

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.

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2011 – OCT 2023)



ANNUAL PERFORMANCE (%)

Year	LibertyQ Global Equity SRI	MSCI ACWI SRI	MSCI ACWI
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 (%) (OCT 31, 2023)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2011
LibertyQ Global Equity SRI	-3.20	-10.14	5.04	-1.16	4.11	5.02	5.46	6.28
MSCI ACWI SRI	-2.46	-9.89	13.36	9.15	7.13	9.28	7.83	7.95
MSCI ACWI	-3.01	-9.62	10.50	6.75	6.68	7.47	6.81	7.03

FUNDAMENTALS (OCT 31, 2023)

	Div Yld (%)	P/E	P/E Fwd	P/BV
LibertyQ Global Equity SRI	3.59	13.70	12.63	2.02
MSCI ACWI SRI	2.15	20.38	16.96	3.12
MSCI ACWI	2.23	18.00	14.94	2.58

INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 2023)

	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	38.43	16.82	16.65	13.49	0.21	0.27	0.37	0.45	32.34	2020-01-17–2020-03-23
MSCI ACWI SRI	21.13	18.37	18.04	14.63	0.36	0.48	0.50	0.53	32.68	2020-02-19–2020-03-23
MSCI ACWI	2.49	17.13	17.82	14.51	0.35	0.39	0.44	0.47	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)

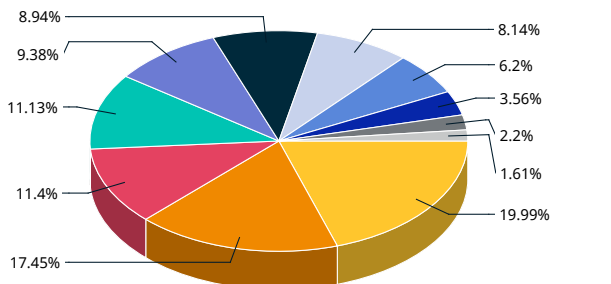
INDEX CHARACTERISTICS

LibertyQ Global Equity SRI	
Number of Constituents	243
Mkt Cap (USD Millions)	
Index	7,467,368.69
Largest	112,054.85
Smallest	270.52
Average	30,729.91
Median	19,909.37

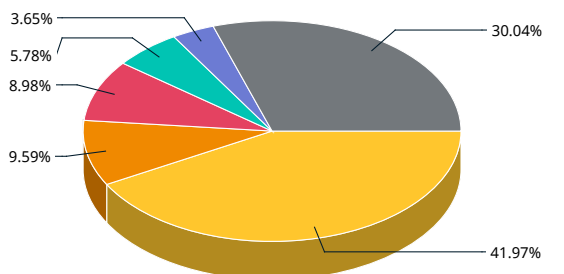
TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NEWMONT CORP	US	112.05	1.50	Materials
OLD DOMINION FREIGHT	US	100.77	1.35	Industrials
PHILLIPS 66	US	96.88	1.30	Energy
SUMITOMO MITSUI FINL GRP	JP	94.40	1.26	Financials
NOVO NORDISK B	DK	92.84	1.24	Health Care
AMGEN	US	92.29	1.24	Health Care
VALERO ENERGY CORP	US	92.03	1.23	Energy
RELX (GB)	GB	90.22	1.21	Industrials
SWISS RE	CH	86.38	1.16	Financials
GRAINGER (WW)	US	86.32	1.16	Industrials
Total		944.18	12.64	

SECTOR WEIGHTS



COUNTRY WEIGHTS



- Financials 19.99%
- Industrials 17.45%
- Consumer Staples 11.4%
- Health Care 11.13%
- Communication Services 9.38%
- Consumer Discretionary 8.94%
- Materials 8.14%
- Information Technology 6.2%
- Energy 3.56%
- Utilities 2.2%
- Real Estate 1.61%

- United States 41.97%
- Japan 9.59%
- Canada 8.98%
- United Kingdom 5.78%
- France 3.65%
- Other 30.04%

* 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.

INDEX FRAMEWORK

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.

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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