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# Student Managed Investment Fund

## FIU | College of Business

Annual Report | 2013-2014

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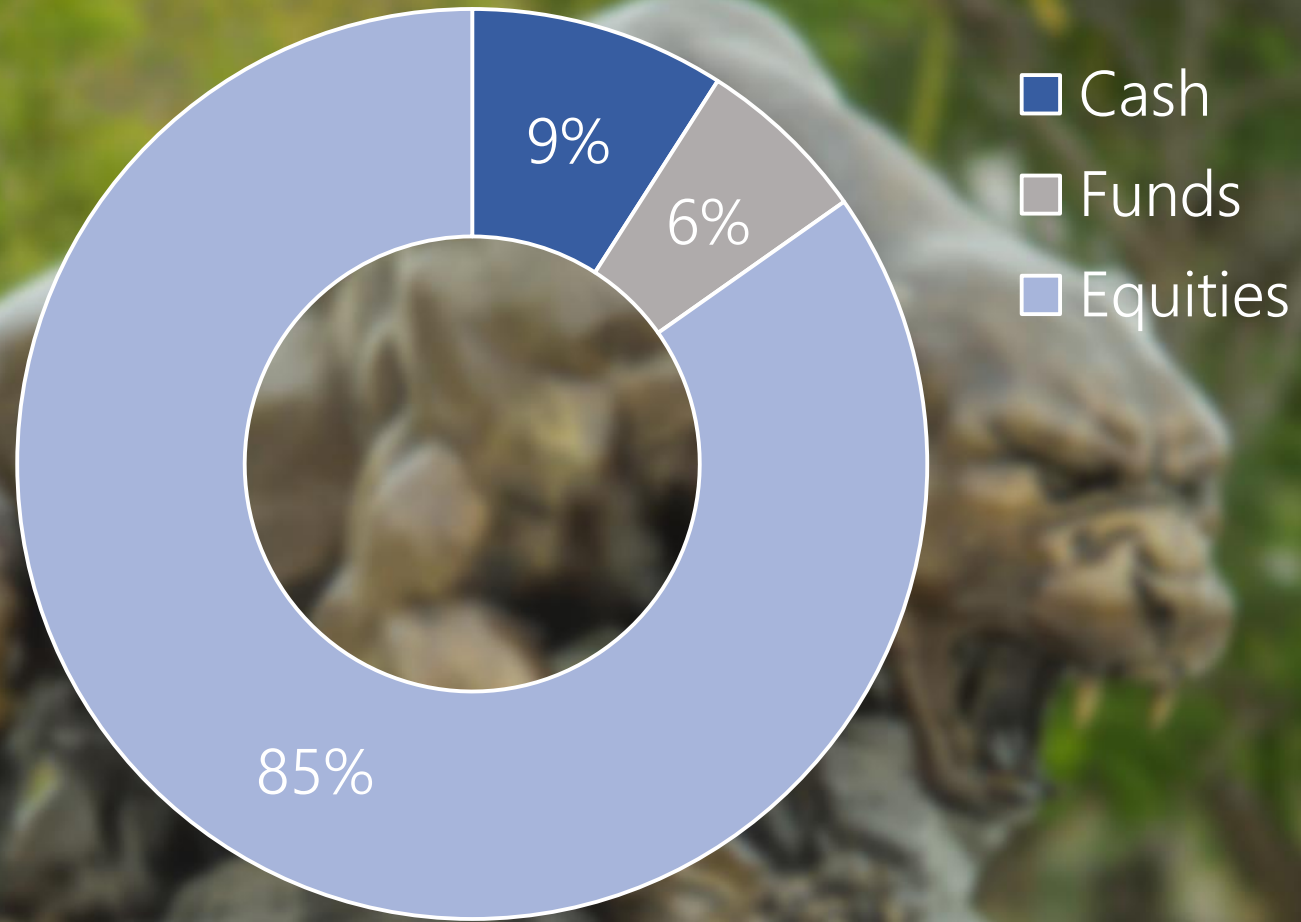
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V. Sector Performance

