SIM Student Investment Management

The Ohio State University
Fisher College of Business
Student Investment Management Portfolio
Portfolio Appraisal Record
November 30, 2016

THE OHIO STATE UNIVERSITY
FISHER COLLEGE OF BUSINESS

Quantity	Security	Ticker	GIC Sector	Unit Cost	Total Cost	Market Price	Market Value	Unrealized Gain/(Loss)	%age Assets	Eq shares out	Market Cap (In Millions $)	Beta
COMMON STOCKS												
141	ADVANSIX INC	ASIX	Materials	15.36	$2,163.32	18.70	$2,632.96	$470	0.03%	28.577	534.4	
550	ALPHABET INC-CL A	GOOGL	Info Tech	498.49	$274,168.87	775.88	$426,734.00	$152,565	4.38%	294.844	228,763.7	1.16
5,800	AMERICAN EXPRESS CO	AXP	Financials	72.58	$420,948.00	72.04	$417,832.00	($3,116)	4.29%	923.781	66,549.2	0.93
4,100	APPLE INC	AAPL	Info Tech	71.21	$291,971.36	110.52	$453,132.00	$161,161	4.65%	5,388.443	595,530.7	1.24
11,860	CALPINE CORP	CPN	Utilities	14.00	$165,999.56	11.15	$132,239.00	($33,761)	1.36%	359.140	4,004.4	1.18
10,500	CITIGROUP INC	C	Financials	51.01	$535,655.95	56.39	$592,095.00	$56,439	6.08%	2,905.374	163,834.0	1.26
2,000	CROWN HOLDINGS INC	CCK	Materials	49.97	$99,947.32	54.39	$108,780.00	$8,833	1.12%	139.676	7,597.0	1.13
1,928	DELL TECHNOLOGIES INC CLASS V	DVMT	Info Tech	45.08	$86,906.59	53.56	$103,263.68	$16,357	1.06%	222.967	11,942.1	
2,900	EXPEDIA INC	EXPE	Cons Discr	117.26	$340,065.02	124.05	$359,745.00	$19,680	3.69%	137.085	17,005.4	1.18
5,500	GILEAD SCIENCES INC	GILD	Health Care	52.21	$287,177.99	73.70	$405,350.00	$118,172	4.16%	1,319.658	97,258.8	0.97
2,900	GOLDMAN SACHS GROUP INC/THE	GS	Financials	165.84	$480,938.84	219.29	$635,941.00	$155,002	6.53%	405.462	88,913.7	1.17
5,900	HCA HOLDINGS INC	HCA	Health Care	80.62	$475,639.84	70.89	$418,251.00	($57,389)	4.29%	378.646	26,842.2	0.76
5,600	HARLEY-DAVIDSON INC	HOG	Cons Discr	57.14	$319,970.00	60.89	$340,984.00	$21,014	3.50%	178.797	10,887.0	1.13
1,289	HERC HOLDINGS INC	HRI	Industrials	37.71	$48,614.33	39.74	$51,224.86	$2,611	0.53%	28.311	1,125.1	
5,268	HERTZ GLOBAL HOLDINGS INC	HTZ	Industrials	51.66	$272,141.09	25.18	$132,648.24	($139,493)	1.36%	84.985	2,139.9	1.81
3,520	HONEYWELL INTERNATIONAL INC	HON	Industrials	113.24	$398,604.56	113.94	$401,068.80	$2,464	4.12%	760.875	86,694.1	1.08
2,420	MCKESSON CORP	MCK	Health Care	186.75	$451,931.95	143.81	$348,020.20	($103,912)	3.57%	225.702	32,458.2	1.00
8,000	METLIFE INC	MET	Financials	43.26	$346,068.00	55.01	$440,080.00	$94,012	4.52%	1,098.872	60,448.9	1.32
1,800	MICROSOFT CORP	MSFT	Info Tech	56.59	$101,861.82	60.26	$108,468.00	$6,606	1.11%	7,784.060	469,067.5	1.24
17,800	MICRON TECHNOLOGY INC	MU	Info Tech	18.32	$326,053.50	19.53	$347,634.00	$21,581	3.57%	1,038.391	20,279.8	1.49
3,700	MOSAIC CO/THE	MOS	Materials	28.92	$107,001.38	28.40	$105,080.00	($1,921)	1.08%	350.195	9,945.5	1.11
10,200	NATIONAL OILWELL VARCO INC	NOV	Energy	29.30	$298,870.20	37.36	$381,072.00	$82,202	3.91%	377.631	14,108.3	1.14
2,250	PROCTER & GAMBLE CO/THE	PG	Cons Staples	80.38	$180,843.98	82.46	$185,535.00	$4,691	1.90%	2,669.386	220,117.6	0.78
900	SEMPRA ENERGY	SRE	Utilities	101.26	$91,132.38	99.80	$89,820.00	($1,312)	0.92%	249.801	24,930.2	0.82
6,900	SERVICE CORP INTERNATIONAL/US	SCI	Cons Discr	20.53	$141,639.47	26.99	$186,231.00	$44,592	1.91%	193.630	5,226.1	0.98
3,580	TESORO CORP	TSO	Energy	103.29	$369,776.41	81.35	$291,233.00	($78,543)	2.99%	118.789	9,663.5	1.03
4,800	TYSON FOODS INC	TSN	Cons Staples	72.40	$347,502.72	56.81	$272,688.00	($74,815)	2.80%	297.446	16,897.9	0.78
7,500	VANTIV INC	VNTV	Info Tech	31.04	$232,821.52	56.43	$423,225.00	$190,403	4.34%	156.481	8,830.2	0.90
5,000	VERIZON COMMUNICATIONS INC	VZ	Telecom	50.27	$251,328.50	49.90	$249,500.00	($1,829)	2.56%	4,076.302	203,407.5	0.81
6,400	WAL-MART STORES INC	WMT	Cons Staples	72.03	$460,974.40	70.43	$450,752.00	($10,222)	4.63%	3,093.258	217,858.2	0.73
5,480	EATON CORP PLC	ETN	Industrials	68.56	$375,716.90	66.51	$364,474.80	($11,242)	3.74%	454.700	30,242.1	1.25
8,430	MICHAEL KORS HOLDINGS LTD	KORS	Cons Discr	53.59	$451,761.99	46.49	$391,910.70	($59,851)	4.02%	169.011	7,857.3	0.87
1,400	LYONDELLBASELL INDUSTRIES NV	LYB	Materials	87.73	$122,826.00	90.32	$126,448.00	$3,622	1.30%	415.722	37,548.0	1.36
33	**TOTAL**				$9,159,023.76		$9,744,093.24	$585,069.48	100.0%		$2,798,508.42	
	CASH AND EQUIVALENTS											
	DREYFUS Cash Mgmt Fund Institutional Shares				$562,392.54		$562,392.54		5.45%			
	RECEIVABLES											
	Dividends Receivable						$15,325.90		0.15%			
	TOTAL PORTFOLIO											
	Cash and Common Stocks				$9,721,416.30		$10,321,811.68		105.60%			

