



Ohio University Student Fixed Income Management Group

Sustainable Portfolio
1st Quarter 2019
As of March 29th, 2019

Objective

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.

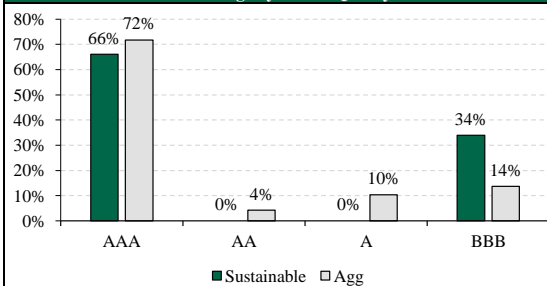
Executive Board

President	Russell Baldrick
VP of Investments	Blake Kinkoff
VP of Portfolio Mgmt	Brandon Pearl
VP of Operations	Kyle Cusick

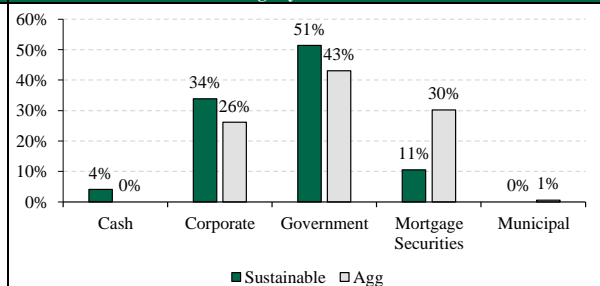
Total Return (%)	1mo	3mo	6mo	9mo	1yr	Annualized		
						3yr	5yr	10yr
FIMG Sustainable	1.94	2.85	4.17	4.16	4.29	2.56	-	-
Bloomberg Barclays US Aggregate Bond Index (Agg)	1.92	2.94	4.63	4.65	4.48	2.03	2.74	3.77
FIMG Traditional over Barclays US AGG	0.02	-0.10	-0.46	-0.49	-0.19	0.53	-	-

Holding	MTY	RTG	CPN(%)	YTW(%)	OAD	OAS	WGT(%)	MV
US TREASURY N/B	2021	AAA	1.38	2.29	1.79	2.99	3.46	\$ 49,225
US TREASURY N/B	2045	AAA	3.00	2.81	18.61	3.77	7.24	\$ 102,896
US TREASURY N/B	2019	AAA	1.50	2.41	0.57	7.51	8.80	\$ 125,155
US TREASURY N/B	2024	AAA	2.25	2.24	4.54	0.70	8.79	\$ 125,022
US TREASURY N/B	2037	AAA	5.00	2.56	12.82	-0.81	7.13	\$ 101,406
US TREASURY N/B	2020	AAA	1.38	2.39	0.86	5.81	3.49	\$ 49,650
US TREASURY N/B	2020	AAA	1.63	2.33	1.50	4.17	3.50	\$ 49,801
US TREASURY N/B	2048	AAA	3.00	2.83	20.04	0.78	1.79	\$ 25,440
US TREASURY N/B	2021	AAA	2.75	2.23	2.36	0.55	8.89	\$ 126,445
FEDEX CORP	2028	BBB	4.20	3.58	7.68	118.84	7.49	\$ 106,480
ACTIVISION BLIZZARD	2026	BBB+	3.40	3.66	6.48	128.97	6.93	\$ 98,579
BANK OF AMERICA CORP	2026	BBB+	3.37	4.44	-0.10	189.29	6.57	\$ 93,355
DOLLAR GENERAL CORP	2023	BBB	3.25	3.12	3.61	85.30	7.15	\$ 101,708
SYSCO CORPORATION	2026	BBB+	3.30	3.38	6.34	105.40	7.02	\$ 99,773
FG Q20860	2043	AAA	3.50	3.20	4.53	29.74	7.76	\$ 110,383
FN AD1608	2025	AAA	4.00	2.49	1.93	15.05	2.52	\$ 35,773
GN 717835	2024	AAA	4.00	2.22	1.95	-2.41	0.67	\$ 9,485
Cash	-	-	-	-	-	-	0.80	\$ 11,362
Sustainable		AA-	2.99	2.89	5.56	47.89	100.00	\$ 1,421,936
Bloomberg Barclays US Aggregate Bond Index (Agg)		AA-	3.22	2.98	5.87	44.90		
Differential			-0.23	-0.09	-0.31	2.99		

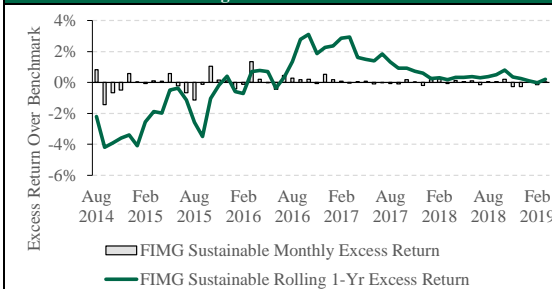
Holdings by Credit Quality



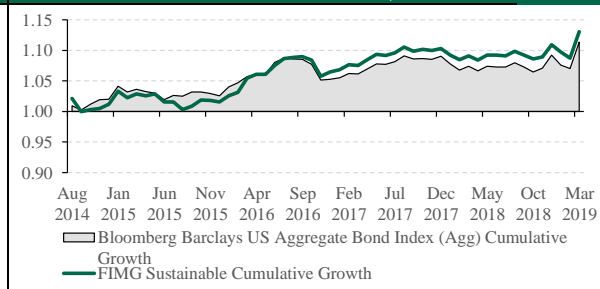
Holdings by Market Sector



Rolling 1-Year Excess Return



Cumulative Growth of \$1



Key Rate Duration

