

MarketVector™-GammaRoad U.S. Equity Strategy Index Celebrates One-Year Milestone

The MarketVector™-GammaRoad U.S. Equity Strategy Index aims to deliver dynamic market adaptability and risk-adjusted returns, setting a new standard in equity strategies.

FRANKFURT, Germany (December 18, 2024) – MarketVector Indexes™ (“MarketVector”), in collaboration with GammaRoad Capital Partners, celebrates the one-year anniversary of the [MarketVector™-GammaRoad U.S. Equity Strategy Index \(MVGMMMA\)](#). The strategy provides a systematic, rules-based approach that seeks to capture long-term equity returns while mitigating downside risks.

The buy-and-hold approach to owning equities requires the ability and willingness to live through substantial drawdowns in market value from time to time. The majority of investment solutions that seek to mitigate downside risk employ options-based strategies that, by design, can significantly limit upside capture and result in lower-than-market returns over time. To address these issues, the [MarketVector™-GammaRoad U.S. Equity Strategy Index \(MVGMMMA\)](#) provides a unique and innovative approach that aims to provide meaningful downside protection while capitalizing on the most favorable market environments without the structural impediment of capped upside.

The Index’s methodology rotates between U.S. equities and Treasury Bill exposure, guided by three key risk measures: consumer confidence, fundamental economic strength, and price direction. When all three measures are bearish, the strategy holds only Treasury Bills. When all three signals are bullish, the strategy holds its maximum equity exposure. If the signals are mixed, the strategy holds a combination of equity exposure and Treasury Bills.

“We are thrilled to celebrate the one-year anniversary of the MarketVector™-GammaRoad U.S. Equity Strategy Index and our partnership with MarketVector,” said Jordan Rizzuto, Managing Partner and CIO of GammaRoad Capital Partners. “We look forward to further collaboration and bringing to market systematic, uniquely constructed strategies that seek to strengthen portfolios and reduce downside risk,” he added.

“This anniversary underscores the strength of our partnership with GammaRoad Capital Partners and the demand for innovative strategies that redefine traditional equity investing approaches,” said Steven Schoenfeld, CEO of MarketVector. “We remain committed to empowering investors with tools that effectively navigate today’s dynamic markets, and we look forward to a long and productive partnership with GammaRoad,” he continued.

PRESS RELEASE

As MarketVector continues to expand its thematic and quantitative index offerings, the [MarketVector™-GammaRoad U.S. Equity Strategy Index \(MVGMMMA\)](#) exemplifies its dedication to innovation and delivering cutting-edge financial solutions.

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About MarketVector Indexes - www.marketvector.com

MarketVector Indexes™ (“MarketVector”) is a regulated Benchmark Administrator in Europe, incorporated in Germany and registered with the Federal Financial Supervisory Authority (BaFin). MarketVector maintains indexes under the MarketVector™, MVIS®, and BlueStar® names. With a mission to accelerate index innovation globally, MarketVector is best known for its broad suite of Thematic indexes, a long-running expertise in Hard Asset-linked Equity indexes, and its pioneering Digital Asset index family. MarketVector is proud to be in partnership with more than 25 Exchange-Traded Product (ETP) issuers and index fund managers in markets throughout the world, with more than USD 54 billion in assets under management.

About GammaRoad Capital Partners, LLC – www.gammaroadcapital.com

GammaRoad Capital Partners, LLC is a research firm that develops systematic investment strategies with the goal of improving traditional portfolios. The firm’s objective and rules-based strategies aim to reduce drawdowns while capitalizing on the most favorable market environments.