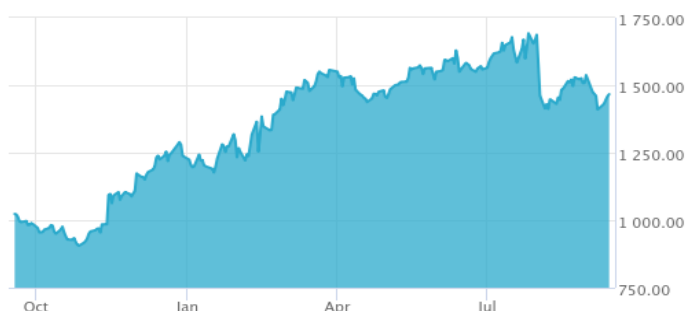


## ATAC Leverage-On/Leverage-Off Domestic Index

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



## 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.

	All Time High/Low	52-Week High/Low
Index	1,692.18/60.39	1,692.18/905.40

## Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Return	LOLO	DE000SL0GNM9	SL0GNM	BM9YZ90	LOLO	.LOLO	120392253
Total Return Gross	LOLOTR	DE000SL0GNN7	SL0GNN	BM9YZB2	LOLOTR	.LOLOTR	120392288

## Index Data

INDEX PARAMETERS				ANNUALISED PERFORMANCE			
Launch Date	18 Jul 2022	Components		2	1 Month	0.83%	
Type	Customized	Volatility (250 days)		31.19	1 Year	42.40%	
Currency	USD	MCap	bn USD	-	3 Years	0.76%	
Base Date	27 Dec 2002	Correlation (250 days)		0.66	5 Years	13.72%	
Base Value	100.00	* ATAC Risk-On/Risk-Off Domestic Index				7 Years	13.16%

## Index Components

Top Components by Weight	Weight	Best Performing Components	YTD	1 Day
SPDR S&P 500 ETF	200.00%	ISHARES RUSSELL 2000 ETF	8.61%	2.47%
ISHARES RUSSELL 2000 ETF	0.00%	SPDR S&P 500 ETF	18.99%	0.52%
		Worst Performing Components	YTD	1 Day
		SPDR S&P 500 ETF	18.99%	0.52%
		ISHARES RUSSELL 2000 ETF	8.61%	2.47%
Subtotal	200.00%			

## ATAC Leverage-On/Leverage-Off Domestic Index

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For further information visit [www.marketvector.com](http://www.marketvector.com)

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