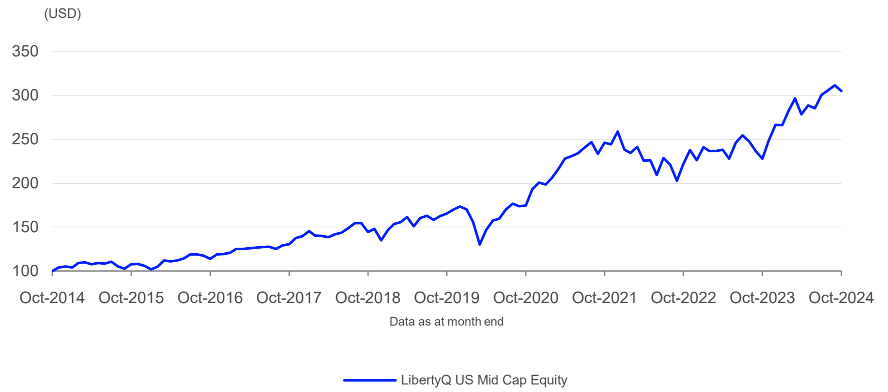
LibertyQ US Mid Cap Equity Index

Data as at: 31 October 2024

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	1.5	9.6	14.5	33.8	23.9	84.6	7.4	13.0	12.4	17.5	19.4

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
LibertyQ US Mid Cap Equity	16.1	0.6	12.9	16.8	-3.3	28.6	15.7	28.9	-12.6	17.8

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	2.6	0.4	0.7	0.7	-6.8	-22.2	-37.5	-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 %
Fair Isaac	Industrial Support Services	167,981	1.47
Garmin Ltd	Leisure Goods	131,608	1.15
Grainger (W W)	Industrial Support Services	130,870	1.14
Gartner	Software and Computer Services	130,174	1.14
Booz Allen Hamilton	Industrial Support Services	129,751	1.13
Fastenal Co	Industrial Metals and Mining	128,819	1.13
Resmed Inc	Medical Equipment and Services	127,759	1.12
Paychex	Industrial Support Services	126,061	1.10
MSCI	Finance and Credit Services	125,407	1.10
Avalonbay Communities	Real Estate Investment Trusts	125,040	1.09
Totals		**1,323,469**	**11.57**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	21	1,281,447	11.21
15	Telecommunications	1	53,852	0.47
20	Health Care	16	944,082	8.26
30	Financials	24	1,232,785	10.78
35	Real Estate	12	449,767	3.93
40	Consumer Discretionary	51	2,635,227	23.04
45	Consumer Staples	13	789,754	6.91
50	Industrials	44	2,814,381	24.61
55	Basic Materials	7	535,536	4.68
60	Energy	12	573,612	5.02
65	Utilities	2	125,746	1.10
Totals		**203**	**11,436,189**	**100.00**

Index Characteristics

Attributes	LibertyQ US Mid Cap Equity
Number of constituents	203
Dividend Yield %	1.76
Constituent (Wgt %)	
Average	0.49
Largest	1.47
Median	0.44
Top 10 Holdings (Wgt %)	11.57

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

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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