已審計年度報告

FRANKLIN TEMPLETON INVESTMENT FUNDS

société d'investissement à capital variable

2021年6月30日

FRANKLIN TEMPLETON

R.C.S.B35177

FRANKLIN TEMPLETON INVESTMENT FUNDS

société d'investissement à capital variable

已審計年度報告
截至2021年6月30日止年度

本報告並不構成申購Franklin Templeton Investment Funds（「本公司」）股份的要約或要約招攬。申購須依照目前之公開說明書及其補充說明書（視情形而定）、可獲得之相關投資者資料要點（「KIID」）、可獲得之最新已審計年度報告以及（如其後刊發）最新未審計之半年度報告。

會計師報告僅指年度報告的英文版全文，並非任何翻譯版本。

本報告是本公司報告的節略本，可向目前之公開說明書中所列的本公司註冊辦事處、Franklin Templeton的當地辦事處或經銷商免費索取。

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公司基本資料

截至2021年6月30日

société d'investissement à capital variable
8A, rue Albert Borschette, L-1246 Luxembourg, Grand Duchy of Luxembourg
（於盧森堡註冊處commerce et des sociétés註冊，註冊號碼B 35 177）

董事會：
董事長
Gregory E. Johnson
董事長兼首席執行長
FRANKLIN RESOURCES, INC.
One Franklin Parkway
San Mateo, CA 94403-1906
美國

董事
Mark G. Holowesko
總裁
HOLOWESKO PARTNERS LTD.
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P.O.Box N-7776, West Bay Street, Lyford Cay,
Nassau
巴哈馬

James J. K. Hung
總裁兼執行長
ASIA SECURITIES GLOBAL LTD.
2704, Block B, Parkway Court,
No. 4 Parkway Road
香港

William C.P.Lockwood
獨立董事
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法國

Jed A. Plafker
執行副總裁，Global Advisory Services
FRANKLIN RESOURCES, INC.
One Franklin Parkway
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美國

管理公司：
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.
8A, rue Albert Borschette, L-1246 Luxembourg
盧森堡大公國

註冊辦事處：
8A, rue Albert Borschette, L-1246 Luxembourg
盧森堡大公國

中央管理機構：
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.
8A, rue Albert Borschette, L-1246 Luxembourg
盧森堡大公國

管理機構：
J.P. MORGAN BANK LUXEMBOURG S.A.
European Bank and Business Centre
6C route de Trèves, L-2633 Senningerberg
盧森堡大公國
（截至2020年10月24日，如註釋(34)所示）

總經銷商：
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盧森堡大公國

董事會

董事會報告

截至2021年6月30日，Franklin Templeton Investment Funds（「FTIF」或「本公司」）管理的資產為793.1億美元，較之去年的738.2億美元有所增加。

本財務年度的特點是，本公司發售之產品的範圍和深度繼續擴展，詳情如下文所述。若需瞭解此類事件的詳情，請參閱附註1。



基金合併
2020年11月13日，Franklin Select U.S. Equity Fund併入美國機會基金。

本公司將會繼續對子基金範圍作出變更，務求讓投資者獲得最大利益。我們致力沿用原有投資手段，此類投資手段長期以來被證明有助於提高股東價值。

若要查閱本公司截至2021年6月30日提供之股份類別的完整列表，請參閱「統計資料」一節。

公司治理
本公司在公司治理方面奉行高標準。本公司董事會（「董事會」）遵守盧森堡基金同業公會（「ALFI」）行為準則（2013年6月修訂）之原則，並認為本公司於截至2021年6月30日止之整個財務年度期間始終符合此類原則。

謝謝您投資於Franklin Templeton。請注意，公開說明書、投資者資料要點（「KIID」）以及FTIF的全部基金和股份類別可能不在您的司法轄區發行。

如果對您在本公司的投資有任何詢問、評論或建議，請接洽您的理財顧問或當地Franklin Templeton Investments辦事處，其聯絡資訊列於本報告最後一頁。

董事會
盧森堡，2021年7月

董事會（續）

董事

董事長

Gregory E. Johnson

Gregory Johnson（59歲）於2003年11月28日被委任為董事。他是Franklin Resources, Inc.的執行總裁，並在董事會任職。他在Franklin Resources, Inc.的多家子公司擔任董事，還在Franklin Templeton的多家國際基金董事會擔任董事。Johnson先生於1986年加入Franklin，之前是Coopers & Lybrand的資深會計師。他曾任Franklin Templeton Distributors, Inc.總裁兼董事長、Franklin Investment Advisory, LLC總裁、FT Trust Company總裁、Franklin Advisers, Inc.副總裁、穩定月收益基金和Franklin Utilities Fund共同投資組合經理，並任投資分析師。

董事

Mark G. Holowesko

Mark Holowesko（61歲）於1994年11月30日被委任為董事。Mark Holowesko是Holowesko Partners Ltd（HPL)的創辦合夥人兼首席執行長。Mark於2000年秋創辦該公司，營業名稱是Templeton Capital Advisors，為機構投資者和高淨資產投資者服務。該公司後來更名為Holowesko Partners，在Mark領導下，HPL持續穩步成長，現已成為業內頂級全球股票避險公司之一。

Mark於1985年開始涉足投資業，當時他加入Templeton Global Advisors，任研究分析師。到1987年，他開始負責之前由John Templeton爵士管理的所有投資組合的日常管理，包括Templeton Growth Fund和Templeton Foreign Fund。1989年，Mark成為Templeton Global Equity Funds的研究主任，後於1996年履任投資長職務。

Mark於1987年至1992年期間擔任Templeton, Galbraith & Hansberger執行委員會成員，於1992年至2000年期間擔任Franklin Resources執行委員會成員。於1992年至2000年期間，Mark擔任Templeton Global Advisors Ltd. 董事、總裁兼投資負責人。

James J. K. Hung

James Hung（74歲）於2002年11月29日被委任為董事。他是中國新雅投資集團的董事長兼首席執行長，該公司是一個不動產開發與投資集團，在中國大陸、香港和台灣均有業務。他以前曾在亞洲證券（台灣）工作，任董事長兼首席執行長。他以前還曾擔任菲律賓信安銀行(Security Bank)的董事，也是上海Franklin Templeton Fund Management Co.的董事，後者是Franklin Templeton與中國國海證券有限公司組成的合資公司。他還曾擔任益民基金管理公司（中國大陸）、漢鼎創投（中國台灣）、Taiwan Index Fund Inc.（盧森堡）和Vietnam Fund Inc.（根西島）的董事。

Jed A. Plafker

Plafker先生（50歲）於2017年4月13日被委任為Franklin Templeton Investment Funds的董事。

Plafker先生是Franklin Templeton全球聯盟和新業務策略的執行副總裁。任職期間，Plafker先生負責拓展公司數字財富管理以及與發行有關的金融技術，確保公司充分利用這些能力為財務顧問和客戶服務。此外，他還與首席執行官緊密合作，以推動執行Legg Mason收購，並與專家投資經理公司密切協作，以最大限度地提升公司在各方面的協調和運營連通性。Plafker先生還負責公司的封閉型基金業務、合資企業、產品治理、種子資本分配、基金董事會管理以及直接面向消費者的計劃。他擔任Franklin Templeton企業和投資實體的董事，以及Franklin Resources' Executive Committee的成員，該委員會是公司高管機構中的一個小部門，負責制定公司的整體策略。

在2020年恢復現職之前，Plafker先生曾擔任全球諮詢服務執行副總裁，監督Franklin Templeton在全球的銷售工作，包括零售和機構銷售、行銷和產品策略。在此之前，他從2006年開始負責該公司的國際分銷。Plafker先生於1994年加入Franklin Templeton擔任公司律師，之後擔任亞洲首席法律顧問。2001年，他以香港地區主管的身份轉到該企業的分銷部門。此後，他成為歐洲的董事總經理。

Plafker先生從賓州伊士頓的拉法葉學院(Lafayette College)獲經濟學和商業學士學位，並從佛羅里達州珊瑚閣市的邁阿密大學(University of Miami)獲法學博士學位。

William C. P. Lockwood

William Lockwood（65歲）於2014年12月1日被委任為Franklin Templeton Investment Funds的董事。他於1992年加入Franklin Templeton，擔任Franklin Templeton盧森堡子公司和Franklin Templeton Investment Funds的總經理，至2005年12月止。從2005年12月至2014年1月，他擔任Franklin Templeton Investment Funds的運營總監(Conducting Officer)，隨後擔任Franklin Templeton International Services S.à r.l.的運營總監。根據歐盟集體投資可轉讓證券集體投資計劃法律，運營總監負責管理、監督和治理工作，直接向Franklin Templeton Investment Funds的董事會匯報工作。自1982年起，Lockwood先生一直在盧森堡從事金融服務業。他是蘇格蘭特許會計師，也是證券投資特許學會(Chartered Institute for Securities & Investment)倫敦分會的會員。他曾擔任盧森堡基金行業協會(ALFI)的董事兼國際副主席，以及蘇格蘭特許會計師學會的理事會理事。

投資經理公司報告

截至2021年6月30日之年份

在2020年夏季的大部分時間裡，各國央行的寬鬆立場，以及對政府出台更多刺激措施和可能推出冠狀病毒疫苗的期望，為全球股市提供了支持。9月，美國科技股遭到拋售，原因是擔心它們被高估，這震驚了全球市場。隨後，在冠狀病毒疫苗試驗呈陽性以及喬·拜登贏得美國總統大選之後，全球股市隨後反彈，並在11月取得非凡漲幅。2021年第一季，投資者權衡了對政策刺激及經濟重新開放的持續樂觀情緒以及對債券收益率上升及潛在經濟過熱的擔憂。第二季度，供應鏈中斷、大宗商品價格上漲，加上基數較低的影響，推高了全球通脹。投資者權衡了有關通脹飆升是否只是暫時現象，以及各國政府和央行是否會早於預期開始收緊寬鬆政策的信號。

在歐洲，來自美國和中國的經濟資料，以及對更多財政和貨幣刺激措施的期望，在這一時期初期為金融市場提供了支持。去年12月，冠狀病毒疫苗的推出以及預期將採取的其他刺激措施，有助於消除人們對COVID-19病例持續增加以及繼續居家令的擔憂。對美國進一步採取刺激措施的期望和對經濟迅速復甦的樂觀態度，在2021年第一季度的大部分時間為市場情緒提供了支持。但是，在此期間的晚些時候，股市漲幅受到全球債券收益率上升的限制，因市場對通脹可能上升的擔憂日益加劇。幾個國家的新封城措施也抑制了市場情緒。今年6月，歐洲央行(ECB)上調了對歐元區的經濟預測，但表示其打算繼續實施寬鬆的貨幣刺激政策。歐洲央行行長Christine Lagarde表示，由於暫時的供應限制和國內需求的復甦，預計今年潛在價格壓力將有所增加，但可能仍將保持平緩。

美國經濟的恢復力和適應性在2020年下半年期間為其金融市場提供了支持。美國聯準會(Fed)在8月宣佈新的政策框架，以考慮通脹提高的情況。在2021年第一季度的大部分時間裡，美國股市上漲，原因是COVID-19風險降低，以及投資者預期消費驅動的強勁復甦。在2021年第二季度，投資者重新調整了他們對通脹、利率和經濟復甦帶來的風險的預期，儘管新冠疫情不穩定，但破壞性已減小。雖然最初市場的復甦是由所謂的居家股票公司引領的，這些公司受益於數百萬人堅持採取COVID-19的出行限制措施，但許多投資者在春季季度將注意力轉移到準備在重新開放的經濟中復甦的企業。

2020年7月和8月，隨著主要經濟體在春季封城後開放，全球大宗商品市場穩步上漲。然而，夏末某些地區的冠狀病毒疫情激增阻礙了這一反彈，並影響了主要經濟體的近期前景。在2020年的後期，隨著能源需求回升以及某些金屬供應出現短缺，大宗商品投資者似乎看好經濟狀況的改善以及對最終廣泛接種COVID-19疫苗的期望。全球大宗商品市場從2021年開始持續增長，原因是消費景氣，而大量關鍵大宗商品的供應仍然有限。在本報告期即將結束之際，全球疫苗接種工作取得的進展支撐了美國、中國和歐洲消費的強勁復甦，推高了大宗商品價格，因為整個夏季，一系列產品的供應仍持續緊張。特別是，經濟復甦屬於金屬密集型，需求預期在整個期間被推高。

2021年餘下的時間可能會很有挑戰性，潛在的關鍵主題是防範通脹、尋找收入、尋求優質企業，以及將目光投向股票和債券之外。固定收益活動無法避免要留意通貨膨脹和收入。整個企業信貸市場的機會將是有選擇性的、不均衡的，我們認為積極的管理將會很重要。投資者應考慮行業、期限和品質輪換。股票討論集中在「品質」上，不同風格和市值範圍的投資者都認為「垃圾交易」已經結束，而品質是超越增長和價值的結構化定義的優先事項。不同的經理公司對優質公司有不同的定義，幫助投資者在分析供應鏈中斷、經濟週期和增長的同時把握市場。

投資經理公司
2021年7月

本報告所述資訊均屬歷史資料，並不代表未來的業務績效。

pwc

審計報告

致Franklin Templeton Shariah Funds各位股東
富蘭克林鄧普頓投資基金

我們的意見

本會計師認為，所附財務報表真實且允當表達截止於2021年6月30日Franklin Templeton Investment Funds（「基金」）及其各子基金之財務狀況和截至該日止年度之營運結果及淨資產變動，符合盧森堡關於財務報表編製與呈列的法律及監管要求。

審計事項

基金的財務報表包含：

- 截至2021年6月30日之淨資產報表；
- 截至2021年6月30日之投資明細表；
- 截至當日止年度的營運和淨資產變動報表；以及
- 財務報表附註，包括重要會計政策概要。

意見基礎

本會計師根據有關審計職業之2016年7月23日法律（2016年7月23日法律）及「Commission de Surveillance du Secteur Financier」(CSSF)採納之盧森堡國際審計準則(ISA)執行審計工作。本會計師在2016年7月23日法律及CSSF採納之盧森堡國際審計準則下的責任詳見報告的「獨立會計師(Réviseur d'entreprises agréé)對財務報表審計之責任」一節。

本會計師相信，所取得之審計證據充足且適當，可作為本會計師之意見基礎。

根據CSSF為盧森堡採納之國際會計師道德準則委員會發佈的「國際專業會計師道德規範」（IESBA規範）（包括國際獨立標準）以及與本會計師審計財務報表相關之道德要求，本會計師與基金互為獨立。本會計師已履行此等道德要求下的其他道德責任。

其他資訊

董事會對其他資訊負責。其他資訊包括年度報告所載，但未列入財務報表及審計報告的資訊。

本會計師有關財務報表的意見不涉及其他資訊，且本會計師對其不做任何確信結論。

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Cabinet de révision agréé。專業會計師(autorisation gouvernementale n°10028256)
R.C.S.Luxembourg B 65 477 - TVA LU25482518

就本會計師對財務報表的審計而言，本會計師的責任為閱讀上文所列其他資訊，並在此過程中考量其他資訊是否與財務報表或本會計師在審計中獲悉的情況有重大出入，或是否有其他重大錯誤陳述。若本會計師根據已執行的工作認為此等其他資訊有重大錯誤陳述，則本會計師須報告此事實。本會計師在此方面暫未發現應予報告之事項。

董事會對財務報表之責任

董事會負責根據盧森堡關於財務報表編製與呈列的法律及監管要求，編製並公允地呈列財務報表，並採納董事會認為必要之內部控制，令財務報表之編製沒有因舞弊或錯誤所致的重大不實陳述。

於編製財務報表時，董事會負責評估基金及其各子基金繼續經營之能力，揭露與繼續經營相關之事項（如適用）及採用繼續經營會計基礎，除非董事會擬清算基金或關閉其任何子基金或停止營運，或除此之外別無切實的選擇。

「獨立會計師(Réviseur d'entreprises agréé)」對財務報表審計之責任

本會計師之審計目標為合理確信財務報表整體是否存在舞弊或錯誤所致的重大不實陳述，以及出具包含本會計師之意見的審計報告。合理確認為高度確信，但不保證根據2016年7月23日法律及CSSF採納之盧森堡國際審計準則執行的審計始終可發現存在的重大不實陳述。不實陳述可因舞弊或錯誤所致，並且若有理由預期其個別或整體內容會影響使用者依據此等財務報表所做決定，則視為重大性質。

作為根據2016年7月23日法律及CSSF採納之盧森堡國際審計準則執行的審計工作內容之一，本會計師在整個審計過程中採取專業判斷及保持專業懷疑精神。本會計師另執行以下工作：

- 甄別和評估財務報表因舞弊或錯誤所致的重大不實風險，設計和執行因應此等風險的審計程序，以及取得充分且適當的審計證據作為本會計師的意見基礎。較之因錯誤所致者，未發現舞弊所致重大不實陳述的風險更高，因為舞弊可能涉及內部控制的串通、偽造、有意省略、不實表達或無視；

- 瞭解與審計相關的內部控制，以設計適合實際情況的審計程序，但無意就基金內部控制之有效性表達意見；

- 評估董事會所用會計政策的恰當性以及所做會計估算和相關揭露的合理性；

- 就董事會使用繼續經營會計基礎的恰當性做出結論，以及根據取得的審計證據就是否存在可能令基金或其任何子基金繼續經營之能力受到重大質疑的事情或情況的重大不確定性做出結論。若本會計師認為存在重大不確定性，則本會計師須在審計報告中關注財務報表內的相關揭露，或者若此等揭露不足，則須修改本會計師的意見。本會計師的結論以截至審計報告日期取得的審計證據為依據。然而，未來發生的事情或情況可能令基金或其任何子基金（除已對[redacted]作出清算決定外）不再繼續經營。

- 評估財務報表的整體呈列、結構和內容，包括披露資料，以及財務報表是否以達成公允呈列之方式表述相關交易和事件。

本會計師已就審計的計劃範圍與時間、重大審計結論及其他事項與管理人員溝通，包括本會計師於審計過程中發現的重大內部控制缺陷。

PricewaterhouseCoopers, Société coopérative　　Luxembourg，2021年10月8日
謹呈

Steven Libby

基金績效

百分比變動截止於2021年6月30日

	參考股份類別	發行日期	6個月Ω %	1年Ω %	3年Ω %	5年Ω %	10年Ω %	自發行日Ω %
生技領航基金	A (acc) USD	2000年4月3日	(4.5)	8.9	32.4	70.0	276.5	330.7
歐洲高收益基金	A (Ydis) EUR	2000年4月17日	1.9	8.7	9.6	17.9	54.9	108.2
全球房地產基金	A (acc) USD	2005年12月29日	15.0	29.7	19.8	21.6	64.3	48.5
波灣富裕債券基金[1]	A (acc) USD	2013年8月30日	5.1	13.9	37.7	45.6	–	73.1
公司債基金	A (Mdis) USD	1996年3月1日	2.7	13.0	20.0	36.5	55.9	237.2
穩定月收益基金	A (Mdis) USD	1999年7月1日	9.1	22.6	17.9	35.5	57.3	222.9
印度基金	A (acc) USD	2005年10月25日	12.4	56.7	28.1	55.2	80.2	387.4
日本基金	A (acc) JPY	2000年9月1日	5.3	24.6	5.2	44.9	112.4	1.4
多空策略基金	A (acc) USD	2014年9月15日	2.5	11.5	11.5	21.8	–	25.1
互利歐洲基金	A (acc) EUR[2]	2000年4月3日	13.3	29.7	6.6	22.1	51.4	130.9
互利全球領航基金	A (acc) USD	2005年10月25日	15.1	41.1	18.9	42.4	60.0	130.1
互利美國價值基金	A (acc) USD	1997年7月7日	18.5	44.9	23.7	44.5	101.2	320.9
天然資源基金	A (acc) USD	2007年7月12日	29.1	52.2	(21.7)	(10.7)	(48.1)	(41.4)
精選收益基金	A (acc) USD	2007年7月12日	1.2	7.9	13.6	18.0	32.7	71.4
科技基金	A (acc) USD	2000年4月3日	16.3	50.9	132.0	299.5	491.2	349.9
美元短期票券基金	A (Mdis) USD	1994年6月1日	(0.1)	(0.1)	2.9	4.4	3.7	65.1
美國政府基金	A (Mdis) USD	1991年2月28日	(1.6)	(1.6)	7.2	4.5	13.1	185.5
美國機會基金[3]	A (acc) USD	2000年4月3日	12.2	38.7	85.8	176.0	298.1	209.0
吉富世界基金	A (acc) USD	2008年10月14日	8.7	35.2	39.2	78.7	118.5	223.9
亞洲債券基金	A (acc) USD	2005年10月25日	(3.7)	(1.4)	(0.4)	4.5	(1.8)	73.1
亞洲成長基金	A (Ydis) USD	1991年6月30日	2.3	36.8	34.8	80.6	34.5	421.8
亞洲小型企業基金	A (acc) USD	2008年10月14日	26.4	66.4	32.3	71.7	121.7	539.8
金磚四國基金	A (acc) USD	2005年10月25日	10.9	38.7	42.8	111.7	30.5	156.1
大中華基金	A (acc) USD	1994年9月1日	4.3	33.3	46.0	116.5	64.2	377.9
東歐基金	A (acc) EUR	1997年11月10日	25.2	36.8	29.9	53.5	2.8	237.9
新興國家固定收益基金	A (Qdis) USD	1991年7月5日	(1.0)	0.9	(6.6)	2.0	4.7	695.8
新興市場月收益基金	A (acc) USD	2011年4月29日	3.8	21.4	20.7	49.8	18.9	18.2

基金績效（續）

百分比變動截止於2021年6月30日

	參考股份類別	發行日期	6個月Ω %	1年Ω %	3年Ω %	5年Ω %	10年Ω %	自發行日Ω %
新興國家基金	A (Ydis) USD	1991年2月28日	7.6	41.0	41.7	89.6	42.4	430.9
新興國家小型企業基金	A (acc) USD	2007年10月18日	23.3	60.5	30.3	63.9	72.0	56.5
潛力歐洲基金	A (acc) EUR	1999年1月8日	7.6	15.4	(0.5)	26.7	78.5	136.2
歐洲股票收益基金[1]	A (acc) EUR	2011年7月29日	9.2	16.8	(1.4)	14.3	–	66.6
歐洲中小型企業基金[1]	A (acc) EUR	2001年12月3日	15.6	36.2	(6.2)	18.8	88.5	275.4
邊境市場基金	A (acc) USD	2008年10月14日	15.3	41.8	9.3	27.5	22.9	104.3
全球平衡基金	A (Qdis) USD	1994年6月1日	7.0	27.6	19.2	42.8	55.1	318.8
全球債券基金	A (Mdis) USD	1991年2月28日	(2.6)	(1.9)	(2.5)	5.0	7.4	426.2
全球氣候變遷基金	A (Ydis) EUR	1991年4月26日	9.9	42.0	45.4	73.5	155.3	575.1
全球股票收益基金	A (acc) USD	2005年5月27日	9.7	36.9	12.5	48.5	53.5	69.9
全球基金	A (Ydis) USD	1991年2月28日	6.9	31.9	10.7	41.8	59.7	419.7
全球高收益基金	A (acc) USD	2007年9月27日	2.4	10.0	9.2	17.6	30.2	64.6
中小型企業基金	A (Ydis) USD	1991年7月8日	14.8	51.5	30.7	74.2	62.2	532.6
全球債券總報酬基金	A (acc) USD	2003年8月29日	(1.3)	(1.2)	(5.5)	2.6	9.6	177.3
成長（歐元）基金	A (acc) EUR	2000年8月9日	9.9	21.5	8.4	28.7	95.6	89.1
拉丁美洲基金[4]	A (Ydis) USD	1991年2月28日	8.0	37.2	20.9	29.0	(29.6)	598.6

本表格披露的基金績效是參考股份類別之績效，以基金的基本計價幣別計算。

若有A分配「A (dis)」股的相關披露，計算其績效表現時，所有收入均用於再投資（總報酬）。其他股份類別資訊可供索取。

Ω未審計的數字。

[1]Franklin GCC Bond Fund已更名為波灣富裕債券基金，Franklin European Dividend Fund已更名為歐洲股票收益基金，[redacted]以及Franklin European Small-Mid Cap Fund已更名為歐洲中小型企業基金。

[2]為基金的推出日期，而參考股份類別於後來推出。

[3]Franklin Select U.S. Equity Fund於2020年11月13日關閉並納入美國機會基金。

[4]並未計算1996年9月以前的基金績效表現，因為此前使用的投資組合配置策略有所不同。

其他股份類別資訊可供索取。本報告並不構成申購股份的要約或要約招攬。申購須依照目前之公開說明書、可獲得之相關投資者資料要點（「KIID」）、可獲得之最新已審計年度報告以及（如其後刊發）最新未審計之半年度報告。股份價格及從中所得的收益可能有升有跌，您有可能無法收回投資的全部金額。過去的績效不能保證未來的績效。貨幣波動可能會影響投資的價值。

資料來源：表現 – Franklin Templeton和JPMorgan

淨資產報表

截至2021年6月30日

	總額 (USD)	生技領航基金 (USD)
資產		
證券投資市值（附註2(b), 3）	76,019,152,855	2,497,711,660
在銀行和經紀公司的存款	3,043,561,930	52,999,263
定期存款（附註4）	400,963,000	–
出售投資應收款項	185,628,152	–
證券申購應收款項	176,081,957	13,392,561
應收利息及股利（淨額）	315,320,404	9,482
遠期外匯契約未實現盈利（附註2(c), 5）	157,533,811	12,167
金融期貨契約未實現盈利（附註2(d), 6）	1,201,544	–
利率交換契約未實現盈利（附註2(e), 7）	145,615	–
通脹交換契約未實現盈利（附註2(f), 8）	750,201	–
交叉貨幣交換契約未實現利益（附註2(g), 9）	48,537	–
總報酬交換契約未實現盈利（附註2(h), 10）	4,972,120	–
信用違約交換契約市值（附註2(i), 12）	19,306,136	–
選擇權契約市值（附註2(j), 13）	49,195,063	–
按市值投資於抵押滾動交易（附註2(l), 14）	20,612,100	–
契約差額未實現盈利（附註11）	22,952,588	–
可退稅款	19,988,932	–
其他應收款項	4,520,699	11,542
資產總額	**80,441,935,644**	**2,564,136,675**
負債		
購買投資應付款項	286,617,956	3,102,000
購買抵押滾動交易應付款項（附註2(l), 14）	20,620,723	–
證券贖回應付款項	198,297,062	8,423,464
應付投資管理費（附註 16）	59,802,317	1,990,016
應付績效費（附註 17）	1,150,524	–
銀行透支	70,683	–
遠期外匯契約未實現虧損（附註2(c), 5）	313,390,536	1,251,241
金融期貨契約未實現虧損（附註2(d), 6）	4,329,589	–
利率交換契約未實現虧損（附註2(e), 7）	554,671	–
交叉貨幣交換契約未實現虧損（附註2(g), 9）	950,285	–
總報酬交換契約未實現虧損（附註2(h), 10）	3,229,138	–
信用違約交換契約市值（附註2(i), 12）	3,180,399	–
選擇權契約市值（附註2(j), 13）	51,695,958	–
契約差額未實現虧損（附註11）	14,495,963	–
應付稅款	106,937,781	–
應付費用	68,500,101	2,156,273
負債總額	**1,133,823,686**	**16,922,994**
淨資產總額	**79,308,111,958**	**2,547,213,681**
三年資產概要		
2020年6月30日	73,833,998,396	1,796,517,531
2019年6月30日	95,680,253,087	1,860,565,864
2018年6月30日	101,982,609,080	2,185,214,017

*請參見附註1瞭解基金活動。

淨資產報表

截至2021年6月30日

	歐洲高收益基金 (EUR)	
	399,200,831	
	19,433,314	
	–	
	–	
	365,707	
	4,281,831	
	125,265	
	–	
	–	
	–	
	–	
	–	
	–	
	–	
	–	
	52,369	
	317,931	
	423,777,248	
	5,912,030	
	–	
	349,376	
	261,816	
	–	
	–	
	–	
	–	
	–	
	–	
	–	
	–	
	–	
	–	
	346,606	
	6,869,828	
	416,907,420	
	434,672,553	
	524,191,398	
	589,123,493	

淨資產報表

截至2021年6月30日

[redacted]

資產
證券投資市值（附註2(b), 3）
在銀行和經紀公司的存款
定期存款（附註4）
出售投資應收款項
證券申購應收款項
應收利息及股利 (淨額)
遠期外匯契約未實現盈利（附註2(c), 5）
金融期貨契約未實現盈利（附註2(d), 6）
利率交換契約未實現盈利（附註2(e), 7）
通脹交換契約未實現盈利（附註2(f), 8）
交叉貨幣交換契約未實現利益（附註2(g), 9）
總報酬交換契約未實現盈利（附註2(h), 10）
信用違約交換契約市值（附註2(i), 12）
選擇權契約市值（附註2(j), 13）
按市值投資於抵押滾動交易（附註2(l), 14）
契約差額未實現盈利（附註11）
可退稅款
其他應收款項
資產總額
負債
購買投資應付款項
購買抵押滾動交易應付款項（附註2(l), 14）
證券贖回應付款項
應付投資管理費（附註16）
應付績效費（附註17）
銀行透支
遠期外匯契約未實現虧損（附註2(c), 5）
金融期貨契約未實現虧損（附註2(d), 6）
利率交換契約未實現虧損（附註2(e), 7）
交叉貨幣交換契約未實現虧損（附註2(g), 9）
總報酬交換契約未實現虧損（附註2(h), 10）
信用違約交換契約市值（附註2(i), 12）
選擇權契約市值（附註2(j), 13）
契約差額未實現虧損（附註11）
應付稅款
應付費用
負債總額
淨資產總額
三年資產概要
2020年6月30日
2019年6月30日
2018年6月30日

*請參見附註1瞭解基金活動。

淨資產報表

截至2021年6月30日

[redacted]

	全球房地產基金 (USD)
	148,721,829
	1,965,692
	–
	49,936
	463,220
	359,691
	8,178
	–
	–
	–
	–
	–
	–
	–
	–
	4,773
	430
	151,573,749
	–
	–
	492,520
	116,390
	–
	–
	139,076
	–
	–
	–
	–
	–
	–
	–
	138,298
	886,284
	150,687,465
	108,926,864
	153,977,624
	203,221,322

淨資產報表

截至2021年6月30日

	[redacted]	波灣富裕債券基金* (USD)	公司債基金 (USD)	穩定月收益基金 (USD)
資產				
證券投資市值（附註2(b), 3）		337,633,147	1,277,747,341	1,646,839,542
在銀行和經紀公司的存款		29,563,064	30,463,448	62,628,476
定期存款（附註4）		–	–	–
出售投資應收款項		1,296,401	9,490,274	37,490
證券申購應收款項		2,002,171	3,070,767	14,047,184
應收利息及股利（淨額）		3,303,895	18,862,094	7,758,072
遠期外匯契約未實現盈利（附註2(c), 5）		–	–	1,818
金融期貨契約未實現盈利（附註2(d), 6）		–	–	–
利率交換契約未實現盈利（附註2(e), 7）		–	–	–
通脹交換契約未實現盈利（附註2(f), 8）		–	–	–
交叉貨幣交換契約未實現利益（附註2(g), 9）		–	–	–
總報酬交換契約未實現盈利（附註2(h), 10）		–	–	–
信用違約交換契約市值（附註2(i), 12）		13,883,207	–	–
選擇權契約市值（附註2(j), 13）		–	–	–
按市值投資於抵押滾動交易（附註2(l), 14）		–	–	–
契約差額未實現盈利（附註11）		–	–	–
可退稅款		–	–	459,976
其他應收款項		16,865	358	7,474
資產總額		**387,698,750**	**1,339,634,282**	**1,731,780,032**
負債				
購買投資應付款項		6,913,518	5,505,750	31,033,875
購買抵押滾動交易應付款項（附註2(l), 14）		–	–	–
證券贖回應付款項		1,085,593	933,775	2,732,270
應付投資管理費（附註16）		176,385	859,148	1,132,581
應付績效費（附註17）		–	–	–
銀行透支		–	–	–
遠期外匯契約未實現虧損（附註2(c), 5）		1,598,766	342,414	748,157
金融期貨契約未實現虧損（附註2(d), 6）		–	–	–
利率交換契約未實現虧損（附註2(e), 7）		–	–	–
交叉貨幣交換契約未實現虧損（附註2(g), 9）		–	–	–
總報酬交換契約未實現虧損（附註2(h), 10）		–	–	–
信用違約交換契約市值（附註2(i), 12）		–	–	–
選擇權契約市值（附註2(j), 13）		–	–	–
契約差額未實現虧損（附註11）		–	–	–
應付稅款		136,821	–	–
應付費用		202,508	1,058,988	1,553,536
負債總額		**10,113,591**	**8,700,075**	**37,200,419**
淨資產總額		**377,585,159**	**1,330,934,207**	**1,694,579,613**
三年資產概要				
2020年6月30日		224,203,225	1,324,421,758	1,230,041,635
2019年6月30日		142,692,665	1,652,458,522	1,484,053,660
2018年6月30日		86,795,362	1,935,878,158	1,669,750,494

*請參見附註1瞭解基金活動。

淨資產報表

截至2021年6月30日

印度基金 (USD)		日本基金 (JPY)	多空策略基金 (USD)		互利歐洲基金 (EUR)	互利全球領航基金 (USD)
1,348,397,709		9,250,769,307	1,228,216,631		630,572,534	541,743,615
24,990,164		239,068,447	234,211,987		16,940,872	12,744,129
–		–	400,963,000		–	–
580,770		–	5,706,643		245,292	2,021,287
1,809,131		1,916,298	16,795,471		327,936	1,342,535
747,527		926,327	4,168,544		1,681,604	905,327
32,722		1,064,047	3,959,605		105,024	29,819
–		–	1,098,321		–	–
–		–	145,615		–	–
–		–	–		–	–
–		–	–		–	–
–		–	4,374,760		–	–
–		–	458,884		–	–
–		–	2,340,306		–	–
–		–	–		–	–
–		–	22,952,588		–	–
50		–	345,262		1,345,519	300,610
–		1,293,333	71,794		511	11,722
1,376,558,073		**9,495,037,759**	**1,925,809,411**		**651,219,292**	**559,099,044**
–		–	14,971,616		–	176,673
–		–	–		–	–
3,206,845		68,099,336	2,231,198		610,776	1,230,069
1,029,353		6,734,697	2,707,504		503,855	422,673
–		–	1,150,524		–	–
–		–	–		–	–
1,223,715		27,610	35,800,848		1,033	394,401
–		–	1,525,127		–	–
–		–	191,719		–	–
–		–	–		–	–
–		–	2,639,529		–	–
–		–	1,865,738		–	–
–		–	646,830		–	–
–		–	14,495,963		–	–
50,527,502		–	–		–	–
1,406,791		7,093,134	1,190,978		542,736	434,175
57,394,206		**81,954,777**	**79,417,574**		**1,658,400**	**2,657,991**
1,319,163,867		**9,413,082,982**	**1,846,391,837**		**649,560,892**	**556,441,053**
1,082,211,887		5,189,818,710	1,840,152,227		575,472,686	435,153,294
2,028,893,667		8,254,241,227	2,267,524,070		863,209,765	622,130,840
3,306,103,248		26,937,411,320	2,410,932,627		1,193,519,552	761,194,397

淨資產報表

截至2021年6月30日

	互利美國價值基金 (USD)	天然資源基金 (USD)
資產		
證券投資市值（附註2(b), 3）	372,889,454	717,218,251
在銀行和經紀公司的存款	8,049,643	22,658,032
定期存款（附註4）	–	–
出售投資應收款項	228,353	–
證券申購應收款項	650,577	4,966,852
應收利息及股利（淨額）	580,423	859,181
遠期外匯契約未實現盈利（附註2(c), 5）	1,340	837
金融期貨契約未實現盈利（附註2(d), 6）	–	–
利率交換契約未實現盈利（附註2(e), 7）	–	–
通脹交換契約未實現盈利（附註2(f), 8）	–	–
交叉貨幣交換契約未實現利益（附註2(g), 9）	–	–
總報酬交換契約未實現盈利（附註2(h), 10）	–	–
信用違約交換契約市值（附註2(i), 12）	–	–
選擇權契約市值（附註2(j), 13）	–	–
按市值投資於抵押滾動交易（附註2(l), 14）	–	–
契約差額未實現盈利（附註11）	–	–
可退稅款	66,096	32,399
其他應收款項	926	28,791
資產總額	**382,466,812**	**745,764,343**
負債		
購買投資應付款項	509,999	7,235,211
購買抵押滾動交易應付款項（附註2(l), 14）	–	–
證券贖回應付款項	898,941	4,004,895
應付投資管理費（附註16）	296,549	526,253
應付績效費（附註17）	–	–
銀行透支	–	–
遠期外匯契約未實現虧損（附註2(c), 5）	175,446	115,610
金融期貨契約未實現虧損（附註2(d), 6）	–	–
利率交換契約未實現虧損（附註2(e), 7）	–	–
交叉貨幣交換契約未實現虧損（附註2(g), 9）	–	–
總報酬交換契約未實現虧損（附註2(h), 10）	–	–
信用違約交換契約市值（附註2(i), 12）	–	–
選擇權契約市值（附註2(j), 13）	–	–
契約差額未實現虧損（附註11）	–	–
應付稅款	–	–
應付費用	343,404	643,906
負債總額	**2,224,339**	**12,525,875**
淨資產總額	**380,242,473**	**733,238,468**
三年資產概要		
2020年6月30日	263,582,471	367,770,156
2019年6月30日	396,269,840	262,052,905
2018年6月30日	490,623,618	351,976,498

