

# FIT ALPHA SMID

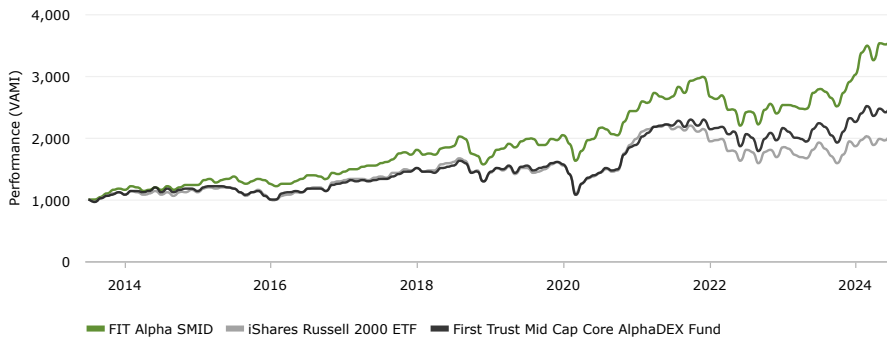
## KEY HIGHLIGHTS

- **Eliminate emotional bias.** The portfolio sells stocks using 100% technical analysis. If the stock is "broken", it will be eliminated
- For taxable accounts the portfolio can **employ tax strategies** to help minimize a clients tax burden
- Over time, **medium and small companies** have shown greater returns with higher volatility
- The portfolio is **investment style agnostic** investing in both growth and value stocks. It can overweight either style depending on the most recent analysis

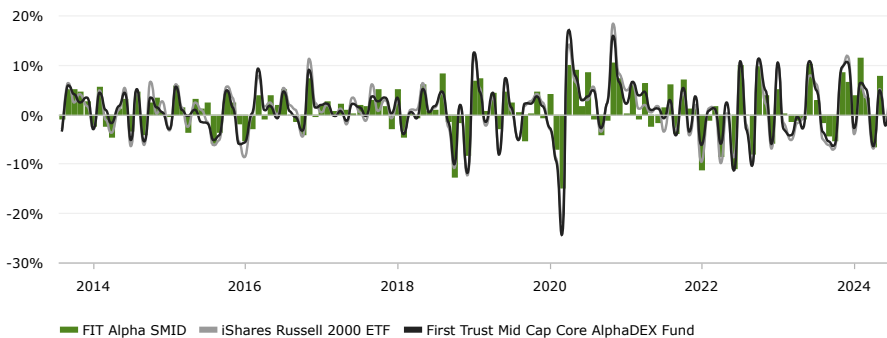
## STRATEGY DESCRIPTION

The portfolio invests in stocks of medium and small companies (under \$20 billion market cap) that are listed on U.S. domestic stock exchanges. Our process uses a proprietary scoring system incorporating both fundamental and technical analysis to add stocks to the portfolio. When eliminating, or selling, stocks from the portfolio, the team uses 100% technical analysis.

## PERFORMANCE (VAMI)



## MONTHLY RETURNS



## FUND MANAGER

Brian Miller, lead Portfolio Manager, has 29 years of industry experience. He has been the lead manager of the FIT Alpha SMID portfolio since its inception in 2013. He also founded the FIT ACE (All Cap Equity) Large Cap Core portfolio in 2016. Before founding FIT Asset Management in 2015 Brian was employed as Co-Manager of the CoBiz Wealth internal equity product and as the lead equity analyst for the Consumer Discretionary, Consumer Staples, Financial, Healthcare and Telecommunications sectors at Co Biz Wealth Management & Wagner Investments from 2008 to 2015. From 1994 to 2008 Mr. Miller served as Lead Portfolio Manager of the Invesco GT Telecommunications Fund and Assistant PM of the Invesco Technology Fund

## PERFORMANCE

12 Months ROR	29.45%	36 Months ROR Annualized	10.69%
36 Month ROR	35.62%	60 Months ROR Annualized	12.78%
60 Months ROR	82.46%	120 Months ROR Annualized	12.05%
120 Months ROR	212.07%	Total Return Annualized	12.40%

