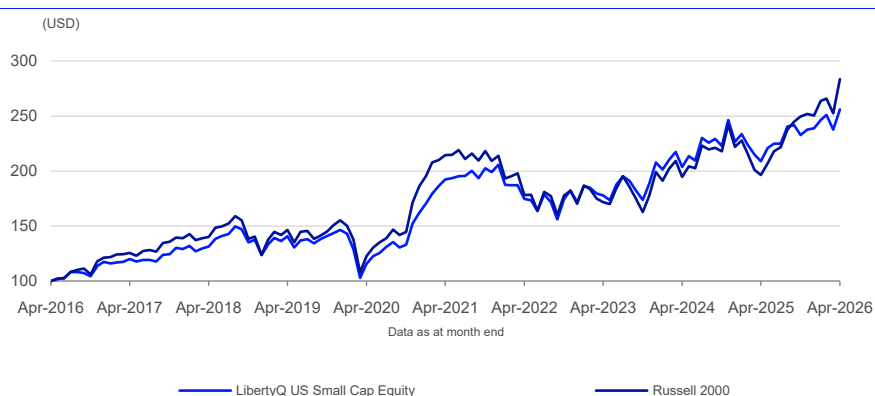


# LibertyQ US Small Cap Equity Index

Data as at: 30 April 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	4.0	10.0	7.2	22.6	44.0	33.2	12.9	5.9	15.3	17.6	17.9
Russell 2000	7.5	13.6	13.2	44.4	65.1	32.2	18.2	5.7	19.4	20.1	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	1.4	0.7	0.3	0.5	-8.8	-22.7	-27.9	-40.0
Russell 2000	2.3	0.9	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 %
Viavi Solutions	Telecommunications Equipment	42,826	1.42
ESCO Technologies	General Industrials	35,287	1.17
Rambus Inc	Technology Hardware and Equipment	34,968	1.16
Moog Inc A	Aerospace and Defense	34,963	1.16
FirstCash Holdings Inc	Finance and Credit Services	33,942	1.12
Jackson Financial	Life Insurance	33,786	1.12
Primoris Services Corp.	Construction and Materials	32,579	1.08
Watts Water Technologies	Electronic and Electrical Equipment	31,588	1.05
CareTrust REIT	Real Estate Investment Trusts	30,518	1.01
Essent Group	Non-life Insurance	27,996	0.93
<b>Totals</b>		<b>338,452</b>	<b>11.20</b>

**ICB Industry Breakdown**

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	45	287,354	9.51
15	Telecommunications	14	115,540	3.82
20	Health Care	58	293,494	9.72
30	Financials	72	407,845	13.50
35	Real Estate	23	166,501	5.51
40	Consumer Discretionary	102	558,891	18.50
45	Consumer Staples	34	146,204	4.84
50	Industrials	99	731,665	24.22
55	Basic Materials	7	48,668	1.61
60	Energy	8	90,846	3.01
65	Utilities	13	173,816	5.75
<b>Totals</b>		<b>475</b>	<b>3,020,825</b>	<b>100.00</b>

**Index Characteristics**

Attributes	LibertyQ US Small Cap Equity
Number of constituents	475
Dividend Yield %	1.74
Constituent (Wgt %)	
Average	0.21
Largest	1.42
Median	0.12
Top 10 Holdings (Wgt %)	11.22

**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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