

## 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 3.07 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

## Index Data

INDEX PARAMETERS				ANNUALISED PERFORMANCE			
Launch Date	14 Jun 2021	Components		1	1 Month	-5.94%	
Type	Customized	Volatility (250 days)		11.25	1 Year	-8.70%	
Currency	USD	MCap	bn USD	2.17	3 Years	-13.47%	
Base Date	01 Jun 2007	Correlation (250 days)		0.67	5 Years	-1.73%	
Base Value	1,000.00	* ATAC Risk-On/Risk-Off Domestic Index				7 Years	4.68%

## 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	-9.73%	-0.71%
		Worst Performing Components	YTD	1 Day
		ISHARES 20+ YEAR TREASURY BOND ETF	-9.73%	-0.71%
Subtotal	100.00%			

## Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Index	JOJO	DE000SL0C4G0	SL0C4G	BM8ZL18	JOJO	.JOJO	112008250

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Index data as of 25 Apr 2024 / Page 1