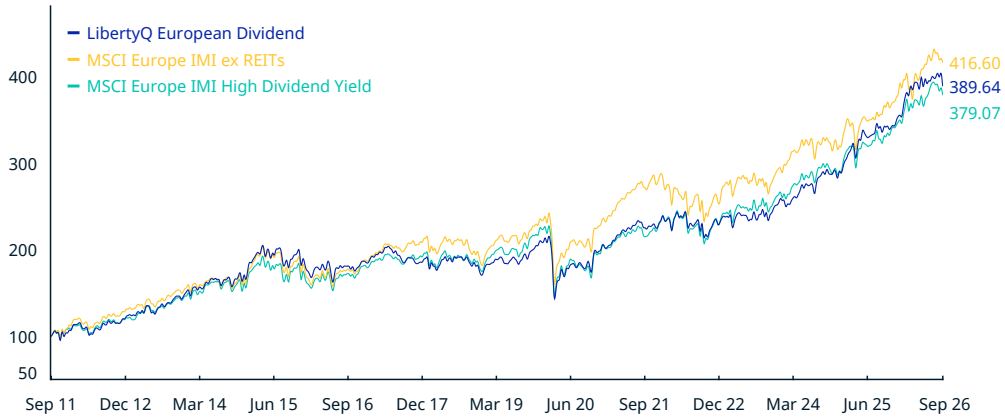
LibertyQ European Dividend Index (EUR)

The LibertyQ European Dividend Index is based on the MSCI Europe IMI ex REITs Index, and includes large, mid and small cap stocks across 15 Developed Markets (DM) countries in Europe*. The Index is designed to represent the performance of a Franklin Templeton strategy that seeks exposure to securities with high and persistent dividend income along with superior Quality characteristics in Europe.

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (EUR) (SEP 2011 – SEP 2026)



ANNUAL PERFORMANCE (%)

Year	LibertyQ European Dividend	MSCI Europe IMI ex REITs	MSCI Europe IMI High Dividend Yield
2025	23.74	19.16	19.74
2024	12.56	8.41	9.93
2023	10.38	15.49	14.44
2022	-1.33	-11.03	-0.61
2021	16.97	24.92	17.95
2020	-4.49	-2.00	-12.11
2019	21.60	26.68	27.10
2018	-7.35	-11.18	-8.28
2017	-0.74	11.40	6.04
2016	-1.27	2.55	4.47
2015	11.25	9.84	8.25
2014	13.78	6.60	8.97
2013	25.02	21.32	24.04
2012	14.61	18.13	9.47

INDEX PERFORMANCE — NET RETURNS (%) (SEP 30, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 26, 2010
LibertyQ European Dividend	-3.48	-0.38	14.52	10.10	17.40	11.87	8.04	8.60
MSCI Europe IMI ex REITs	-2.39	-0.58	16.14	9.58	14.73	9.29	8.98	9.03
MSCI Europe IMI High Dividend Yield	-2.82	0.32	16.43	9.08	14.43	12.22	8.24	8.80

INDEX RISK AND RETURN CHARACTERISTICS (SEP 30, 2026)

		ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 26, 2010	(%)	Period YYYY-MM-DD
LibertyQ European Dividend	28.40	7.48	9.09	11.70	1.83	1.06	0.66	0.36	62.03	2007-07-16—2009-03-09
MSCI Europe IMI ex REITs	3.37	10.50	12.72	13.52	1.10	0.60	0.65	0.39	59.04	2007-07-16—2009-03-09
MSCI Europe IMI High Dividend Yield	27.02	8.64	10.74	13.44	1.29	0.94	0.60	0.67	38.78	2020-02-19—2020-03-23

[1] Last 12 months [2] Based on monthly net returns data [3] Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

LibertyQ European Dividend Index (EUR)

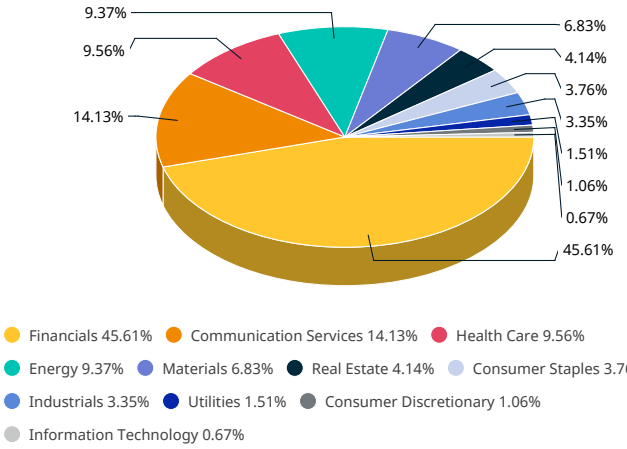
INDEX CHARACTERISTICS

	LibertyQ European Dividend
Number of Constituents	50
	Mkt Cap (EUR Millions)
Index	1,046,276.55
Largest	38,172.53
Smallest	2,679.46
Average	20,925.53
Median	24,334.36

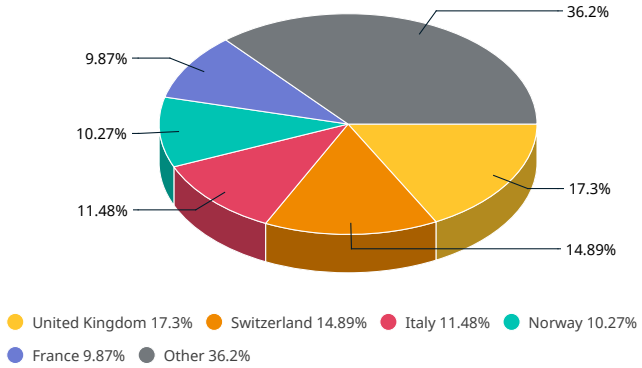
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
BANKINTER	ES	38.17	3.65	Financials
ORION-YHTYMAE B	FI	37.52	3.59	Health Care
CAIXABANK	ES	36.95	3.53	Financials
ASSICURAZIONI GENERALI	IT	36.82	3.52	Financials
ALLIANZ	DE	35.03	3.35	Financials
ADMIRAL GROUP	GB	34.81	3.33	Financials
EQUINOR	NO	33.87	3.24	Energy
GAZTRANSPORT ET TECHNIGA	FR	33.67	3.22	Energy
POSTE ITALIANE	IT	33.21	3.17	Financials
HANNOVER RUECK	DE	32.79	3.13	Financials
Total		352.85	33.72	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* DM countries include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

[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 European Dividend Index was launched on Apr 26, 2017. 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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