

Evestia Mid Cap Value SMA

March 31, 2026



Investment Strategy

The Evestia Mid Cap Value SMA equally weights 30 smaller stocks within the S&P 500 trading at a discount to the market with greater potential upside. Unlike traditional value strategies, this strategy makes quality and risk reduction key priorities for added stability.

Investing Details

Nitrogen Risk Score:
Investment Minimum: \$25,000
Platform+Strategy Fee: 35 bps

RISK
73

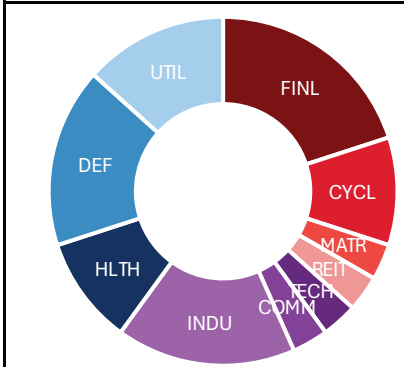
Manager

Rick C. Jaster, CFA
Brigham Young University
30 Years Experience

Top Holdings

Allstate Corp (The)	3.3%
Hartford Insurance Group Inc	3.3%
Archer-Daniels-Midland Co	3.3%
Atmos Energy Corp	3.3%
Dollar General Corp	3.3%
Darden Restaurants Inc	3.3%
NiSource Inc	3.3%
CF Industries Holdings Inc	3.3%
Quest Diagnostics Inc	3.3%
Humana Inc	3.3%

Sector Chart

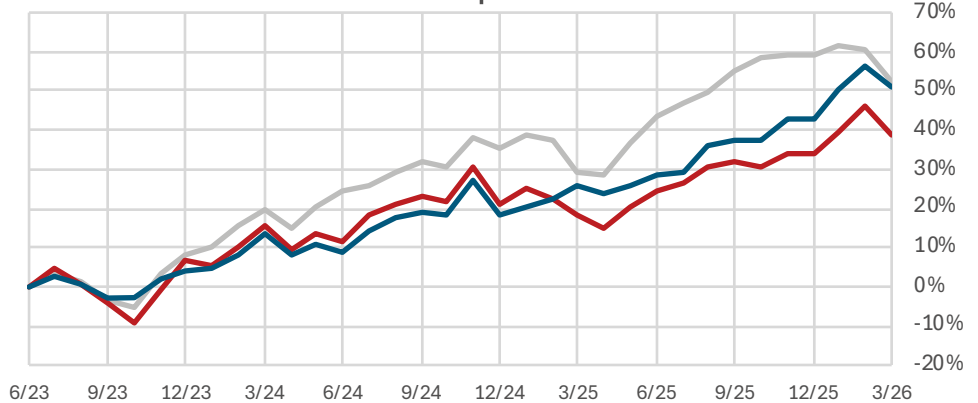


Sector Weights

Financial Services	20.0%	CYCLICAL
Consumer Cyclical	10.0%	
Basic Materials	3.3%	
Real Estate	3.3%	
Technology	3.3%	SENSITIVE
Communication Services	3.3%	
Industrials	16.7%	
Energy	0.0%	
Healthcare	10.0%	DEFENSE
Consumer Defensive	16.7%	
Utilities	13.3%	

