

## 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



## 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.

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

## Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Return	LOLO	DE000SL0GNM9	SL0GNM	BM9YZ90	LOLO	.LOLO	120392253
Total Return Gross	LOLOTR	DE000SL0GNN7	SL0GNN	BM9YZB2	LOLOTR	.LOLOTR	120392288

## Index Data

INDEX PARAMETERS				ANNUALISED PERFORMANCE	
Launch Date	18 Jul 2022	Components	2	1 Month	15.94%
Type	Custom	Volatility (250 days)	33.96	1 Year	11.78%
Currency	USD	MCap bn USD	-	3 Years	15.20%
Base Date	27 Dec 2002	Correlation* (250 days)	0.58	5 Years	17.26%
Base Value	100.00	* ATAC Risk-On/Risk-Off Domestic Index		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%			

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

---

For further information visit [www.marketvector.com](http://www.marketvector.com)

Nothing on this factsheet shall be considered a solicitation to buy or an offer to sell a security, or any other product or service, to any person in any jurisdiction where such offer, solicitation, purchase or sale would be unlawful under the laws of such jurisdiction. Neither MarketVector Indexes GmbH nor any of its licensors makes any warranties or representations, express or implied, to the user with respect to any of the data contained herein. The data is provided for informational purposes only, and the Company shall not be responsible or liable for the accuracy, usefulness or availability of any information transmitted or made available through it. The MarketVector<sup>™</sup> family of indexes (MarketVector<sup>™</sup>, Bluestar<sup>®</sup>, MVIS<sup>®</sup>) is protected through various intellectual property rights and unfair competition and misappropriation laws. MVIS<sup>®</sup> is a registered trademark of Van Eck Associates Corporation that has been licensed to MarketVector Indexes GmbH. MarketVector<sup>™</sup> and MarketVector Indexes<sup>™</sup> are pending trademarks of Van Eck Associates Corporation. BlueStar<sup>®</sup>, BlueStar Indexes<sup>®</sup>, BIGI<sup>®</sup> and BIGITech<sup>®</sup> are trademarks of MarketVector Indexes GmbH. You require a licence to launch any product whose performance is linked to the value of a particular MarketVector<sup>™</sup> Index and for all use of the MarketVector<sup>™</sup> name or name of the MarketVector<sup>™</sup> Index in the marketing of the product.