

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 3.10 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.

Index Data

INDEX PARAMETERS

Launch Date	14 Jun 2021	Components	1
Type	Customized	Volatility (250 days)	11.31
Currency	USD	MCap bn USD	2.19
Base Date	01 Jun 2007	Correlation (250 days)	0.62
Base Value	1,000.00	<i>* ATAC Risk-On/Risk-Off Domestic Index</i>	

ANNUALISED PERFORMANCE

1 Month	-3.94%
1 Year	-6.39%
3 Years	-13.02%
5 Years	-1.52%
7 Years	4.75%

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	-8.83%	1.11%
		Worst Performing Components	YTD	1 Day
		ISHARES 20+ YEAR TREASURY BOND ETF	-8.83%	1.11%
Subtotal	100.00%			

Symbols

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

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