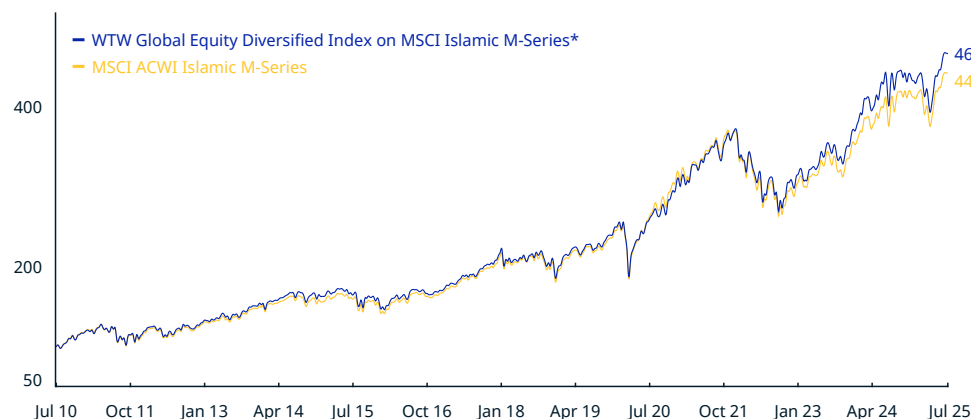


# WTW Global Equity Diversified Index on MSCI Islamic M-Series\*(\*a custom index built by MSCI on criteria provided by WTW) (USD)

The WTW Global Equity Diversified Index on MSCI Islamic M-Series\*(\*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 MSCI ACWI Islamic M-Series(the 'Parent Index').

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (JUL 2010 – JUL 2025)



## ANNUAL PERFORMANCE (%)

Year	WTW Global Equity Diversified Index on MSCI Islamic M-Series*	MSCI ACWI Islamic M-Series
2024	14.51	13.69
2023	24.38	23.33
2022	-20.02	-22.29
2021	25.60	20.70
2020	19.36	25.57
2019	28.25	29.58
2018	-6.69	-7.12
2017	23.88	24.23
2016	5.33	6.20
2015	-1.96	-1.45
2014	5.59	3.66
2013	21.85	21.33
2012	11.03	11.49
2011	-2.32	-4.89

## INDEX PERFORMANCE – NET RETURNS (%) (JUL 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 26, 2010
WTW Global Equity Diversified Index on MSCI Islamic M-Series*	1.40	13.27	8.43	9.63	14.55	12.42	10.83	11.11
MSCI ACWI Islamic M-Series	1.22	12.66	9.90	9.18	13.38	10.91	10.62	10.72

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 – JUL 31, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 26, 2010	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
WTW Global Equity Diversified Index on MSCI Islamic M-Series*	0.98	1.66	45.40	15.32	15.95	14.79	0.67	0.64	0.63	0.70	30.00	2020-02-12–2020-03-23
MSCI ACWI Islamic M-Series	1.00	0.00	10.18	15.31	16.09	15.02	0.60	0.55	0.61	0.67	30.35	2021-11-19–2022-10-14

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

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

WTW Global Equity Diversified Index on MSCI Islamic M-Series\*(\*a custom index built by MSCI on criteria provided by WTW) (USD)

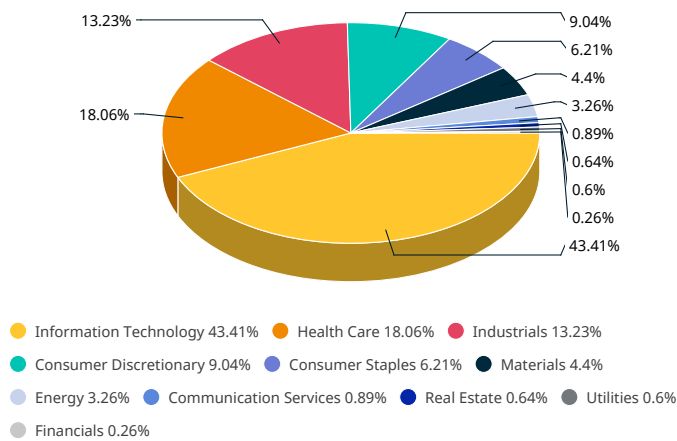
INDEX CHARACTERISTICS

	WTW Global Equity Diversified Index on MSCI Islamic M-Series*	MSCI ACWI Islamic M-Series
Number of Constituents	478	957
Weight (%)		
Largest	5.99	6.29
Smallest	0.00	0.00
Average	0.21	0.10
Median	0.05	0.03

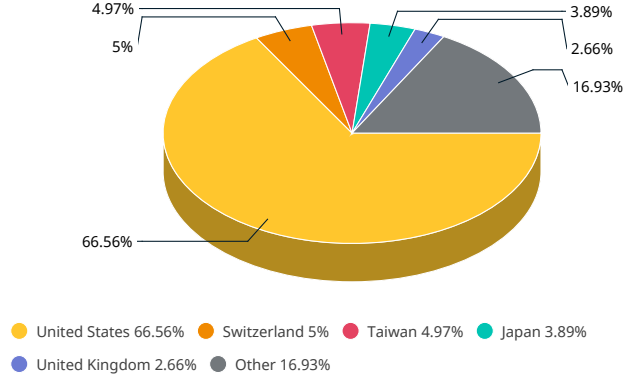
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	5.99	6.29	Info Tech
MICROSOFT CORP	US	5.46	5.53	Info Tech
BROADCOM	US	4.10	3.82	Info Tech
TAIWAN SEMICONDUCTOR MFG	TW	3.90	2.79	Info Tech
ORACLE CORP	US	2.47	1.24	Info Tech
JOHNSON & JOHNSON	US	2.16	1.16	Health Care
ABBVIE	US	1.93	0.97	Health Care
TESLA	US	1.73	2.60	Cons Discr
HOME DEPOT	US	1.69	1.06	Cons Discr
CISCO SYSTEMS	US	1.56	0.79	Info Tech
Total		30.99	26.25	

SECTOR WEIGHTS



COUNTRY WEIGHTS



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

The WTW Global Equity Diversified Index on MSCI Islamic M-Series\*(\*a custom index built by MSCI on criteria provided by WTW) was launched on Aug 16, 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.

## ABOUT MSCI

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