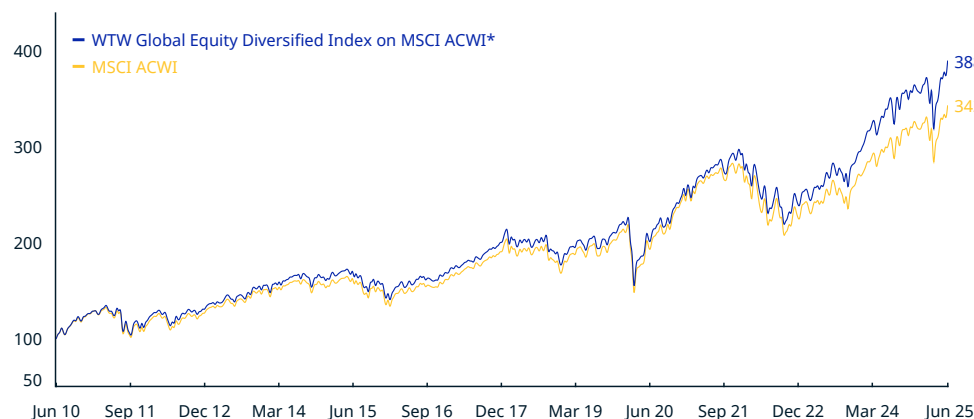


WTW Global Equity Diversified Index on MSCI ACWI*(*a custom index built by MSCI on criteria provided by WTW) (USD)

The WTW Global Equity Diversified Index on MSCI ACWI*(*a custom index built by MSCI on criteria provided by WTW) aims to represent the performance of a strategy that seeks higher exposure to a custom multifactor S-score, calculated from three custom factors – Value, Quality and Momentum – while targeting ex-ante risk similar to that of ACWI (the 'Parent Index').

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

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (JUN 2010 – JUN 2025)



ANNUAL PERFORMANCE (%)

Year	WTW Global Equity Diversified Index on MSCI ACWI*	MSCI ACWI
2024	19.57	15.73
2023	23.06	20.09
2022	-19.23	-19.80
2021	20.53	16.80
2020	12.14	14.33
2019	22.64	24.05
2018	-11.16	-11.18
2017	21.76	21.62
2016	6.05	5.63
2015	-4.33	-4.26
2014	3.71	2.10
2013	20.09	20.25
2012	12.59	13.43
2011	-6.34	-9.41

INDEX PERFORMANCE – PRICE RETURNS (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Feb 29, 2000
WTW Global Equity Diversified Index on MSCI ACWI*	4.88	12.26	14.46	10.52	18.30	13.78	8.93	5.30
MSCI ACWI	4.37	10.97	14.45	9.10	15.43	11.83	8.04	4.20

INDEX RISK AND RETURN CHARACTERISTICS (JUN 30, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Feb 29, 2000	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
WTW Global Equity Diversified Index on MSCI ACWI*	38.70	14.33	15.01	14.58	0.94	0.76	0.52	0.28	57.43	2007-10-31–2009-03-09
MSCI ACWI	2.54	14.76	15.36	14.92	0.74	0.63	0.46	0.21	59.61	2007-10-31–2009-03-09

¹ Last 12 months

² Based on monthly price returns data

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

WTW Global Equity Diversified Index on MSCI ACWI*(*a custom index built by MSCI on criteria provided by WTW) (USD)

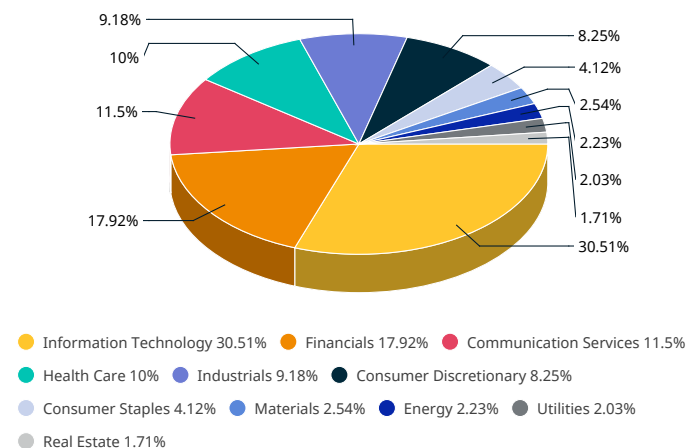
INDEX CHARACTERISTICS

WTW Global Equity Diversified Index on MSCI ACWI*	
Number of Constituents	1,166
Mkt Cap (USD Millions)	
Index	55,808,727.40
Largest	2,721,872.22
Smallest	285.99
Average	47,863.40
Median	12,675.82

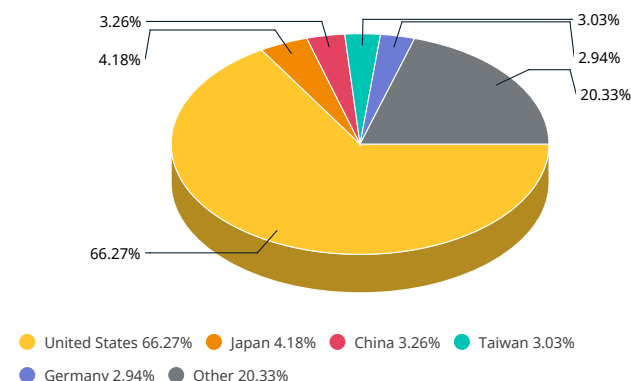
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	US	2,721.87	4.88	Info Tech
APPLE	US	2,560.19	4.59	Info Tech
MICROSOFT CORP	US	2,333.92	4.18	Info Tech
META PLATFORMS A	US	1,682.84	3.02	Comm Svcs
TAIWAN SEMICONDUCTOR MFG	TW	1,178.78	2.11	Info Tech
BROADCOM	US	1,157.41	2.07	Info Tech
ALPHABET A	US	957.55	1.72	Comm Svcs
AMAZON.COM	US	945.64	1.69	Cons Discr
ALPHABET C	US	870.62	1.56	Comm Svcs
VISA A	US	806.83	1.45	Financials
Total		15,215.66	27.26	

SECTOR WEIGHTS



COUNTRY WEIGHTS



*A custom index built by MSCI on criteria provided by WTW

The WTW Global Equity Diversified Index on MSCI ACWI*(*a custom index built by MSCI on criteria provided by WTW) was launched on Sep 27, 2023. 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.

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 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.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create any derivative works, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. MSCI ESG and climate ratings, research and data are produced by MSCI ESG Research LLC, a subsidiary of MSCI Inc. MSCI ESG Indexes, Analytics and Real Estate are products of MSCI Inc. that utilize information from MSCI ESG Research LLC. MSCI Indexes are administered by MSCI Limited (UK) and MSCI Deutschland GmbH. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN MAKING OR COMPILING THE INFORMATION (EACH, AN "INFORMATION PROVIDER") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH INFORMATION PROVIDER HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE INFORMATION PROVIDERS HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not be by applicable law be excluded or limited. Privacy notice: For information about how MSCI collects and uses personal data, please refer to our Privacy Notice at www.msci.com/legal/privacy-notice

© 2025 MSCI Inc. All rights reserved.



WTW Global Equity Diversified Index on MSCI ACWI*(^aa custom index built by MSCI on criteria provided by WTW) (USD) |