

# Franklin U.S. Mid Cap Multifactor Index ETF (FMID)

Multi-Factor | Factsheet as of March 31, 2026

## Investment Overview

Seeks to provide investment results that closely correspond, before fees and expenses, to the performance of its corresponding underlying index, LibertyQ U.S. Mid Cap Equity Index.

## Fund Highlights

- Tracks a multi-factor index that aims to reduce market volatility and deliver a smoother investor experience over the long term.
- Pursues low downside capture and strong risk-adjusted returns over the long term.
- The index methodology employs a rules-based, custom multi-factor approach providing exposure to four well known factors: Quality, Value, Momentum and Low Volatility.

## Total Returns

|                     | Cumulative |       |       |       | Average Annual |      |      |       | Inception | Date      |
|---------------------|------------|-------|-------|-------|----------------|------|------|-------|-----------|-----------|
|                     | 1-Mo       | 3-Mo  | 6-Mo  | YTD   | 1 Year         | 3-Yr | 5-Yr | 10-Yr | Inception |           |
| Market Price Return | -3.70      | -0.89 | -2.13 | -0.89 | 1.33           | —    | —    | —     | -4.36     | 1/30/2025 |
| NAV Returns         | -3.59      | -0.49 | -1.94 | -0.49 | 1.88           | —    | —    | —     | -3.86     | 1/30/2025 |

## Calendar Year Returns (%)

|                     | 2025 | 2024 | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 |
|---------------------|------|------|------|------|------|------|------|------|------|------|
| Market Price Return | —    | —    | —    | —    | —    | —    | —    | —    | —    | —    |
| NAV Returns         | —    | —    | —    | —    | —    | —    | —    | —    | —    | —    |

**Performance data represents past performance, which does not guarantee future results.** Current performance may differ from figures shown. Investment return and principal value will fluctuate with market conditions, and you may have a gain or loss when you sell your units.

Commissions, management fees, brokerage fees and expenses may be associated with investments in ETFs. Please read the prospectus and ETF facts before investing. ETFs trade like stocks, fluctuate in market value and may trade at prices above or below the ETF's net asset value. Brokerage commissions and ETF expenses will reduce returns. Performance of an ETF may vary significantly from the performance of an index, as a result of transaction costs, expenses, and other factors. Indicated rates of return are historical annual compounded total returns for the period indicated, including changes in unit value and reinvestment distributions, and do not take into account any charges or income taxes payable by any security holder that would have reduced returns. ETFs are not guaranteed, their values change frequently, and past performance may not be repeated.

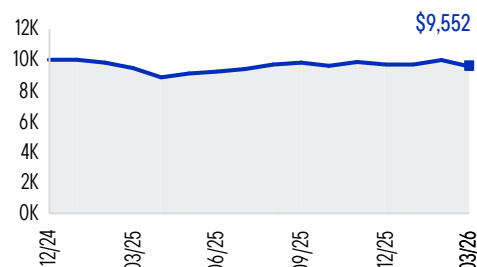
As of June 30, 2025, there is a non-material change in the methodology for calculating the fund's returns based on its Net Asset Value whereby the fund's inception date was changed from the date it was seeded (January 28, 2025) to its listing date (January 30, 2025). The change in inception date impacted the fund's since inception returns.

## Portfolio Management

|                 | Location                  | Years with Firm | Years of Experience |
|-----------------|---------------------------|-----------------|---------------------|
| Dina Ting, CFA  | California, United States | 10              | 30                  |
| Hailey Harris   | Georgia, United States    | 7               | 16                  |
| Joe Diederich   | Texas, United States      | 6               | 15                  |
| Basit Amin, CFA | California, United States | 5               | 15                  |

## Growth of \$10,000

Performance Since Inception, NAV Price Returns, assuming dividends reinvested



## Fund Overview

|                     |             |
|---------------------|-------------|
| Fund Inception Date | 01/30/2025  |
| ETF Category        | Indexed     |
| Asset Class         | Equity      |
| Shares Outstanding  | 600,000     |
| Choe Canada Ticker  | FMID        |
| CUSIP               | 355140104   |
| Dividend Frequency  | Quarterly   |
| Frequency of Index  | Semi-Annual |
| Restructuring       |             |
| Eligibility         | —           |
| Management Fee      | 0.30%       |
| MER (09/30/2025)    | 0.35%       |

## Risk Classification



## Benchmark(s)

Russell Midcap Index-NR  
LibertyQ U.S. Mid Cap Equity Index-NR

## Fund Characteristics

|                                       | Fund            |
|---------------------------------------|-----------------|
| Total Net Assets (CAD)                | \$11.40 Million |
| Nbr of Issuers                        | 199             |
| Average Market Cap (Millions CAD)     | \$34,924        |
| Price to Book                         | 3.18x           |
| Price to Earnings (12-Month Trailing) | 17.11x          |
| Return on Assets                      | 11.88%          |
| Return on Equity                      | 24.16%          |

