

Franklin Sustainable Euro Green Sovereign UCITS ETF (Acc)

Total Return IE000POR7WK6 Factsheet as of 30 April 2024

This is a marketing communication. Please refer to the prospectus of the UCITS and to the KID/KIID before making any final investment decisions.

Investment Overview

The Fund aims to contribute to environmental goals, by providing exposure primarily to the European sovereign green bond market whilst maximising total returns. The Fund is classified as Article 9 under the EU Sustainable Finance Disclosure Regulation (the "SFDR"). The Fund invests at least 90% of its Net Asset Value in sustainable investments.

Performance

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

Fund Overview

Fund Base Currency	EUR
Fund Inception Date	31/10/2023
Bloomberg	GSOV GY
Valor Number	129780626
ISIN	IE000POR7WK6
Domicile	Ireland
UCITS	Yes
Product Structure	—
Use of Income	Accumulation
Fiscal Year End	30 June
Shares Outstanding	2,030,000
EU SFDR Category	Article 9

Benchmark(s) and Type

Bloomberg Global Government EUR	
Green Bond Index	Comparator

Charges

Total Expense Ratio	0.18%
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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.

Fund Characteristics

	Fund
Total Net Assets	€53.67 Million
Number of Holdings	31
Weighted Average Maturity	12.72 Yrs
Effective Duration	10.13 Yrs
Yield to Maturity	3.11%

Top Securities (% of Total)

	Fund
Government of Netherlands, senior bond, 144A, Reg S, .50%, 1/15/40	10.49
European Union, SR UNSECURED, Sr Unsecured, NGEU, REG S, 2.75%, 2/04/33	9.57
Kreditanstalt fuer Wiederaufbau, GOVT GUARANTEED, Sr Unsecured, EMTN, REG S, 2.75%, 5/15/30	8.89
Bundesrepublik Deutschland Bundesanleihe, BONDS, Unsecured, G, REG S, 2.30%, 2/15/33	7.31
Bundesrepublik Deutschland Bundesanleihe, BONDS, Unsecured, G, REG S, 1.80%, 8/15/53	6.82
Government of Ireland, senior bond, Reg S, 1.35%, 3/18/31	6.42
Spain Government Bond, SR UNSECURED, Sr Unsecured, REG S, 144A, 1.00%, 7/30/42	6.26
European Union, SR UNSECURED, Sr Unsecured, NGEU, REG S, .40%, 2/04/37	5.58
Government of Belgium, Reg S, 1.25%, 4/22/33	5.43
Republic of Austria Government Bond, SR UNSECURED, Sr Unsecured, REG S, 144A, 1.85%, 5/23/49	4.78

Geographic Exposure (% of Total)

	Fund	Benchmark
Germany	23.70	32.70
Netherlands	12.60	12.37
Spain	8.52	4.25
Belgium	8.19	5.35
France	7.92	25.84
Ireland	6.42	3.28
Italy	0.00	10.95
Interest Rate Derivatives	-8.41	0.00
Other	32.27	5.26
Cash & Cash Equivalents	0.25	0.00

Sector Exposure (% of Total)

	Fund	Benchmark
Government Bonds	61.22	52.85
Quasi-Sovereign	38.42	82.12
Derivatives - Currency	-0.01	0.00
Derivatives - Interest Rate	-8.41	0.00
Cash & Cash Equivalents	0.25	0.00

Trading Information

Exchange	Ticker	Currency	Bloomberg	Reuters	SEDOL
Borsa Italiana	GSOV	EUR	GSOV IM	GSOV.MI	BR89BF9
Deutsche Börse Xetra	GSOV	EUR	GSOV GY	FVSH.DE	BR88VJ0
London Stock Exchange	GSOV	EUR	GSOV LN	GSOV.L	BR89BB5

Portfolio Management

	Years with Firm	Years of Experience
David Zahn, CFA	17	30
Rod MacPhee, CFA	10	17

What are the Risks?

