

CMAX50 / CrestCast Macro-Aware US Factor Rotation Index 50

Index fact sheet as of June 30, 2026

CMAX50 Facts

Ticker

Price Return: CMAX50
Total Return: CMAX50T
Net Total Return: CMAX50N

Index Launch

March 31, 2022

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: 50

Company Size by Market
Capitalization (millions):

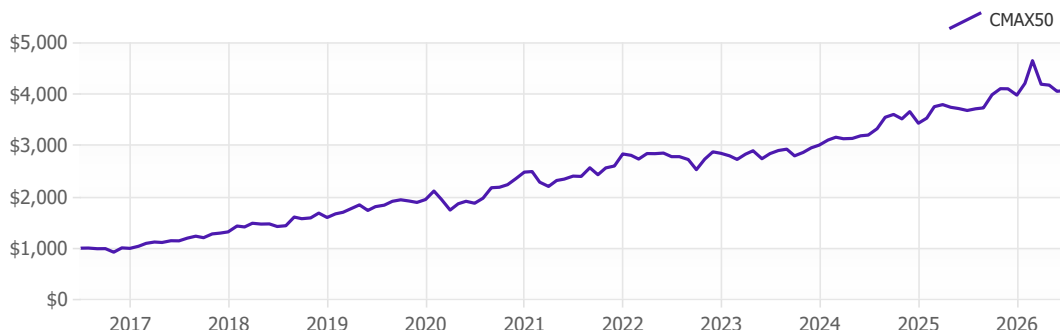
Average: \$86,532
Median: \$46,117
Largest: \$611,361
Smallest: \$5,656

Performance Data

3 Month: -2.9%
6 Month: 2.3%
YTD: 2.3%
1 Year: 10.6%
Annualized 3 Year: 12.7%
Annualized 5 Year: 11.1%
Annualized 10 Year: 15.1%
Standard Deviation: 14.8%
Sharpe Ratio: 0.93

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.

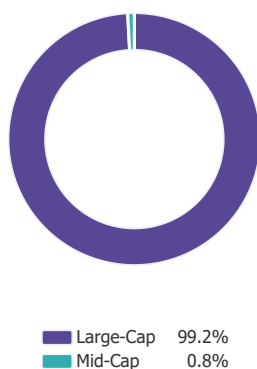
Performance of \$1,000 invested



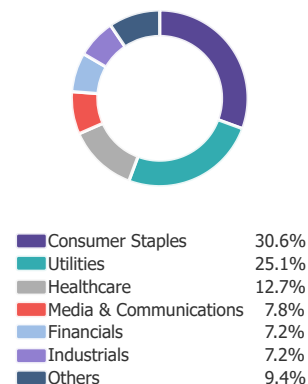
Top Constituents

Company Name	Sector	Ticker	Index Weight
Johnson & Johnson	Healthcare	JNJ	8.2%
Coca-Cola Co (The)	Consumer Staples	KO	6.4%
The Procter & Gamble Co.	Consumer Staples	PG	6.1%
McDonald's Corp.	Consumer Discretionary	MCD	5.5%
Southern Co.	Utilities	SO	5.1%
Duke Energy Corp	Utilities	DUK	4.6%
Waste Management Inc.	Industrials	WM	4.4%
Verizon Communications Inc.	Media & Communications	VZ	4.2%
CME Group Inc.	Financials	CME	3.8%
Altria Group Inc.	Consumer Staples	MO	3.7%
Total:			52.1%

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 50. 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 50 is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.