*請參見附註1瞭解基金活動。

淨資產報表

截至2021年6月30日

	精選收益基金 (USD)		科技基金 (USD)
	712,188,419		10,073,625,174
	20,287,230		112,444,417
	–		–
	839,675		24,909,421
	1,567,222		36,894,358
	6,876,814		1,293,345
	486,502		1,197
	–		–
	–		–
	324,961		–
	–		–
	466,867		–
	308,880		–
	–		–
	10,495,909		–
	–		–
	14,269		–
	19,639		516,541
	753,876,387		**10,249,684,453**
	3,389,016		105,707,075
	10,489,232		–
	918,248		42,611,885
	435,735		7,415,606
	–		–
	–		–
	1,138,786		5,165,156
	750,273		–
	–		–
	–		–
	–		–
	791,120		–
	–		–
	–		–
	92,978		–
	591,267		7,526,728
	18,596,655		**168,426,450**
	735,279,732		**10,081,258,003**
	792,968,420		5,299,830,619
	837,841,999		3,027,602,809
	965,025,829		2,624,600,522

淨資產報表

截至2021年6月30日

	美元短期票券基金 (USD)	美國政府基金 (USD)		美國機會基金 (USD)
資產				
證券投資市值（附註2(b), 3）	352,759,710	1,092,271,769		8,673,733,720
在銀行和經紀公司的存款	103,089	20,569,713		38,828,425
定期存款（附註4）	–	–		–
出售投資應收款項	–	–		55,927,070
證券申購應收款項	–	700,596		43,778,776
應收利息及股利（淨額)	549	2,818,321		538,751
遠期外匯契約未實現盈利（附註2(c), 5）	–	84,419		278,156
金融期貨契約未實現盈利（附註2(d), 6）	–	–		–
利率交換契約未實現盈利（附註2(e), 7）	–	–		–
通脹交換契約未實現盈利（附註2(f), 8）	–	–		–
交叉貨幣交換契約未實現利益（附註2(g), 9）	–	–		–
總報酬交換契約未實現盈利（附註2(h), 10）	–	–		–
信用違約交換契約市值（附註2(i), 12）	–	–		–
選擇權契約市值（附註2(j), 13）	–	–		–
按市值投資於抵押滾動交易（附註2(l), 14）	–	–		–
契約差額未實現盈利（附註11）	–	–		–
可退稅款	–	–		–
其他應收款項	75,048	4,090		2,259,192
資產總額	**352,938,396**	**1,116,448,908**		**8,815,344,090**
負債				
購買投資應付款項	–	–		73,195,063
購買抵押滾動交易應付款項（附註2(l), 14）	–	–		–
證券贖回應付款項	–	14,103,999		22,223,283
應付投資管理費（附註16）	89,195	559,517		6,170,360
應付績效費（附註17）	–	–		–
銀行透支	–	–		–
遠期外匯契約未實現虧損（附註2(c), 5）	–	2,650,450		4,992,847
金融期貨契約未實現虧損（附註2(d), 6）	–	–		–
利率交換契約未實現虧損（附註2(e), 7）	–	–		–
交叉貨幣交換契約未實現虧損（附註2(g), 9）	–	–		–
總報酬交換契約未實現虧損（附註2(h), 10）	–	–		–
信用違約交換契約市值（附註2(i), 12）	–	–		–
選擇權契約市值（附註2(j), 13）	–	–		–
契約差額未實現虧損（附註11）	–	–		–
應付稅款	–	–		–
應付費用	159,527	889,145		6,227,715
負債總額	**248,722**	**18,203,111**		**112,809,268**
淨資產總額	**352,689,674**	**1,098,245,797**		**8,702,534,822**
三年資產概要				
2020年6月30日	650,914,286	1,342,647,824		5,252,594,912
2019年6月30日	364,844,946	742,053,537		4,179,614,479
2018年6月30日	332,606,406	625,792,030		3,881,876,880

*請參見附註1瞭解基金活動。

淨資產報表

截至2021年6月30日

	吉富世界基金 (USD)		亞洲債券基金 (USD)	亞洲成長基金 (USD)	亞洲小型企業基金 (USD)	金磚四國基金 (USD)
	315,814,654		213,667,357	3,292,417,766	1,024,506,685	616,486,964
	9,182,517		11,116,189	96,894,135	50,024,531	23,795,010
	–		–	–	–	–
	–		–	16,855,112	1,805,275	–
	491,581		56,754	2,710,867	2,688,073	492,174
	34,128		3,087,741	4,467,322	1,822,971	886,696
	–		783,288	24,399	–	–
	–		–	–	–	–
	–		–	–	–	–
	–		–	–	–	–
	–		–	–	–	–
	–		–	–	–	–
	–		–	–	–	–
	–		136,441	–	–	–
	–		–	–	–	–
	–		–	–	–	–
	206,597		159,707	275,073	88,787	73,448
	–		91	230	11,532	4,040
	325,729,477		**229,007,568**	**3,413,644,904**	**1,080,947,854**	**641,738,332**
	–		–	–	116,594	3,046,129
	–		–	–	–	–
	209,593		226,767	4,870,552	2,274,747	735,966
	256,334		137,095	3,629,407	1,023,317	838,170
	–		–	–	–	–
	–		–	–	–	–
	–		3,030,499	3,834,922	35,421	315,660
	–		–	–	–	–
	–		–	–	–	–
	–		–	–	–	–
	–		–	–	–	–
	–		–	–	–	–
	–		120,371	–	–	–
	–		–	–	–	–
	–		442,655	17,663,745	7,925,727	3,380,719
	318,639		208,154	3,258,484	923,188	642,362
	784,566		**4,165,541**	**33,257,110**	**12,298,994**	**8,959,006**
	324,944,911		**224,842,027**	**3,380,387,794**	**1,068,648,860**	**632,779,326**
	306,347,237		280,355,641	2,670,848,150	910,504,682	535,747,372
	372,981,098		422,138,162	3,106,304,411	1,572,936,875	663,008,023
	422,637,403		547,874,433	3,795,392,747	1,665,977,311	766,634,429

淨資產報表

截至2021年6月30日

	大中華基金 (USD)	東歐基金 (EUR)	新興國家固定收益基金 (USD)
資產			
證券投資市值（附註2(b), 3）	606,743,670	222,330,119	4,158,618,120
在銀行和經紀公司的存款	14,779,045	3,824,043	210,187,546
定期存款（附註4）	–	–	–
出售投資應收款項	2,991,923	–	30,558,674
證券申購應收款項	1,779,799	208,948	4,983,999
應收利息及股利（淨額）	902,655	64,922	79,863,489
遠期外匯契約未實現盈利（附註2(c), 5）	–	–	17,157,153
金融期貨契約未實現盈利（附註2(d), 6）	–	–	–
利率交換契約未實現盈利（附註2(e), 7）	–	–	–
通脹交換契約未實現盈利（附註2(f), 8)	–	–	–
交叉貨幣交換契約未實現利益（附註2(g), 9）	–	–	–
總報酬交換契約未實現盈利（附註2(h), 10）	–	–	–
信用違約交換契約市值（附註2(i), 12）	–	–	–
選擇權契約市值（附註2(j), 13）	–	–	–
按市值投資於抵押滾動交易（附註2(l), 14）	–	–	–
契約差額未實現盈利（附註11）	–	–	–
可退稅款	–	192,154	2,324,547
其他應收款項	6,924	4,303	1,267
資產總額	**627,204,016**	**226,624,489**	**4,503,694,795**
負債			
購買投資應付款項	–	–	–
購買抵押滾動交易應付款項（附註2(l), 14）	–	–	–
證券贖回應付款項	2,793,998	1,615,641	9,172,552
應付投資管理費（附註16）	781,903	284,803	3,602,205
應付績效費（附註17）	–	–	–
銀行透支	–	–	–
遠期外匯契約未實現虧損（附註2(c), 5）	–	–	40,240,303
金融期貨契約未實現虧損（附註2(d), 6）	–	–	–
利率交換契約未實現虧損（附註2(e), 7）	–	–	335,055
交叉貨幣交換契約未實現虧損（附註2(g), 9）	–	–	–
總報酬交換契約未實現虧損（附註2(h), 10）	–	–	–
信用違約交換契約市值（附註2(i), 12）	–	–	–
選擇權契約市值（附註2(j), 13)	–	–	–
契約差額未實現虧損（附註11）	–	–	–
應付稅款	–	–	3,507,049
應付稅款及費用	579,524	316,535	5,596,326
負債總額	**4,155,425**	**2,216,979**	**62,453,490**
淨資產總額	**623,048,591**	**224,407,510**	**4,441,241,305**
三年資產概要			
2020年6月30日	396,106,221	180,902,414	6,755,425,443
2019年6月30日	419,859,106	250,983,426	11,206,328,042
2018年6月30日	519,042,458	250,196,311	9,908,350,175

*請參見附註1瞭解基金活動。

淨資產報表

截至2021年6月30日

新興市場月收益基金 (USD)	新興國家基金 (USD)		新興國家小型企業基金 (USD)		潛力歐洲基金 (EUR)	歐洲股票收益基金* (EUR)
178,244,962	1,151,061,843		556,639,507		186,966,211	93,613,898
8,445,763	61,302,507		16,191,598		12,762,476	2,080,971
–	–		–		–	–
–	–		–		–	–
361,649	810,383		628,154		122,201	262,323
1,370,703	1,480,211		520,067		183,622	47,118
392,871	1,494		–		11,396	3,163
–	–		–		–	–
–	–		–		–	–
–	–		–		–	–
–	–		–		–	–
–	–		–		–	–
–	–		–		–	–
–	–		–		–	–
–	–		–		–	–
–	–		–		–	–
28,977	89,942		55,725		700,476	237,256
13,041	138,822		6,116		665	1,728
188,857,966	**1,214,885,202**		**574,041,167**		**200,747,047**	**96,246,457**
285,327	3,915,290		–		–	–
–	–		–		–	–
490,287	2,153,268		6,445,844		646,288	21,812
154,269	1,052,344		550,959		165,909	74,251
–	–		–		–	–
–	–		–		–	–
1,079,012	441,534		14,832		79	51,732
–	–		–		–	–
–	–		–		–	–
–	–		–		–	–
–	–		–		–	–
–	–		–		–	–
–	–		–		–	–
–	–		–		–	–
326,025	3,886,215		2,180,406		–	–
175,548	953,861		449,385		159,352	75,575
2,510,468	**12,402,512**		**9,641,426**		**971,628**	**223,370**
186,347,498	**1,202,482,690**		**564,399,741**		**199,775,419**	**96,023,087**
143,028,728	878,917,615		505,409,433		237,340,208	91,493,394
156,744,669	956,882,871		954,384,663		445,138,581	109,013,296
132,161,280	970,862,932		1,060,586,206		699,571,319	107,567,674

淨資產報表

截至2021年6月30日

	歐洲中小型企業基金* (EUR)	邊境市場基金 (USD)	全球平衡基金 (USD)
資產			
證券投資市值（附註2(b), 3）	96,017,133	339,076,001	546,859,625
在銀行和經紀公司的存款	1,196,622	–	41,237,512
定期存款（附註4）	–	–	–
出售投資應收款項	1,316,562	–	1,592,345
證券申購應收款項	97,044	358,268	520,116
應收利息及股利（淨額）	101,174	650	2,129,341
遠期外匯契約未實現盈利（附註2(c), 5）	25,455	10,529	22,857
金融期貨契約未實現盈利（附註2(d), 6）	–	–	–
利率交換契約未實現盈利（附註2(e), 7）	–	–	–
通脹交換契約未實現盈利（附註2(f), 8）	–	–	–
交叉貨幣交換契約未實現利益（附註2(g), 9）	–	–	–
總報酬交換契約未實現盈利（附註2(h), 10）	–	–	–
信用違約交換契約市值（附註2(i), 12）	–	–	–
選擇權契約市值（附註2(j), 13）	–	–	–
按市值投資於抵押滾動交易（附註2(l), 14）	–	–	–
契約差額未實現盈利（附註11）	–	–	–
可退稅款	1,448,078	–	107,707
其他應收款項	232	–	6,769
資產總額	**100,202,300**	**339,445,448**	**592,476,272**
負債			
購買投資應付款項	1,050,129	–	–
購買抵押滾動交易應付款項（附註2(l), 14）	–	–	–
證券贖回應付款項	172,581	680,041	2,341,347
應付投資管理費（附註16）	80,377	401,023	388,595
應付績效費（附註17）	–	–	–
銀行透支	–	70,683	–
遠期外匯契約未實現虧損（附註2(c), 5）	81	1,296,773	1,141,095
金融期貨契約未實現虧損（附註2(d), 6）	–	–	–
利率交換契約未實現虧損（附註2(e), 7）	–	–	–
交叉貨幣交換契約未實現虧損（附註2(g), 9）	–	–	–
總報酬交換契約未實現虧損（附註2(h), 10）	–	–	–
信用違約交換契約市值（附註2(i), 12）	–	–	–
選擇權契約市值（附註2(j), 13）	–	–	–
契約差額未實現虧損（附註11）	–	–	–
應付稅款	–	3,331,257	40,379
應付費用	80,740	580,491	587,973
負債總額	**1,383,908**	**6,360,268**	**4,499,389**
淨資產總額	**98,818,392**	**333,085,180**	**587,976,883**
三年資產概要			
2020年6月30日	118,048,230	358,896,877	652,028,802
2019年6月30日	292,201,138	613,761,575	827,408,541
2018年6月30日	435,473,434	668,087,891	915,673,862

*請參見附註1瞭解基金活動。

淨資產報表

截至2021年6月30日

全球債券基金 (USD)	全球氣候變遷基金 (EUR)	全球股票收益基金 (USD)	全球基金 (USD)	全球高收益基金 (USD)
5,691,367,549	854,493,586	76,721,685	810,815,875	106,051,698
407,605,602	50,258,936	1,190,911	37,102,277	4,048,481
–	–	–	–	–
–	420,828	249,319	–	38,581
1,732,727	1,311,076	46,905	937,177	407,436
57,620,556	251,436	34,555	344,821	1,698,632
59,469,616	99,104	–	–	188,562
–	–	–	–	–
–	–	–	–	–
–	–	–	–	–
–	–	–	–	–
–	–	–	–	–
–	–	–	–	–
21,390,031	–	–	–	–
–	–	–	–	–
–	–	–	–	–
2,155,968	459,240	26,869	273,372	14,088
8,173	–	10,259	4,454	880
6,241,350,222	**907,294,206**	**78,280,503**	**849,477,976**	**112,448,358**
–	47,734	–	–	300,000
–	–	–	–	–
17,909,722	477,308	165,230	360,192	88,260
3,701,550	713,028	65,147	676,144	77,338
–	–	–	–	–
–	–	–	–	–
81,959,375	14	324	–	636,616
–	–	–	–	–
–	–	–	–	21
–	–	–	–	–
–	–	–	–	–
–	–	–	–	–
20,390,560	–	–	–	–
–	–	–	–	–
6,967,602	599,234	–	527,298	29,897
5,751,561	790,297	63,437	699,839	119,525
136,680,370	**2,627,615**	**294,138**	**2,263,473**	**1,251,657**
6,104,669,852	**904,666,591**	**77,986,365**	**847,214,503**	**111,196,701**
9,991,498,497	614,815,417	70,369,728	688,546,360	123,058,281
15,245,568,826	619,656,369	95,913,330	917,693,099	136,065,127
15,504,808,485	644,131,608	141,000,794	1,151,854,028	145,646,981

淨資產報表

截至2021年6月30日

	中小型企業基金 (USD)	全球債券總報酬基金 (USD)		成長（歐元）基金 (EUR)
資產				
證券投資市值（附註2(b), 3）	127,172,602	5,105,575,515		6,762,197,781
在銀行和經紀公司的存款	5,600,877	381,841,343		353,941,562
定期存款（附註4）	–	–		–
出售投資應收款項	29,997	–		14,458,379
證券申購應收款項	145,983	1,769,377		237,875
應收利息及股利（淨額）	70,159	67,103,011		3,100,213
遠期外匯契約未實現盈利（附註2(c), 5）	–	67,566,107		–
金融期貨契約未實現盈利（附註2(d), 6）	–	–		–
利率交換契約未實現盈利（附註2(e), 7）	–	–		–
通脹交換契約未實現盈利（附註2(f), 8）	–	–		–
交叉貨幣交換契約未實現利益（附註2(g), 9）	–	–		–
總報酬交換契約未實現盈利（附註2(h), 10）	–	–		–
信用違約交換契約市值（附註2(i), 12）	–	–		–
選擇權契約市值（附註2(j), 13）	–	22,038,830		–
按市值投資於抵押滾動交易（附註2(l), 14）	–	–		–
契約差額未實現盈利（附註11）	–	–		–
可退稅款	134,204	1,690,327		2,545,055
其他應收款項	1,162	4,003		12,797
資產總額	**133,154,984**	**5,647,588,513**		**7,136,493,662**
負債				
購買投資應付款項	–	–		4,640,069
購買抵押滾動交易應付款項（附註2(l), 14）	–	–		–
證券贖回應付款項	229,540	20,107,915		2,228,056
應付投資管理費（附註16）	110,149	3,366,123		5,861,788
應付績效費（附註17）	–	–		–
銀行透支	–	–		–
遠期外匯契約未實現虧損（附註2(c), 5）	–	93,634,224		–
金融期貨契約未實現虧損（附註2(d), 6）	–	–		–
利率交換契約未實現虧損（附註2(e), 7）	–	–		–
交叉貨幣交換契約未實現虧損（附註2(g), 9）	–	–		–
總報酬交換契約未實現虧損（附註2(h), 10）	–	–		–
信用違約交換契約市值（附註2(i), 12）	–	–		–
選擇權契約市值（附註2(j), 13）	–	27,813,411		–
契約差額未實現虧損（附註11）	–	–		–
應付稅款	–	4,685,355		–
應付費用	106,994	5,678,053		6,292,616
負債總額	**446,683**	**155,285,081**		**19,022,529**
淨資產總額	**132,708,301**	**5,492,303,432**		**7,117,471,133**
三年資產概要				
2020年6月30日	89,381,809	9,242,021,974		6,126,403,757
2019年6月30日	104,214,829	17,194,336,645		6,837,379,144
2018年6月30日	122,143,577	17,571,329,650		7,362,059,685

*請參見附註1瞭解基金活動。

淨資產報表

截至2021年6月30日

	拉丁美洲基金 (USD)
	806,079,414
	12,076,367
	–
	–
	1,127,786
	1,397,845
	2,406
	–
	–
	–
	–
	–
	–
	–
	–
	–
	–
	4,329
	820,688,147
	–
	–
	1,581,889
	922,501
	–
	–
	874,607
	–
	–
	–
	–
	–
	–
	–
	–
	850,562
	4,229,559
	816,458,588
	639,879,031
	1,001,448,498
	991,907,089

營運及淨資產變動報表

截至2021年6月30日止年度

	總額 (USD)	生技領航基金 (USD)
年初淨資產	**73,833,998,396**	**1,796,517,531**
貨幣換算調整	**626,323,188**	**–**
	74,460,321,584	1,796,517,531
收入		
股利（除去扣繳稅款）（附註2(m)）	524,725,192	5,933,373
債券利息（除去扣繳稅款）（附註2(m)）	1,553,386,678	24,266
銀行利息	1,590,117	5,484
證券借貸（附註2(n), 15）	7,333,751	67,526
交換契約淨利息收入	5,282,562	–
雜項收入（附註22）	99,445,834	186,062
總收入	**2,191,764,134**	**6,216,711**
費用		
投資管理費（附註16）	703,711,863	20,791,010
表現費（附註17）	1,152,198	–
行政及股務代理費	175,120,248	4,925,716
董事費	148,260	4,784
申購稅（附註20）	42,448,809	1,249,143
保管費	13,627,587	84,369
審計費	1,217,391	15,795
印刷及出版開支	6,682,521	185,649
銀行手續費	5,219,036	–
利率交換淨利息費用	4,151,136	–
維護及服務費（附註21）	336,829,200	11,369,376
其他費用（附註24）	26,113,854	649,100
總費用	**1,316,422,103**	**39,274,942**
費用償付（附註23）	(19,300,558)	(14,281)
費用淨額	**1,297,121,545**	**39,260,661**
投資淨盈利 /（虧損）	**894,642,589**	**(33,043,950)**
投資出售已實現淨盈利 /（虧損）	858,958,158	317,558,321
遠期外匯契約已實現淨盈利 / (虧損)	(912,596,245)	1,430,071
金融期貨契約已實現淨盈利 / (虧損)	(3,217,056)	–
交叉貨幣交換契約已實現淨盈利 /（虧損）	(1,345,263)	–
利率交換契約已實現淨盈利 / (虧損)	1,624,205	–
通脹率交換契約已實現淨盈利 /（虧損）	(3,877,590)	–
總報酬交換契約已實現淨盈利 / (虧損)	(9,257,348)	–
契約差額已實現淨盈利 /（虧損）	(32,696,779)	–
信用違約交換契約已實現淨盈利 / (虧損)	(11,981,828)	–
選擇權契約已實現淨盈利 / (虧損)	(405,102,900)	–
抵押滾動交易已實現淨盈利 / (虧損)	(60,554)	–
外匯交易已實現淨盈利 /（虧損）	(115,665,703)	(506,866)
本年度已實現淨盈利 /（虧損）	**259,423,686**	**285,437,576**
下列各項之未實現溢價 /（折價）淨額的變動：		
投資	13,640,852,221	(119,198,143)
遠期外匯契約	78,420,334	(1,222,430)
金融期貨契約	(9,189,531)	–
交叉貨幣交換契約	(1,023,510)	–
利率交換契約	1,377,416	–
通脹交換契約	3,688,321	–
總報酬交換契約	924,417	–
選擇權契約	6,079,027	–
選擇權契約	40,606,447	–
契約差額	14,491,160	–
抵押滾動交易	(121,177)	–
外匯交易	(13,621,192)	16,867
資本收益稅	(110,942,865)	–
營運結果致使淨資產增加 /（減少）淨額	**13,910,964,754**	**165,033,870**
資本變動		
發行股份	28,061,173,096	2,132,754,207
贖回股份	(35,580,606,265)	(1,547,091,927)
損益平準（附註27）	(85,696,114)	–
	(7,605,129,283)	**585,662,280**
支付 / 累計股利	(1,458,045,097)	–
資本變動結果致使淨資產增加 /（減少）淨額	(9,063,174,380)	585,662,280
年終淨資產	**79,308,111,958**	**2,547,213,681**
投資組合週轉率（附註28）		(47.20)%

*請參見附註1瞭解基金活動。

營運及淨資產變動報表

截至2021年6月30日止年度

	歐洲高收益基金 (EUR)
	434,672,553
	–
	434,672,553
	–
	16,156,972
	–
	–
	–
	32,170
	16,189,142
	3,274,967
	–
	962,728
	773
	231,234
	38,443
	12,039
	38,961
	94,520
	–
	1,796,745
	154,938
	6,605,348
	(1,809)
	6,603,539
	9,585,603
	7,796,586
	(365,951)
	–
	–
	–
	–
	–
	–
	–
	–
	–
	(54,728)
	16,961,510
	18,906,385
	118,206
	–
	–
	–
	–
	–
	–
	–
	–
	–
	(35,198)
	–
	35,950,903
	67,592,942
	(104,680,027)
	(53,904)
	(37,140,989)
	(16,575,047)
	(53,716,036)
	416,907,420
	65.74%

營運及淨資產變動報表

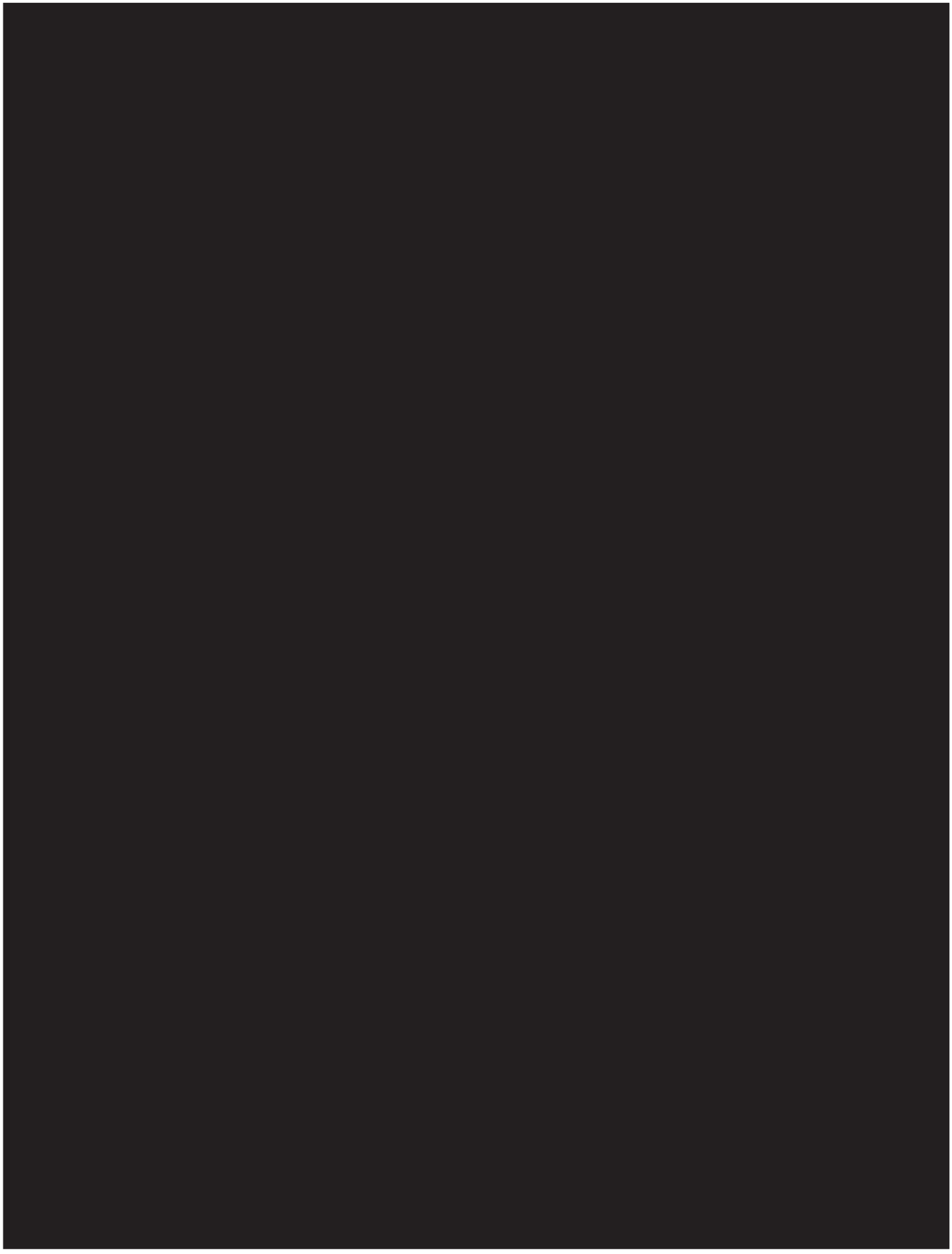
截至2021年6月30日止年度

年初淨資產
貨幣換算調整
收入
股利（除去扣繳稅款）（附註2(m)）
債券利息（除去扣繳稅款）（附註2(m)）
銀行利息
證券借貸（附註2(n), 15）
交換契約淨利息收入
雜項收入（附註22）
總收入
費用
投資管理費（附註16）
表現費（附註17）
行政及股務代理費
董事費
申購稅（附註20）
保管費
審計費
印刷及出版開支
銀行手續費
利率交換淨利息費用
維護及服務費（附註21）
其他費用（附註24）
總費用
費用償付（附註23）
費用淨額
投資淨盈利 /（虧損）
投資出售已實現淨盈利 /（虧損）
遠期外匯契約已實現淨盈利 / (虧損)
金融期貨契約已實現淨盈利 / (虧損)
交叉貨幣交換契約已實現淨盈利 /（虧損）
利率交換契約已實現淨盈利 / (虧損)
通脹率交換契約已實現淨盈利 /（虧損）
總報酬交換契約已實現淨盈利 / (虧損)
契約差額已實現淨盈利 /（虧損）
信用違約交換契約已實現淨盈利 / (虧損)
選擇權契約已實現淨盈利 / (虧損)
抵押滾動交易已實現淨盈利 / (虧損)
外匯交易已實現淨盈利 /（虧損）
本年度已實現淨盈利 /（虧損）
下列各項之未實現溢價 /（折價）淨額的變動：
投資
遠期外匯契約
金融期貨契約
交叉貨幣交換契約
利率交換契約
通脹交換契約
總報酬交換契約
選擇權契約
選擇權契約
契約差額
抵押滾動交易
外匯交易
資本收益稅
營運結果致使淨資產增加 /（減少）淨額
資本變動
發行股份
贖回股份
損益平準（附註27）
支付 / 累計股利
資本變動結果致使淨資產增加 /（減少）淨額
年終淨資產
投資組合週轉率（附註28）

*請參見附註1瞭解基金活動。

營運及淨資產變動報表

截至2021年6月30日止年度



營運及淨資產變動報表

截至2021年6月30日止年度

	全球房地產基金 (USD)
年初淨資產	**108,926,864**
貨幣換算調整	**–**
	108,926,864
收入	
股利（除去扣繳稅款）（附註2(m)）	3,232,924
債券利息（除去扣繳稅款）（附註2(m)）	82
銀行利息	13
證券借貸（附註2(n), 15）	6,678
交換契約淨利息收入	–
雜項收入（附註22）	12,009
總收入	**3,251,706**
費用	
投資管理費（附註16）	1,177,572
表現費（附註17）	–
行政及股務代理費	317,933
董事費	288
申購稅（附註20）	67,848
保管費	7,011
審計費	13,322
印刷及出版開支	13,834
銀行手續費	–
利率交換淨利息費用	–
維護及服務費（附註21）	673,635
其他費用（附註24）	57,645
總費用	**2,329,088**
費用償付（附註23）	(85)
費用淨額	**2,329,003**
投資淨盈利 /（虧損）	**922,703**
投資出售已實現淨盈利 /（虧損）	4,381,758
遠期外匯契約已實現淨盈利 / (虧損)	631,242
金融期貨契約已實現淨盈利 / (虧損)	–
交叉貨幣交換契約已實現淨盈利 /（虧損）	–
利率交換契約已實現淨盈利 / (虧損)	–
通脹率交換契約已實現淨盈利 /（虧損）	–
總報酬交換契約已實現淨盈利 / (虧損)	–
契約差額已實現淨盈利 / (虧損)	–
信用違約交換契約已實現淨盈利 / (虧損)	–
選擇權契約已實現淨盈利 / (虧損)	–
抵押滾動交易已實現淨盈利 / (虧損)	–
外匯交易已實現淨盈利 /（虧損）	(135,948)
本年度已實現淨盈利 /（虧損）	**5,799,755**
下列各項之未實現溢價 /（折價）淨額的變動：	
投資	27,679,243
遠期外匯契約	(113,752)
金融期貨契約	–
交叉貨幣交換契約	–
利率交換契約	–
通脹交換契約	–
總報酬交換契約	–
選擇權契約	–
選擇權契約	–
契約差額	–
抵押滾動交易	–
外匯交易	16,174
資本收益稅	–
營運結果致使淨資產增加 /（減少）淨額	**33,381,420**
資本變動	
發行股份	61,425,367
贖回股份	(51,278,749)
損益平準（附註27）	48,984
	10,195,602
支付 / 累計股利	(1,816,421)
資本變動結果致使淨資產增加 /（減少）淨額	8,379,181
年終淨資產	**150,687,465**
投資組合週轉率（附註28）	80.95%

***請參見附註1瞭解基金活動。**

營運及淨資產變動報表

截至2021年6月30日止年度

波灣富裕債券基金* (USD)	公司債基金 (USD)	穩定月收益基金 (USD)	印度基金 (USD)		日本基金 (JPY)	多空策略基金 (USD)
224,203,225	**1,324,421,758**	**1,230,041,635**	**1,082,211,887**		**5,189,818,710**	**1,840,152,227**
–	**–**	**–**	**–**		**–**	**–**
224,203,225	1,324,421,758	1,230,041,635	1,082,211,887		5,189,818,710	1,840,152,227
–	129,662	34,418,635	5,970,609		139,309,011	4,224,215
12,699,477	73,474,670	26,260,983	7,264		–	21,726,839
550	–	633	–		–	57,298
–	–	22,658	–		176,891	–
359,101	–	–	–		–	–
33,622	291,573	146,039	130,790		575,838	189,281
13,092,750	**73,895,905**	**60,848,948**	**6,108,663**		**140,061,740**	**26,197,633**
1,695,117	10,658,083	10,995,234	11,633,678		70,397,429	32,225,827
–	–	–	–		–	1,150,524
571,648	3,069,084	3,132,507	2,843,516		20,839,106	4,039,263
705	2,451	3,165	2,502		17,994	3,248
119,102	820,975	818,048	691,850		3,417,281	741,725
23,336	53,870	51,468	476,078		760,242	901,120
10,303	15,395	14,972	14,609		1,054,940	44,085
26,286	115,031	118,926	110,592		947,960	32,393
–	1,039	–	669		258,378	133,700
294,741	–	–	–		–	955,593
494,493	5,752,220	8,366,514	5,855,172		32,236,036	3,984,221
88,418	652,816	576,836	978,230		2,336,968	1,188,496
3,324,149	**21,140,964**	**24,077,670**	**22,606,896**		**132,266,334**	**45,400,195**
(36,025)	(2,531)	(42,488)	(9,205)		(2,523,237)	(3,854,806)
3,288,124	**21,138,433**	**24,035,182**	**22,597,691**		**129,743,097**	**41,545,389**
9,804,626	**52,757,472**	**36,813,766**	**(16,489,028)**		**10,318,643**	**(15,347,756)**
10,645,053	28,757,614	(13,123,048)	49,851,993		270,766,622	213,296,687
2,372,833	1,305,501	4,904,308	2,284,677		7,647,134	74,057,360
–	–	–	–		–	(17,702,242)
–	–	–	–		–	–
5,711,911	–	–	–		–	(614,347)
–	–	–	–		–	–
7,033,039	–	–	–		–	(18,674,231)
–	–	–	–		–	(32,696,779)
(6,950,942)	–	–	–		–	2,476,508
–	–	(2,738,097)	–		–	(2,933,786)
–	–	–	–		–	–
(1,194,298)	(300,375)	(467,887)	(2,772,782)		1,348,217	(2,299,962)
27,422,222	**82,520,212**	**25,389,042**	**32,874,860**		**290,080,616**	**199,561,452**
6,404,795	82,654,569	230,882,935	551,489,312		1,301,192,741	71,620,836
(781,294)	(260,128)	(667,004)	(1,061,014)		(605,502)	(15,448,536)
–	–	–	–		–	(4,545,210)
–	–	–	–		–	–
–	–	–	–		–	(245,177)
–	–	–	–		–	–
–	–	–	–		–	1,612,007
7,033,039	–	–	–		–	(4,826,547)
–	–	2,738,097	–		–	(114,522)
–	–	–	–		–	14,491,160
–	–	–	–		–	–
3,546	–	110,481	2,087,021		49,154	(466,260)
(136,927)	–	–	(52,591,213)		–	–
39,945,381	**164,914,653**	**258,453,551**	**532,798,966**		**1,590,717,009**	**261,639,203**
206,840,533	184,718,755	874,665,003	348,573,635		9,026,375,273	634,997,349
(86,121,010)	(274,502,420)	(599,759,399)	(644,420,544)		(6,394,559,309)	(890,404,711)
941,132	(235,721)	(47,860)	–		6,313,604	25,879
121,660,655	**(90,019,386)**	**274,857,744**	**(295,846,909)**		**2,638,129,568**	**(255,381,483)**
(8,224,102)	(68,382,818)	(68,773,317)	(77)		(5,582,305)	(18,110)
113,436,553	(158,402,204)	206,084,427	(295,846,986)		2,632,547,263	(255,399,593)
377,585,159	**1,330,934,207**	**1,694,579,613**	**1,319,163,867**		**9,413,082,982**	**1,846,391,837**
72.15%	78.61%	(3.16)%	(21.90)%		(96.68)%	246.65%

營運及淨資產變動報表

截至2021年6月30日止年度

	互利歐洲基金 (EUR)	互利全球領航基金 (USD)
年初淨資產	**575,472,686**	**435,153,294**
貨幣換算調整	**–**	**–**
	575,472,686	435,153,294
收入		
股利（除去扣繳稅款）（附註2(m)）	23,198,338	11,950,545
債券利息（除去扣繳稅款）（附註2(m)）	9,423	681,829
銀行利息	–	–
證券借貸（附註2(n), 15）	193,597	159,472
交換契約淨利息收入	–	–
雜項收入（附註22）	58,480	276,361
總收入	**23,459,838**	**13,068,207**
費用		
投資管理費（附註16）	5,617,541	4,422,740
表現費（附註17）	–	–
行政及股務代理費	1,418,745	1,137,791
董事費	1,244	1,059
申購稅（附註20）	316,829	247,525
保管費	79,608	30,083
審計費	13,188	14,083
印刷及出版開支	57,932	44,783
銀行手續費	125,175	34,220
利率交換淨利息費用	–	–
維護及服務費（附註21）	2,717,667	2,323,655
其他費用（附註24）	185,661	146,576
總費用	**10,533,590**	**8,402,515**
費用償付（附註23）	(46,070)	(2,590)
費用淨額	**10,487,520**	**8,399,925**
投資淨盈利 /（虧損）	**12,972,318**	**4,668,282**
投資出售已實現淨盈利 /（虧損）	(48,585,724)	22,509,610
遠期外匯契約已實現淨盈利 /(虧損)	(317,913)	1,161,959
金融期貨契約已實現淨盈利 /(虧損)	–	–
交叉貨幣交換契約已實現淨盈利 /（虧損）	–	–
利率交換契約已實現淨盈利 /(虧損)	–	–
通脹率交換契約已實現淨盈利 /（虧損）	–	–
總報酬交換契約已實現淨盈利 /(虧損)	–	–
契約差額已實現淨盈利 /（虧損）	–	–
信用違約交換契約已實現淨盈利 /(虧損)	–	–
選擇權契約已實現淨盈利 /(虧損)	–	–
抵押滾動交易已實現淨盈利 /(虧損)	–	–
外匯交易已實現淨盈利 /（虧損）	171,356	352,189
本年度已實現淨盈利 /（虧損）	**(35,759,963)**	**28,692,040**
下列各項之未實現溢價 /（折價）淨額的變動：		
投資	190,657,381	132,128,583
遠期外匯契約	94,827	(182,876)
金融期貨契約	–	–
交叉貨幣交換契約	–	–
利率交換契約	–	–
通脹交換契約	–	–
總報酬交換契約	–	–
選擇權契約	–	–
選擇權契約	–	–
契約差額	–	–
抵押滾動交易	–	–
外匯交易	421,906	210,364
資本收益稅	–	–
營運結果致使淨資產增加 /（減少）淨額	**155,414,151**	**160,848,111**
資本變動		
發行股份	82,311,484	109,878,649
贖回股份	(161,306,634)	(142,720,030)
損益平準（附註27）	(571,825)	160,264
	(79,566,975)	**(32,681,117)**
支付 / 累計股利	(1,758,970)	(6,879,235)
資本變動結果致使淨資產增加 /（減少）淨額	(81,325,945)	(39,560,352)
年終淨資產	**649,560,892**	**556,441,053**
投資組合週轉率（附註28）	153.38%	27.18%

