

## ATAC Risk-On/Risk-Off Domestic Index

The index rotates between long-term US treasuries and US equities on a weekly basis based on a proprietary signal that considers the relative price performance of gold and lumber. The index is composed of US-listed ETF securities and may use leverage. It has been licensed to underlie financial products with currently USD 4.65 million in assets under management.

### Key Features



#### Coverage

The index covers ETFs that represent long-term US treasuries and US equities. At rebalance, the index may be 100% long long-term US treasury ETFs or 130% long US equity ETFs. More detailed rules can be found in the index guide.

#### Review

Weekly.

	All Time High/Low	52-Week High/Low
Index	1,657.50/78.99	1,524.72/1,250.83

### Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Return	RORO	DE000SLOBL16	SLOBL1	BLF8276	RORO	.RORO	57950707
Total Return Gross	ROROTR	DE000SLOBL24	SLOBL2	BLF8298	ROROTR	.ROROTR	57950709

### Index Data

#### INDEX PARAMETERS

Launch Date	09 Nov 2020	Components	3
Type	Customized	Volatility (250 days)	19.49
Currency	USD	MCap	bn USD -
Base Date	27 Dec 2002	Correlation (250 days)	0.66
Base Value	100.00	* Russell 2000	

#### ANNUALISED PERFORMANCE

1 Month	-9.92%
1 Year	-10.00%
3 Years	-1.00%
5 Years	8.55%
Since Inception	12.15%

### Index Components

Top Components by Weight	Weight	Best Performing Components	YTD	1 Day
ISHARES RUSSELL 2000 ETF	65.15%	ISHARES 20+ YEAR TREASURY BOND ETF	4.56%	0.10%
ISHARES RUSSELL 1000 GROWTH	64.54%	ISHARES RUSSELL 2000 ETF	-7.83%	-1.09%
ISHARES 20+ YEAR TREASURY BOND ETF	0.00%	ISHARES RUSSELL 1000 GROWTH	-9.39%	-1.86%
		Worst Performing Components	YTD	1 Day
		ISHARES RUSSELL 1000 GROWTH	-9.39%	-1.86%
		ISHARES RUSSELL 2000 ETF	-7.83%	-1.09%
		ISHARES 20+ YEAR TREASURY BOND ETF	4.56%	0.10%
<b>Subtotal</b>	<b>129.70%</b>			

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