

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 4.03 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
Price Index	3,525.30/850.61	3,493.85/3,191.58

Index Data

INDEX PARAMETERS		PERFORMANCE			
Launch Date	14 Jun 2021	1 Day	0.13%	1 Year	-6.41%
Type	Customised	MTD	0.08%	3 Years	14.49%
Base Date	28 Dec 2007	3MTD	0.68%	5 Years	9.44%
Base Value	100.00	YTD	-4.95%	Since Inception	8.66%
			<i>Absolute</i>		<i>Annualised</i>
	Components	1			
	Currency	USD			
	Volatility (1 year)	8.38			
	Correlation* (1 year)	0.57			
	* ATAC Risk-On/Risk-Off Domestic Index				

Components

Component	Weight
ISHARES IBOX HIGH YIELD COR	100.00%

Symbols

	Price	Total Return
Symbol	JOJO	-
ISIN	DE000SL0C4G0	-
WKN	SL0C4G	-
Sedol	BM8ZL18	-
Bloomberg	JOJO	-
Reuters	JOJO	-
Telekurs	112008250	-

For further information visit www.mvis-indices.com

Nothing on this factsheet shall be considered a solicitation to buy or an offer to sell a security, or any other product or service, to any person in any jurisdiction where such offer, solicitation, purchase or sale would be unlawful under the laws of such jurisdiction. Neither MV Index Solutions GmbH nor any of its licensors makes any warranties or representations, express or implied, to the user with respect to any of the data contained herein. The data is provided for informational purposes only, and the Company shall not be responsible or liable for the accuracy, usefulness or availability of any information transmitted or made available through it. The MVIS® indices are protected through various intellectual property rights and unfair competition and misappropriation laws. In particular, Van Eck Associates Corporation has registered the "MVIS" trademark. You require a licence to launch any product whose performance is linked to the value of a particular MVIS® index and for all use of the MVIS® name or name of the MVIS® index in the marketing of the product. All information shown prior to the index launch date is simulated performance data created from backtesting ("simulated past performance"). Simulated past performance is not actual but hypothetical performance based on the same or fundamentally the same methodology that was in effect when the index was launched. Simulated past performance may materially differ from the actual performance. Actual or simulated past performance is no guarantee for future results.