



# OHIO UNIVERSITY STUDENT FIXED INCOME MANAGEMENT GROUP

Traditional 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 Traditional	-0.49	0.15	-0.16	-1.42	-1.28	2.27	1.39	2.50
Barclays US Aggregate Bond Index (AGG)	-0.64	0.02	-0.92	-2.37	-1.91	1.13	2.05	3.72
FIMG Traditional over Barclays US AGG	0.15	0.13	0.77	0.95	0.63	1.13	-0.66	-1.21

Holding	MTY	RTG	CPN (%)	YTM (%)	OAD	OAS	WGT (%)	MV
FG Q20860	2043	AAA	3.50	3.87	6.07	35.34	8.09	\$ 114,637.57
FN AD1608	2025	AAA	4.00	3.21	2.25	27.78	3.03	\$ 42,905.89
FN 932839	2025	AAA	3.50	3.39	2.65	38.35	0.85	\$ 11,995.26
US TREASURY N/B	2024	AAA	2.13	3.05	4.96	0.72	13.53	\$ 191,586.00
US TREASURY N/B	2019	AAA	1.00	2.71	0.88	8.41	6.95	\$ 98,375.00
US TREASURY N/B	2020	AAA	1.38	2.82	1.25	8.41	6.93	\$ 98,160.00
US TREASURY N/B	2037	AAA	5.00	3.30	12.60	0.73	6.70	\$ 94,910.25
US TREASURY N/B	2046	AAA	2.88	3.44	18.54	2.37	4.98	\$ 70,535.25
US TREASURY N/B	2021	AAA	2.75	2.98	2.64	1.26	3.52	\$ 49,814.50
US TREASURY N/B	2025	AAA	2.50	3.09	5.69	0.77	3.43	\$ 48,560.50
US TREASURY N/B	2022	AAA	1.88	2.99	3.17	0.73	1.71	\$ 24,165.00
US TREASURY N/B	2048	AAA	3.00	3.43	19.22	-0.03	1.70	\$ 24,059.00
US TREASURY N/B	2027	AAA	2.25	3.19	8.00	0.84	1.65	\$ 23,400.50
SCHWAB CHARLES	2022	BBB	7.00	6.82	3.10	107.88	7.77	\$ 110,000.00
HEWLETT-PACK CO	2022	BBB	4.05	3.81	3.53	81.25	7.15	\$ 101,325.00
WALMART INC	2028	AA	3.70	3.91	7.90	70.58	7.06	\$ 100,027.00
MERRILL LYNCH	2026	BBB+	3.09	3.85	-0.05	129.47	6.80	\$ 96,378.00
SOUTHWEST AIR	2026	BBB+	3.00	4.26	6.89	111.30	6.52	\$ 92,393.00
Cash	-	-	-	-	-	-	1.64	\$ 23,227.75
<b>Traditional</b>		AA	3.17	3.62	5.47	40.80	100.00	\$ 1,416,455.47
<b>Barclays US Aggregate Bond Index</b>		AA	3.14	3.45	5.99	39.19		
<b>Difference</b>			0.03	0.17	-0.52	1.61		

