



Franklin MSCI China Paris Aligned Climate UCITS ETF

IE000EBPC0Z7

Fund Fact Sheet | Equity | 31 December 2022

Fund Overview

Base Currency	USD
Total Net Assets (USD)	4 million
Inception Date	14.06.2022
Underlying Index	MSCI China Climate Paris Aligned Net Total Return Index
Investment Universe	MSCI China Index-NR
ISIN	IE000EBPC0Z7
Ongoing Charges	0.22%
Domicile	Ireland
UCITS	Yes
Methodology	Full Replication
Product Structure	Physical
Frequency of Index Reconstitution	Quarterly
Use of Income	Accumulating
Fiscal Year End	30 June
Shares Outstanding	200,000
Underlying Index Ticker	SP50PAUN
EU SFDR Category	Article 9

Reasons To Invest

- Provides exposure to large and mid cap equities in the Chinese market aligned to the Paris Agreement targets and goals
- Enables investors to reduce climate change risks and access investment opportunities in the low carbon transition
- Seeks to track the MSCI China Climate Paris Aligned Net Total Return Index

Performance

Under current legislation, we are not allowed to display performance data with less than a complete 12 month performance record.

Top Ten Holdings (% of Total)

Issuer Name	
TENCENT HOLDINGS LTD	14.47
ALIBABA GROUP HOLDING LTD	9.73
MEITUAN	4.86
CHINA CONCH VENTURE HOLDINGS LTD	2.19
BAIDU INC	2.04
LONGI GREEN ENERGY TECHNOLOGY CO LTD	1.87
PINDUODUO INC	1.82
BYD CO LTD	1.70
WUXI BIOLOGICS CAYMAN INC	1.52
SUNGROW POWER SUPPLY CO LTD	1.46

Fund Measures

	Fund	Investment Universe
Price to Earnings (12-mo Trailing)	16.72x	10.53x
Price to Book	2.16x	1.39x
Number of Holdings	198	714
Dividend Yield	1.24%	2.49%
Return on Equity	11.13%	11.93%

Summary of Investment Objective

Franklin MSCI China Paris Aligned Climate UCITS ETF (the "Fund") provides exposure to large and mid-capitalisation stocks in China which are aligned to the transition to a low carbon economy and seeks to track the performance of the MSCI China Climate Paris Aligned Net Total Return Index (the "Underlying Index") as closely as possible, regardless of whether the Underlying Index level rises or falls.

Fund Management

Lorenzo Crosato, CFA: United Kingdom

The charges are the fees the fund charges to investors to cover the costs of running the Fund. Additional costs, including transaction fees, will also be incurred. These costs are paid out by the Fund, which will impact on the overall return of the Fund.

Fund charges will be incurred in multiple currencies, meaning that payments may increase or decrease as a result of currency exchange fluctuations.

Trading Information

Exchange	Ticker	Trading Currency	Bloomberg ID	Reuters ID	SEDOL Code
Borsa Italiana	FRCP	EUR	FRCP IM	FRCP.MI	BPBQTG0
Deutsche Börse Xetra	FVCH	EUR	FVCH GR	FVCH.DE	BPBQTC6
London Stock Exchange	PABC	USD	PABC LN	FMPABC.L	BPBQTF9
London Stock Exchange	CHPA	GBP	CHPA LN	FMCHPA.L	BPBQTD7

Composition of Fund

■ Franklin MSCI China Paris Aligned Climate UCITS ETF ■ MSCI China Index-NR

Geographic	% of Total
China	99.12 / 100.00
Singapore	0.42 / 0.00
Hong Kong	0.38 / 0.00
Cash & Cash Equivalents	0.08 / 0.00

Market Capitalisation Breakdown in USD	% of Equity
<2.0 Billion	0.14
2.0-5.0 Billion	11.41
5.0-10.0 Billion	15.87
10.0-25.0 Billion	18.97
25.0-50.0 Billion	14.21
>50.0 Billion	39.40

Sector	% of Total
Consumer Discretionary	26.45 / 30.30
Communication Services	21.09 / 18.60
Health Care	11.26 / 6.22
Information Technology	11.18 / 5.68
Industrials	10.31 / 5.57
Financials	8.33 / 15.74
Consumer Staples	4.38 / 5.80
Utilities	3.24 / 2.56
Real Estate	3.13 / 3.51
Others	0.54 / 6.03
Cash & Cash Equivalents	0.08 / 0.00

What Are the Key Risks?

The value of shares in the Fund and income received from it can go down as well as up and investors may not get back the full amount invested. Performance may also be affected by currency fluctuations. Currency fluctuations may affect the value of overseas investments. The Fund intends to track the performance of the Index which is comprised of large and mid-capitalisation Chinese equity securities selected from the Parent Index. Such assets have historically been subject to price movements due to such factors as general stock market volatility, changes in the financial outlook or fluctuations in currency markets. As a result, the performance of the Fund can fluctuate significantly over relatively short time periods. Other significant risks include: Chinese Market risk, Concentration risk, Counterparty risk, Derivative Instruments risk, Emerging markets risk, Foreign Currency risk, Index related risk and Secondary market trading risk. For a full discussion of all the risks applicable to this Fund, please refer to the "Risk Considerations" section of the current prospectus of Franklin Templeton ICAV.

