



STUDENT INVESTMENT FUND
THE UNIVERSITY OF UTAH

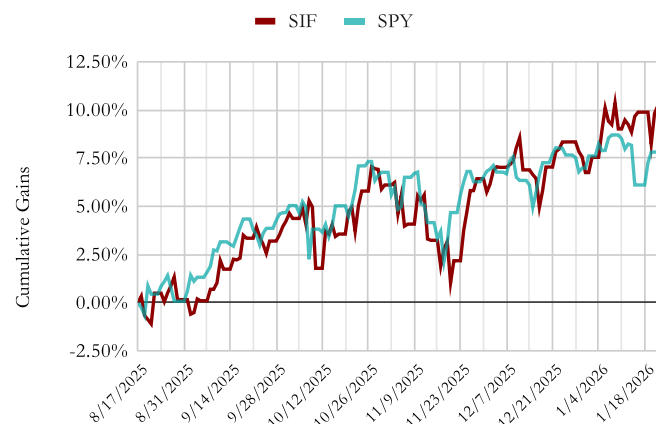
David Eccles School of Business

Salt Lake City, UT 84112

www.advancedinvesting.org/usif/

January 25, 2026

PERFORMANCE - ACADEMIC YEAR TO DATE



Horizon	Return	Sharpe	α	Sortino	Info Ratio
1 Week	0.45%	-1.81	-1.43%	-0.35	0.41
1 Month	-2.14%	-0.30	-0.13%	-0.07	0.17
AYTD	9.45	0.02	0.03%	0.02	0.03
1 Year	33.02%	0.39	0.03%	0.02	0.03

ASSETS UNDER MANAGEMENT

Fund	Value	Weekly Return	Market Beta	# of Positions	Weight
Overall	\$2,206,650.64	0.45%	1.04	188	100.00%
Milner	\$731,922.81	-0.70%	1.06	44	29.86%
ESG	\$25,317.37	0.33%	1.01	26	16.90%
Davidson	\$51,312.23	0.88%	0.62	3	2.24%
School	\$1,158,261.54	1.15%	1.05	115	51.01%

STRATEGY TRACKER

Strategy	Start	Return	α	Sharpe	Weight	σ	MDD
Comm. Services	8/18/23	3.35%	1.87%	0.93	3.18%	3.36%	-4.31%
Cons. Disc.	8/18/23	4.96%	3.22%	0.72	6.21%	6.62%	-21.51%
Cons. Staples	8/18/23	2.31%	1.39%	0.43	9.91%	4.86%	-2.80%
ETF	8/18/23	20.69%	20.47%	0.52	19.97%	39.02%	-2.64%
Energy	8/18/23	11.76%	5.97%	1.29	1.17%	0.87%	-71.91%
Financials	8/18/23	7.05%	5.18%	0.87	6.23%	7.87%	-8.45%
Healthcare	8/18/23	0.49%	-0.40%	0.10	6.90%	2.68%	-6.15%
Industrials	8/18/23	2.31%	0.93%	0.77	16.11%	2.71%	-3.67%
Materials	8/18/23	11.68%	0.00%	0.43	1.83%	26.45%	-4.30%
Real Estate	8/18/23	-2.06%	-3.75%	-0.43	1.13%	5.29%	-1.52%
Technology	8/18/23	1.67%	-0.43%	0.57	26.58%	2.53%	-4.08%
Utilities	8/18/23	3.94%	2.89%	0.50	0.79%	7.48%	-3.54%

RISK ANALYTICS

Fund	MDD	Idio.	σ	SIZE	VLUE	QUAL	MMTM
SIF 1 Mo	-6.22%	-0.05%	1.73%	0.46	1.22	0.56	0.88
SIF 1 Yr	-9.98%	0.06%	19.19%	0.73	1.22	-0.27	0.82
SPY 1 Mo	-10.13%	0.00%	2.71%	0.38	0.58	-0.39	0.75
SPY 1 Yr	-10.13%	0.00%	18.35%	0.69	0.58	-0.14	0.84

MOST INVESTED SECURITIES

SPY	Ticker	Value	Weight
0.68	SPY	\$156,398.46	7.09%
1.02	NVDA	\$109,055.60	4.94%
1	ESGV	\$104,931.26	4.76%
1	COST	\$43,927.65	1.99%

MOST INVESTED SECTORS

Industry	Value	Weight
Technology	\$431,131.38	19.54%
Technology	\$323,934.72	14.68%
Cash	\$167,151.05	7.57%
Industrials	\$261,280.59	11.84%

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.