

# LibertyQ US Small Cap Equity Index

Data as at: 31 March 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	-5.2	-6.2	-5.2	-1.2	14.9	109.1	4.7	15.9	18.0	19.9	19.2
Russell 2000	-9.5	-9.2	-9.5	-4.0	1.6	86.5	0.5	13.3	20.6	22.9	22.0

\* 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	0.3	0.8	0.4	-16.1	-17.8	-27.9	-40.0
Russell 2000	-0.1	0.1	0.6	0.3	-18.0	-21.0	-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 %
Corcept Therapeutics	Pharmaceuticals and Biotechnology	38,151	1.53
Sprouts Farmers Market	Personal Care Drug and Grocery Stores	28,617	1.14
Mueller Inds	Industrial Metals and Mining	27,302	1.09
CommVault Systems	Software and Computer Services	26,628	1.06
Essent Group	Non-life Insurance	24,127	0.96
Applied Industrial Technology	Industrial Support Services	23,756	0.95
Jackson Financial	Life Insurance	23,317	0.93
Alkermes plc	Pharmaceuticals and Biotechnology	22,993	0.92
Badger Meter	Electronic and Electrical Equipment	22,828	0.91
Stride Inc	Consumer Services	21,880	0.87
Totals		259,601	10.38

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	49	267,446	10.69
15	Telecommunications	11	58,594	2.34
20	Health Care	56	281,819	11.27
30	Financials	67	302,623	12.10
35	Real Estate	25	126,817	5.07
40	Consumer Discretionary	106	421,327	16.84
45	Consumer Staples	30	153,348	6.13
50	Industrials	104	587,730	23.49
55	Basic Materials	8	65,177	2.61
60	Energy	20	101,195	4.05
65	Utilities	14	135,566	5.42
Totals		490	2,501,640	100.00

Index Characteristics

Attributes	LibertyQ US Small Cap Equity
Number of constituents	490
Dividend Yield %	1.83
Constituent (Wgt %)	
Average	0.20
Largest	1.53
Median	0.12
Top 10 Holdings (Wgt %)	10.36

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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