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

Multi-Factor | Factsheet as of October 31, 2025

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	2.42	9.52	25.56	16.26	22.39	22.53	18.18	—	14.43	6/5/2017
NAV Returns	2.06	9.39	25.13	16.05	22.32	22.42	18.09	—	14.40	6/5/2017

Calendar Year Returns (%)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Market Price Return	34.49	20.35	-9.32	25.25	8.49	21.86	4.71	—	—	—
NAV Returns	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.

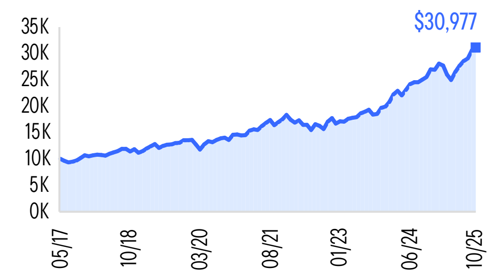
Commissions, trailing commissions, management fees, brokerage fees and expenses may be associated with investments in mutual funds and ETFs. Please read the prospectus and fund fact/ETF facts document before investing. ETFs trade like stocks, fluctuate in market value and may trade at prices above or 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. Mutual funds and ETFs are not guaranteed. Their values change frequently. Past performance may not be repeated.

Portfolio Management

	Location	Years with Firm	Years of Experience
Dina Ting, CFA	California, United States	9	29
Hailey Harris	Georgia, United States	7	15
Joe Diederich	Texas, United States	6	14
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	1,800,000
Toronto Stock Exchange Ticker	FLUS
CUSIP	35376P106
Dividend Frequency	Quarterly
Frequency of Index Restructuring	Quarterly
Eligibility	RRSP, RRIF, RESP, TFSA, DPSP, RDSP
Management Fee	0.25%
MER (03/31/2025)	0.29%

Risk Classification

Low	Low to Medium	**Medium**	Medium to High	High

Benchmark(s)

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

Fund Characteristics

	Fund
Total Net Assets (CAD)	$101.21 Million
Nbr of Issuers	209
Average Market Cap (Millions CAD)	$1,942,365
Price to Book	5.35x
Price to Earnings (12-Month Trailing)	26.31x

Risk Statistics (3-Year)

	Fund	Investment Universe
Standard Deviation	11.47	11.72
Beta	0.95	—

Top Equity Issuers (% of Total)

	Fund
NVIDIA CORP	7.47
APPLE INC	6.58
MICROSOFT CORP	6.50
ALPHABET INC	5.23
AMAZON.COM INC	3.19
BROADCOM INC	2.93
META PLATFORMS INC	2.47
PALANTIR TECHNOLOGIES INC	1.81
JOHNSON & JOHNSON	1.65
TESLA INC	1.63

Sector Allocation (% of Total)

	Fund
Information Technology	35.55
Consumer Discretionary	12.93
Communication Services	12.72
Financials	10.92
Health Care	10.59
Industrials	9.11
Consumer Staples	3.00
Real Estate	2.00
Other	3.11
Cash & Cash Equivalents	0.06

Market Cap Breakdown (% of Equity) (CAD)

	Fund
2.0-5.0 Billion	0.49
5.0-10.0 Billion	1.40
10.0-25.0 Billion	5.13
25.0-50.0 Billion	5.51
>50.0 Billion	87.47

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.

Franklin Templeton Canada 200 King Street West, Suite 1400, Toronto, Ontario, M5H 3T4 Client Dealer Services: 1.800.387.0830 Fax: 1.866.850.8241 www.franklintempleton.ca

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