

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 6.21 million in assets under management.

The chart displays the monthly closing price of the Dow Jones Industrial Average for the period from January to October 2015. The y-axis represents the price index, ranging from 23,000 to 26,000 in increments of 1,000. The x-axis shows the months, with labels for Jan, Apr, Jul, and Oct. The price begins at approximately 23,800 in January, rises to a peak of about 25,000 in April, experiences a sharp decline to around 23,500 in May, and then recovers, showing a steady upward trend with some volatility, reaching a peak of nearly 25,800 in late October and ending the period at approximately 25,200.

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.

Weekly.

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

	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 PARAMETERS

<b>Launch Date</b>	14 Jun 2021	<b>Components</b>	1
<b>Type</b>	Custom	<b>Volatility</b> (250 days)	9.28
<b>Currency</b>	USD	<b>MCap</b> bn USD	2.52
<b>Base Date</b>	01 Jun 2007	<b>Correlation*</b> (250 days)	0.27
<b>Base Value</b>	1,000.00	<i>* ATAC Risk-On/Risk-Off Domestic Index</i>	

<b>1 Month</b>	0.07%
<b>1 Year</b>	4.41%
<b>3 Years</b>	0.44%
<b>5 Years</b>	-5.88%
<b>Since Inception</b>	5.11%

Top Components by Weight	Weight	Best Performing Components	YTD	1 Day
ISHARES IBOXX HIGH YIELD CORPORATE B	100.00%	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	100.00%			

## ATAC Credit-On/Credit-Off Index

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