

Franklin LibertyQ Global Equity ETF (FLQG)



Multi-Factor | Fact Sheet as of June 30, 2022

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 Global Equity Index-NR. The underlying LibertyQ Global Equity Index-NR includes stocks from developed and emerging market countries 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
NAV Returns	-12.89	-16.72	-16.72	-11.05	6.27	7.32	—	8.28	6/1/2016
Market Price Return	-12.67	-16.66	-16.66	-11.14	6.33	7.23	—	8.28	6/1/2016
Investment Universe	-15.66	-20.18	-20.18	-15.75	6.21	7.00	—	8.67	—
Underlying Index	-12.89	-16.76	-16.76	-11.05	6.26	7.34	—	8.28	—

Calendar Year Total Returns (%)

	2021	2020	2019	2018	2017	2016	2015	2014	2013	2012
NAV Returns	19.46	9.74	26.10	-7.14	23.38	—	—	—	—	—
Market Price Return	19.54	9.80	26.60	-7.76	23.78	—	—	—	—	—
Investment Universe	18.54	16.25	26.60	-9.42	23.97	—	—	—	—	—
Underlying Index	19.62	9.62	25.99	-7.00	23.31	—	—	—	—	—

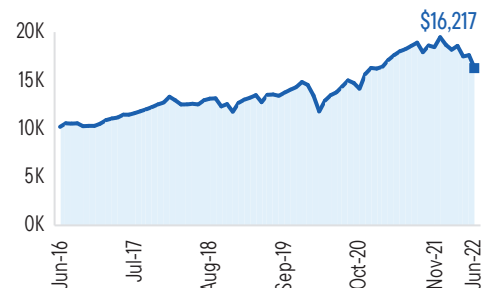
Performance data represents past performance, which does not guarantee future results. Current performance may differ from figures shown. The fund's investment return and principal value will change with market conditions, and you may have a gain or a loss when you sell your shares. Total returns assume 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, expenses or sales charges. Please call Franklin Templeton at (800) DIAL BEN/(800) 342-5236 or visit franklintempleton.com for the most recent month-end performance.

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 1 p.m. Pacific 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. 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.

Growth of \$10,000

Inception through June 30, 2022

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 (%)	0.35
ETF Category	Smart Beta
Frequency of Index	
Restructuring	Semiannually
Asset Class	Equity
Listed Exchange	NYSE Arca
NYSE Arca Ticker	FLQG
CUSIP	354 73P 405
Shares Outstanding	400,000
Underlying Index	LibertyQ Global Equity Index-NR
Investment Universe	MSCI All Country World Index-NR

Fund Characteristics

	Fund	Investment Universe
Total Net Assets	\$13.73 Million	
Average Market Cap (Millions)	\$174,133	\$359,090
Price to Book	2.27x	2.50x
Price to Earnings (12-Month Trailing)	11.48x	15.24x
Number of Holdings	707	2,895

Risk Statistics (3-Year vs. MSCI All Country World Index-NR)

	Fund	Investment Universe
Standard Deviation (%)	15.99	17.77
Beta	0.88	—

Top Equity Issuers (% of Total)

	Fund
ELI LILLY & CO	1.18
NOVO NORDISK A/S	1.11
COSTCO WHOLESALE CORP	1.10
AT&T INC	1.08
PFIZER INC	1.07
PEPSICO INC	1.07
VERIZON COMMUNICATIONS INC	1.07
CISCO SYSTEMS INC/DELAWARE	1.06
JOHNSON & JOHNSON	1.06
ROCHE HOLDING AG	1.06

Geographic Allocation (% of Total)

	Fund	Investment Universe
United States	54.39	60.63
United Kingdom	5.88	3.90
Canada	5.24	3.18
Japan	5.22	5.45
Australia	4.55	1.92
China	3.48	4.14
Switzerland	2.80	2.56
France	1.54	2.74
Other	16.47	15.48
Cash & Cash Equivalents	0.44	0.00

Sector Allocation (% of Total)

	Fund	Investment Universe
Information Technology	17.16	20.86
Health Care	17.09	12.95
Consumer Staples	15.46	7.61
Materials	8.88	4.77
Industrials	8.72	9.40
Communication Services	8.19	7.93
Financials	7.79	14.46
Consumer Discretionary	4.41	11.06
Other	11.86	10.97
Cash & Cash Equivalents	0.44	0.00

Portfolio Management

	Years with Firm	Years of Experience
Dina Ting, CFA	6	26
Hailey Harris	4	12

What should I know before investing?

All investments involve risks, including possible loss of principal. Stock prices fluctuate, sometimes rapidly and dramatically, due to factors affecting individual companies, particular industries or sectors, or general market conditions. Special risks are associated with foreign investing, including currency fluctuations, economic instability and political developments; investments in emerging markets involve heightened risks related to the same factors. To the extent the fund focuses on particular countries, regions, industries, sectors or types of investment from time to time, it may be subject to greater risks of adverse developments in such areas of focus than a fund that invests in a wider variety of countries, regions, industries, sectors or investments. 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. 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. **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

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 (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.

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

ETF 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 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 **MSCI All Country World Index** is a market capitalization weighted index that is designed to measure the equity market performance of developed and emerging markets. The MSCI ACWI consists of 45 country indices comprising 24 developed and 21 emerging market country indices. Source: MSCI makes no warranties and shall have no liability with respect to any MSCI data reproduced herein. No further redistribution or use is permitted. This report is not prepared or endorsed by MSCI. Net Returns (NR) include income net of tax withholding when dividends are paid. Information is historical and may not reflect current or future portfolio characteristics. All portfolio holdings are subject to change. Important data provider notices and terms available at www.franklintempletondatasources.com.

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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.