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):

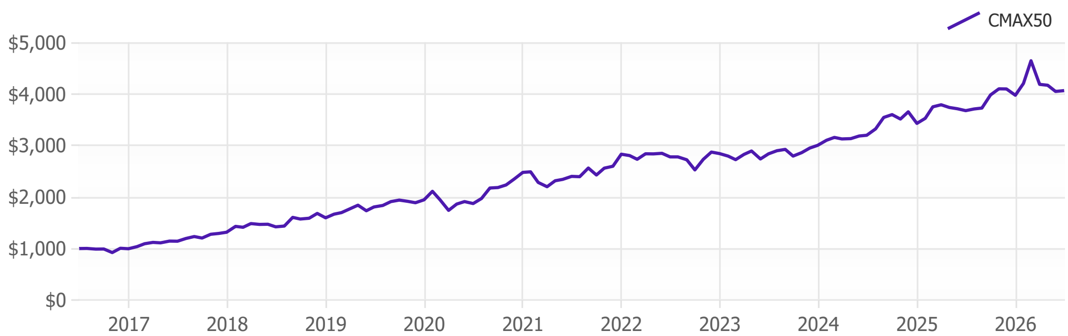
Average:	$86,532
Median:	$46,117
Largest:	$611,361
Smallest:	$5,656

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.

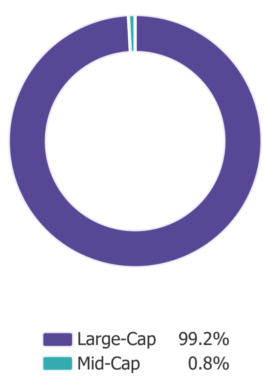
Performance of $1,000 invested



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