

# New West Capital

CoreQ™ Quality | Strategy Fact Sheet

As of: February 28, 2026

## INVESTMENT STRATEGY

CoreQ™ Quality is a rules-based, systematic strategy that identifies and weights companies based on the quality characteristics that drive long-run compounding. The strategy evaluates business durability, capital efficiency, and valuation discipline through the lens of return on invested capital, properly adjusted for accounting artifacts that obscure underlying economics.

The portfolio is constructed from the S&P 500 index, rebalanced at up to a quarterly frequency, and delivered through individually managed accounts, giving clients direct ownership of every position with full transparency.

### PORTFOLIO MANAGER

Kyle Tushaus, CFA

### INCEPTION DATE

January 02, 2026

### BENCHMARK (PRIMARY)

S&P 500® Total Return

### BENCHMARK (SECONDARY)

S&P 500® Equal Weight

### PRIMARY CUSTODIAN

Charles Schwab

### REBALANCE FREQUENCY

Quarterly

### NUMBER OF HOLDINGS

98

### ADVISORY FEE

0.7%

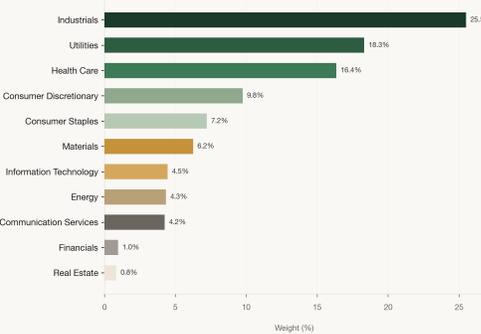
### INVESTMENT MINIMUM

\$100,000

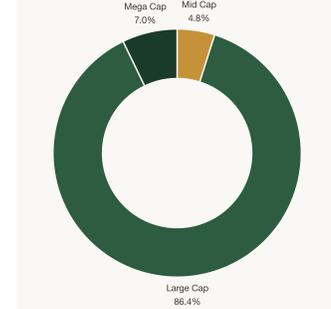
## GROWTH OF \$1M INVESTMENT



## SECTOR EXPOSURE



## MARKET CAP EXPOSURE



## TOP HOLDINGS & CASH

Top 5:	6.2%
Top 10:	11.9%
Cash & Other, net:	1.8%

## PERFORMANCE

	CoreQ™ (net of fees)	S&P 500 TR	S&P 500 EW	vs. S&P 500 TR
Month to Date	+6.89%	-1.35%	+2.95%	+8.24%
Quarter to Date	+11.35%	+0.41%	+6.28%	+10.94%
Year to Date	+11.35%	+0.41%	+6.28%	+10.94%
Since Inception	+11.35%	+0.41%	+6.28%	+10.94%

## MONTHLY PERFORMANCE, NET

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	CoreQ™	S&P TR	S&P EW
2026	4.2%	6.9%	—	—	—	—	—	—	—	—	—	—	11.3%	0.4%	6.3%

**RISK & VOLATILITY (SINCE INCEPTION)**

	CoreQ™	S&P 500 TR	S&P 500 EW
<b>Risk Metrics</b>			
Sharpe Ratio	8.68	-0.07	3.89
Sortino Ratio	12.76	-0.09	5.83
Max Drawdown	-1.65%	-2.57%	-1.74%
Best Month	+6.89%	-0.86%	+3.48%
Worst Month	+6.89%	-0.86%	+3.48%
Alpha	+11.07%		
Jensen's Alpha	+10.46%		
Beta	0.40		
<b>Volatility (Annualized)</b>			
Daily Vol (Ann.)	+11.76%	+11.91%	+11.87%
Weekly Vol (Ann.)	+10.22%	+6.75%	+7.26%

**DISCLOSURES**

Past performance is not indicative of future results. The investment results presented are for illustration purposes only and it cannot be assumed that future results will be reflective of past performance. No representations or warranties of any kind are made or intended, and none should be inferred, with respect to the economic return or the tax consequences from a potential investment.

New West Asset Management, LLC is a registered investment adviser with the Securities and Exchange Commission. Registration does not imply a certain level of skill or training. A copy of the firm's Form ADV Part 2 is available upon request and is also available on the SEC's website at [www.adviserinfo.sec.gov](http://www.adviserinfo.sec.gov).

Performance results reflect the deduction of the advisory fee. Returns are calculated from a model portfolio and are not based on any individual client account. Individual account performance will vary based on the timing of the initial investment, subsequent contributions and withdrawals, and other factors. The advisory fee is 0.7% annually, applied monthly as 1/12th of the annual rate.

The CoreQ™ Quality strategy is benchmarked against the S&P 500® Total Return Index (primary) and the S&P 500® Equal Weight Index (secondary). The S&P 500® Total Return Index is a market-capitalization-weighted index that measures the performance of 500 leading publicly traded companies in the U.S. The S&P 500® Equal Weight Index assigns equal weight to each constituent. Neither index can be invested in directly.

Performance results have been calculated using U.S. dollars and reflect total returns including dividends. Each investor should consult their own counsel and accountant for advice concerning the various legal, tax, and economic matters concerning their investment.

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