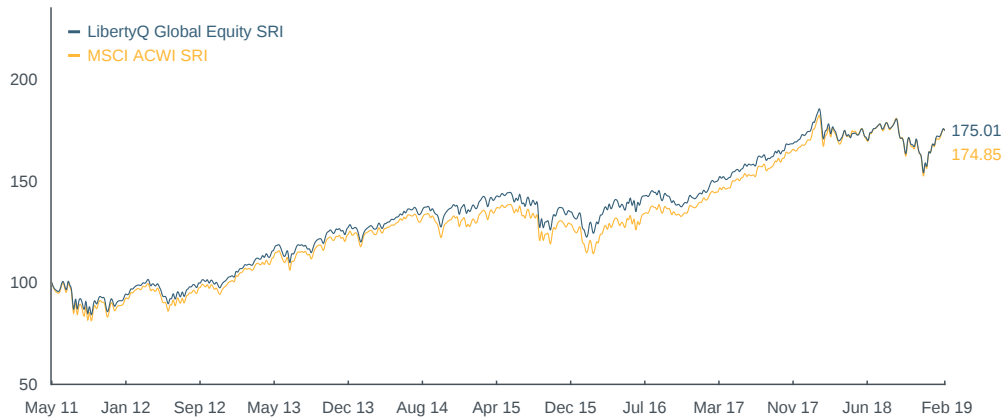


# LIBERTYQ GLOBAL EQUITY SRI INDEX (USD)

The LibertyQ Global Equity SRI Index is based on the MSCI ACWI SRI Index, its parent index, and includes large and mid-cap stocks across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries\*. The Index includes companies with high Environmental, Social and Governance (ESG) ratings and excludes companies whose products have negative social or environmental impacts. The Index is designed to represent the performance of a Franklin Templeton strategy that seeks exposure to four style factors – Quality, Value, Momentum and Low Volatility in companies with strong sustainability profiles.

## CUMULATIVE INDEX PERFORMANCE - NET RETURNS (USD) (MAY 2011 – FEB 2019)



## ANNUAL PERFORMANCE (%)

Year	LibertyQ Global Equity SRI	MSCI ACWI SRI
2018	-9.09	-7.07
2017	23.75	24.66
2016	6.19	8.23
2015	-2.49	-2.72
2014	6.53	4.00
2013	24.39	24.01
2012	13.61	14.06

## INDEX PERFORMANCE — NET RETURNS (%) (FEB 28, 2019)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2011
					3 Yr	5 Yr	10 Yr		
LibertyQ Global Equity SRI	2.65	2.62	0.00	9.76	10.82	6.49	na	7.49	
MSCI ACWI SRI	3.09	2.75	1.15	10.05	13.60	6.83	na	7.47	

## FUNDAMENTALS (FEB 28, 2019)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.12	14.93	14.05	2.58
2.62	17.74	15.52	2.58

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2011 – FEB 28, 2019)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2011	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
LibertyQ Global Equity SRI	0.91	1.96	28.42	10.26	10.03	na	0.93	0.59	na	0.66	17.53	2018-01-26—2018-12-25
MSCI ACWI SRI	1.00	0.00	15.39	10.60	10.78	na	1.14	0.59	na	0.61	16.83	2018-01-26—2018-12-25

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on ICE LIBOR 1M

\* 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, Pakistan, Peru, Philippines, Poland, Qatar, Russia, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.

The LibertyQ Global Equity SRI Index was launched on Nov 21, 2016. Data prior to the launch date is back-tested data (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.

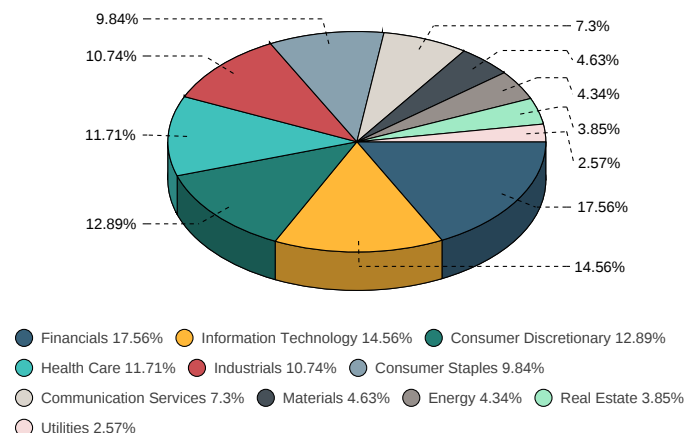
### INDEX CHARACTERISTICS

	LibertyQ Global Equity SRI	MSCI ACWI SRI
Number of Constituents	232	578
	Weight (%)	
Largest	1.20	7.22
Smallest	0.02	0.01
Average	0.43	0.17
Median	0.28	0.07

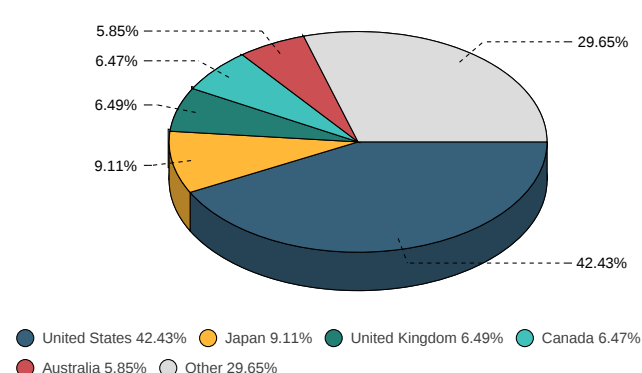
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
INTUIT	US	1.20	0.53	Info Tech
NIKE B	US	1.15	0.97	Cons Discr
IBM CORP	US	1.12	1.12	Info Tech
INTESA SANPAOLO	IT	1.10	0.33	Financials
INFOSYS	IN	1.09	0.32	Info Tech
AIR PRODUCTS & CHEMICALS	US	1.09	0.35	Materials
EDWARDS LIFESCIENCES	US	1.08	0.31	Health Care
RELX (GB)	GB	1.07	0.40	Industrials
INTEL CORP	US	1.06	2.16	Info Tech
ROCHE HOLDING GENUSS	CH	1.06	1.73	Health Care
<b>Total</b>		<b>11.02</b>	<b>8.22</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



### INDEX METHODOLOGY

The LibertyQ Global Equity SRI Index aims to capture the targeted style factors, in companies with high Environmental, Social and Governance (ESG) ratings, 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 SRI 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 top 40% securities 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 SRI Index is rebalanced on a semi-annual basis, as of the close of the last business day of May and November.

### ABOUT MSCI

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