**Top Equity Issuers (% of Total)**

|                               | Fund |
|-------------------------------|------|
| CHENIERE ENERGY INC           | 1.42 |
| OLD DOMINION FREIGHT LINE INC | 1.36 |
| TAPESTRY INC                  | 1.34 |
| GARMIN LTD                    | 1.23 |
| MONOLITHIC POWER SYSTEMS INC  | 1.22 |
| FASTENAL CO                   | 1.19 |
| WW GRAINGER INC               | 1.19 |
| DEVON ENERGY CORP             | 1.16 |
| HERSHEY CO/THE                | 1.15 |
| EBAY INC                      | 1.14 |

**Sector Allocation (% of Total)**

|                         | Fund  |
|-------------------------|-------|
| Industrials             | 20.27 |
| Consumer Discretionary  | 18.12 |
| Financials              | 15.38 |
| Health Care             | 12.48 |
| Consumer Staples        | 9.33  |
| Information Technology  | 8.21  |
| Energy                  | 5.94  |
| Real Estate             | 3.85  |
| Other                   | 6.26  |
| Cash & Cash Equivalents | 0.15  |

**Market Cap Breakdown (% of Equity) (CAD)**

|                   | Fund  |
|-------------------|-------|
| <2.0 Billion      | 0.10  |
| 2.0-5.0 Billion   | 1.24  |
| 5.0-10.0 Billion  | 5.97  |
| 10.0-25.0 Billion | 31.94 |
| 25.0-50.0 Billion | 38.64 |
| >50.0 Billion     | 22.10 |

**Glossary**

**Weighted Average Market Capitalization:** A determination of a company's value, calculated by multiplying the total number of company stock shares outstanding by the price per share. For a portfolio, the value represents a weighted average based on the stocks held. **Price to Book:** The price per share of a stock divided by its book value (i.e., net worth) per share. For a portfolio, the value represents a weighted average of the stocks it holds. **Price to Earnings (12-Month Trailing)** is the share price of a stock, divided by its per-share earnings over the past year. For a portfolio, the value represents a weighted average of the stocks it holds. **Return on Assets:** The return on assets (ROA) shows the percentage of how profitable a company is relative to its total assets. The higher the ROA number, the better, because the company is earning more money on less investment. **Return on Equity:** A measure of a corporation's profitability that reveals how much profit a company generates with the money shareholders have invested. For a portfolio, the value represents a weighted average of the stocks it holds. If you require additional explanation around the terms used in this document, please refer to <https://www.franklintempleton.ca/en-ca/help/glossary>.

**Portfolio Data Information**

Holdings are provided for information purposes only and should not be deemed a recommendation to buy or sell the securities mentioned.

**Important Information**

ETF units may be bought or sold throughout the day at their market price on the exchange on which they are listed. However, there can be no guarantee that an active trading market for ETF units will develop or be maintained, or that their listing will continue or remain unchanged. While the units of ETFs are tradable on secondary markets, they may not readily trade in all market conditions and may trade at significant discounts in periods of market stress.

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Based on the underlying fund, calculated using internally sourced information from Franklin Templeton. Important data provider notices and terms available at [www.franklintempletondatasources.com](http://www.franklintempletondatasources.com). The LibertyQ U.S. 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 U.S. equity universe. The LibertyQ U.S. 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. The LibertyQ U.S. Mid Cap Equity Index is calculated and maintained by FTSE Russell, which aims to reflect the performance of a Franklin Templeton strategy. The Franklin U.S. Mid Cap Multifactor Index ETF is not in any way sponsored, endorsed, sold or promoted by Russell or the London Stock Exchange Group companies ("LSEG") (together the "Licensor Parties") and none of the Licensor Parties make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to (i) the results to be obtained from the use of the Index (upon which the Franklin U.S. Mid Cap Multifactor Index ETF is based), (ii) the figure at which the Index is said to stand at any particular time on any particular day or otherwise, or (iii) the suitability of the Index for the purpose to which it is being put in connection with the Franklin U.S. Mid Cap Multifactor Index ETF. None of the Licensor Parties have provided or will provide any financial or investment advice or recommendation in relation to the Index to Franklin Templeton or to its clients. None of the Licensor Parties shall be (a) liable (whether in negligence or otherwise) to any person for any error in the Index or (b) under any obligation to advise any person of any error therein. Russell® is a trademark of FTSE Russell. Net Returns (NR) include income net of tax withholding when dividends are paid. Source: FTSE.

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