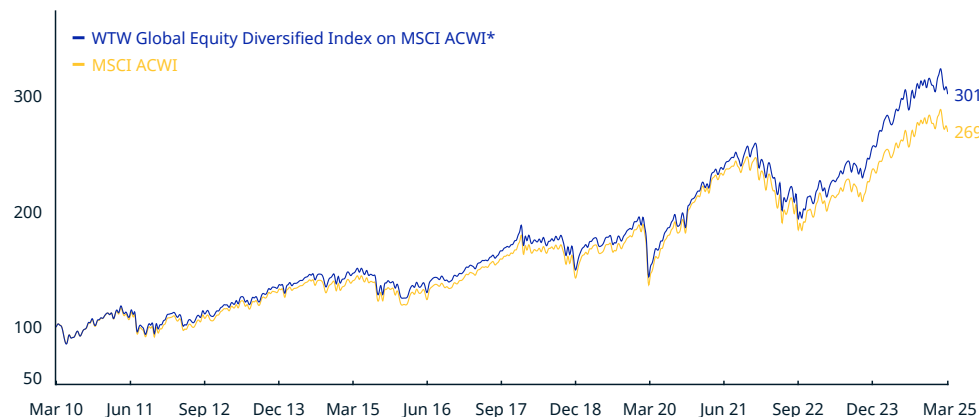


WTW Global Equity Diversified Index on MSCI ACWI*(*a custom index built by MSCI on criteria provided by WTW) (USD)

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) (MAR 2010 – MAR 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 (%) (MAR 31, 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*	-4.68	-1.55	6.26	-1.55	7.70	14.97	7.63	4.87
MSCI ACWI	-4.15	-1.69	5.56	-1.69	5.15	13.34	6.89	3.81

INDEX RISK AND RETURN CHARACTERISTICS (MAR 31, 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*	34.55	15.86	15.42	14.48	0.28	0.82	0.45	0.25	57.43	2007-10-31–2009-03-09
MSCI ACWI	2.60	16.30	15.83	14.85	0.13	0.71	0.39	0.19	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)

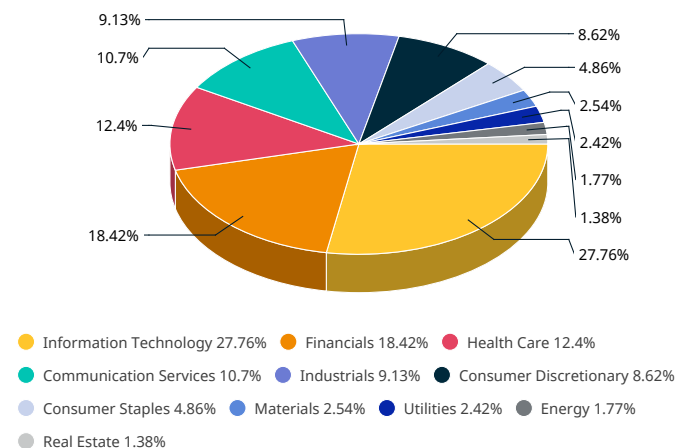
INDEX CHARACTERISTICS

WTW Global Equity Diversified Index on MSCI ACWI*	
Number of Constituents	1,171
Mkt Cap (USD Millions)	
Index	47,509,060.08
Largest	2,325,059.95
Smallest	265.72
Average	40,571.36
Median	9,924.57

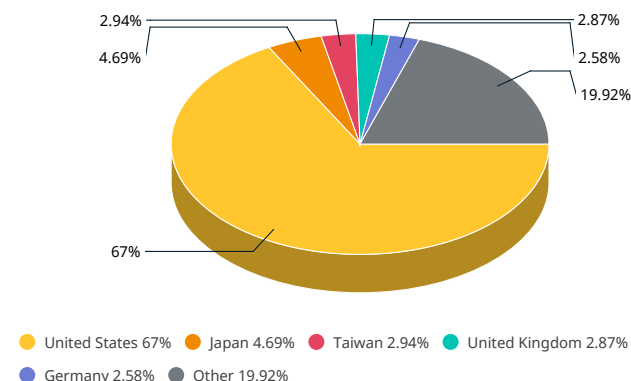
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
APPLE	US	2,325.06	4.89	Info Tech
NVIDIA	US	1,989.48	4.19	Info Tech
MICROSOFT CORP	US	1,856.13	3.91	Info Tech
AMAZON.COM	US	1,277.26	2.69	Cons Discr
META PLATFORMS A	US	1,200.74	2.53	Comm Svcs
TAIWAN SEMICONDUCTOR MFG	TW	842.13	1.77	Info Tech
ALPHABET C	US	792.59	1.67	Comm Svcs
VISA A	US	761.12	1.60	Financials
BROADCOM	US	730.45	1.54	Info Tech
ALPHABET A	US	693.76	1.46	Comm Svcs
Total		12,468.72	26.24	

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.

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