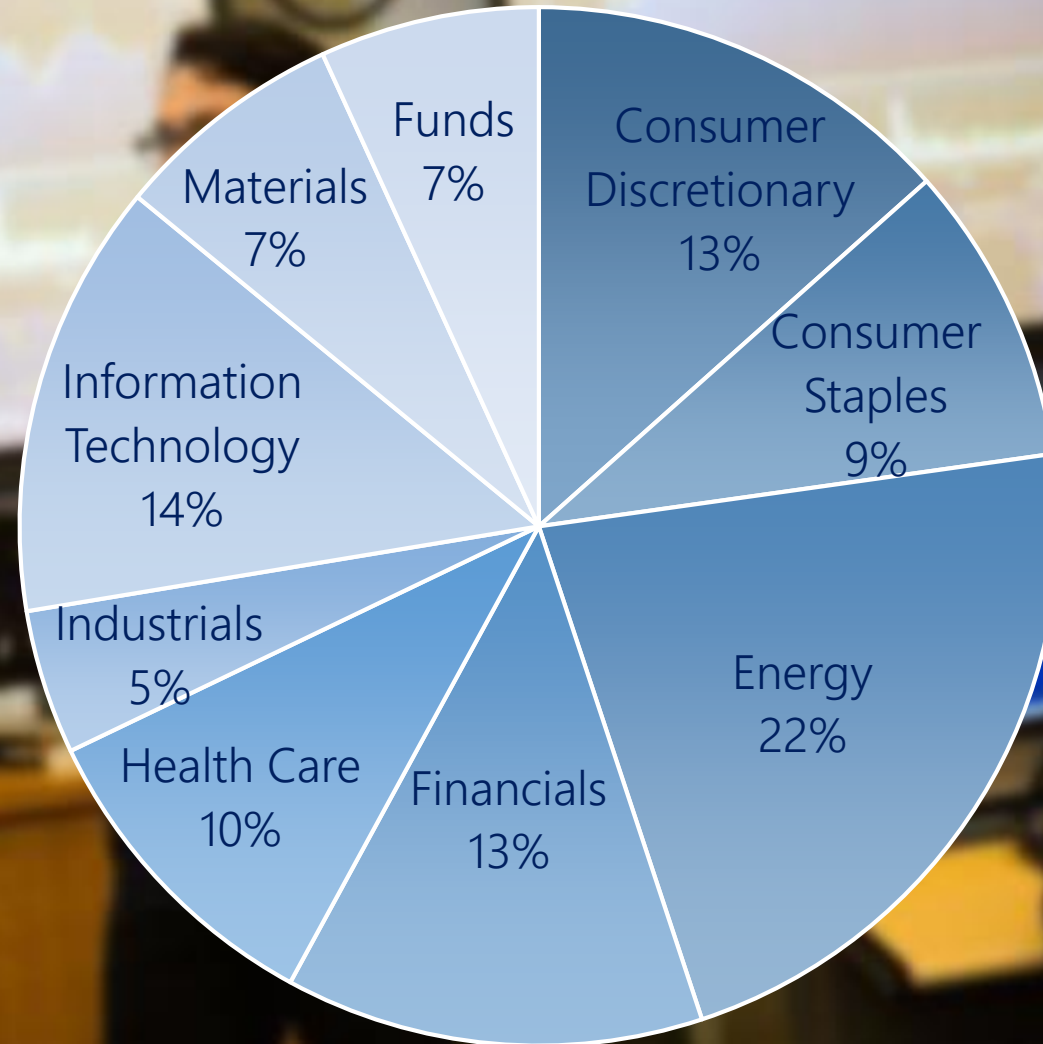
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V.I. Current Holdings

