

Asset Mix Benchmark Returns

Date: 12/31/2022

Last change to allocations: October 2022



TransAtlantic
INVESTMENT PARTNERS

				Merrill Lynch					Custom Allocations			
				Standard Investment Allocation Profile Weightings								
Asset Class	Benchmark	Source	Return YTD	Capital	Current	Income &	Mod. Agg.	Aggressive	I&G	Defensive	EUR I&G	
				Preservation	Income	Growth	Growth	Growth	tax-exempt	no stocks	Perf in EUR	
				Conservative	Mod. Cons.	Moderate	Mod. Aggr.	Aggr.	short-term			
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 Gbl 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 FSE REXX Mon Mkt	Mstar Mstar	1.53% -0.91	18%	1%	1%	1%	1%	1%	15%	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%

The above model results are not hypothetical results or represent actual portfolios, but represent benchmark results based upon indices for the corresponding asset classes

The suggested model allocation weightings are sourced from a third party (Merrill Lynch Chief Investment Office)

All information above is public information and sourced from third parties deemed as reliable, such as the Bureau of Labor Statistics, S&P or Morningstar