



Franklin S&P 500 Paris Aligned Climate UCITS ETF

Multi-Factor IE00BMDPBZ72 Factsheet as of 31 March 2024

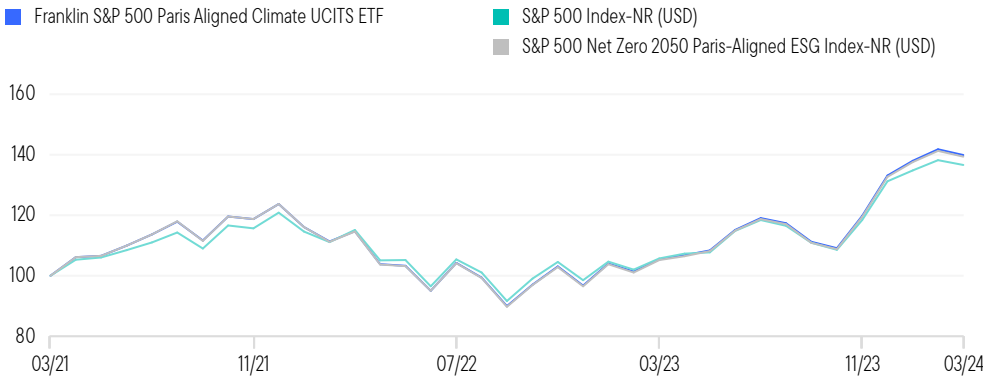
This is a marketing communication. Please refer to the prospectus of the UCITS and to the KID/KIID before making any final investment decisions.

Investment Overview

Franklin S&P 500 Paris Aligned Climate UCITS ETF (the “Fund”) provides exposure to large capitalisation US stocks which are aligned to the transition to a low carbon economy. The Fund is classified as Article 8 under the EU Sustainable Finance Disclosure Regulation. The Fund is passively managed and seeks to track the performance of the S&P 500 Net Zero 2050 Paris-Aligned ESG Index (the “Index”) as closely as possible, regardless of whether the Index level rises or falls.

Past performance does not predict future returns.

Performance Over 3 Years (%)



Discrete Annual Performance (%)

	03/23 03/24	03/22 03/23	03/21 03/22	03/20 03/21	03/19 03/20	03/18 03/19	03/17 03/18	03/16 03/17	03/15 03/16	03/14 03/15
Fund	32.67	-8.05	14.67	—	—	—	—	—	—	—
Investment Universe	29.27	-8.20	15.16	—	—	—	—	—	—	—
Underlying Index	32.51	-8.20	14.60	—	—	—	—	—	—	—

Total Returns (%)

	Cumulative					Average Annual					Inception Date
	1-Mo	3-Mo	YTD	1-Yr	3-Yr	5-Yr	Inception	3-Yr	5-Yr	Inception	
Fund	3.06	11.43	11.43	32.67	39.88	—	72.57	11.83	—	16.02	29/7/2020
Investment Universe	3.18	10.44	10.44	29.27	36.66	—	67.93	10.97	—	15.16	—
Underlying Index	3.04	11.40	11.40	32.51	39.41	—	72.06	11.71	—	15.93	—

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.franklinresources.com/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.

Morningstar Rating™

Overall Rating as of 31 March 2024



Fund Overview

Fund Base Currency	USD
Fund Inception Date	29/07/2020
ISIN	IE00BMDPBZ72
Bloomberg	USPA LN
Valor Number	55097166
Domicile	Ireland
UCITS	Yes
Product Structure	Physical
Replication Methodology	Full Replication
Frequency of Index	
Reconstitution	Quarterly
Use of Income	Accumulation
Fiscal Year End	30 June
Shares Outstanding	6,250,000
EU SFDR Category	Article 8
Underlying Index Ticker	SP50PAEN

Benchmark(s) and Type

S&P 500 Net Zero 2050 Paris-Aligned ESG	
Index-NR	Underlying Index
S&P 500 Index-NR	Investment Universe

Charges

Total Expense Ratio	0.07%
---------------------	-------

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.

The Total Expense Ratio for Franklin S&P500 Paris Aligned Climate UCITS ETF includes a fee waiver of 0.08% until 31 May 2024. The TER waiver will expire from 1 June 2024. Further information is set out in the “Fees and Expenses” section of the Prospectus.

