TransAtlantic INVESTMENT PARTNERS

Asset Mix Benchmark Returns

Date: 12/31/2022

Last change to allocations: October 2022

					Merrill Lynch Standard Investment Allocation Profile Weightings					***Custom Allocations***		
Asset Class		Benchmark	Source	Return YTD	*Capital Preservation* Conservative	*Current Income* Mod. Cons.	*Income & Growth* Moderate	*Mod. Agg. Growth* Mod. Aggr.	*Aggressive Growth* Aggr.	*I&G tax-exempt*	*Defensive no stocks short-term*	*EUR I&G Perf in EUR*
Equities	US Stocks	S&P 500 TR	Mstar	-18.11%	19%	32%	40%	57%	63%	40%		
	Int. Equities	MSCI EAFE	Mstar	-14.45%	6%	8%	15%	15%	20%	15%		
	Europ. Equities	MSCI Europe Ex UK	Mstar	-11.86%								55%
Bonds	Govt. Bonds	Bbg US Gvmt TR (or ICE BofA CorpGvtMort)	Mstar	-12.32%	20%	19%	14%	8%	4%			
	Inv. Grade Corp Bonds	Bbg US Corp Bd TR	Mstar	-15.76%	20%	19%	14%	8%	4%			
	Short-term Bonds	Bbg US Gvmt/Cred 1-5 years	Mstar	-5.50%							85%	
	Muni Bonds	Bbg Muni TR	Mstar	-8.53%						41%		
	High Yield	ICE BofA US HY TR	Mstar	-11.22%	4%	7%	3%	2%	1%			
	International	Bbg Glbl Agg TR	Mstar	-16.25%	12%	12%	10%	5%	1%			
	European Inv	Bbg EUR Agg Credit	Mstar	-15.56%								44%
Other	Real Estate	FTSE NAREIT All REITS	ML	-25.10%	1%	2%	3%	4%	6%	3%		
Cash	Cash	ICE BofA 0-3M Tsy	Mstar	1.53%	18%	1%	1%	1%	1%	1%	15%	
		FSE Rexx Mon Mkt ˉ	Mstar	-0.91								1%
Total					100%	100%	100%	100%	100%	100%	100%	100%
Return YTD					**-12.30%**	**-15.51%**	**-15.97%**	**-16.76%**	**-17.19%**	**-12.89%**	**-4.45%**	**-14.28%**

USDEUR			5.64%
CPI (12-month rolling - Inflation)		Nov YOY	7.10%