*請參見附註1瞭解基金活動。

營運及淨資產變動報表

截至2021年6月30日止年度

互利美國價值基金 (USD)	天然資源基金 (USD)
263,582,471	**367,770,156**
–	**–**
263,582,471	367,770,156
4,683,861	11,155,816
928,743	32,660
–	226
–	29,317
–	–
71,096	37,358
5,683,700	**11,255,377**
2,831,245	4,164,685
–	–
722,931	1,032,777
721	1,394
168,371	280,502
12,721	19,146
13,580	12,452
27,430	42,821
4,696	–
–	–
1,623,965	3,175,338
93,450	151,568
5,499,110	**8,880,683**
(1,967)	(2,073)
5,497,143	**8,878,610**
186,557	**2,376,767**
19,725,998	(7,382,089)
214,880	2,422,480
–	–
–	–
–	–
–	–
–	–
–	–
–	–
–	–
–	–
124,141	(688,281)
20,251,576	**(3,271,123)**
86,886,310	160,329,017
(112,918)	(166,116)
–	–
–	–
–	–
–	–
–	–
–	–
–	–
–	–
–	–
25,211	26,427
–	–
107,050,179	**156,918,205**
140,573,048	859,774,508
(126,981,930)	(651,190,830)
(7,434)	29,986
13,583,684	**208,613,664**
(3,973,861)	(63,557)
9,609,823	208,550,107
380,242,473	**733,238,468**
4.92%	(204.26)%

營運及淨資產變動報表

截至2021年6月30日止年度

	精選收益基金 (USD)
年初淨資產	**792,968,420**
貨幣換算調整	**–**
	792,968,420
收入	
股利（除去扣繳稅款）（附註 2(m)）	16,845
債券利息（除去扣繳稅款）（附註 2(m)）	27,414,928
銀行利息	1,457,046
證券借貸（附註2(n), 15）	–
交換契約淨利息收入	2,329,480
雜項收入（附註22）	323,779
總收入	**31,542,078**
費用	
投資管理費（附註16）	5,489,193
表現費（附註17）	–
行政及股務代理費	1,762,016
董事費	1,353
申購稅（附註20）	448,884
保管費	39,562
審計費	14,404
印刷及出版開支	68,618
銀行手續費	–
利率交換淨利息費用	494,772
維護及服務費（附註21）	4,421,435
其他費用（附註24）	238,156
總費用	**12,978,393**
費用償付（附註23）	(1,388,155)
費用淨額	**11,590,238**
投資淨盈利 /（虧損）	**19,951,840**
投資出售已實現淨盈利 /（虧損）	13,647,888
遠期外匯契約已實現淨盈利 / (虧損)	3,275,743
金融期貨契約已實現淨盈利 / (虧損)	1,557,871
交叉貨幣交換契約已實現淨盈利 /（虧損）	(957)
利率交換契約已實現淨盈利 / (虧損)	–
通脹率交換契約已實現淨盈利 /（虧損）	(1,363,122)
總報酬交換契約已實現淨盈利 / (虧損)	(2,133,734)
契約差額已實現淨盈利 /（虧損）	–
信用違約交換契約已實現淨盈利 / (虧損)	(2,862,010)
選擇權契約已實現淨盈利 / (虧損)	(91,226)
抵押滾動交易已實現淨盈利 / (虧損)	(60,345)
外匯交易已實現淨盈利 / (虧損)	(3,893,269)
本年度已實現淨盈利 /（虧損）	**28,028,679**
下列各項之未實現溢價 /（折價）淨額的變動：	
投資	32,164,956
遠期外匯契約	1,760,863
金融期貨契約	(1,363,317)
交叉貨幣交換契約	(22,773)
利率交換契約	–
通脹交換契約	1,312,531
總報酬交換契約	3,557,505
選擇權契約	2,026,491
選擇權契約	91,226
契約差額	–
抵押滾動交易	(133,359)
外匯交易	125,076
資本收益稅	(122,175)
營運結果致使淨資產增加 /（減少）淨額	**67,425,703**
資本變動	
發行股份	221,689,039
贖回股份	(326,976,748)
損益平準（附註27）	(26,658)
	(105,314,367)
支付 / 累計股利	(19,800,024)
資本變動結果致使淨資產增加 /（減少）淨額	(125,114,391)
年終淨資產	**735,279,732**
投資組合週轉率（附註28）	87.34%

*請參見附註1瞭解基金活動。

營運及淨資產變動報表

截至2021年6月30日止年度

科技基金 (USD)	美元短期票券基金 (USD)	美國政府基金 (USD)		美國機會基金 (USD)		吉富世界基金 (USD)	
5,299,830,619	**650,914,286**	**1,342,647,824**		**5,252,594,912**		**306,347,237**	
–	**–**	**–**		**–**		**–**	
5,299,830,619	650,914,286	1,342,647,824		5,252,594,912		306,347,237	
20,651,408	–	–		19,053,336		1,857,402	
55,175	476,841	38,538,956		25,528		–	
7,996	–	2,669		8,350		–	
900,805	–	–		4,783,836		19,795	
–	–	–		–		–	
627,603	61,623	174,400		557,625		71,641	
22,242,987	**538,464**	**38,716,025**		**24,428,675**		**1,948,838**	
74,233,626	1,414,136	7,843,587		64,418,119		3,225,946	
–	–	–		–		–	
17,782,622	621,913	2,951,238		15,899,844		927,704	
18,929	632	2,014		15,842		604	
4,331,659	61,522	725,403		3,790,728		180,140	
321,166	22,025	59,656		275,259		23,342	
20,887	11,092	14,221		23,075		10,471	
661,850	43,853	107,811		577,925		32,976	
–	124	–		–		2,033	
–	–	–		–		–	
38,177,113	1,342,355	5,041,408		31,488,112		1,949,796	
2,232,964	149,803	360,768		2,039,439		99,153	
137,780,816	**3,667,455**	**17,106,106**		**118,528,343**		**6,452,165**	
(2,178,241)	(1,672,218)	(159,330)		(2,608,590)		(5,121)	
135,602,575	**1,995,237**	**16,946,776**		**115,919,753**		**6,447,044**	
(113,359,588)	**(1,456,773)**	**21,769,249**		**(91,491,078)**		**(4,498,206)**	
810,384,490	78,635	(23,723,161)		370,684,719		85,070,315	
10,540,911	–	6,709,587		42,931,965		–	
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(1,985,275)	–	(709,452)		(10,611,511)		94,775	
705,580,538	**(1,378,138)**	**4,046,223**		**311,514,095**		**80,666,884**	
2,465,913,791	1,262	(18,201,522)		2,019,282,980		19,385,180	
(4,496,629)	–	(2,148,978)		(3,869,413)		–	
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666,717	–	(1,768)		(121,872)		(16,409)	
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3,167,664,417	**(1,376,876)**	**(16,306,045)**		**2,326,805,790**		**100,035,655**	
6,275,872,227	345,202,017	718,303,538		4,155,988,572		49,479,499	
(4,661,899,970)	(642,049,753)	(926,709,646)		(3,032,858,494)		(130,773,282)	
(41,752)	–	(533,209)		99,186		(202)	
1,613,930,505	**(296,847,736)**	**(208,939,317)**		**1,123,229,264**		**(81,293,985)**	
(167,538)	–	(19,156,665)		(95,144)		(143,996)	
1,613,762,967	(296,847,736)	(228,095,982)		1,123,134,120		(81,437,981)	
10,081,258,003	**352,689,674**	**1,098,245,797**		**8,702,534,822**		**324,944,911**	
(45.42)%	不適用	5.88%		(55.69)%		151.47%	

營運及淨資產變動報表

截至2021年6月30日止年度

	亞洲債券基金 (USD)	亞洲成長基金 (USD)	亞洲小型企業基金 (USD)
年初淨資產	**280,355,641**	**2,670,848,150**	**910,504,682**
貨幣換算調整	**–**	**–**	**–**
	280,355,641	2,670,848,150	910,504,682
收入			
股利（除去扣繳稅款）（附註2(m)）	–	42,582,370	18,925,977
債券利息（除去扣繳稅款）（附註2(m)）	6,608,734	–	6,548
銀行利息	–	–	–
證券借貸（附註2(n), 15）	–	1,913	57,776
交換契約淨利息收入	–	–	–
雜項收入（附註22）	3,317,381	5,298,088	2,294,403
總收入	**9,926,115**	**47,882,371**	**21,284,704**
費用			
投資管理費（附註16）	1,864,738	42,616,862	10,578,694
表現費（附註17）	–	–	–
行政及股務代理費	599,650	7,440,290	2,156,742
董事費	415	6,314	2,036
申購稅（附註20）	148,667	1,834,653	453,737
保管費	46,539	843,655	306,552
審計費	14,610	20,191	13,176
印刷及出版開支	24,641	271,598	86,273
銀行手續費	15,409	324,984	24,425
利率交換淨利息費用	–	–	–
維護及服務費（附註21）	878,871	15,892,506	3,231,596
其他費用（附註24）	92,016	947,744	215,794
總費用	**3,685,556**	**70,198,797**	**17,069,025**
費用償付（附註23）	(1,176)	(6,726)	(164,570)
費用淨額	**3,684,380**	**70,192,071**	**16,904,455**
投資淨盈利 /（虧損）	**6,241,735**	**(22,309,700)**	**4,380,249**
投資出售已實現淨盈利 /（虧損）	5,318,551	246,593,963	116,666,025
遠期外匯契約已實現淨盈利 /(虧損)	(18,355,109)	5,273,047	26,473
金融期貨契約已實現淨盈利 /(虧損)	–	–	–
交叉貨幣交換契約已實現淨盈利 /（虧損）	–	–	–
利率交換契約已實現淨盈利 /(虧損)	–	–	–
通脹率交換契約已實現淨盈利 /（虧損）	–	–	–
總報酬交換契約已實現淨盈利 /(虧損)	–	–	–
契約差額已實現淨盈利 /（虧損）	–	–	–
信用違約交換契約已實現淨盈利 /(虧損)	–	–	–
選擇權契約已實現淨盈利 /(虧損)	(1,790,629)	–	–
抵押滾動交易已實現淨盈利 /(虧損)	–	–	–
外匯交易已實現淨盈利 /（虧損）	(721,712)	236,022	(127,595)
本年度已實現淨盈利 /（虧損）	**(9,307,164)**	**229,793,332**	**120,945,152**
下列各項之未實現溢價 /（折價）淨額的變動：			
投資	3,253,787	753,588,958	337,960,049
遠期外匯契約	3,546,331	(2,470,027)	(28,824)
金融期貨契約	–	–	–
交叉貨幣交換契約	–	–	–
利率交換契約	–	–	–
通脹交換契約	–	–	–
總報酬交換契約	–	–	–
選擇權契約	–	–	–
選擇權契約	356,757	–	–
契約差額	–	–	–
抵押滾動交易	–	–	–
外匯交易	(58,597)	988,515	100,658
資本收益稅	(395,825)	(19,862,259)	(8,185,814)
營運結果致使淨資產增加 /（減少）淨額	**(2,604,711)**	**962,038,519**	**450,791,221**
資本變動			
發行股份	42,806,699	800,838,800	396,752,965
贖回股份	(90,404,939)	(1,051,002,695)	(682,858,933)
損益平準（附註27）	(479,585)	8,580	(1,007,707)
	(48,077,825)	**(250,155,315)**	**(287,113,675)**
支付 / 累計股利	(4,831,078)	(2,343,560)	(5,533,368)
資本變動結果致使淨資產增加 /（減少）淨額	(52,908,903)	(252,498,875)	(292,647,043)
年終淨資產	**224,842,027**	**3,380,387,794**	**1,068,648,860**
投資組合週轉率（附註28）	124.61%	6.81%	(7.23)%

*請參見附註1瞭解基金活動。

營運及淨資產變動報表

截至2021年6月30日止年度

金磚四國基金 (USD)		大中華基金 (USD)	東歐基金 (EUR)	新興國家固定收益基金 (USD)	新興市場月收益基金 (USD)	新興國家基金 (USD)	
535,747,372		**396,106,221**	**180,902,414**	**6,755,425,443**	**143,028,728**	**878,917,615**	
–		**–**	**–**	**–**	**–**	**–**	
535,747,372		396,106,221	180,902,414	6,755,425,443	143,028,728	878,917,615	
16,270,823		5,124,239	9,165,778	–	2,661,294	22,182,118	
–		–	–	446,549,276	3,602,618	–	
–		–	–	–	–	–	
85,533		50,569	45,586	–	4,331	48,402	
–		–	–	31,459	–	–	
64,002		48,509	18,500	913,546	54,356	716,655	
16,420,358		**5,223,317**	**9,229,864**	**447,494,281**	**6,322,599**	**22,947,175**	
9,879,540		8,221,985	2,913,833	52,078,672	1,692,624	11,248,427	
–		–	–	–	–	–	
1,505,122		1,245,456	490,858	12,682,264	411,286	2,383,798	
1,190		1,166	437	8,284	353	2,271	
375,481		310,679	113,511	3,162,073	93,895	453,249	
146,255		76,144	136,372	2,307,348	39,284	333,195	
12,817		12,872	10,719	27,820	13,970	15,388	
54,716		46,903	21,641	490,425	15,791	91,848	
1,589		105	29,907	133,787	2,907	5,010	
–		–	–	–	–	–	
3,295,044		2,792,747	923,162	29,848,584	1,021,688	3,722,019	
176,252		168,888	60,700	1,787,543	53,885	310,335	
15,448,006		**12,876,945**	**4,701,140**	**102,526,800**	**3,345,683**	**18,565,540**	
–		(17,707)	(6,670)	(879,944)	(54,582)	(762,104)	
15,448,006		**12,859,238**	**4,694,470**	**101,646,856**	**3,291,101**	**17,803,436**	
972,352		**(7,635,921)**	**4,535,394**	**345,847,425**	**3,031,498**	**5,143,739**	
90,609,786		23,991,472	10,136,193	(1,443,583,067)	3,816,954	94,850,130	
676,801		170,980	–	(221,511,390)	(478,777)	582,767	
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–		–	–	(119,334,793)	(728,972)	–	
–		–	–	–	–	–	
(354,753)		162,785	(185,986)	(3,709,767)	(888,795)	(118,845)	
91,904,186		**16,689,316**	**14,485,601**	**(1,442,291,592)**	**4,751,908**	**100,457,791**	
109,028,645		111,971,804	46,345,979	1,487,161,222	26,867,079	245,738,391	
(269,640)		–	–	24,190,452	(162,560)	(286,533)	
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–		–	–	(335,055)	–	–	
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–		–	–	22,746,712	138,146	–	
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753,306		(884)	6,191	(11,915,600)	106,789	301,684	
(4,223,627)		–	–	(3,015,380)	(333,248)	(4,045,064)	
197,192,870		**128,660,236**	**60,837,771**	**76,540,759**	**31,368,114**	**342,166,269**	
91,811,672		429,661,922	51,275,768	1,127,779,641	88,168,240	369,974,903	
(187,002,992)		(331,287,654)	(68,403,737)	(3,099,319,160)	(69,041,861)	(382,637,837)	
(218,962)		(5,956)	160,443	(10,435,404)	262	210,986	
(95,410,282)		**98,368,312**	**(16,967,526)**	**(1,981,974,923)**	**19,126,641**	**(12,451,948)**	
(4,750,634)		(86,178)	(365,149)	(408,749,974)	(7,175,985)	(6,149,246)	
(100,160,916)		98,282,134	(17,332,675)	(2,390,724,897)	11,950,656	(18,601,194)	
632,779,326		**623,048,591**	**224,407,510**	**4,441,241,305**	**186,347,498**	**1,202,482,690**	
35.00%		(69.61)%	11.74%	41.34%	44.63%	(19.32)%	

營運及淨資產變動報表

截至2021年6月30日止年度

	新興國家小型企業基金 (USD)		潛力歐洲基金 (EUR)
年初淨資產	**505,409,433**		**237,340,208**
貨幣換算調整	**–**		**–**
	505,409,433		237,340,208
收入			
股利（除去扣繳稅款）（附註2(m)）	11,946,025		4,540,729
債券利息（除去扣繳稅款）（附註2(m)）	1,815		–
銀行利息	–		–
證券借貸（附註2(n), 15）	30,615		18,049
交換契約淨利息收入	–		–
雜項收入（附註22）	355,269		29,770
總收入	**12,333,724**		**4,588,548**
費用			
投資管理費（附註16）	6,036,229		2,156,407
表現費（附註17）	–		–
行政及股務代理費	1,089,538		538,318
董事費	1,076		377
申購稅（附註20）	184,400		128,968
保管費	199,507		20,734
審計費	13,776		11,292
印刷及出版開支	48,846		20,264
銀行手續費	10,986		113,997
利率交換淨利息費用	–		–
維護及服務費（附註21）	1,012,334		1,171,309
其他費用（附註24）	151,997		67,322
總費用	**8,748,689**		**4,228,988**
費用償付（附註23）	(3,937)		(37,744)
費用淨額	**8,744,752**		**4,191,244**
投資淨盈利 /（虧損）	**3,588,972**		**397,304**
投資出售已實現淨盈利 /（虧損）	(262,175,585)		7,503,580
遠期外匯契約已實現淨盈利 /(虧損)	(8,771)		(29,677)
金融期貨契約已實現淨盈利 /(虧損)	–		–
交叉貨幣交換契約已實現淨盈利 /（虧損）	–		–
利率交換契約已實現淨盈利 /(虧損)	–		–
通脹率交換契約已實現淨盈利 /（虧損）	–		–
總報酬交換契約已實現淨盈利 /(虧損)	–		–
契約差額已實現淨盈利 /（虧損）	–		–
信用違約交換契約已實現淨盈利 /(虧損)	–		–
選擇權契約已實現淨盈利 /(虧損)	–		–
抵押滾動交易已實現淨盈利 /(虧損)	–		–
外匯交易已實現淨盈利 /（虧損）	(55,489)		(340,151)
本年度已實現淨盈利 /（虧損）	**(258,650,873)**		**7,531,056**
下列各項之未實現溢價 /（折價）淨額的變動：			
投資	173,566,232		23,036,310
遠期外匯契約	(12,987)		8,637
金融期貨契約	–		–
交叉貨幣交換契約	–		–
利率交換契約	–		–
通脹交換契約	–		–
總報酬交換契約	–		–
選擇權契約	–		–
選擇權契約	–		–
契約差額	–		–
抵押滾動交易	–		–
外匯交易	(6,791,885)		19,664
資本收益稅	(3,120,655)		–
營運結果致使淨資產增加 /（減少）淨額	**(95,010,168)**		**30,595,667**
資本變動			
發行股份	446,642,897		24,938,468
贖回股份	(288,645,501)		(92,778,147)
損益平準（附註27）	(893,330)		(101,740)
	157,104,066		**(67,941,419)**
支付 / 累計股利	(3,103,590)		(219,037)
資本變動結果致使淨資產增加 /（減少）淨額	154,000,476		(68,160,456)
年終淨資產	**564,399,741**		**199,775,419**
投資組合週轉率（附註28）	(45.63)%		92.67%

*請參見附註1瞭解基金活動。

營運及淨資產變動報表

截至2021年6月30日止年度

歐洲股票收益基金* (EUR)		歐洲中小型企業基金* (EUR)	邊境市場基金 (USD)	全球平衡基金 (USD)		全球債券基金 (USD)	全球氣候變遷基金 (EUR)
91,493,394		**118,048,230**	**358,896,877**	**652,028,802**		**9,991,498,497**	**614,815,417**
–		**–**	**–**	**–**		**–**	**–**
91,493,394		118,048,230	358,896,877	652,028,802		9,991,498,497	614,815,417
2,988,194		2,514,074	10,455,469	7,508,798		–	14,247,397
–		–	–	6,193,315		329,779,996	–
–		–	–	–		–	–
20,079		1,011	1,522	1,273		–	40,666
–		–	–	–		–	–
–		12,570	197,860	669,970		44,494,890	212,766
3,008,273		**2,527,655**	**10,654,851**	**14,373,356**		**374,274,886**	**14,500,829**
898,117		984,536	4,975,977	5,309,517		56,188,996	7,524,101
–		–	–	–		–	–
224,964		251,200	897,649	1,592,967		17,542,033	1,780,612
182		192	623	1,109		11,248	1,697
47,889		56,535	173,947	416,049		4,479,117	467,552
9,326		22,194	405,984	89,925		2,046,831	83,378
11,040		11,091	12,855	13,926		36,220	10,060
9,405		17,132	35,718	58,062		705,557	65,708
18,244		34,951	47,549	1,024		335,894	89,123
–		–	–	–		80,302	–
437,041		472,228	1,421,104	3,356,234		26,820,985	3,751,413
56,376		300,426	391,946	294,724		2,521,040	216,588
1,712,584		**2,150,485**	**8,363,352**	**11,133,537**		**110,768,223**	**13,990,232**
(35,465)		(391)	(24)	(55,737)		(229,753)	(4,507)
1,677,119		**2,150,094**	**8,363,328**	**11,077,800**		**110,538,470**	**13,985,725**
1,331,154		**377,561**	**2,291,523**	**3,295,556**		**263,736,416**	**515,104**
(783,590)		(13,694,719)	(11,943,462)	84,869,150		(97,771,613)	63,796,535
(27,952)		(34,058)	1,878,892	(4,287,654)		(576,718,435)	(76,719)
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–		–	–	–		(127,137,128)	–
–		–	–	–		–	–
(87,623)		(37,647)	(513,935)	(1,116,983)		(12,136,106)	(1,709,290)
431,989		**(13,388,863)**	**(8,286,982)**	**82,760,069**		**(550,026,866)**	**62,525,630**
15,358,757		44,313,533	131,376,070	86,602,240		427,319,412	194,732,837
(69,125)		23,385	(707,157)	(1,676,911)		106,531,875	95,480
–		–	–	–		–	–
–		–	–	–		–	–
–		–	–	–		–	–
–		–	–	–		–	–
–		–	–	–		–	–
–		–	–	–		–	–
–		–	–	–		8,557,341	–
–		–	–	–		–	–
–		–	–	–		–	–
(29,941)		178	2,350,291	564,898		(373,605)	(74,422)
–		–	(3,666,283)	(39,787)		(4,627,791)	(632,566)
15,691,680		**30,948,233**	**121,065,939**	**168,210,509**		**(12,619,634)**	**256,646,959**
33,205,660		19,711,775	47,795,904	125,628,107		650,760,093	123,496,787
(40,958,900)		(68,560,110)	(193,247,495)	(347,284,125)		(4,215,128,483)	(89,233,016)
(112,286)		(181,491)	(342,784)	(541,497)		(33,889,373)	128,324
(7,865,526)		**(49,029,826)**	**(145,794,375)**	**(222,197,515)**		**(3,598,257,763)**	**34,392,095**
(3,296,461)		(1,148,245)	(1,083,261)	(10,064,913)		(275,951,248)	(1,187,880)
(11,161,987)		(50,178,071)	(146,877,636)	(232,262,428)		(3,874,209,011)	33,204,215
96,023,087		**98,818,392**	**333,085,180**	**587,976,883**		**6,104,669,852**	**904,666,591**
108.45%		99.96%	16.14%	82.64%		125.41%	43.15%

營運及淨資產變動報表

截至2021年6月30日止年度

	全球股票收益基金 (USD)	全球基金 (USD)	全球高收益基金 (USD)
年初淨資產	**70,369,728**	**688,546,360**	**123,058,281**
貨幣換算調整	**–**	**–**	**–**
	70,369,728	688,546,360	123,058,281
收入			
股利（除去扣繳稅款）（附註2(m)）	1,352,415	9,795,325	6,668
債券利息（除去扣繳稅款）（附註2(m)）	62,162	–	7,344,752
銀行利息	612	–	–
證券借貸（附註2(n), 15）	608	14,431	–
交換契約淨利息收入	–	–	–
雜項收入（附註22）	30,772	432,222	60,844
總收入	**1,446,569**	**10,241,978**	**7,412,264**
費用			
投資管理費（附註16）	772,520	7,503,309	982,682
表現費（附註17）	–	–	–
行政及股務代理費	196,904	1,833,649	285,722
董事費	148	1,613	206
申購稅（附註20）	47,803	435,803	72,225
保管費	7,400	69,326	17,201
審計費	11,048	13,381	11,913
印刷及出版開支	7,910	68,506	12,935
銀行手續費	–	62,675	3,626
利率交換淨利息費用	–	–	–
維護及服務費（附註21）	382,063	3,545,519	736,986
其他費用（附註24）	41,135	240,076	36,338
總費用	**1,466,931**	**13,773,857**	**2,159,834**
費用償付（附註23）	(166,151)	(131,061)	(2,707)
費用淨額	**1,300,780**	**13,642,796**	**2,157,127**
投資淨盈利 /（虧損）	**145,789**	**(3,400,818)**	**5,255,137**
投資出售已實現淨盈利 /（虧損）	7,928,080	64,542,176	(1,523,159)
遠期外匯契約已實現淨盈利 / (虧損)	11,442	–	(1,133,253)
金融期貨契約已實現淨盈利 / (虧損)	–	–	–
交叉貨幣交換契約已實現淨盈利 /（虧損）	–	–	–
利率交換契約已實現淨盈利 / (虧損)	–	–	–
通脹率交換契約已實現淨盈利 /（虧損）	–	–	–
總報酬交換契約已實現淨盈利 / (虧損)	–	–	–
契約差額已實現淨盈利 /（虧損）	–	–	–
信用違約交換契約已實現淨盈利 / (虧損)	–	–	–
選擇權契約已實現淨盈利 / (虧損)	–	–	(503,168)
抵押滾動交易已實現淨盈利 / (虧損)	–	–	–
外匯交易已實現淨盈利 /（虧損）	8,997	(585,459)	(49,093)
本年度已實現淨盈利 /（虧損）	**8,094,308**	**60,555,899**	**2,046,464**
下列各項之未實現溢價 /（折價）淨額的變動：			
投資	15,759,437	151,800,132	9,255,650
遠期外匯契約	(387)	–	(384,448)
金融期貨契約	–	–	–
交叉貨幣交換契約	–	–	–
利率交換契約	–	–	(21)
通脹交換契約	–	–	–
總報酬交換契約	–	–	–
選擇權契約	–	–	–
選擇權契約	–	–	100,814
契約差額	–	–	–
抵押滾動交易	–	–	–
外匯交易	4,566	(18,931)	(33,086)
資本收益稅	–	(534,988)	(29,698)
營運結果致使淨資產增加 /（減少）淨額	**23,857,924**	**211,802,112**	**10,955,675**
資本變動			
發行股份	9,910,030	89,705,826	53,549,354
贖回股份	(24,569,729)	(135,696,019)	(70,273,495)
損益平準（附註27）	(34,129)	693	(113,399)
	(14,693,828)	**(45,989,500)**	**(16,837,540)**
支付 / 累計股利	(1,547,459)	(7,144,469)	(5,979,715)
資本變動結果致使淨資產增加 /（減少）淨額	(16,241,287)	(53,133,969)	(22,817,255)
年終淨資產	**77,986,365**	**847,214,503**	**111,196,701**
投資組合週轉率（附註28）	132.69%	70.19%	(7.43)%

*請參見附註1瞭解基金活動。

營運及淨資產變動報表

截至2021年6月30日止年度

	中小型企業基金 (USD)	全球債券總報酬基金 (USD)		成長（歐元）基金 (EUR)	拉丁美洲基金 (USD)
	89,381,809	**9,242,021,974**		**6,126,403,757**	**639,879,031**
	–	**–**		**–**	**–**
	89,381,809	9,242,021,974		6,126,403,757	639,879,031
	1,634,618	–		88,634,691	24,896,901
	111,138	446,709,058		35,911	6,599
	–	–		–	–
	18,648	–		285,092	–
	–	–		–	–
	57,673	29,207,033		3,376,752	69,425
	1,822,077	**475,916,091**		**92,332,446**	**24,972,925**
	1,114,052	51,762,723		66,144,369	9,889,050
	–	–		–	–
	271,070	16,126,164		15,510,691	1,782,974
	250	10,147		13,354	1,566
	68,793	4,145,307		4,125,221	428,110
	11,421	1,950,385		518,278	234,304
	9,157	35,273		20,283	12,950
	10,777	651,780		576,003	65,151
	682	63,145		1,929,994	2,201
	–	–		–	–
	582,067	25,439,395		33,186,235	3,445,289
	32,803	2,346,377		1,845,814	211,519
	2,101,072	**102,530,696**		**123,870,242**	**16,073,114**
	–	(181,059)		–	(21,082)
	2,101,072	**102,349,637**		**123,870,242**	**16,052,032**
	(278,995)	**373,566,454**		**(31,537,796)**	**8,920,893**
	12,719,232	(756,602,671)		7,567,652	12,937,197
	–	(275,450,274)		(461)	(1,276,948)
	–	–		–	–
	–	–		–	–
	–	–		–	–
	–	–		–	–
	–	–		–	–
	–	–		–	–
	–	–		–	–
	–	(129,297,315)		–	–
	–	–		–	–
	40,349	(11,422,211)		(32,778,515)	374,305
	12,480,586	**(799,206,017)**		**(56,749,120)**	**20,955,447**
	31,267,545	839,158,762		1,352,296,741	207,787,351
	–	(1,783,702)		–	(1,524,044)
	–	–		–	–
	–	–		–	–
	–	–		–	–
	–	–		–	–
	–	–		–	–
	–	–		–	–
	–	1,686,377		–	–
	–	–		–	–
	–	–		–	–
	54,633	(1,288,706)		(3,014,903)	(228,151)
	6,458	(4,529,645)		–	–
	43,809,222	**34,037,069**		**1,292,532,718**	**226,990,603**
	33,673,749	784,616,867		193,526,199	117,520,104
	(34,155,007)	(4,204,558,987)		(441,145,968)	(162,104,929)
	238	(37,263,220)		11,086	(84,878)
	(481,020)	**(3,457,205,340)**		**(247,608,683)**	**(44,669,703)**
	(1,710)	(326,550,271)		(53,856,659)	(5,741,343)
	(482,730)	(3,783,755,611)		(301,465,342)	(50,411,046)
	132,708,301	**5,492,303,432**		**7,117,471,133**	**816,458,588**
	22.84%	104.43%		74.65%	(13.34)%

統計資料

	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
生技領航基金 - USD					
A (acc) CHF-H1（避險）	1.83%	167,078.003	18.96	17.64	14.86
A (acc) EUR-H1（避險）	1.83%	1,381,233.261	13.49	12.49	10.51
A (acc) HKD	1.83%	3,091,604.769	27.87	25.55	21.22
A (acc) SGD	1.83%	1,783,369.417	42.19	40.16	32.14
A (acc) USD	1.83%	44,065,877.791	43.07	39.55	32.60
B (acc) USD	3.14%	54,862.363	32.80	30.52	25.49
C (acc) USD	2.41%	439,779.326	50.01	46.20	38.30
F (acc) USD	2.82%	6,061,531.841	14.01	12.99	10.81
I (acc) EUR-H1（避險）	0.97%	467,542.382	27.10	24.91	20.78
I (acc) USD	0.97%	3,095,151.101	66.80	60.82	49.70
N (acc) PLN-H1（避險）*	2.57%	682,601.313	10.23	–	–
N (acc) USD	2.58%	4,765,386.530	36.43	33.71	28.00
W (acc) USD	1.03%	1,842,875.962	20.90	19.04	15.57
Z (acc) GBP	1.33%	156,756.828	41.46	42.30	33.85
Z (acc) USD	1.33%	221,176.082	15.84	14.48	11.87

統計資料

	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
[redacted]					
歐洲高收益基金 - EUR					
A (acc) EUR	1.54%	2,194,758.195	20.62	18.95	19.55
A (Mdis) EUR	1.54%	31,093,619.294	5.86	5.59	6.00
A (Mdis) USD	1.54%	1,586,958.103	8.79	7.95	8.64
A (Mdis) USD-H1（避險）	1.52%	570,648.852	10.25	9.70	10.27
A (Ydis) EUR	1.54%	5,261,211.909	6.05	5.80	6.22
B (Mdis) EUR	2.95%	51,171.088	10.02	9.69	10.56
B (Mdis) USD	2.95%	45,865.047	8.45	7.77	8.56
I (acc) EUR	0.88%	3,255,501.514	23.17	21.16	21.70
I (Ydis) EUR	0.86%	26,000.000	9.51	9.05	9.64
N (acc) EUR	2.14%	3,380,008.193	18.19	16.81	17.46
W (acc) EUR	0.91%	225,651.923	13.25	12.10	12.41
[redacted]					

統計資料

	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
[redacted]					

統計資料

	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
[redacted]					

統計資料

	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
[redacted]					
全球房地產基金 - USD					
A (acc) EUR-H1（避險）	1.88%	469,039.759	17.56	13.68	16.02
A (acc) USD	1.88%	3,671,300.216	14.85	11.45	13.21
A (Qdis) USD	1.88%	1,550,550.837	10.83	8.56	10.13
A (Ydis) EUR-H1（避險）	1.88%	106,570.821	14.11	11.28	13.58
B (Qdis) USD	3.19%	191,774.840	9.63	7.72	9.25
C (Qdis) USD	2.46%	848,300.241	10.31	8.20	9.76
I (acc) CAD	0.98%	1,991.375	12.65	10.59	11.68
I (acc) USD	0.99%	1,919,313.910	17.03	13.01	14.88
N (acc) EUR-H1（避險）	2.63%	216,867.562	16.14	12.69	14.98
N (acc) USD	2.63%	1,145,940.714	13.22	10.27	11.94
W (acc) USD	1.07%	110,094.245	12.69	9.71	11.11
W (Qdis) USD	1.08%	139,538.389	12.25	9.60	11.28
Z (acc) USD	1.38%	158,200.088	13.56	10.40	11.94
[redacted]					
波灣富裕債券基金 - USD					
A (acc) CHF-H1（避險）*	1.40%	14,820.320	10.62	–	–
A (acc) EUR-H1（避險）*	1.49%	8,194.706	10.11	–	–
A (acc) USD	1.39%	5,301,305.722	17.31	15.20	14.07
A (Mdis) USD	1.39%	7,635,338.357	12.27	11.25	10.94
B (acc) USD	2.88%	437.445	15.37	13.69	12.87
C (Mdis) USD*	2.22%	197,258.860	10.34	–	–
I (acc) CHF-H1（避險）*	0.81%	9,153.000	10.67	–	–
I (acc) EUR-H1（避險）	0.83%	3,209,301.175	12.72	11.22	10.56
I (acc) USD	0.83%	2,024,732.550	18.13	15.82	14.56
I (Mdis) USD	0.81%	2,535,348.240	10.99	10.02	–
N (acc) EUR-H1（避險）*	2.19%	8,194.706	10.11	–	–
N (acc) PLN-H1（避險）*	2.10%	1,318,501.700	10.63	–	–

