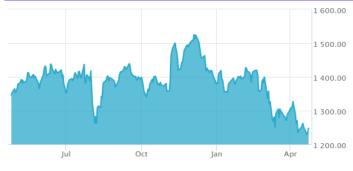


ATAC Risk-On/Risk-Off Domestic Index

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 3.76 million in assets under management.

Key Features



	All Time High/Low	52-Week High/Low
Index	1,657.50/78.99	1,524.72/1,229.09

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.

Symbols

	ool ISIN	WKN	Sedol	Bloomber	rg Reuters	Telekurs
Price Return RORO	DE000SL	OBL16 SLOBL1	BLF8276	RORO	.RORO	57950707
Total Return Gross RORO	TR DE000SL	.0BL24 SL0BL2	BLF8298	ROROTR	.ROROTR	57950709

Index Data

INDEX PARAM	METERS		
Launch Date	09 Nov 2020	Components	3
Туре	Custom	Volatility (250 days)	19.92
Currency	USD	MCap bn USD	-
Base Date	27 Dec 2002	Correlation (250 days)	0.57
Base Value	100.00	* Russell 2000	

ANNUALISED PERFORMANCE	
1 Month	-3.73%
1 Year	-8.62%
3 Years	1.72%
5 Years	5.32%
Since Inception	11.96%

Index Components

Top Components by Weight	Weight
ISHARES 20+ YEAR TREASURY BOND ETF	100.00%
ISHARES RUSSELL 2000 ETF	0.00%
ISHARES RUSSELL 1000 GROWTH	0.00%
Subtotal	100.00%

Best Performing Components	YTD	1 Day
ISHARES RUSSELL 1000 GROWTH	-12.87%	2.41%
ISHARES RUSSELL 2000 ETF	-13.70%	1.48%
ISHARES 20+ YEAR TREASURY BOND ETF	1.02%	0.97%
Worst Performing Components	YTD	1 Day
ISHARES 20+ YEAR TREASURY BOND ETF	1.02%	0.97%
ISHARES RUSSELL 2000 ETF	-13.70%	1.48%
ISHARES RUSSELL 1000 GROWTH	-12.87%	2.41%





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For further information visit www.marketvector.com

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