FRANKLIN TEMPLETON

Franklin Emerging Markets Sovereign Debt Values UCITS ETF

IE000YZIVX22 | **Total Return** | Factsheet as of 31 October 2026

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

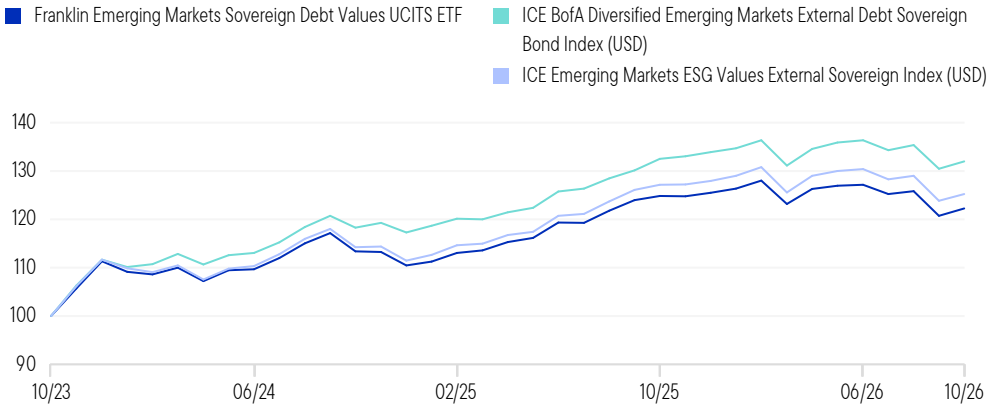
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Investment Overview

To provide exposure to Euro- and US Dollar-denominated sovereign debt issued by emerging market countries. The Fund invests in government bonds issued in emerging markets and denominated in EUR or USD. These may be fixed or floating rate and some of them may be below investment grade. These investments are included in the benchmark.

Past performance does not predict future returns.

Performance Over 3 Years (%)



Discrete Annual Performance (%)

	10/25 10/26	10/24 10/25	10/23 10/24	10/22 10/23	10/21 10/22	10/20 10/21	10/19 10/20	10/18 10/19	10/17 10/18	10/16 10/17
Fund	-2.10	10.14	13.36	7.78	—	—	—	—	—	—
Investment Universe	-0.41	12.03	18.28	8.15	—	—	—	—	—	—
Underlying Index	-1.52	11.32	14.23	7.88	—	—	—	—	—	—

Total Returns (%)

	Cumulative						Average Annual			
	1-Mo	3-Mo	YTD	1-Yr	3-Yr	5-Yr	Inception	3-Yr	5-Yr	Inception	Inception Date
Fund	1.28	-2.39	-2.57	-2.10	22.24	—	23.31	6.92	—	4.94	27/6/2022
Investment Universe	1.16	-1.74	-1.46	-0.41	31.97	—	33.44	9.69	—	6.87	—
Underlying Index	1.11	-2.35	-2.14	-1.52	25.24	—	25.19	7.79	—	5.31	—

The fund's returns may increase or decrease as a result of changes to foreign exchange rates. 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 does not predict future returns.** 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 https://www.franklintempleton.com/corporate/all-sites for current performance and see the latest prospectus or supplement for further details.** When performance for either the portfolio or its benchmark has been converted, different foreign exchange closing rates maybe used between the portfolio and its benchmark.

Fund Overview

Umbrella	Franklin Templeton ICAV
Fund Base Currency	USD
Fund Inception Date	27/06/2022
Bloomberg	CPRI LN
Valor Number	118373881
ISIN	IE000YZIVX22
Domicile	Ireland
UCITS	Yes
Product Structure	Physical
Replication Methodology	Optimised
Frequency of Index Reconstitution	Monthly
Use of Income	Accumulation
Fiscal Year End	30 June
Shares Outstanding	2,350,000
EU SFDR Category	Article 8
Underlying Index Ticker	EMCV

Benchmark(s) and Type

ICE BofA Diversified Emerging Markets External Debt Sovereign Bond Index	Investment Universe
ICE Emerging Markets ESG Values External Sovereign Index	Underlying Index

Charges

Total Expense Ratio	0.35%

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	Investment Universe
Total Net Assets (USD)	$72.44 Million	
Number of Holdings	76	1,008
Average Credit Quality	BBB-	BBB-
Average Weighted Maturity	10.20 Yrs	9.84 Yrs
Effective Duration	6.37 Yrs	6.27 Yrs
Yield to Maturity	6.19%	6.59%
Standard Deviation (3 Yr)	7.40%	6.86%

Top Securities (% of Total)

	Fund
Government of Colombia, 7.375%, 9/18/37	3.60
Romanian Government International Bond, SR UNSECURED, Sr Unsecured, REGS, REG S, 5.25%, 5/30/32	3.24
Republic of Poland Government International Bond, SR UNSECURED, Sr Unsecured, 5.125%, 9/18/34	2.87
Peruvian Government International Bond, senior bond, 2.783%, 1/23/31	2.76
Hungary Government International Bond, senior bond, Reg S, 1.625%, 4/28/32	2.65
Government of Brazil, senior bond, 7.125%, 1/20/37	2.53
Korea International Bond, SR UNSECURED, Sr Unsecured, 2.50%, 6/19/29	2.50
Government of Hungary, senior bond, 7.625%, 3/29/41	2.33
Government of South Africa, senior bond, 5.875%, 6/22/30	2.31
Israel Government International Bond, SR UNSECURED, Sr Unsecured, 5.50%, 3/12/34	2.16

