



# Ohio University Student Fixed Income Management Group

Traditional 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 Kinkoph
VP of Portfolio Mgmt	Brandon Pearl
VP of Operations	Kyle Cusick

Total Return (%)	1mo	3mo	6mo	9mo	1yr	Annualized		
						3yr	5yr	10yr
FIMG Traditional	-0.47	2.70	6.10	9.34	10.68	3.27	3.39	3.04
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	0.06	0.43	0.68	0.81	0.38	0.35	0.01	-0.70

Holding	MTY	RTG	CPN(%)	YTW(%)	OAD	OAS	WGT(%)	MV
US TREASURY N/B	2046	AAA	2.88	2.07	19.82	7.63	5.63	\$ 89,103.52
US TREASURY N/B	2022	AAA	1.88	1.47	2.34	2.74	1.60	\$ 25,329.61
US TREASURY N/B	2024	AAA	2.13	1.44	4.19	1.90	13.07	\$ 206,932.18
US TREASURY N/B	2037	AAA	5.00	1.78	12.90	3.40	9.56	\$ 151,384.51
US TREASURY N/B	2020	AAA	1.38	1.72	0.36	9.18	9.48	\$ 150,063.69
US TREASURY N/B	2021	AAA	2.75	1.52	1.81	4.35	3.25	\$ 51,374.49
US TREASURY N/B	2027	AAA	2.25	1.55	7.39	0.28	1.69	\$ 26,688.18
US TREASURY N/B	2048	AAA	3.00	2.08	20.72	4.76	3.83	\$ 60,691.92
US TREASURY N/B	2019	AAA	1.00	1.00	0.01	0.00	6.32	\$ 99,995.53
BANK OF AMERICA CORP	2026	BBB+	2.88	3.38	0.05	139.90	6.08	\$ 96,229.93
AMAZON.COM INC	2027	A	3.15	2.17	6.91	67.27	6.78	\$ 107,385.75
SOUTHWEST AIRLINES CO	2026	BBB+	3.00	2.55	6.26	107.11	6.58	\$ 104,116.00
CHARLES SCHWAB CORP	Perp	BBB-	7.00	3.26	2.36	192.55	6.90	\$ 109,283.56
NORTHROP GRUMMAN CORP	2027	BBB	3.25	2.50	7.16	98.95	6.72	\$ 106,303.17
FN 932839	2025	AAA	3.50	1.83	1.61	23.14	0.60	\$ 9,483.45
FN AD1608	2025	AAA	4.00	1.70	N/A	12.08	1.95	\$ 30,905.76
FG Q20860	2043	AAA	3.50	2.56	N/A	23.89	6.68	\$ 105,768.95
Cash	-	-	-	-	-	-	3.28	\$ 51,991.55
<b>Traditional</b>		AA-	3.00	2.01	5.48	44.27	100.00	\$ 1,583,031.73
<b>Barclays US Aggregate Bond Index</b>		AA	3.21	2.19	6.18	0.48		
<b>Differential</b>			-0.21	-0.18	-0.69	43.78		