統計資料

	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
波灣富裕債券基金 - USD（續）					
N (acc) USD	2.09%	687,984.908	11.49	10.15	–
W (acc) CHF-H1（避險）*	0.90%	14,222.631	10.66	–	–
W (acc) USD*	0.92%	524,957.722	10.75	–	–
W (Mdis) USD	0.89%	1,581,177.003	11.63	10.61	10.27
Y (Ydis) EUR-H1（避險）	0.06%	2,908,796.888	11.84	10.88	10.32
公司債基金 - USD					
A (acc) EUR	1.53%	309,779.191	11.75	10.97	10.85
A (acc) USD	1.53%	3,455,609.113	21.38	18.91	18.93
A (Mdis) AUD-H1（避險）	1.53%	805,370.979	8.70	8.16	8.88
A (Mdis) SGD-H1（避險）	1.53%	1,856,723.510	7.37	6.90	7.37
A (Mdis) USD	1.53%	182,372,496.080	5.98	5.59	5.92
B (Mdis) USD	2.94%	2,800,229.808	5.52	5.23	5.62
C (acc) USD	2.21%	754,864.583	26.62	23.71	23.89
F (Mdis) USD	2.53%	125,863.251	9.28	8.77	9.38
I (acc) EUR-H1（避險）	0.89%	7,701.405	14.14	12.56	12.98
I (acc) USD	0.88%	1,093,123.180	22.95	20.17	20.06
I (Mdis) USD	0.88%	2,933,565.104	9.76	9.06	9.54
N (acc) EUR	2.14%	481,565.651	11.50	10.79	10.74
N (acc) USD	2.13%	1,122,383.863	21.61	19.23	19.36
N (Mdis) USD	2.12%	1,566,518.120	8.05	7.57	8.07
W (acc) USD	0.94%	17,345.088	11.74	10.33	–
W (Mdis) USD	0.93%	677,138.611	9.90	9.20	9.69
Y (Mdis) USD	0.06%	246,025.920	9.79	9.01	9.41
Z (Mdis) USD	1.13%	435,174.712	9.04	8.41	8.88
穩定月收益基金 - USD					
A (acc) EUR*	1.65%	423.496	11.33	–	–
A (acc) USD	1.68%	4,216,523.887	12.91	10.53	11.33
A (Mdis) AUD-H1（避險）	1.68%	3,881,685.413	8.85	7.74	9.22
A (Mdis) EUR-H1（避險）	1.68%	2,873,125.166	8.15	7.14	8.33
A (Mdis) HKD	1.68%	30,356,780.939	10.26	8.88	10.24
A (Mdis) SGD-H1（避險）	1.70%	2,763,766.102	7.97	6.92	8.01
A (Mdis) USD	1.70%	93,016,082.170	11.42	9.91	11.34
A (Mdis) ZAR-H1（避險）	1.68%	313,520.653	114.59	95.64	106.51
B (Mdis) USD	3.00%	1,208,794.931	10.09	8.87	10.28
C (acc) USD	2.28%	2,227,888.130	28.13	23.09	24.98
C (Mdis) USD	2.28%	4,479,479.869	14.18	12.38	14.24
F (Mdis) USD	2.68%	7,490,519.902	9.49	8.32	9.61
G (acc) EUR	2.27%	457.855	10.32	8.94	–
I (acc) EUR	0.86%	26,027.155	13.60	11.62	12.24
I (acc) USD	0.88%	1,102,097.664	26.20	21.20	22.63
I (Ydis) EUR-H1（避險）	0.86%	10,138.750	8.96	7.77	8.95
N (acc) EUR-H1（避險）	2.18%	276,314.976	10.82	8.97	9.90
N (acc) USD	2.20%	5,303,437.603	26.26	21.53	23.28
N (Mdis) EUR	2.18%	21,500.385	9.17	8.42	9.55
N (Mdis) EUR-H1（避險）	2.18%	2,722,115.778	7.90	6.96	8.17
N (Mdis) USD	2.18%	414,360.363	8.66	7.55	8.68
W (acc) USD	0.94%	1,183,694.497	12.69	10.28	10.97
W (Mdis) USD	0.95%	725,563.814	10.31	8.88	10.08
Z (acc) USD	1.20%	1,028,115.928	19.74	16.02	17.15
Z (Mdis) USD	1.20%	1,049,007.691	10.64	9.19	10.46
印度基金 - USD					
A (acc) EUR	1.87%	5,075,397.746	49.72	33.75	40.98
A (acc) EUR-H1（避險）	1.87%	753,633.375	13.35	8.71	11.11
A (acc) HKD	1.87%	161,620.839	22.41	14.39	17.82
A (acc) SEK	1.87%	5,451,418.365	25.55	17.89	21.91
A (acc) SGD	1.87%	1,385,526.473	17.83	11.88	14.18
A (acc) USD	1.87%	10,947,407.346	48.75	31.35	38.52
A (Ydis) EUR	1.87%	341,692.797	73.32	49.78	60.44
A (Ydis) GBP	1.87%	91,721.423	62.82	45.12	54.09
AS (acc) SGD	1.75%	340,093.060	14.99	9.98	11.89
B (acc) USD	3.18%	58,000.185	39.78	25.92	32.27
C (acc) USD	2.45%	108,810.307	44.48	28.77	35.56

統計資料

	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
印度基金 - USD（續）					
I (acc) EUR	1.00%	854,255.100	57.12	38.44	46.28
I (acc) USD	1.01%	1,970,721.146	56.07	35.75	43.55
I (Ydis) EUR	1.15%	5,065.000	55.90	37.68	45.43
N (acc) EUR	2.62%	1,414,175.488	44.38	30.35	37.13
N (acc) PLN-H1（避險）	2.62%	1,520,270.585	21.60	14.12	18.19
N (acc) USD	2.62%	963,160.230	43.34	28.09	34.77
S (acc) USD	0.78%	143,232.542	26.41	16.80	20.42
W (acc) EUR	1.07%	319,017.249	27.97	18.82	22.67
W (acc) EUR-H1（避險）	1.07%	1,157,348.300	10.48	6.77	8.58
W (acc) GBP	1.07%	1,083,552.256	29.82	21.24	25.26
W (acc) USD	1.07%	819,523.111	26.36	16.82	20.50
X (acc) USD	0.25%	500.000	25.38	16.06	19.41
Y (Mdis) USD	0.09%	500.000	18.84	11.95	14.54
Z (acc) GBP	1.37%	14,437.701	29.08	20.78	24.78
Z (acc) USD	1.37%	74,133.628	20.23	12.94	15.82
日本基金 - JPY					
A (acc) EUR	1.92%	813,798.427	7.67	6.70	6.58
A (acc) JPY	1.90%	1,402,978.440	1,014.14	814.25	808.35
A (acc) USD	1.91%	1,185,201.437	9.13	7.54	7.49
A (acc) USD-H1（避險）	1.86%	133,965.186	11.68	9.35	9.17
C (acc) USD	2.48%	108,749.803	9.78	8.12	8.13
I (acc) EUR	0.93%	2,781,278.870	12.57	10.86	10.57
I (acc) USD	0.93%	84,300.169	12.36	10.12	9.96
N (acc) EUR	2.65%	700,183.379	6.54	5.75	5.69
N (acc) USD	2.64%	201,571.138	11.87	9.88	9.90
W (acc) EUR	0.97%	28,787.495	17.03	14.71	14.32
多空策略基金 - USD					
A (acc) CHF-H1（避險）	2.75%	365,515.229	10.24	9.31	9.80
A (acc) CZK-H1（避險）	2.75%	1,679,855.416	107.16	96.49	99.91
A (acc) EUR	2.75%	818,021.337	10.86	10.27	10.39
A (acc) EUR-H1（避險）	2.75%	19,890,746.543	11.14	10.10	10.61
A (acc) NOK-H1（避險）	2.75%	85,222.294	11.60	10.45	10.82
A (acc) SEK-H1（避險）	2.75%	152,939.672	10.79	9.75	10.22
A (acc) SGD-H1（避險）	2.75%	117,591.524	12.37	11.10	11.44
A (acc) USD	2.75%	14,103,752.504	12.51	11.22	11.48
A (Ydis) EUR	2.75%	1,207,925.132	13.65	12.92	13.07
A (Ydis) EUR-H1（避險）	2.75%	1,081,281.128	10.43	9.45	9.93
A (Ydis) USD	2.75%	880,134.171	12.51	11.21	11.48
A PF (acc) EUR-H1（避險）	3.00%	1,577,561.159	10.75	9.77	10.19
A PF (Ydis) EUR-H1（避險）	3.01%	196,392.211	10.77	9.79	10.20
C (acc) USD	3.33%	647,433.787	11.31	10.19	10.50
G (acc) EUR-H1（避險）	3.35%	39,645.324	10.25	9.34	9.87
I (acc) CHF-H1（避險）	1.90%	8,674,958.714	10.79	9.72	10.16
I (acc) EUR-H1（避險）	1.90%	25,328,735.000	11.81	10.61	11.05
I (acc) GBP-H1（避險）	1.90%	605,758.246	12.50	11.16	11.54
I (acc) JPY	1.90%	658.471	1,372.90	1,186.04	1,202.10
I (acc) JPY-H1（避險）	1.90%	11,915.621	1,197.27	1,070.88	1,111.95
I (acc) USD	1.90%	13,631,326.182	13.25	11.78	11.96

統計資料

	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
多空策略基金 - USD（續）					
I (acc) USD-H4 (BRL)（避險）	1.90%	337,328.123	8.86	7.13	10.02
I PF (acc) EUR-H1（避險）	2.52%	3,512,512.652	10.89	9.85	10.21
I PF (Ydis) EUR-H1（避險）	2.44%	32,086.089	10.86	9.86	10.23
N (acc) EUR-H1（避險）	3.50%	3,692,718.648	10.58	9.66	10.24
N (acc) HUF-H1（避險）	3.50%	5,636,684.073	104.98	94.82	99.51
N (acc) PLN-H1（避險）	3.50%	1,709,253.757	11.12	10.10	10.53
N (acc) USD	3.50%	4,805,812.406	11.89	10.74	11.08
N (Ydis) EUR-H1（避險）	3.50%	10,938.618	10.27	9.38	9.93
S (acc) CHF-H1（避險）	1.75%	1,516,069.587	10.77	9.69	10.12
S (acc) EUR-H1（避險）	1.75%	13,329,708.489	10.93	9.80	10.19
S (acc) GBP-H1（避險）	1.75%	4,153,027.864	11.37	10.13	10.45
S (acc) SGD-H1（避險）	1.75%	13,887.987	11.73	10.44	10.66
S (acc) USD	1.75%	3,970,320.662	12.05	10.69	10.84
W (acc) CHF-H1（避險）	1.95%	79,073.533	10.72	9.66	10.10
W (acc) EUR	1.95%	1,272,057.269	14.36	13.48	13.53
W (acc) EUR-H1（避險）	1.95%	5,489,542.406	10.82	9.72	10.13
W (acc) GBP-H1（避險）	1.95%	276,495.546	12.43	11.12	11.49
W (acc) USD	1.95%	5,696,847.428	12.64	11.24	11.42
W (Ydis) EUR-H1（避險）	1.95%	184,604.889	10.39	9.35	9.79
Y (acc) CAD-H1（避險）	0.13%	1,672,544.815	13.54	11.86	11.92
Y (Mdis) USD	0.13%	101,915.338	13.09	11.58	11.76
Z (acc) GBP-H1（避險）	2.25%	13,557.290	12.25	10.99	11.38
Z (acc) USD	2.25%	502,155.245	12.95	11.55	11.76



互利歐洲基金 - EUR					
A (acc) CZK-H1（避險）	1.82%	2,465,696.018	156.35	120.52	145.88
A (acc) EUR	1.86%	10,603,038.951	25.91	19.98	23.85
A (acc) RMB-H1（避險）	1.82%	6,435.005	145.72	109.01	128.32
A (acc) SEK	1.86%	4,417,003.666	16.97	13.50	16.25
A (acc) USD	1.86%	4,107,783.932	30.72	22.44	27.11
A (acc) USD-H1（避險）	1.82%	1,077,666.530	12.44	9.50	11.23
A (Ydis) EUR	1.86%	619,631.452	21.38	16.51	20.01

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	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
互利歐洲基金 - EUR（續）					
A (Ydis) GBP	1.87%	51,064.513	18.47	15.08	18.05
B (acc) USD	3.15%	27,800.554	23.34	17.30	21.17
B (Ydis) EUR	3.16%	1,479.569	19.47	15.21	18.39
C (acc) EUR	2.40%	299.981	22.73	17.63	21.13
C (acc) USD	2.44%	210,408.780	26.91	19.77	24.02
I (acc) EUR	0.96%	5,511,066.641	25.06	19.15	22.66
N (acc) EUR	2.60%	2,132,549.683	20.73	16.11	19.37
N (acc) USD	2.61%	306,853.392	24.44	18.00	21.91
N (acc) USD-H1（避險）	2.56%	150,281.177	12.24	9.42	11.21
W (acc) EUR	1.00%	657,007.391	14.83	11.34	13.42
W (acc) USD	1.00%	834,307.073	11.24	8.14	9.75
W (acc) USD-H1（避險）	1.00%	45,638.422	11.05	8.37	10.18
W (Ydis) EUR	1.00%	17,150.731	11.47	8.87	10.75
X (acc) EUR	0.15%	362.897	13.37	10.14	11.91
Y (Mdis) EUR	0.07%	408.311	11.10	8.73	10.44
Z (acc) EUR	1.37%	13,842.361	16.36	12.55	14.91
Z (acc) USD	1.36%	416,804.918	15.98	11.62	13.96
Z (acc) USD-H1（避險）	1.33%	43,602.663	13.26	10.08	11.86
互利全球領航基金 - USD					
A (acc) EUR	1.86%	4,692,154.666	23.47	17.56	20.89
A (acc) EUR-H2（避險）	1.85%	632,816.804	15.41	11.30	13.63
A (acc) USD	1.86%	7,133,223.692	23.01	16.31	19.63
A (Ydis) EUR	1.86%	890,487.582	30.89	23.48	28.13
A (Ydis) GBP	1.86%	54,323.975	26.69	21.46	25.38
B (acc) USD	3.16%	16,642.455	18.77	13.48	16.44
C (acc) USD	2.44%	660,043.921	20.99	14.97	18.12
I (acc) EUR	0.99%	393,231.972	26.95	19.98	23.56
I (acc) EUR-H2（避險）	0.98%	2,263,596.615	22.72	16.51	19.77
I (acc) USD	0.98%	1,930,383.478	26.39	18.55	22.13
N (acc) EUR	2.60%	1,366,654.523	20.83	15.70	18.82
N (acc) EUR-H2（避險）	2.60%	695,947.319	14.12	10.43	12.68
N (acc) USD	2.60%	729,403.841	20.45	14.60	17.71
W (acc) EUR	1.03%	669,021.218	16.17	12.00	14.15
W (acc) EUR-H1（避險）	1.03%	91,349.092	10.25	7.36	8.92
W (acc) USD	1.03%	63,191.400	12.24	8.61	10.28
Z (acc) USD	1.36%	88,306.136	20.37	14.37	17.21
互利美國價值基金 - USD					
A (acc) EUR	1.85%	175,812.123	83.99	61.21	73.48
A (acc) EUR-H1（避險）	1.87%	53,492.915	60.97	42.56	52.79
A (acc) SGD	1.87%	322,320.933	15.98	11.43	13.49
A (acc) USD	1.86%	1,960,373.220	99.49	68.67	83.43
A (Ydis) USD	1.86%	47,346.260	92.27	64.75	78.86
B (acc) USD	3.17%	2,451.727	41.81	29.24	35.99
C (acc) USD	2.45%	949,285.448	27.28	18.94	23.14
I (acc) EUR	1.01%	62,268.390	24.38	17.60	20.94
I (acc) EUR-H1（避險）	0.99%	6,010.151	17.66	12.24	15.06
I (acc) USD	0.99%	1,678,240.361	28.91	19.78	23.82
N (acc) EUR	2.59%	507,606.815	39.87	29.26	35.39
N (acc) EUR-H1（避險）	2.60%	98,804.414	29.13	20.53	25.66
N (acc) USD	2.60%	659,707.475	47.29	32.89	40.26
W (acc) USD	1.03%	1,176,671.185	13.22	9.05	10.91
Z (acc) USD	1.35%	202,129.172	24.83	17.06	20.62
天然資源基金 - USD					
A (acc) EUR	1.86%	7,605,222.309	4.95	3.43	5.28
A (acc) USD	1.87%	92,152,555.161	5.86	3.85	5.99
A (Ydis) EUR-H1（避險）	1.86%	561,504.048	4.44	2.96	4.61
A (Ydis) USD	1.86%	356,942.800	5.87	3.85	5.99
B (acc) USD	3.16%	218,489.744	5.88	3.91	6.16

統計資料

	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
天然資源基金 - USD（續）					
C (acc) USD	2.43%	911,575.006	5.19	3.43	5.36
F (acc) USD	2.86%	2,870,511.861	8.37	5.55	8.73
I (acc) EUR	1.00%	537,783.606	5.62	3.85	5.87
I (acc) USD	1.00%	761,256.728	6.63	4.32	6.66
N (acc) EUR	2.60%	8,941,610.625	4.45	3.11	4.81
N (acc) PLN-H1（避險）	2.61%	37,150,829.920	5.90	3.97	6.28

統計資料

	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
Franklin Select U.S. Equity Fund - USDΩ（續）					
A (acc) USD	–	–	–	34.34	30.04
B (acc) USD	–	–	–	26.05	23.09
C (acc) USD	–	–	–	28.84	25.37
I (acc) EUR	–	–	–	24.41	20.91
I (acc) EUR-H1（避險）	–	–	–	16.35	14.47
I (acc) USD	–	–	–	29.55	25.63
N (acc) EUR	–	–	–	26.07	22.71
N (acc) EUR-H1（避險）	–	–	–	14.38	12.92
N (acc) USD	–	–	–	29.33	25.85
W (acc) EUR	–	–	–	22.01	18.87
W (acc) USD	–	–	–	12.99	11.27
Z (acc) USD	–	–	–	13.72	11.94
精選收益基金 - USD					
A (acc) EUR	1.35%	1,839,624.723	14.47	14.15	14.13
A (acc) EUR-H1（避險）	1.35%	1,099,832.389	11.97	11.22	11.61
A (acc) USD	1.35%	7,860,425.694	17.13	15.87	16.03
A (Mdis) AUD-H1（避險）	1.35%	366,816.202	8.87	8.58	9.42
A (Mdis) EUR	1.35%	4,483,731.632	8.16	8.30	8.68
A (Mdis) EUR-H1（避險）	1.35%	8,242,460.645	7.63	7.43	8.04
A (Mdis) SGD-H1（避險）	1.35%	14,758.791	8.55	8.25	8.82
A (Mdis) USD	1.35%	14,083,006.889	9.68	9.32	9.87
A (Qdis) PLN-H1（避險）	1.35%	919,490.702	9.78	9.49	10.15
B (Mdis) USD	2.90%	68,651.001	8.80	8.61	9.25
C (acc) USD	1.95%	2,244,067.540	11.05	10.30	10.47
C (Mdis) USD	1.95%	4,690,378.830	9.32	9.04	9.62
F (Mdis) USD	2.35%	828,949.427	9.72	9.46	–
I (acc) EUR-H1（避險）	0.82%	2,840,050.528	12.12	11.30	11.63
I (acc) USD	0.84%	438,654.487	18.40	16.96	17.05
I (Ydis) USD	0.81%	37,657.750	9.22	8.89	9.43
N (acc) EUR-H1（避險）	2.09%	727,894.814	11.18	10.53	10.98
N (acc) USD	2.09%	4,933,707.156	12.79	11.94	12.16
N (Mdis) EUR-H1（避險）	2.09%	2,008,232.312	7.34	7.19	7.86
W (acc) EUR	0.88%	34,645.767	10.32	10.06	10.00
W (acc) USD	0.88%	1,487,571.274	11.56	10.66	10.72
W (Mdis) USD	0.88%	450,904.215	9.70	9.29	9.79
Y (Mdis) USD	0.06%	2,451,763.770	9.92	9.44	9.86
Z (acc) USD	1.08%	2,035,297.026	15.39	14.23	14.33
科技基金 - USD					
A (acc) CHF-H1（避險）*	1.82%	84,935.505	12.61	–	–
A (acc) EUR	1.82%	38,749,222.066	38.03	26.61	19.56
A (acc) EUR-H1（避險）	1.82%	4,060,132.833	24.41	16.31	12.36
A (acc) HKD	1.82%	6,927,960.175	58.79	38.90	29.17
A (acc) RMB-H1（避險）*	1.82%	1,829,551.804	11.69	–	–
A (acc) SGD-H1（避險）	1.82%	6,579,504.970	24.41	16.21	12.21
A (acc) USD	1.82%	103,335,038.671	44.99	29.82	22.18
B (acc) USD	3.13%	102,668.726	34.07	22.88	17.24
C (acc) USD	2.40%	2,721,727.132	85.97	57.31	42.88
F (acc) USD	2.82%	2,505,817.092	20.42	13.67	–
G (acc) EUR	2.42%	3,904.101	18.57	13.06	–
I (acc) EUR	0.85%	6,259,517.389	72.66	50.35	36.66
I (acc) EUR-H1（避險）*	0.85%	4,205,866.166	12.57	–	–
I (acc) USD	0.85%	14,555,252.874	64.06	42.05	30.98
I (Ydis) EUR	0.88%	1,138,969.184	23.97	16.62	12.11
N (acc) EUR	2.57%	13,365,480.890	31.31	22.07	16.34

統計資料

	總支出比率 2021年6月30日 (見附註29)	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
科技基金 - USD (續)					
N (acc) PLN-H1 (避險)	2.57%	2,553,294.785	19.72	13.31	10.09
N (acc) USD	2.57%	10,119,005.100	37.08	24.76	18.56
W (acc) CHF-H1 (避險)	0.90%	1,798,273.226	16.43	10.95	–
W (acc) EUR	0.90%	1,601,131.846	64.06	44.39	32.33
W (acc) EUR-H1 (避險)	0.90%	2,383,970.457	24.07	15.98	12.02
W (acc) USD	0.90%	5,708,986.570	54.23	35.62	26.25
X (acc) EUR*	0.15%	2,732,646.166	12.45	–	–
X (acc) USD	0.15%	106.270	57.09	37.21	27.23
Z (acc) USD	1.20%	1,192,574.692	66.13	43.56	32.20
美元短期票券基金 - USD					
A (acc) USD	0.25%	15,206,601.732	12.06	12.08	11.94
A (Mdis) USD	0.25%	7,391,990.392	9.77	9.78	9.80
AX (acc) USD	0.65%	4,499,041.195	10.01	10.05	–
B (Mdis) USD	1.33%	29,466.711	8.88	8.98	8.98
C (acc) USD	1.24%	777,346.232	9.84	9.94	9.92
F (Mdis) USD	1.25%	270,021.119	9.86	9.97	10.00
N (acc) USD	1.15%	2,684,473.364	10.42	10.53	10.50
W (acc) USD	0.20%	1,283,388.602	10.46	10.47	10.34
美國政府基金 - USD					
A (acc) EUR-H1 (避險)	1.27%	2,571,573.250	9.43	9.68	9.50
A (acc) HKD	1.28%	855,324.700	11.99	12.17	11.78
A (acc) USD	1.28%	13,045,505.885	11.66	11.85	11.39
A (Mdis) HKD	1.28%	2,501,072.678	9.24	9.60	9.57
A (Mdis) USD	1.28%	50,430,314.721	8.72	9.08	8.98
AX (acc) USD	1.48%	2,613,250.218	16.22	16.52	15.91
B (acc) USD	2.55%	23,065.479	12.39	12.75	12.40
B (Mdis) USD	2.54%	85,564.423	8.42	8.88	8.90
C (acc) USD	2.06%	4,787,442.841	13.75	14.09	13.64
F (Mdis) USD	2.27%	2,492,398.133	9.51	10.00	–
I (acc) EUR-H1 (避險)	0.60%	4,352,731.182	10.39	10.58	10.33
I (acc) USD	0.60%	3,214,114.680	15.13	15.27	14.57
I (Mdis) JPY-H1 (避險)	0.60%	32,241.865	819.26	853.35	857.27
I (Mdis) USD	0.60%	5,110,490.601	9.37	9.69	9.52
N (acc) USD	1.98%	6,511,306.515	14.50	14.85	14.36
N (Mdis) USD	1.99%	1,257,226.519	8.57	8.99	8.95
W (acc) USD	0.70%	3,834,398.165	11.35	11.47	10.95
W (Mdis) USD	0.70%	655,782.776	9.21	9.54	9.38
X (acc) USD	0.15%	500.000	11.97	12.04	11.44
Z (acc) USD	0.98%	2,795,801.918	12.50	12.67	12.14
Z (Mdis) USD	0.98%	13,030.357	9.28	9.64	9.49



美國機會基金 - USD					
A (acc) CHF-H1 (避險)	1.82%	140,527.510	40.83	29.89	25.06
A (acc) EUR	1.82%	14,335,798.313	26.42	20.10	16.33
A (acc) EUR-H1 (避險)	1.82%	16,621,221.437	19.60	14.29	11.97
A (acc) HKD	1.82%	5,261,239.512	42.26	30.41	25.20

統計資料

	總支出比率 2021年6月30日 (見附註29)	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
美國機會基金 - USD (續)					
A (acc) NOK-H1 (避險)	1.81%	357,013.980	29.92	21.68	17.76
A (acc) RMB-H1 (避險)	1.81%	244,879.721	313.30	220.87	180.22
A (acc) SEK-H1 (避險)	1.82%	1,562,132.224	39.04	28.38	23.98
A (acc) SGD	1.83%	8,153,788.736	37.43	27.96	22.32
A (acc) SGD-H1 (避險)	1.82%	5,264,754.091	46.56	33.64	28.01
A (acc) USD	1.82%	118,735,914.549	31.29	22.56	18.55
A (Ydis) EUR	1.82%	2,365,976.286	26.90	20.47	16.63
A (Ydis) GBP	1.83%	613,874.206	22.59	18.19	14.59
AS (acc) SGD	1.72%	6,516,266.922	25.06	18.70	14.92
B (acc) USD	3.13%	351,310.806	23.68	17.30	14.41
C (acc) USD	2.40%	5,112,857.747	49.31	35.76	29.57
F (acc) USD	2.82%	915,811.778	22.85	16.64	13.82
I (acc) EUR	0.85%	2,156,071.359	69.74	52.54	42.28
I (acc) EUR-H1 (避險)	0.85%	308,823.014	51.19	36.96	30.66
I (acc) USD	0.85%	15,388,580.399	82.69	59.04	48.07
N (acc) EUR	2.57%	2,930,458.552	51.46	39.46	32.30
N (acc) EUR-H1 (避險)	2.57%	800,518.672	34.29	25.19	21.28
N (acc) PLN-H1 (避險)	2.57%	7,575,591.017	52.59	38.58	32.33
N (acc) USD	2.57%	6,488,891.905	61.12	44.39	36.77
S (acc) EUR	0.75%	3,753,533.565	16.33	12.30	–
S (acc) EUR-H1 (避險)	0.75%	4,033,966.672	16.85	12.15	–
S (acc) USD	0.75%	5,330,137.928	21.81	15.56	12.67
W (acc) EUR	0.90%	1,145,776.327	38.61	29.10	23.43
W (acc) EUR-H1 (避險)	0.90%	837,393.498	22.58	16.30	13.53
W (acc) USD	0.90%	7,211,428.177	45.12	32.23	26.26
X (acc) USD	0.15%	2,171,057.548	33.99	24.10	19.49
X (Ydis) USD	0.25%	2,403,449.860	46.43	33.00	26.76
Y (Mdis) USD	0.05%	435,604.292	26.64	18.92	15.34
Z (acc) USD	1.20%	2,570,385.703	55.20	39.55	32.32
吉富世界基金 - USD					
A (acc) EUR	1.89%	3,429,366.857	37.28	29.11	28.20
A (acc) USD	1.89%	1,890,212.199	32.39	23.96	23.49
I (acc) EUR	0.98%	218,503.953	41.75	32.28	30.99
I (acc) USD	0.98%	446,012.197	36.28	26.59	25.81
N (acc) EUR	2.64%	2,463,774.576	13.55	10.66	10.41
N (acc) USD	2.64%	1,450,558.712	29.45	21.95	21.68
W (acc) GBP	1.00%	5,460.857	29.25	23.94	22.70
W (acc) USD	1.00%	500.000	12.71	9.32	–
Z (acc) USD	1.27%	144,640.133	17.90	13.16	12.81

統計資料

	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
亞洲債券基金 - USD（續）					
A (acc) EUR-H1（避險）	1.42%	1,473,600.493	10.96	11.22	11.78
A (acc) USD	1.41%	4,503,820.625	17.31	17.56	17.97
A (Mdis) AUD-H1（避險）	1.42%	268,363.929	6.97	7.36	7.93
A (Mdis) EUR	1.41%	1,167,061.864	8.05	8.99	9.44
A (Mdis) SGD	1.45%	71,493.736	7.19	7.87	8.13
A (Mdis) SGD-H1（避險）	1.41%	173,036.560	6.70	7.09	7.59
A (Mdis) USD	1.41%	3,296,282.696	9.53	10.07	10.70
B (Mdis) USD	2.92%	32,073.628	8.68	9.31	10.04
C (Mdis) USD	2.20%	301,668.830	9.07	9.66	10.35
I (acc) CHF-H1（避險）	0.85%	785,200.000	9.59	9.81	10.27
I (acc) EUR	0.86%	135,320.178	15.90	16.92	17.02
I (acc) EUR-H1（避險）	0.88%	97,329.348	10.58	10.79	11.28
I (acc) USD	0.86%	254,770.577	18.87	19.03	19.37
I (Mdis) EUR	0.83%	267,610.144	8.66	9.61	10.04
I (Ydis) EUR-H1（避險）	0.83%	11,095.444	6.58	6.98	7.72
N (acc) EUR	2.11%	393,318.250	15.82	17.05	17.37
N (acc) USD	2.12%	323,671.235	15.52	15.84	16.33
N (Mdis) USD	2.12%	668,635.061	9.12	9.71	10.39
W (acc) EUR	0.90%	2,166.376	9.08	9.69	9.75
W (acc) EUR-H1（避險）	0.90%	69,102.692	9.41	9.59	10.02
W (Mdis) USD	0.90%	106,551.153	7.32	7.69	8.13
Y (Mdis) USD	0.07%	288,084.885	8.59	8.99	9.42
Z (acc) USD	1.12%	164,766.106	11.69	11.81	12.06
亞洲成長基金 - USD					
A (acc) CHF-H1（避險）	2.20%	599,612.748	14.94	11.10	11.41
A (acc) CZK-H1（避險）	2.20%	1,513,303.461	134.89	99.59	101.78
A (acc) EUR	2.20%	9,724,047.231	41.00	31.63	31.37
A (acc) EUR-H1（避險）	2.20%	1,906,996.317	29.27	21.65	22.31
A (acc) HKD	2.20%	13,196,155.137	14.57	10.63	10.76
A (acc) RMB-H1（避險）	2.20%	138,034.808	186.09	133.69	133.84
A (acc) SGD	2.20%	5,719,725.589	12.43	9.42	9.18
A (acc) SGD-H1（避險）	2.21%	74,653.040	16.06	11.78	11.97
A (acc) USD	2.20%	21,800,109.692	48.69	35.60	35.73
A (Ydis) EUR	2.20%	2,383,753.305	37.31	28.79	28.56
A (Ydis) GBP	2.20%	289,423.273	31.99	26.11	25.57
A (Ydis) USD	2.20%	20,369,816.939	44.23	32.33	32.45
B (acc) USD	3.50%	85,101.792	19.04	14.10	14.34
C (acc) USD	2.78%	632,304.295	39.94	29.36	29.64
F (acc) USD	3.20%	352,160.018	13.88	10.25	–
I (acc) CHF-H1（避險）	1.21%	69,975.000	13.50	9.93	10.11
I (acc) EUR	1.19%	3,078,278.296	44.56	34.03	33.41
I (acc) EUR-H1（避險）	1.22%	39,247.680	27.54	20.16	20.58
I (acc) USD	1.19%	2,416,904.344	52.81	38.22	37.98
I (Ydis) EUR-H2（避險）	1.18%	5,053,341.584	7.77	5.86	5.91
N (acc) EUR	2.70%	919,196.635	54.45	42.22	42.09
N (acc) EUR-H1（避險）	2.70%	604,848.345	38.73	28.80	29.80
N (acc) HUF	2.71%	3,498,487.165	214.36	167.52	152.30
N (acc) PLN-H1（避險）	2.70%	3,468,560.312	18.33	13.54	13.86
N (acc) USD	2.70%	1,822,668.686	64.56	47.43	47.84
W (acc) EUR	1.25%	617,658.967	16.28	12.45	12.23
W (acc) EUR-H1（避險）	1.25%	82,569.009	13.22	9.68	9.87
W (acc) GBP	1.25%	114,974.762	19.44	15.72	15.24
W (acc) USD	1.25%	1,808,580.002	17.27	12.50	12.43
W (Ydis) EUR	1.25%	229,354.624	16.49	12.71	12.58
Y (Mdis) USD	0.08%	608,439.735	14.46	10.54	10.55
Z (acc) USD	1.70%	113,973.244	19.42	14.13	14.11
Z (Ydis) EUR-H1（避險）	1.69%	14,784.790	14.17	10.47	10.75
Z (Ydis) USD	1.70%	53,018.158	13.97	10.20	10.19
亞洲小型企業基金 - USD					
A (acc) EUR	2.23%	3,594,348.970	73.63	46.77	57.95
A (acc) SGD	2.23%	112,294.016	58.83	36.68	44.67
A (acc) USD	2.24%	3,227,868.779	63.98	38.50	48.28

統計資料

	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
亞洲小型企業基金 - USD（續）					
A (Ydis) USD	2.24%	1,782,674.892	62.69	37.72	47.30
B (acc) USD	3.55%	10,152.120	56.23	34.28	43.55
F (acc) USD	3.24%	332,712.955	13.98	8.50	10.77
I (acc) EUR	1.18%	857,856.173	83.97	52.80	64.73
I (acc) USD	1.18%	2,417,700.387	73.04	43.48	53.95
I (Ydis) USD	1.18%	141,516.906	14.94	9.01	11.30
N (acc) EUR	2.74%	1,045,877.900	27.45	17.52	21.82
N (acc) USD	2.73%	908,095.740	22.92	13.86	17.47
S (acc) USD	0.90%	258,466.191	14.75	8.76	–
W (acc) EUR	1.22%	1,880,390.375	23.35	14.68	18.01
W (acc) USD	1.22%	1,463,031.777	20.18	12.02	14.92
W (Ydis) EUR-H1（避險）	1.22%	117,539.000	11.23	6.86	8.86
W (Ydis) USD	1.22%	724,093.738	13.17	7.94	9.96
X (Ydis) USD	0.29%	593,354.940	18.35	11.08	13.90
Y (Mdis) USD	0.09%	371.747	19.42	11.68	14.64
金磚四國基金 - USD					
A (acc) EUR	2.47%	3,311,688.410	26.13	19.88	19.82
A (acc) EUR-H1（避險）	2.47%	650,929.936	14.78	10.77	11.18
A (acc) HKD	2.46%	61,791.613	13.99	10.05	10.23
A (acc) USD	2.47%	18,601,127.152	25.61	18.46	18.62
B (acc) USD	3.76%	8,349.498	20.92	15.28	15.62
C (acc) USD	3.04%	239,355.671	23.36	16.94	17.19
I (acc) USD	1.45%	20,835.589	30.25	21.58	21.56
N (acc) EUR	2.96%	894,766.026	24.17	18.48	18.52
N (acc) USD	2.96%	434,533.204	23.68	17.15	17.39
大中華基金 - USD					
A (acc) HKD	2.45%	293,803.332	19.87	14.88	13.22
A (acc) SGD	2.45%	1,178,795.191	14.52	11.29	9.66
A (acc) USD	2.45%	10,459,518.144	43.85	32.90	28.99
A (Ydis) EUR	2.45%	665,798.952	35.59	28.19	24.63
A (Ydis) GBP	2.45%	48,453.015	30.40	25.47	21.90
B (acc) USD	3.75%	53,594.766	17.70	13.46	12.01
C (acc) USD	3.03%	321,726.862	29.95	22.61	20.04
F (acc) USD	3.45%	1,563,511.220	15.43	11.70	–
I (acc) USD	1.36%	468,014.307	56.35	41.83	36.46
I (Ydis) GBP	1.36%	2,905.405	19.77	16.38	13.94
N (acc) USD	2.95%	873,822.709	41.81	31.53	27.92
W (acc) EUR	1.40%	27,421.367	22.28	17.46	15.04
W (acc) GBP	1.40%	141,000.265	25.14	20.82	17.71
W (acc) USD	1.40%	608,335.681	20.21	15.01	13.09
W (Ydis) EUR	1.40%	95,845.483	20.37	16.00	13.97
X (acc) HKD	0.26%	877,950.061	21.84	16.00	13.91
Z (acc) USD	1.94%	22,291.536	18.42	13.76	12.06
東歐基金 - EUR					
A (acc) EUR	2.55%	5,339,743.832	29.04	21.23	24.38
A (acc) USD	2.55%	1,280,257.143	34.42	23.85	27.70
A (Ydis) EUR	2.54%	40,030.620	28.71	21.00	24.10
B (acc) USD	3.85%	8,861.304	7.14	5.01	5.89
B (Ydis) EUR[Ω]	–	–	–	4.45	5.18
I (acc) EUR	1.40%	707,302.766	22.62	16.35	18.55
N (acc) EUR	3.05%	387,737.097	25.98	19.09	22.03

統計資料

	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
東歐基金 - EUR（續）					
W (acc) EUR	1.52%	174,029.177	14.08	10.19	11.58
X (acc) EUR	0.30%	195,879.908	12.62	9.02	10.13
新興國家固定收益基金 - USD					
A (acc) CHF-H1（避險）	1.88%	178,674.720	10.12	10.15	11.87
A (acc) EUR-H1（避險）	1.88%	1,163,018.681	9.18	9.19	10.72
A (acc) NOK-H1（避險）	1.88%	448,242.363	10.98	10.93	12.68
A (acc) SEK-H1（避險）	1.86%	514,593.357	10.08	10.07	11.79
A (acc) USD	1.88%	9,000,859.330	12.46	12.35	14.01
A (Bdis) CZK-H1（避險）	1.87%	2,978,590.092	85.24	92.01	–
A (Mdis) AUD-H1（避險）	1.88%	51,199,156.456	4.83	5.21	6.61
A (Mdis) HKD	1.88%	103,146,442.081	5.13	5.50	6.88
A (Mdis) SGD-H1（避險）	1.88%	4,205,241.751	4.53	4.87	6.11
A (Mdis) USD	1.88%	446,091,422.584	5.63	6.05	7.51
A (Mdis) ZAR-H1（避險）	1.88%	3,165,398.839	71.96	73.96	89.27
A (Qdis) EUR	1.88%	22,551,118.076	8.28	9.36	11.58
A (Qdis) GBP	1.89%	863,330.642	6.11	7.31	8.93
A (Qdis) USD	1.88%	50,035,914.790	9.76	10.45	13.08
A (Ydis) EUR-H1（避險）	1.89%	5,042,724.230	4.51	4.96	6.48
B (Mdis) USD	3.20%	1,441,688.780	5.19	5.66	7.11
B (Qdis) USD	3.20%	272,962.094	8.16	8.85	11.23
C (acc) USD	2.46%	938,933.070	25.22	25.14	28.69
F (Mdis) USD	2.89%	34,549,883.720	5.81	6.31	7.91
G (Mdis) EUR	2.43%	457.855	7.62	8.70	–
I (acc) CHF-H1（避險）	0.90%	32,870.000	9.74	9.68	11.20
I (acc) EUR-H1（避險）	0.90%	314,533.865	11.35	11.26	13.00
I (acc) SEK-H1（避險）	0.90%	97,511.967	8.92	8.81	10.23
I (acc) USD	0.90%	14,813,433.909	25.19	24.71	27.76
I (Qdis) GBP-H1（避險）	0.90%	433,565.620	5.05	5.36	6.82
I (Qdis) USD	0.90%	765,438.598	7.70	8.56	10.61
I (Ydis) EUR-H1（避險）	0.90%	15,203.100	4.74	5.19	6.71
N (acc) USD	2.38%	1,380,334.946	30.70	30.58	34.87
N (Mdis) USD	2.38%	7,589,545.201	5.03	5.44	6.78
N (Qdis) PLN-H1（避險）	2.38%	10,687,166.332	5.45	5.90	7.55
S (acc) USD	0.78%	500.000	10.70	10.48	11.77
W (acc) EUR-H1（避險）	0.95%	24,167.209	8.88	8.81	10.19
W (acc) USD	0.95%	561,281.983	10.17	9.98	11.22
W (Qdis) EUR	0.95%	780,670.354	6.09	6.83	8.36
W (Qdis) GBP	0.95%	41,236.467	5.75	6.81	8.24
W (Qdis) GBP-H1（避險）	0.95%	1,832,707.766	5.23	5.56	7.06
W (Qdis) USD	0.95%	2,454,067.940	4.96	5.26	6.53
W (Ydis) EUR-H1（避險）	0.95%	60,875.209	6.31	6.87	8.88
Y (acc) USD	0.09%	500.000	9.01	8.77	9.78
Y (Mdis) USD	0.11%	605,264.471	6.60	6.94	8.46
Z (acc) USD	1.25%	124,662.116	13.01	12.81	14.44
Z (Mdis) USD	1.25%	339,792.370	5.06	5.41	6.67
新興市場月收益基金 - USD					
A (acc) EUR	1.85%	2,196,638.789	14.76	12.85	13.25
A (acc) EUR-H1（避險）	1.85%	788,246.528	10.34	8.62	9.20
A (acc) USD	1.85%	1,197,371.396	11.82	9.74	10.17
A (Mdis) HKD	1.85%	1,948,607.504	9.14	7.91	8.89
A (Mdis) SGD-H1（避險）	1.85%	24,555.073	9.45	8.09	9.12
A (Mdis) USD	1.85%	1,004,584.368	9.25	8.01	8.93
A (Mdis-pc) HKD*	1.83%	4,200.776	10.74	–	–
A (Mdis-pc) USD*	1.85%	213,764.258	10.73	–	–
A (Qdis) USD	1.85%	1,838,845.590	8.33	7.13	7.97
A (Ydis) EUR	1.85%	2,773,868.303	10.75	9.75	10.81
A (Ydis) EUR-H1（避險）	1.85%	558,211.675	7.44	6.47	7.43
C (acc) USD	2.72%	309,345.222	11.19	9.26	9.74
F (Mdis) USD	3.07%	496,521.945	10.87	9.53	–
G (acc) EUR-H1（避險）	2.69%	16,316.836	11.62	9.75	–
I (acc) EUR	0.95%	517,681.787	16.12	13.90	14.21
I (acc) EUR-H1（避險）	0.95%	8,141.334	10.65	8.80	9.32

