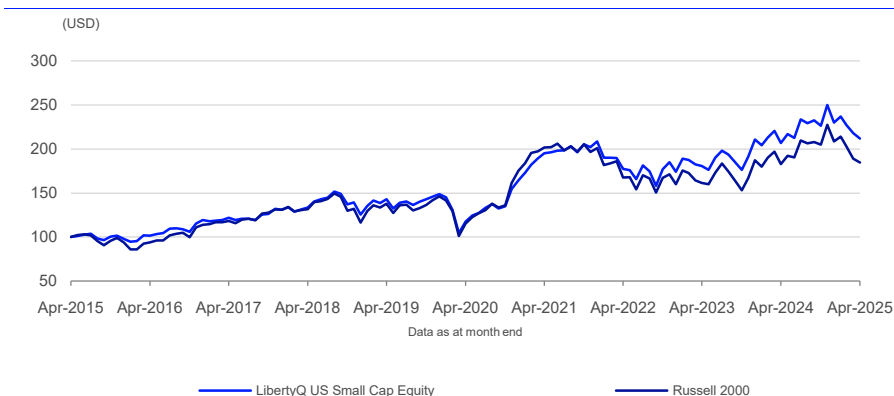


LibertyQ US Small Cap Equity Index

Data as at: 30 April 2025

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	-10.5	-6.3	-7.8	2.6	19.6	80.6	6.1	12.5	20.9	19.8	18.7
Russell 2000	-13.8	-10.0	-11.6	0.9	10.1	60.2	3.3	9.9	24.2	22.7	21.4

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
LibertyQ US Small Cap Equity	-0.9	21.7	10.0	-4.3	18.6	10.6	27.0	-16.6	21.0	9.1
Russell 2000	-4.4	21.3	14.6	-11.0	25.5	20.0	14.8	-20.4	16.9	11.5

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	0.1	0.2	0.7	0.4	-22.7	-22.7	-27.9	-40.0
Russell 2000	0.0	0.1	0.5	0.3	-27.5	-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 %
Sprouts Farmers Market	Personal Care Drug and Grocery Stores	32,059	1.33
CommVault Systems	Software and Computer Services	28,209	1.17
Badger Meter	Electronic and Electrical Equipment	26,496	1.10
Mueller Inds	Industrial Metals and Mining	26,377	1.09
Applied Industrial Technology	Industrial Support Services	25,648	1.06
Stride Inc	Consumer Services	24,604	1.02
Corcept Therapeutics	Pharmaceuticals and Biotechnology	24,009	0.99
Essent Group	Non-life Insurance	23,797	0.99
Jackson Financial	Life Insurance	21,683	0.90
Watts Water Technologies	Electronic and Electrical Equipment	21,137	0.88
Totals		254,020	10.52

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	47	265,760	11.01
15	Telecommunications	11	57,447	2.38
20	Health Care	55	245,322	10.16
30	Financials	67	294,969	12.22
35	Real Estate	25	122,969	5.09
40	Consumer Discretionary	106	407,865	16.89
45	Consumer Staples	30	154,789	6.41
50	Industrials	104	574,811	23.81
55	Basic Materials	8	66,901	2.77
60	Energy	20	87,924	3.64
65	Utilities	14	135,635	5.62
Totals		487	2,414,391	100.00

Index Characteristics

Attributes	LibertyQ US Small Cap Equity
Number of constituents	487
Dividend Yield %	1.95
Constituent (Wgt %)	
Average	0.21
Largest	1.33
Median	0.11
Top 10 Holdings (Wgt %)	10.53

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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