

Franklin U.S. Large Cap Multifactor Index ETF (FLUS)

Multi-Factor | Factsheet as of February 28, 2026

Investment Overview

Seeks to deliver investment results that closely correspond, before fees and expenses, to the performance of the LibertyQ U.S. Large Cap Equity Index. The underlying index seeks to achieve a lower level of risk and higher risk-adjusted performance than the Russell 1000® Index over the long term.

Fund Highlights

- Strategic style factor diversification offers the potential for strong risk-adjusted performance.
- Developed and monitored by seasoned and quantitative ETF specialists.
- Offers traditional ETF benefits including daily transparency, tax efficiency and no minimum investment.

Total Returns

| | Cumulative | | | | Average Annual | | | | | Inception |
|---------------------|------------|------|------|------|----------------|-------|-------|-------|-----------|-----------|
| | 1-Mo | 3-Mo | 6-Mo | YTD | 1 Year | 3-Yr | 5-Yr | 10-Yr | Inception | Date |
| Market Price Return | 0.18 | 0.02 | 7.53 | 1.78 | 12.27 | 22.32 | 16.31 | — | 13.84 | 6/5/2017 |
| NAV Returns | 0.87 | 0.29 | 7.62 | 2.18 | 12.90 | 22.49 | 16.58 | — | 13.84 | 6/5/2017 |

Calendar Year Returns (%)

| | 2025 | 2024 | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 |
|---------------------|-------|-------|-------|-------|-------|------|-------|------|------|------|
| Market Price Return | 14.16 | 34.49 | 20.35 | -9.32 | 25.25 | 8.49 | 21.86 | 4.71 | — | — |
| NAV Returns | 13.78 | 35.05 | 19.64 | -8.99 | 25.06 | 8.14 | 21.69 | 6.45 | — | — |

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.

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 | 4 | 15 |

Growth of \$10,000

Performance Since Inception, NAV Price Returns, assuming dividends reinvested



Fund Overview

| | |
|-------------------------------|------------------------------------|
| Fund Inception Date | 06/05/2017 |
| ETF Category | Indexed |
| Asset Class | Equity |
| Shares Outstanding | 2,000,000 |
| Toronto Stock Exchange Ticker | FLUS |
| CUSIP | 35376P106 |
| Dividend Frequency | Quarterly |
| Frequency of Index | Quarterly |
| Restructuring | |
| Eligibility | RRSP, RRIF, RESP, TFSA, DPSP, RDSP |
| Management Fee | 0.25% |
| MER (09/30/2025) | 0.29% |

Risk Classification



Benchmark(s)

Russell 1000 Index-NR
LibertyQ U.S. Large Cap Equity Index

Fund Characteristics

| | Fund |
|---------------------------------------|------------------|
| Total Net Assets (CAD) | \$112.41 Million |
| Nbr of Issuers | 209 |
| Average Market Cap (Millions CAD) | \$1,638,155 |
| Price to Book | 5.06x |
| Price to Earnings (12-Month Trailing) | 26.11x |

Risk Statistics (3-Year vs. Russell 1000 Index-NR)

| | Fund | Investment Universe |
|--------------------|-------|---------------------|
| Standard Deviation | 10.71 | 10.80 |
| Beta | 0.97 | — |

Top Equity Issuers (% of Total)

| | Fund |
|--------------------|------|
| APPLE INC | 6.69 |
| ALPHABET INC | 6.25 |
| NVIDIA CORP | 6.11 |
| MICROSOFT CORP | 4.57 |
| AMAZON.COM INC | 2.72 |
| BROADCOM INC | 2.47 |
| META PLATFORMS INC | 2.28 |
| JOHNSON & JOHNSON | 1.97 |
| LAM RESEARCH CORP | 1.69 |
| CATERPILLAR INC | 1.68 |

Sector Allocation (% of Total)

| | Fund |
|-------------------------|-------|
| Information Technology | 33.68 |
| Consumer Discretionary | 12.14 |
| Communication Services | 11.70 |
| Financials | 11.47 |
| Health Care | 11.07 |
| Industrials | 10.05 |
| Consumer Staples | 3.17 |
| Real Estate | 2.41 |
| Other | 4.18 |
| Cash & Cash Equivalents | 0.13 |

Market Cap Breakdown (% of Equity) (CAD)

| | Fund |
|-------------------|-------|
| <2.0 Billion | 0.09 |
| 2.0-5.0 Billion | 0.62 |
| 5.0-10.0 Billion | 2.06 |
| 10.0-25.0 Billion | 4.90 |
| 25.0-50.0 Billion | 5.85 |
| >50.0 Billion | 86.47 |

Glossary

Standard Deviation: Measure of the degree to which a fund's return varies from the average of its previous returns. The larger the standard deviation, the greater the likelihood (and risk) that a fund's performance will fluctuate from the average return. **Beta:** A measure of the fund's volatility relative to the market, as represented by the stated Index. A beta greater than 1.00 indicates volatility greater than the market.

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.

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. The LibertyQ U.S. Large Cap Equity Index is a systematic, rules-based proprietary index that is calculated by Frank Russell Company based on the Russell 1000® Index that aims to reflect the performance of Franklin Templeton's desired investment strategy. The Franklin LibertyQT U.S. Equity ETF is not sponsored, endorsed, issued, sold or promoted by, or affiliated with Frank Russell Company. Frank Russell Company does not make any representation regarding the advisability of investing in the Franklin LibertyQT U.S. Equity ETF. The index includes stocks from the U.S. market that have favorable exposure to multiple investment style factors, subject to a maximum 1% per company weighting. The LibertyQ U.S. Large Cap Equity Index utilizes a multi-factor selection process that is designed to select equity securities from the Russell 1000® Index that have exposure to four investment style-factors: quality, value, momentum and low volatility-while seeking a lower level of risk and higher risk-adjusted performance than the Russell 1000® Index over the long term.

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