Glossary

Dividend Yield: The annual dividend received on an equity security as a percentage of the price. For a portfolio, the value represents a weighted average of the stocks it holds. It should not be used as an indication of the income received from this portfolio.

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-mo Trailing): 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.

Return on Equity: A measure of a corporation's profitability that reveals how much profit a company generates with the money shareholders have invested. For a portfolio, the value represents a weighted average of the stocks it holds.

Important Information

This fund has been classified as Article 9 under the Regulation on sustainability related disclosures in the financial services sector (EU) 2019/2088. These are Funds which have an ESG integration approach, have binding environmental and/or social characteristics and a clear sustainable investment objective.

Further information in relation to the sustainability-related aspects of the Fund can be found at www.franklinresources.com/countries. Please review all of the fund's objectives and characteristics before investing.

Source for data and information provided by Franklin Templeton, as of the date of this document, unless otherwise noted.

This material is intended to be of general interest only and should not be construed as individual investment advice or a recommendation or solicitation to buy, sell or hold any security or to adopt any investment strategy. It does not constitute legal or tax advice. Special risks are associated with foreign investing, including currency fluctuations, economic instability and political developments. 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 at focus than a fund that invests in a wider variety of countries, regions, industries, sectors or investments.

Franklin Templeton ICAV ("the ETF") investment returns and principal values will change with market conditions, and an investor may have a gain or a loss when they sell their shares. Please visit www.franklintempleton.co.uk for the Franklin Templeton ICAV standardised and most recent month-end performance. There is no guarantee that any strategy will achieve its objective.

Investment in Franklin Templeton ICAV is not riskless and investors can lose money.

All performance data shown is in the fund's base currency. Performance data is based on the net asset value (NAV) of the ETF which may not be the same as the market price of the ETF.

Individual investors may realise returns that are different to the NAV performance. **Past performance is not an indicator or a guarantee of future performance.** The actual costs vary depending on the executing custodian. In addition, deposit costs may be incurred which could have a negative effect on the value. Please find out the costs due from the respective price lists from the processing/custodian bank. Changes in exchange rates could have positive or negative effects on this investment. Please visit www.franklintempleton.co.uk for current performance and see the latest prospectus or supplement for further details. Information is historical and may not reflect current or future portfolio characteristics. All portfolio holdings are subject to change. An investment in Franklin Templeton ICAV entails risks which are described in the latest prospectus or supplement and in the relevant Key Investor Information Document.

Franklin Templeton ICAV (domiciled outside of the U.S. or Canada) may not be directly or indirectly offered or sold to residents of the United States of America or Canada. 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.

Indices are unmanaged, and one cannot invest directly in an index. They do not reflect any fees, expenses or sales charges. The Fund's documents are available from your local Franklin Templeton representative in English, German and French. In addition, a Summary of Investor Rights is available from www.franklintempleton.lu/summary-of-investor-rights. The summary is available in English. Franklin Templeton ICAV is notified for marketing in multiple EU Member States under the UCITS Directive. Franklin Templeton ICAV can terminate such notifications for any share class and/or sub-fund at any time by using the process contained in Article 93a of the UCITS Directive.

For the avoidance of doubt, if you make a decision to invest, you will be buying units/shares in the Fund and will not be investing directly in the underlying assets of the Fund.

Net Returns (NR) include income net of tax withholding when dividends are paid.

All MSCI data is provided "as is." The Fund described herein is not sponsored or endorsed by MSCI. In no event shall MSCI, its affiliates or any MSCI data provider have any liability of any kind in connection with the MSCI data or the Fund described herein. Copying or redistributing the MSCI data is strictly prohibited.

Fund Overview:

Ongoing Charges: The Ongoing Charges Figure (OCF) is an amount representing all operating charges and expenses of the Fund in the prior 12 months as a percentage of the Fund's average net assets for the period. Where that figure would not be a fair representation of future costs or if 12 months data is not available, an estimated figure will be shown.

Methodology: The Methodology indicates whether an ETF is holding all index securities in the same weight as the index (i.e. Physical Replication) or whether an optimised subset of index securities is used (i.e. Optimised) in order to efficiently track index performance.

Product Structure: The Product Structure indicates whether an ETF is holding physical securities (i.e. Physical) or whether it is tracking the index performance using derivatives (swaps, i.e. Synthetic).

Factor Weighting: Franklin Templeton takes a custom-weighted approach to blending factors, with an emphasis on quality. Factors are characteristics that help describe the risk, return and behavior of a particular security.

Fund Management: CFA® and Chartered Financial Analyst® are trademarks owned by CFA Institute.

Performance: Net Asset Value (NAV) represents an ETF's per-share-value. The NAV per share is determined by dividing the total NAV of the Fund by the number of shares outstanding.

Top Ten Holdings: These securities do not represent all of the securities purchased, sold or recommended for clients, and the reader should not assume that investment in the securities listed was or will be profitable.

Dividend Yield: The dividend yield quoted here is the yield on securities within the Portfolio and should not be used as an indication of the income received from this portfolio.

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