



Ohio University Student Fixed Income Management Group

Sustainable Portfolio
3rd Quarter 2019
As of July 1st, 2019

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	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 Sustainable	-0.21	0.01	2.46	5.64	8.65	4.13	3.50	-
Bloomberg Barclays US Aggregate Bond Index (Agg)	-0.07	0.18	2.46	5.61	8.72	4.03	3.05	3.75
FIMG Sustainable over Barclays US AGG	-0.14	-0.17	0.00	0.03	-0.07	0.10	-	-

Holding	MTY	RTG	CPN(%)	YTW(%)	OAD	OAS	WGT(%)	MV
US TREASURY N/B	2020	AAA	1.38	-0.78	0.01	488.00	3.15	\$ 49,986
US TREASURY N/B	2024	AAA	2.25	1.40	3.77	0.57	8.15	\$ 129,145
US TREASURY N/B	2021	AAA	1.38	1.50	0.94	8.73	3.15	\$ 49,956
US TREASURY N/B	2021	AAA	2.75	1.47	1.52	5.49	8.13	\$ 128,900
US TREASURY N/B	2020	AAA	1.63	1.51	0.65	5.89	7.93	\$ 125,752
US TREASURY N/B	2048	AAA	3.00	2.04	20.52	6.19	3.80	\$ 60,329
US TREASURY N/B	2045	AAA	3.00	2.04	18.88	12.51	7.56	\$ 119,822
US TREASURY N/B	2037	AAA	5.00	1.77	12.70	5.71	7.05	\$ 111,711
SYSCO CORPORATION	2026	BBB+	3.30	2.05	5.68	59.97	6.77	\$ 107,285
BANK OF AMERICA CORP	2026	BBB+	2.65	2.57	0.03	93.58	6.28	\$ 99,501
HUMANA INC	2029	BBB	3.13	2.61	8.17	102.77	6.58	\$ 104,282
PAYPAL HOLDINGS INC	2024	BBB+	2.40	1.98	4.29	56.72	6.48	\$ 102,725
APPLE INC	2027	AA+	3.00	2.06	6.80	49.77	6.78	\$ 107,486
ABBVIE INC	2020	BBB+	2.50	2.06	0.15	31.14	6.35	\$ 100,747
FG Q20860	2043	AAA	3.50	2.23	1.08	6.36	3.25	\$ 51,558
FN AD1608	2025	AAA	4.00	1.15	1.36	-37.99	1.67	\$ 26,417
GN 717835	2024	AAA	4.00	0.99	1.53	-39.42	0.45	\$ 7,133
FN MA3744	2049	AAA	-	-	-	-	3.03	\$ 48,036
Sustainable		AA-	2.63	1.70	5.35	0.43	100.00	\$ 1,530,771
Bloomberg Barclays US Aggregate Bond Index (Agg)		AA	3.15	2.06	6.26	0.41		
Differential			-0.52	-0.36	-0.91	0.03		

