



Ohio University Student Fixed Income Management Group

Sustainable Portfolio
3rd Quarter 2019
As of July 1st, 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	-0.60	2.45	5.63	8.64	10.04	3.31	3.75	-
Bloomberg Barclays US Aggregate Bond Index (Agg)	-0.53	2.27	5.42	8.52	10.30	2.93	3.38	3.75
FIMG Traditional over Barclays US AGG	-0.07	0.18	0.21	0.12	-0.26	0.38	-	-

Holding	MTY	RTG	CPN(%)	YTW(%)	OAD	OAS	WGT(%)	MV
US TREASURY N/B	2020	AAA	1.38	1.72	0.36	9.18	3.18	\$ 50,021
US TREASURY N/B	2024	AAA	2.25	1.44	4.10	2.01	8.28	\$ 130,147
US TREASURY N/B	2021	AAA	1.38	1.62	1.31	6.12	3.18	\$ 49,995
US TREASURY N/B	2019	AAA	1.50	1.54	0.07	28.27	9.61	\$ 150,901
US TREASURY N/B	2021	AAA	2.75	1.49	1.89	1.99	8.17	\$ 128,373
US TREASURY N/B	2020	AAA	1.63	1.69	1.01	10.37	3.21	\$ 50,362
US TREASURY N/B	2048	AAA	3.00	2.08	20.72	4.76	3.86	\$ 60,692
US TREASURY N/B	2045	AAA	3.00	2.06	19.10	9.38	7.71	\$ 121,103
US TREASURY N/B	2037	AAA	5.00	1.78	12.90	3.40	7.23	\$ 113,538
SYSCO CORPORATION	2026	BBB+	3.30	2.47	5.96	101.40	6.73	\$ 105,804
BANK OF AMERICA CORP	2026	BBB+	2.88	3.38	0.05	139.90	6.13	\$ 96,230
HUMANA INC	2029	BBB	3.13	3.04	8.39	152.13	6.43	\$ 100,986
DOLLAR GENERAL CORP	2023	BBB	3.25	2.02	3.14	62.90	6.72	\$ 105,509
APPLE INC	2027	AA+	3.00	2.20	7.07	69.11	6.82	\$ 107,106
FG Q20860	2043	AAA	3.50	2.56	1.84	23.89	6.73	\$ 105,769
FN AD1608	2025	AAA	4.00	1.70	1.53	12.08	1.97	\$ 30,906
GN 717835	2024	AAA	4.00	1.37	1.72	-2.20	0.56	\$ 8,750
Cash	-	-	-	-	-	-	3.49	\$ 54,793
Sustainable		AA-	2.76	1.98	5.59	40.96	100.00	\$ 1,570,984
Bloomberg Barclays US Aggregate Bond Index (Agg)		AA	3.21	2.19	6.18	0.48		
Differential			-0.45	-0.20	-0.58	40.48		

