

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) (SEP 2010 – SEP 2025)



ANNUAL PERFORMANCE (%)

Year	LibertyQ Global Dividend	MSCI ACWI ex REITs	MSCI ACWI High Dividend Yield
2024	15.48	17.78	7.36
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

INDEX PERFORMANCE – NET RETURNS (%) (SEP 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 29, 2002
LibertyQ Global Dividend	-0.10	4.06	8.24	11.36	17.18	11.97	9.39	9.62
MSCI ACWI ex REITs	3.67	7.71	17.63	18.63	23.41	13.70	12.05	9.33
MSCI ACWI High Dividend Yield	1.07	4.99	8.74	15.54	15.58	10.29	8.61	7.99

FUNDAMENTALS (SEP 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.16	17.11	15.35	3.61
1.67	23.05	19.35	3.57
3.58	15.43	14.00	2.42

INDEX RISK AND RETURN CHARACTERISTICS (SEP 30, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}				MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 29, 2002	(%)	Period YYYY-MM-DD
LibertyQ Global Dividend	25.54	12.04	14.28	13.78	0.99	0.66	0.57	0.58	58.76	2007-10-31–2009-03-09
MSCI ACWI ex REITs	2.50	12.50	14.99	14.68	1.37	0.74	0.71	0.54	58.22	2007-10-31–2009-03-09
MSCI ACWI High Dividend Yield	18.96	11.26	13.03	12.74	0.92	0.59	0.55	0.47	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)

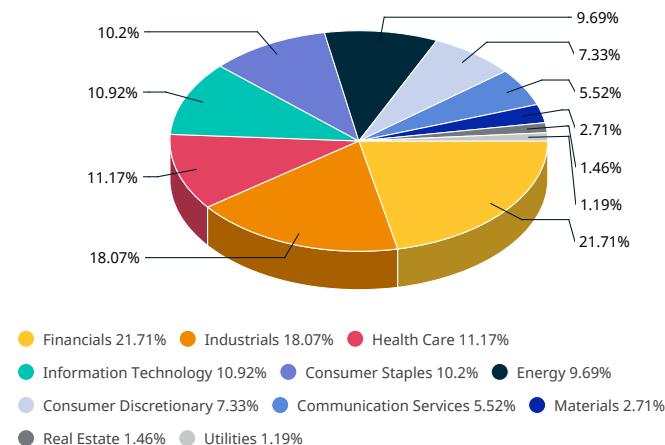
INDEX CHARACTERISTICS

LibertyQ Global Dividend	
Number of Constituents	98
Mkt Cap (USD Millions)	
Index	7,488,610.67
Largest	202,994.92
Smallest	993.73
Average	76,414.39
Median	61,852.79

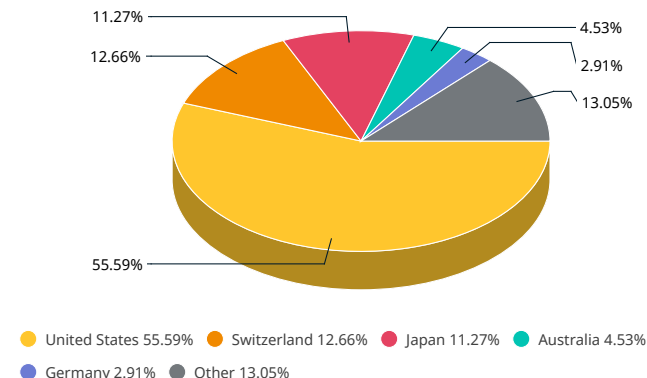
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
BROADCOM	US	202.99	2.71	Info Tech
ABBVIE	US	178.56	2.38	Health Care
ABB LTD	CH	178.43	2.38	Industrials
JOHNSON & JOHNSON	US	172.02	2.30	Health Care
WESFARMERS	AU	162.57	2.17	Cons Discr
CHEVRON CORP	US	161.27	2.15	Energy
NOVARTIS	CH	159.83	2.13	Health Care
GARMIN	US	158.56	2.12	Cons Discr
EMERSON ELECTRIC CO	US	158.49	2.12	Industrials
QUALCOMM	US	154.18	2.06	Info Tech
Total		1,686.90	22.53	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* 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.

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