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	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
新興市場月收益基金 - USD（續）					
N (acc) EUR-H1（避險）	2.35%	1,326,294.039	9.85	8.26	8.86
N (acc) USD	2.35%	1,706,813.451	11.30	9.36	9.81
X (acc) USD	0.28%	16,734.801	14.12	11.46	11.76
Z (acc) USD	1.25%	25,969.768	12.26	10.05	10.44
新興國家基金 - USD					
A (acc) EUR*	2.00%	906.588	11.81	–	–
A (acc) EUR-H1（避險）	2.00%	912,021.434	12.43	8.92	9.35
A (acc) HKD	2.00%	43,267.220	16.47	11.66	12.01
A (acc) SGD	2.00%	1,575,046.265	11.91	8.75	8.68
A (acc) USD	2.00%	5,362,528.620	56.93	40.38	41.23
A (Ydis) USD	2.00%	4,667,319.946	54.37	38.57	39.38
B (acc) USD	3.31%	5,055.628	24.89	17.89	18.51
C (acc) USD	2.58%	250,472.042	46.46	33.14	34.04
G (acc) EUR	2.60%	4,091.026	12.88	9.70	–
I (acc) EUR-H1（避險）	1.15%	336,326.813	13.67	9.72	10.08
I (acc) USD	1.15%	11,360,527.697	39.85	28.03	28.38
N (acc) EUR	2.50%	855,962.527	24.97	18.79	19.05
N (acc) USD	2.50%	2,672,130.243	29.58	21.08	21.64
W (acc) USD	1.25%	840,013.544	17.33	12.20	12.37
W (Ydis) EUR-H1（避險）	1.25%	9,885.408	10.98	7.96	8.36
Y (Mdis) USD	0.09%	1,295,723.622	13.52	9.62	–
Z (acc) USD	1.50%	578,231.528	16.12	11.38	11.56
新興國家小型企業基金 - USD					
A (acc) EUR	2.49%	3,317,430.244	18.87	12.43	14.75
A (acc) EUR-H1（避險）	2.48%	31,805.703	11.62	7.34	9.18
A (acc) USD	2.49%	5,241,207.441	15.65	9.77	11.73
A (Ydis) GBP	2.49%	104,796.037	22.14	15.42	18.07
A (Ydis) USD	2.49%	1,085,140.458	14.98	9.35	11.23
C (acc) USD	3.07%	234,557.095	16.08	10.09	12.19
I (acc) EUR	1.41%	5,585,829.656	21.87	14.25	16.73
I (acc) USD	1.41%	5,086,463.379	18.13	11.19	13.30
N (acc) USD	2.99%	1,794,127.178	14.63	9.17	11.07
W (acc) EUR	1.49%	2,627,064.532	12.88	8.40	9.87
W (acc) GBP	1.49%	593,447.217	26.73	18.44	21.39
W (acc) USD	1.49%	977,128.554	19.35	11.95	14.21

統計資料

	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
新興國家小型企業基金 - USD（續）					
W (Ydis) EUR-H1（避險）	1.49%	8,050.882	10.78	6.78	8.41
Y (Mdis) USD	0.09%	333,043.737	14.74	9.33	11.18
Y (Ydis) JPY	0.09%	2,882,970.434	1,354.96	819.86	980.36
潛力歐洲基金 - EUR					
A (acc) EUR	1.86%	4,776,196.164	23.47	20.34	22.43
A (acc) SGD	1.84%	585,260.763	9.77	8.31	9.01
A (acc) USD	1.84%	1,140,643.493	9.93	8.15	9.10
A (acc) USD-H1（避險）	1.84%	16,477.235	10.52	9.03	9.73
A (Ydis) EUR	1.86%	926,054.172	19.06	16.52	18.49
A (Ydis) USD	1.84%	3,149,753.768	9.79	8.03	9.10
B (acc) USD	3.17%	3,795.039	10.28	8.58	9.71
B (Ydis) EUR	3.17%	5,578.090	8.29	7.28	8.14
C (acc) USD-H1（避險）	2.42%	9,988.875	10.20	8.82	9.56
I (acc) EUR	0.85%	409,886.786	22.91	19.66	21.47
N (acc) EUR	2.61%	1,576,130.190	13.27	11.59	12.88
N (acc) USD-H1（避險）	2.58%	9,988.875	10.17	8.79	9.54
S (acc) EUR	0.75%	446.061	11.32	9.70	–
W (acc) EUR	0.90%	10,259.255	10.42	8.94	9.77
W (acc) USD	0.90%	1,873.346	11.32	9.21	10.19
W (acc) USD-H1（避險）	0.90%	9,951.400	11.05	9.40	10.04
歐洲股票收益基金 - EUR					
A (acc) EUR	1.86%	513,713.552	16.66	14.27	16.90
A (Mdis) SGD-H1（避險）	1.84%	13,058.961	9.48	8.43	10.42
A (Mdis) USD	1.86%	107,953.675	7.87	6.68	8.37
A (Mdis) USD-H1（避險）	1.84%	15,264.172	9.19	8.14	9.96
A (Ydis) EUR	1.86%	4,656,333.666	11.33	10.06	12.38
I (acc) EUR	0.85%	1,286,202.606	18.22	15.44	18.11
I (Qdis) EUR	0.95%	438.481	9.68	8.57	10.55
N (acc) EUR	2.61%	405,786.705	15.47	13.35	15.92
N (acc) PLN-H1（避險）	2.61%	1,645,118.919	11.97	10.28	12.16
W (Qdis) CHF-H1（避險）	1.02%	9,923.320	9.64	8.56	10.53
Y (Mdis) EUR	0.08%	441.840	8.49	7.47	9.09

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	總支出比率 2021年6月30日 (見附註29)	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
歐洲中小型企業基金 - EUR					
A (acc) EUR	1.89%	1,712,976.438	37.44	27.56	36.57
A (acc) USD	1.88%	415,242.124	44.42	30.97	41.59
A (acc) USD-H1 (避險)	1.83%	44,731.955	9.79	7.12	9.17
C (acc) USD-H1 (避險)	2.41%	43,646.116	9.62	7.04	9.12
I (acc) EUR	1.02%	175,756.907	46.69	34.06	44.82
I (acc) USD	1.13%	757.655	54.85	37.95	50.57
I (acc) USD-H1 (避險)	0.97%	10,235.799	12.69	9.15	11.68
N (acc) EUR	2.63%	218,118.641	33.49	24.83	33.20
N (acc) USD-H1 (避險)	2.58%	9,988.874	9.56	7.01	9.11
W (acc) EUR	1.08%	161,268.978	16.48	12.03	15.84
X (acc) EUR	0.15%	388.991	14.08	10.18	13.29
Y (Mdis) EUR	0.09%	435.983	9.44	6.98	9.36
邊境市場基金 - USD					
A (acc) EUR	2.59%	3,323,083.568	23.51	17.51	22.05
A (acc) EUR-H1 (避險)	2.59%	1,545,207.537	10.88	7.78	10.15
A (acc) SGD	2.59%	62,349.246	18.79	13.74	17.01
A (acc) USD	2.59%	3,354,590.763	20.43	14.41	18.37
A (Ydis) GBP	2.59%	101,849.562	23.10	18.19	22.84
A (Ydis) USD	2.59%	591,892.010	18.25	12.88	16.57
C (acc) USD	3.18%	16,079.058	17.95	12.74	16.33
I (acc) EUR	1.50%	925,174.674	26.93	19.87	24.75
I (acc) USD	1.52%	1,269,178.886	23.44	16.35	20.62
I (Ydis) GBP	1.50%	62,289.913	23.54	18.50	23.21
N (acc) EUR	3.09%	591,007.924	22.06	16.52	20.91
N (acc) EUR-H1 (避險)	3.09%	1,681,379.327	16.08	11.54	15.13
N (acc) PLN-H1 (避險)	3.08%	796,778.708	12.70	9.07	11.76
W (acc) EUR	1.58%	714,005.796	13.59	10.02	12.50
W (acc) GBP	1.60%	405,515.594	17.01	13.27	16.34
W (acc) USD	1.60%	251,594.536	15.69	10.96	13.83
X (acc) USD	0.30%	500.000	16.32	11.25	14.00
Z (acc) GBP	2.12%	5,198.776	16.44	12.86	15.91
Z (Ydis) EUR-H1 (避險)	2.08%	13,078.246	9.96	7.09	9.32
全球平衡基金 - USD					
A (acc) EUR	1.66%	1,096,436.653	30.39	25.13	26.47
A (acc) EUR-H1 (避險)	1.66%	284,949.882	21.78	17.27	18.80
A (acc) SGD	1.66%	3,731,193.835	13.78	11.18	11.57
A (acc) USD	1.66%	3,880,498.097	36.02	28.22	30.08
A (Qdis) USD	1.66%	8,627,726.205	24.96	19.98	22.12
AS (acc) SGD	1.55%	6,618,741.367	13.10	10.62	10.98
B (acc) USD	2.97%	39,011.429	21.12	16.77	18.11
C (Qdis) USD	2.24%	608,353.405	14.17	11.41	12.70
F (Qdis) USD	2.66%	229,046.497	11.79	9.53	–
I (Ydis) USD	0.84%	6,907.340	14.54	11.69	12.80
N (acc) EUR	2.16%	1,647,205.644	20.85	17.33	18.34
N (acc) EUR-H1 (避險)	2.16%	509,362.609	11.04	8.79	9.62
W (acc) EUR	0.88%	149,525.997	11.71	9.62	10.05
W (acc) GBP-H1 (避險)	0.88%	153,818.470	12.00	9.40	10.18
W (acc) USD	0.88%	931,295.362	13.77	10.70	11.32
X (Ydis) USD	0.26%	151,680.603	11.48	9.17	9.99
Z (acc) USD	1.15%	346,719.910	12.74	9.93	10.53

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	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
全球債券基金 - USD					
A (acc) CHF-H1（避險）	1.41%	1,556,498.633	10.95	11.29	12.40
A (acc) CZK-H1（避險）	1.40%	13,736,503.220	99.38	101.51	109.71
A (acc) EUR	1.40%	20,245,395.156	23.75	25.52	26.95
A (acc) EUR-H1（避險）	1.40%	15,412,249.985	18.32	18.84	20.62
A (acc) HKD	1.40%	1,464,909.875	12.48	12.69	13.66
A (acc) NOK-H1（避險）	1.40%	1,947,595.004	12.73	12.99	14.05
A (acc) SEK-H1（避險）	1.40%	3,153,882.668	11.54	11.82	12.91
A (acc) USD	1.40%	25,050,039.662	28.16	28.67	30.64
A (Mdis) AUD-H1（避險）	1.40%	3,586,609.680	8.17	8.75	9.99
A (Mdis) CAD-H1（避險）	1.40%	466,035.494	7.35	7.85	8.91
A (Mdis) EUR	1.41%	20,276,923.978	12.01	13.54	15.04
A (Mdis) EUR-H1（避險）	1.41%	14,762,845.509	8.25	8.89	10.25
A (Mdis) GBP	1.40%	1,274,013.530	10.31	12.29	13.49
A (Mdis) GBP-H1（避險）	1.40%	1,909,696.899	6.93	7.41	8.49
A (Mdis) HKD	1.41%	24,680,711.574	7.72	8.23	9.34
A (Mdis) RMB-H1（避險）	1.41%	47,527.645	86.03	89.55	100.16
A (Mdis) SGD	1.41%	6,875,684.339	8.29	9.17	10.01
A (Mdis) SGD-H1（避險）	1.40%	9,330,667.379	8.63	9.21	10.44
A (Mdis) USD	1.40%	112,278,409.060	14.23	15.20	17.09
A (Ydis) CHF-H1（避險）	1.41%	630,933.335	6.71	7.29	8.62
A (Ydis) EUR	1.41%	21,506,079.441	12.50	14.15	16.07
A (Ydis) EUR-H1（避險）	1.41%	26,078,502.277	6.72	7.28	8.59
AX (acc) USD	1.60%	4,743,628.288	21.01	21.44	22.95
B (Mdis) USD	2.91%	125,992.136	13.52	14.65	16.73
C (acc) USD	2.19%	590,819.059	9.07	9.30	10.02
C (Mdis) USD	2.18%	9,611,219.241	10.41	11.20	12.70
F (Mdis) USD	2.40%	4,214,494.652	7.15	7.71	8.76
I (acc) CHF-H1（避險）	0.85%	5,308,085.118	10.96	11.24	12.29
I (acc) EUR	0.85%	1,210,127.758	20.22	21.62	22.70
I (acc) EUR-H1（避險）	0.85%	3,416,624.702	15.88	16.23	17.68
I (acc) NOK-H1（避險）	0.85%	36,143,121.509	10.00	10.15	10.91
I (acc) USD	0.85%	8,070,505.343	24.13	24.44	25.97
I (Mdis) EUR	0.85%	742,058.965	10.39	11.64	12.87
I (Mdis) GBP	0.84%	562,414.858	9.91	11.79	12.87
I (Mdis) GBP-H1（避險）	0.85%	1,541,725.199	7.87	8.37	9.54
I (Mdis) JPY	0.85%	3,461,682.731	986.36	1,017.46	1,136.49
I (Mdis) JPY-H1（避險）	0.83%	5,432,186.278	685.68	731.99	837.99
I (Ydis) EUR	0.86%	60,674.000	11.33	12.75	14.39
I (Ydis) EUR-H1（避險）	0.83%	10,326,271.981	7.01	7.55	8.87
N (acc) EUR	2.10%	3,926,202.375	22.21	24.04	25.56
N (acc) EUR-H1（避險）	2.11%	6,030,494.716	17.18	17.77	19.63
N (acc) HUF	2.10%	1,695,613.355	148.49	162.06	157.16
N (acc) PLN-H1（避險）	2.10%	2,565,489.287	13.02	13.40	14.55
N (acc) USD	2.10%	5,715,067.892	26.33	27.00	29.05
N (Mdis) EUR-H1（避險）	2.11%	11,901,132.681	9.21	10.00	11.62
N (Mdis) USD	2.11%	4,344,142.304	7.30	7.85	8.89
N (Ydis) EUR-H1（避險）	2.11%	3,558,678.564	6.48	7.06	8.40
S (acc) EUR-H1（避險）	0.54%	5,657,195.215	9.06	9.24	–
S (Mdis) EUR	0.54%	422.244	7.13	7.96	8.77
W (acc) CHF-H1（避險）	0.90%	210,179.859	8.86	9.09	9.96
W (acc) EUR	0.90%	758,840.051	11.28	12.06	12.67
W (acc) EUR-H1（避險）	0.94%	564,307.698	10.34	10.57	11.51
W (acc) USD	0.91%	4,058,922.877	11.52	11.67	12.40
W (Mdis) EUR	0.90%	743,480.239	8.04	9.02	9.97
W (Mdis) GBP	0.90%	1,519,559.856	8.69	10.31	11.26
W (Mdis) GBP-H1（避險）	0.91%	875,440.090	7.44	7.91	9.01

統計資料

	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
全球債券基金 - USD（續）					
W (Mdis) USD	0.91%	3,397,071.414	6.87	7.30	8.17
W (Ydis) CHF-H1（避險）	0.90%	12,704.612	7.79	8.38	9.85
W (Ydis) EUR	0.90%	1,847,584.112	8.34	9.39	10.61
W (Ydis) EUR-H1（避險）	0.90%	359,173.010	6.34	6.82	8.02
X (acc) EUR	0.15%	379.158	12.49	13.26	13.82
X (acc) EUR-H1（避險）	0.15%	8,609.282	10.09	10.26	11.10
X (acc) USD	0.28%	1,064,841.809	10.42	10.50	11.09
Y (acc) CAD	0.07%	1,424,884.711	10.51	11.56	11.76
Y (Mdis) USD	0.08%	500.000	8.63	9.09	10.09
Z (acc) EUR	1.10%	108,838.666	13.77	14.76	15.53
Z (acc) USD	1.11%	1,955,909.625	12.66	12.86	13.71
Z (Mdis) GBP-H1（避險）	1.08%	22,324.353	7.37	7.87	8.98
Z (Mdis) USD	1.11%	824,729.812	7.34	7.81	8.76
Z (Ydis) EUR-H1（避險）	1.10%	35,141.554	6.85	7.42	8.73
全球氣候變遷基金 - EUR					
A (acc) CZK-H1（避險）*	1.83%	22,576.347	108.15	–	–
A (acc) EUR	1.85%	1,829,373.481	31.66	22.29	21.97
A (acc) USD-H1（避險）	1.83%	1,170,939.290	15.67	10.92	10.61
A (Ydis) EUR	1.84%	26,959,940.596	27.96	19.72	19.63
B (acc) USD[Ω]	–	–	–	10.64	10.75
I (acc) EUR	0.98%	925,924.741	32.37	22.60	22.07
N (acc) EUR	2.60%	664,833.628	25.01	17.74	17.61
N (acc) PLN-H1（避險）*	2.61%	168,111.270	10.78	–	–
W (acc) EUR	1.06%	1,495,387.387	20.21	14.12	13.80
W (acc) GBP*	1.09%	352.286	10.22	–	–
Z (acc) EUR	1.34%	5,779.555	18.25	12.79	12.54
全球股票收益基金 - USD					
A (acc) EUR	1.60%	124,990.836	18.03	13.90	15.80
A (acc) USD	1.60%	932,624.907	16.99	12.41	14.27
A (Mdis) RMB-H1（避險）	1.80%	7,180.287	111.66	81.86	98.06
A (Mdis) SGD	1.89%	2,455,750.836	6.47	5.02	5.87
A (Mdis) USD	1.60%	3,762,960.039	10.08	7.53	9.05
AS (Mdis) SGD	1.75%	1,162,213.253	10.23	7.92	9.26
B (Qdis) USD	2.91%	54,615.354	8.95	6.80	8.33
N (Mdis) USD	2.57%	28,675.259	8.98	6.77	8.22
Y (Mdis) USD	0.08%	500.000	13.86	9.97	11.29
全球基金 - USD					
A (acc) HKD	1.84%	270,725.405	19.23	14.56	16.18
A (acc) SGD	1.84%	1,546,108.411	11.95	9.39	10.05
A (acc) USD	1.85%	2,624,375.715	47.29	35.86	39.54
A (Ydis) USD	1.85%	13,607,696.073	41.15	31.50	35.09
AS (acc) SGD	1.74%	822,318.556	12.35	9.70	10.37
B (acc) USD	3.15%	43,333.076	26.04	20.01	22.35
C (acc) USD	2.42%	248,607.429	26.10	19.91	22.08
I (acc) USD	0.85%	3,938,973.509	28.67	21.53	23.51
N (acc) USD	2.59%	543,777.838	29.25	22.35	24.82
W (Ydis) USD	0.90%	47,313.864	13.16	10.08	11.22
X (Ydis) USD	0.26%	312,442.053	11.49	8.80	9.81
Z (acc) USD	1.20%	44,290.600	12.90	9.72	10.65
全球高收益基金 - USD					
A (acc) EUR	1.73%	650,633.618	13.88	13.33	14.06
A (acc) USD	1.73%	372,031.459	16.45	14.96	15.98
A (Mdis) EUR	1.73%	6,175,333.870	5.90	6.03	6.85
A (Mdis) USD	1.73%	4,345,377.824	6.99	6.76	7.78
F (Mdis) USD	2.71%	944,953.407	9.35	9.14	–
I (acc) EUR	0.91%	79,394.671	15.44	14.70	15.39
N (acc) EUR	2.23%	687,073.571	12.93	12.47	13.23

統計資料

	總支出比率 2021年6月30日 （見附註29）	截至2021年 6月30日 流通在外股份	截至2021年 6月30日 每股淨資產價值	截至2020年 6月30日 每股淨資產價值	截至2019年 6月30日 每股淨資產價值
[redacted]					
中小型企業基金 - USD					
A (acc) USD	1.86%	754,732.879	58.51	38.61	41.68
A (Ydis) USD	1.86%	1,524,189.832	55.23	36.45	39.34
B (acc) USD	3.16%	2,680.963	14.25	9.53	10.42
I (acc) USD	1.04%	14,016.278	27.87	18.24	19.53
N (acc) USD	2.61%	105,936.953	37.17	24.71	26.88
全球債券總報酬基金 - USD					
A (acc) CHF-H1（避險）	1.40%	2,197,465.040	12.00	12.29	13.96
A (acc) EUR	1.40%	11,323,236.590	23.37	24.96	27.26
A (acc) EUR-H1（避險）	1.40%	12,390,604.014	17.88	18.27	20.72
A (acc) HKD	1.40%	3,040,337.819	13.32	13.46	14.99
A (acc) NOK-H1（避險）	1.41%	586,475.955	9.54	9.67	10.86
A (acc) PLN-H1（避險）	1.40%	1,357,493.354	79.94	81.31	90.82
A (acc) SEK-H1（避險）	1.40%	5,685,050.182	10.89	11.09	12.53
A (acc) USD	1.40%	31,861,468.856	27.73	28.06	31.01
A (Mdis) AUD-H1（避險）	1.40%	16,162,106.180	7.22	7.81	9.40
A (Mdis) EUR	1.40%	23,186,673.475	9.07	10.33	12.06
A (Mdis) EUR-H1（避險）	1.40%	28,893,183.290	6.21	6.76	8.18
A (Mdis) GBP	1.40%	1,826,595.873	7.78	9.37	10.80
A (Mdis) GBP-H1（避險）	1.40%	10,269,690.988	5.02	5.42	6.53
A (Mdis) HKD	1.40%	296,960,644.523	7.03	7.57	9.01
A (Mdis) RMB-H1（避險）	1.40%	1,071,920.325	76.05	79.89	93.88
A (Mdis) SGD	1.40%	16,487,233.804	7.33	8.19	9.40
A (Mdis) SGD-H1（避險）	1.40%	29,752,868.064	6.88	7.42	8.85
A (Mdis) USD	1.40%	97,864,897.735	10.72	11.57	13.67
A (Ydis) CHF-H1（避險）	1.40%	1,335,152.870	6.00	6.57	8.21
A (Ydis) EUR	1.40%	18,735,736.703	9.53	10.89	13.06
A (Ydis) EUR-H1（避險）	1.41%	14,412,009.701	6.15	6.73	8.39
B (acc) USD	2.91%	52,924.536	21.28	21.86	24.53
B (Mdis) USD	2.91%	407,330.266	9.74	10.67	12.80
C (acc) USD	2.19%	190,888.952	8.71	8.88	9.89
C (Mdis) USD	2.18%	6,874,100.255	9.10	9.89	11.78
F (Mdis) USD	2.40%	104,224.328	8.33	9.06	–
I (acc) CHF-H1（避險）	0.84%	370,579.433	11.00	11.22	12.70
I (acc) EUR	0.86%	647,451.713	22.91	24.33	26.43
I (acc) EUR-H1（避險）	0.87%	1,011,770.119	16.94	17.21	19.42
I (acc) NOK-H1（避險）	0.83%	227,946.344	9.70	9.79	10.90
I (acc) USD	0.85%	12,865,004.730	27.14	27.31	30.01
I (acc) USD-H4 (BRL)（避險）	0.82%	230,595.025	6.69	6.10	9.38
I (Mdis) EUR	0.85%	954,010.711	9.19	10.40	12.08
I (Mdis) GBP	0.87%	37,808.362	9.36	11.21	12.85
I (Mdis) GBP-H1（避險）	0.85%	482,921.491	7.34	7.90	9.46
I (Mdis) JPY	0.85%	588.119	878.87	917.43	1,076.47

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全球債券總報酬基金 - USD（續）					
I (Mdis) JPY-H1（避險）	0.85%	17,088.556	582.42	629.42	756.23
I (Mdis) USD	0.84%	7,988,667.572	8.56	9.18	–
I (Qdis) USD	0.85%	1,609,178.557	7.12	7.59	9.01
I (Ydis) EUR	0.86%	159,043.611	9.84	11.19	13.35
I (Ydis) EUR-H1（避險）	0.85%	8,263,639.007	6.38	6.95	8.62
N (acc) EUR	2.10%	5,284,117.392	20.62	22.18	24.39
N (acc) EUR-H1（避險）	2.10%	8,657,971.925	15.74	16.19	18.45
N (acc) HUF	2.11%	2,559,374.407	155.46	168.58	169.10
N (acc) USD	2.10%	5,923,452.362	24.48	24.94	27.76
N (Mdis) EUR-H1（避險）	2.10%	22,604,709.474	7.04	7.72	9.42
N (Mdis) USD	2.10%	1,020,342.829	5.40	5.87	6.98
N (Ydis) EUR-H1（避險）	2.10%	3,255,657.321	5.91	6.50	8.18
S (acc) CHF-H1（避險）	0.54%	118,722.013	8.87	9.00	10.12
S (acc) EUR	0.54%	33,948.049	8.69	9.20	9.96
S (acc) EUR-H1（避險）	0.54%	13,387.895	9.26	9.39	10.53
S (acc) USD	0.54%	145,657.028	10.31	10.33	11.32
S (Mdis) EUR	0.54%	83,782.959	7.61	8.58	9.93
S (Mdis) GBP	0.54%	393.051	5.30	8.87	10.14
S (Mdis) GBP-H1（避險）	0.54%	788,588.856	7.89	8.46	10.11
S (Mdis) USD	0.54%	281,596.672	8.05	8.63	10.11
S (Ydis) USD	0.54%	2,049,000.000	6.40	6.87	8.26
W (acc) CHF-H1（避險）	0.91%	81,581.924	8.56	8.73	9.87
W (acc) EUR	0.91%	460,031.472	11.39	12.10	13.15
W (acc) EUR-H1（避險）	0.89%	550,761.001	10.38	10.56	11.89
W (acc) GBP-H1（避險）	0.89%	167,659.405	9.32	9.41	10.56
W (acc) PLN-H1（避險）	0.90%	3,999.888	88.83	89.84	99.77
W (acc) USD	0.91%	2,749,846.759	11.59	11.67	12.84
W (Mdis) EUR	0.90%	729,830.361	7.02	7.95	9.24
W (Mdis) GBP	0.90%	619,829.128	7.68	9.20	10.55
W (Mdis) GBP-H1（避險）	0.90%	586,360.705	5.66	6.08	7.28
W (Mdis) USD	0.91%	3,253,823.632	5.97	6.40	7.53
W (Ydis) CHF-H1（避險）	0.91%	9,513.000	7.08	7.73	9.58
W (Ydis) EUR	0.93%	90,535.759	7.28	8.27	9.87
W (Ydis) EUR-H1（避險）	0.90%	4,846.445	7.02	7.62	9.44
X (acc) USD[Ω]	–	–	–	9.39	10.27
X (Ydis) USD	0.28%	175,767.656	7.26	7.77	9.32
Y (Mdis) USD	0.07%	1,158,581.293	7.66	8.15	9.50
Z (acc) USD	1.10%	1,105,279.322	13.50	13.62	15.00
Z (Mdis) GBP-H1（避險）	1.10%	139,040.483	6.47	6.97	8.36
Z (Mdis) USD	1.11%	612,760.850	6.55	7.04	8.30
Z (Ydis) EUR-H1（避險）	1.11%	257,156.709	6.23	6.80	8.46
成長（歐元）基金 - EUR					
A (acc) EUR	1.84%	349,430,888.519	18.91	15.56	16.67
A (acc) USD	1.84%	11,835,060.094	22.45	17.49	18.97
A (Ydis) EUR	1.84%	12,223,811.392	18.67	15.50	16.77
A (Ydis) USD	1.84%	1,199,337.855	22.10	17.37	19.02
B (Ydis) EUR	3.15%	3,363.400	12.18	10.14	11.02
I (acc) EUR	0.98%	554,365.558	22.38	18.25	19.39
I (Ydis) EUR	0.96%	3,400.000	17.62	14.63	15.85
I (Ydis) USD	0.96%	39,424.140	21.06	16.56	18.14

統計資料

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成長（歐元）基金 - EUR（續）					
N (acc) EUR	2.59%	1,335,610.267	16.09	13.33	14.39
W (acc) EUR	1.01%	906.142	10.98	8.96	9.53
W (acc) USD	1.02%	2,602.561	12.29	9.50	10.22
W (Ydis) EUR	1.04%	5,751.000	10.37	8.62	9.33
拉丁美洲基金 - USD					
A (acc) EUR	2.28%	733,109.547	8.68	6.67	9.09
A (acc) SGD	2.27%	1,778,468.439	7.26	5.48	7.33
A (acc) USD	2.29%	1,513,084.604	66.16	48.20	66.43
A (Ydis) EUR	2.28%	183,153.443	48.09	37.30	51.39
A (Ydis) GBP	2.29%	16,859.778	41.40	33.97	46.21
A (Ydis) USD	2.29%	10,688,346.310	56.96	41.86	58.36
B (acc) USD	3.59%	18,842.829	11.16	8.24	11.50
C (acc) USD	2.87%	122,830.951	12.42	9.10	12.62
I (acc) USD	1.27%	518,662.524	22.29	16.08	21.93
I (Ydis) EUR-H2（避險）	1.27%	3,691,283.768	9.17	7.55	8.24
N (acc) PLN-H1（避險）	2.78%	2,510,109.877	7.57	5.61	8.00
N (acc) USD	2.78%	402,592.230	33.19	24.31	33.66
W (acc) GBP	1.31%	166,747.390	10.74	8.65	11.52
W (acc) USD	1.31%	556,349.653	8.36	6.16	8.58
X (acc) USD	0.25%	500.000	11.18	7.99	10.78
Z (acc) GBP	1.77%	4,151.734	10.41	8.42	11.26

*本基金 / 股份類別於年內成立
Ω本基金 / 股份類別於本年度關閉

財務報表附註
截至2021年6月30日止年度

附註1 — 本公司

Franklin Templeton Investment Funds（「FTIF」或「本公司」）為根據2010年12月17日有關集合投資公司之經修訂盧森堡法律第1部分而成立之集合投資公司，屬於可變資本投資實體(société d'investissement à capital variable)。本公司於1990年11月6日在盧森堡註冊成立，無經營期限。於本報告刊發日期，本公司提供81項子基金股份（「基金」）。本公司董事會可授權在將來增設具不同投資目標的新基金。

本公司旨在為投資者提供投資於全球各地多種可轉讓證券及其他合格資產，且投資目標多元化的基金，包括資本成長型和收益型基金。本公司的總體目標是透過多元化投資，盡量降低投資風險，並根據Franklin Templeton Investments久經驗證、行之有效的投資選擇策略，讓股東受惠於受其管理的投資組合。

成立新基金

[redacted]

基金更名

自2020年7月31日起，Franklin European Dividend Fund更名為歐洲股票收益基金，且[redacted]

自2021年2月15日起，Franklin GCC Bond Fund更名為波灣富裕債券基金。

自2021年4月15日起，Franklin European Small-Mid Cap Fund更名為歐洲中小型企業基金。

[redacted]

截至2021年6月30日，上述現金餘額尚未結算，且沒有股東持有基金。支付所有帳單後，現金帳戶將關閉。若現金有結餘，此餘額將分發給在帳戶關閉時仍有投資的股東。

基金合併

Franklin Select U.S. Equity Fund於2020年11月13日併入美國機會基金。

- 股東的每1股Franklin Select U.S. Equity Fund Class A (acc) EUR股份兌換1.5414967股Franklin U.S Opportunities Fund Class A (acc) EUR股份；
- 股東的每1股Franklin Select U.S. Equity Fund Class A (acc) EUR-H1（避險）股份兌換1.5552761股Franklin U.S Opportunities Fund Class A (acc) EUR-H1（避險）股份；
- 股東的每1股Franklin Select U.S. Equity Fund Class A (acc) HKD股份兌換0.7488552股Franklin U.S Opportunities Fund Class A (acc) HKD股份；
- 股東的每1股Franklin Select U.S. Equity Fund Class A (acc) USD股份兌換1.5434296股美國機會基金Class A (acc) USD股份；
- 股東的每1股Franklin Select U.S. Equity Fund - Class B (acc) USD股份兌換1.5268599股美國機會基金 - Class B (acc) USD股份；

附註1 — 本公司（續）

- 股東的每1股Franklin Select U.S. Equity Fund Class C (acc) USD股份兌換0.8175781股美國機會基金Class I (acc) USD股份；
- 股東的每1股Franklin Select U.S. Equity Fund Class I (acc) EUR股份兌換0.4704902股美國機會基金Class I (acc) EUR股份；
- 股東的每1股Franklin Select U.S. Equity Fund Class I (acc) EUR-H1（避險）股份兌換0.4480941股Franklin U.S Opportunities Fund Class I (acc) EUR-H1（避險）股份；
- 股東的每1股Franklin Select U.S. Equity Fund Class I (acc) USD股份兌換0.5072372股美國機會基金Class I (acc) USD股份；
- 股東的每1股Franklin Select U.S. Equity Fund Class N (acc) EUR股份兌換0.6698230股Franklin U.S Opportunities Fund Class N (acc) EUR股份；
- 股東的每1股Franklin Select U.S. Equity Fund Class N (acc) EUR-H1（避險）股份兌換0.5782633股Franklin U.S Opportunities Fund Class N (acc) EUR-H1（避險）股份；
- 股東的每1股Franklin Select U.S. Equity Fund Class N (acc) USD股份兌換0.6697976股美國機會基金 - Class N (acc) USD股份；
- 股東的每1股Franklin Select U.S. Equity Fund Class W (acc) EUR股份兌換0.7665939股美國機會基金Class W (acc) EUR股份；
- 股東的每1股Franklin Select U.S. Equity Fund Class W (acc) USD股份兌換0.4084981股美國機會基金 - Class W (acc) USD股份；
- 股東的每1股Franklin Select U.S. Equity Fund Class Z (acc) USD股份兌換0.3515352股美國機會基金 - Class Z (acc) USD股份。

基金的變更：

[redacted]

附註2 — 重要的會計政策

(a) 一般

財務報表乃採用繼續經營會計基礎、根據盧森堡大公國有關投資基金的相關條例而編製（Franklin Euro Short Term Money Market Fund 除外）。如附註35所示，本基金在2021年6月30日之後的12個月內被清算。因此，本基金的財務報表採用非繼續經營基礎而編製。採用非繼續經營基礎會計準則並未導致對本基金公佈的資產淨值作出重大調整。

(b) 證券投資

在證券交易所上市，或在任何其他有組織的市場上買賣的證券，均以該交易所或市場最近提供的價格評價。這種交易所或市場通常是各種證券的主要市場。至於在場外交易市場買賣的證券，則以最接近掛牌證券的估價方式來評價。

凡是沒有在任何證券交易所上市及沒有在任何有組織的市場上買賣的證券，均以最近獲得的價格評價。若該價格不能代表其公平價值，則在慎重及誠信的原則下，根據可以合理預料的賣價評價。

根據最新招股說明書的規定，可能實施市場水平公平估值來保護公司股東的利益，防範市場擇時交易的風險，因為有些國外市場會先於美國市場幾小時關閉，所以市場擇時者可能尋求利用基金投資組合價值與持有大量國外證券投資的基金（以及持有大量小盤股證券、高收益（垃圾）債券投資以及可能不太經常交易的其他類型投資的基金）股份淨資產價值之間可能的延遲。

本公司設有相關程序以決定個別市場價格無法隨時取得或定價可能並非可靠之證券和其他資產之公平價值。在這種情況下，應由董事會決定或依董事會之指示，根據基金採用的程序來評估該等投資的價格。

附註2 — 重要的會計政策（續）

(b) 證券投資（續）

在所述會計年度，出售投資證券所產生的收益和損失，均按所有基金的平均成本計算，但下列基金除外：公司債基金、穩定月收益基金、美國政府基金、亞洲債券基金和金磚四國基金，這些基金均按先進先出法計算。