The Fund does not offer any capital guarantee or protection and you may not get back the amount invested. The Fund is subject to the following risks which are materially relevant: **Securitisation risk:** investment in securities which generate return from various underlying groups of assets such as mortgages, loans or other assets may bear a greater risk of loss due to possible default of some of the underlying assets. **Liquidity risk:**the risk that arises when adverse market conditions affect the ability to sell assets when necessary. Such risk may be triggered by (but not limited to) unexpected events such as environmental disasters or pandemics. Reduced liquidity may have a negative impact on the price of the assets. **Counterparty risk:** the risk of failure of financial institutions or agents (when serving as a counterparty to financial contracts) to perform their obligations, whether due to insolvency, bankruptcy or other causes. **Sustainability:** The fund's integration of sustainability risks in the investment decision process may have the effect of excluding profitable investments from the investment universe of the fund and may also cause the fund to sell investments that will continue to perform well. A sustainability risk could materialise due to an environmental, social or governance event or condition which may impact the fund's investments and negatively affect the returns of the fund. Complete information on the risks of investing in the Fund are set out in the Fund's prospectus.

Glossary

Total Expense Ratio: Total Expense Ratio (TER) includes the fees paid to the management company, the investment manager and the depository, as well as certain other expenses. The TER is calculated by taking the relevant main material costs paid out over the 12-month period indicated and dividing them by the average net assets over the same period. The TER does not include all expenses paid by the fund (for example, it does not include what the fund pays for buying and selling securities). For a comprehensive list of the types of costs deducted from fund assets, see the prospectus. For recent all-in annual costs, as well as hypothetical performance scenarios that show the effects that different levels of return could have on an investment in the fund, where applicable, see the KID/KIID. For funds that lack 12 months of data, or for which TER is not likely to give a fair idea of likely future costs, the figure shown is an estimate. **Comparator:** Benchmark is used for comparing Fund performance, but is not a constraint to Fund Investment. **Weighted Average Maturity:** An estimate of the number of years to maturity, taking the possibility of early payments into account, for the underlying holdings. **Effective Duration** is a duration calculation for bonds with embedded options. Effective duration takes into account that expected cash flows will fluctuate as interest rates change. Duration measures the sensitivity of price (the value of principal) of a fixed-income investment to a change in interest rates. The higher the duration number, the more sensitive a fixed-income investment will be to interest rate changes. **Yield to Maturity ('YTM'):** is the rate of return anticipated on a bond if it is held until the maturity date. YTM is considered a long-term bond yield expressed as an annual rate. The calculation of YTM takes into account the current market price, par value, coupon interest rate and time to maturity. It is also assumed that all coupons are reinvested at the same rate. Yield figures quoted should not be used as an indication of the income that has or will be received. Yield figures are based on the portfolio's underlying holdings and do not represent a payout of the portfolio.

Portfolio Data Information

Exposure: Notional exposure figures are estimated and are intended to show the portfolio's direct exposure to securities and indirect exposure, through derivatives. Direct and indirect exposures are subject to change over time and methodologies for calculating indirect exposures vary by derivative type. Portfolio breakdown percentages may not total 100% and may be negative due to rounding, use of derivatives, unsettled trades or other factors. Holdings are provided for information purposes only and should not be deemed a recommendation to buy or sell the securities mentioned.

Important Information

This fund meets the requirements under Article 9 of the EU Sustainable Finance Disclosure Regulation (SFDR); the fund has an objective to make sustainable investments as defined in SFDR.

Further information in relation to the sustainability-related aspects of the Fund can be found at www.franklintempleton.lu/SFDR. Please review all of the fund's objectives and characteristics before investing. This is a sub-fund ("Fund") of Franklin Templeton ICAV, an Irish collective asset-management vehicle. An investment in Franklin Templeton ICAV entails risks which are described in the latest prospectus or supplement and in the KID/KIID. The Fund's documents are available in English, German and French from your local website or can be requested via FT's European Facilities Service available at www.eifs.lu/franklintempleton. 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 decide to invest, you will be buying units/shares in the Fund and will not be investing directly in the underlying assets of the Fund.

Given the variety of investment options available today, we suggest investors seek guidance from a Financial Adviser.

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