

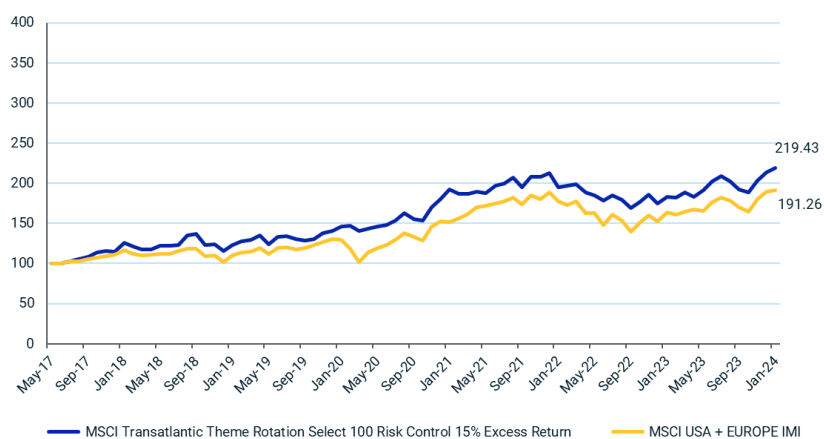
# MSCI Transatlantic Theme Rotation Select 100 Risk Control 15% Excess Return Index

The MSCI Transatlantic Theme Rotation Select 100 Risk Control 15% Excess Return Index aims to represent the performance of the excess return variant of MSCI Transatlantic Theme Rotation Select 100 Index while targeting an annualized volatility of 15%.

For a complete description of the index methodology, please see [Index methodology - MSCI](#)

## Cumulative index performance

USD RETURNS MAY 2017 – JANUARY 2024



## Annual performance (%)

YEAR	MSCI Transatlantic Theme Rotation Select 100 Risk Control 15% Excess Return	MSCI USA + EUROPE IMI
2023	22.33	24.35
2022	-18.11	-19.00
2021	18.13	23.46
2020	28.16	16.91
2019	21.26	28.84
2018	0.82	-8.52

## Index performance

USD RETURNS (%) JANUARY 31, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since May 31, 2017
MSCI Transatlantic Theme Rotation Select 100 Risk Control 15% Excess Return	2.87	16.52	19.64	2.87	4.56	12.26	-	12.51
MSCI USA + EUROPE IMI	0.76	16.17	16.74	0.76	8.04	11.78	-	10.22

## Index risk and return characteristics

(%) JANUARY 31, 2024

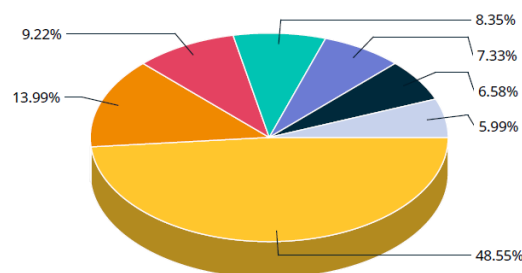
INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since May 31, 2017
MSCI Transatlantic Theme Rotation Select 100 Risk Control 15% Excess Return	14.38	14.60	-	15.00
MSCI USA + EUROPE IMI	17.56	18.77	-	17.48

MSCI Transatlantic Theme Rotation Select 100 Index

## Top 10 constituents

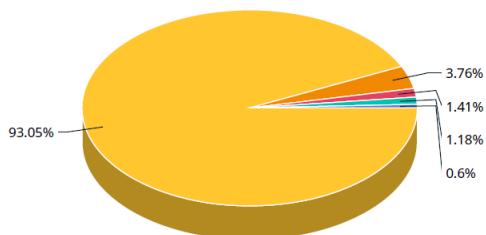
	Sector	Index Wt. (%)
NVIDIA	Info Tech	5.96
ADVANCED MICRO DEVICES	Info Tech	5.75
META PLATFORMS A	Comm Srvcs	5.35
APPLE	Info Tech	4.50
AMAZON.COM	Cons Discr	4.47
ALPHABET A	Comm Srvcs	4.47
MICROSOFT CORP	Info Tech	4.32
ADOBE	Info Tech	3.95
JOHNSON & JOHNSON	Health Care	2.88
VISA A	Financials	2.86
<b>Total</b>		<b>44.53</b>

## Sector Weights



- Information Technology 48.55%
- Communication Services 13.99%
- Consumer Discretionary 9.22%
- Industrials 8.35%
- Health Care 7.33%
- Consumer Staples 6.58%
- Financials 5.99%

## Country Weights



- United States 93.05%
- Switzerland 3.76%
- France 1.41%
- Germany 1.18%
- United Kingdom 0.6%

## Additional information

MSCI Transatlantic Theme Rotation Select 100 Risk Control 15% Excess Return Index

Ticker	MXTR15ER
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### ABOUT MSC INC.

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