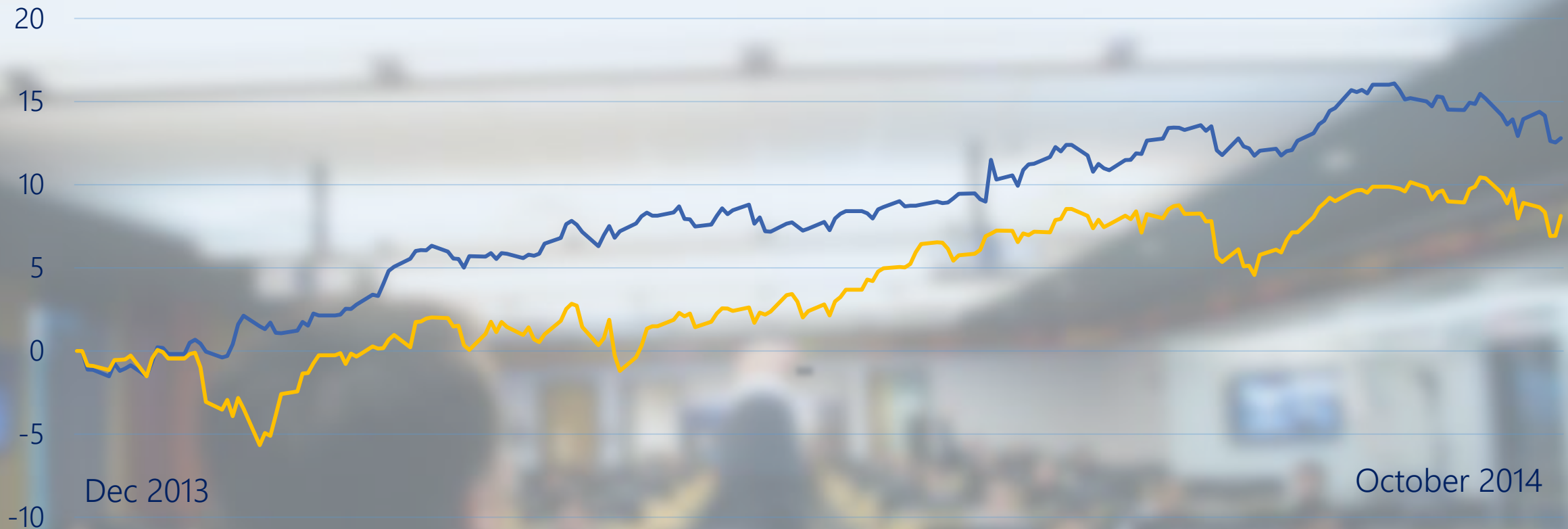
# SMIF Portfolio Allocation



# Sector Allocation Weights



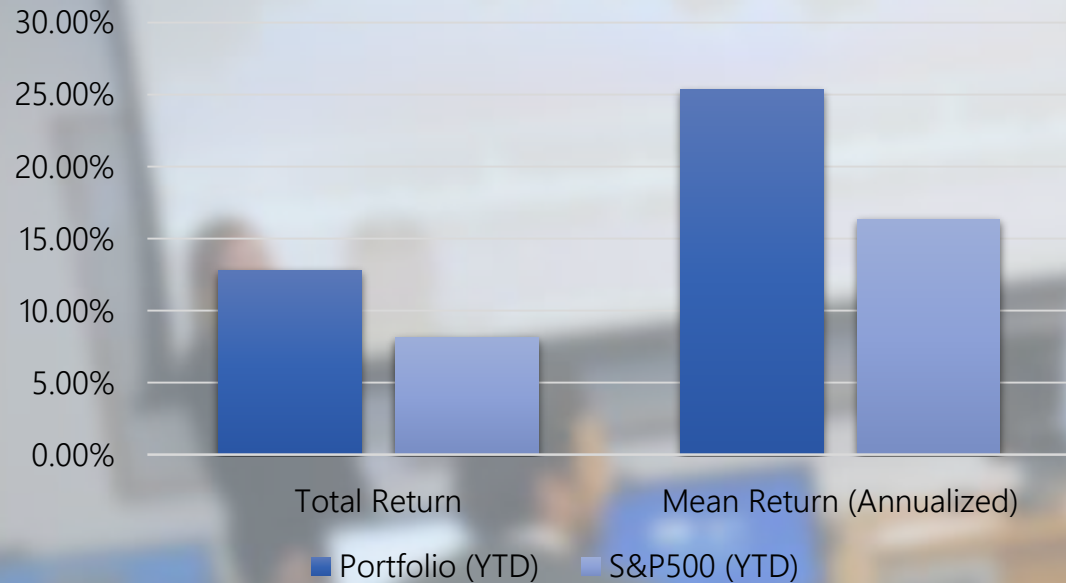
# 2013-14 Portfolio Historical Performance



