

CMAX100 / CrestCast Macro-Aware US Factor Rotation Index 100

Index fact sheet as of July 31, 2025

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

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):

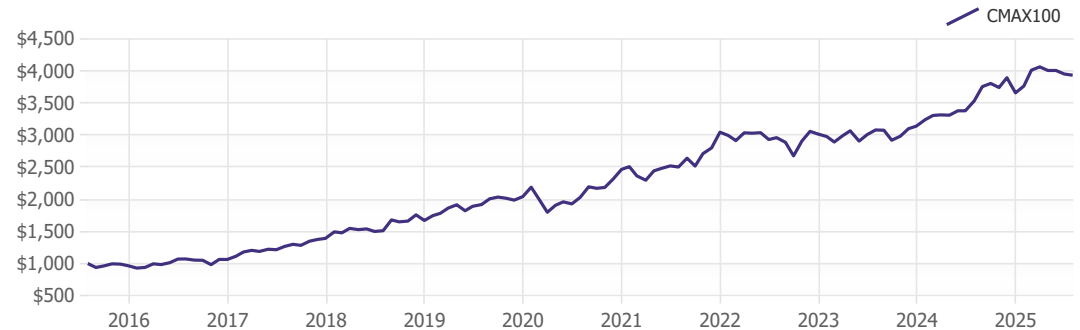
Average: \$64,120
Median: \$34,811
Largest: \$396,377
Smallest: \$4,503

Performance Data

3 Month: -1.8%
6 Month: 4.5%
YTD: 7.5%
1 Year: 11.3%
Annualized 3 Year: 9.9%
Annualized 5 Year: 14.1%
Annualized 10 Year: 14.7%
Standard Deviation: 13.8%
Sharpe Ratio: 0.99

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.

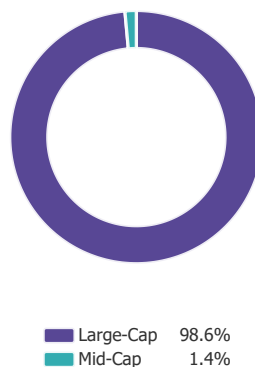
Performance of \$1,000 invested



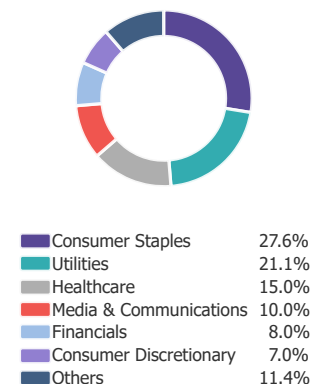
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Johnson & Johnson	Healthcare	JNJ	6.1%
The Procter & Gamble Co.	Consumer Staples	PG	5.5%
Coca-Cola Co (The)	Consumer Staples	KO	5.3%
Verizon Communications Inc.	Media & Communications	VZ	4.7%
McDonald's Corp.	Consumer Discretionary	MCD	4.3%
AT&T Inc	Media & Communications	T	4.3%
PepsiCo Inc	Consumer Staples	PEP	3.4%
Philip Morris International Inc.	Consumer Staples	PM	3.3%
Southern Co.	Utilities	SO	3.3%
CME Group Inc.	Financials	CME	3.1%
Total:			43.3%

Market Capitalization



Sector Weightings



VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices — and more than 200 customers globally — asset managers look to VettaFi for benchmarks and best-in-class index solutions.

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.