The Human Rights Custom Index is based on the flagship MSCI ACWI Index, its parent index, which includes large and mid cap stocks across 23 Developed Markets (DM) and 26 Emerging Markets (EM) countries*. The Index aims to exclude companies that are implicated in certain serious human rights violations or that have substantial, strategic involvement with regimes with poor human rights records. The analysis of human rights performance is based on data from MSCI ESG Research.

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

### CUMULATIVE INDEX PERFORMANCE — GROSS RETURNS   (USD)
(APR 2009 – APR 2024)

![Graph showing cumulative index performance](graph.png)

### INDEX RISK AND RETURN CHARACTERISTICS  (APR 30, 2024)

<table>
<thead>
<tr>
<th>Turnover (%)</th>
<th>ANNUALIZED STD DEV (%)</th>
<th>SHARPE RATIO</th>
<th>MAXIMUM DRAWDOWN</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>3 Yr</td>
<td>5 Yr</td>
<td>10 Yr</td>
</tr>
<tr>
<td>Human Rights Custom on ACWI</td>
<td>2.57</td>
<td>16.60</td>
<td>17.79</td>
</tr>
<tr>
<td>MSCI ACWI</td>
<td>2.57</td>
<td>16.62</td>
<td>17.81</td>
</tr>
</tbody>
</table>

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

### ANNUAL PERFORMANCE (%)

<table>
<thead>
<tr>
<th>Year</th>
<th>Human Rights Custom on ACWI</th>
<th>MSCI ACWI</th>
</tr>
</thead>
<tbody>
<tr>
<td>2023</td>
<td>22.79</td>
<td>22.81</td>
</tr>
<tr>
<td>2022</td>
<td>-17.93</td>
<td>-17.96</td>
</tr>
<tr>
<td>2021</td>
<td>19.02</td>
<td>19.04</td>
</tr>
<tr>
<td>2020</td>
<td>16.73</td>
<td>16.82</td>
</tr>
<tr>
<td>2019</td>
<td>27.30</td>
<td>27.30</td>
</tr>
<tr>
<td>2018</td>
<td>-8.90</td>
<td>-8.93</td>
</tr>
<tr>
<td>2017</td>
<td>24.67</td>
<td>24.62</td>
</tr>
<tr>
<td>2016</td>
<td>8.43</td>
<td>8.48</td>
</tr>
<tr>
<td>2015</td>
<td>-1.75</td>
<td>-1.84</td>
</tr>
<tr>
<td>2014</td>
<td>4.87</td>
<td>4.71</td>
</tr>
<tr>
<td>2013</td>
<td>23.98</td>
<td>23.44</td>
</tr>
<tr>
<td>2012</td>
<td>17.27</td>
<td>16.80</td>
</tr>
<tr>
<td>2011</td>
<td>-6.60</td>
<td>-6.86</td>
</tr>
<tr>
<td>2010</td>
<td>12.91</td>
<td>13.21</td>
</tr>
</tbody>
</table>
### INDEX CHARACTERISTICS

<table>
<thead>
<tr>
<th></th>
<th>Human Rights Custom on ACWI</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Number of Constituents</strong></td>
<td></td>
</tr>
<tr>
<td></td>
<td>2,832</td>
</tr>
<tr>
<td><strong>Mkt Cap (USD Millions)</strong></td>
<td></td>
</tr>
<tr>
<td>Index</td>
<td>69,456,197.78</td>
</tr>
<tr>
<td>Largest</td>
<td>2,748,922.56</td>
</tr>
<tr>
<td>Smallest</td>
<td>122.22</td>
</tr>
<tr>
<td>Average</td>
<td>24,525.49</td>
</tr>
<tr>
<td>Median</td>
<td>6,224.63</td>
</tr>
</tbody>
</table>

### TOP 10 CONSTITUENTS

<table>
<thead>
<tr>
<th>Country</th>
<th>Float Adj Mkt Cap (USD Billions)</th>
<th>Index Wt. (%)</th>
<th>Sector</th>
</tr>
</thead>
<tbody>
<tr>
<td>MICROSOFT CORP</td>
<td>2,748.92</td>
<td>3.96</td>
<td>Info Tech</td>
</tr>
<tr>
<td>APPLE</td>
<td>2,501.94</td>
<td>3.60</td>
<td>Info Tech</td>
</tr>
<tr>
<td>NVIDIA</td>
<td>2,134.13</td>
<td>3.07</td>
<td>Info Tech</td>
</tr>
<tr>
<td>AMAZON.COM</td>
<td>1,627.61</td>
<td>2.34</td>
<td>Cons Discr</td>
</tr>
<tr>
<td>ALPHABET A</td>
<td>963.33</td>
<td>1.39</td>
<td>Comm Srvcs</td>
</tr>
<tr>
<td>META PLATFORMS A</td>
<td>954.81</td>
<td>1.37</td>
<td>Comm Srvcs</td>
</tr>
<tr>
<td>ALPHABET C</td>
<td>848.31</td>
<td>1.22</td>
<td>Comm Srvcs</td>
</tr>
<tr>
<td>LILLY (ELI) &amp; COMPANY</td>
<td>630.28</td>
<td>0.91</td>
<td>Health Care</td>
</tr>
<tr>
<td>TAIWAN SEMICONDUCTOR MFG</td>
<td>597.69</td>
<td>0.86</td>
<td>Info Tech</td>
</tr>
<tr>
<td>BROADCOM</td>
<td>578.27</td>
<td>0.83</td>
<td>Info Tech</td>
</tr>
</tbody>
</table>

**Total**: 13,585.30 19.56

### SECTOR WEIGHTS

- Information Technology: 23.22%
- Financials: 16.13%
- Health Care: 11.13%
- Consumer Discretionary: 10.87%
- Industrials: 10.66%
- Communication Services: 7.71%
- Consumer Staples: 6.58%
- Energy: 4.75%
- Materials: 4.23%
- Utilities: 2.59%
- Real Estate: 2.13%

### COUNTRY WEIGHTS

- United States: 63.52%
- Japan: 5.45%
- United Kingdom: 3.6%
- France: 2.86%
- China: 2.75%
- Other: 21.82%

### Additional Information

On September 1, 2010 the FTSE KLD indexes transitioned to the MSCI ESG Indexes. The former KLD indexes had multiple third party index calculators over time. Consequently the MSCI ESG index histories have been aggregated and compiled to create a continuous time series from a variety of sources—sources which may have followed different index calculation methodologies in some instances. The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US. EM countries include: Argentina, Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Malaysia, Mexico, Pakistan, Peru, Philippines, Poland, Qatar, Russia, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The Human Rights Custom Index on MSCI ACWI was launched on Aug 05, 2011. Data prior to the launch date is back-tested (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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