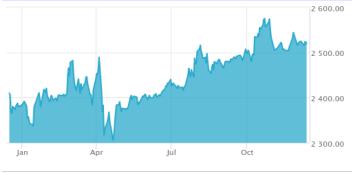


## ATAC Credit-On/Credit-Off Index

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 6.21 million in assets under management.

### **Key Features**



	All Time High/Low	52-Week High/Low		
Index	3,525.30/850.61	2,575.27/2,305.98		

#### 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	DE000SL0C4G0	SL0C4G	BM8ZL18	JOJO	.JOJO	112008250
Total Return Gross	JOJOTR	DE000SL0C4H8	SL0C4H	BM8ZMC6	JOJOTR	.JOJOTR	112008275

#### Index Data

METERS			
14 Jun 2021	Components		
Custom	Volatility (250 days)	9.28	
USD	MCap bn USD	2.52	
01 Jun 2007	Correlation* (250 days)	0.27	
1,000.00	* ATAC Risk-On/Risk-Off Domestic Index		
	14 Jun 2021 Custom USD 01 Jun 2007	14 Jun 2021 Components   Custom Volatility (250 days)   USD MCap bn USD   01 Jun 2007 Correlation* (250 days)	

ANNUALISED PERFO	RMANCE
1 Month	0.07%
1 Year	4.41%
3 Years	0.44%
5 Years	-5.88%
Since Inception	5.11%

## Index Components

Top Components by Weight Weight	eight	Best Performing Components	YTD	1 Day
ISHARES IBOXX HIGH YIELD CORPORATE B 100.0	.00%	ISHARES IBOXX HIGH YIELD CORPORATE B	8.00%	-0.19%
		Worst Performing Components	YTD	1 Day
		ISHARES IBOXX HIGH YIELD CORPORATE B	8.00%	-0.19%
Subtotal 100.0	.00%			





# ATAC Credit-On/Credit-Off Index

For further information visit www.marketvector.com

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