

## 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 28.33 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	1576.38/78.99	1576.38/1192.05

### Index Data

#### INDEX PARAMETERS

Launch Date	09 Nov 2020	Components	4
Type	Customised	Currency	USD
Base Date	27 Dec 2002	Volatility (1 year)	20.12
Base Value	100.00	Correlation* (1 year)	-

\*

#### PERFORMANCE

1 Day	0.17%	1 Year	30.41%
MTD	3.81%	3 Years	21.69%
3MTD	4.55%	5 Years	19.43%
YTD	7.84%	Since Inception	15.97%

Absolute

Annualised

### Components

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

### Symbols

	Price	Total Return
Symbol	RORO	-
ISIN	DE000SL0BL16	-
WKN	SL0BL1	-
Sedol	BLF8276	-
Bloomberg	RORO	-
Reuters	.RORO	-
Telekurs	57950707	-

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