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.

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	3525.30/850.61	3525.30/3235.52

Index Data

INDEX PARAMETERS

Launch Date	01 Jan 1999	**Components**	1
Type	Customised	**Currency**	USD
Base Date	28 Dec 2007	**Volatility** (1 year)	7.85
Base Value	100.00	**Correlation*** (1 year)	0.3718

* ATAC Risk-On/Risk-Off Domestic Index

PERFORMANCE

1 Day	0.13%	**1 Year**	-2.13%
MTD	-2.16%	**3 Years**	15.04%
3MTD	-2.24%	**5 Years**	9.68%
YTD	-5.47%	**Since Inception**	8.72%
Absolute		*Annualised*	

Components

Component	Weight
ISHARES IBOXX 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