FRANKLIN TEMPLETON

Franklin U.S. Small Cap Multifactor Index ETF (FLQS)

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 its corresponding underlying index, LibertyQ U.S. Small Cap Equity Index. The underlying LibertyQ U.S. Small Cap Equity Index generally includes U.S. small capitalization companies that have favorable exposure to four investment style factors: quality, value, momentum and low volatility.

Total Returns (%)

	Cumulative			Average Annual					Inception
	3-Mth	6-Mth	YTD	1-Yr	3-Yr	5-Yr	10-Yr	Inception	Date
Market Price Return	14.67	13.88	13.88	20.47	12.79	6.49	—	8.85	4/26/2017
NAV Returns	14.53	13.88	13.88	20.64	12.84	6.52	—	8.85	4/26/2017
Investment Universe	21.49	22.57	22.57	40.78	18.60	6.99	—	10.06	—
Underlying Index	14.66	14.06	14.06	21.10	13.26	6.88	—	9.20	—

Calendar Year Total Returns (%)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Market Price Return	5.03	8.34	20.89	-16.88	26.59	10.52	18.32	-5.07	—	—
NAV Returns	4.98	8.66	20.61	-16.80	26.62	10.27	18.21	-4.56	—	—
Investment Universe	12.81	11.54	16.93	-20.44	14.82	19.96	25.52	-11.01	—	—
Underlying Index	5.37	9.07	21.03	-16.56	26.99	10.61	18.61	-4.34	—	—

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.*

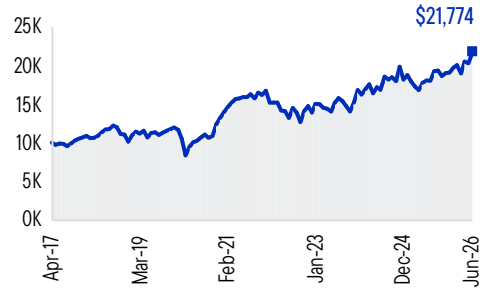
Net Asset Value (NAV) returns are based on the NAV of the ETF; Market Price returns are based upon the official closing price of the ETF's shares. Returns are average annualized total returns, except for those periods of less than one year, which are cumulative. Market Price returns are calculated using 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 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	04/26/2017
Total Expense Ratio (%)	0.35
ETF Category	Indexed
Frequency of Index Reconstitution	Semiannually
Asset Class	Equity
Listed Exchange	Cboe
Cboe Ticker	FLQS
CUSIP	35473P876
ISIN	US35473P8766
Shares Outstanding	1,050,000
Underlying Index	LibertyQ U.S. Small Cap Equity Index
Investment Universe	Russell 2000 Index

30-Day SEC Yield (%)

30-Day SEC Yield (%)	1.28

Fund Characteristics

	Fund	Investment Universe
Total Net Assets	$51.25 Million	
Number of Holdings	496	1,975
Average Market Cap (Millions USD)	$3,938	$4,169
Price to Book	2.35x	2.39x
Price to Earnings (12-Month Trailing)	18.47x	19.56x

Risk Statistics (NAV Returns) (3-Year vs. Russell 2000 Index)

	Fund	Investment Universe
Standard Deviation (%)	17.28	19.71
Beta	0.82	—

Not FDIC Insured | No Bank Guarantee | May Lose Value

Top Equity Issuers (% of Total)

	Fund
ALKERMES PLC	1.15
ESCO TECHNOLOGIES INC	1.10
MOOG INC	1.08
ESSENT GROUP LTD	0.96
COMPASS INC	0.93
CARETRUST REIT INC	0.91
FIRSTCASH HOLDINGS INC	0.90
COMMVAULT SYSTEMS INC	0.87
LANTHEUS HOLDINGS INC	0.85
SELECTIVE INSURANCE GROUP INC	0.84

Sector Allocation (% of Total)

	Fund	Investment Universe
Consumer Discretionary	16.57	9.38
Industrials	15.88	14.90
Financials	15.41	18.58
Health Care	13.40	19.99
Information Technology	13.04	14.36
Consumer Staples	6.40	1.96
Real Estate	5.37	5.76
Energy	4.85	5.74
Other	9.02	9.32
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	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. **Small- and mid-cap stocks** involve greater risks and volatility than large-cap stocks. 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. 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. **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

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 **LibertyQ U.S. Small Cap Equity Index** is based on the Russell 2000 Index, its parent index, which measures the performance of the small-cap segment of the U.S. equity universe. The LibertyQ U.S. Small 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. Small 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. Small Cap Multifactor Index ETF not in any way sponsored, endorsed, sold or promoted by FTSE Russell. The **Russell 2000 Index** measures the performance of the small-cap segment of the U.S. equity universe.

Source: FTSE. 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.