

CMAX50 / CrestCast Macro-Aware US Factor Rotation Index 50

Index fact sheet as of July 31, 2025

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

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: 49

Company Size by Market
Capitalization (millions):

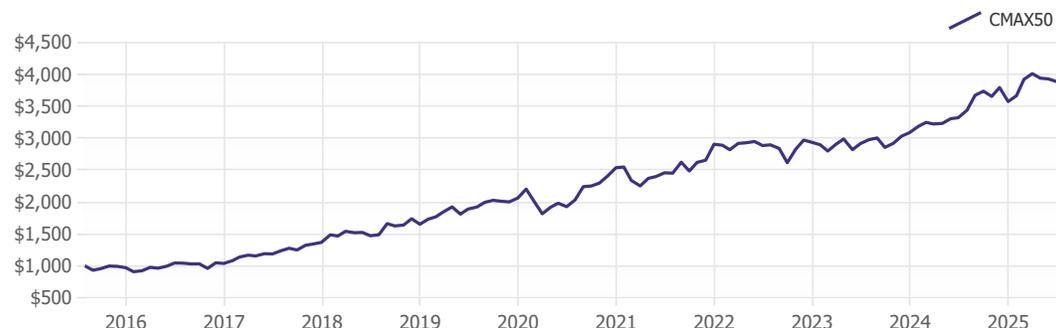
Average: \$78,586
Median: \$42,357
Largest: \$396,377
Smallest: \$6,770

Performance Data

3 Month: -0.6%
6 Month: 6.9%
YTD: 9.6%
1 Year: 13.9%
Annualized 3 Year: 10.6%
Annualized 5 Year: 14.0%
Annualized 10 Year: 14.6%
Standard Deviation: 14.4%
Sharpe Ratio: 0.95

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.

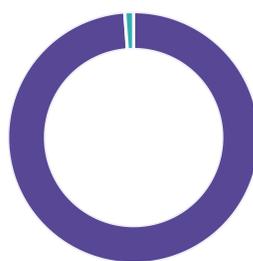
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Johnson & Johnson	Healthcare	JNJ	7.9%
Verizon Communications Inc.	Media & Communications	VZ	6.8%
CME Group Inc.	Financials	CME	5.8%
PepsiCo Inc.	Consumer Staples	PEP	5.4%
Southern Co.	Utilities	SO	5.2%
Coca-Cola Co (The)	Consumer Staples	KO	5.0%
The Procter & Gamble Co.	Consumer Staples	PG	4.9%
Duke Energy Corp	Utilities	DUK	4.7%
AT&T Inc	Media & Communications	T	4.7%
McDonald's Corp.	Consumer Discretionary	MCD	4.3%
Total:			54.8%

Market Capitalization



Sector Weightings



Consumer Staples	27.7%
Utilities	24.5%
Healthcare	15.1%
Media & Communications	11.5%
Financials	8.9%
Consumer Discretionary	5.7%
Others	6.7%

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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.