

Asset Mix Benchmark Returns

Date: 12/31/2024

Last change to allocations: November 2023



TransAtlantic
INVESTMENT PARTNERS

				Merrill Lynch					Custom Allocations			
				Standard Investment Allocation Profile Weightings								
Asset Class	Benchmark	Source	Return YTD	Capital Preservation	Current Income	Income & Growth	Mod. Agg. Growth	Aggressive Growth	I&G tax-exempt	Defensive no stocks	EUR I&G Perf in USD	Mixed I&G EUR/USD
				Conservative	Mod. Cons.	Moderate	Mod. Aggr.	Aggr.	short-term		Perf in EUR ³	Perf in USD/EUR
Equities	US Stocks	S&P 500 TR	Mstar	25.02%	18%	30%	41%	56%	61%	41%		20%
	Int. Equities	MSCI EAFE	Mstar	1.15%	6%	12%	18%	19%	29%	18%		9%
	Europ. Equities	MSCI Eur Ex UK EU	Mstar	0.96%							55%	26%
Bonds	Govt. Bonds	Bbg US Gvmt TR (or ICE BofA CorpGvtMort)	Mstar	0.62%	35%	27%	20%	8%	4%			10%
	Inv. Grade Corp Bonds	Bbg US Corp Bd TR	Mstar	2.13%	37%	29%	20%	14%	2%			10%
	Short-term Bonds	Bbg US Agg 1-3 yr	Mstar	4.81%						85%		
	Muni Bonds	Bbg Muni TR	Bbg	1.05%						40%		
	High Yield	Bbg Corp HY	Mstar	8.19%	3%	1%	0%	0%	1%			1%
	International	Bbg Gbl Agg TR	Mstar	1.47%				2%	2%			2%
	European Inv	Bbg EUR Agg Credit	Mstar	-5.19%							44%	20%
Other	Real Estate	FTSE NAREIT TR All REITS	FTSE	4.92%		0%	0%	0%	0%	0%		
Cash	Cash	ICE BofA 0-3M Tsy FSE REXX Mon Mkt	S&P Mstar	5.30% -2.96%	1%	1%	1%	1%	1%	1%	15%	1% 1%
Total					100%	100%	100%	100%	100%	100%	100%	100%
Return YTD				5.88%	8.56%	11.07%	14.66%	15.83%	10.94%	4.88%	-1.79%	4.73%

USDEUR 6.10%
CPI (12-month rolling - Inflation) Nov YOY 2.70%