

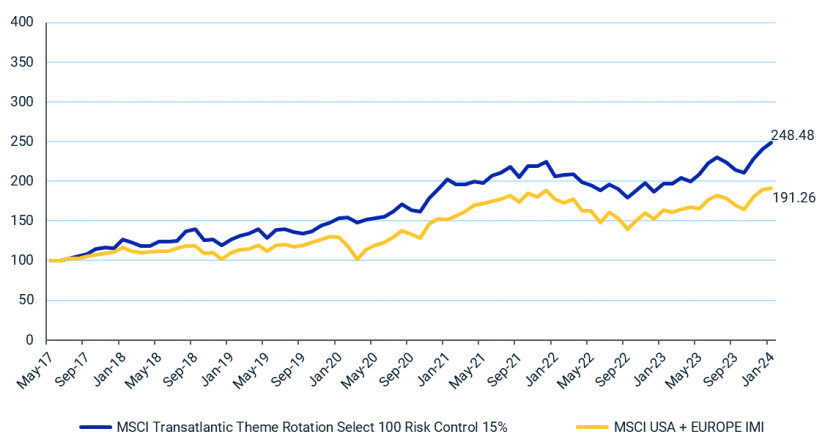
MSCI Transatlantic Theme Rotation Select 100 Risk Control 15% Index

The MSCI Transatlantic Theme Rotation Select 100 Risk Control 15% Index aims to represent the performance of the 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%	MSCI USA + EUROPE IMI
2023	28.68	24.35
2022	-16.72	-19.00
2021	18.22	23.46
2020	28.66	16.91
2019	23.94	28.84
2018	2.72	-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%	3.38	18.11	25.98	3.38	7.13	14.46	-	14.63
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

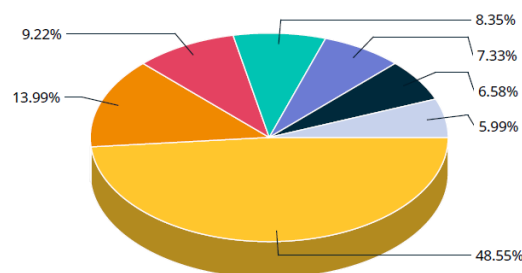
INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since May 31, 2017
MSCI Transatlantic Theme Rotation Select 100 Risk Control 15%	14.58	14.67	-	15.05
MSCI USA + EUROPE IMI	17.56	18.77	-	17.48

MSCI Transatlantic Theme Rotation Select 100 Index

Top 10 constituents

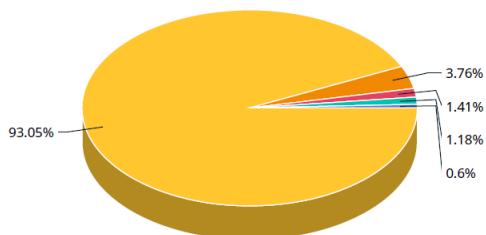
	Sector	Index Wt. (%)
NVIDIA	Info Tech	5.96
ADVANCED MICRO DEVICES	Info Tech	5.75
META PLATFORMS A	Comm Srvcs	5.35
APPLE	Info Tech	4.50
AMAZON.COM	Cons Discr	4.47
ALPHABET A	Comm Srvcs	4.47
MICROSOFT CORP	Info Tech	4.32
ADOBE	Info Tech	3.95
JOHNSON & JOHNSON	Health Care	2.88
VISA A	Financials	2.86
Total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

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% Index

Ticker	MXTTTRC15
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