Portfolio	Portfolio (3 Months)	Portfolio (6 Months)	Portfolio (1 Year)
Total Return	0.37%	4.84%	24.31%
S&P 500	Benchmark (3 Months)	Benchmark (6 Months)	Benchmark (1 Year)
Total Return	-0.38%	5.25%	19.67%

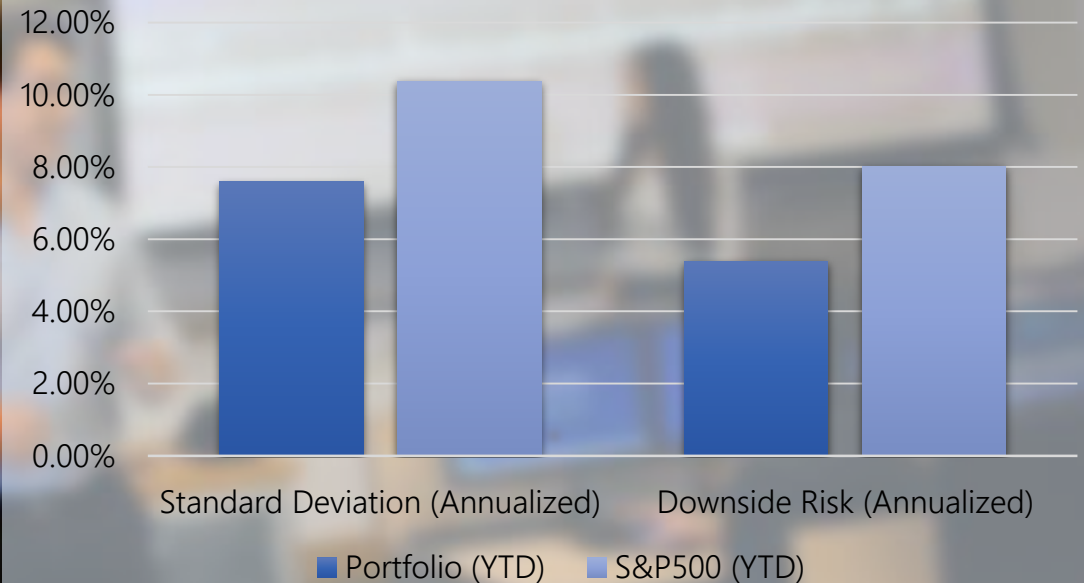
# SMIF Portfolio Risk & Return

## Return



Return	Portfolio (YTD)	S&P500 (YTD)
Total Return	12.80%	8.12%
Maximum Return	2.30%	1.53%
Minimum Return	-1.34%	-2.28%
Mean Return (Annualized)	25.37%	16.36%

