

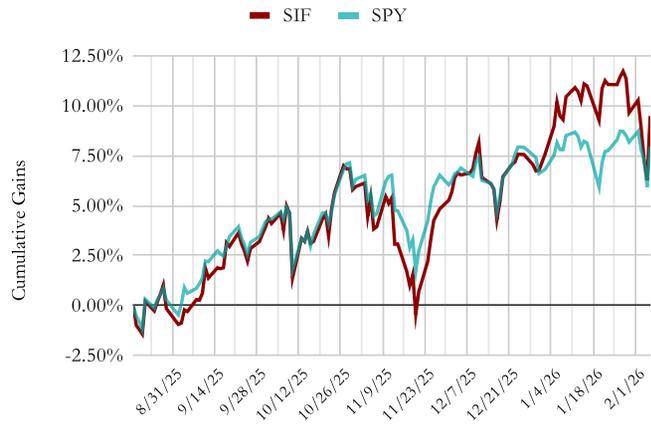


STUDENT INVESTMENT FUND
THE UNIVERSITY OF UTAH

David Eccles School of Business
 Salt Lake City, UT 84112
www.advancedinvesting.org/usif/

February 09, 2026

PERFORMANCE - ACADEMIC YEAR TO DATE



Horizon	Return	Sharpe	α	Sortino	Info Ratio
1 Week	0.49	-1.81	-1.43%	-0.35	0.41
1 Month	-0.82%	-0.30	-0.13%	-0.07	0.17
AYTD	9.49%	0.02	0.03%	0.02	0.03
1 Year	9.49%	0.39	0.03%	0.02	0.03

ASSETS UNDER MANAGEMENT

Fund	Value	Weekly Return	Market Beta	# of Positions	Weight
Overall	\$2,196,726.17	0.49%	1.04	188	100.00%
Milner	\$722,525.47	0.35%	1.04	44	32.89%
ESG	\$301,238.03	0.25%	1.01	25	13.71%
Davidson School	\$46,612.02	-6.90%	1.11	3	2.12%
School	\$1,126,350.65	0.95%	1.05	114	51.28%

SECTOR TRACKER

Strategy	Start	Return	α	Sharpe	Weight	σ	MDD
Cons. Disc.	4/9/25	3.24%	0.69%	0.48	5.40%	1.32%	-1.30%
Energy	2/12/25	-0.53%	-0.05%	-0.03	0.90%	3.03%	-5.00%
Comm. Services	8/18/23	-5.14%	-0.98%	-0.41	6.30%	2.50%	-7.95%
ETF	8/18/23	-0.60%	-0.08%	-0.10	13.80%	1.28%	-2.86%
Financials	8/18/23	-5.81%	-1.13%	-0.52	6.30%	2.28%	-7.27%
Technology	8/18/23	-1.51%	-0.19%	-0.08	33.90%	3.43%	-6.99%
Utilities	8/18/23	0.59%	0.16%	0.06	0.60%	2.03%	-3.31%
Healthcare	8/18/23	1.43%	0.31%	0.16	6.10%	1.77%	-2.26%
Real Estate	1/25/24	2.31%	0.51%	0.26	1.20%	1.78%	-1.63%
Industrials	11/18/25	2.66%	0.59%	0.19	15.50%	2.81%	-4.01%
Cons. Staples	1/25/24	5.65%	1.13%	1.22	9.80%	0.90%	-0.05%
Materials	11/18/25	1.04%	0.33%	0.06	1.90%	4.67%	-9.48%

RISK ANALYTICS

Fund	MDD	Idio.	σ	SIZE	VLUE	QUAL	MMTM
SIF 1 Mo	-6.22%	-0.05%	1.73%	0.57	0.29	0.02	0.90
SIF 1 Yr	-9.98%	0.00%	19.12%	0.73	0.29	-0.26	0.82
SPY 1 Mo	-10.13%	0.00%	2.71%	0.02	-0.20	0.20	0.03
SPY 1 Yr	-10.13%	0.00%	18.35%	0.04	-0.20	-0.05	0.02

MOST INVESTED SECURITIES

SPY	Ticker	Value	Weight
0.04	SPY	\$156,770.74	7.14%
0.08	NVDA	\$109,391.90	4.98%
1	ESGV	\$104,000.30	4.73%
1	COST	\$45,052.20	2.05%

MOST INVESTED SECTORS

Industry	Value	Weight
Technology	\$640,253.97	33.90%
Industrials	\$291,792.99	15.50%
ETFs	\$260,771.04	13.80%
Cons. Staples	\$185,812.42	9.80%

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.