

CMAX100 / CrestCast Macro-Aware US Factor Rotation Index 100

Index fact sheet as of June 30, 2026

CMAX100 Facts

Ticker

Price Return: CMAX100
Total Return: CMAX100T
Net Total Return: CMAX100N

Index Launch

July 31, 2025

Base Value

1,000 on April 06, 2001

Index Currency

USD

Rebalancing Dates

End of Month Offset with Weight
Date Lag in biz days (ACI)

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 99

Company Size by Market
Capitalization (millions):

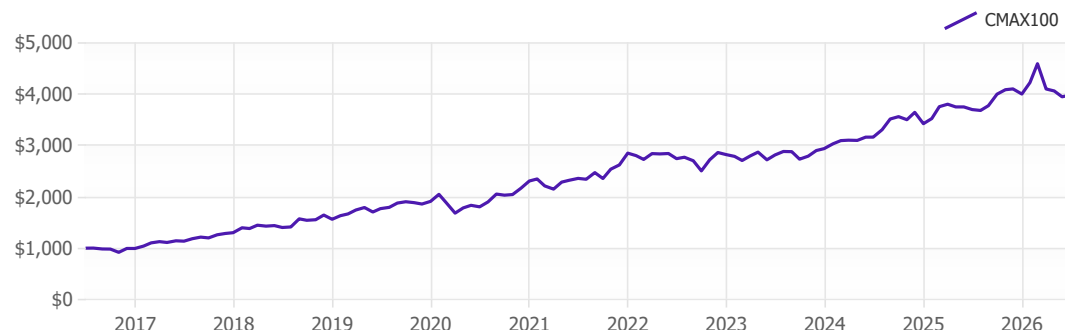
Average: \$67,108
Median: \$31,697
Largest: \$611,361
Smallest: \$4,000

Performance Data

3 Month: -2.9%
6 Month: -0.5%
YTD: -0.5%
1 Year: 7.6%
Annualized 3 Year: 12.2%
Annualized 5 Year: 11.0%
Annualized 10 Year: 14.8%
Standard Deviation: 14.2%
Sharpe Ratio: 0.94

The CrestCast Macro-Aware US Factor Rotation Indexes are indexes designed to track the macro environment by using CrestCast's proprietary methodology to identify durable and fragile macro environments. In Durable periods the macro indexes have the constituents of the corresponding CrestCast Durable Indexes and in Fragile periods have the constituents of the corresponding CrestCast Fragile Indexes.

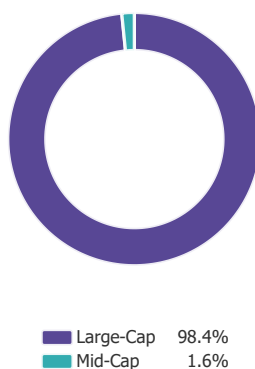
Performance of \$1,000 invested



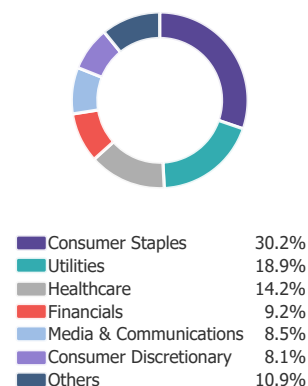
Top Constituents

Company Name	Sector	Ticker	Index Weight
Johnson & Johnson	Healthcare	JNJ	8.2%
Coca-Cola Co (The)	Consumer Staples	KO	6.8%
The Procter & Gamble Co.	Consumer Staples	PG	5.5%
McDonald's Corp.	Consumer Discretionary	MCD	4.1%
Philip Morris International Inc.	Consumer Staples	PM	3.5%
Verizon Communications Inc.	Media & Communications	VZ	3.5%
PepsiCo Inc	Consumer Staples	PEP	2.9%
Southern Co.	Utilities	SO	2.8%
Duke Energy Corp	Utilities	DUK	2.6%
Waste Management Inc.	Industrials	WM	2.4%
Total:			42.5%

Market Capitalization



Sector Weightings



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It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees or expenses. VettaFi does not sponsor, endorse, sell, or promote any investment product linked to or based on the CrestCast Macro-Aware US Factor Rotation Index 100. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 120 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 120 month period. The CrestCast Macro-Aware US Factor Rotation Index 100 is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.