

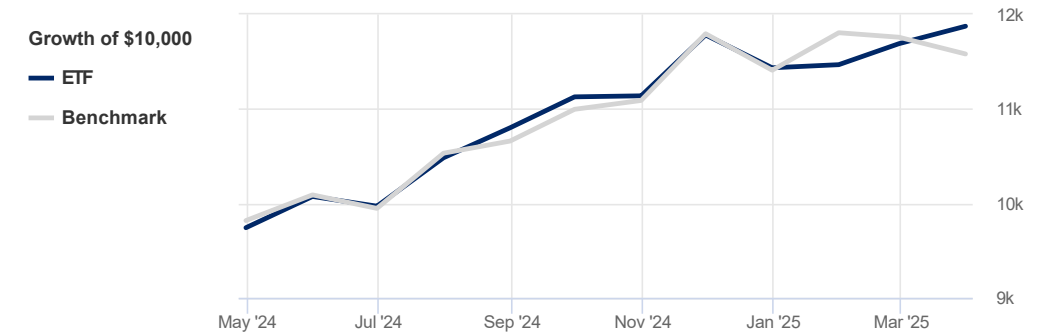
Franklin Canadian Low Volatility High Dividend Index ETF (NEOE:FLVC)

Benchmark S&P/TSX Composite Index TR

Printed on May 9, 2025

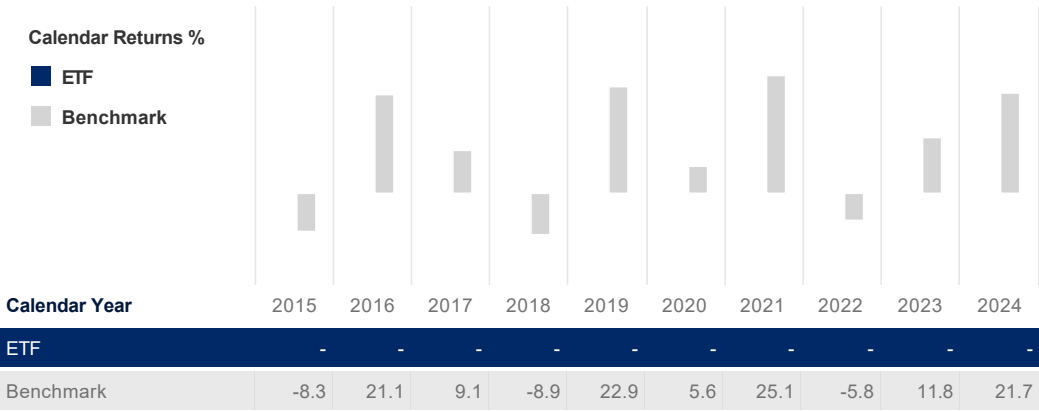
Performance Analysis

March 31, 2025



Trailing Returns %	YTD	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	S. Incep*
ETF	3.8	1.6	3.8	6.7	18.8	-	-	-	19.5
Benchmark	1.5	-1.5	1.5	5.3	15.8	7.8	16.8	8.5	9.5
Value Added	2.3	3.1	2.3	1.4	2.9	-	-	-	10.0

*Simulated performance since inception on March 28, 2024



Investment Objective

The Fund seeks to replicate, to the extent possible, the performance of the Franklin Canadian Low Volatility High Dividend Index NTR by establishing, directly or indirectly, a long or short position in: each instrument included in the Index (each an "Index Constituent") in proportion to its positive or negative weight in the Index; or instruments that are not Index Constituents but that have, in the aggregate, investment characteristics similar to the Index or a subset of the Index Constituents.

Statistics

March 31, 2025

	ETF	Benchmark
Annualized Standard Dev	9.7%	10.8%
Fixed Income	ETF	Benchmark
YTM	-	-
Credit Quality	-	-
Average Maturity	-	-

Risk Rating

March 31, 2025

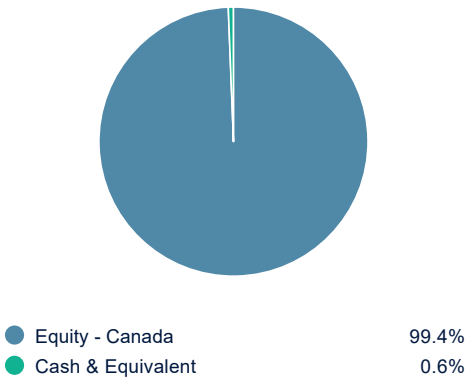
Low	Low to Medium	Medium	Medium to High	High

The chart above shows the volatility level of the ETF (based on standard deviation of the ETF's total returns since inception).

Portfolio Allocations

December 31, 2024

Asset Allocations



Sector Allocations

Sensitive	44.3%
Energy	15.7%
Consumer Services	13.1%
Industrial Services	12.8%
Telecommunication	1.9%
Industrial Goods	0.8%
Cyclical	42.9%
Financial Services	42.0%
Basic Material	0.9%
Real Estate	0.0%
Defensive	12.8%
Utilities	12.2%
Cash & Equivalent	0.6%

Top Holdings

Top Holdings	% Assets
Sun Life Financial Inc - Common	5.67%
Bank of Nova Scotia - Common	5.52%
Power Corp of Canada - Common	5.36%
National Bank of Canada - Common	5.27%
Great-West Lifeco Inc - Common	5.27%
Manulife Financial Corp - Common	5.23%
Fortis Inc - Common	4.97%
Pembina Pipeline Corp - Common	4.87%
Canadian National Railway Co - Common	4.63%
Toronto-Dominion Bank - Common	4.38%
Total percentage of top 10 holdings	51.17%
Total number of holdings	41