NR	1.07
North Muskegon Mich Pub Schs Sch Dist 2.56 5/1/202		10/4/2019	506,260.00	101.10	505,490.00	1.33%	S&P-AA	427
661224HH1	500,000.00	1.75	504,648.73	1.61	4,195.56	841.27	NR	1.15
OHIO ST MAJOR NEW ST 4.418 6/15/2020		8/31/2018	539,700.00	100.77	529,026.75	1.39%	Moodys-Aa2	107
677581DV9	525,000.00	2.80	527,405.05	1.78	4,767.76	1,621.70	S&P-AA	0.29
Ohio State 4.621 3/1/2020-19		10/5/2015	221,996.00	100.00	200,000.00	0.53%	Moodys-Aa1	1
6775206N3	200,000.00	2.00	200,013.67	4.52	4,569.66	-13.67	S&P-AA+	0.01
San Marcos ISD 5 8/1/2021		5/7/2019	264,042.50	105.43	263,570.00	0.68%	Moodys-Aa2	519
798781XT2	250,000.00	2.40	258,920.51	1.14	972.22	4,649.49	None	1.39
Texas A & M University 4 5/15/2021		2/13/2018	262,445.00	103.26	258,152.50	0.67%	Moodys-Aaa	441
88213ACH6	250,000.00	2.40	254,623.63	1.28	2,888.89	3,528.87	S&P-AAA	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		11/7/2017	277,315.50	102.23	281,132.50	0.73%	Moodys-Aaa	806
88213AEH4	275,000.00	2.05	276,131.09	1.22	1,784.32	5,001.41	S&P-AAA	2.16
Tulsa Co ISD 3.125 6/1/2021		6/7/2018	503,475.00	102.26	511,290.00	1.32%	Moodys-Aa2	458
899593MA2	500,000.00	2.87	503,475.00	1.31	3,819.44	7,815.00	NR	1.23
West Virginia St HSG Dev 3.622 11/1/2021		10/4/2019	206,764.00	103.19	206,382.00	0.54%	Moodys-Aaa	611
95662MG87	200,000.00	1.95	205,445.06	1.68	2,374.42	936.94	S&P-AAA	1.62
			9,343,758.80		**9,201,046.46**	**24%**		**336**
Sub Total Pooled Operating - Fixed Income	**9,082,000.00**	**2.23**	**9,128,268.38**	**1.74**	**67,661.65**	**72,778.08**		**1.14**
Pooled Operating - Liquid Assets								
Invesco MM		4/30/2018	12,085,233.42	100.00	12,085,233.42	31.78%	NR	1
MM1215	12,085,233.42	1.40	12,085,233.42	1.40		0.00	NR	0
LOGIC LGIP		4/30/2017	4,573,967.14	100.00	4,573,967.14	12.03%	NR	1
LGIP7010	4,573,967.14	1.76	4,573,967.14	1.76		0.00	NR	0
Lone Star LGIP		4/30/2017	44,942.25	100.00	44,942.25	0.12%	NR	1
LGIP8501	44,942.25	1.57	44,942.25	1.57		0.00	NR	0
Lone Star LGIP		4/30/2017	7,949,726.11	100.00	7,949,726.11	20.91%	NR	1
LGIP8501P	7,949,726.11	1.76	7,949,726.11	1.76		0.00	NR	0
TexPool - Prime LGIP		4/30/2017	1,012,823.75	100.00	1,012,823.75	2.66%	NR	1
LGIP0002P	1,012,823.75	1.76	1,012,823.75	1.76		0.00	NR	0
TexPool LGIP		4/30/2017	7,889.09	100.00	7,889.09	0.02%	NR	1
LGIP0002	7,889.09	1.59	7,889.09	1.59		0.00	NR	0
			25,674,581.76		**25,674,581.76**	**67.52%**		**1**
Sub Total Pooled Operating - Liquid Assets	**25,674,581.76**	**1.59**	**25,674,581.76**	**1.59**		**0.00**		**0**

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
			38,237,626.38		38,094,914.04	100.00%		82
TOTAL PORTFOLIO	37,975,867.58	1.76	38,022,135.96	1.64	67,661.65	72,778.08		0.27