FRANKLIN TEMPLETON

Franklin Emerging Market Core Dividend Tilt Index ETF (DIEM)

Multi-Factor | Factsheet as of June 30, 2026

Investment Overview

The Fund seeks to provide investment results that closely correspond, before fees and expenses, to the performance of the Morningstar® Emerging Markets Dividend Enhanced Select IndexSM (Underlying Index). The Underlying Index starts from the Parent Index, which targets large- and mid-capitalization stocks representing the top 85% of the float-adjusted market capitalization of emerging equity markets.

- Underlying Index aims to deliver a higher dividend yield while minimizing expected tracking error relative to the broad-based Parent Index
- Could be used as a core emerging markets equity holding
- Offers low-cost emerging markets equity exposure

Total Returns (%)

	Cumulative			Average Annual					Inception
	3-Mth	6-Mth	YTD	1-Yr	3-Yr	5-Yr	10-Yr	Inception	Date
Market Price Return	24.26	30.91	30.91	49.92	27.10	11.89	9.23	9.61	6/1/2016
NAV Returns	26.74	29.37	29.37	48.45	26.49	11.40	9.11	9.42	6/1/2016
Investment Universe	23.75	23.05	23.05	41.68	22.20	6.91	9.93	10.27	—
Underlying Index	26.99	29.47	29.47	49.06	27.02	12.02	9.72	10.03	—

Calendar Year Total Returns (%)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Market Price Return	30.83	12.29	15.44	-20.61	6.98	1.29	12.13	-11.34	27.64	—
NAV Returns	28.83	13.08	14.59	-20.16	6.86	1.69	12.59	-11.72	28.37	—
Investment Universe	31.62	7.10	10.19	-19.46	-2.54	18.31	18.44	-14.58	37.28	—
Underlying Index	29.35	14.11	14.83	-19.78	7.75	2.14	13.08	-11.17	28.90	—

Performance data quoted represents past performance, which does not guarantee future results. *Current performance may be lower or higher than the figures shown. Principal value and investment returns will fluctuate, and investors' shares, when redeemed, may be worth more or less than the original cost. Performance would have been lower if fees had not been waived in various periods. Total returns assume the reinvestment of all distributions and the deduction of all fund expenses. An investor cannot invest directly in an index, and unmanaged index returns do not reflect any fees, expense or sales charges. Returns for periods of less than one year are not annualized. For current month-end performance, please visit franklintempleton.com.*

Net Asset Value (NAV) returns are based on the NAV of the ETF; Market Price returns are based upon the official closing price of the ETF's shares. Returns are average annualized total returns, except for those periods of less than one year, which are cumulative. Market Price returns are calculated using the closing price as of 4 p.m. Eastern time on each trading day (when NAV is normally determined for most funds), and do not represent the returns you would receive if you traded shares at other times. Performance for the ETF and its benchmark index are as of the ETF's last trading day before the end of the period. Since shares of the Fund did not trade in the secondary market until after the Fund's inception, for the period from inception to the first day of secondary trading June 3, 2016, the NAV of the Fund is used as a proxy for the Market Price to calculate market returns.

The total annual operating expenses are as of the fund's prospectus available at the time of publication. Actual expenses may be higher and may impact portfolio returns.

Growth of $10,000

Inception through June 30, 2026

Market Price Returns, assuming dividends reinvested

The Growth of $10,000 chart reflects a hypothetical $10,000 investment on Market Price and assumes reinvestment of dividends and capital gains. Fund expense, including management fees and other expenses were deducted.

Fund Overview

Fund Inception Date	06/01/2016
Total Expense Ratio (%)	0.19
ETF Category	Indexed
Frequency of Index Reconstitution	Quarterly
Asset Class	Equity
Listed Exchange	NYSE Arca
NYSE Arca Ticker	DIEM
CUSIP	35473P207
ISIN	US35473P2074
Shares Outstanding	1,400,000
Underlying Index	Linked Morningstar Emerging Markets Dividend Enhanced Select Index-NR
Investment Universe	Linked Morningstar Emerging Markets Target Market Exposure Index-NR

30-Day SEC Yield (%)

30-Day SEC Yield (%)	2.23

Fund Characteristics

	Fund
Total Net Assets	$59.80 Million
Number of Holdings	562
Price to Book	2.16x
Price to Earnings (12-Month Trailing)	14.58x

Risk Statistics (NAV Returns) (3-Year vs. Linked Morningstar Emerging Markets Target Market Exposure Index-NR)

	Fund	Investment Universe
Standard Deviation (%)	16.19	17.34
Beta	0.92	—

Not FDIC Insured | No Bank Guarantee | May Lose Value

Top Equity Issuers (% of Total)

	Fund
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	13.34
SK HYNIX INC	8.81
SAMSUNG ELECTRONICS CO LTD	8.54
MEDIATEK INC	1.87
TENCENT HOLDINGS LTD	1.14
VALE SA	0.92
ALIBABA GROUP HOLDING LTD	0.91
PETROLEO BRASILEIRO SA - PETROBRAS	0.91
ITAU UNIBANCO HOLDING SA	0.88
UNITED MICROELECTRONICS CORP	0.85

Geographic Allocation (% of Total)

	Fund
Taiwan	27.35
South Korea	21.37
China	15.67
India	6.91
Brazil	5.56
South Africa	3.75
Saudi Arabia	3.71
United Arab Emirates	3.32
Other	12.28
Cash & Cash Equivalents	0.08

Sector Allocation (% of Total)

	Fund
Information Technology	44.91
Financials	22.33
Communication Services	5.10
Consumer Discretionary	4.92
Industrials	4.91
Energy	4.76
Materials	4.19
Utilities	3.52
Other	5.26
Cash & Cash Equivalents	0.08

Portfolio Data Information

Holdings are provided for informational purposes only and should not be construed as a recommendation to purchase or sell any security.

