

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



All Time High/Low **52-Week High/Low**

Index 1,657.50/78.99 1,480.01/1,138.40

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 PARAMETERS

Launch Date	09 Nov 2020	Components	3
Type	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 PERFORMANCE

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 Components	YTD	1 Day
ISHARES 20+ YEAR TREASURY BOND ETF	100.00%	ISHARES RUSSELL 2000 ETF	2.68%	0.55%
ISHARES RUSSELL 2000 ETF	0.00%	ISHARES RUSSELL 1000 GROWTH	10.55%	0.01%
ISHARES RUSSELL 1000 GROWTH	0.00%	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%
Subtotal	100.00%	ISHARES RUSSELL 2000 ETF	2.68%	0.55%

Symbols

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

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