在所述會計年度，折價和溢價均在到期之前的持有年度內分攤至收入中。

對於抵押擔保證券和其他已確定清償債務進度的類似持有證券，基金記錄根據其以往做法為預期債務支付額作估算。這些估算將如投資明細表中所表述，作為相關持有證券的減少或增加記錄，並包含在「營運及淨資產變動報表」所顯示有關尚未實現的投資溢價 / 折價中。

貨幣市場工具按市價計值。

(c) 遠期外匯契約

未到期之遠期外匯契約按「淨資產報表」日適用之遠期匯率評價。遠期外匯契約損益，確認於「營運及淨資產變動報表」中。

(d) 金融期貨契約

本公司可以訂立金融期貨契約，以從市場變化中增加投資機會。金融期貨契約為雙方同意以某一固定價格，在將來某一時間購買或出售某一證券而訂立的協定。由一名經紀人在一個獨立帳戶中負責維持所需的初始保證金或證券。隨後的支付，即價格變動保證金，由本公司根據所議定證券價值波動支付或收取。在契約結束之前，此價格變動保證金以未實現損益認列。契約結束後，該項損益將被重新分類為已實現損益。已實現和未實現損益均列於「營運及淨資產變動報表」中。

(e) 利率交換契約

利率交換契約用於防範利率變動所帶來的風險，是雙方基於名目本金金額而交換現金流量的協議。依據利率交換協議所收到或支付的淨利息，按日累計作為利息收益 / 費用。

根據市場造市者的報價，利率交換契約每日按市價入帳，如果有變動，則作為未實現利益或損失列入「營運及淨資產變動報表」。當交換契約提前終止時，基金所記錄之已實現利益或損失相當於當前淨現值及行使後當前淨現值之差額。任何未支付應計之利息將記為應收款淨額或應付款淨額。

利率交換契約之風險包括市況變化，以及訂約方可能無法按照契約履行其義務。

(f) 通脹交換契約

通脹交換契約是用於透過交換現金流將通脹風險從一方轉移到另一方的雙邊協議。

根據市場造市者的報價，通脹交換契約每日按市價入帳，若有變動，則作為未實現利益或損失列入「營運及淨資產變動報表」。當交換契約提前終止時，基金所記錄之已實現利益或損失相當於當前淨現值及行使後當前淨現值之差額。任何未支付應計之利息將記為應收款淨額或應付款淨額。

通脹交換契約之風險包括市況出現變化，以及交易對手無能力按照契約履行其義務的可能性。

(g) 交叉貨幣交換契約

交叉貨幣交換是雙方之間交換以兩種不同貨幣計值的利息和本金的協議。根據市場造市者的報價，交叉貨幣交換契約每日按市價入帳，如果價值有任何變動，則作為未實現利益或損失列入「營運及淨資產變動報表」。

當交換契約提前終止時，基金所記錄之已實現利益或損失相當於當前淨現值及行使後當前淨現值之差額。任何未支付應計之利息將記為應收款淨額或應付款淨額。

交叉貨幣交換契約之風險包括市況變化，以及交易對手可能無法按照契約履行其義務。

附註2 — 重要的會計政策（續）

(h) 總報酬交換契約

總報酬交換契約是一方同意根據一組固定或浮動利率支付款項，而另一方同意根據相關資產的回報支付款項的協議，回報包括資產所獲收入及任何資本收益。

根據市場造市者的報價，總報酬交換契約每日按市價入帳，如果價值有任何變動，則作為未實現利益或損失列入「營運及淨資產變動報表」。

當交換契約提前終止時，基金所記錄之已實現利益或損失相當於當前淨現值及行使後當前淨現值之差額。任何未支付應計之利息將記為應收款淨額或應付款淨額。

總報酬交換契約之風險包括市況變化，以及交易對手可能無法按照契約履行其義務。

(i) 信用違約交換契約

信用違約交換契約是一項信用衍生性商品交易，兩方當事人簽署一項協議，同意在約定期間內，由一方向另一方定期支付固定款項。除非發生與預先確定的參照資產相關的信用事件，否則另一方不需要支付任何款項。如果發生此類事件，則另一方要向一方進行支付，交換契約隨即終止。在計算適用於個人客戶的投資和借貸實力時，要考慮相關證券的價值。

根據市場造市者的報價，信用違約交換契約每日按市價入帳，如果價值有任何變動，則作為未實現利益或損失列入「營運及淨資產變動報表」。履行契約時收到或支付的任何款項將作為負債或資產列入「淨資產報表」。當交換契約提前終止時，基金將收到或支付的任何款項作為已實現之利益或損失入賬。

信用違約交換契約的風險包括利率的不利變動、不具流動性的次級市場以及交易對手可能無法按照契約履行其義務（也許會超過「淨資產報表」中列示的金額）。

(j) 選擇權契約

選擇權契約讓持有人在契約所示期滿日前任何時候，按約定價格購入或售出某種證券約定數量的股份或單位。購入的選擇權記為投資；售出的選擇權記為負債。如因行使選擇權而導致現金結算，則權利金（即選擇權原始價值）與結算款項之間的差額計為已實現之損益。若行使選擇權導致證券購入或售出，則購入成本或售出收益按權利金數額調整。如果結清選擇權，則權利金與結清選擇權成本間的差額計為已實現之損益。當選擇權到期時，則權利金計為已實現之利益（售出選擇權）或已實現之損失（購入選擇權）。

其風險包括相關證券的價格波動、出現不具流動性選擇權市場，或者交易對手無法履行契約義務的可能性等。

本公司發行證券、期貨及利率交換選擇權（「交換選擇權」）。此類選擇權以現金結算，本公司可能承擔無限損失風險。不過，由於交易對手已經履行義務，在簽訂契約時支付權利金，故本公司發行的選擇權沒有信用風險。

市值載於「淨資產報表」中的「選擇權契約市值」。

(k) 外匯交易

對於每一種基金，凡是未以該基金計價貨幣表示的交易，均按交易日當天之匯率換算成該基金的計價幣值。

對於每一種基金，凡是未以該基金計價貨幣計值的資產及負債，均按期末結算日之相關匯率換算成該基金的計價幣值。在決定本會計年度結果時，外匯交易的損益均認列於「營運及淨資產變動報表」中。

本公司在財務報表中的參考貨幣是美元。主要匯率如下，為截至2021年6月30日的數字：

AUD	1.3337	EUR	0.8433	NOK	8.6095
CAD	1.2398	GBP	0.7229	PLN	3.8126
CHF	0.9253	HKD	7.7644	SEK	8.5575
CNH	6.4680	HUF	296.3000	SGD	1.3448
CZK	21.5085	JPY	111.0850	ZAR	14.2872

貨幣縮寫表見附註32。

附註2 — 重要的會計政策（續）

(l) 抵押滾動交易

在抵押滾動交易中，基金售出當月交割的抵押擔保證券，並同時售出可在未來特定日期重新買入本質上類似（名稱、類型、息票及到期日）之證券的契約。在售出及重新買入期間，基金將放棄抵押擔保證券之本金及所得利息。基金獲利來源將為目前售價與未來買入時遠期價格間之價差，及當初售出證券後所得現金之利息。

根據市場造市者的報價，抵押滾動交易每日按市價入帳，若有變動，則作為未實現利益或損失列入「營運及淨資產變動報表」。

目前售價與較低的遠期價格間之差額視為已實現利益。

市值在「淨資產報表」的「按市值投資於抵押滾動交易」或「未平倉抵押滾動交易空頭部位」下記錄。

(m) 收入

股利於除息日貸記為收入。利息收入每日累計，並且包含溢價攤還和折扣累計（如適用）。如購買債務工具所支付的溢價攤銷超過所賺取的息票利息金額，則在營業表上披露的債券利息及淨資產變動所披露的債券利息（扣除預扣稅款）可能為負值。

(n) 證券借貸

除非相關基金投資政策另有說明，基金最多可將50%資產用於借券交易。基金的借券交易量應維持在適當水準，或基金尋求借券收益的方式應保證其始終能履行贖回義務，且借券交易不得有損基金投資政策規定的資產管理。證券借貸交易的交易對手係根據財務報表、公司公告、信貸評等及其他市場資料（包括一般市場走勢）進行初步分析及隨後的年度審查後，選擇證券借貸交易的交易對手。儘管對手的選擇並無預定的法律地位、信用評級或地理標準，但通常會在甄選過程中考慮到這些要素。借貸將始終由抵押品作擔保，抵押品之價值必須至少與所借出之證券價值相等。證券借貸收入在「營運及淨資產變動報表」的「證券借貸」項下揭露。任何與借貸有關的交易費用都由相關的基金支付。

(o) 開辦費用

與新基金發行相關的開辦費用於發生後計為費用。

(p) 擺動定價

基金的每股資產淨值可能因投資者按不反映交易情況的價格買賣基金股份以及投資經理公司承辦證券交易時為滿足現金流入或流出引起的其他成本而攤薄。

為了應對這種攤薄影響並保護股東利益，本公司可能會採用擺動定價機制作為其估值政策的一部分。

基金採用擺動定價機制，當基金水平上的資本活動總額（流入和流出的總和）超過預定閾值時，該定價機制將以該基金在評估日之淨資產的百分比來確定。基金可以採用閾值設定為零的全擺動定價機制或閾值大於零的部分擺動定價機制。

通常，此等調整會在資金淨流入時增加每股淨資產值，而在資金淨流出時減少每股淨資產值。基金中每個股份類別的每股資產淨值將分別計算，但任何調整都會對基金中每個股份類別的每股資產淨值產生相同影響（以百分比表示）。擺動定價無法針對每筆投資者交易的特定情況。

這些調整將力求反映基金買入和賣出資產的預期價格以及估算的交易費用。

敬請投資者注意，由於採用擺動定價，基金資產淨值的波動可能無法反映投資組合的真實表現。

調整影響的大小取決於各種因素，例如交易量、相關投資的買入或售價以及用於計算該基金相關投資價值的評估方法。

擺動定價機制可適用於本公司的所有基金。本公司將定期重置價格調整的程度，以反映當前交易和其他成本的近似值。此等調整可因不同基金而異，並且通常情況下不會超過原每股資產淨值的2%。特殊情況下，異常大的股東交易活動以及認為符合最大股東利益的情況下，董事會可以批准增加此限額。

Franklin Templeton International Services S.à r.l.（「FTIS」）作為 UCITS 授權的管理公司（「管理公司」）授權擺動定價監督委員會執行並定期審查與擺動定價相關的運營決策。該委員會負責與擺動定價有關的決策以及擺動因素的持續批准，這些構成了預定常行指示的基礎。

附註2 — 重要的會計政策（續）

(p) 擺動定價（續）

價格調整可應管理公司在其註冊辦事處的要求提供。

在某些股份類別中，管理公司或許有權根據未擺動的淨資產值收取績效費（如適用）。

於截至2021年6月30日止之年度，擺動定價調整影響以下基金的每股資產淨值：

[redacted]

全球房地產基金

[redacted]

波灣富裕債券基金

[redacted]

日本基金

[redacted]

互利美國價值基金

天然資源基金

[redacted]



吉富世界基金

亞洲小型企業基金

金磚四國基金



新興國家小型企業基金



歐洲股票收益基金

歐洲中小型企業基金

邊境市場基金



附註3 — 跨基金投資

某些基金可投資於可轉讓證券集體投資企業(UCITS)和其他開放和封閉型集體投資企業(UCI)的股份，後者可包括Franklin Templeton Investment Fund中的其他基金。截止於2021年6月30日，以下基金持有本公司另一檔基金發行的股份。

	貨幣	按淨資產報表計算的證券投資市值	跨基金投資的市值	減去跨基金投資後的證券投資市值
				
穩定月收益基金	USD	1,646,839,542	8,941,883	1,637,897,659
				
亞洲成長基金	USD	3,292,417,766	31,120,462	3,261,297,304
新興市場月收益基金	USD	178,244,962	5,892,624	172,352,338

無跨基金投資的年末合併淨資產總額為79,212,668,301美元。

附註4 — 定期存款(TD)

截止於2021年6月30日，本公司有下列定期存款及現金回購協議：

基金交易對手		定期存款的價值（按基金貨幣計算）
多空策略基金		
National Australia Bank Ltd.	USD	200,481,500
Royal Bank of Canada	USD	200,481,500
		400,963,000

附註5 — 遠期外匯契約

截止於2021年6月30日，本公司已簽訂下列尚未履行契約：

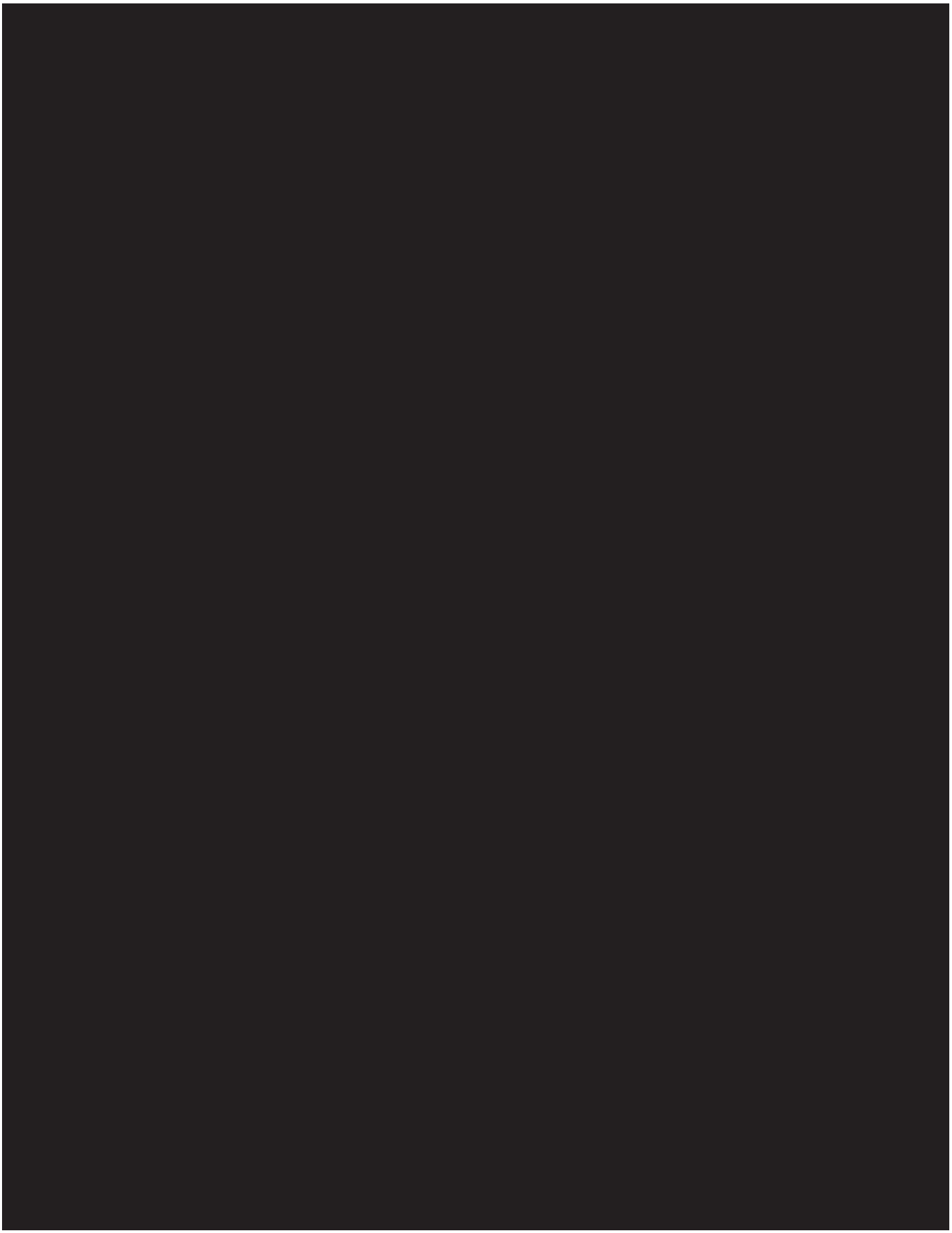
生技領航基金

買入		賣出		到期日期	未實現盈利 /（虧損）USD
用於股份類別避險的遠期外匯契約：					
CHF	3,215,890	USD	3,592,415	2021年7月22日	(114,937)
EUR	33,121,253	USD	40,369,986	2021年7月22日	(1,075,375)
PLN	7,037,423	USD	1,906,833	2021年7月22日	(60,770)
USD	80,287	CHF	73,684	2021年7月22日	609
USD	2,180,827	EUR	1,828,468	2021年7月22日	11,558
USD	31,808	PLN	121,864	2021年7月22日	(159)
					(1,239,074)

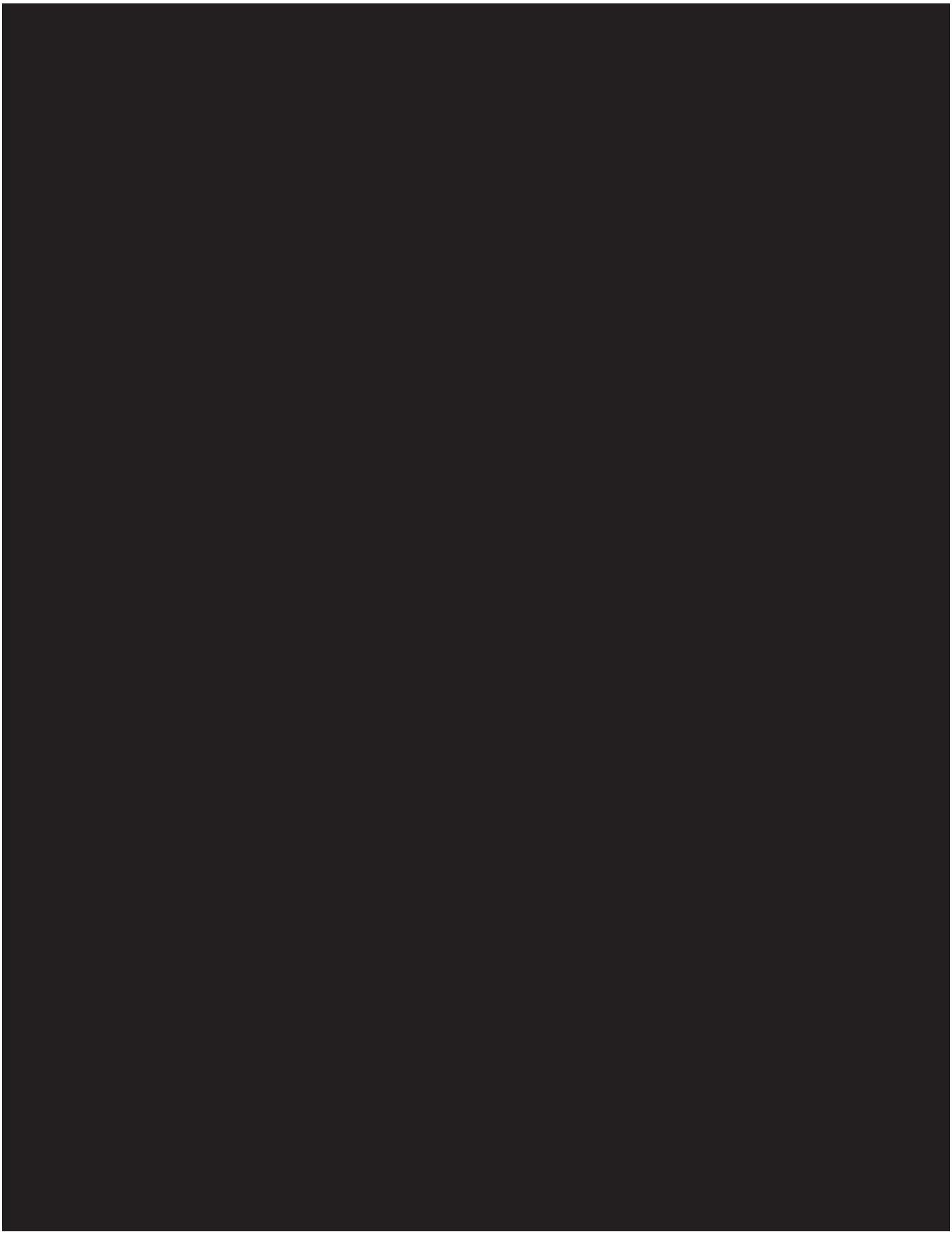
上述契約供下列交易對手申購：	
Bank of America	(170,369)
Barclays	(141,743)
BNP Paribas	(28,511)
BNY Mellon	(77,176)
Citibank	(69,898)
Credit Suisse	(1,390)
Goldman Sachs	(306,776)
HSBC	(98,705)
J.P. Morgan	(67,002)
Morgan Stanley	(177,445)
Toronto-Dominion	(74,709)
UBS	(25,350)
	(1,239,074)



附註5 — 遠期外匯契約 (續)



附註5 — 遠期外匯契約 (續)

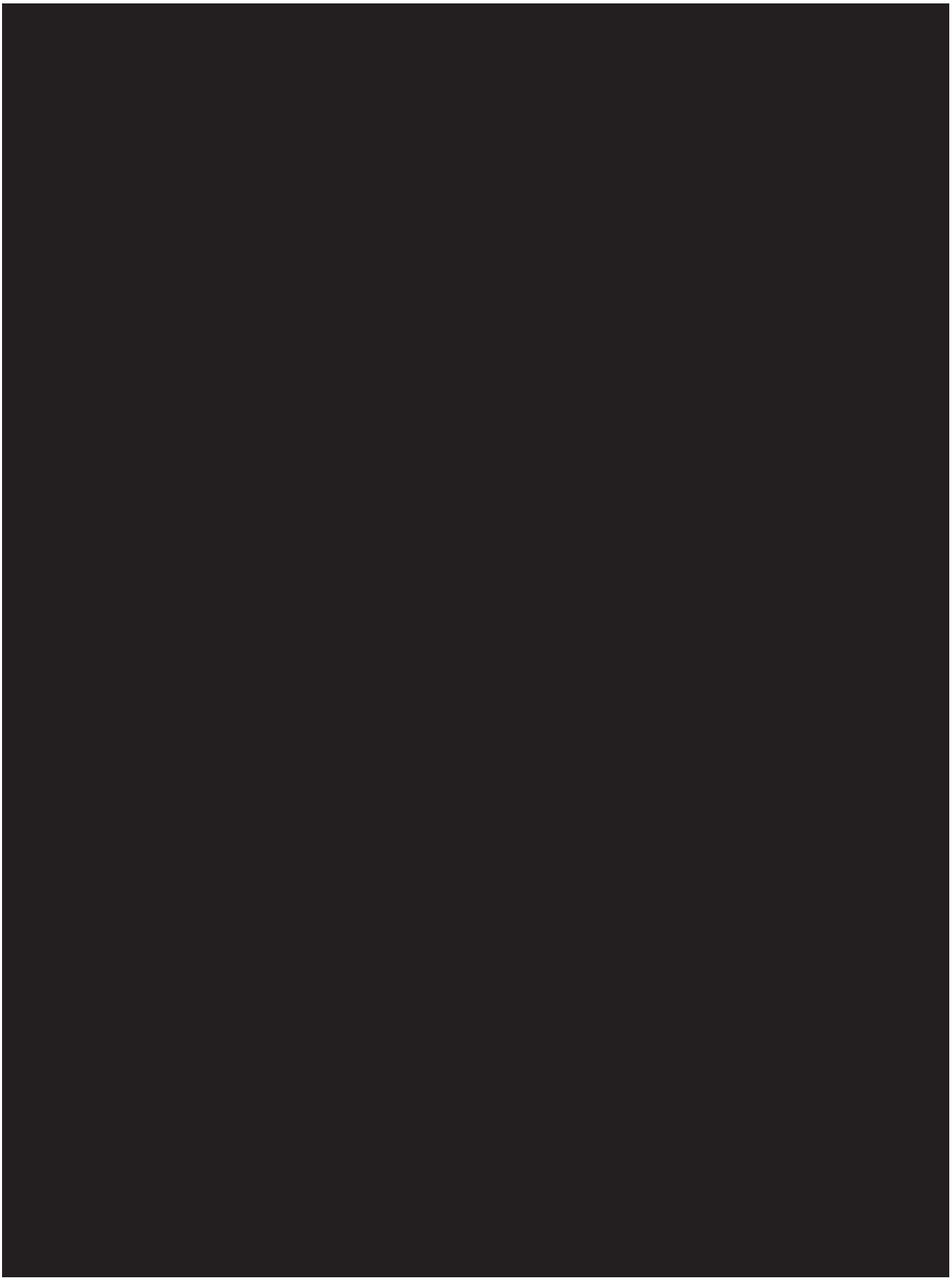


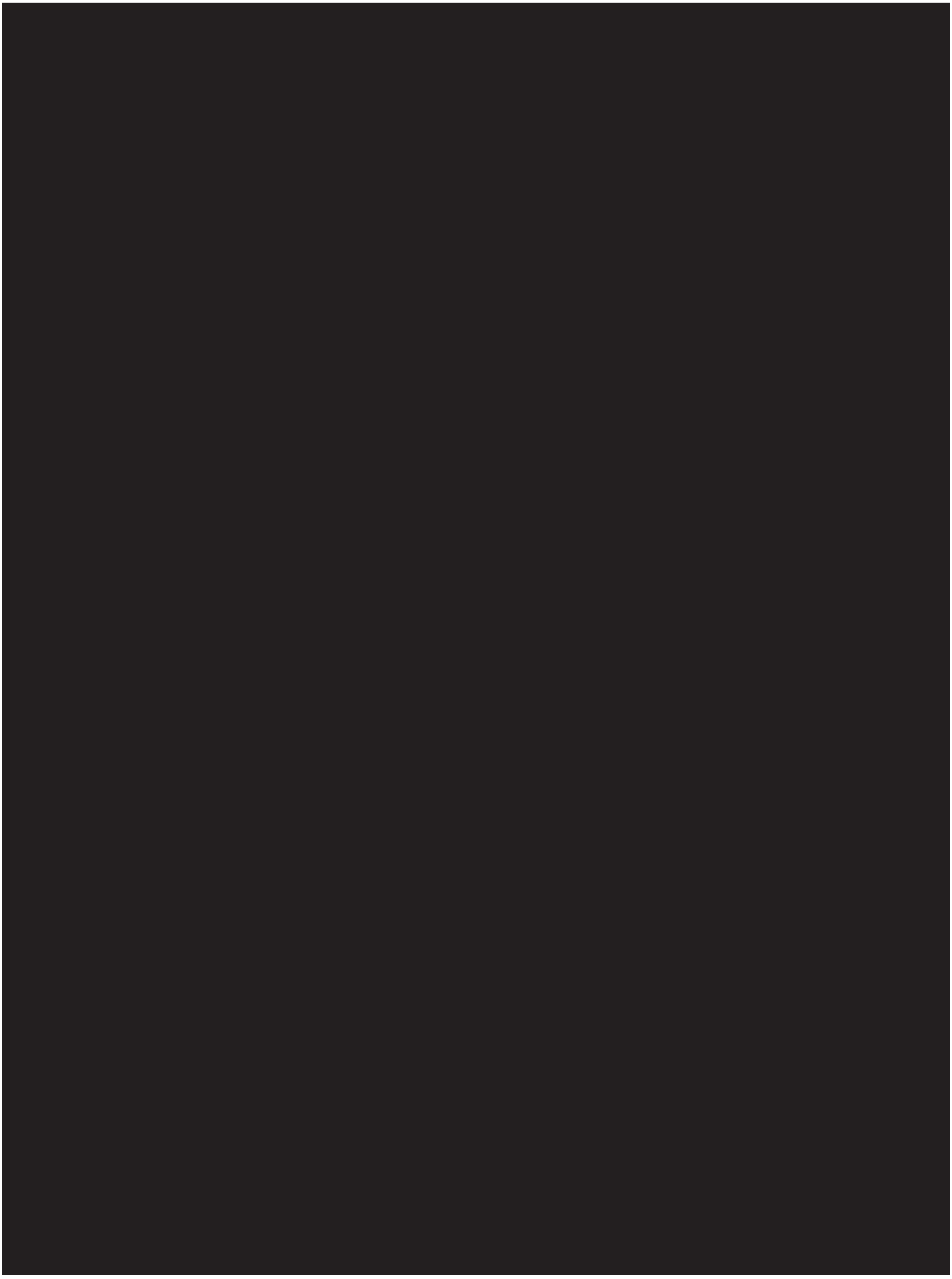
附註5 — 遠期外匯契約（續）

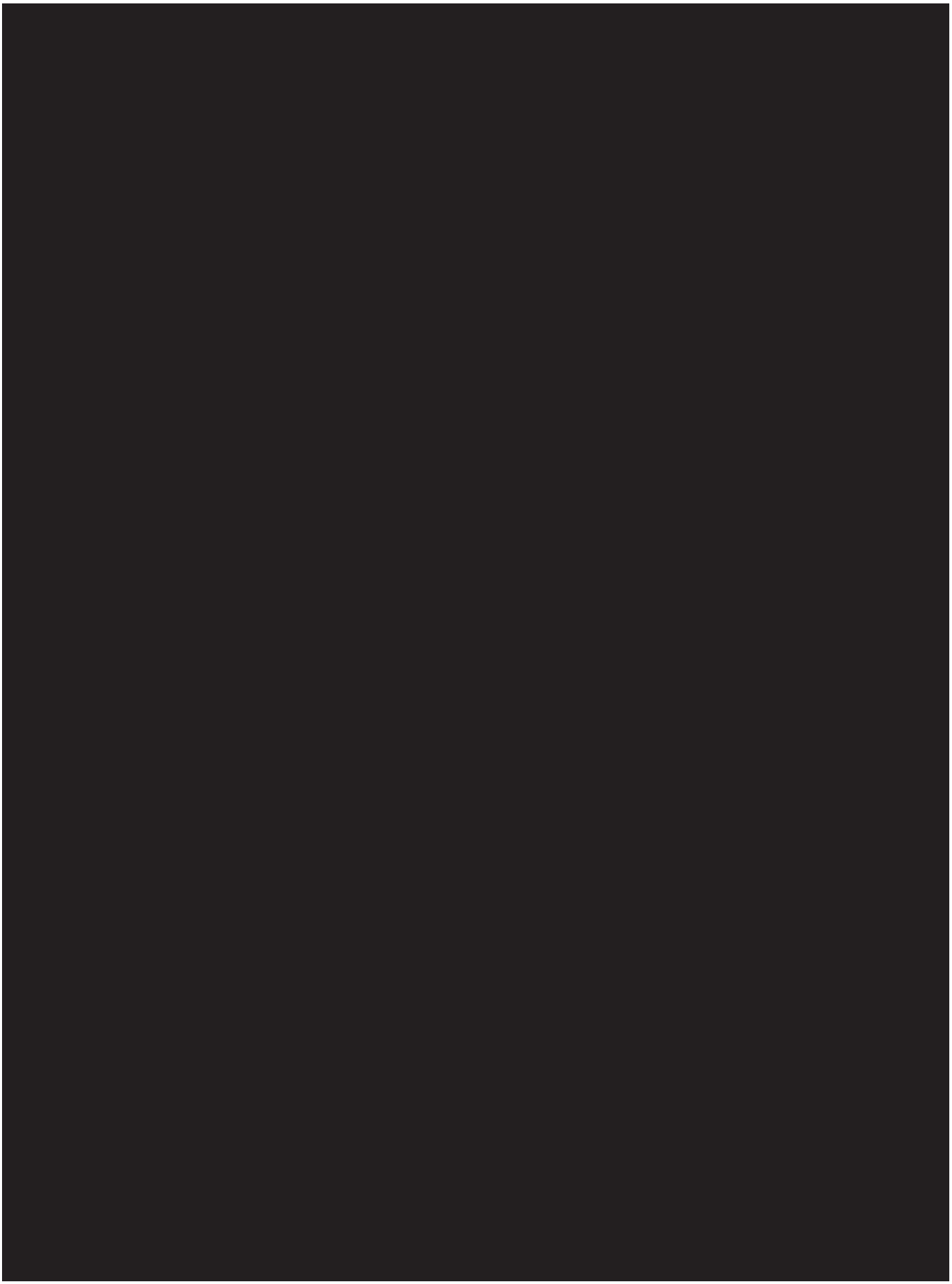
歐洲高收益基金

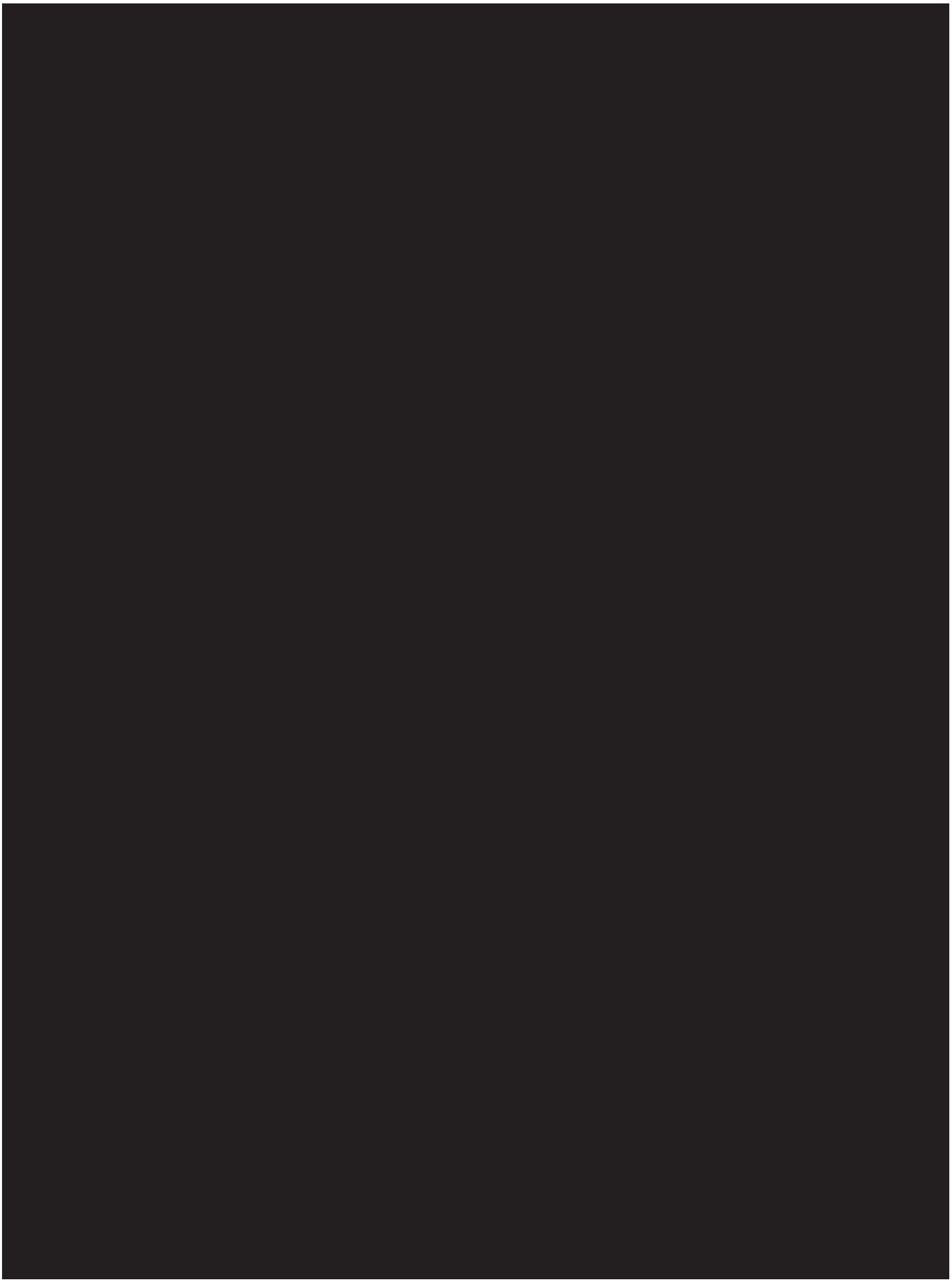
買入		賣出		到期日期	未實現盈利 /（虧損） EUR
用於有效管理投資組合的遠期外匯契約：					
EUR	16,864,393	GBP	14,417,655	2021年7月12日	48,412
EUR	10,121,696	USD	11,981,770	2021年7月12日	20,030
GBP	3,701,740	EUR	4,297,424	2021年7月12日	20,088
USD	362,100	EUR	299,915	2021年7月12日	5,367
					93,897
用於股份類別避險的遠期外匯契約：					
USD	5,824,308	EUR	4,877,915	2021年7月22日	31,368
					31,368
					125,265

