

Franklin FTSE Saudi Arabia ETF (FLSA)



Blend | Fact Sheet as of September 30, 2022

Investment Overview

Seeks to provide investment results that closely correspond, before fees and expenses, to the performance of the FTSE Saudi Arabia RIC Capped Index (the FTSE Saudi Arabia Capped Index), a market-capitalization weighted index representing the performance of Saudi Arabian large and mid capitalization stocks.

Total Returns (%)

| | Cumulative | | | Average Annual | | | | Inception | |
|---------------------|------------|--------|------|----------------|-------|------|-------|-----------|-----------|
| | 3-Mth | 6-Mth | YTD | 1-Yr | 3-Yr | 5-Yr | 10-Yr | Inception | Date |
| Market Price Return | -2.02 | -12.23 | 3.45 | 3.11 | 14.26 | — | — | 12.21 | 10/9/2018 |
| NAV Returns | 0.61 | -11.10 | 5.23 | 4.14 | 14.99 | — | — | 12.57 | 10/9/2018 |
| Benchmark | 0.51 | -11.12 | 5.27 | 4.30 | 15.38 | — | — | 12.92 | — |

Calendar Year Total Returns (%)

| | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 | 2013 | 2012 |
|---------------------|-------|------|------|------|------|------|------|------|------|------|
| Market Price Return | 35.73 | 3.77 | 9.42 | — | — | — | — | — | — | — |
| NAV Returns | 35.36 | 4.09 | 8.96 | — | — | — | — | — | — | — |
| Benchmark | 35.88 | 4.58 | 9.21 | — | — | — | — | — | — | — |

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.

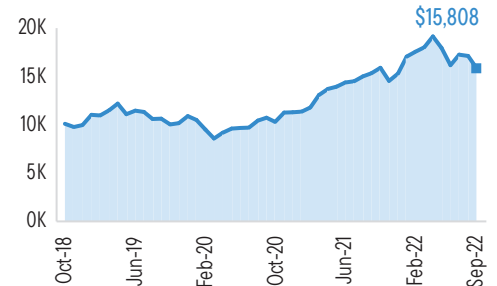
Net Asset Value (NAV) returns are based on the NAV of the ETF; Market Price returns are based upon the official closing price of the ETF's shares. Returns are average annualized total returns, except for those periods of less than one year, which are cumulative. Market Price returns are calculated using 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 October 11, 2018, 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 fees may be higher and may impact portfolio returns.

Growth of \$10,000

Inception through September 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 | 10/09/2018 |
| Total Expense Ratio (%) | 0.39 |
| ETF Category | Passive |
| Frequency of Index | |
| Restructuring | Semiannually |
| Asset Class | Equity |
| Listed Exchange | NYSE Arca |
| NYSE Arca Ticker | FLSA |
| CUSIP | 354 73P 587 |
| ISIN | US35473P5879 |
| Shares Outstanding | 150,000 |

Benchmark(s)

FTSE Saudi Arabia Capped Index

Fund Characteristics

| | Fund |
|---------------------------------------|----------------|
| Total Net Assets | \$5.46 Million |
| Number of Holdings | 56 |
| Average Market Cap (Millions) | \$220,724 |
| Price to Book | 2.32x |
| Price to Earnings (12-Month Trailing) | 17.04x |

Risk Statistics (3-Year)

| | Fund | Benchmark |
|------------------------|-------|-----------|
| Standard Deviation (%) | 19.92 | 19.91 |

Top Equity Issuers (% of Total)

| | Fund |
|-----------------------------|-------|
| AL RAJHI BANK | 13.79 |
| SAUDI NATIONAL BANK/THE | 11.88 |
| SAUDI ARABIAN OIL CO | 8.71 |
| SAUDI BASIC INDUSTRIES CORP | 6.95 |
| SAUDI TELECOM CO | 6.17 |
| SAUDI ARABIAN MINING CO | 4.69 |
| RIYAD BANK | 3.94 |
| SAUDI BRITISH BANK/THE | 3.40 |
| SABIC AGRI-NUTRIENTS CO | 3.21 |
| ALINMA BANK | 3.14 |

Sector Allocation (% of Total)

| | Fund |
|-------------------------|-------|
| Financials | 45.83 |
| Materials | 21.45 |
| Energy | 9.23 |
| Communication Services | 8.38 |
| Utilities | 3.74 |
| Consumer Staples | 3.48 |
| Health Care | 3.10 |
| Consumer Discretionary | 1.43 |
| Other | 3.16 |
| Cash & Cash Equivalents | 0.21 |

Market Cap Breakdown

| | Fund |
|-------------------|-------|
| <2.0 Billion | 2.10 |
| 2.0-5.0 Billion | 9.23 |
| 5.0-10.0 Billion | 9.82 |
| 10.0-25.0 Billion | 18.86 |
| 25.0-50.0 Billion | 12.39 |
| >50.0 Billion | 47.60 |

Portfolio Management

| | Years with Firm | Years of Experience |
|-----------------|-----------------|---------------------|
| Dina Ting, CFA | 6 | 26 |
| Hailey Harris | 4 | 12 |
| Joe Diederich | 3 | 11 |
| Basit Amin, CFA | 1 | 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 developing markets involve heightened risks related to the same factors, in addition to those associated with these markets' smaller size, lesser liquidity and lack of established legal, political, business and social frameworks to support securities markets. Investments in securities of Saudi Arabian issuers involve risks that are specific to Saudi Arabia, including certain legal, regulatory, political and economic risks. Because the fund invests its assets primarily in companies in a specific country or region the fund may also experience greater volatility than a fund that is more broadly diversified geographically. As a non-diversified fund, the fund may invest in a relatively small number of issuers which may negatively impact the fund's performance and result in greater fluctuation in the value of the fund's shares. 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. **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 fund is managed by Franklin Advisory Services, LLC (Advisory Services). The fund is not in any way connected to or sponsored, endorsed, sold or promoted by the London Stock Exchange Group plc and its group undertakings (collectively, the "LSE Group"). FTSE Russell is a trading name of certain of the LSE Group companies. All rights in the Benchmark vest in the relevant LSE Group company that owns the Benchmark. "FTSE®" is a trade mark(s) of the relevant LSE Group company and is used by any other LSE Group company under license. Each Benchmark is calculated by or on behalf of FTSE International Limited or its affiliate, agent or partner. The LSE Group accepts no liability whatsoever to any person arising out of (a) the use of, reliance on or any error in the Benchmark or (b) investment in or operation of the fund. The LSE Group makes no claim, prediction, warranty or representation either as to the results to be obtained from the fund or the appropriateness of the Benchmark for the purpose to which it is being put by Advisory Services.

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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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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.