



STUDENT INVESTMENT FUND
THE UNIVERSITY OF UTAH

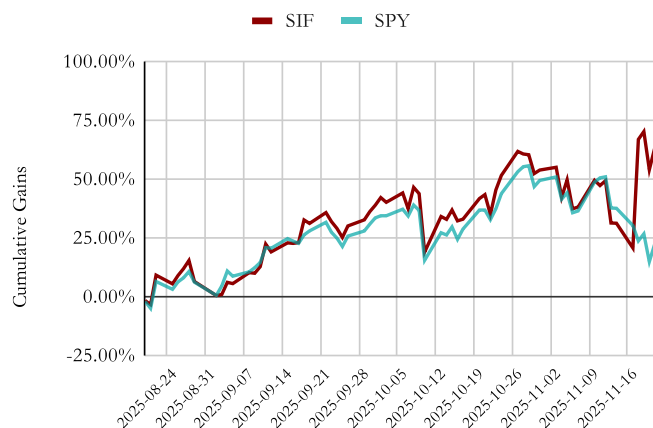
David Eccles School of Business

Salt Lake City, UT 84112

www.advancedinvesting.org/usif/

November 24, 2025

PERFORMANCE - ACADEMIC YEAR TO DATE



Horizon	Return	Sharpe	α	Sortino	Info Ratio
1 Week	4.04%	-1.81	-1.43%	-0.35	0.41
1 Month	2.22%	-0.30	-0.13%	-0.07	0.17
AYTD	24.66%	0.02	0.03%	0.02	0.03
1 Year	17.95%	0.39	0.03%	0.02	0.03

RISK ANALYTICS

Fund	MDD	Idio.	σ	SIZE	VLUE	QUAL	MMTM
SIF 1 Mo	-6.22%	-0.05%	1.73%	0.80	-0.94	-0.03	0.86
SIF 1 Yr	-9.98%	0.08%	19.20%	0.74	-0.15	-0.14	0.84
SPY 1 Mo	-10.13%	0.00%	2.71%	0.57	-0.59	0.09	0.65
SPY 1 Yr	-10.13%	0.00%	18.35%	0.71	-0.13	-0.13	0.84

ASSETS UNDER MANAGEMENT

Fund	Value	Weekly Return	Market Beta	# of Positions	Weight
Overall	\$2,004,765.18	4.04%	1.03	209	100.00%
Milner	\$721,011.11	-1.62%	1.09	8	35.96%
ESG	\$295,892.89	-4.32%	1.01	26	14.76%
Davidson	\$52,845.77	-1.77%	1.30	53	2.64%
School	\$935,015.41	-0.20%	0.99	122	46.64%

STRATEGY TRACKER

Strategy	Start	Return	α	Sharpe	Weight	σ	MDD
Comm. Services	8/18/23	2.62%	0.91%	1.20	4.76%	1.98%	-8.69%
Cons. Disc.	8/18/23	5.61%	3.93%	0.78	7.01%	6.84%	-6.74%
Cons. Staples	8/18/23	2.42%	1.38%	0.43	9.24%	5.06%	-3.20%
ETF	8/18/23	22.93%	22.70%	0.56	26.49%	40.61%	-2.81%
Energy	8/18/23	15.65%	5.97%	1.29	3.74%	0.87%	-8.39%
Financials	8/18/23	7.69%	6.07%	0.91	6.32%	8.18%	-6.88%
Healthcare	8/18/23	0.13%	-0.79%	-0.04	5.56%	2.71%	-2.97%
Industrials	8/18/23	1.90%	0.59%	0.61	11.74%	2.72%	-5.37%
Materials	8/18/23	-3.23%	0.00%	-0.82	0.13%	4.24%	-13.91%
Real Estate	8/18/23	-3.06%	-4.47%	-0.61	0.76%	5.38%	-7.14%
Technology	8/18/23	1.65%	-0.60%	0.54	24.02%	2.60%	-8.36%
Utilities	8/18/23	0.34%	-0.64%	0.03	0.24%	3.64%	-4.41%

MOST INVESTED SECURITIES

MOST INVESTED SECTORS

Fund	MDD	Idio.	σ	SIZE	VLUE	QUAL	MMTM	SPY	Ticker	Value	Weight	Industry	Value	Weight
SIF 1 Mo	-6.22%	-0.05%	1.73%	0.80	-0.94	-0.03	0.86	0.93	SPY	\$149,599.81	7.27%	Technology	\$439,917.99	21.38%
SIF 1 Yr	-9.98%	0.08%	19.20%	0.74	-0.15	-0.14	0.84	1.06	School Cash	\$135,708.16	6.60%	ETF	\$353,993.91	17.21%
SPY 1 Mo	-10.13%	0.00%	2.71%	0.57	-0.59	0.09	0.65	1	NVDA	\$105,539.20	5.13%	Industrials	\$266,218.45	12.94%
SPY 1 Yr	-10.13%	0.00%	18.35%	0.71	-0.13	-0.13	0.84	1	ESGV	\$100,362.66	4.88%	Total Cash	\$253,669.47	12.33%

FIRM DESCRIPTION

The Undergraduate Student Investment Fund (USIF) is managed by a select number of students at the University of Utah's David Eccles School of Business for the benefit of the students & to grow their understanding of equity research, market operations, portfolio theory & wealth management. The materials presented reflect the portfolio management decisions made by the students & do not constitute investment advice.