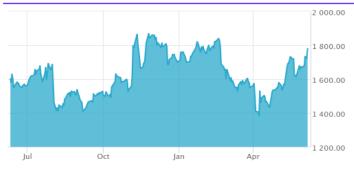


# ATAC Leverage-On/Leverage-Off Domestic Index

The index rotates between large-cap and small-cap US equities on a weekly basis based on a proprietary signal that considers the relative price performance of gold and lumber, and may employ leverage based on trend-following signal based on the performance of large-cap US stocks. The index is composed of US-listed ETFs.

### **Key Features**



	All Time High/Low	52-Week High/Low
Index	1,868.55/60.39	1,868.55/1,384.14

#### Coverage

The index covers ETFs that represent US large-cap and small-cap US equities. The index may be 100% or 200% long US equity ETFs at rebalance. More detailed rules can be found in the index guide.

#### Review

Weekly.

## Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Return	LOLO	DE000SL0GNM9	SLOGNM	BM9YZ90	LOLO	.LOLO	120392253
Total Return Gross	LOLOTR	DE000SL0GNN7	SLOGNN	BM9YZB2	LOLOTR	.LOLOTR	120392288

### Index Data

METERS		
18 Jul 2022	Components 2	
Custom	Volatility (250 days) 33.96	
USD	MCap bn USD -	
27 Dec 2002	Correlation* (250 days) 0.58	
100.00	* ATAC Risk-On/Risk-Off Domestic Index	
	18 Jul 2022 Custom USD 27 Dec 2002	

ANNUALISED PERF	ORMANCE
1 Month	15.94%
1 Year	11.78%
3 Years	15.20%
5 Years	17.26%
Since Inception	13.68%

## Index Components

Top Components by Weight Weight	Best Performing Components	YTD	1 Day
SPDR S&P 500 ETF 200.00%	ISHARES RUSSELL 2000 ETF	-3.88%	1.62%
ISHARES RUSSELL 2000 ETF 0.00%	SPDR S&P 500 ETF	2.54%	1.03%
	Worst Performing Components	YTD	1 Day
	SPDR S&P 500 ETF	2.54%	1.03%
	ISHARES RUSSELL 2000 ETF	-3.88%	1.62%
Subtotal 200.00%			



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For further information visit www.marketvector.com

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