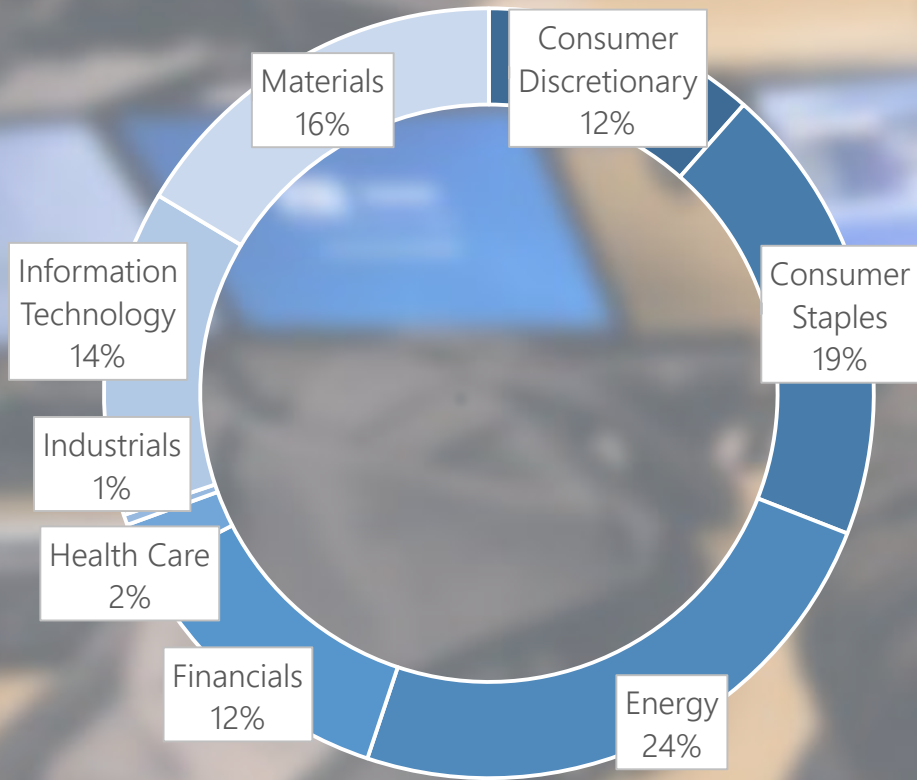
## Risk



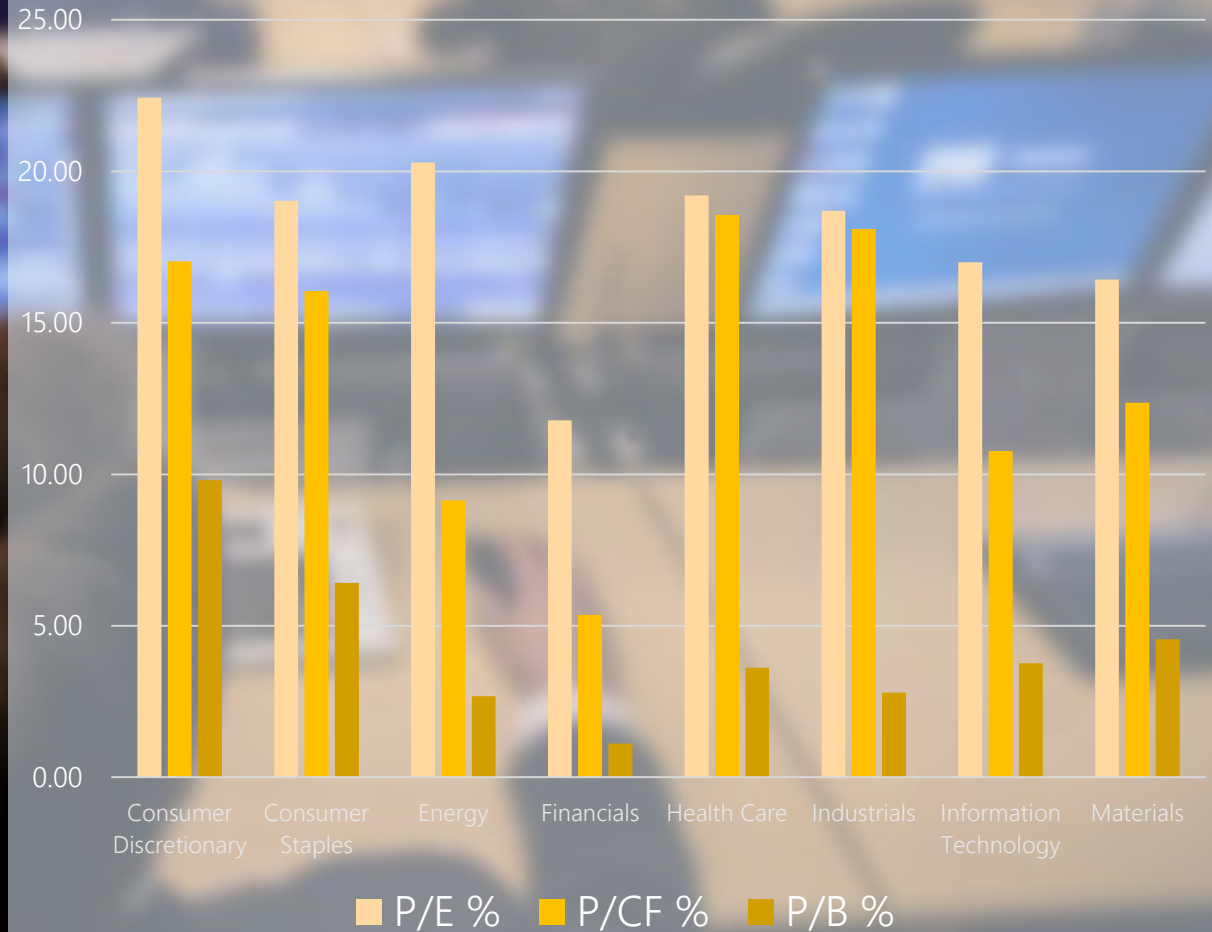
Risk	Portfolio (YTD)	S&P500 (YTD)
Standard Deviation (Annualized)	7.59%	10.38%
Downside Risk (Annualized)	5.40%	8.02%
Skewness	0.14%	-0.79%
VaR 95% (ex-post)	-0.71%	-1.09%

