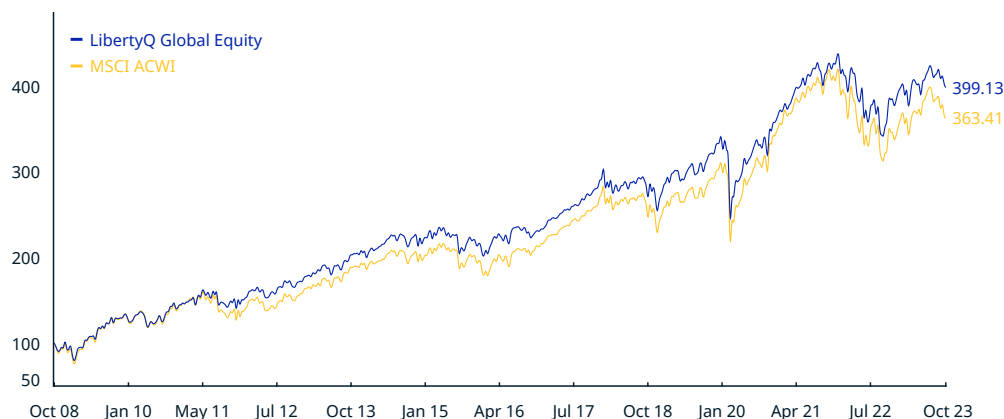


# LibertyQ Global Equity Index (USD)

The LibertyQ Global Equity Index is based on the MSCI ACWI 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 Equity Index is designed to reflect the performance of a Franklin Templeton strategy that seeks exposure to four factors: Quality, Value, Momentum and Low Volatility.

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (OCT 2008 – OCT 2023)



## ANNUAL PERFORMANCE (%)

Year	LibertyQ Global Equity	MSCI ACWI
2022	-12.86	-18.36
2021	19.62	18.54
2020	9.62	16.25
2019	25.99	26.60
2018	-7.00	-9.41
2017	23.31	23.97
2016	6.19	7.86
2015	-1.62	-2.36
2014	5.92	4.16
2013	21.14	22.80
2012	14.49	16.13
2011	2.24	-7.35
2010	12.02	12.67
2009	33.80	34.63

## INDEX PERFORMANCE – NET RETURNS (%) (OCT 31, 2023)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 29, 2002
					3 Yr	5 Yr	10 Yr		
LibertyQ Global Equity	-2.55	-6.35	10.72	4.73	7.90	7.61	6.98	9.61	
MSCI ACWI	-3.01	-9.62	10.50	6.75	6.68	7.47	6.81	7.75	

## FUNDAMENTALS (OCT 31, 2023)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.83	11.00	10.95	1.99
2.23	18.00	14.94	2.58

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 29, 2002 – OCT 31, 2023)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 29, 2002	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
LibertyQ Global Equity	0.88	3.63	26.26	15.50	16.05	13.11	0.45	0.43	0.49	0.62	51.76	2007-10-29—2009-03-09
MSCI ACWI	1.00	0.00	2.49	17.13	17.82	14.51	0.35	0.39	0.44	0.46	58.38	2007-10-31—2009-03-09

<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

# LibertyQ Global Equity Index (USD)

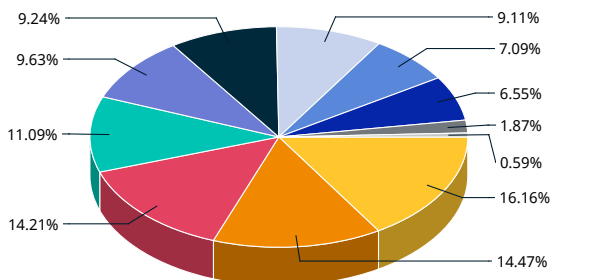
## INDEX CHARACTERISTICS

	LibertyQ Global Equity	MSCI ACWI
<b>Number of Constituents</b>	722	2,948
<b>Weight (%)</b>		
<b>Largest</b>	1.28	4.55
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.14	0.03
<b>Median</b>	0.04	0.01

## TOP 10 CONSTITUENTS

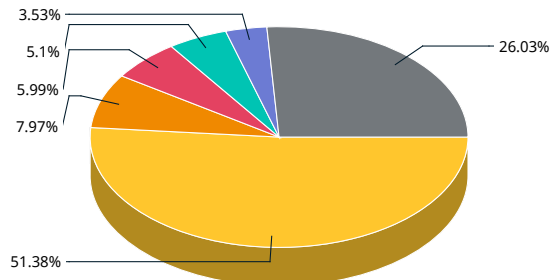
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
LILLY (ELI) & COMPANY	US	1.28	0.76	Health Care
BROADCOM	US	1.26	0.59	Info Tech
META PLATFORMS A	US	1.25	1.13	Comm Svcs
CONOCOPHILLIPS	US	1.18	0.24	Energy
NOVO NORDISK B	DK	1.17	0.53	Health Care
AMGEN	US	1.17	0.23	Health Care
TOTALENERGIES	FR	1.13	0.25	Energy
SHELL	GB	1.09	0.36	Energy
MICROSOFT CORP	US	1.08	4.04	Info Tech
CISCO SYSTEMS	US	1.08	0.36	Info Tech
<b>Total</b>		<b>11.70</b>	<b>8.50</b>	

## SECTOR WEIGHTS



- Information Technology 16.16%
- Energy 14.47%
- Health Care 14.21%
- Consumer Staples 11.09%
- Financials 9.63%
- Industrials 9.24%
- Materials 9.11%
- Communication Services 7.09%
- Consumer Discretionary 6.55%
- Real Estate 1.87%
- Utilities 0.59%

## COUNTRY WEIGHTS



- United States 51.38%
- United Kingdom 7.97%
- Japan 5.99%
- Canada 5.1%
- China 3.53%
- Other 26.03%

\* 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.

The LibertyQ Global Equity 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.

## INDEX FRAMEWORK

The LibertyQ Global Equity Index aims to capture the targeted style factors with a simple and transparent methodology that ensures reasonably high trading liquidity and investment capacity of the constituent companies, as well as moderate index turnover. A style factor z-score for each security is calculated by combining region relative z-scores of the underlying descriptors. A region relative z-score is computed for an underlying descriptor by standardizing the individual descriptor z-scores within specific sector groups for each region. The composite factor z-score is then computed by custom weighting the style factors z-score. The LibertyQ Global Equity Index is constructed with a fixed number of securities approach. All the constituents of the Parent Index are ranked based on their composite factor z-score and 600 securities with the highest rank are selected. The securities included are weighted by the product of their market cap weight in the parent index and their composite factor score. Issuer weights are capped at 1%. The LibertyQ Global Equity Index is rebalanced on a semi-annual basis, as of the close of the last business day of May and November.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## ABOUT MSCI

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