



Ohio University Student Fixed Income Management Group

Sustainable Portfolio
4th Quarter 2018
As of December 31st, 2018

Objective	Executive Board	
The OUSFIMG is a student-run organization that manages a portion of the Ohio University working capital pool. The group operates under the supervision of the College of Business and the OU division of Finance and Administration. The group strives to produce long-term, stable growth of the University's assets through selective security analysis and portfolio strategy.	President	Russell Baldrick
	VP of Investments	Blake Kinkoff
	VP of Portfolio Mgmt	Brandon Pearl
	VP of Operations	Kyle Cusick

Total Return (%)	1mo	3mo	6mo	9mo	1yr	Annualized		
						3yr	5yr	10yr
FIMG Sustainable	1.41	1.34	1.30	1.48	0.30	3.07	-	-
Bloomberg Barclays US Aggregate Bond Index (Agg)	1.84	1.55	1.57	1.41	-0.07	2.08	2.53	3.48
FIMG Traditional over Barclays US AGG	-0.43	-0.21	-0.27	0.07	0.38	1.00	-	-

Holding	MTY	RTG	CPN(%)	YTM(%)	OAD	OAS	WGT(%)	MV
US TREASURY N/B	2021	AAA	1.38	2.50	1.92	1.13	3.41	\$ 48,889.87
US TREASURY N/B	2045	AAA	3.00	3.01	18.49	3.76	7.02	\$ 100,582.27
US TREASURY N/B	2019	AAA	1.50	2.65	0.69	10.88	8.68	\$ 124,377.16
US TREASURY N/B	2024	AAA	2.25	2.53	4.65	0.65	8.62	\$ 123,468.15
US TREASURY N/B	2037	AAA	5.00	2.80	12.83	-0.96	6.95	\$ 99,473.93
US TREASURY N/B	2020	AAA	1.38	2.63	0.98	5.45	3.47	\$ 49,652.43
US TREASURY N/B	2020	AAA	1.63	2.52	1.62	0.54	3.46	\$ 49,494.98
US TREASURY N/B	2048	AAA	3.00	3.02	19.87	0.17	1.76	\$ 25,275.31
US TREASURY N/B	2021	AAA	2.75	2.48	2.45	0.99	8.89	\$ 127,312.51
FEDEX CORP	2028	BBB	4.20	4.26	7.85	157.29	7.04	\$ 100,896.00
ACTIVISION BLIZZARD	2026	BBB+	3.40	4.32	6.56	170.92	6.66	\$ 95,426.22
BANK OF AMERICA CORP	2026	BBB	3.55	4.83	-0.14	204.88	6.46	\$ 92,452.51
DOLLAR GENERAL CORP	2023	BBB	3.25	3.80	3.86	129.30	6.91	\$ 98,935.31
O'REILLY AUTOMOTIVE INC	2027	BBB+	3.60	4.37	7.20	172.36	6.71	\$ 96,137.00
FG Q20860	2043	AAA	3.50	3.40	4.91	29.07	7.77	\$ 111,228.27
FN AD1608	2025	AAA	4.00	2.81	1.99	24.09	2.64	\$ 37,787.40
GN 717835	2024	AAA	4.00	2.50	2.02	7.40	0.74	\$ 10,593.27
Cash	-	-	-	-	-	-	2.81	\$ 40,271.00
Sustainable		AA-	2.95	3.20	5.59	60.68	100.00	\$ 1,432,253.57
Bloomberg Barclays US Aggregate Bond Index (Agg)		AA	3.19	3.28	5.90	53.88		
Differential			-0.24	-0.08	-0.31	6.80		

