FRANKLIN TEMPLETON

# Franklin U.S. Large Cap Multifactor Index ETF (FLQL)

**Multi-Factor** | Factsheet as of September 30, 2026

## Investment Overview

The fund seeks to provide investment results that closely correspond, before fees and expenses, to the performance of its corresponding underlying index, LibertyQ U.S. Large Cap Equity Index. The underlying LibertyQ U.S. Large Cap Equity Index generally includes U.S. large capitalization companies that have favorable exposure to three investment style factors: quality, value and momentum.

## Total Returns (%)

| | Cumulative | | | Average Annual | | | | | Inception |
|---|---|---|---|---|---|---|---|---|---|
| | 3-Mth | 6-Mth | YTD | 1-Yr | 3-Yr | 5-Yr | 10-Yr | Inception | Date |
| Market Price Return | 0.44 | 16.58 | 14.00 | 15.93 | 23.58 | 14.92 | — | 14.59 | 4/26/2017 |
| NAV Returns | 0.14 | 16.38 | 13.84 | 15.73 | 23.56 | 14.88 | — | 14.57 | 4/26/2017 |
| Investment Universe | 1.80 | 17.20 | 12.30 | 15.01 | 22.48 | 13.01 | — | 14.70 | — |
| Underlying Index | 0.18 | 16.47 | 13.99 | 15.93 | 23.73 | 15.05 | — | 14.77 | — |

## Calendar Year Total Returns (%)

| | 2025 | 2024 | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 |
|---|---|---|---|---|---|---|---|---|---|---|
| Market Price Return | 19.63 | 24.33 | 23.61 | -14.83 | 26.57 | 10.70 | 29.08 | -2.78 | — | — |
| NAV Returns | 19.77 | 24.23 | 23.46 | -14.80 | 26.69 | 10.64 | 28.76 | -1.96 | — | — |
| Investment Universe | 17.37 | 24.51 | 26.53 | -19.13 | 26.45 | 20.96 | 31.43 | -4.78 | — | — |
| Underlying Index | 19.96 | 24.44 | 23.61 | -14.69 | 26.89 | 10.77 | 29.03 | -1.73 | — | — |

***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.*

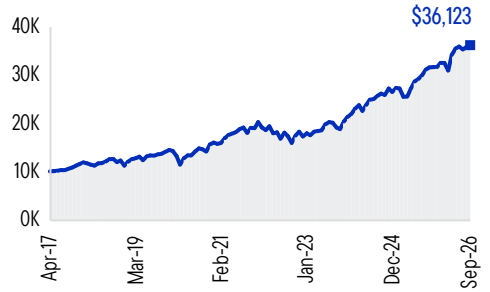
Net Asset Value (NAV) returns are based on the NAV of the ETF; Market Price returns are based upon the official closing price of the ETF's shares. Returns are average annualized total returns, except for those periods of less than one year, which are cumulative. Market Price returns are calculated using 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 April 28, 2017, 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 September 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 | 04/26/2017 |
| Total Expense Ratio (%) | 0.15 |
| ETF Category | Indexed |
| Frequency of Index Reconstitution | Quarterly |
| Asset Class | Equity |
| Listed Exchange | Cboe |
| Cboe Ticker | FLQL |
| CUSIP | 35473P801 |
| ISIN | US35473P8014 |
| Shares Outstanding | 27,700,000 |
| Underlying Index | LibertyQ U.S. Large Cap Equity Index |
| Investment Universe | Russell 1000 Index |

## 30-Day SEC Yield (%)

| | |
|---|---|
| 30-Day SEC Yield (%) | 1.19 |

## Fund Characteristics

| | Fund | Investment Universe |
|---|---|---|
| Total Net Assets | $2.17 Billion | |
| Number of Holdings | 217 | 1,022 |
| Average Market Cap (Millions USD) | $1,597,895 | $1,556,393 |
| Price to Book | 5.27x | 5.30x |
| Price to Earnings (12-Month Trailing) | 23.22x | 24.28x |

## Risk Statistics (NAV Returns) (3-Year vs. Russell 1000 Index)

| | Fund | Investment Universe |
|---|---|---|
| Standard Deviation (%) | 12.29 | 12.42 |
| Beta | 0.97 | — |



