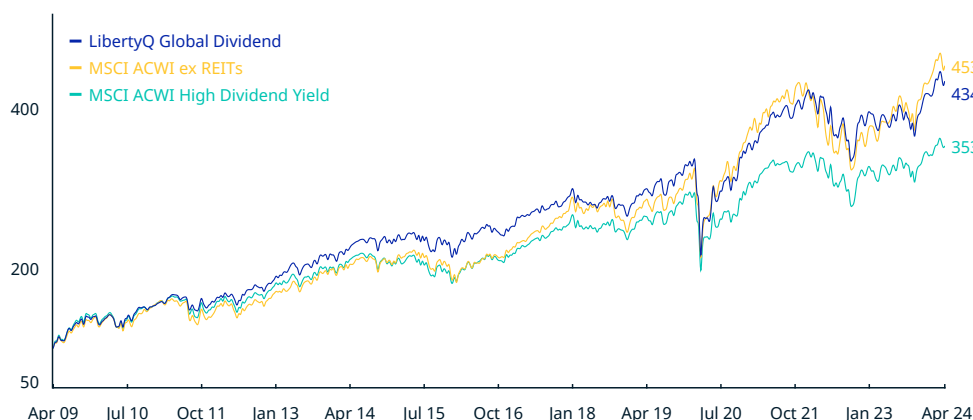


LibertyQ Global Dividend Index (USD)

The LibertyQ Global Dividend Index is based on the MSCI ACWI ex REITs Index, its parent index, which includes large and mid-cap stocks across 23 Developed Markets (DM) and 25 Emerging Markets (EM) countries*. The LibertyQ Global Dividend Index is designed to reflect the performance of a Franklin Templeton strategy that seeks exposure to securities with high and persistent dividend income along with superior quality characteristics.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (APR 2009 – APR 2024)



ANNUAL PERFORMANCE (%)

Year	LibertyQ Global Dividend	MSCI ACWI ex REITs	MSCI ACWI High Dividend Yield
2023	10.63	22.45	9.32
2022	-9.66	-18.20	-7.49
2021	19.56	18.23	14.28
2020	5.87	16.78	1.73
2019	23.91	26.63	23.88
2018	-7.99	-9.49	-7.11
2017	17.08	24.29	18.86
2016	7.11	7.96	10.05
2015	-1.13	-2.45	-5.36
2014	6.49	3.86	1.27
2013	21.68	23.28	18.15
2012	14.08	16.04	14.37
2011	3.99	-7.49	-0.68
2010	9.46	12.59	7.79

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 29, 2002
					3 Yr	5 Yr	10 Yr		
LibertyQ Global Dividend	-2.51	3.84	11.66	3.84	4.82	7.64	6.64	9.20	
MSCI ACWI ex REITs	-3.22	4.17	17.85	4.89	4.43	9.63	8.29	8.51	
MSCI ACWI High Dividend Yield	-2.70	2.03	7.45	2.21	2.92	5.89	5.20	7.57	

FUNDAMENTALS (APR 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.54	16.91	14.55	3.20
1.94	20.39	16.98	3.01
3.88	14.21	12.50	2.28

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 29, 2002	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
LibertyQ Global Dividend	24.98	15.26	17.07	13.91	0.20	0.40	0.42	0.56	58.76	2007-10-31–2009-03-09
MSCI ACWI ex REITs	2.57	16.58	17.82	14.83	0.18	0.49	0.51	0.50	58.22	2007-10-31–2009-03-09
MSCI ACWI High Dividend Yield	20.48	13.78	15.51	13.01	0.08	0.31	0.34	0.45	61.97	2007-10-31–2009-03-09

¹ Last 12 months

² Based on monthly net returns data

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

LibertyQ Global Dividend Index (USD)

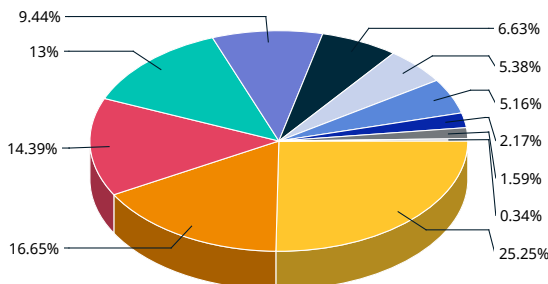
INDEX CHARACTERISTICS

LibertyQ Global Dividend	
Number of Constituents	101
Mkt Cap (USD Millions)	
Index	6,904,126.84
Largest	177,308.02
Smallest	1,729.57
Average	68,357.69
Median	46,318.53

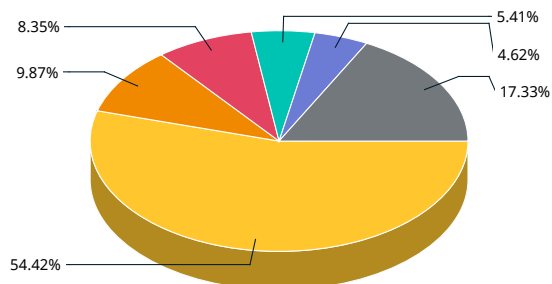
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
EATON CORP PLC	US	177.31	2.57	Industrials
TAIWAN SEMICONDUCTOR MFG	TW	168.17	2.44	Info Tech
BROADCOM	US	165.55	2.40	Info Tech
QUALCOMM	US	161.89	2.34	Info Tech
TOKIO MARINE HOLDINGS	JP	160.90	2.33	Financials
MERCK & CO	US	159.10	2.30	Health Care
EMERSON ELECTRIC CO	US	153.46	2.22	Industrials
ABBVIE	US	148.66	2.15	Health Care
ALLIANZ	DE	143.98	2.09	Financials
TEXAS INSTRUMENTS	US	143.39	2.08	Info Tech
Total		1,582.40	22.92	

SECTOR WEIGHTS



COUNTRY WEIGHTS



- Financials 25.25% ● Industrials 16.65% ● Health Care 14.39%
- Information Technology 13% ● Consumer Staples 9.44% ● Energy 6.63%
- Communication Services 5.38% ● Materials 5.16% ● Consumer Discretionary 2.17%
- Real Estate 1.59% ● Utilities 0.34%

- United States 54.42% ● Japan 9.87% ● Switzerland 8.35% ● Canada 5.41%
- United Kingdom 4.62% ● Other 17.33%

* 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: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Malaysia, Mexico, Peru, Philippines, Poland, Qatar, Russia, Saudi Arabia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

¹ The LibertyQ Indexes are custom indexes owned and calculated by MSCI, based on MSCI Parent Indexes, and aim to reflect the performance of certain Franklin Templeton strategies.

The LibertyQ Global Dividend Index was launched on Apr 18, 2016. 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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