# SMIF Portfolio Ratios

### Dividend Yield %



### Earnings Ratios



# Sector Performance (YTD)

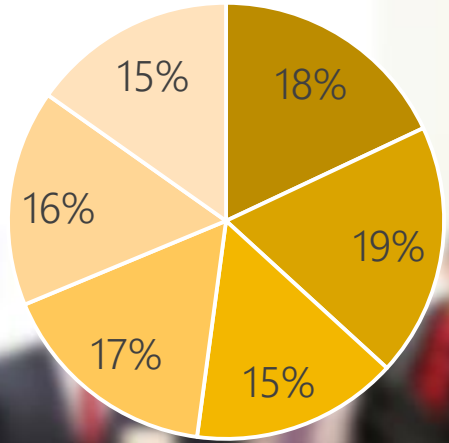
Sector	Sharpe	Standard Deviation
Consumer Discretionary	2.19	19.57
Consumer Staples	0.88	12.22
Energy	2.40	16.05
Financials	3.07	13.08
Health Care	-0.41	23.40
Industrials	-0.82	9.56
Information Technology	1.77	14.83
Materials	1.92	13.68





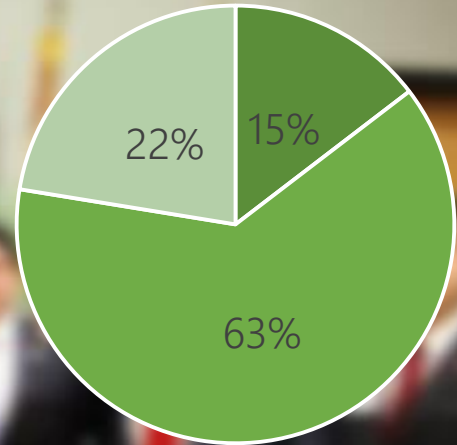
# Energy

- Enterprise Product Partners
- Schlumberger LTD
- Seadrill Partners LLC
- Targa Resources Corporation
- Targa Resources Partners
- Whiting Petroleum Corporation



