

# Franklin US Treasury 0-1 Year UCITS ETF

IE000E02WFD5

Government | Factsheet as of 31 October 2025

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

## Investment Overview

To provide exposure to short term US Treasury securities denominated in USD. The Fund invests in US Treasury notes and bonds as well as US Treasury bills that are included in the benchmark. The Index, tracks the market for treasury bills, notes and bonds issued by the US government with at least one month and less than 12 months to maturity.

## Performance

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

## Fund Overview

|                         |                         |
|-------------------------|-------------------------|
| Umbrella                | Franklin Templeton ICAV |
| Fund Base Currency      | USD                     |
| Fund Inception Date     | 01/07/2025              |
| Valor Number            | —                       |
| ISIN                    | IE000E02WFD5            |
| 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      | 150,000                 |
| EU SFDR Category        | Article 6               |

## Benchmark(s) and Type

|                                   |            |
|-----------------------------------|------------|
| Bloomberg US Short Treasury Index | Comparator |
|-----------------------------------|------------|

## Charges

|                     |       |
|---------------------|-------|
| Total Expense Ratio | 0.05% |
|---------------------|-------|

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 (USD)    | \$89.49 Million |
| Number of Holdings        | 43              |
| Average Credit Quality    | AA+             |
| Weighted Average Maturity | 0.28 Yrs        |
| Effective Duration        | 0.28 Yrs        |
| Yield to Maturity         | 6.86%           |

Top Securities (% of Total)

|                                                              | Fund |
|--------------------------------------------------------------|------|
| United States Treasury Note/Bond, Unsecured, 4.875%, 4/30/26 | 4.35 |
| United States Treasury Note/Bond, Unsecured, 4.625%, 2/28/26 | 3.82 |
| United States Treasury Note/Bond, Unsecured, 4.875%, 5/31/26 | 3.79 |
| United States Treasury Note/Bond, Unsecured, 4.25%, 1/31/26  | 3.74 |
| U.S. Treasury Note, .375%, 1/31/26                           | 3.62 |
| United States Treasury Note/Bond, Unsecured, .75%, 4/30/26   | 3.44 |
| United States Treasury Bond, .375%, 12/31/25                 | 3.42 |
| U.S. Treasury Note, .50%, 2/28/26                            | 3.35 |
| United States Treasury Note/Bond, Unsecured, 3.75%, 8/31/26  | 3.35 |
| United States Treasury Note/Bond, Unsecured, 4.375%, 7/31/26 | 3.22 |

Sector Allocation (% of Total)

|                         | Fund  |
|-------------------------|-------|
| US Govt / Agency        | 99.54 |
| Currency Derivatives    | -0.78 |
| Cash & Cash Equivalents | 1.24  |

Trading Information

| Exchange                | Ticker | Currency | Bloomberg | Reuters    | SEDOL   |
|-------------------------|--------|----------|-----------|------------|---------|
| Borsa Italiana          | FLUSA  | EUR      | FLUSA IM  | FLUSA.MI   | BNBXG99 |
| Cboe Europe (NL)        | TBILLx | USD      | TBILLx I2 | TBILLx.DXE | BNBXG77 |
| Deutsche Börse Xetra    | SHOR   | EUR      | SHOR GR   | SHOR.DE    | BP7M036 |
| Euronext Paris Exchange | FLUSA  | EUR      | FLUSA FP  | FLUSA.PA   | BNBXG88 |
| London Stock Exchange   | SHOR   | USD      | SHOR LN   | SHOR.L     | BS4BHG9 |
| SIX Swiss Exchange      | FUST1  | USD      | FUST1 SW  | FUST1.S    | BS9FIY2 |

Portfolio Management

|                    | Years with Firm | Years of Experience |
|--------------------|-----------------|---------------------|
| Albert W Chan, CFA | 23              | 23                  |
| William Chong, CFA | 17              | 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: **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. **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. **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 KID. 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. **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. **Comparator:** Benchmark is used for comparing Fund performance, but is not a constraint to Fund Investment. **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.

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 meets the requirements under Article 6 of the EU Sustainable Finance Disclosure Regulation (SFDR); the fund does not promote environmental and/or social characteristics or have a sustainable investment objective under EU regulations.**

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.franklinresources.com/all-sites](http://www.franklinresources.com/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.franklinresources.com/all-sites](http://www.franklinresources.com/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 KID. 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](http://www.eifs.lu/franklintempleton).

In addition, a Summary of Investor Rights is available from [www.franklintempleton.lu/summary-of-investor-rights](http://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.

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**Benchmark(s)** Bloomberg US Short Treasury 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 have a medium risk profile and can tolerate moderate short-term changes in the share price; and, are interested in exposure to US debt markets as part of a diversified portfolio.

**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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