Investment Growth Since Common Inception

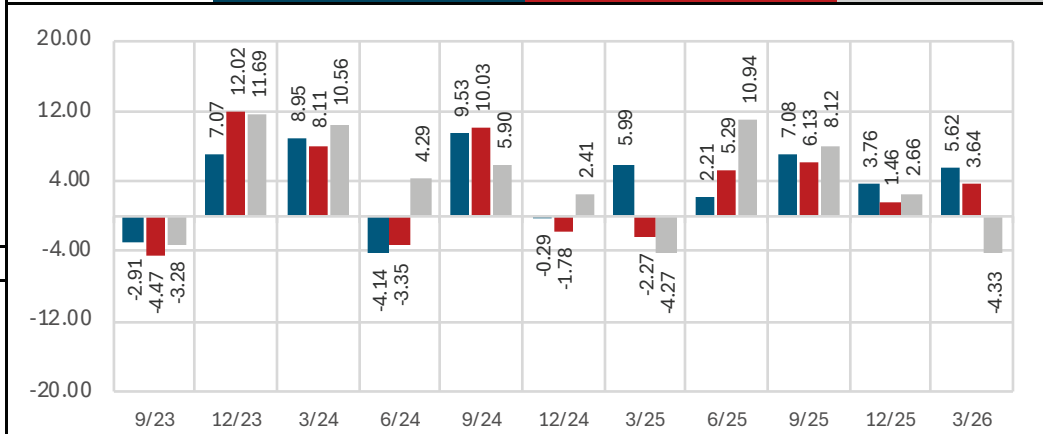
7/1/23-3/31/26



Trailing Returns

	3 Mo	YTD	1 Yr	2 Yr	3 Yr	Incep.
Evestia Mid Cap Value	5.62%	5.62%	19.94%	15.37%	-	16.09%
iShares Russell Mid-Cap Value ETF	3.64%	3.64%	17.50%	9.53%	-	12.66%
S&P 500	-4.33%	-4.33%	17.80%	12.94%	-	16.54%

	Strategy	Benchmark	Market
Quarterly Returns	Evestia Mid Cap Value	iShares Russell Mid-Cap Value ETF	S&P 500



Performance Since Inception

	7/1/23 - 3/31/26	Evestia	Bench
Return	16.09%	12.66%	
Excess Return	3.43%	0.00%	
Alpha	5.77%	0.00%	
Beta	0.62	1.00	
Std Dev	11.08%	14.92%	
Sharpe Ratio	1.00	0.52	
Max Drawdown	-9.5%	-20.6%	
Up Capture	66%	100%	
Down Capture	58%	100%	
R2	71%	100%	
Tracking Error	8.2%	0.00%	

Growth

	Evestia	Bench
Mrkt Cap	20.1	24.4
ROE	16.78	13.77
Profit Mgn	9.34	12.44
ROA	5.87	5.20

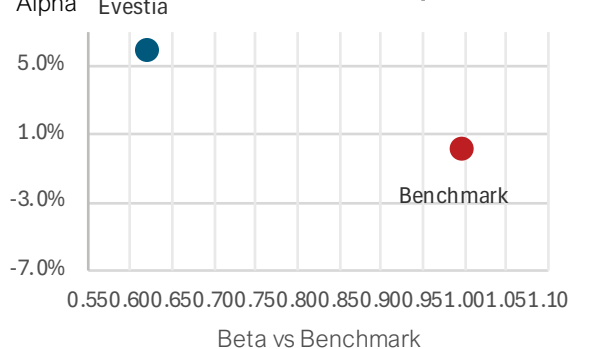
Value

	Evestia	Bench
Holdings	30	718
Fwd P/E	15.81	15.93
P/CF	8.64	10.36
Div Yield	2.22%	1.48%

Equity Style Chart

	Value	Blend	Growth
Large	0	0	0
Mid	43	40	0
Small	10	7	0

Risk and Return Since Inception



Hypothetical performance net of assumed 35-bps strategy and platform fees. Not indicative of future results. See final page for disclosures. For professional use only.

HYPOTHETICAL PERFORMANCE DISCLOSURE

The performance shown is **hypothetical and was not achieved by any actual portfolio**. Results are based on Evestia's rules-based models **using live investment signals, with model trades assumed to be executed at next-day closing prices, which may differ from actual client execution**. Hypothetical results do not reflect actual trading, liquidity, market impact, transaction costs, taxes, or other real-world execution factors and are not GIPS-compliant composite performance.

Performance is shown **net of a 35-basis-point annual strategy and platform fee assumption**, deducted quarterly. **Advisory fees are not included and would further reduce returns**. Actual fees may vary. Hypothetical performance involves material assumptions and limitations and is **not indicative of future results**.

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DEFINITIONS

Alpha: the excess return of the investment over the benchmark, after adjusting for risk. Positive values imply that the investment has performed better than expected, relatively to its risk.

Beta: the volatility of the investment compared to the volatility of the benchmark. A value <1 indicates less volatility than the benchmark, and a value >1 indicates higher volatility than the benchmark.

Standard Deviation: a measure of dispersion of returns around their historical average. The higher the standard deviation, the more widely the investment's returns vary over time.

Sharpe ratio: compares the investment return against the risk-free return (US Treasury Bill), after adjusting for risk. The greater the Sharpe ratio, the better its risk-adjusted performance.

Maximum drawdown: the largest percent retrenchment from an investment's peak value to the investment's valley value for a given period.

Up/down capture: compares a strategy's performance to its benchmark in rising and falling markets, showing how much it participates in gains and how much it declines when the benchmark drops.

R²: measures how strongly a portfolio's return variation correlates with its benchmark.

Tracking Error: The standard deviation of the difference between a portfolio's returns and its benchmark, measuring how closely the portfolio tracks that benchmark.



evestia.com
801.960.3228
hello@evestia.com