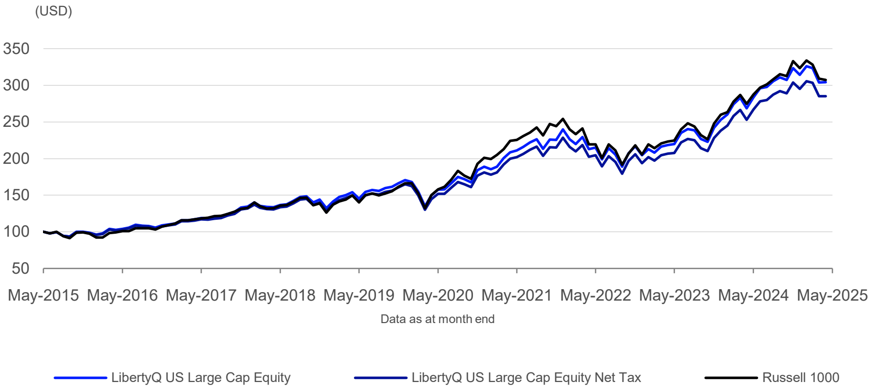
LibertyQ US Large Cap Equity Index

Data as at: 30 May 2025

The LibertyQ US Large Cap Equity Index is based on the Russell 1000 Index, its parent index, which measures the performance of the large-cap segment of the US equity universe. The LibertyQ US Large Cap Equity Index is designed to reflect the performance of a Franklin Templeton strategy that seeks exposure to three factors: Quality, Value and Momentum.

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 Large Cap Equity	0.2	0.2	3.0	14.3	50.7	105.6	14.6	15.5	19.8	15.2	15.5
LibertyQ US Large Cap Equity Net Tax	0.0	0.0	2.9	13.8	48.4	100.0	14.1	14.9	19.8	15.2	15.5
Russell 1000	-0.4	-1.8	1.0	13.7	49.1	107.0	14.3	15.7	19.9	16.1	16.4

* 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 Large Cap Equity	2.3	11.6	22.0	-1.7	29.0	10.8	26.9	-14.7	23.6	24.4
LibertyQ US Large Cap Equity Net Tax	1.5	10.7	21.1	-2.4	28.1	10.0	26.2	-15.2	22.9	23.9
Russell 1000	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5	24.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
LibertyQ US Large Cap Equity	0.7	1.0	1.0	0.9	-19.3	-19.3	-21.4	-33.6
LibertyQ US Large Cap Equity Net Tax	0.7	0.9	1.0	0.8	-19.3	-19.3	-21.8	-33.6
Russell 1000	0.7	0.9	1.0	0.8	-19.1	-19.1	-25.1	-34.6

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 1000 Index, which represents large 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 %
Apple Inc.	Technology Hardware and Equipment	3,392,734	6.30
Nvidia	Technology Hardware and Equipment	3,371,126	6.26
Microsoft Corp	Software and Computer Services	3,175,051	5.90
Amazon.Com	Retailers	1,673,075	3.11
Meta Platforms Inc	Software and Computer Services	1,578,901	2.93
Broadcom	Technology Hardware and Equipment	1,192,770	2.21
Alphabet Class A	Software and Computer Services	1,048,969	1.95
Mastercard CL A	Industrial Support Services	980,817	1.82
Costco Wholesale Corp	Retailers	952,725	1.77
Walmart	Retailers	926,461	1.72
Totals		**18,292,629**	**33.97**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	30	19,925,622	37.00
15	Telecommunications	7	3,072,322	5.71
20	Health Care	30	6,558,703	12.18
30	Financials	23	4,178,104	7.76
35	Real Estate	17	1,325,948	2.46
40	Consumer Discretionary	37	9,175,063	17.04
45	Consumer Staples	10	1,941,231	3.60
50	Industrials	30	5,572,140	10.35
55	Basic Materials	10	882,175	1.64
60	Energy	7	450,467	0.84
65	Utilities	9	768,725	1.43
Totals		**210**	**53,850,499**	**100.00**

Index Characteristics

Attributes	LibertyQ US Large Cap Equity
Number of constituents	210
Dividend Yield %	1.42
Constituent (Wgt %)	
Average	0.48
Largest	6.30
Median	0.13
Top 10 Holdings (Wgt %)	33.97

INFORMATION

Index Universe

Russell 1000

Index Launch

19 December 2016

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

Quarterly in March, June, September and December

History

Available from 30 June 1998

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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