New West Capital

CoreQ™ Quality | Strategy Fact Sheet

As of: April 30, 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
99

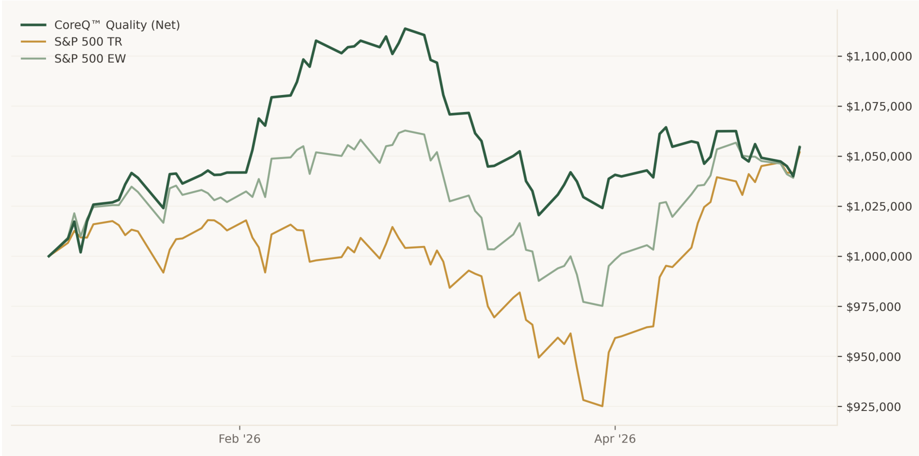
ADVISORY FEE
0.7%

INVESTMENT MINIMUM
$250,000

TOP HOLDINGS & CASH

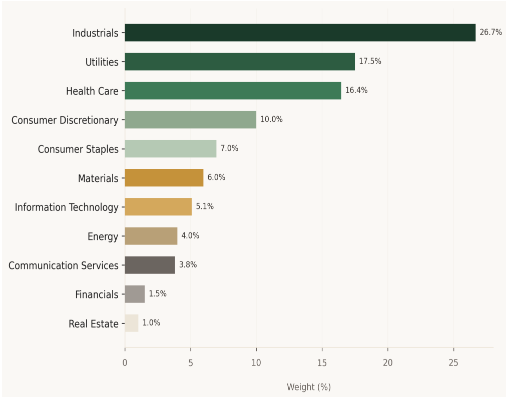
Top 5:	6.5%
Top 10:	12.0%
Cash & Other, net:	1.0%

GROWTH OF $1M INVESTMENT

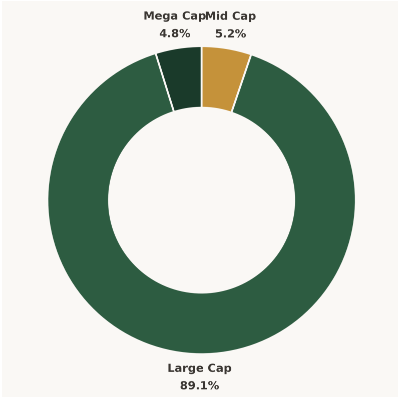


CoreQ™ Quality (Net): $1,054,335 | S&P 500 TR: $1,051,949 | S&P 500 EW: $1,054,858

SECTOR EXPOSURE



MARKET CAP EXPOSURE



PERFORMANCE

	CoreQ™ (net of fees)	S&P 500 TR	S&P 500 EW	vs. S&P 500 TR
Month to Date	+1.51%	+9.68%	+5.66%	-8.17%
Quarter to Date	+1.51%	+9.68%	+5.66%	-8.17%
Year to Date	+5.43%	+5.19%	+5.49%	+0.24%
Since Inception	+5.43%	+5.19%	+5.49%	+0.24%

S&P 500® TR (Total Return): A market-capitalization-weighted index measuring the performance of 500 leading U.S. publicly traded companies, including reinvested dividends.
S&P 500® EW (Equal Weight): An equally weighted version of the S&P 500® that assigns the same weight to each constituent, reducing concentration in the largest companies.

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%	-6.7%	1.5%	—	—	—	—	—	—	—	—	5.4%	5.2%	5.5%

Returns shown are net of advisory fees.

RISK & VOLATILITY (SINCE INCEPTION)

	CoreQ™	S&P 500 TR	S&P 500 EW
Risk Metrics			
Sharpe Ratio	1.19	0.94	1.11
Sortino Ratio	2.04	1.45	1.76
Max Drawdown	-8.36%	-9.13%	-8.25%
Best Month	+6.90%	+10.51%	+6.00%
Worst Month	-6.74%	-5.20%	-6.37%
Alpha[1]	+0.24%		
Jensen's Alpha[2]	+2.46%		
Beta	0.51		
Volatility (Annualized)			
Daily Vol (Ann.)[3]	+12.72%	+14.32%	+13.03%
Weekly Vol (Ann.)[3]	+13.89%	+14.62%	+12.91%

[1] Alpha is calculated as cumulative outperformance relative to the S&P 500® Total Return Index. After one year of performance history, alpha will be shown on an annualized basis.

[2] Jensen's Alpha measures risk-adjusted excess return via regression analysis. It isolates the return attributable to portfolio construction after adjusting for market exposure (beta), providing a measure of value added beyond what would be expected given the level of systematic risk taken.

[3] Volatility measures show the annualized equivalent based on realized daily and weekly return variability.

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.

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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