MarketVector™-GammaRoad U.S. Equity Strategy Index

The MarketVector™- GammaRoad U.S. Equity Strategy Index rotates in its exposure between US Equities and US Treasury Bills using US-listed exchange traded funds based on a methodology that was developed by GammaRoad Capital Partners, LLC.

Key Features

Diversification
Rebalanced according to an asset rotation model.

Review
In case of trigger event.

	All Time High/Low	52-Week High/Low
Index	4,013.51/98.46	4,013.51/3,512.99

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Return	MVGMMAPR	DE000SL0KQC5	SL0KQC	BS3BLX5	MVGMMAPR	.MVGMMAPR	131763944
Total Return Gross	MVGMMA	DE000SL0KQE1	SL0KQE	BS3BLZ7	MVGMMA	.MVGMMA	131763983
Total Return Net	MVGMMATR	DE000SL0KQD3	SL0KQD	BS3BLY6	MVGMMATR	.MVGMMATR	131763952

Index Data

INDEX PARAMETERS

Launch Date	22 Dec 2023	Components	3
Type	Custom	Volatility (250 days)	9.14
Currency	USD	MCap bn USD	1.14
Base Date	29 Jan 1993	Correlation (250 days)	0.00
Base Value	100.00	* -	

ANNUALISED PERFORMANCE

1 Month	0.35%
1 Year	8.30%
3 Years	11.66%
5 Years	17.10%
Since Inception	12.00%

Index Components

Top Components by Weight	Weight
SPDR BLOOMBERG 1-3 MONTH T-BILL ETF	100.00%
SPDR S&P 500 ETF	0.00%
PROSHARES ULTRA S&P500 ETF	0.00%
Subtotal	100.00%

Best Performing Components	YTD	1 Day
PROSHARES ULTRA S&P500 ETF	-19.67%	3.16%
SPDR S&P 500 ETF	-8.37%	1.55%
SPDR BLOOMBERG 1-3 MONTH T-BILL ETF	1.28%	0.02%
Worst Performing Components	**YTD**	**1 Day**
SPDR BLOOMBERG 1-3 MONTH T-BILL ETF	1.28%	0.02%
SPDR S&P 500 ETF	-8.37%	1.55%
PROSHARES ULTRA S&P500 ETF	-19.67%	3.16%

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For further information visit www.marketvector.com