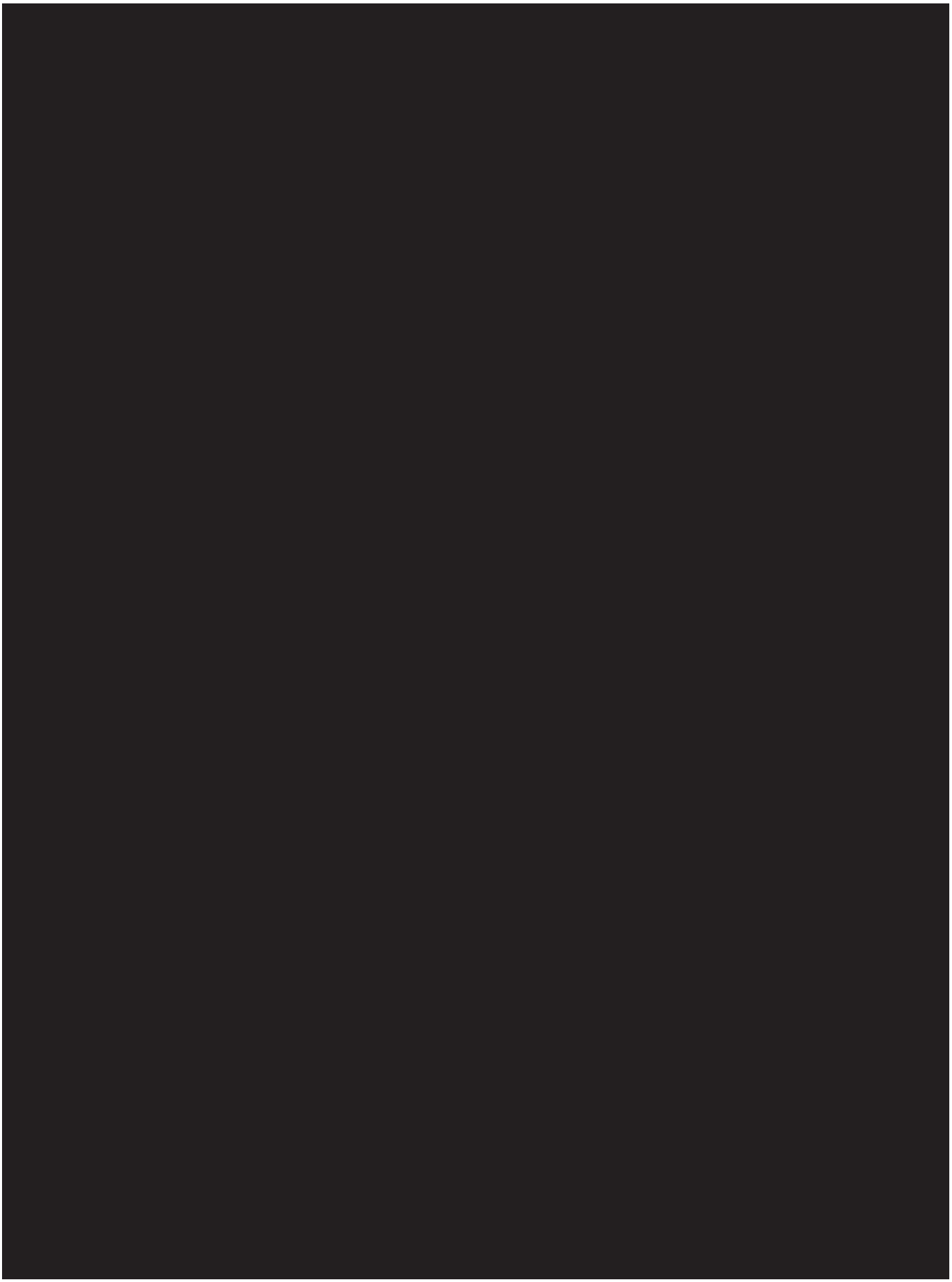
上述契約供下列交易對手申購：	
Barclays	2,399
BNP Paribas	4,028
Citibank	1,827
Credit Suisse	1,057
Deutsche Bank	25,397
Goldman Sachs	10,962
J.P. Morgan	5,765
Morgan Stanley	73,402
UBS	428
	125,265











附註5 — 遠期外匯契約（續）

全球房地產基金（續）

上述契約供下列交易對手申購：	未實現盈利 /（虧損） USD
Bank of America	(27,458)
Barclays	(8,542)
BNP Paribas	(7,225)
BNY Mellon	(3,529)
Citibank	(9,611)
Credit Suisse	(3,516)
Deutsche Bank	(1,908)
Goldman Sachs	(31,434)
HSBC	(7,041)
J.P. Morgan	(11,697)
Morgan Stanley	(10,389)
Toronto-Dominion	(6,129)
UBS	(2,419)
	(130,898)

[redacted]

波灣富裕債券基金

買入		賣出		到期日期	未實現盈利 /（虧損） USD
用於有效管理投資組合的遠期外匯契約：					
USD	7,817,590	SAR	30,000,000	2023年5月18日	(164,233)
USD	30,228,013	SAR	116,000,000	2023年5月22日	(634,508)
USD	17,091,770	SAR	65,000,000	2023年6月26日	(198,987)
					(997,728)
用於股份類別避險的遠期外匯契約：					
CHF	398,431	USD	435,011	2021年7月22日	(4,171)
EUR	74,614,839	USD	89,106,348	2021年7月22日	(584,297)
PLN	13,734,257	USD	3,615,351	2021年7月22日	(12,570)
					(601,038)
					(1,598,766)

附註5 — 遠期外匯契約（續）

波灣富裕債券基金（續）

上述契約供下列交易對手申購：	未實現盈利 / （虧損） USD
Bank of America	(100,117)
Barclays	(55,395)
BNP Paribas	(25)
Citibank	(76,690)
Goldman Sachs	(102,442)
HSBC	(237,048)
J.P. Morgan	(315,562)
Morgan Stanley	(117,222)
Standard Chartered	(519,776)
Toronto-Dominion	(69,242)
UBS	(5,247)
	(1,598,766)

公司債基金

買入		賣出		到期日期	未實現盈利 / （虧損） USD
用於股份類別避險的遠期外匯契約：					
AUD	7,008,895	USD	5,432,718	2021年7月22日	(176,912)
EUR	107,898	USD	131,534	2021年7月22日	(3,525)
SGD	13,517,444	USD	10,213,741	2021年7月22日	(161,977)
					(342,414)

上述契約供下列交易對手申購：	
Bank of America	(30,216)
Barclays	(34,479)
BNP Paribas	(31,054)
Citibank	(29,793)
Credit Suisse	(16,113)
Goldman Sachs	(39,464)
HSBC	(37,951)
J.P. Morgan	(36,787)
Morgan Stanley	(48,029)
UBS	(38,528)
	(342,414)

穩定月收益基金

買入		賣出		到期日期	未實現盈利 / （虧損） USD
用於股份類別避險的遠期外匯契約：					
AUD	34,137,955	USD	25,862,085	2021年7月22日	(262,832)
EUR	48,086,910	USD	57,436,514	2021年7月22日	(386,842)
SGD	21,968,728	USD	16,387,584	2021年7月22日	(51,327)
USD	87,153	EUR	73,140	2021年7月22日	381
USD	142,254	ZAR	2,017,015	2021年7月22日	1,437
ZAR	38,098,993	USD	2,707,020	2021年7月22日	(47,156)
					(746,339)

上述契約供下列交易對手申購：	
Bank of America	(162,548)
Barclays	(63,222)
BNP Paribas	(56,066)
BNY Mellon	(2,934)
Citibank	(56,880)
Credit Suisse	(3,322)
Goldman Sachs	(132,870)
HSBC	(67,448)
J.P. Morgan	(83,261)
Morgan Stanley	(85,502)
Toronto-Dominion	(2,435)
UBS	(29,851)
	(746,339)

附註5 — 遠期外匯契約（續）

印度基金

買入		賣出		到期日期	未實現盈利 /（虧損） USD
用於股份類別避險的遠期外匯契約：					
EUR	27,015,423	USD	32,926,299	2021年7月22日	(875,561)
PLN	34,681,059	USD	9,445,716	2021年7月22日	(348,154)
USD	5,600,345	EUR	4,698,929	2021年7月22日	25,599
USD	437,352	PLN	1,640,088	2021年7月22日	7,123
					(1,190,993)

上述契約供下列交易對手申購：	
Bank of America	(145,052)
Barclays	(126,536)
BNP Paribas	(99,603)
BNY Mellon	(34,557)
Citibank	(116,164)
Credit Suisse	(25,648)
Goldman Sachs	(150,049)
HSBC	(125,291)
J.P. Morgan	(138,605)
Morgan Stanley	(137,614)
Toronto-Dominion	(50,904)
UBS	(40,970)
	(1,190,993)



日本基金

買入		賣出		到期日期	未實現盈利 /（虧損） JPY
用於股份類別避險的遠期外匯契約：					
JPY	3,729,734	USD	33,831	2021年7月26日	(27,610)
USD	1,601,686	JPY	176,822,926	2021年7月26日	1,064,047
					1,036,437

附註5 — 遠期外匯契約（續）

日本基金（續）

上述契約供下列交易對手申購：	未實現盈利 / （虧損） JPY
Bank of America	65,073
Barclays	169,446
BNP Paribas	134,914
Citibank	103,075
Credit Suisse	22,418
Deutsche Bank	65,561
Goldman Sachs	31,622
HSBC	100,790
J.P. Morgan	116,246
Morgan Stanley	119,408
Toronto-Dominion	107,884
	1,036,437

多空策略基金

買入		賣出		到期日期	未實現盈利 / （虧損） USD
用於有效管理投資組合的遠期外匯契約：					
TWD	38,619,980	USD	1,400,000	2021年7月8日	(13,898)
USD	19,553,454	CHF	17,851,580	2021年7月16日	252,224
USD	57,212,287	EUR	47,851,644	2021年7月16日	455,139
USD	5,976,774	GBP	4,275,755	2021年7月16日	61,864
USD	5,950,416	HKD	46,198,819	2021年7月16日	76
THB	21,975,380	USD	700,000	2021年7月23日	(14,388)
USD	700,000	THB	21,804,860	2021年7月23日	19,708
USD	544,776	EUR	452,000	2021年7月26日	8,542
CNH	8,937,508	USD	1,400,000	2021年7月30日	(21,074)
USD	1,400,000	CNH	8,934,377	2021年7月30日	21,557
USD	263,845	GBP	190,000	2021年7月30日	995
USD	213,138	EUR	176,000	2021年8月17日	4,244
CZK	97,513,397	USD	4,635,000	2021年8月18日	(102,264)
IDR	93,783,499,250	USD	6,505,000	2021年8月18日	(62,261)
KRW	13,594,620,222	USD	12,154,303	2021年8月18日	(85,285)
MXN	147,631,358	USD	7,290,000	2021年8月18日	72,059
PHP	133,962,714	USD	2,740,000	2021年8月18日	216
PLN	13,661,128	USD	3,695,000	2021年8月18日	(111,573)
RUB	40,748,681	USD	543,889	2021年8月18日	9,321
THB	145,242,880	USD	4,660,000	2021年8月18日	(129,065)
USD	2,379,841	COP	8,930,538,022	2021年8月18日	5,711
USD	4,560,726	EUR	3,830,000	2021年8月18日	14,830
USD	6,109,890	IDR	88,770,526,140	2021年8月18日	11,532
USD	6,204,365	MXN	125,490,043	2021年8月18日	(53,555)
USD	1,367,847	PEN	5,322,293	2021年8月18日	(18,709)
USD	2,776,275	PHP	133,973,526	2021年8月18日	35,839
USD	3,680,000	PLN	13,957,136	2021年8月18日	18,927
USD	546,279	RUB	41,424,041	2021年8月18日	(16,099)
USD	7,968,989	ZAR	112,166,188	2021年8月18日	161,527
USD	260,447	SEK	2,200,000	2021年8月27日	3,246
TWD	366,302,500	USD	13,376,827	2021年8月31日	(228,620)
USD	13,197,685	TWD	366,302,500	2021年8月31日	49,477
USD	274,404	BRL	1,471,000	2021年9月2日	(19,071)
AUD	910,000	NZD	976,390	2021年9月15日	342
AUD	700,000	SGD	713,413	2021年9月15日	(5,395)
AUD	3,848,000	USD	2,984,580	2021年9月15日	(97,831)
CAD	23,377,041	USD	19,303,038	2021年9月15日	(445,109)
CHF	1,112,000	USD	1,242,396	2021年9月15日	(38,105)
CNH	36,843,564	USD	5,740,000	2021年9月15日	(74,847)
EUR	350,000	CNH	2,746,963	2021年9月15日	(6,709)
EUR	3,779,000	USD	4,598,205	2021年9月15日	(110,150)
GBP	14,242,000	USD	20,129,906	2021年9月15日	(425,531)
IDR	8,018,640,000	USD	560,000	2021年9月15日	(10,434)
JPY	70,403,610	NZD	910,000	2021年9月15日	(1,801)
JPY	459,868,000	USD	4,169,439	2021年9月15日	(27,318)
KRW	1,577,590,000	USD	1,400,000	2021年9月15日	466

附註5 — 遠期外匯契約（續）

多空策略基金（續）

買入		賣出		到期日期	未實現盈利 /（虧損） USD
MXN	81,786,000	USD	4,095,621	2021年9月15日	(32,349)
NZD	978,351	AUD	910,000	2021年9月15日	1,029
NZD	910,000	JPY	71,646,106	2021年9月15日	(9,391)
NZD	9,336,000	USD	6,727,139	2021年9月15日	(202,814)
SGD	2,705,131	USD	2,030,000	2021年9月15日	(18,324)
THB	17,959,680	USD	576,000	2021年9月15日	(15,810)
USD	6,582,948	AUD	8,621,000	2021年9月15日	115,515
USD	2,283,773	CAD	2,813,000	2021年9月15日	14,565
USD	9,514,664	CHF	8,645,000	2021年9月15日	152,169
USD	3,710,114	CNY	23,901,616	2021年9月15日	30,926
USD	17,139,787	EUR	14,174,431	2021年9月15日	305,807
USD	7,127,610	GBP	5,098,915	2021年9月15日	73,057
USD	22,330,119	JPY	2,442,845,000	2021年9月15日	326,936
USD	223,456	MXN	4,534,000	2021年9月15日	(1,801)
USD	637,742	NZD	913,000	2021年9月15日	(294)
USD	2,046,000	SGD	2,719,868	2021年9月15日	23,365
USD	1,960,000	TWD	53,703,916	2021年9月15日	32,244
AUD	125,000	USD	94,310	2021年9月17日	(534)
CAD	27,000	USD	21,921	2021年9月17日	(141)
CHF	2,000	USD	2,230	2021年9月17日	(64)
EUR	664,000	USD	796,561	2021年9月17日	(7,939)
GBP	258,000	USD	357,103	2021年9月17日	(148)
HKD	645,132	USD	83,136	2021年9月17日	(33)
JPY	1,268,000	USD	11,440	2021年9月17日	(18)
SEK	3,000	USD	359	2021年9月17日	(8)
USD	3,012,510	AUD	3,914,000	2021年9月17日	76,223
USD	8,507,495	CAD	10,355,758	2021年9月17日	153,652
USD	109,260	DKK	668,598	2021年9月17日	2,484
USD	18,434,678	EUR	15,190,111	2021年9月17日	393,638
USD	1,961,024	GBP	1,407,110	2021年9月17日	14,220
USD	2,152,121	JPY	236,586,112	2021年9月17日	21,102
USD	1,888,183	MXN	38,358,147	2021年9月17日	(16,987)
USD	993,498	AUD	1,318,000	2021年9月24日	4,705
USD	2,329,875	CAD	2,881,000	2021年9月24日	5,813
USD	8,157,756	EUR	6,832,000	2021年9月24日	42,229
EUR	2,368,000	USD	2,834,876	2021年9月30日	(21,621)
USD	5,674,589	CAD	6,980,000	2021年9月30日	43,922
USD	7,435,575	EUR	6,220,000	2021年9月30日	46,028
USD	4,965,606	GBP	3,570,000	2021年9月30日	26,190
USD	34,802	HKD	270,000	2021年9月30日	21
TWD	364,475,000	USD	13,377,539	2022年3月1日	(278,527)
USD	13,582,335	TWD	364,475,000	2022年3月1日	483,323
KRW	469,561,260	USD	420,000	2022年3月16日	(3,566)
USD	420,000	KRW	469,148,400	2022年3月16日	3,932
					871,476
用於股份類別避險的遠期外匯契約：					
BRL	14,741,025	USD	2,820,000	2021年7月2日	143,735
USD	2,982,806	BRL	14,741,025	2021年7月2日	19,071
CAD	22,311,022	USD	18,434,840	2021年7月15日	(436,458)
CHF	114,463,278	USD	127,851,008	2021年7月15日	(4,096,036)
CZK	180,230,945	USD	8,649,246	2021年7月15日	(269,566)
EUR	836,963,004	USD	1,018,842,273	2021年7月15日	(26,136,092)
GBP	58,531,552	USD	82,777,780	2021年7月15日	(1,807,802)
HUF	580,335,550	USD	2,040,556	2021年7月15日	(82,549)
JPY	13,956,280	USD	127,364	2021年7月15日	(1,726)
NOK	973,068	USD	117,445	2021年7月15日	(4,423)
PLN	19,095,463	USD	5,200,024	2021年7月15日	(191,658)
SEK	1,627,416	USD	197,091	2021年7月15日	(6,907)
SGD	1,607,641	USD	1,211,829	2021年7月15日	(16,292)
USD	13,993	CAD	17,121	2021年7月15日	182
USD	751,556	CHF	681,645	2021年7月15日	14,577
USD	61,470	CZK	1,307,385	2021年7月15日	684
USD	16,006,379	EUR	13,348,494	2021年7月15日	173,979
USD	1,458,268	GBP	1,050,179	2021年7月15日	5,497

附註5 — 遠期外匯契約（續）

多空策略基金（續）

買入		賣出		到期日期	未實現盈利 / （虧損） USD
USD	8,382	HUF	2,513,012	2021年7月15日	(96)
USD	61,020	PLN	229,058	2021年7月15日	943
USD	103	SGD	138	2021年7月15日	–
BRL	14,865,600	USD	3,000,000	2021年8月3日	(21,782)
					(32,712,719)
					(31,841,243)

上述契約供下列交易對手申購：	
Bank of America	(10,529)
Barclays Bank	475,883
BNP Paribas	466
BNY Mellon	(9,933)
Citibank	147,109
Deutsche Bank	(99,214)
Goldman Sachs	19,041
HSBC	(188,156)
J.P. Morgan	(31,883,050)
Morgan Stanley	(148,453)
Nomura	(48,130)
RBS	(57,797)
Standard Chartered	8,574
State Street	(13,898)
UBS	(33,156)
	(31,841,243)

[redacted]

互利歐洲基金

買入		賣出		到期日期	未實現盈利 / （虧損） EUR
用於股份類別避險的遠期外匯契約：					
CNH	939,698	EUR	121,790	2021年7月22日	489
CZK	386,607,243	EUR	15,142,345	2021年7月22日	6,954
EUR	247,840	USD	295,259	2021年7月22日	(1,033)
USD	16,700,587	EUR	13,979,271	2021年7月22日	97,581
					103,991

附註5 — 遠期外匯契約（續）

互利歐洲基金（續）

上述契約供下列交易對手申購：	未實現盈利 / （虧損） USD
Bank of America	15,762
Barclays	9,998
BNP Paribas	8,485
BNY Mellon	4,150
Citibank	14,215
Credit Suisse	6,211
Deutsche Bank	4,974
Goldman Sachs	9,000
HSBC	11,263
J.P. Morgan	7,971
Morgan Stanley	7,400
Toronto-Dominion	3,137
UBS	1,425
	103,991

互利全球領航基金

買入		賣出		到期日期	未實現盈利 / （虧損） USD
用於股份類別避險的遠期外匯契約：					
EUR	7,490,640	GBP	6,402,400	2021年7月22日	29,395
EUR	40,745,960	USD	48,734,865	2021年7月22日	(394,401)
GBP	109,400	EUR	127,215	2021年7月22日	424
					(364,582)

上述契約供下列交易對手申購：	
Bank of America	(354,816)
Barclays	(149)
BNP Paribas	(102)
BNY Mellon	(15)
Citibank	(3,811)
Goldman Sachs	(3,400)
HSBC	(1,235)
J.P. Morgan	(183)
Morgan Stanley	(871)
	(364,582)

互利美國價值基金

買入		賣出		到期日期	未實現盈利 / （虧損） USD
用於股份類別避險的遠期外匯契約：					
EUR	6,515,356	USD	7,905,177	2021年7月22日	(175,446)
USD	328,167	EUR	275,481	2021年7月22日	1,340
					(174,106)

上述契約供下列交易對手申購：	
Bank of America	(20,565)
Barclays	(16,505)
BNP Paribas	(8,472)
BNY Mellon	(7,711)
Citibank	(15,414)
Goldman Sachs	(28,896)
HSBC	(14,121)
J.P. Morgan	(25,256)
Morgan Stanley	(17,567)
Toronto-Dominion	(14,015)
UBS	(5,584)
	(174,106)

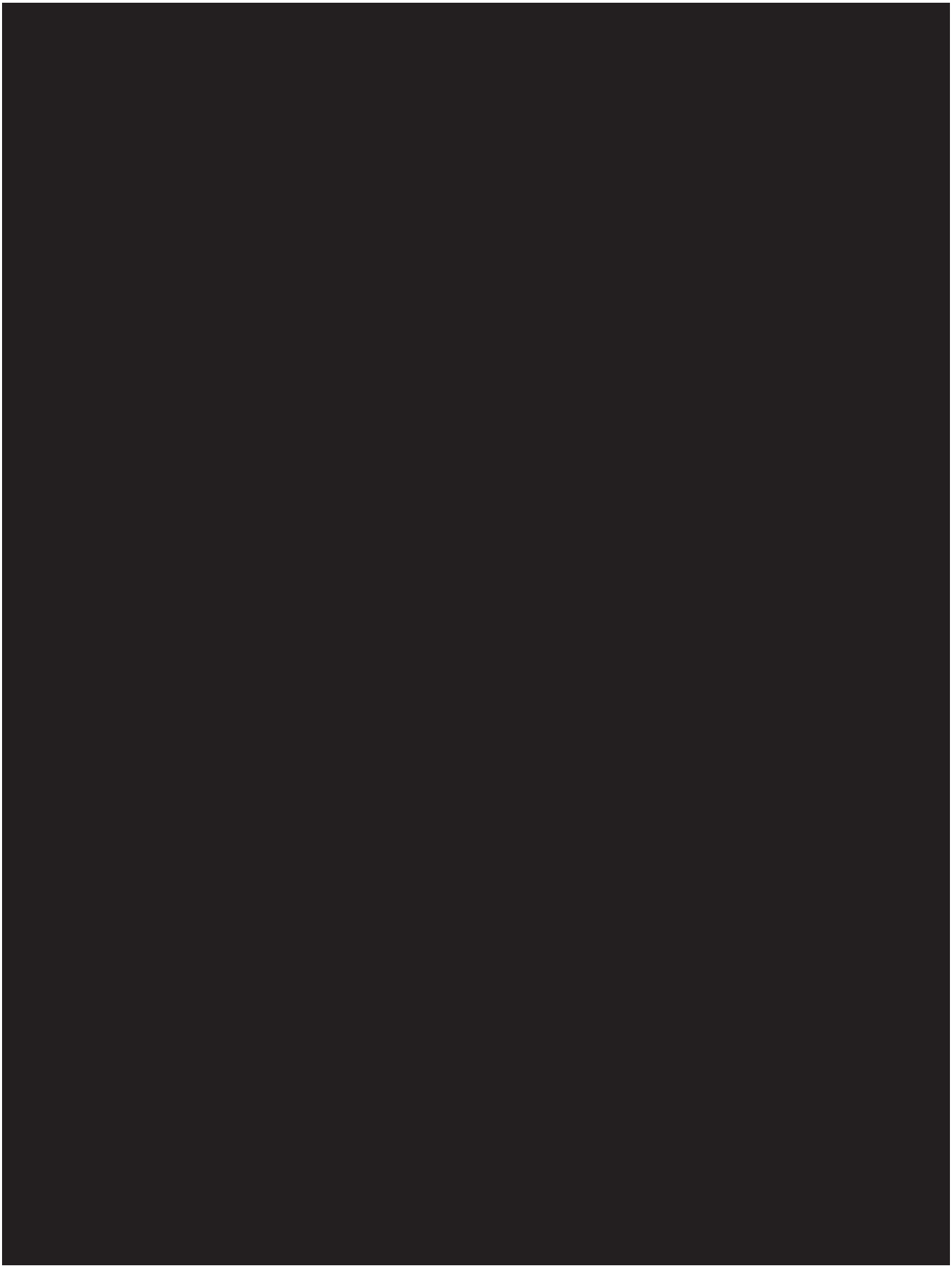
附註5 — 遠期外匯契約（續）

天然資源基金

買入		賣出		到期日期	未實現盈利 /（虧損） USD
用於股份類別避險的遠期外匯契約：					
EUR	2,755,995	USD	3,290,552	2021年7月22日	(20,876)
PLN	242,113,194	USD	63,595,130	2021年7月22日	(83,811)
USD	318,678	EUR	267,906	2021年7月22日	837
USD	6,368,816	PLN	24,320,375	2021年7月22日	(10,923)
					(114,773)

上述契約供下列交易對手申購：	
Bank of America	(38,540)
Barclays	(10,367)
BNP Paribas	(12,140)
BNY Mellon	(554)
Citibank	(1,098)
Credit Suisse	(2,340)
Deutsche Bank	(4,768)
Goldman Sachs	(23,682)
HSBC	(5,372)
J.P. Morgan	(13,426)
Morgan Stanley	(3)
Toronto-Dominion	(491)
UBS	(1,992)
	(114,773)





附註5 — 遠期外匯契約（續）

精選收益基金

買入		賣出		到期日期	未實現盈利 /（虧損） USD
用於有效管理投資組合的遠期外匯契約：					
EUR	1,500,000	USD	1,819,538	2021年7月19日	(40,078)
USD	12,558,996	EUR	10,350,000	2021年7月19日	280,727
USD	2,518,480	CAD	3,050,000	2021年8月9日	58,443
CNH	12,000,000	USD	1,825,678	2021年8月17日	23,412
TRY	10,500,000	USD	1,175,154	2021年9月7日	(9,765)
USD	1,788,299	CHF	1,600,000	2021年9月13日	55,693
USD	915,653	EUR	750,000	2021年9月13日	24,859
MXN	54,200,000	USD	2,666,253	2021年9月21日	23,750
AUD	2,200,000	USD	1,667,875	2021年9月27日	(17,699)
KRW	2,000,000,000	USD	1,763,015	2021年9月27日	6,353
					405,695
用於股份類別避險的遠期外匯契約：					
AUD	3,265,575	USD	2,472,455	2021年7月22日	(23,677)
EUR	135,303,637	USD	161,567,759	2021年7月22日	(1,045,330)
PLN	9,099,325	USD	2,388,910	2021年7月22日	(1,967)
SGD	125,226	USD	93,391	2021年7月22日	(270)
USD	2,554,072	EUR	2,141,634	2021年7月22日	13,265
					(1,057,979)
					(652,284)

上述契約供下列交易對手申購：	
Bank of America	(140,347)
Barclays	(127,452)
BNP Paribas	(40,059)
BNY Mellon	(11,762)
Citibank	(112,398)
Credit Suisse	(35,350)
Goldman Sachs	(100,581)
HSBC	(95,850)
J.P. Morgan	284,616
Morgan Stanley	(126,725)
Toronto-Dominion	(104,140)
UBS	(42,236)
	(652,284)



附註5 — 遠期外匯契約（續）

科技基金

買入		賣出		到期日期	未實現盈利 /（虧損）USD
用於股份類別避險的遠期外匯契約：					
CHF	30,604,502	USD	33,490,470	2021年7月22日	(396,529)
CNH	23,840,203	USD	3,691,649	2021年7月22日	(11,189)
EUR	209,536,291	USD	252,875,728	2021年7月22日	(4,284,668)
PLN	50,587,653	USD	13,294,565	2021年7月22日	(24,374)
SGD	158,787,878	USD	118,525,320	2021年7月22日	(448,396)
USD	359,057	CNH	2,318,040	2021年7月22日	1,197
					(5,163,959)

上述契約供下列交易對手申購：	
Bank of America	(821,073)
Barclays	(437,930)
BNP Paribas	(191,050)
BNY Mellon	(318,536)
Citibank	(432,061)
Credit Suisse	(39,339)
Deutsche Bank	(42)
Goldman Sachs	(1,075,215)
HSBC	(486,356)
J.P. Morgan	(344,627)
Morgan Stanley	(481,561)
Toronto-Dominion	(348,981)
UBS	(187,188)
	(5,163,959)

美國政府基金

買入		賣出		到期日期	未實現盈利 /（虧損）USD
用於股份類別避險的遠期外匯契約：					
EUR	80,945,532	USD	98,679,409	2021年7月22日	(2,646,710)
USD	13,323,121	EUR	11,158,843	2021年7月22日	84,419
JPY	26,783,169	USD	244,894	2021年7月26日	(3,740)
					(2,566,031)

上述契約供下列交易對手申購：	
Bank of America	(371,508)
Barclays	(226,150)
BNP Paribas	(8,155)
Citibank	(227,605)
Credit Suisse	(18,509)
Goldman Sachs	(457,754)
HSBC	(429,831)
J.P. Morgan	(405,286)
Morgan Stanley	(296,959)
UBS	(124,274)
	(2,566,031)

附註5 — 遠期外匯契約（續）



上述契約供下列交易對手申購：	
Bank of America	(10,748)
Barclays	(196,862)
BNY Mellon	(23,405)
Citibank	(20,603)
Goldman Sachs	(3,632)
HSBC	(411,362)
J.P. Morgan	(273,536)
Morgan Stanley	(220,836)
Toronto-Dominion	(34,270)
UBS	(175,714)
	(1,370,968)

美國機會基金

買入		賣出		到期日期	未實現盈利 /（虧損） USD
用於股份類別避險的遠期外匯契約：					
CHF	5,671,280	USD	6,206,371	2021年7月22日	(73,776)
CNH	90,249,231	USD	13,969,779	2021年7月22日	(37,072)
EUR	494,542,578	USD	590,740,658	2021年7月22日	(4,021,943)
NOK	10,700,041	USD	1,258,819	2021年7月22日	(15,871)
PLN	391,305,302	USD	102,835,194	2021年7月22日	(187,684)
SEK	59,959,412	USD	7,044,322	2021年7月22日	(36,236)
SGD	242,655,383	USD	181,061,365	2021年7月22日	(619,375)
USD	1,835,536	CNH	11,895,470	2021年7月22日	(890)
USD	54,806,224	EUR	45,961,534	2021年7月22日	278,072
USD	24,038	NOK	206,214	2021年7月22日	84
					(4,714,691)

上述契約供下列交易對手申購：	
Bank of America	(1,052,860)
Barclays	(485,195)
BNP Paribas	(297,917)
BNY Mellon	(189,903)
Citibank	(484,210)
Credit Suisse	(77,257)
Deutsche Bank	(20,197)
Goldman Sachs	(376,230)
HSBC	(458,106)
J.P. Morgan	(357,305)
Morgan Stanley	(370,734)
Toronto-Dominion	(404,516)
UBS	(140,261)
	(4,714,691)

附註5 — 遠期外匯契約（續）

亞洲債券基金

買入		賣出		到期日期	未實現盈利 /（虧損）USD
用於有效管理投資組合的遠期外匯契約：					
JPY	1,220,000,000	USD	11,724,850	2021年7月14日	(741,150)
USD	11,287,722	JPY	1,220,000,000	2021年7月14日	304,021
KRW	2,238,800,000	USD	2,003,042	2021年7月21日	(21,858)
KRW	2,257,100,000	USD	2,024,043	2021年7月22日	(26,676)
SGD	2,440,000	USD	1,837,308	2021年7月22日	(22,889)
JPY	1,425,000,000	USD	13,776,635	2021年7月26日	(946,006)
KRW	2,211,200,000	USD	1,982,268	2021年7月26日	(25,566)
USD	6,171,992	JPY	670,000,000	2021年7月26日	139,346
AUD	3,732,000	USD	2,914,170	2021年7月28日	(115,544)
USD	2,883,622	AUD	3,732,000	2021年7月28日	84,997
JPY	1,009,347,367	USD	9,586,335	2021年8月10日	(497,071)
USD	9,326,043	JPY	1,009,347,367	2021年8月10日	236,779
USD	102,006	AUD	131,000	2021年8月16日	3,762
SGD	9,835,000	USD	7,402,445	2021年9月2日	(89,148)
VND	135,000,000,000	USD	5,892,623	2021年9月17日	(41,183)
VND	134,000,000,000	USD	5,833,696	2021年9月23日	(26,672)
JPY	110,254,190	USD	996,423	2021年9月28日	(3,126)
USD	995,782	AUD	1,314,000	2021年9月28日	10,173
SGD	3,080,000	USD	2,307,384	2021年10月21日	(17,125)
SGD	14,750,000	USD	11,107,628	2021年10月26日	(139,677)
					(1,934,613)
用於股份類別避險的遠期外匯契約：					
AUD	1,878,712	USD	1,423,019	2021年7月22日	(14,218)
CHF	12,449,700	USD	13,619,999	2021年7月22日	(157,609)
EUR	18,049,635	USD	21,555,980	2021年7月22日	(142,134)
SGD	1,173,828	USD	875,720	2021年7月22日	(2,847)
USD	559,965	CHF	513,949	2021年7月22日	4,210
					(312,598)
					(2,247,211)

上述契約供下列交易對手申購：	
Bank of America	(49,926)
Barclays	(39,486)
BNP Paribas	(472,447)
BNY Mellon	(7,778)
Citibank	(188,782)
Credit Suisse	(29,857)
Deutsche Bank	(833,332)
Goldman Sachs	(26,311)
HSBC	(51,709)
J.P. Morgan	(477,656)
Morgan Stanley	(54,464)
Toronto-Dominion	(595)
UBS	(14,868)
	(2,247,211)

亞洲成長基金

買入		賣出		到期日期	未實現盈利 /（虧損）USD
用於股份類別避險的遠期外匯契約：					
CHF	10,399,887	USD	11,596,047	2021年7月22日	(350,210)
CNH	26,168,710	USD	4,085,856	2021年7月22日	(45,921)
CNY	1,076,200	EUR	138,972	2021年7月22日	1,392
CZK	210,895,730	USD	10,089,233	2021年7月22日	(284,933)
EUR	2,555,431	CNY	19,786,800	2021年7月22日	(25,227)
EUR	15,919,784	HKD	147,852,800	2021年7月22日	(156,279)
EUR	5,758,641	INR	510,964,200	2021年7月22日	(22,882)
EUR	5,895,902	KRW	7,949,444,200	2021年7月22日	(39,851)
EUR	4,897,540	TWD	162,856,700	2021年7月22日	(31,219)
EUR	87,102,381	USD	105,633,764	2021年7月22日	(2,296,660)
HKD	3,702,200	EUR	398,748	2021年7月22日	3,770

附註5 — 遠期外匯契約（續）

亞洲成長基金（續）

買入		賣出		到期日期	未實現盈利 / （虧損） USD
INR	17,508,300	EUR	197,232	2021年7月22日	890
PLN	63,376,035	USD	17,192,603	2021年7月22日	(567,753)
SGD	1,218,413	USD	920,016	2021年7月22日	(13,987)
TWD	4,327,700	EUR	130,086	2021年7月22日	900
USD	466,558	CHF	428,084	2021年7月22日	3,652
USD	100,604	CNH	651,374	2021年7月22日	45
USD	230,600	CZK	4,941,320	2021年7月22日	884
USD	3,023,930	EUR	2,538,034	2021年7月22日	12,842
USD	22,952	SGD	30,833	2021年7月22日	24
					(3,810,523)

上述契約供下列交易對手申購：	
Bank of America	(548,821)
Barclays	(309,502)
BNP Paribas	(166,392)
BNY Mellon	(237,920)
Citibank	(508,864)
Credit Suisse	(52,725)
Deutsche Bank	(31,682)
Goldman Sachs	(454,290)
HSBC	(343,745)
J.P. Morgan	(291,365)
Morgan Stanley	(327,700)
Toronto-Dominion	(254,340)
UBS	(283,177)
	(3,810,523)

亞洲小型企業基金

買入		賣出		到期日期	未實現盈利 / （虧損） USD
用於股份類別避險的遠期外匯契約：					
EUR	1,297,010	USD	1,574,177	2021年7月22日	(35,421)
					(35,421)

上述契約供下列交易對手申購：	
Bank of America	(6,619)
Barclays	(2,420)
BNP Paribas	(97)
BNY Mellon	(822)
Citibank	(3,449)
Credit Suisse	(291)
Goldman Sachs	(12,716)
HSBC	(462)
J.P. Morgan	(2,857)
Morgan Stanley	(4,718)
Toronto-Dominion	(695)
UBS	(275)
	(35,421)

金磚四國基金

買入		賣出		到期日期	未實現盈利 / （虧損） USD
用於股份類別避險的遠期外匯契約：					
EUR	9,661,307	USD	11,777,706	2021年7月22日	(315,660)
					(315,660)

附註5 — 遠期外匯契約（續）

金磚四國基金（續）

上述契約供下列交易對手申購：	未實現盈利 /（虧損） USD
Bank of America	(44,603)
Barclays	(29,038)
BNP Paribas	(26,957)
BNY Mellon	(12,995)
Citibank	(34,970)
Credit Suisse	(1,388)
Goldman Sachs	(47,650)
HSBC	(35,806)
J.P. Morgan	(29,555)
Morgan Stanley	(27,688)
Toronto-Dominion	(7,574)
UBS	(17,436)
	(315,660)

