

ATAC Credit-On/Credit-Off Index

The index rotates between long-term 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



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.

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

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Return	JOJO	DE000SL0C4G0	SL0C4G	BM8ZL18	JOJO	.JOJO	112008250
Total Return Gross	JOJOTR	DE000SL0C4H8	SL0C4H	BM8ZMC6	JOJOTR	.JOJOTR	112008275

Index Data

INDEX PARAMETERS				ANNUALISED PERFORMANCE	
Launch Date	14 Jun 2021	Components	1	1 Month	1.67%
Type	Customized	Volatility (250 days)	12.10	1 Year	4.66%
Currency	USD	MCap bn USD	2.42	3 Years	-9.59%
Base Date	01 Jun 2007	Correlation (250 days)	0.52	5 Years	-1.79%
Base Value	1,000.00	* ATAC Risk-On/Risk-Off Domestic Index		7 Years	5.25%

Index Components

Top Components by Weight	Weight	Best Performing Components	YTD	1 Day
ISHARES 20+ YEAR TREASURY BOND ETF	100.00%	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%
Subtotal	100.00%			

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For further information visit www.marketvector.com

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