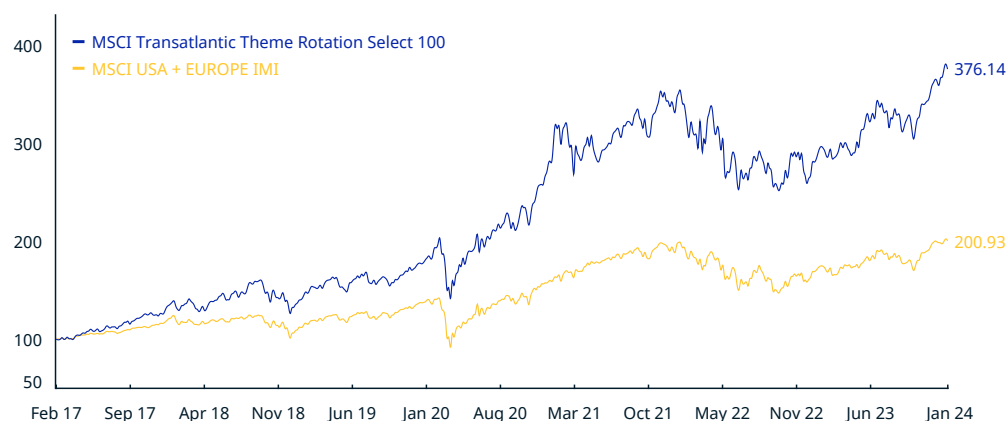


MSCI Transatlantic Theme Rotation Select 100 Index (USD)

The MSCI Transatlantic Theme Rotation Select 100 Index (the 'Index') aims to represent the performance of the securities from the MSCI USA IMI Index and the MSCI Europe IMI Index which belong, each month, to the four highest-ranked MSCI Thematic Indexes, as selected from a set of a certain subset of MSCI Thematic Indexes, based on a theme-specific media sentiment score (MediaStats Megatrend Scores) calculated for each of the respective themes by MKT MediaStats¹.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (FEB 2017 – JAN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Transatlantic Theme Rotation Select 100	MSCI USA + EUROPE IMI
2023	38.06	24.35
2022	-24.56	-19.00
2021	24.18	23.46
2020	58.75	16.91
2019	33.50	28.84
2018	5.25	-8.52

INDEX PERFORMANCE – NET RETURNS (%) (JAN 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Feb 28, 2017
MSCI Transatlantic Theme Rotation Select 100	3.48	21.37	30.67	3.48	7.93	21.00	na	21.08
MSCI USA + EUROPE IMI	0.76	16.17	16.74	0.76	8.04	11.78	na	10.60

INDEX RISK AND RETURN CHARACTERISTICS (FEB 28, 2017 – JAN 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Feb 28, 2017	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Transatlantic Theme Rotation Select 100	1.05	9.67	344.49	20.76	21.58	na	0.36	0.91	na	0.96	30.98	2020-02-20–2020-03-23
MSCI USA + EUROPE IMI	1.00	0.00	2.03	17.56	18.77	na	0.40	0.59	na	0.57	35.26	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Transatlantic Theme Rotation Select 100 Index (USD)

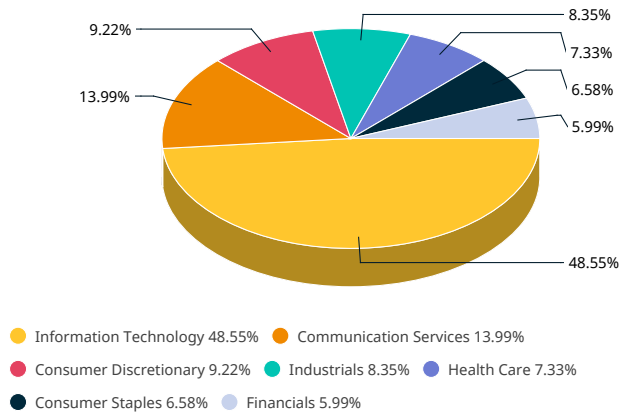
INDEX CHARACTERISTICS

	MSCI Transatlantic Theme Rotation Select 100	MSCI USA + EUROPE IMI
Number of Constituents	66	3,735
	Weight (%)	
Largest	5.96	4.90
Smallest	0.28	0.00
Average	1.52	0.03
Median	0.80	0.00

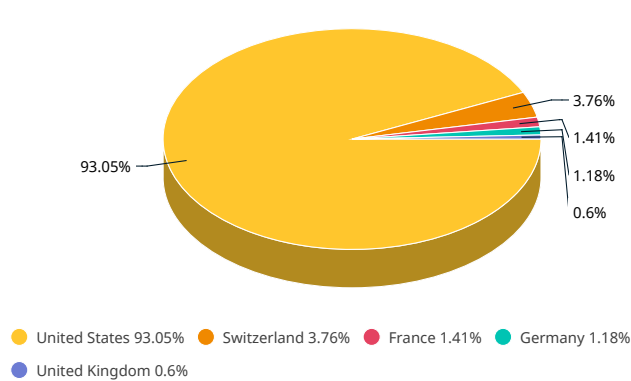
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	5.96	2.58	Info Tech
ADVANCED MICRO DEVICES	5.75	0.46	Info Tech
META PLATFORMS A	5.35	1.47	Comm Srvcs
APPLE	4.50	4.90	Info Tech
AMAZON.COM	4.47	2.45	Cons Discr
ALPHABET A	4.47	1.41	Comm Srvcs
MICROSOFT CORP	4.32	4.77	Info Tech
ADOBE	3.95	0.48	Info Tech
JOHNSON & JOHNSON	2.88	0.65	Health Care
VISA A	2.86	0.75	Financials
Total	44.53	19.92	

SECTOR WEIGHTS



COUNTRY WEIGHTS



1 MKT MediaStats is a big-data information technology company specializing in financial markets which generates theme level Megatrend Scores on a monthly basis <https://www.mktmediastats.com/>

The MSCI Transatlantic Theme Rotation Select 100 Index was launched on Feb 27, 2024. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

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