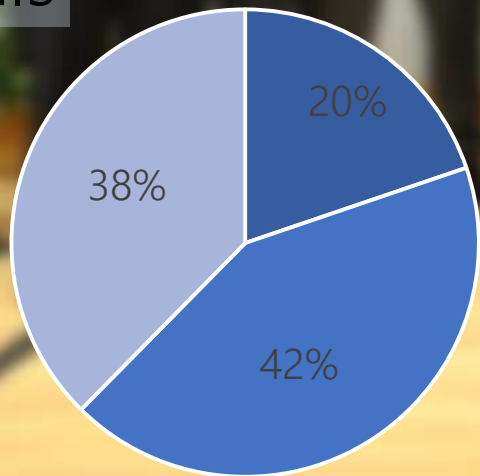
# Healthcare

- Amgen Incorporated
- Gilead Sciences
- Hanger Inc



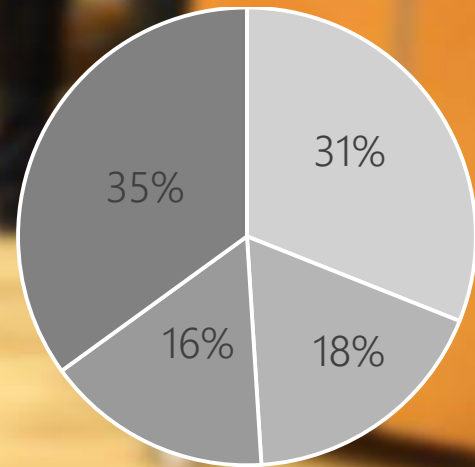
# Financials

- Allstate Corporation
- Bank of America Corporation
- Wells Fargo & Co



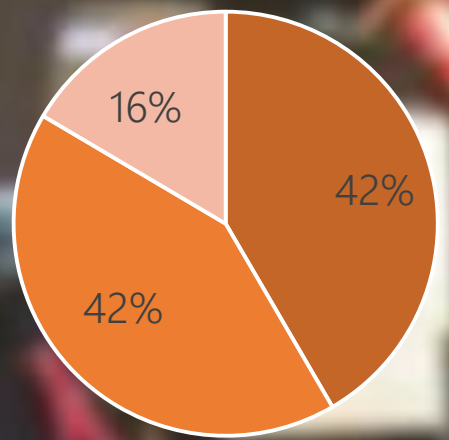
# Technology

- Apple Inc
- EMC Corporation
- Microsoft
- Oracle



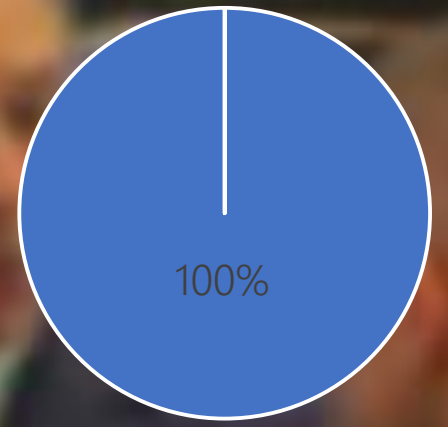
## Consumer Discretionary

- Hanesbrands Inc
