

Performance Report

BYU Silver Fund: Undergrad

Date Range: September 18, 2023 to April 12, 2024

Benchmark: iShares Russell 3000 ETF

| Alpha (annualized) | 95 % Confidence Interval | | Beta | Volatility (annualized) | Information Ratio | Active Risk (annualized) |
|-----------------------|--------------------------|-------|------|----------------------------|----------------------|-----------------------------|
| 1.93% | -4.94% | 8.80% | 0.96 | 12.21% | 0.31 | 2.70% |

| Total Return 9/18-4/11 | | Contribution to Alpha | | Contribution to Active Risk | |
|---------------------------|--------|--------------------------|--------------|--------------------------------|--------------|
| Portfolio | 15.2% | symbol | contribution | symbol | contribution |
| Benchmark | 14.5% | | | | |
| | | BRG-CAP | 202.1% | VIRT | 17.8% |
| COIN | 236.2% | COIN | 114.6% | BFIT | 9.4% |
| CNM | 54.5% | CNM | 72.0% | BRG-CAP | 9.2% |
| CRL | 44.1% | CRL | 42.3% | AFYA | 5.9% |
| TMDX | 42.7% | VRT | 39.7% | PBPB | 5.6% |
| FERG | 24.3% | TMDX | 31.0% | CRL | 4.1% |
| BRG-CAP | 23.6% | ALSN | 31.0% | ZI | 3.4% |
| BAC | 17.4% | VIRT | 31.0% | WSC | 3.0% |
| VIRT | 16.0% | FERG | 25.3% | MCHP | 3.0% |
| VRT | 13.5% | BAC | 23.1% | VRT | 2.9% |
| LRCX | 13.2% | SAXd | 17.1% | CNM | 2.4% |
| PBPB | 11.4% | HOOD | 15.5% | PWSC | 2.2% |
| MCHP | 10.3% | XPEL | 11.8% | BAC | 2.0% |
| MKSI | 9.0% | AFYA | 3.7% | SAXd | 1.9% |
| ALSN | 7.3% | PANW | 2.5% | ALSN | 1.8% |
| XPEL | 6.2% | MKSI | 1.7% | STAA | 1.8% |
| SAXd | 5.1% | OLO | 0.6% | CCCS | 1.7% |
| AFYA | 4.4% | CASH | 0.0% | VEEV | 1.7% |
| HOOD | 4.2% | PBPB | -1.8% | FERG | 1.6% |
| OLO | 2.8% | LRCX | -8.5% | ASR | 1.5% |
| PANW | -0.5% | CCCS | -12.4% | MSGS | 1.5% |
| SNPS | -0.9% | NU | -15.1% | COIN | 1.5% |
| GETY | -1.0% | MSGS | -18.3% | MODG | 1.2% |
| VEEV | -1.1% | ZI | -22.6% | TMDX | 1.1% |
| CCCS | -2.5% | MCHP | -23.2% | MKSI | 0.8% |
| KLAC | -2.8% | ILMN | -23.7% | PANW | 0.8% |
| TWLO | -3.0% | VEEV | -24.2% | HOOD | 0.7% |
| MSGS | -3.5% | ASR | -26.2% | CASH | 0.5% |
| DLO | -3.7% | STAA | -48.6% | ILMN | 0.4% |
| NU | -5.4% | PWSC | -54.2% | NU | 0.2% |
| PWSC | -7.2% | WSC | -65.4% | OLO | 0.1% |
| ZI | -8.1% | MODG | -66.8% | KLAC | 0.0% |
| ILMN | -8.4% | BFIT | -76.0% | IWV | 0.0% |
| ASR | -10.6% | IWV | -77.9% | XPEL | -1.3% |
| WSC | -14.9% | | | | |
| BFIT | -18.9% | | | | |
| STAA | -28.0% | | | | |
| MODG | -37.9% | | | | |

