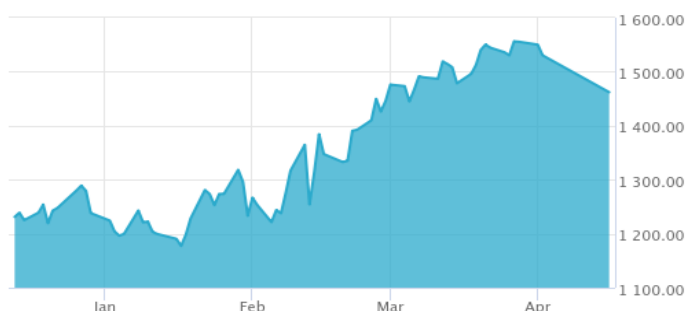


ATAC Leverage-On/Leverage-Off Domestic Index

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	1,556.15/60.39	1,556.15/905.40

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	-1.12%
Type	Customized	Volatility (250 days)	31.09	1 Year	48.38%
Currency	USD	MCap bn USD	-	3 Years	3.08%
Base Date	27 Dec 2002	Correlation (250 days)	0.66	5 Years	13.56%
Base Value	100.00	* ATAC Risk-On/Risk-Off Domestic Index		7 Years	13.41%

Index Components

Top Components by Weight	Weight	Best Performing Components	YTD	1 Day
ISHARES RUSSELL 2000 ETF	100.00%	SPDR S&P 500 ETF	12.91%	0.05%
SPDR S&P 500 ETF	0.00%	ISHARES RUSSELL 2000 ETF	2.48%	-0.90%
		Worst Performing Components	YTD	1 Day
		ISHARES RUSSELL 2000 ETF	2.48%	-0.90%
		SPDR S&P 500 ETF	12.91%	0.05%
Subtotal	100.00%			

ATAC Leverage-On/Leverage-Off Domestic Index

For further information visit www.marketvector.com

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