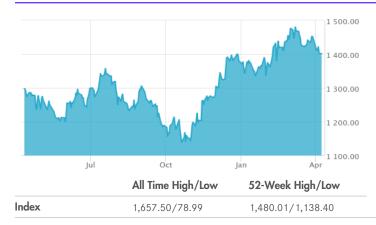


ATAC Risk-On/Risk-Off Domestic Index

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 11.93 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.

Index Data

INDEX PARAM	METERS			
Launch Date	09 Nov 2020	Components	3	
Туре	Customized	Volatility (250 days)	18.92	
Currency	USD	MCap bn USD	-	
Base Date	27 Dec 2002	Correlation (250 days)	0.62	
Base Value	100.00	* Russell 2000		

ANNUALISED PERF	ORMANCE
1 Month	-4.54%
1 Year	6.51%
3 Years	-2.49%
5 Years	7.46%
7 Years	13.20%

Index Components

Top Components by Weight	Weight	Best Performing Component
ISHARES 20+ YEAR TREASURY BOND ETF	100.00%	ISHARES RUSSELL 2000 ETF
ISHARES RUSSELL 2000 ETF	0.00%	ISHARES RUSSELL 1000 GRO
ISHARES RUSSELL 1000 GROWTH	0.00%	ISHARES 20+ YEAR TREASURY
		Worst Performing Compone
		ISHARES 20+ YEAR TREASURY
		ISHARES RUSSELL 1000 GRO
Subtotal	100.00%	ISHARES RUSSELL 2000 ETF

Best Performing Components	YTD	1 Day	
ISHARES RUSSELL 2000 ETF	2.68%	0.55%	
ISHARES RUSSELL 1000 GROWTH	10.55%	0.01%	
ISHARES 20+ YEAR TREASURY BOND ETF	-6.69%	-0.01%	
Worst Performing Components	YTD	1 Day	
ISHARES 20+ YEAR TREASURY BOND ETF	-6.69%	-0.01%	
ISHARES RUSSELL 1000 GROWTH	10.55%	0.01%	
ISHARES RUSSELL 2000 ETF	2.68%	0.55%	

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Index	RORO	DE000SL0BL16	SL0BL1	BLF8276	RORO	.RORO	57950707

For further information visit www.marketvector.com

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