## GENERAL INFORMATION

Company	FIT Asset Management
Minimum Investment	150,000 USD
Liquidity	Monthly

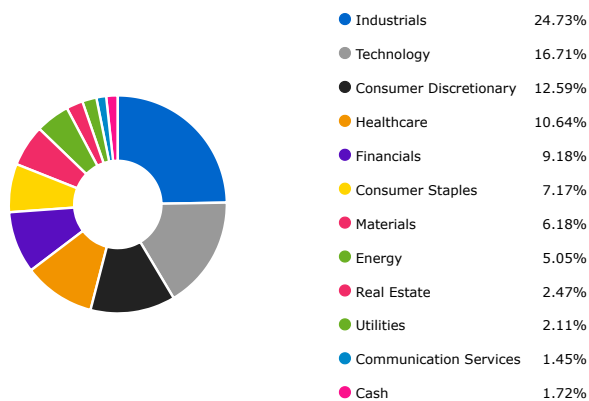
## STATISTICS

Total Return Cumulative	261.60%
Alpha Annualized	6.84%
Sharpe Ratio	0.78
Standard Deviation Annualized	16.88%
Correlation vs. iShares Russell 2000 ETF	0.86

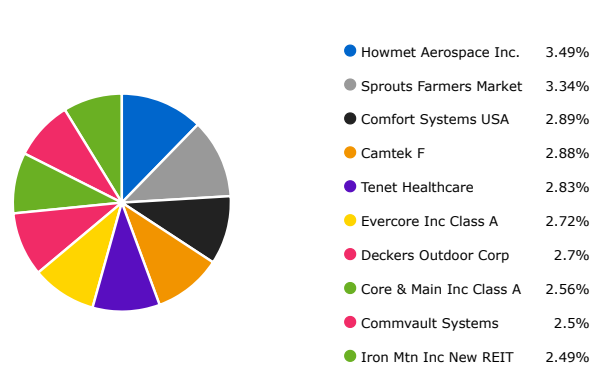
## MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	3.95	11.59	3.55	-6.38	7.93	-0.36	3.10						24.68
2023	5.11	0.35	-1.20	-0.87	-0.67	10.36	2.82	-1.47	-4.16	-5.09	8.63	6.64	20.89
2022	-11.01	-0.96	1.62	-8.27	0.14	-10.69	9.93	0.02	-7.87	9.86	3.89	-5.54	-19.76
2021	0.36	6.07	-0.70	6.28	-2.17	-1.49	1.52	6.13	-3.77	7.11	1.22	1.27	23.25
2020	4.11	-6.91	-14.69	10.17	9.13	1.74	8.55	-0.74	-3.89	-0.95	10.62	7.45	23.30
2019	6.81	7.32	0.75	4.45	-2.79	4.68	2.44	0.39	-5.26	0.21	4.55	-0.38	24.82
2018	5.26	-4.43	0.25	-0.55	6.01	0.67	1.01	8.22	-1.25	-12.51	-1.45	-8.10	-8.45
2017	2.02	2.77	0.68	2.31	0.95	0.23	1.95	1.64	2.99	5.25	1.69	-2.75	21.38
2016	-5.05	-2.64	3.99	-0.71	3.95	2.08	5.13	0.00	-1.32	-3.82	7.37	-0.34	8.14
2015	-0.30	5.78	1.51	-3.39	3.08	1.19	2.40	-5.73	-3.41	4.56	2.33	-1.65	5.85
2014	-2.12	5.63	-2.16	-4.31	1.22	3.13	-3.07	4.68	-3.87	2.33	3.41	0.42	4.73
2013								-0.65	5.25	5.14	4.71	2.77	18.31

## SECTOR ALLOCATION



## TOP HOLDINGS



Data and information is provided for informational purposes only. Past performance is not necessarily indicative of future results.

## STATISTICS

	iShares Russell 2000 ETF	First Trust Mid Cap Core AlphaDEX Fund
12 Months ROR	12.66%	15.28%
36 Months ROR Annualized	0.42%	5.46%
60 Months ROR Annualized	7.41%	10.77%
120 Months ROR Annualized	7.25%	8.67%
Sharpe Ratio	0.23	0.31
Standard Deviation Annualized	19.95%	19.51%