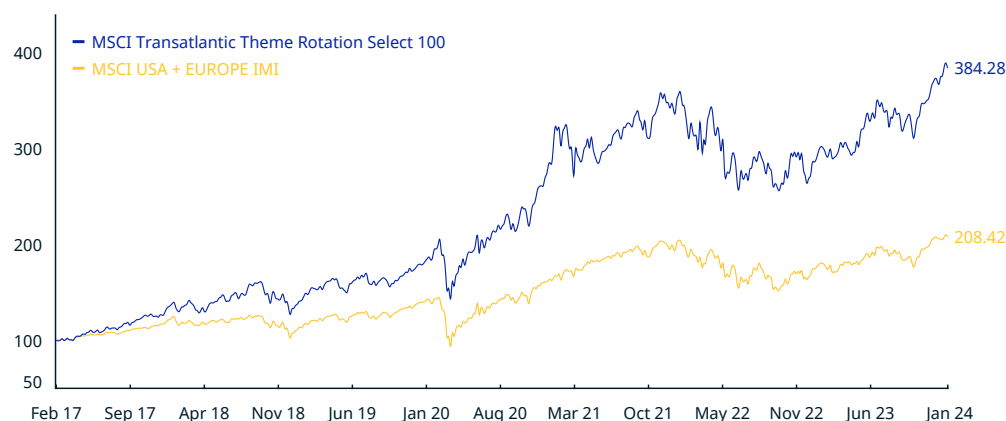# MSCI Transatlantic Theme Rotation Select 100 Index (USD)

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 MediaStats[1].

For a complete description of the index methodology, please see Index methodology - MSCI.

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

— MSCI Transatlantic Theme Rotation Select 100
— MSCI USA + EUROPE IMI

384.28
208.42

ANNUAL PERFORMANCE (%)

Year	MSCI Transatlantic Theme Rotation Select 100	MSCI USA + EUROPE IMI
2023	38.58	24.99
2022	-24.29	-18.59
2021	24.44	24.00
2020	59.17	17.52
2019	34.04	29.60
2018	5.53	-7.99

INDEX PERFORMANCE — GROSS RETURNS (%) (JAN 31, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Feb 28, 2017
MSCI Transatlantic Theme Rotation Select 100	3.49	21.50	31.15	3.49	8.27	21.39	na	21.45
MSCI USA + EUROPE IMI	0.79	16.29	17.34	0.79	8.56	12.35	na	11.19

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

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Feb 28, 2017	(%)	Period YYYY-MM-DD
MSCI Transatlantic Theme Rotation Select 100	1.05	9.68	344.49	20.77	21.59	na	0.38	0.92	na	0.97	30.95	2020-02-20—2020-03-23
MSCI USA + EUROPE IMI	1.00	0.00	2.03	17.56	18.77	na	0.43	0.61	na	0.60	35.22	2020-02-19—2020-03-23

[1] Last 12 months   [2] Based on monthly gross returns data   [3] Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI

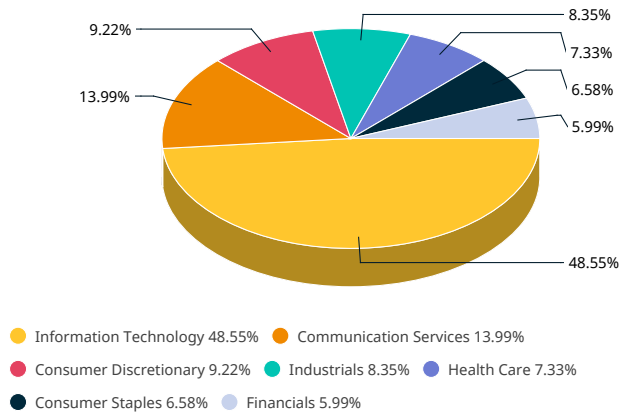# MSCI Transatlantic Theme Rotation Select 100 Index (USD)

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

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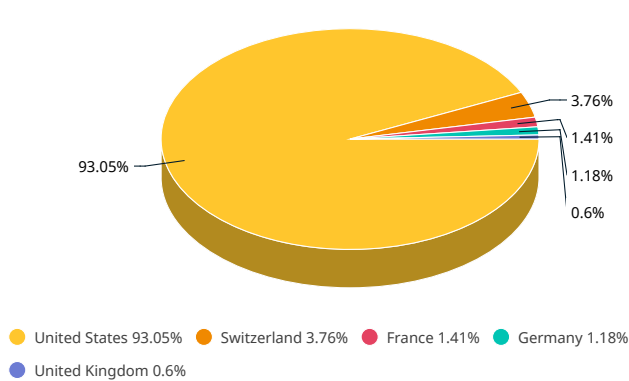
- Information Technology 48.55%
- Communication Services 13.99%
- Consumer Discretionary 9.22%
- Industrials 8.35%
- Health Care 7.33%
- Consumer Staples 6.58%
- Financials 5.99%

COUNTRY WEIGHTS

93.05%
3.76%
1.41%
1.18%
0.6%

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

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.