



Ohio University Student Fixed Income Management Group

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

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

Total Return (%)	1mo	3mo	6mo	9mo	Annualized			
					1yr	3yr	5yr	10yr
FIMG Traditional	-0.74	-1.65	0.03	3.37	5.17	4.86	4.45	2.96
Bloomberg Barclays US Aggregate Bond Index	-0.45	-1.30	1.27	4.31	6.19	5.06	4.08	3.55
FIMG Traditional over Agg	-0.29	-0.35	-1.24	-0.94	-1.02	-0.20	0.37	-0.59

Holding	MTY	RTG	CPN(%)	YTW(%)	OAD	OAS	WGT(%)	Market Value
US TREASURY NOTE	2021	AAA	2.750	0.15	0.77	2.03	9.30	\$ 153,052.50
US TREASURY NOTE	2022	AAA	1.875	0.15	1.30	0.50	1.55	\$ 25,569.25
US TREASURY NOTE	2024	AAA	2.125	0.23	3.21	-0.45	12.88	\$ 212,640.00
US TREASURY BOND	2037	AAA	5.000	1.10	12.57	0.97	9.73	\$ 159,859.00
US TREASURY BOND	2046	AAA	2.875	1.51	19.88	0.55	5.92	\$ 97,968.75
US TREASURY BOND	2048	AAA	3.000	1.53	20.82	0.05	4.04	\$ 67,267.50
AMAZON.COM INC	2027	A+	3.150	0.94	6.03	39.46	6.92	\$ 114,046.00
CHARLES SCHWAB CORP	2049	BBB-	7.000	2.23	1.17	207.79	6.50	\$ 105,250.00
GOLDMAN SACHS GROUP INC	2022	A-	2.876	0.44	0.97	30.13	6.19	\$ 102,397.00
NORTHROP GRUMMAN CORP	2028	BBB	3.250	1.39	6.32	80.31	6.84	\$ 112,253.00
NVIDIA CORP	2021	A-	2.200	0.33	0.77	20.38	6.14	\$ 101,470.00
WALMART INC	2029	AA	2.375	1.19	7.99	45.46	6.64	\$ 109,744.00
FG Q20860	2043	AAA	3.500	1.20	2.39	58.29	2.53	\$ 43,357.30
FN 932839	2025	AAA	3.500	0.13	1.32	-7.16	0.36	\$ 6,218.67
FN MA3744	2049	AAA	3.000	0.97	1.43	42.20	1.58	\$ 28,747.59
FN MA4017	2040	AAA	3.000	0.42	0.38	2.00	2.87	\$ 49,238.97
FN AD1608	2025	AAA	4.000	-0.23	1.28	-39.30	1.07	\$ 18,813.33
G2 MA6819	2050	AAA	2.500	0.55	0.53	-1.18	3.14	\$ 52,251.53
Traditional		AA-		0.81	5.44	29.85	100.00	\$ 1,657,242.13
Bloomberg Barclays US Aggregate Bond Index		AA		1.14	6.14	N/A		
Differential				-0.33	0.68			



