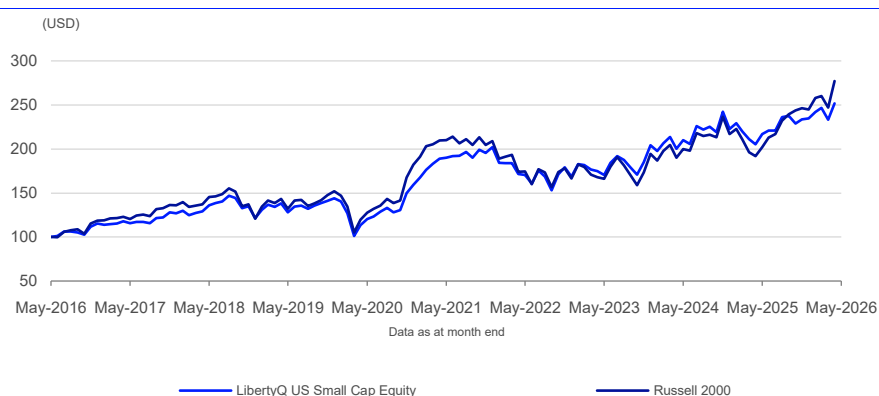


LibertyQ US Small Cap Equity Index

Data as at: 29 May 2026

The LibertyQ US Small Cap Equity Index is based on the Russell 2000 Index, its parent index, which measures the performance of the small-cap segment of the US equity universe. The LibertyQ US Small 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 Small Cap Equity	1.2	6.9	6.3	15.0	46.3	31.2	13.5	5.6	14.9	17.7	17.9
Russell 2000	11.3	17.5	18.2	43.1	73.9	37.7	20.3	6.6	19.1	20.4	20.5

* 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 Small Cap Equity	21.7	10.0	-4.3	18.6	10.6	27.0	-16.6	21.0	9.1	5.4
Russell 2000	21.3	14.6	-11.0	25.5	20.0	14.8	-20.4	16.9	11.5	12.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
LibertyQ US Small Cap Equity	1.0	0.8	0.3	0.5	-8.8	-22.7	-27.9	-40.0
Russell 2000	2.2	1.0	0.3	0.5	-11.0	-27.5	-31.9	-41.8

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 2000 Index, which represents small 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 %
Rambus Inc	Technology Hardware and Equipment	44,188	1.49
Moog Inc A	Aerospace and Defense	41,770	1.40
Viavi Solutions	Telecommunications Equipment	39,687	1.33
FirstCash Holdings Inc	Finance and Credit Services	34,205	1.15
Watts Water Technologies	Electronic and Electrical Equipment	32,516	1.09
ESCO Technologies	General Industrials	31,796	1.07
CareTrust REIT	Real Estate Investment Trusts	31,578	1.06
Alkermes plc	Pharmaceuticals and Biotechnology	30,908	1.04
Jackson Financial	Life Insurance	30,091	1.01
Essent Group	Non-life Insurance	26,780	0.90
Totals		343,519	11.55

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	44	317,504	10.68
15	Telecommunications	14	108,072	3.63
20	Health Care	58	296,393	9.97
30	Financials	72	403,648	13.57
35	Real Estate	22	166,303	5.59
40	Consumer Discretionary	100	545,581	18.35
45	Consumer Staples	34	140,194	4.71
50	Industrials	99	697,545	23.46
55	Basic Materials	7	48,129	1.62
60	Energy	8	81,952	2.76
65	Utilities	13	168,521	5.67
Totals		471	2,973,843	100.00

Index Characteristics

Attributes	LibertyQ US Small Cap Equity
Number of constituents	471
Dividend Yield %	1.75
Constituent (Wgt %)	
Average	0.21
Largest	1.49
Median	0.12
Top 10 Holdings (Wgt %)	11.54

INFORMATION**Index Universe**

Russell 2000 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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