

Clarendon College
Summary of Investments
3rd Quarter Month Ended 05/31/2021

Investment or Deposit Type	Book Value	Market Value
Publicly Traded Equity and Similar Investments		
Common Stock (U.S. and foreign stocks held in separately managed accounts or internally managed by institution investment staff; exclude mutual or commingled funds)		
Equity/Stock Mutual Funds		
Balanced Mutual Funds (where target allocation is > 50% equities)		
"Commonfund" Equity Commingled Funds		
Other Equity Commingled Funds (if primarily invested in publicly traded equities)		
Preferred Stock		
Other - list by type		
Total Publicly Traded Equity and Similar Investments	0.00	0.00
"Other" Investments - Other than Publicly Traded Equity and Debt Investments		
Real Estate (include direct ownership & investments in real estate limited partnerships, private REITs, or similar vehicles; include a portfolio of publicly traded REITs if managed as a separate asset allocation category rather than comprising part of a broadly diversified stock portfolio)	502,750.00	502,750.00
Other Real Asset Investments (e.g. investments in infrastructure funds)		
Private Equity		
Hedge Funds		
"Commonfund" Alternative Asset Commingled Funds (Real Estate, Private Equity, Hedge Funds, Commodities, etc.)		
Annuities		
Commodities		
Collectibles		
Other - list by type		
Total "Other" Investments - Other than Publicly Traded Equity & Debt Investments	502,750.00	502,750.00
Publicly Traded Debt & Similar Investments >1 year maturity		
U.S. Government Securities ("Treasuries")	3,061,913.16	3,062,022.88
U.S. Government Agency Securities ("Agencies")		
Mortgage Pass-Throughs - "Agency"		
Mortgage Pass-Throughs - "Private Label"		
Asset-Backed Securities (ABS) (other than mortgage-backed securities)	0.00	0.00
Sovereign Debt (non-U.S.)		
Municipal Obligations	0.00	0.00
Collateralized Mortgage Obligations (CMOs) - list below by category		
Interest Only Strips (IOs)		
Principal Only Strips (POs)		
Inverse Floaters		
Stated Final Maturity longer than 10 years		
Other CMOs - "Agency"		
Other CMOs - "Private Label"		
Corporate Obligations (U.S. or foreign companies) - list below by rating		
Highly Rated (AAA/AA or equivalent)		
Other Investment Grade (A/BBB or equivalent)		
High Yield Bonds (<BBB or equivalent)		
Not Rated (NR)		
Fixed Income/Bond Mutual Funds (longer term; registered with the SEC)		
Balanced Mutual Funds (where target allocation is > 50% bonds or other debt securities)		
"Commonfund" Fixed Income/Bond Commingled Funds		
Other Fixed Income/Bond Commingled Funds (primarily invested in publicly traded debt securities; not registered with the SEC)		
GICs (Guaranteed Investment Contracts)		
Other - list by type		
Total Publicly Traded Debt & Similar Investments >1 year	3,061,913.16	3,062,022.88
Short-Term Investments & Deposits		
U.S. Government Securities ("Treasuries")		
U.S. Government Agency Securities ("Agencies")		
Bankers' Acceptances		
Highly Rated (AAA/AA or equivalent)		
Other Commercial Paper - lower rated		
Repurchase Agreements (Repos)		

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Investment or Deposit Type	Book Value	Market Value
Money Market Mutual Funds (registered with the SEC)	1,339.94	1,339.94
Short-Term Mutual Funds Other than Money Market Mutual Funds (registered with the SEC)		
Public Funds Investment Pool Created to Function as a Money Market Mutual Fund (not registered w/ SEC but "2a7-like")		
TexPool (and TexPool Prime)		
Other Public Funds Investment Pools Functioning as Money Market Mutual Funds		
Other Investment Pools - Short-Term (not created to function as a money market mutual fund)		
Certificates of Deposit (CD) - Nonnegotiable	110,000.00	110,000.00
Certificates of Deposit (CD) - Negotiable		
Bank Deposits	1,488,387.78	1,488,387.78
Cash Held at State Treasury		
Securities Lending Collateral Reinvestments (direct investments or share of pooled collateral)		
Other - list by type		
Total Short-Term Investments & Deposits	<u>1,599,727.72</u>	<u>1,599,727.72</u>
TOTAL INVESTMENTS and DEPOSITS	<u>5,164,390.88</u>	<u>5,164,500.60</u>
	BOOK VALUE	MARKET VALUE
BEGINNING INVESTMENT ASSET	6,170,729.24	6,170,752.55
Receipts/Contributions	-	-
Investment Income	-	-
Distributions- yr. end adj.		
Distributions- Transfer on Investments	(16,105.00)	(16,105.00)
Net Realized Gains (Losses)		-
Less previous months Demand Deposit/Balance	(2,478,622.43)	(2,478,622.43)
Changes in Net Unrealized:		-
Appreciation: in market value	-	
(Depreciation)	(1,372.65)	(1,286.24)
Bank Deposits/ Demand Deposits	1,488,387.78	1,488,387.78
Other: Petty Cash on hand	1,373.94	1,373.94
ENDING INVESTMENT ASSETS	<u>5,164,390.88</u>	<u>5,164,500.60</u>

COMPLIANCE STATEMENT
TOTAL INVESTMENTS and DEPOSITS

In accordance with the Clarendon College Investment Policy, the investment officers present this report to the Board of Regents, and state that this report is in compliance with the investment policies and strategies as set forth in the investment policy and the Public Fund Investment Act.

Kae Hewett
Comptroller

Texas Buckhaults
President

"INVESTMENT DISCLOSURES"

* Clarendon College employs Securities America as the investment advisor.
*Clarendon College does not use soft dollar, directed brokerage or directed commission, commission recapture or any similar arrangements.
*Clarendon College is associated with two foundations:
Mr. Walt Knorpp, P.O. Box Drawer A, Clarendon, TX 79226 is Chairman of the Clarendon College Foundation and the fair market value of investments as of 8/31/2020 was \$586,456.59.
Mr. Doug Carmichael, P O Box 632, Pampa, Texas 79066 is the Chairman of the Pampa Center Foundation and the market value of investments as of 12/17/2020 was \$1,352,769.81.