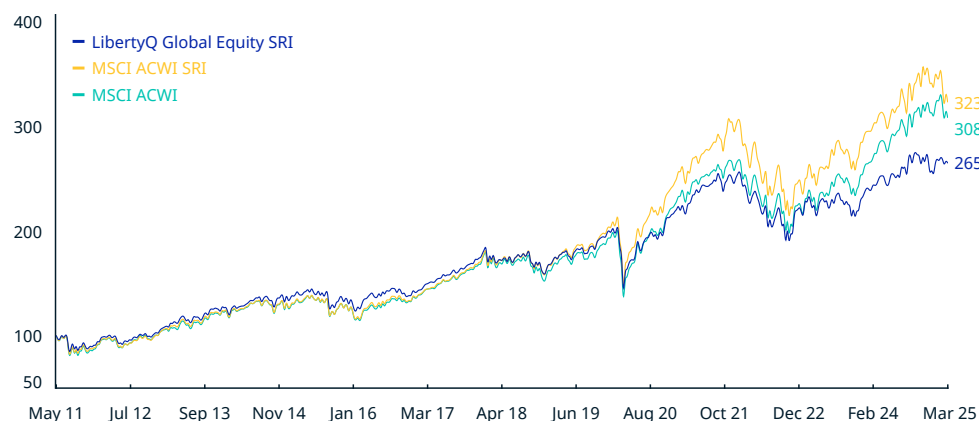


LibertyQ Global Equity SRI Index (USD)

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 25 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.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2011 – MAR 2025)



ANNUAL PERFORMANCE (%)

Year	LibertyQ Global Equity SRI	MSCI ACWI SRI	MSCI ACWI
2024	6.12	14.66	17.49
2023	12.50	25.58	22.20
2022	-15.92	-22.46	-18.36
2021	17.29	23.92	18.54
2020	9.35	20.81	16.25
2019	25.43	28.46	26.60
2018	-9.09	-7.07	-9.41
2017	23.75	24.66	23.97
2016	6.19	8.23	7.86
2015	-2.49	-2.72	-2.36
2014	6.53	4.00	4.16
2013	24.39	24.01	22.80
2012	13.61	14.06	16.13

INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2011
LibertyQ Global Equity SRI	-1.06	3.04	4.07	3.04	3.70	10.74	6.62	7.30
MSCI ACWI SRI	-4.96	-5.14	2.70	-5.14	4.46	14.25	9.26	8.85
MSCI ACWI	-3.95	-1.32	7.15	-1.32	6.91	15.18	8.84	8.49

FUNDAMENTALS (MAR 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.01	15.51	13.70	2.28
1.80	22.60	17.58	3.54
1.92	20.57	17.23	3.10

INDEX RISK AND RETURN CHARACTERISTICS (MAR 31, 2025)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			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	35.22	15.84	15.31	13.93	0.04	0.57	0.39	0.49	32.34	2020-01-17–2020-03-23
MSCI ACWI SRI	28.50	17.24	16.90	15.06	0.09	0.72	0.54	0.56	32.68	2020-02-19–2020-03-23
MSCI ACWI	2.60	16.29	15.84	14.84	0.23	0.81	0.52	0.54	33.74	2020-02-12–2020-03-23

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 Equity SRI Index (USD)

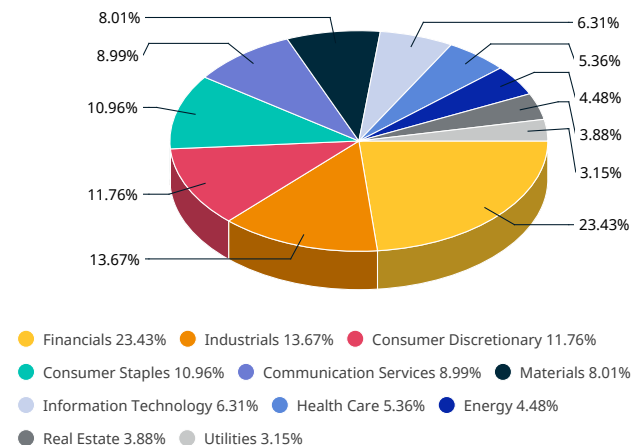
INDEX CHARACTERISTICS

LibertyQ Global Equity SRI	
Number of Constituents	236
Mkt Cap (USD Millions)	
Index	10,536,441.37
Largest	153,517.88
Smallest	344.00
Average	44,645.94
Median	31,748.68

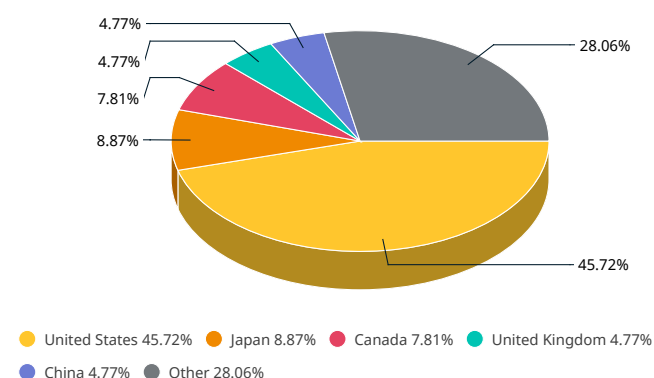
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
AGNICO EAGLE MINES	CA	153.52	1.46	Materials
SWISS RE	CH	134.14	1.27	Financials
ZURICH INSURANCE GROUP	CH	127.45	1.21	Financials
NETEASE	CN	127.11	1.21	Comm Svcs
COCA COLA (THE)	US	122.73	1.16	Cons Staples
AMERICAN TOWER CORP	US	120.38	1.14	Real Estate
ICBC H	CN	119.34	1.13	Financials
SOFTBANK CORP	JP	119.06	1.13	Comm Svcs
VERIZON COMMUNICATIONS	US	119.04	1.13	Comm Svcs
CHENIERE ENERGY	US	118.96	1.13	Energy
Total		1,261.73	11.97	

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.

The LibertyQ Global Equity SRI Index was launched on Nov 21, 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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