Not FDIC Insured | No Bank Guarantee | May Lose Value

## Top Equity Issuers (% of Total)

| | Fund |
|---|---|
| APPLE INC | 7.81 |
| NVIDIA CORP | 7.38 |
| ALPHABET INC | 6.04 |
| MICROSOFT CORP | 5.28 |
| AMAZON.COM INC | 3.24 |
| BROADCOM INC | 2.14 |
| META PLATFORMS INC | 2.07 |
| JOHNSON & JOHNSON | 1.78 |
| VISA INC | 1.73 |
| APPLIED MATERIALS INC | 1.58 |

## Sector Allocation (% of Total)

| | Fund | Investment Universe |
|---|---|---|
| Information Technology | 40.85 | 37.94 |
| Financials | 11.36 | 11.64 |
| Communication Services | 9.67 | 9.75 |
| Health Care | 9.20 | 9.51 |
| Industrials | 8.30 | 8.99 |
| Consumer Discretionary | 7.99 | 8.74 |
| Consumer Staples | 4.33 | 4.28 |
| Energy | 2.01 | 3.45 |
| Other | 6.24 | 5.70 |
| Cash & Cash Equivalents | 0.06 | 0.00 |

## 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 | 7 | 15 |
| Basit Amin, CFA | 5 | 16 |

## 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. 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. There can be no assurance that the fund's **multi-factor stock selection process** will enhance performance. Exposure to such investment factors may detract from performance in some market environments, perhaps for extended periods. Performance of the fund may vary significantly from the performance of an **index**, as a result of transaction costs, expenses and other factors. **Derivative instruments** can be illiquid, may disproportionately increase losses, and have a potentially large impact on performance. 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. **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.

## Important Information

The LibertyQ U.S. Large Cap Index methodology utilizes a custom factor weighting (40% Quality, 30% Value, 30% Momentum) and custom factor definitions. This methodology automatically selects securities with wrights of 1% or greater in the Russell 1000 Index. Of the remaining securities in the Russell 1000 Index, those in the top 20% (ranked by their factor score) are selected. All securities are held according to their (Benchmark Weight) x (Composite Factor Score), subject to security constraints. **Quality** is measured by return on equity (ex. REITs), 5-year earnings variability, cash return on assets (ex. REITs and Financials), leverage (ex. Financials and REITs), and operating cash to sales (REITs only) and ROA (REITS and financials only). **Value** is measured by 12-month trailing price-to-earnings (ex. REITs and Financials), 12-month forward price-to-earnings (ex. REITs and Financials), dividend yield (ex. REITs and Financials), 1/3 relative z-score of dividend yield and 2/3 relative z-scores of the price-to-book (REITs and Financials only). **Momentum** is measured by 6-month risk-adjusted price momentum and 12-month risk-adjusted price momentum.

**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.

**Canada:** This content is intended only for Canadian institutional investors that qualify as "permitted clients" as defined in National Instrument 31-103 - Registration Requirements, Exemptions and Ongoing Registrant Obligations. U.S. securities laws generally limit a non-U.S. fund's purchase of a U.S. registered mutual fund or ETF/ETP (a "U.S. Fund") to no more than 3% of the U.S. Fund's voting stock. You should consult your legal counsel prior to investing in a U.S. Fund.

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The **Russell 1000 Index** measures the performance of the large-cap segment of the U.S. equity universe. The **LibertyQ U.S. Large Cap Equity Index** is based on the Russell 1000 Index, its parent index, which measures the performance of the large-cap segment of the U.S. equity universe. The LibertyQ U.S. Large Cap Equity Index is designed to reflect the performance of a Franklin Templeton strategy that seeks exposure to three factors: Quality, Value and Momentum. Source: FTSE Russell. The LibertyQ U.S. Large Cap Equity Index is calculated and maintained by FTSE Russell which, which aims to reflect the performance of a Franklin Templeton strategy. The Franklin U.S. Large Cap Multifactor Index ETF not in any way sponsored, endorsed, sold or promoted by FTSE Russell.

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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.***