

## 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 12.77 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	2,489.66/2,152.14

### 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

Launch Date	14 Jun 2021	Components	2
Type	Custom	Volatility (250 days)	11.75
Currency	USD	MCap bn USD	2.34
Base Date	01 Jun 2007	Correlation (250 days)	0.28
Base Value	1,000.00	* ATAC Risk-On/Risk-Off Domestic Index	

#### ANNUALISED PERFORMANCE

1 Month	-3.73%
1 Year	7.27%
3 Years	-4.60%
5 Years	-6.55%
Since Inception	4.87%

### 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	1.02%	0.97%
ISHARES IBOX HIGH YIELD CORPORATE B	0.00%	ISHARES IBOX HIGH YIELD CORPORATE B	0.58%	0.50%
		Worst Performing Components	YTD	1 Day
		ISHARES IBOX HIGH YIELD CORPORATE B	0.58%	0.50%
		ISHARES 20+ YEAR TREASURY BOND ETF	1.02%	0.97%
<b>Subtotal</b>	<b>100.00%</b>			

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