



Ohio University Student Fixed Income Management Group

Traditional Portfolio
4th Quarter 2019
As of February 14th, 2020

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

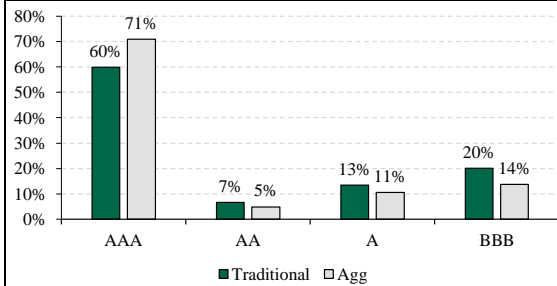
President	Eddie Kunkel
VP of Investments	Mitchell Liston
VP of Portfolio Mgmt	Kyle Cusick
VP of Operations	Elsa Gran

Total Return (%)	1mo	3mo	6mo	9mo	1yr	Annualized		
						3yr	5yr	10yr
FIMG Traditional	-0.37	-0.41	2.28	5.66	8.88	4.03	3.47	2.98
Bloomberg Barclays US Aggregate Bond Index (Agg)	-0.07	0.18	2.46	5.61	8.72	4.03	3.05	3.75
FIMG Traditional over Barclays US AGG	-0.30	-0.59	-0.18	0.05	0.16	0.00	0.42	-0.77

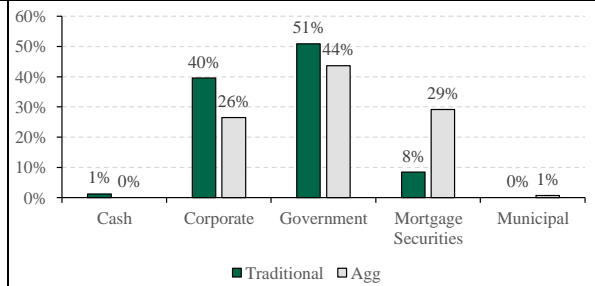
Holding	MTY	RTG	CPN(%)	YTW(%)	OAD	OAS	WGT(%)	MV
US TREASURY N/B	2046	AAA	2.88	2.04	19.60	9.93	5.52	\$ 88,365.43
US TREASURY N/B	2022	AAA	1.88	1.43	1.97	2.26	1.59	\$ 25,431.81
US TREASURY N/B	2024	AAA	2.13	1.41	3.82	1.01	12.97	\$ 207,516.14
US TREASURY N/B	2037	AAA	5.00	1.77	12.70	5.71	9.31	\$ 148,947.46
US TREASURY N/B	2020	AAA	1.38	-0.78	0.01	Field Not Appl	12.50	\$ 199,945.31
US TREASURY N/B	2021	AAA	2.75	1.47	1.46	6.46	3.18	\$ 50,929.43
US TREASURY N/B	2027	AAA	2.25	1.52	7.09	0.20	1.65	\$ 26,457.76
US TREASURY N/B	2048	AAA	3.00	2.04	20.52	6.19	3.77	\$ 60,328.55
BANK OF AMERICA CORP	2026	AAA	2.65	2.57	0.03	93.58	6.22	\$ 99,501.39
AMAZON.COM INC	2027	A+	3.15	1.95	6.54	42.35	6.85	\$ 109,630.25
NVIDIA CORP	2021	A-	2.20	1.76	1.48	27.43	6.35	\$ 101,633.78
CHARLES SCHWAB CORP	2022	BBB-	7.00	1.95	1.86	47.14	6.87	\$ 109,936.11
NORTHROP GRUMMAN CORP	Perp	BBB	3.25	2.29	6.90	75.30	6.69	\$ 107,005.89
WALMART INC	2029	AA	2.38	2.09	8.46	51.00	6.46	\$ 103,327.40
FN 932839	2025	AAA	3.50	1.41	1.36	-16.30	0.51	\$ 8,179.17
FN AD1608	2025	AAA	4.00	1.15	N/A	-37.99	1.65	\$ 26,416.60
FG Q20860	2043	AAA	3.50	2.23	N/A	6.36	3.22	\$ 51,558.04
FN MA3744	2049	-	-	-	-	-	3.00	\$ 48,035.52

Traditional	AA-	2.91	1.46	5.42	0.23	98.34	\$ 1,573,146.03
Barclays US Aggregate Bond Index	AA	3.15	2.06	6.26	0.41		
Differential		-0.24	-0.60	-0.84	-0.17		

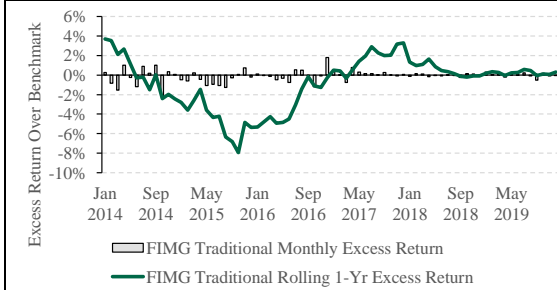
Holdings by Credit Quality



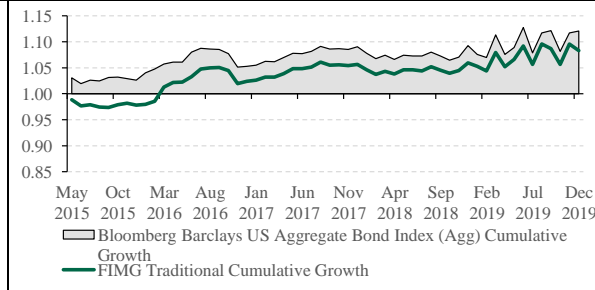
Holdings by Market Sector



Rolling 1-Year Excess Return



Cumulative Growth of \$1



Key Rate Duration

