

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 1,556.15/60.39 1,556.15/905.40

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.

Index Data

INDEX PARAMETERS

Launch Date	18 Jul 2022	Components	2
Type	Customized	Volatility (250 days)	31.10
Currency	USD	MCap bn USD	-
Base Date	27 Dec 2002	Correlation (250 days)	0.64
Base Value	100.00	<i>* ATAC Risk-On/Risk-Off Domestic Index</i>	

ANNUALISED PERFORMANCE

1 Month	-6.06%
1 Year	45.52%
3 Years	3.29%
5 Years	13.38%
7 Years	13.36%

Index Components

Top Components by Weight	Weight	Best Performing Components	YTD	1 Day
SPDR S&P 500 ETF	100.00%	ISHARES RUSSELL 2000 ETF	-2.45%	1.12%
ISHARES RUSSELL 2000 ETF	0.00%	SPDR S&P 500 ETF	5.46%	0.92%
		Worst Performing Components	YTD	1 Day
		SPDR S&P 500 ETF	5.46%	0.92%
		ISHARES RUSSELL 2000 ETF	-2.45%	1.12%
Subtotal	100.00%			

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Index	LOLO	DE000SLOGNM9	SLOGNM	BM9YZ90	LOLO	.LOLO	120392253

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