Asset Mix Benchmark Returns

TransAtlantic INVESTMENT PARTNERS

Date: 12/31/2020

Last change to allocations: October 2020

					Merrill Lynch Standard Investment Allocation Profile Weightings					***Custom Allocations***		
					Capital	*Current*	*Income &*		*Aggressive*	*I&G*	*I&G*	*Defensive*
				Return	*Preservation*	*Income*	*Growth*	*Growth*	*Growth*	*tax-exempt*	*Diversif.*	*no stocks*
Asset Class		Benchmark	Source	YTD	Conservative	Mod. Cons.	Moderate	Mod. Aggr.	Aggr.			*short-term*
Equities	US Stocks	S&P 500 TR	addepar	18.40%	17%	29%	40%	49%	59%	35%	35%	
	Int. Equities	MSCI EAFE	addepar	7.82%	9%	14%	19%	25%	29%	19%	10%	
Bonds	Govt. Bonds	BBgBarc US Agg	*addepar*	7.51%	29%	29%	22%	13%	5%		15%	
	Inv. Grade Corp Bonds	Morningst US Corp Bond TR	*addepar*	9.89%	17%	16%	13%	8%	3%		25%	
	Short-term Bonds	US Gov. & Corp. 1-5 years	*Vanguard*	4.27%								85%
	Muni Bonds	BBgBarc Muni TR	*Vanguard*	5.21%						44%		
	High Yield	ICE BofA ML US High Yield TR	*addepar*	6.17%	3%	3%	2%	2%	2%			
	International	BbgBarc Glbl Agg WGBI	*addepar*	10.11%	9%	7%	2%	1%	0%			
Other	Real Estate	NAREIT Index	*addepar*	-8.98%	0%	0%	0%	0%	0%		5%	
Cash	Cash	US 3-mo. T-Bills	*ICE BofAML*	0.24%	16%	2%	2%	2%	2%	2%	10%	15%
Total					100%	100%	100%	100%	100%	100%	100%	100%
Return YTD					**8.82%**	**11.09%**	**12.11%**	**12.97%**	**13.92%**	**10.22%**	**10.40%**	**3.67%**

USDEUR	-9.80%
CPI (12-month rolling - Inflation)	1.20%