

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 41.33 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)	19.38
Base Value	100.00	Correlation* (1 year)	0.42

* Russell 2000

PERFORMANCE

1 Day	0.26%	1 Year	19.15%
MTD	0.22%	3 Years	20.16%
3MTD	3.94%	5 Years	19.90%
YTD	12.45%	Since Inception	16.08%

Absolute

Annualised

Components

Component	Weight
ISHARES RUSSELL 2000 ETF	0.00%
ISHARES 20+ YEAR TREASURY BO	100.00%
ISHARES RUSSELL 1000 GROWTH	0.00%
USD-CASH	0.00%

Symbols

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

For further information visit www.mvis-indices.com

Nothing on this factsheet shall be considered a solicitation to buy or an offer to sell a security, or any other product or service, to any person in any jurisdiction where such offer, solicitation, purchase or sale would be unlawful under the laws of such jurisdiction. Neither MV Index Solutions GmbH nor any of its licensors makes any warranties or representations, express or implied, to the user with respect to any of the data contained herein. The data is provided for informational purposes only, and the Company shall not be responsible or liable for the accuracy, usefulness or availability of any information transmitted or made available through it. The MVIS® indices are protected through various intellectual property rights and unfair competition and misappropriation laws. In particular, Van Eck Associates Corporation has registered the "MVIS" trademark. You require a licence to launch any product whose performance is linked to the value of a particular MVIS® index and for all use of the MVIS® name or name of the MVIS® index in the marketing of the product. All information shown prior to the index launch date is simulated performance data created from backtesting ("simulated past performance"). Simulated past performance is not actual but hypothetical performance based on the same or fundamentally the same methodology that was in effect when the index was launched. Simulated past performance may materially differ from the actual performance. Actual or simulated past performance is no guarantee for future results.