

## Fund Fact Sheet

For professional investor use only. Not for distribution to retail investors.

### Fund Overview

Base Currency for Fund	USD
Total Net Assets (USD)	121 million
Fund Inception Date	29.11.2019
Fund Maturity Date	02.12.2024
Investment Style	Fixed Income
Indicative Target Yield	3month LIBOR + 185bps
Distribution Yield – D (Qdis) USD	3.69%

### Summary of Investment Objective

The Segregated Portfolio's investment objective is to offer a yield pickup by investing primarily in USD-denominated bonds with a pre-determined yield at the time of investment over a five (5) year period.

### Fund Management

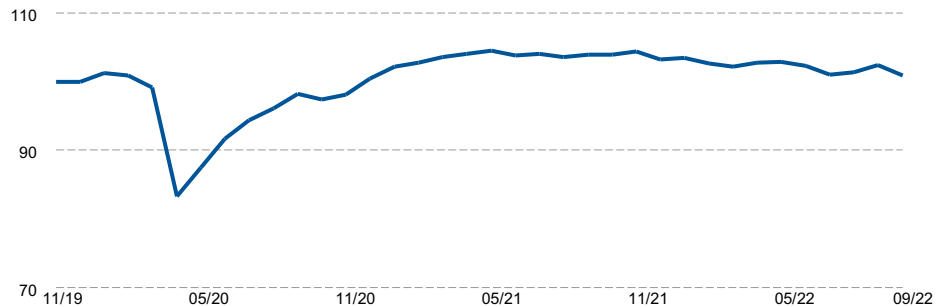
Chris Siniakov: Australia  
 Andrew Charles Canobi, CFA: Australia  
 Emmanuel Teissier: United Kingdom  
 Thomas Runkel, CFA: United States

### Performance

**Past performance does not predict future returns.**

#### Performance Since Inception in Share Class Currency (%)

■ Franklin USD Diversified Bond VII 2024 SP D (Qdis) USD



#### Performance in Share Class Currency (%)

	Cumulative					Annualised	
	1 Mth	3 Mths	6 Mths	YTD	1 Yr	Since Incept	Since Incept
D (Qdis) USD	-1.46	-0.04	-1.80	-2.49	-2.90	1.00	0.35

#### Calendar Year Performance in Share Class Currency (%)

	2021	2020
D (Qdis) USD	1.31	0.92

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. All performance data shown is in the currency stated, include reinvested dividends and are net of management fees. Sales charges and other commissions, taxes and other relevant costs paid by the investor are not included in the calculations. Performance may also be affected by currency fluctuations. Up to date performance figures can be found at [www.franklintempletonme.com](http://www.franklintempletonme.com).

### Top Ten Holdings (% of Total)

Issuer Name	% of Total
GOODMAN HK FINANCE	4.92
AFRICAN EXPORT-IMPORT BA	4.72
EL PUERTO DE LIVERPOOL	4.07
SASOL FINANCING USA LLC	3.60
BLUESCOPE FINANCE	3.33
GREENKO MAURITIUS LTD	3.28
CENCOSUD SA	3.26
BOC AVIATION LTD	3.23
ENLINK MIDSTREAM PARTNER	3.16
SOCIETE GENERALE	3.15

### Fund Measures

Average Credit Quality	BBB-
Average Duration	0.28 Years
Average Coupon	5.56%
Weighted Average Price	90.31

### Share Class Information

Share Class	Incept Date	NAV	TER (%)	Fund Identifiers	
				Fund number	ISIN
D (Qdis) USD	29.11.2019	USD 9.42	0.70	5026	KYG3660G2019

### Distributions

Share Class	Record Date	Ex-Dividend Date	Payment Date	Dividend per Share
D (Qdis) USD	23.8.2022	24.8.2022	25.8.2022	0.0869
	23.5.2022	24.5.2022	25.5.2022	0.0590
	23.2.2022	24.2.2022	25.2.2022	0.0506
	23.11.2021	24.11.2021	25.11.2021	0.0492
	23.8.2021	24.8.2021	25.8.2021	0.0495
	21.5.2021	24.5.2021	25.5.2021	0.0509
	23.2.2021	24.2.2021	25.2.2021	0.0521
	23.11.2020	24.11.2020	25.11.2020	0.0525
	21.8.2020	24.8.2020	25.8.2020	0.0547
	20.5.2020	21.5.2020	22.5.2020	0.0831
	21.2.2020	24.2.2020	25.2.2020	0.0882

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### Composition of Fund

Geographic (Market Value)	% of Total
United States	20.34
India	8.15
Supranational	7.76
China	7.27
South Africa	6.03
United Kingdom	5.78
Hong Kong	5.69
Chile	5.29
Canada	4.81
Others	28.43
Cash & Cash Equivalents	0.46

Credit Quality (Market Value)	% of Total
A	0.77
A-	4.48
BBB+	13.17
BBB	21.74
BBB-	27.07
BB+	11.06
BB	6.39
BB-	6.25
B+	3.14
B-	1.28
Not Rated	0.32
Not Applicable	3.88
Cash & Cash Equivalents	0.46

Sector (Market Value)	% of Total
Corporate: Corporate Investment-Grade	43.90
Corporate: Non-Investment Grade	23.26
Quasi-Sovereign: Investment Grade	20.74
Supranational	7.76
Derivatives	3.88
Cash & Cash Equivalents	0.46

### Portfolio Data Derivatives Disclosures

Market value figures reflect the trading value of the investments. Average Duration, Yield to Maturity and Average Coupon reflect certain derivatives held in the portfolio (or their underlying reference assets). Portfolio breakdown percentages may not total 100% and may be negative due to rounding, use of any derivatives, unsettled trades or other factors.

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**Fund Overview:** The **Distribution Yield** is based on the most recent month's distribution and shown as an annualized percentage as of the date shown. It does not include any preliminary charge and investors may be subject to tax on distributions. Information is historical and may not reflect current or future distributions.

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**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.

**Fund Measures:** The average credit quality (ACQ) rating may change over time. The portfolio itself has not been rated by an independent rating agency. The letter rating, which may be based on bond ratings from different agencies (or internal ratings for unrated bonds, cash and equivalents), is provided to indicate the average credit rating of the portfolio's underlying investments and generally ranges from AAA (highest) to D (lowest). For unrated bonds, cash and equivalents, ratings may be assigned based on the ratings of the issuer, the ratings of the underlying holdings of a pooled investment vehicle, or other relevant factors. The ACQ is determined by assigning a sequential integer to all credit ratings AAA to D, taking a simple, asset-weighted average of investments by market value and rounding to the nearest rating. The risk of default increases as a bond's rating decreases, so the ACQ provided is not a statistical measurement of the portfolio's default risk because a simple, weighted average does not measure the increasing level of risk from lower-rated bonds. The ACQ may be lower if cash and equivalents are excluded from the calculation. The ACQ is provided for informational purposes only. Derivative positions are not reflected in the ACQ.

**Composition of Fund:** Ratings shown are assigned by one or more Nationally Recognised Statistical Rating Organisations ('NRSRO'), such as Standard & Poor's, Moody's and Fitch. The ratings are an indication of an issuer's creditworthiness and typically range from AAA or Aaa (highest) to D (lowest). When ratings from all three agencies are available, the middle rating is used; when two are available, the lowest rating is used; and when only one is available, that rating is used. Foreign government bonds without a specific rating are assigned the country rating provided by an NRSRO, if available. The Not Rated category consists of rateable securities that have not been rated by an NRSRO. The Not Applicable category consists of nonrateable securities (e.g., equities). Cash includes equivalents, which may be rated.