- Lionsgate Entertainment
- Wynn Resorts



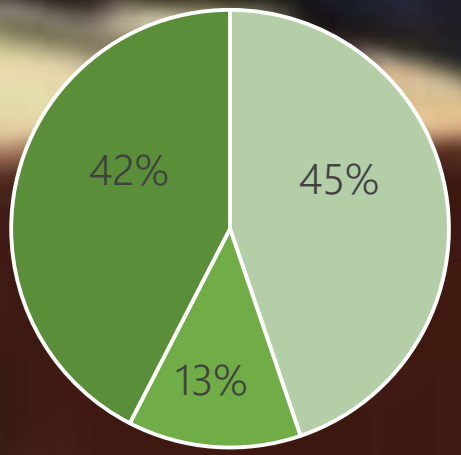
## Industrials

- Precision Castparts Corporation



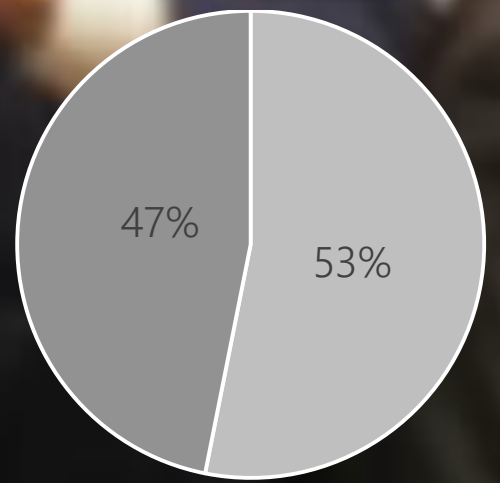
## Consumer Staples

- Estee Lauder Companies
- Pepsico Inc
- Unilever

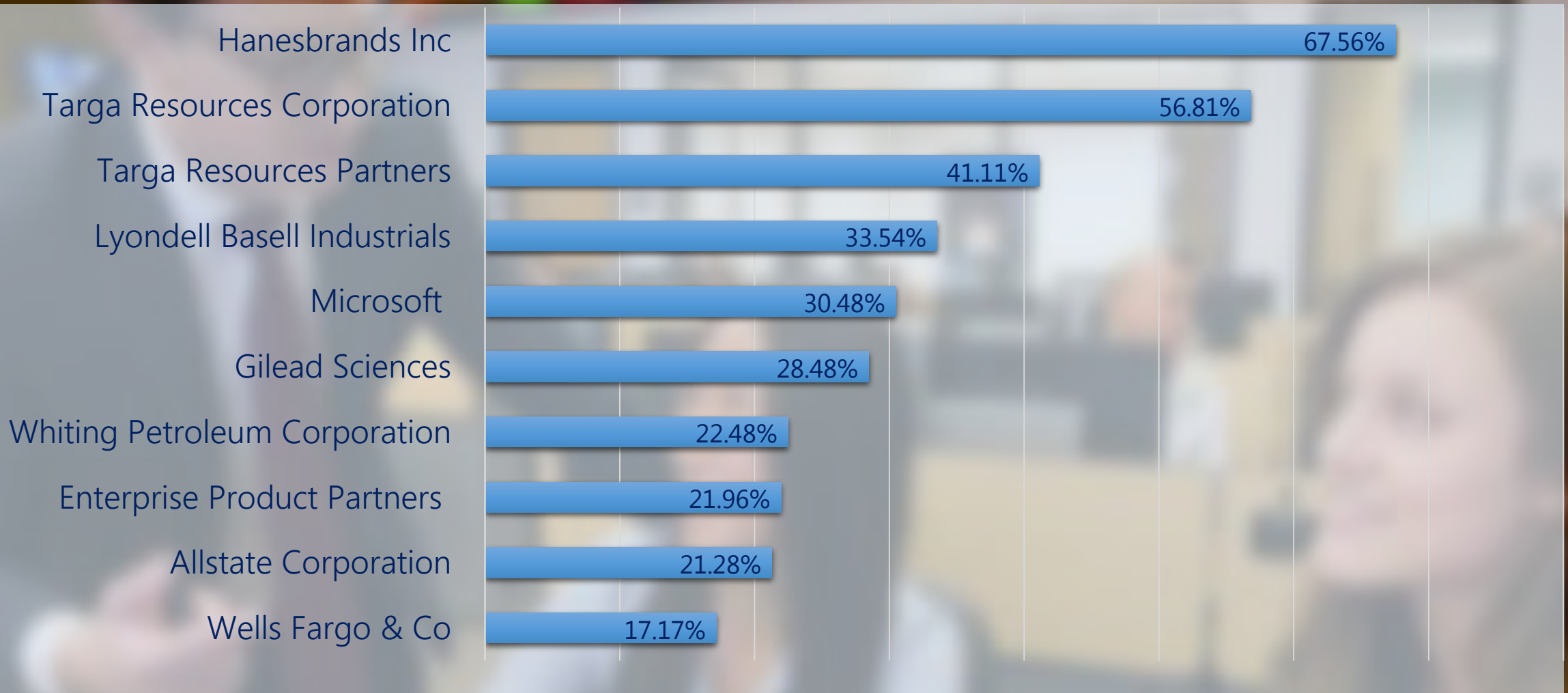


## Materials

- Lyondell Basell
- PPG Industries



# Best Performing Stocks (YTD)



# Gallery

