

MVIS Launches the ATAC Risk-On/Risk-Off Domestic Index

Designed to be a tactical US stock/Treasury rotation strategy based on the behaviour of Lumber relative to Gold

Frankfurt (11 November 2020) – [MV Index Solutions GmbH \(MVIS[®]\)](#) announced the launch of the [ATAC Risk-On/Risk-Off Domestic Index \(ticker: RORO, ROROTR\)](#), an index designed to tactically rotate across small-cap and large-cap growth ETFs and Treasuries based on the behaviour of Lumber relative to Gold, a historically leading indicator of volatility for stocks.

The [ATAC Risk-On/Risk-Off Domestic Index \(ticker: RORO, ROROTR\)](#) rotates between long-term US treasuries and US equities on a weekly basis, utilizing a proprietary signal that considers the relative price performance of Lumber and Gold. The index is composed of US-listed ETF securities which may use leverage and covers ETFs that represent long-term US treasuries and US equities.

Toroso Asset Management, the New York based investment management company specializing in ETF-focused research, investment strategies and services was closely involved in the development of Index, and will use it to launch a new product designed for financial advisors, RIAs, family offices and investment managers.

“I couldn’t be happier to produce the ATAC Risk-On/Risk-Off Domestic Index,” says Michael A. Gayed, CFA, Portfolio Manager at Toroso Investments, LLC. “For years, advisors and investors asked me when I would take the research behind my “Lumber: Worth Its Weight In Gold” paper – which won the Founders Award in 2015 - and build an index around the findings. That day has finally come,” says Gayed, who is the architect of the index’s approach.

“We are pleased to partner with Toroso to bring this unique Risk-On/Risk Off index approach that is rooted in innovative research,” said Steven Schoenfeld, CEO of MV Index Solutions. “Partnering with Toroso has resulted in the implementation of Michael Gayed’s strategy into a consistent and transparent index,” Schoenfeld continued.

The [ATAC Risk-On/Risk-Off Domestic Index \(ticker: RORO, ROROTR\)](#) is calculated in USD as a price and a total return net index. The index is reviewed on a weekly basis two hours before the close of the NYSE on Fridays (if Friday is a full market holiday the signal will be taken two hours before the close of the NYSE on the previous trading day) and will be rebalanced based on the signal and security weights. The signal compares the short-term performance of front-month lumber futures prices and gold-USD spot prices. When the three-week performance of gold is greater than lumber, the signal will be Risk-Off when the short-term performance of lumber is greater than gold, the signal will be Risk-On.

Detailed information about the index, including methodology details and index data, are available on the [MV Index Solutions website](#).

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Media Contact

Séverine Thäsler-Jäger, MV Index Solutions
+49 (0)69 4056 695 53
media-enquiries@mvis-indices.com

Note to Editors:

About MV Index Solution - www.mvis-indices.com

MV Index Solutions (MVIS[®]) develops, monitors and licenses the MVIS Indices and the BlueStar Indexes, a range of focused, investable and diversified benchmark indices. The indices are especially designed to underlie financial products. MVIS Indices cover several asset classes, including equity, fixed income markets and digital assets and are licensed to serve as underlying indices for financial products. Approximately USD 19.70 billion in assets under management (as of 11 November 2020) are currently invested in financial products based on MVIS Indices. MVIS is a VanEck company.

About Toroso Asset Management - <https://www.torosoam.com/>

Toroso Asset Management is an investment management company registered with the SEC as an RIA (Registered Investment Advisor) specializing in ETF focused research, investment strategies and services designed for financial advisors, RIAs, family offices and investment managers.