



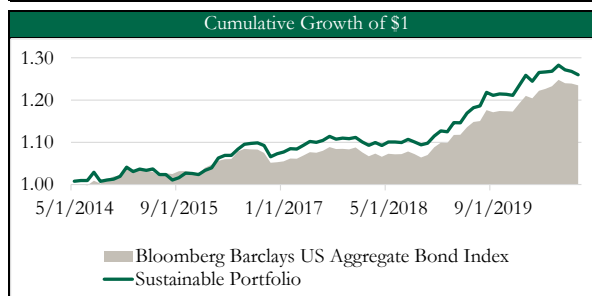
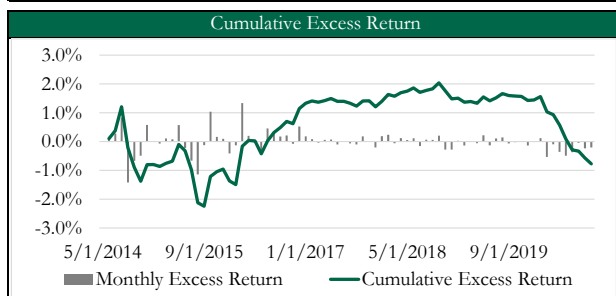
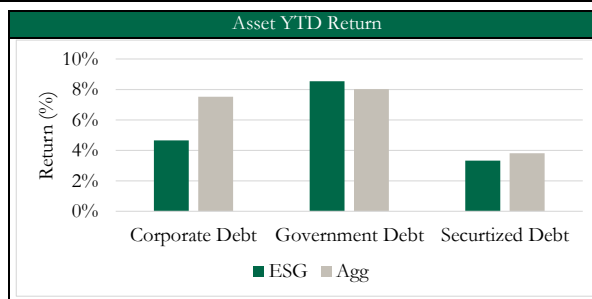
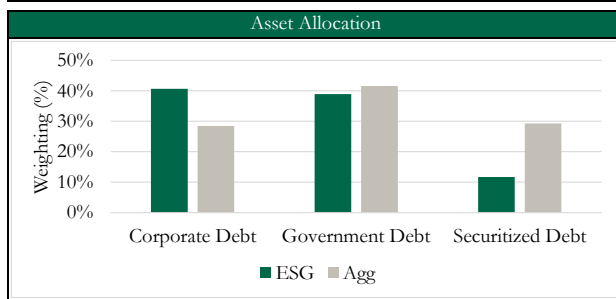
Ohio University Student Fixed Income Management Group

ESG Portfolio
1st - 3rd Quarter 2020
As of November 6, 2020

Objective	Portfolio Team	
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.	VP of Portfolio Management Traditional Manager ESG Manager	Kyle Cusick Sam Ellis Audrey Bull

Total Return (%)	1mo	3mo	6mo	9mo	Annualized			
					1yr	3yr	5yr	10yr
FIMG ESG	-0.65	-1.52	-0.17	2.30	4.00	4.40	4.23	N/A
Bloomberg Barclays US Aggregate Bond Index	-0.45	-1.30	1.27	4.31	6.19	5.06	4.08	3.55
FIMG ESG over Barclays US Agg	-0.20	-0.22	-1.44	-2.01	-2.19	-0.66	0.15	N/A

Holding	MTY	RTG	CPN(%)	YTW(%)	OAD	OAS	WGT(%)	Market Value
US TREASURY NOTE	2021	AAA	2.750	0.15	0.85	1.87	7.88	\$ 127,812.50
US TREASURY NOTE	2021	AAA	1.375	0.16	0.23	6.47	3.09	\$ 50,144.00
US TREASURY NOTE	2024	AAA	2.250	0.22	3.12	-0.79	8.23	\$ 133,247.50
US TREASURY BOND	2037	AAA	5.000	1.10	12.57	0.97	7.43	\$ 119,894.25
US TREASURY BOND	2045	AAA	3.000	1.49	19.15	0.85	8.17	\$ 132,879.00
US TREASURY BOND	2048	AAA	3.000	1.53	20.82	0.05	4.11	\$ 67,267.50
APPLE INC	2027	AA+	3.000	1.07	6.20	50.22	7.01	\$ 113,035.00
HUMANA INC	2029	BBB	3.125	1.76	7.64	103.98	6.85	\$ 110,528.00
JOHNSON & JOHNSON	2030	AAA	1.300	1.19	9.20	37.29	6.22	\$ 100,885.00
JUNIPER NETWORKS INC	2025	BBB	4.350	1.34	3.99	102.13	7.03	\$ 112,594.00
PAYPAL HOLDINGS INC	2024	BBB+	2.400	0.72	3.67	44.48	6.55	\$ 106,289.00
VERIZON COMMUNICATIONS INC	2023	BBB+	5.150	0.50	2.68	30.20	7.00	\$ 113,100.00
FG Q20860	2043	AAA	3.500	1.20	2.39	58.29	2.57	\$ 43,357.30
FN MA3744	2049	AAA	3.000	0.97	1.43	42.20	1.61	\$ 28,747.59
FN MA4017	2040	AAA	3.000	0.42	0.38	2.00	2.92	\$ 49,238.97
FN AD1608	2025	AAA	4.000	-0.23	1.28	-39.30	1.09	\$ 18,813.33
G2 MA6819	2050	AAA	2.500	0.55	0.53	-1.18	3.20	\$ 52,251.53
ESG		AA-		0.82	6.05	27.47	90.96	\$ 1,628,070.66
Bloomberg Barclays US Aggregate Bond Index		AA		1.14	6.14	N/A		
Differential				-0.32	-0.09			



Key Rate Duration