Portfolio Management

	Years with Firm	Years of Experience
Dina Ting, CFA	10	30
Hailey Harris	8	16
Joe Diederich	6	15
Basit Amin, CFA	5	15

What should I know before investing?

All investments involve risks, including possible loss of principal. Equity securities are subject to price fluctuation and possible loss of principal. **International investments** are subject to special risks, including currency fluctuations and social, economic and political uncertainties, which could increase volatility. These risks are magnified in **emerging markets**. To the extent the portfolio invests in a **concentration of certain securities, regions or industries**, it is subject to increased volatility. In seeking to track its underlying index, the fund may become **non-diversified** as a result of a change in relative market capitalization or index weighting of one or more constituents of the underlying index. **Dividends** may fluctuate and are not guaranteed, and a company may reduce or eliminate its dividend at any time. Performance of the fund may vary significantly from the performance of an **index**, as a result of transaction costs, expenses and other factors. There can be no assurance that the **underlying index's** calculation methodology or sources of information will provide an accurate assessment of included issuers or that the included issuers will provide the fund with the market exposure it seeks. **Small- and mid-cap stocks** involve greater risks and volatility than large-cap stocks. When the **fund's size is small**, the fund may experience low trading volume and wide bid/ask spreads. These and other risks are discussed in the fund's prospectus.

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. The **30-day SEC yield** is calculated using the net income (interest and dividends) per share earned over a trailing 30-day period (annualized), divided by the fund's share price at the end of that period. It may not equal the fund's actual income distribution rate, which reflects the fund's past dividends paid to shareholders. **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.

Important Information

Effective August 1, 2022, the fund was renamed Franklin Emerging Market Core Dividend Tilt Index ETF, updated its underlying index to the Linked Morningstar Emerging Markets Dividend Enhanced Select Index-NR, updated its investment universe to the Linked Morningstar Emerging Markets Target Market Exposure Index-NR and modified its principal investment strategies.

The Linked Morningstar Emerging Markets Dividend Enhanced Select Index-NR reflects the performance of LibertyQ Emerging Markets Index-NR from fund inception through 7/31/2022 and Morningstar Emerging Markets Dividend Enhanced Select Index-NR thereafter. **The Linked Morningstar Emerging Markets Target Market Exposure Index-NR** reflects the performance of MSCI Emerging Markets Index-NR from fund inception through 7/31/2022 and Morningstar Emerging Markets Target Market Exposure Index-NR thereafter.

ETFs and ETPs trade like stocks, fluctuate in market value and may trade at prices above or below the ETFs/ETPs net asset value. Brokerage commissions and ETF expenses will reduce returns.

ETF/ETP shares may be bought or sold throughout the day at their market price, not their Net Asset Value (NAV), on the exchange on which they are listed. Shares of ETFs/ETPs are tradable on secondary markets and may trade either at a premium or a discount to their NAV on the secondary market.

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The **Linked Morningstar Emerging Markets Dividend Enhanced Select Index-NR** is designed to deliver a higher dividend yield than its parent benchmark, the Morningstar Emerging Markets Target Market Exposure Index, while limiting the expected tracking error, using an optimizer to drive portfolio construction. The **Linked Morningstar Emerging Markets Target Market Exposure Index-NR** measures the performance of large- and mid-cap stocks in emerging markets. The Franklin Emerging Market Core Dividend Tilt Index ETF is not sponsored, endorsed, sold or promoted by Morningstar, Inc. or any of its affiliates. The Franklin Emerging Market Core Dividend Tilt Index ETF (the "Fund") is not sponsored, endorsed, sold or promoted by Morningstar, Inc. or any of its affiliates (all such entities, collectively, "Morningstar Entities"). The Morningstar Entities make no representation or warranty, express or implied, to the owners of the Fund or any member of the public regarding the advisability of investing in index-based ETFs generally or in the Fund in particular or the ability of the Morningstar® Emerging Markets Dividend Enhanced Select IndexSM to track general market performance.THE MORNINGSTAR ENTITIES EXPRESSLY DISCLAIM ANY WARRANTY AROUND THE ACCURACY, COMPLETENESS AND/OR TIMELINESS OF THE FUND OR ANY DATA INCLUDED THEREIN AND MORNINGSTAR ENTITIES SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS, OR INTERRUPTIONS THEREIN.

Net Returns (NR) include income net of tax withholding when dividends are paid. Important data provider notices and terms available at www.franklintempletondatasources.com. All data is subject to change.

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Before investing, carefully consider a fund's investment objectives, risks, charges and expenses. You can find this and other information in each prospectus, or summary prospectus, if available, at www.franklintempleton.com. Please read it carefully.