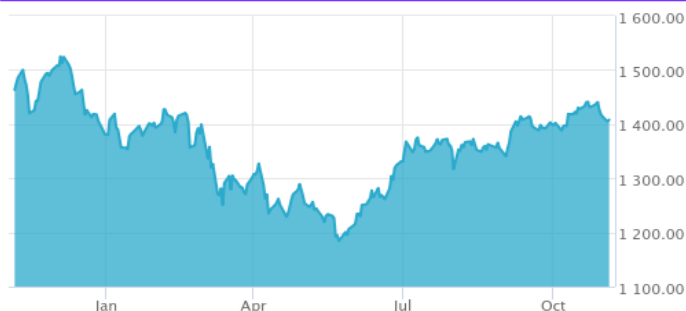


ATAC Risk-On/Risk-Off Domestic Index

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 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/ 1,184.14

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Return	RORO	DE000SL0BL16	SL0BL1	BLF8276	RORO	.RORO	57950707
Total Return Gross	ROROTR	DE000SL0BL24	SL0BL2	BLF8298	ROROTR	.ROROTR	57950709

Index Data

INDEX PARAMETERS

Launch Date	09 Nov 2020	Components	3
Type	Custom	Volatility (250 days)	17.57
Currency	USD	MCap	bn USD -
Base Date	27 Dec 2002	Correlation* (250 days)	0.55
Base Value	100.00	* Russell 2000	

ANNUALISED PERFORMANCE

1 Month	0.63%
1 Year	3.64%
3 Years	12.93%
5 Years	2.37%
Since Inception	12.26%

Index Components

Top Components by Weight	Weight	Best Performing Components	YTD	1 Day
ISHARES 20+ YEAR TREASURY BOND ETF	100.00%	ISHARES 20+ YEAR TREASURY BOND ETF	6.77%	0.22%
ISHARES RUSSELL 2000 ETF	0.00%	ISHARES RUSSELL 2000 ETF	10.02%	-1.73%
ISHARES RUSSELL 1000 GROWTH	0.00%	ISHARES RUSSELL 1000 GROWTH	19.73%	-1.75%
		Worst Performing Components	YTD	1 Day
		ISHARES RUSSELL 1000 GROWTH	19.73%	-1.75%
		ISHARES RUSSELL 2000 ETF	10.02%	-1.73%
		ISHARES 20+ YEAR TREASURY BOND ETF	6.77%	0.22%
Subtotal	100.00%			

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For further information visit www.marketvector.com

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