Fund Characteristics

Fund Characteristics	Investment	
	Fund	Universe
Total Net Assets	\$271.78 Million	
Number of Holdings	346	503
Price to Book	5.41x	4.80x
Price to Earnings (12-Month Trailing)	29.65x	26.04x
Return on Equity	29.64%	27.39%
Dividend Yield	1.20%	1.35%
Standard Deviation (3 Yr)	18.49%	17.34%

Top Equity Issuers (% of Total)

	Fund
MICROSOFT CORP	7.28
APPLE INC	6.00
ALPHABET INC	5.60
NVIDIA CORP	4.94
AMAZON.COM INC	4.81
META PLATFORMS INC	1.94
VISA INC	1.80
ELI LILLY & CO	1.72
MASTERCARD INC	1.55
TESLA INC	1.49

Sector Allocation (% of Total)

	Investment	
	Fund	Universe
Information Technology	31.14	29.57
Financials	13.97	13.16
Health Care	13.64	12.42
Consumer Discretionary	11.10	10.34
Communication Services	10.13	8.95
Industrials	8.86	8.80
Consumer Staples	6.17	5.97
Real Estate	2.41	2.28
Other	2.51	8.52
Cash & Cash Equivalents	0.08	0.00

Market Cap Breakdown (% of Equity) (USD)

	Fund
5.0-10.0 Billion	0.38
10.0-25.0 Billion	4.98
25.0-50.0 Billion	8.93
>50.0 Billion	85.71

Trading Information

Exchange	Ticker	Currency	Bloomberg	Reuters	SEDOL
Borsa Italiana	USPA	EUR	USPA IM	USPA.MI	BMXB1X3
Deutsche Börse Xetra	FLX5	EUR	FLX5 GY	FLX5.DE	BMXB1W2
Euronext Amsterdam Exchange	USPA	EUR	USPA NA	FLX5.AS	BKY8CX6
London Stock Exchange	500P	GBP	500P LN	500P.L	BMXB1V1
London Stock Exchange	USPA	USD	USPA LN	USPA.L	BMXB1X3
SIX Swiss Exchange	USPA	USD	USPA SW	USPA.S	BMXB1Y4

Portfolio Management

	Years with Firm	Years of Experience
Dina Ting, CFA	8	28
Lorenzo Crosato, CFA	6	25

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. **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. **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. 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. **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. **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. **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. **Dividend Yield** is 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. **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

This Fund has been classified as Article 8 under the Regulation on sustainability related disclosures in the financial services sector (EU) 2019/2088. These are Funds which have an ESG integration approach and, in addition, have binding environmental and/or social characteristics in their investment process.

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.

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

Standard & Poor's® and S&P are registered trademarks of Standard & Poor's Financial Services LLC (S&P); Dow Jones is a registered trademark of Dow Jones Trademark Holdings LLC (Dow Jones); and these trademarks have been licensed for use by S&P Dow Jones Indices LLC (SPDJI) and sublicensed for certain purposes by Franklin Templeton. Franklin Templeton financial products are not sponsored, endorsed, sold or promoted by SPDJI, Dow Jones, S&P, their respective affiliates and third party licensors and none of such parties make any representation regarding the advisability of investing in such product(s) nor do they have any liability in relation thereto, including for any errors, omissions, or interruptions of any index. Indices are unmanaged, and one cannot invest directly in an index. They do not reflect any fees, expenses or sales charges. The performance of the indices does not include the deduction of expenses and does not represent the performance of any Franklin Templeton fund. Net Returns (NR) include income net of tax withholding when dividends are paid.

© Morningstar, Inc. All rights reserved. The information contained here in (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information.

In Europe (excluding Switzerland), this financial promotion is issued by Franklin Templeton International Services S.à r.l. - Supervised by the Commission de Surveillance du Secteur Financier - 8A, rue Albert Borschette, L-1246 Luxembourg - Tel: +352-46 66 67-1 - Fax: +352-46 66 76. **In Switzerland**, issued by Franklin Templeton Switzerland Ltd, Stockerstrasse 38, CH-8002 Zurich. Paying agent in Switzerland is BNP Paribas Securities Services, Paris, succursale de Zurich, Selnaustrasse 16, 8002 Zurich. **UK contact information**, UK Freephone: 0800 305 306 | email: enquiries@franklintempleton.co.uk www.franklintempleton.co.uk