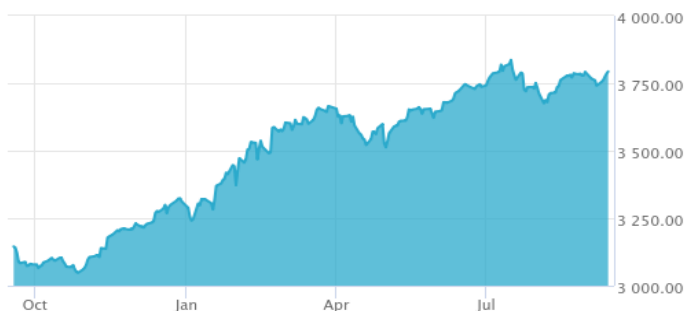


MarketVector™-GammaRoad U.S. Equity Strategy Index

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	3,836.31/98.46	3,836.31/3,047.63

Symbols

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

Index Data

INDEX PARAMETERS

Launch Date	22 Dec 2023	Components	3
Type	Customized	Volatility (250 days)	8.73
Currency	USD	MCap	bn USD 1.13
Base Date	29 Jan 1993	Correlation (250 days)	0.00
Base Value	100.00		* -

ANNUALISED PERFORMANCE

1 Month	1.55%
1 Year	20.41%
3 Years	11.29%
5 Years	15.71%
7 Years	12.18%

Index Components

Top Components by Weight	Weight	Best Performing Components	YTD	1 Day
SPDR BLOOMBERG 1-3 MONTH T-BILL ETF	65.80%	PROSHARES ULTRA S&P500 ETF	33.29%	0.97%
SPDR S&P 500 ETF	34.20%	SPDR S&P 500 ETF	18.99%	0.52%
PROSHARES ULTRA S&P500 ETF	0.00%	SPDR BLOOMBERG 1-3 MONTH T-BILL ETF	3.76%	0.05%
		Worst Performing Components	YTD	1 Day
		SPDR BLOOMBERG 1-3 MONTH T-BILL ETF	3.76%	0.05%
		SPDR S&P 500 ETF	18.99%	0.52%
		PROSHARES ULTRA S&P500 ETF	33.29%	0.97%
Subtotal	100.00%			

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For further information visit www.marketvector.com

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