Geographic Allocation (% of Total)

	Fund	Investment Universe
Romania	9.99	5.00
Poland	9.53	4.52
Brazil	8.58	4.17
Chile	6.89	3.50
Hungary	6.86	3.17
Israel	6.63	3.22
Philippines	6.53	3.40
Argentina	6.39	3.27
Others	36.60	69.75
Cash & Cash Equivalents	2.00	0.00

Sector Allocation (% of Total)

	Fund	Investment Universe
Sovereign	97.15	100.00
Non-EMU Europe	0.85	0.00
Cash & Cash Equivalents	2.00	0.00

Trading Information

Exchange	Ticker	Currency	Bloomberg	Reuters	SEDOL
Borsa Italiana	CATHEM	EUR	CATHEM IM	CATHEM.MI	BPBQT82
Deutsche Börse Xetra	FLCV	EUR	FLCV GR	FLCV.DE	BPBQT59
London Stock Exchange	CPRI	GBP	CPRI LN	FCCPRI.L	BPBQT60
London Stock Exchange	EMCV	USD	EMCV LN	EMCV.L	BPBQT71
SIX Swiss Exchange	FLCV	USD	FLCV SW	FLCV.S	BPBQT93

Portfolio Management

	Years with Firm	Years of Experience
Michael V Salm	28	37
Sameer Kackar, CFA	6	18
David Zahn, CFA	20	32

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: **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. **Credit risk:** the risk of loss arising from default that may occur if an issuer fails to make principal or interest payments when due. This risk is higher if the Fund holds low-rated, sub-investment-grade securities. **Derivative Instruments risk:** the risk of loss in an instrument where a small change in the value of the underlying investment may have a larger impact on the value of such instrument. Derivatives may involve additional liquidity, credit and counterparty risks. **Emerging markets risk:** the risk related to investing in countries that have less developed political, economic, legal and regulatory systems, and that may be impacted by political/economic instability, lack of liquidity or transparency, or safekeeping issues. **Foreign Currency risk:** the risk of loss arising from exchange-rate fluctuations or due to exchange control regulations. **Index related risk**: the risk that quantitative techniques used in creating the Index the Fund seeks to track do not generate the intended result, or that the portfolio of the Fund deviates from its Index composition or performance. **Secondary market trading risk:** the risk that the shares purchased on the secondary market cannot usually be sold directly back to the Fund and that investors may therefore pay more than the NAV per share when buying shares or may receive less than the current NAV per Share when selling shares. **Sovereign risk:** the risk that the value of securities issued by governments or by agencies may be affected by the creditworthiness of the relevant government, including any default or potential default by the relevant government.
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. **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. **Yield to Maturity is calculated without the deduction of fees and expenses.** 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 KIID. **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). **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. **Average Credit Quality:** The average credit quality reflects the holdings of the underlying issues, based on the size of each holding and ratings assigned to each based on rating agency assessments of its creditworthiness. **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. **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.

Portfolio Data Information

Holdings are provided for information purposes only and should not be deemed a recommendation to buy or sell the securities mentioned.

Important Information

Prior to 29 January 2026, the fund was named Franklin Catholic Principles Emerging Markets Sovereign Debt UCITS ETF.
This fund meets the requirements under Article 8 of the EU Sustainable Finance Disclosure Regulation (SFDR); the fund has binding commitments in its investment policy to promote environmental and/or social characteristics and any companies in which it invests should follow good governance practices.
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 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; 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 at focus than a fund that invests in a wider variety of countries, regions, industries, sectors or investments. 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.
Franklin Templeton ICAV ("the ETF" or "Fund") 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.com/corporate/all-sites for the Franklin Templeton ICAV standardised and most recent month-end performance. There is no guarantee that any strategy will achieve its objective.
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 does not predict future returns.** 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.com/corporate/all-sites to be directed to your local Franklin Templeton website for current performance, and to 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.
The Fund may use financial derivatives or other instruments which entail specific risks more fully described in the Fund's Documents. An investment in the ETF entails risks which are described in the latest Prospectus or Supplement and in the relevant 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 which is 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.
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Benchmark(s) ICE Emerging Markets ESG Values External Sovereign Index. Used for index tracking only.
The Fund is passively managed and seeks to replicate the benchmark by holding all of the Index securities in a similar proportion to their weighting in the benchmark. Its portfolio, and thus its performance, closely resemble that of the benchmark.

Intended retail Investor Investors who understand the risks of the Fund and plan to invest for at least 3 to 5 years. The Fund may appeal to investors who are looking for a combination of income and investment growth, are interested in exposure to emerging bond markets as part of a diversified portfolio, have a medium risk profile and can tolerate moderate short-term changes in the share price.
Product availability The Fund is available to all investors with at least basic investment knowledge, through a wide range of distribution channels, with or without the need for advice.
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