



# OHIO UNIVERSITY STUDENT FIXED INCOME MANAGEMENT GROUP

Sustainable Portfolio  
3rd Quarter 2018  
As of September 30, 2018

Objective	Executive Board	
OUSFIMG is a student-run organization that manages a portion of the Ohio University's 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 asset analysis and portfolio strategy.	President	Dane Toadvine
	VP of Investments	Jeff Darfus
	VP of Portfolio Mgmt	Jacob McKee
	VP of Operations	Russell Baldrick

Total Return (%)	1mo	3mo	6mo	9mo	1yr	Annualized		
						3yr	5yr	10yr
FIMG Sustainable	-0.60	-0.12	-0.26	-1.35	-0.99	2.56	-	-
Barclays US Aggregate Bond Index (AGG)	-0.64	0.02	-0.92	-2.37	-1.91	1.13	2.05	3.72
FIMG Sustainable over Barclays US AGG	0.05	-0.14	0.67	1.02	0.92	1.43	-	-

Holding	MTY	RTG	CPN (%)	YTM (%)	OAD	OAS	WGT (%)	MV
FG Q20860	2043	AAA	3.50	3.87	6.07	35.34	8.13	\$ 114,637.57
FN AD1608	2025	AAA	4.00	3.21	2.25	27.78	3.04	\$ 42,905.89
GN 717835	2024	AAA	4.00	2.92	2.15	4.85	0.77	\$ 10,852.36
US TREASURY N/B	2037	AAA	5.00	3.30	12.60	0.73	6.73	\$ 94,910.25
US TREASURY N/B	2045	AAA	3.00	3.43	17.95	3.38	6.84	\$ 96,441.00
US TREASURY N/B	2020	AAA	1.63	2.91	1.89	1.11	3.46	\$ 48,806.50
US TREASURY N/B	2028	AAA	2.75	3.20	8.09	0.84	1.73	\$ 24,374.00
US TREASURY N/B	2019	AAA	1.50	2.74	0.97	8.51	8.76	\$ 123,422.50
US TREASURY N/B	2021	AAA	1.38	2.94	2.17	0.21	3.43	\$ 48,334.00
US TREASURY N/B	2024	AAA	2.25	3.05	4.87	0.84	8.55	\$ 120,571.25
US TREASURY N/B	2020	AAA	1.38	2.82	1.25	8.41	3.48	\$ 49,080.00
O'REILLY AUTOMOT	2027	BBB	3.60	4.55	7.36	137.82	6.73	\$ 94,863.00
MERRILL LYNCH	2026	BBB+	3.09	3.85	0.04	129.47	6.84	\$ 96,378.00
SMUCKER (J.M.)	2021	BBB	3.50	3.51	2.77	54.08	7.13	\$ 100,557.00
DOLLAR GENERAL	2023	BBB	3.25	3.99	4.03	96.59	6.93	\$ 97,632.00
APPLE INC	2026	AA+	3.25	3.82	6.35	68.03	6.93	\$ 97,745.00
SHELL INTL FIN	2018	AA-	1.63	7.45	0.01	44.28	7.09	\$ 99,895.00
Cash	-	-	-	-	-	-	3.42	\$ 48,211.34
<b>Sustainable</b>		AA-	2.77	3.64	5.31	41.74	100.00	\$ 1,409,616.66
<b>Barclays US Aggregate Bond Index</b>		AA	3.14	3.45	5.99	39.19		
<b>Difference</b>			-0.37	0.19	-0.68	2.55		

