

## 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 37.67 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.

	All Time High/Low	52-Week High/Low
Price Index	1,638.36/78.99	1,638.36/1,220.89

### Index Data

#### INDEX PARAMETERS

Launch Date	09 Nov 2020	Components	4
Type	Customised	Currency	USD
Base Date	27 Dec 2002	Volatility (1 year)	18.03
Base Value	100.00	Correlation* (1 year)	0.45

\* Russell 2000

#### PERFORMANCE

1 Day	1.80%	1 Year	22.69%
MTD	-3.60%	3 Years	20.18%
3MTD	0.60%	5 Years	19.61%
YTD	8.83%	Since Inception	15.81%

Absolute

Annualised

### Components

Component	Weight
ISHARES RUSSELL 2000 ETF	64.98%
ISHARES 20+ YEAR TREASURY BO	0.00%
ISHARES RUSSELL 1000 GROWTH	64.49%
USD-CASH	-29.47%

### Symbols

	Price	Total Return
Symbol	RORO	-
ISIN	DE000SLOBL16	-
WKN	SLOBL1	-
Sedol	BLF8276	-
Bloomberg	RORO	-
Reuters	.RORO	-
Telekurs	57950707	-

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