

LibertyQ US Mid Cap Equity Index

Data as at: 29 May 2026

The LibertyQ US Mid Cap Equity Index is based on the Russell Midcap Index, its parent index, which measures the performance of the mid-cap segment of the US equity universe. The LibertyQ US Mid Cap 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.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
LibertyQ US Mid Cap Equity	-2.2	1.6	1.6	8.6	43.7	42.0	12.8	7.3	11.8	13.5	16.1

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
LibertyQ US Mid Cap Equity	12.9	16.8	-3.3	28.6	15.7	28.9	-12.6	17.8	14.5	5.7

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
LibertyQ US Mid Cap Equity	0.7	0.9	0.5	0.7	-7.6	-19.7	-22.2	-37.5

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Coverage

Derived from the Russell MidCap Index, which represents mid cap companies in US markets.

Liquidity

Stocks in the universe index are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies and available real time and end-of-day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Monolithic Power Systems	Technology Hardware and Equipment	212,523	1.69
NetApp	Technology Hardware and Equipment	196,765	1.57
Old Dominion Freight Line	Industrial Transportation	191,840	1.53
Tapestry	Retailers	167,643	1.34
Ebay	Consumer Services	166,229	1.32
Grainger (W W)	Industrial Support Services	163,865	1.31
Cummins	Industrial Engineering	163,541	1.30
Delta Air Lines	Travel and Leisure	162,059	1.29
Garmin Ltd	Leisure Goods	150,836	1.20
United Airlines Holdings Inc	Travel and Leisure	141,806	1.13
Totals		1,717,108	13.68

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	23	1,323,770	10.55
15	Telecommunications	2	41,952	0.33
20	Health Care	21	1,355,626	10.80
30	Financials	29	1,797,800	14.33
35	Real Estate	13	513,231	4.09
40	Consumer Discretionary	49	3,149,437	25.10
45	Consumer Staples	17	995,548	7.93
50	Industrials	32	2,295,030	18.29
55	Basic Materials	3	215,275	1.72
60	Energy	8	630,310	5.02
65	Utilities	4	231,853	1.85
Totals		201	12,549,832	100.00

Index Characteristics

Attributes	LibertyQ US Mid Cap Equity
Number of constituents	201
Dividend Yield %	1.81
Constituent (Wgt %)	
Average	0.50
Largest	1.69
Median	0.41
Top 10 Holdings (Wgt %)	13.68

INFORMATION**Index Universe**

Russell MidCap Index

Index Launch

21 March 2017

Base Date

16 December 2016

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

Index calculated real time (USD) and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, CAD

Review Dates

Semi annual in June and December

History

Available from 30 June 2000

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EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659