AGGREGATE PORTFOLIO METRICS

Average P/E	20.74
Average P/BV	3.40
Avg. Mkt. Cap. (in $ mln.)	84,803.29
Avg. Wtd. Mkt. Cap (in $ mln.)	99,780.81
Portfolio Beta	1.09
Dividend Yield	1.36

11/30/2016 - Student Investment Management Fund (SIM)	MTD	Trailing 3MO	Calendar YTD	Fiscal YTD	Trailing 12MO	3YR	5YR	10YR	15YR	Inception
S&P 500	3.70%	1.83%	9.79%	5.73%	8.06%	9.07%	14.45%	6.89%	6.62%	9.61%
SIM (Gross of fees)	3.01%	2.32%	6.58%	5.99%	3.33%	5.29%	11.24%	4.04%	5.21%	7.93%
SIM (Net of fees)	3.01%	2.08%	5.81%	5.74%	2.35%	4.26%	10.16%	3.28%	4.52%	7.30%
+ Net Outperformance/ - (Net Underperformance)	-0.69%	0.25%	-3.98%	0.00%	-5.70%	-4.81%	-4.29%	-3.61%	-2.10%	-2.31%

Asset Allocation			
Asset	**S&P 500 Weight**	**SIM Weight**	**+/-**
Securities	100.00%	94.25%	-5.75%
Cash	0.00%	5.60%	5.60%
Dividends Receivable	0.00%	0.15%	0.15%

Securities Allocation			
Sector	**S&P 500 Weight**	**SIM Weight**	**+/-**
Information Technology	20.47%	19.11%	-1.36%
Health Care	13.75%	12.02%	-1.73%
Financials	14.77%	21.41%	6.64%
Consumer Discretionary	12.29%	13.12%	0.83%
Consumer Staples	9.29%	9.33%	0.04%
Industrials	10.56%	9.74%	-0.82%
Energy	7.57%	6.90%	-0.67%
Utilities	3.09%	2.28%	-0.81%
Materials	2.90%	3.52%	0.62%
Real Estate	2.81%	0.00%	-2.81%
Telecommunication Services	2.50%	2.56%	0.06%
Total	100.00%	100.00%	

Top 10 Holdings			
Ticker	**Security**	**Mkt. Value**	**% of Assets**
GS	GOLDMAN SACHS GROUP INC/THE	$635,941	6.53%
C	CITIGROUP INC	$592,095	6.08%
AAPL	APPLE INC	$453,132	4.65%
WMT	WAL-MART STORES INC	$450,752	4.63%
MET	METLIFE INC	$440,080	4.52%
GOOGL	ALPHABET INC-CL A	$426,734	4.38%
VNTV	VANTIV INC	$423,225	4.34%
HCA	HCA HOLDINGS INC	$418,251	4.29%
AXP	AMERICAN EXPRESS CO	$417,832	4.29%
GILD	GILEAD SCIENCES INC	$405,350	4.16%
	Grand Total:	**$4,663,392**	**47.86%**

Top 5 Performers	
HERC HOLDINGS INC	32.07%
GOLDMAN SACHS GROUP INC/THE	23.03%
MOSAIC CO/THE	20.70%
ADVANSIX INC	17.17%
METLIFE INC	17.14%

Bottom 5 Performers	
HERTZ GLOBAL HOLDINGS INC	-24.04%
TYSON FOODS INC	-19.82%
MICHAEL KORS HOLDINGS LTD	-8.45%
HCA HOLDINGS INC	-7.37%
SEMPRA ENERGY	-6.82%

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