MarketVector™ Indexes

FACTSHEET

ATAC Credit-On/Credit-Off Index

The index rotates between long-tern US treasuries and high yield corporate bonds on a weekly basis based on a proprietary signal that considers the relative performance of large cap US equities and US utilities equities. The index is composed of US-listed ETF securities. It has been licensed to underlie financial products with currently USD 3.01 million in assets under management.

Key Features

	All Time High/Low	52-Week High/Low
Index	3,525.30/850.61	2,434.15/2,144.07

Coverage

The index covers ETFs that represent US high yield corporate bonds and long term US Treasuries; at rebalance, the index may long 100% in one of these asset classes. More detailed rules can be found in the index guide.

Review

Weekly.

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Return	JOJO	DE000SLOC4G0	SLOC4G	BM8ZL18	JOJO	.JOJO	112008250
Total Return Gross	JOJOTR	DE000SLOC4H8	SLOC4H	BM8ZMC6	JOJOTR	.JOJOTR	112008275

Index Data

INDEX PARAMETERS

Launch Date	14 Jun 2021
Type	Customized
Currency	USD
Base Date	01 Jun 2007
Base Value	1,000.00

Components	1
Volatility (250 days)	12.10
MCap bn USD	2.42
Correlation (250 days)	0.52

* *ATAC Risk-On/Risk-Off Domestic Index*

ANNUALISED PERFORMANCE

1 Month	1.67%
1 Year	4.66%
3 Years	-9.59%
5 Years	-1.79%
7 Years	5.25%

Index Components

Top Components by Weight	Weight
ISHARES 20+ YEAR TREASURY BOND ETF	100.00%
Subtotal	100.00%

Best Performing Components	YTD	1 Day
ISHARES 20+ YEAR TREASURY BOND ETF	4.24%	0.27%

Worst Performing Components	YTD	1 Day
ISHARES 20+ YEAR TREASURY BOND ETF	4.24%	0.27%

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For further information visit www.marketvector.com