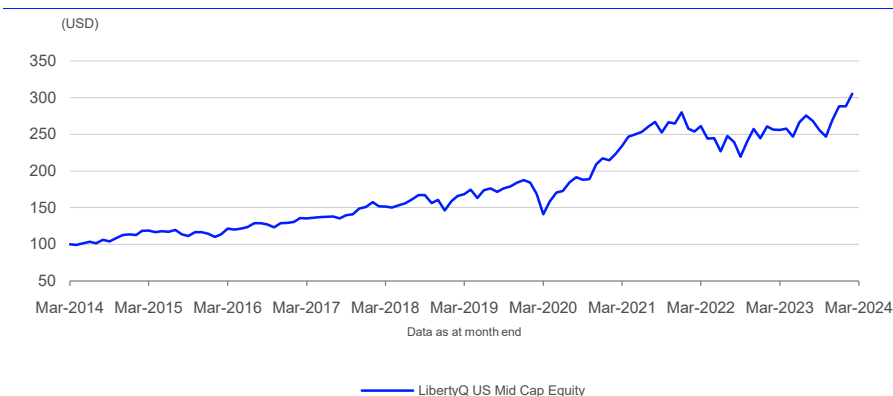


# LibertyQ US Mid Cap Equity Index

Data as at: 29 March 2024

The LibertyQ US Mid Cap Equity Index is based on the Russell Midcap Index, its parent index, which measures the performance of the mid-cap segment of the US equity universe. The LibertyQ US Mid 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 Mid Cap Equity	11.4	25.5	11.4	25.4	37.1	90.7	11.1	13.8	12.6	16.7	19.5

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
LibertyQ US Mid Cap Equity	16.1	0.6	12.9	16.8	-3.3	28.6	15.7	28.9	-12.6	17.8

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
LibertyQ US Mid Cap Equity	2.1	0.7	0.7	0.8	-11.8	-22.2	-37.5	-37.5

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 MidCap Index, which represents mid 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 %
Trane Technologies PLC	Construction and Materials	131,634	1.12
Fastenal Co	Industrial Metals and Mining	127,935	1.09
Grainger (W W)	Industrial Support Services	127,894	1.09
Kroger	Personal Care Drug and Grocery Stores	127,551	1.09
D.R. Horton Inc	Household Goods and Home Construction	127,391	1.09
Builders FirstSource Inc.	Construction and Materials	126,968	1.08
Diamondback Energy	Oil Gas and Coal	126,851	1.08
Ferguson PLC	Industrial Support Services	126,004	1.08
Phillips 66	Oil Gas and Coal	125,257	1.07
Discover Financial Services	Banks	124,845	1.07
Totals		1,272,331	10.86

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	20	1,286,666	10.98
15	Telecommunications	1	48,798	0.42
20	Health Care	17	778,776	6.65
30	Financials	25	1,225,926	10.46
35	Real Estate	11	488,356	4.17
40	Consumer Discretionary	49	2,499,863	21.33
45	Consumer Staples	8	493,562	4.21
50	Industrials	48	3,121,670	26.64
55	Basic Materials	9	757,417	6.46
60	Energy	12	774,038	6.61
65	Utilities	4	243,214	2.08
Totals		204	11,718,286	100.00

Index Characteristics

Attributes	LibertyQ US Mid Cap Equity
Number of constituents	204
Dividend Yield %	1.77
Constituent (Wgt %)	
Average	0.49
Largest	1.12
Median	0.40
Top 10 Holdings (Wgt %)	10.86

INFORMATION

Index Universe

Russell MidCap 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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