新興國家固定收益基金

買入		賣出		到期日期	未實現盈利 /（虧損） USD
用於有效管理投資組合的遠期外匯契約：					
CLP	364,190,000	USD	501,294	2021年7月1日	(5,379)
USD	491,146	CLP	364,190,000	2021年7月1日	(4,768)
CLP	1,163,470,000	USD	1,604,432	2021年7月2日	(20,142)
USD	1,573,547	CLP	1,163,470,000	2021年7月2日	(10,742)
CLP	1,251,940,000	USD	1,742,981	2021年7月6日	(38,409)
USD	1,699,851	CLP	1,251,940,000	2021年7月6日	(4,722)
INR	2,529,041,400	USD	33,749,802	2021年7月12日	218,664
AUD	58,447,074	JPY	4,955,201,378	2021年7月13日	(785,380)
JPY	4,447,004,070	AUD	58,447,074	2021年7月13日	(3,789,898)
USD	45,572,382	AUD	58,447,074	2021年7月13日	1,746,302
CNH	662,923,320	USD	101,584,989	2021年7月14日	817,830
CLP	25,806,550,000	USD	35,736,709	2021年7月15日	(608,550)
INR	2,497,742,036	USD	32,943,050	2021年7月15日	593,163
INR	2,497,742,037	USD	33,694,988	2021年7月19日	(174,588)
CLP	29,199,565,953	USD	40,014,402	2021年8月6日	(291,254)
CLP	21,061,170,000	USD	29,287,381	2021年8月9日	(637,977)
PEN	181,863,000	USD	49,947,478	2021年8月11日	(2,731,997)
PEN	8,165,100	USD	2,247,172	2021年8月12日	(127,296)
CLP	6,458,870,545	USD	9,146,728	2021年8月16日	(362,380)
PEN	43,986,200	USD	12,092,759	2021年8月16日	(671,849)
USD	49,410,505	AUD	63,455,000	2021年8月16日	1,822,270
CLP	6,182,739,395	USD	8,739,351	2021年8月17日	(330,769)
COP	67,403,000,000	USD	18,394,760	2021年8月20日	(493,197)
MXN	351,811,000	USD	17,166,202	2021年8月23日	363,428
USD	16,257,891	MXN	351,811,000	2021年8月23日	(1,271,738)
MXN	579,616,900	USD	27,898,502	2021年8月31日	952,586
USD	27,339,453	MXN	579,616,900	2021年8月31日	(1,511,635)
CLP	5,865,857,306	USD	8,076,751	2021年9月1日	(102,323)
INR	2,157,421,500	USD	28,681,869	2021年9月7日	93,752
INR	4,886,735,100	USD	65,217,426	2021年9月8日	(46,750)
RUB	7,134,867,900	USD	93,890,794	2021年9月8日	2,642,384
INR	2,526,660,800	USD	34,091,085	2021年9月9日	(399,294)
JPY	1,824,851,140	USD	17,600,462	2021年9月9日	(1,163,160)
RUB	1,340,493,370	USD	17,811,924	2021年9月9日	321,570
USD	16,803,572	JPY	1,824,851,140	2021年9月9日	366,269
CNH	741,962,640	USD	115,505,177	2021年9月10日	(1,373,928)
CNH	349,428,350	USD	54,318,102	2021年9月13日	(579,767)
INR	2,536,116,820	USD	34,345,181	2021年9月13日	(544,827)
RUB	3,236,360,800	USD	42,957,652	2021年9月13日	792,386
RUB	2,074,019,100	USD	27,557,321	2021年9月14日	475,086
CLP	33,555,382,518	USD	46,219,843	2021年9月15日	(622,708)
INR	5,123,844,211	USD	69,566,840	2021年9月15日	(1,295,997)
USD	12,651,988	AUD	16,384,766	2021年9月16日	362,704
USD	3,346,394	AUD	4,444,000	2021年9月20日	13,142
CLP	1,447,970,000	USD	1,950,864	2021年9月24日	16,166

附註5 — 遠期外匯契約（續）

新興國家固定收益基金（續）

買入		賣出		到期日期	未實現盈利 /（虧損） USD
USD	98,414,932	AUD	129,693,845	2021年9月28日	1,133,743
CLP	374,780,000	USD	510,878	2021年9月29日	(1,830)
MXN	2,340,775,000	USD	115,042,758	2021年9月29日	1,002,998
USD	115,931,603	MXN	2,340,775,000	2021年9月29日	(114,153)
CLP	1,251,940,000	USD	1,697,569	2021年10月4日	2,588
MXN	962,539,600	USD	47,208,769	2021年10月12日	422,660
USD	47,561,709	MXN	962,539,600	2021年10月12日	(69,720)
CLP	36,999,999,600	USD	52,094,332	2021年10月13日	(1,864,132)
CNH	717,790,870	USD	107,989,630	2021年10月15日	2,149,135
INR	1,568,019,300	USD	20,585,786	2021年11月10日	160,595
PEN	232,965,700	USD	64,064,751	2021年11月12日	(3,600,415)
COP	277,295,750,000	USD	74,262,956	2021年11月18日	(1,057,986)
CNH	498,715,370	USD	76,444,830	2021年11月22日	(116,335)
RUB	10,704,524,860	USD	142,365,558	2021年12月6日	49,957
RUB	1,340,493,870	USD	17,875,635	2021年12月7日	(44,890)
CNH	172,893,830	USD	26,742,225	2021年12月10日	(312,815)
CNH	998,870,450	USD	154,443,554	2021年12月13日	(1,782,096)
CNH	722,489,990	USD	111,652,164	2021年12月15日	(1,245,934)
RUB	3,097,082,600	USD	40,814,887	2021年12月15日	316,640
CLP	1,507,000,000	USD	2,036,765	2021年12月23日	3,808
INR	2,151,330,900	USD	27,870,591	2022年1月27日	310,198
RUB	2,054,315,700	USD	27,303,723	2022年3月11日	(411,777)
INR	3,350,000,000	USD	43,693,752	2022年3月22日	(131,361)
					(13,604,844)
用於股份類別避險的遠期外匯契約：					
AUD	255,941,542	USD	197,921,899	2021年7月22日	(5,997,314)
CHF	2,170,221	USD	2,421,173	2021年7月22日	(74,421)
CZK	258,327,882	USD	12,357,627	2021年7月22日	(348,261)
EUR	38,423,046	USD	46,636,105	2021年7月22日	(1,051,515)
GBP	11,803,131	USD	16,703,931	2021年7月22日	(374,889)
NOK	5,037,224	USD	606,322	2021年7月22日	(21,183)
PLN	59,536,230	USD	16,160,370	2021年7月22日	(542,781)
SEK	6,755,625	USD	814,344	2021年7月22日	(24,743)
SGD	19,240,544	USD	14,506,772	2021年7月22日	(199,230)
USD	4,689,594	AUD	6,262,934	2021年7月22日	(6,834)
USD	50,154	CHF	46,028	2021年7月22日	382
USD	256,749	CZK	5,492,531	2021年7月22日	1,408
USD	400,693	EUR	336,031	2021年7月22日	2,029
USD	14,101	NOK	121,010	2021年7月22日	44
USD	323,357	PLN	1,230,000	2021年7月22日	703
USD	80,141	SEK	673,703	2021年7月22日	1,398
USD	746,260	ZAR	10,672,493	2021年7月22日	1,165
ZAR	241,617,382	USD	17,712,663	2021年7月22日	(844,264)
					(9,478,306)
					(23,083,150)

上述契約供下列交易對手申購：	
Bank of America	(2,131,615)
Barclays	(830,484)
BNP Paribas	(990,671)
BNY Mellon	(86,812)
Citibank	(7,298,438)
Credit Suisse	(27,759)
Deutsche Bank	593,376
Goldman Sachs	(3,987,798)
HSBC	(975,827)
J.P. Morgan	(8,794,502)
Morgan Stanley	2,377,657
Standard Chartered	(131,361)
Toronto-Dominion	(152,642)
UBS	(646,274)
	(23,083,150)

附註5 — 遠期外匯契約（續）

新興市場月收益基金

買入		賣出		到期日期	未實現盈利 /（虧損） USD
用於有效管理投資組合的遠期外匯契約：					
CLP	8,100,000	USD	11,149	2021年7月1日	(120)
USD	10,924	CLP	8,100,000	2021年7月1日	(106)
CLP	25,890,000	USD	35,702	2021年7月2日	(448)
JPY	72,260,900	USD	653,813	2021年7月2日	(3,312)
USD	35,015	CLP	25,890,000	2021年7月2日	(239)
USD	668,707	JPY	72,260,900	2021年7月2日	18,206
CLP	27,860,000	USD	38,787	2021年7月6日	(855)
USD	37,828	CLP	27,860,000	2021年7月6日	(105)
MXN	7,546,000	USD	362,665	2021年7月8日	15,575
USD	352,762	MXN	7,546,000	2021年7月8日	(25,478)
AUD	344,999	JPY	28,905,741	2021年7月12日	(1,541)
JPY	28,757,391	AUD	344,999	2021年7月12日	206
AUD	1,273,345	JPY	106,804,940	2021年7月13日	(6,753)
JPY	103,738,380	AUD	1,273,345	2021年7月13日	(20,856)
CNH	4,346,720	USD	666,082	2021年7月14日	5,362
USD	665,807	CNH	4,346,720	2021年7月14日	(5,638)
CLP	451,200,000	USD	624,818	2021年7月15日	(10,640)
INR	110,000,000	USD	1,483,920	2021年7月19日	(7,689)
RUB	123,100,000	USD	1,624,011	2021年7月27日	51,961
CLP	358,610,412	USD	507,037	2021年8月6日	(19,183)
CLP	9,930,000	USD	13,485	2021年8月9日	23
PEN	2,419,000	USD	664,362	2021年8月11日	(36,339)
PEN	108,800	USD	29,944	2021年8月12日	(1,696)
CLP	418,608,986	USD	592,813	2021年8月16日	(23,486)
PEN	586,400	USD	161,214	2021年8月16日	(8,957)
USD	1,175,792	AUD	1,510,000	2021年8月16日	43,363
CLP	400,712,517	USD	566,410	2021年8月17日	(21,438)
COP	2,200,000,000	USD	600,396	2021年8月20日	(16,098)
MXN	2,047,000	USD	99,881	2021年8月23日	2,115
USD	94,596	MXN	2,047,000	2021年8月23日	(7,400)
MXN	29,132,000	USD	1,420,745	2021年8月31日	29,334
USD	1,374,113	MXN	29,132,000	2021年8月31日	(75,965)
CLP	348,219,919	USD	479,816	2021年9月1日	(6,423)
KRW	2,120,000,000	USD	1,889,071	2021年9月3日	(13,500)
KRW	800,000,000	USD	714,190	2021年9月7日	(6,430)
RUB	77,765,800	USD	1,023,354	2021年9月8日	28,800
JPY	37,019,300	USD	357,047	2021年9月9日	(23,596)
RUB	14,610,600	USD	194,140	2021年9月9日	3,505
USD	342,448	JPY	37,019,300	2021年9月9日	8,997
CNH	14,034,150	USD	2,184,769	2021年9月10日	(25,988)
CNH	6,609,400	USD	1,027,421	2021年9月13日	(10,966)
RUB	35,491,100	USD	471,089	2021年9月13日	8,690
RUB	22,744,400	USD	302,203	2021年9月14日	5,210
CLP	953,413,337	USD	1,313,609	2021年9月15日	(18,052)
JPY	354,307,305	USD	3,437,449	2021年9月21日	(245,658)
USD	3,284,840	JPY	354,307,305	2021年9月21日	93,050
CLP	32,210,000	USD	43,397	2021年9月24日	359
CLP	8,340,000	USD	11,369	2021年9月29日	(41)
MXN	14,261,000	USD	700,890	2021年9月29日	6,111
USD	706,305	MXN	14,261,000	2021年9月29日	(695)
CLP	27,860,000	USD	37,777	2021年10月4日	58
MXN	5,864,000	USD	287,606	2021年10月12日	2,575
USD	289,756	MXN	5,864,000	2021年10月12日	(425)
USD	544,813	AUD	706,000	2021年10月21日	15,197
USD	590,604	AUD	760,000	2021年10月22日	20,476
USD	665,738	AUD	858,300	2021年10月26日	21,857
USD	144,254	AUD	186,000	2021年11月10日	4,710
PEN	3,105,800	USD	854,084	2021年11月12日	(47,999)
COP	9,052,000,000	USD	2,424,230	2021年11月18日	(34,538)
KRW	1,340,000,000	USD	1,199,481	2021年12月6日	(14,515)
RUB	116,673,000	USD	1,551,701	2021年12月6日	545
RUB	14,610,600	USD	194,834	2021年12月7日	(489)

附註5 — 遠期外匯契約（續）

新興市場月收益基金（續）

買入		賣出		到期日期	未實現盈利 / （虧損） USD
CNH	3,270,270	USD	505,827	2021年12月10日	(5,917)
RUB	33,963,600	USD	447,589	2021年12月15日	3,472
CLP	33,530,000	USD	45,317	2021年12月23日	84
RUB	22,528,300	USD	299,422	2022年3月11日	(4,516)
COP	9,420,000,000	USD	2,558,392	2022年6月13日	(119,102)
					(483,351)
用於股份類別避險的遠期外匯契約：					
EUR	26,251,621	USD	31,349,832	2021年7月22日	(205,258)
SGD	229,198	USD	170,997	2021年7月22日	(562)
USD	644,992	EUR	541,107	2021年7月22日	3,030
					(202,790)
					(686,141)

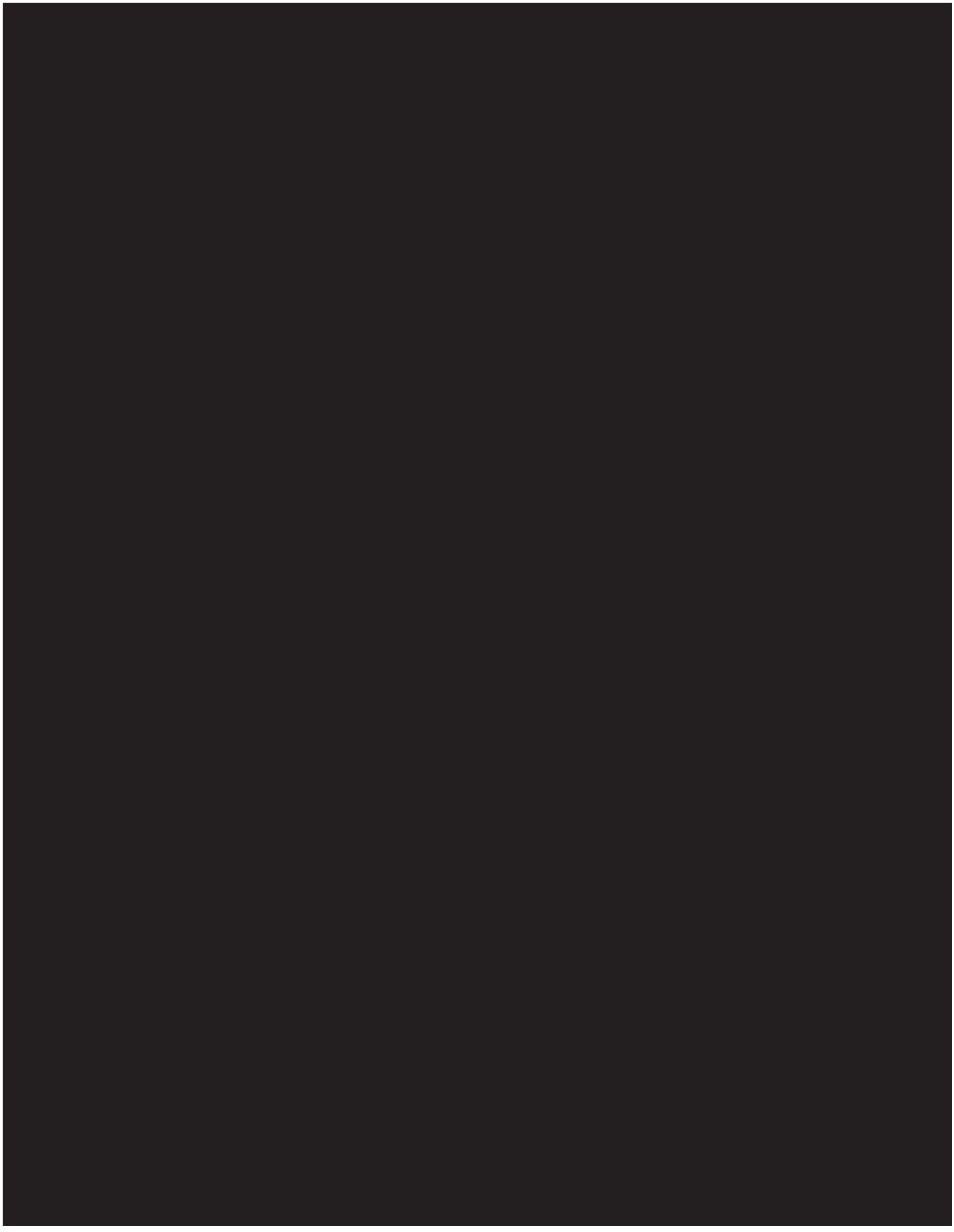
上述契約供下列交易對手申購：	
Bank of America	(44,757)
Barclays	(25,219)
BNP Paribas	(19,923)
BNY Mellon	(7,951)
Citibank	(116,077)
Credit Suisse	(4,993)
Deutsche Bank	6,579
Goldman Sachs	(256,096)
HSBC	(39,909)
J.P. Morgan	(92,878)
Morgan Stanley	(72,203)
Toronto-Dominion	(616)
UBS	(12,098)
	(686,141)

新興國家基金

買入		賣出		到期日期	未實現盈利 / （虧損） USD
用於股份類別避險的遠期外匯契約：					
EUR	16,337,575	USD	19,824,216	2021年7月22日	(441,534)
USD	284,362	EUR	238,428	2021年7月22日	1,494
					(440,040)

上述契約供下列交易對手申購：	
Bank of America	(46,751)
Barclays	(30,877)
BNP Paribas	(14,917)
BNY Mellon	(18,998)
Citibank	(47,541)
Credit Suisse	(4,035)
Goldman Sachs	(72,363)
HSBC	(44,815)
J.P. Morgan	(42,585)
Morgan Stanley	(59,204)
Toronto-Dominion	(29,059)
UBS	(28,895)
	(440,040)

附註5 — 遠期外匯契約 (續)



附註5 — 遠期外匯契約（續）



新興國家小型企業基金

買入		賣出		到期日期	未實現盈利 / （虧損） USD
用於股份類別避險的遠期外匯契約：					
EUR	454,147	USD	553,625	2021年7月22日	(14,832)
					(14,832)

上述契約供下列交易對手申購：	
Bank of America	(2,441)
Barclays	(1,559)
BNP Paribas	(395)
BNY Mellon	(108)
Citibank	(1,782)
Goldman Sachs	(2,535)
HSBC	(1,570)
J.P. Morgan	(833)
Morgan Stanley	(1,486)
Toronto-Dominion	(1,154)
UBS	(969)
	(14,832)



附註5 — 遠期外匯契約（續）

潛力歐洲基金

買入		賣出		到期日期	未實現盈利 / （虧損） EUR
用於股份類別避險的遠期外匯契約：					
EUR	12,000	USD	14,330	2021年7月22日	(79)
USD	504,800	EUR	414,098	2021年7月22日	11,396
					11,317

上述契約供下列交易對手申購：	
Bank of America	1,527
Barclays	1,463
BNP Paribas	368
BNY Mellon	324
Citibank	1,206
Credit Suisse	128
Goldman Sachs	1,862
HSBC	1,317
J.P. Morgan	1,054
Morgan Stanley	953
Toronto-Dominion	556
UBS	559
	11,317

歐洲股票收益基金

買入		賣出		到期日期	未實現盈利 / （虧損） EUR
用於股份類別避險的遠期外匯契約：					
CHF	98,208	EUR	90,266	2021年7月22日	(753)
EUR	2,003	CHF	2,191	2021年7月22日	6
EUR	93,908	PLN	425,789	2021年7月22日	(238)
EUR	1,996	SGD	3,199	2021年7月22日	(9)
PLN	20,504,113	EUR	4,584,376	2021年7月22日	(50,732)
SGD	127,602	EUR	79,381	2021年7月22日	597
USD	139,746	EUR	115,232	2021年7月22日	2,560
					(48,569)

上述契約供下列交易對手申購：	
Bank of America	(2,797)
Barclays	(2,155)
BNP Paribas	(3,421)
Citibank	(2,602)
Deutsche Bank	(2,486)
Goldman Sachs	(11,216)
HSBC	(7,501)
J.P. Morgan	(4,086)
Morgan Stanley	(6,054)
Toronto-Dominion	(3,499)
UBS	(2,752)
	(48,569)

附註5 — 遠期外匯契約（續）



歐洲中小型企業基金

買入		賣出		到期日期	未實現盈利 / （虧損） EUR
用於股份類別避險的遠期外匯契約：					
EUR	20,984	USD	24,992	2021年7月22日	(81)
USD	1,126,069	EUR	923,703	2021年7月22日	25,455
					25,374

上述契約供下列交易對手申購：	
Bank of America	2,267
Barclays	2,042
BNP Paribas	793
BNY Mellon	457
Citibank	4,394
Credit Suisse	149
Goldman Sachs	9,860
HSBC	1,290
J.P. Morgan	1,964
Morgan Stanley	1,132
Toronto-Dominion	566
UBS	460
	25,374

邊境市場基金

買入		賣出		到期日期	未實現盈利 / （虧損） USD
用於股份類別避險的遠期外匯契約：					
EUR	44,015,713	USD	53,425,281	2021年7月22日	(1,205,626)
PLN	10,165,845	USD	2,757,858	2021年7月22日	(91,147)
USD	501,326	EUR	413,691	2021年7月22日	10,529
					(1,286,244)

上述契約供下列交易對手申購：	
Bank of America	(133,016)
Barclays	(138,442)
BNP Paribas	(103,678)
BNY Mellon	(101,704)
Citibank	(122,389)
Goldman Sachs	(192,220)
HSBC	(120,750)
J.P. Morgan	(102,709)
Morgan Stanley	(114,232)
Toronto-Dominion	(122,972)
UBS	(34,132)
	(1,286,244)

附註5 — 遠期外匯契約（續）

全球平衡基金

買入		賣出		到期日期	未實現盈利 / （虧損） USD
用於有效管理投資組合的遠期外匯契約：					
MXN	57,410,000	USD	2,894,787	2021年7月8日	(17,134)
USD	2,674,180	MXN	57,410,000	2021年7月8日	(203,472)
USD	7,441,827	MXN	153,350,000	2021年8月5日	(216,614)
USD	5,010,310	MXN	102,240,000	2021年8月13日	(90,465)
USD	4,250,824	MXN	89,698,000	2021年8月23日	(218,543)
USD	1,431,957	MXN	28,705,000	2021年10月1日	9,282
USD	1,425,839	MXN	28,705,000	2021年11月1日	9,373
					(727,573)
用於股份類別避險的遠期外匯契約：					
EUR	12,419,750	USD	15,069,487	2021年7月22日	(334,862)
GBP	1,889,320	USD	2,673,783	2021年7月22日	(60,005)
USD	689,511	EUR	578,089	2021年7月22日	3,674
USD	88,256	GBP	63,412	2021年7月22日	528
					(390,665)
					(1,118,238)

上述契約供下列交易對手申購：	
Bank of America	(49,938)
Barclays	(33,870)
BNP Paribas	(28,428)
BNY Mellon	(24,883)
Citibank	(544,769)
Deutsche Bank	(654)
Goldman Sachs	(55,136)
HSBC	(254,674)
J.P. Morgan	(35,516)
Morgan Stanley	(42,658)
Toronto-Dominion	(29,025)
UBS	(18,687)
	(1,118,238)



附註5 — 遠期外匯契約（續）



全球債券基金

買入		賣出		到期日期	未實現盈利 /（虧損） USD
用於有效管理投資組合的遠期外匯契約：					
CLP	2,420,410,000	USD	3,331,604	2021年7月1日	(35,749)
USD	3,264,164	CLP	2,420,410,000	2021年7月1日	(31,691)
CLP	7,732,580,000	USD	10,663,270	2021年7月2日	(133,871)
USD	10,458,005	CLP	7,732,580,000	2021年7月2日	(71,395)
CLP	8,320,520,000	USD	11,584,031	2021年7月6日	(255,269)
EUR	12,059,009	USD	14,352,632	2021年7月6日	(51,162)
USD	11,297,380	CLP	8,320,520,000	2021年7月6日	(31,383)
USD	14,173,122	EUR	12,059,009	2021年7月6日	(128,348)
USD	32,584,918	EUR	27,457,735	2021年7月8日	19,742
USD	10,040,309	EUR	8,429,068	2021年7月9日	43,116
INR	1,404,808,200	USD	18,747,023	2021年7月12日	121,461
JPY	3,944,972,676	AUD	47,327,367	2021年7月12日	28,242
USD	22,229,276	EUR	18,678,000	2021年7月12日	74,958
JPY	6,412,414,802	AUD	81,299,334	2021年7月13日	(3,230,979)
USD	90,420,080	EUR	75,879,996	2021年7月13日	415,389
CNH	440,187,610	USD	67,453,433	2021年7月14日	543,047
CLP	4,987,900,000	USD	6,907,205	2021年7月15日	(117,621)
USD	70,574,926	EUR	59,243,683	2021年7月15日	300,139
USD	115,965,704	EUR	96,737,000	2021年7月16日	1,213,792
EUR	93,710,000	USD	113,669,761	2021年7月23日	(2,490,953)
USD	413,988,902	EUR	344,112,600	2021年7月23日	5,729,071
USD	68,648,482	EUR	56,813,775	2021年7月27日	1,237,755
USD	82,091,341	EUR	67,818,114	2021年7月29日	1,620,096
USD	32,410,394	EUR	26,796,522	2021年7月30日	613,605
KRW	75,636,500,000	USD	67,884,741	2021年8月2日	(956,423)
CAD	115,098,473	EUR	73,912,077	2021年8月3日	5,123,417
KRW	74,739,700,000	USD	67,149,159	2021年8月3日	(1,014,764)
CLP	17,230,007,505	USD	23,990,748	2021年8月6日	(551,012)
CLP	2,965,290,000	USD	4,026,848	2021年8月9日	6,822
JPY	520,895,655	AUD	6,167,000	2021年8月10日	65,848
USD	26,891,380	EUR	22,061,102	2021年8月13日	706,066
USD	12,181,091	MXN	242,020,000	2021年8月13日	106,660
CLP	9,965,935,240	USD	14,113,257	2021年8月16日	(559,146)
USD	68,571,238	AUD	88,062,000	2021年8月16日	2,528,922
CLP	28,353,969,235	USD	39,880,914	2021年8月17日	(1,319,260)
USD	5,188,330	EUR	4,290,699	2021年8月23日	94,470
USD	72,614,574	MXN	1,571,328,560	2021年8月23日	(5,679,756)
USD	23,668,512	EUR	19,362,568	2021年8月24日	681,062
USD	10,151,858	MXN	215,227,000	2021年8月31日	(561,310)
CLP	12,882,694,626	USD	17,696,456	2021年9月1日	(182,884)
USD	99,095,394	MXN	1,998,873,020	2021年9月1日	(386,963)
KRW	95,510,000,000	USD	85,106,193	2021年9月3日	(608,210)
INR	1,198,384,300	USD	15,931,936	2021年9月7日	52,077
KRW	36,110,000,000	USD	32,236,754	2021年9月7日	(290,237)
INR	2,714,437,800	USD	36,226,364	2021年9月8日	(25,968)
INR	1,403,485,800	USD	18,936,596	2021年9月9日	(221,797)
JPY	10,877,280,160	USD	104,910,015	2021年9月9日	(6,933,175)
CNH	1,298,056,360	USD	202,075,174	2021年9月10日	(2,403,672)
CNH	611,321,460	USD	95,028,985	2021年9月13日	(1,014,297)
INR	1,408,738,480	USD	19,077,740	2021年9月13日	(302,636)
CLP	16,944,226,190	USD	23,349,540	2021年9月15日	(324,675)
USD	200,086,618	MXN	4,017,302,810	2021年9月15日	537,132

附註5 — 遠期外匯契約（續）

全球債券基金（續）

買入		賣出		到期日期	未實現盈利 /（虧損） USD
JPY	1,115,732,340	USD	10,163,082	2021年9月16日	(112,459)
USD	83,610,509	EUR	68,160,000	2021年9月20日	2,642,564
JPY	10,812,642,910	USD	105,426,458	2021年9月21日	(8,020,353)
NZD	29,550,000	USD	20,951,319	2021年9月21日	(304,233)
USD	75,184,947	JPY	8,233,063,000	2021年9月21日	1,017,086
CLP	9,623,370,000	USD	12,965,657	2021年9月24日	107,441
JPY	25,845,747,929	USD	237,759,875	2021年9月24日	(4,920,624)
USD	96,869,820	JPY	10,607,336,319	2021年9月24日	1,310,416
JPY	3,595,605,910	USD	32,495,309	2021年9月28日	(101,931)
USD	32,478,864	AUD	42,858,000	2021年9月28日	331,793
CLP	2,490,850,000	USD	3,395,379	2021年9月29日	(12,160)
CLP	15,522,100,000	USD	21,687,734	2021年9月30日	(605,372)
USD	91,879,295	EUR	77,658,613	2021年9月30日	(392,726)
USD	14,377,836	EUR	12,059,009	2021年10月1日	49,272
CLP	8,320,520,000	USD	11,282,214	2021年10月4日	17,202
CNH	476,620,200	USD	71,706,177	2021年10月15日	1,427,046
USD	224,226,279	EUR	183,171,980	2021年10月15日	6,505,929
USD	69,168,882	EUR	57,543,391	2021年10月18日	767,112
CAD	281,618,961	EUR	180,394,311	2021年11月2日	12,647,887
INR	870,988,700	USD	11,434,800	2021年11月10日	89,206
CAD	40,942,566	EUR	27,748,736	2021年11月22日	13,920
CNH	331,151,910	USD	50,760,119	2021年11月22日	(77,247)
USD	99,851,182	EUR	81,460,298	2021年11月22日	2,936,410
USD	127,913,568	EUR	104,468,702	2021年11月24日	3,619,204
USD	114,483,903	EUR	93,262,110	2021年11月30日	3,506,584
KRW	60,120,000,000	USD	53,815,513	2021年12月6日	(651,216)
CNH	302,476,050	USD	46,785,258	2021年12月10日	(547,267)
CNH	663,259,810	USD	102,552,040	2021年12月13日	(1,183,329)
CNH	479,740,470	USD	74,138,137	2021年12月15日	(827,313)
SEK	656,150,000	EUR	64,866,441	2021年12月17日	(397,171)
NZD	97,300,000	USD	69,410,025	2021年12月20日	(1,457,265)
NZD	69,520,000	USD	49,207,681	2021年12月21日	(656,291)
CLP	10,015,730,000	USD	13,536,622	2021年12月23日	25,308
JPY	354,918,549	USD	3,227,046	2021年12月23日	(25,537)
INR	1,195,001,100	USD	15,481,294	2022年1月27日	172,306
NOK	944,426,000	EUR	92,570,637	2022年3月18日	(853,464)
					7,989,011
用於股份類別避險的遠期外匯契約：					
AUD	30,284,849	USD	23,418,725	2021年7月22日	(708,824)
CAD	3,521,849	USD	2,858,932	2021年7月22日	(18,259)
CHF	86,195,106	USD	96,160,501	2021年7月22日	(2,954,089)
CNH	4,064,948	USD	629,170	2021年7月22日	(1,620)
CZK	1,418,992,446	USD	68,054,432	2021年7月22日	(2,087,103)
EUR	1,041,118,284	USD	1,256,069,266	2021年7月22日	(20,900,421)
GBP	33,610,639	USD	47,033,545	2021年7月22日	(534,906)
NOK	399,127,666	USD	48,037,970	2021年7月22日	(1,674,102)
PLN	34,510,324	USD	9,408,679	2021年7月22日	(355,904)
SEK	37,593,606	USD	4,531,781	2021年7月22日	(137,821)
SGD	82,745,333	USD	62,523,186	2021年7月22日	(992,581)
USD	516,211	AUD	684,340	2021年7月22日	3,041
USD	67,817	CAD	83,803	2021年7月22日	222
USD	4,310,649	CHF	3,884,047	2021年7月22日	110,665
USD	1,340,875	CZK	28,489,824	2021年7月22日	16,416
USD	33,862,915	EUR	28,312,543	2021年7月22日	273,292
USD	2,084,321	GBP	1,497,887	2021年7月22日	12,071
USD	968,905	NOK	8,313,918	2021年7月22日	3,135
USD	214,807	PLN	822,582	2021年7月22日	(973)
USD	91,454	SEK	782,938	2021年7月22日	(56)
USD	1,243,367	SGD	1,672,457	2021年7月22日	(296)
JPY	3,797,017,691	USD	34,720,014	2021年7月26日	(531,856)
USD	683,644	JPY	75,794,040	2021年7月26日	1,199
					(30,478,770)
					(22,489,759)

附註5 — 遠期外匯契約（續）

全球債券基金（續）

上述契約供下列交易對手申購：	未實現盈利 / （虧損） USD
Bank of America	1,493,460
Barclays	(2,636,440)
BNP Paribas	(2,528,158)
BNY Mellon	(1,260,280)
Citibank	(8,818,332)
Credit Suisse	(1,930,679)
Deutsche Bank	6,204,320
Goldman Sachs	(553,751)
HSBC	(918,944)
J.P. Morgan	(9,459,709)
Morgan Stanley	810,859
Standard Chartered	129,758
Toronto-Dominion	(1,215,554)
UBS	(1,806,309)
	(22,489,759)

全球氣候變遷基金

買入		賣出		到期日期	未實現盈利 / （虧損） EUR
用於股份類別避險的遠期外匯契約：					
CZK	2,416,905	EUR	94,720	2021年7月22日	(14)
PLN	1,803,632	EUR	397,473	2021年7月22日	1,326
USD	18,161,563	EUR	15,210,525	2021年7月22日	97,778
					99,090

上述契約供下列交易對手申購：	
Bank of America	18,874
Barclays	12,359
BNP Paribas	103
BNY Mellon	437
Citibank	8,324
Goldman Sachs	19,129
HSBC	8,958
J.P. Morgan	18,967
Morgan Stanley	11,362
UBS	577
	99,090

全球股票收益基金

買入		賣出		到期日期	未實現盈利 / （虧損） USD
用於股份類別避險的遠期外匯契約：					
CNH	846,380	USD	130,985	2021年7月22日	(321)
USD	5,981	CNH	38,762	2021年7月22日	(3)
					(324)

上述契約供下列交易對手申購：	
Bank of America	(67)
Barclays	(38)
BNP Paribas	(17)
Citibank	(33)
Credit Suisse	(19)
Goldman Sachs	(33)
HSBC	(27)
J.P. Morgan	(41)
Morgan Stanley	(26)
Toronto-Dominion	(23)
	(324)

附註5 — 遠期外匯契約（續）

全球高收益基金

買入		賣出		到期日期	未實現盈利 /（虧損） USD
用於有效管理投資組合的遠期外匯契約：					
CLP	5,520,000	USD	7,598	2021年7月1日	(82)
USD	7,444	CLP	5,520,000	2021年7月1日	(72)
CLP	17,650,000	USD	24,339	2021年7月2日	(305)
USD	23,871	CLP	17,650,000	2021年7月2日	(163)
CLP	1,083,990,000	USD	1,507,868	2021年7月6日	(31,968)
USD	1,471,813	CLP	1,083,990,000	2021年7月6日	(4,088)
MXN	2,859,000	USD	137,403	2021年7月8日	5,903
USD	133,653	MXN	2,859,000	2021年7月8日	(9,653)
INR	33,697,400	USD	449,688	2021年7月12日	2,914
USD	105,911	AUD	138,750	2021年7月12日	1,871
AUD	228,332	JPY	18,185,350	2021年7月13日	7,491
JPY	17,372,843	AUD	228,332	2021年7月13日	(14,806)
USD	305,353	AUD	401,123	2021年7月14日	4,572
CLP	345,450,000	USD	478,376	2021年7月15日	(8,146)
USD	140,863	AUD	182,000	2021年7月27日	4,382
USD	61,868	AUD	80,000	2021年7月28日	1,876
CLP	283,868,241	USD	401,522	2021年8月6日	(15,348)
CLP	6,770,000	USD	9,194	2021年8月9日	16
PEN	2,059,000	USD	565,491	2021年8月11日	(30,931)
PEN	92,200	USD	25,375	2021年8月12日	(1,437)
CLP	335,816,493	USD	475,566	2021年8月16日	(18,841)
PEN	497,000	USD	136,636	2021年8月16日	(7,591)
USD	402,565	AUD	518,189	2021年8月16日	13,948
CLP	321,459,587	USD	454,386	2021年8月17日	(17,198)
COP	1,027,000,000	USD	280,276	2021年8月20日	(7,515)
MXN	776,000	USD	37,864	2021年8月23日	802
USD	35,861	MXN	776,000	2021年8月23日	(2,805)
JPY	2,220,000	USD	21,072	2021年8月24日	(1,078)
USD	20,401	JPY	2,220,000	2021年8月24日	408
MXN	14,973,000	USD	738,453	2021年8月31日	6,845
USD	706,254	MXN	14,973,000	2021年8月31日	(39,044)
CLP	277,333,881	USD	382,165	2021年9月1日	(5,139)
INR	28,745,900	USD	382,163	2021年9月7日	1,249
INR	65,111,800	USD	868,970	2021年9月8日	(623)
RUB	77,765,800	USD	1,023,354	2021年9月8日	28,800
INR	33,665,600	USD	454,235	2021年9月9日	(5,320)
JPY	48,709,080	USD	469,793	2021年9月9日	(31,047)
RUB	14,610,600	USD	194,140	2021年9月9日	3,505
USD	448,437	JPY	48,709,080	2021年9月9日	9,691
CNH	8,726,620	USD	1,358,518	2021年9月10日	(16,159)
CNH	4,109,820	USD	638,865	2021年9月13日	(6,819)
INR	33,791,690	USD	457,622	2021年9月13日	(7,259)
RUB	35,491,100	USD	471,089	2021年9月13日	8,690
RUB	22,744,400	USD	302,203	2021年9月14日	5,210
CLP	748,335,573	USD	1,031,065	2021年9月15日	(14,180)
JPY	232,668,560	USD	2,258,162	2021年9月21日	(162,158)
USD	2,141,130	JPY	232,668,560	2021年9月21日	45,127
CLP	21,960,000	USD	29,587	2021年9月24日	245
USD	614,164	AUD	809,362	2021年9月28日	7,075
CLP	5,680,000	USD	7,743	2021年9月29日	(28)
MXN	7,311,000	USD	359,316	2021年9月29日	3,133
USD	362,092	MXN	7,311,000	2021年9月29日	(357)
CLP	1,083,990,000	USD	1,469,837	2021年10月4日	2,241
MXN	3,006,000	USD	147,432	2021年10月12日	1,320
USD	148,535	MXN	3,006,000	2021年10月12日	(218)
USD	18,639	AUD	24,000	2021年10月21日	635
INR	20,892,600	USD	274,289	2021年11月10日	2,140
PEN	2,631,800	USD	723,736	2021年11月12日	(40,674)
COP	4,224,000,000	USD	1,131,236	2021年11月18日	(16,117)
CNH	39,050,000	USD	5,985,720	2021年11月22日	(9,109)
RUB	116,673,000	USD	1,551,701	2021年12月6日	545
RUB	14,610,600	USD	194,834	2021年12月7日	(489)

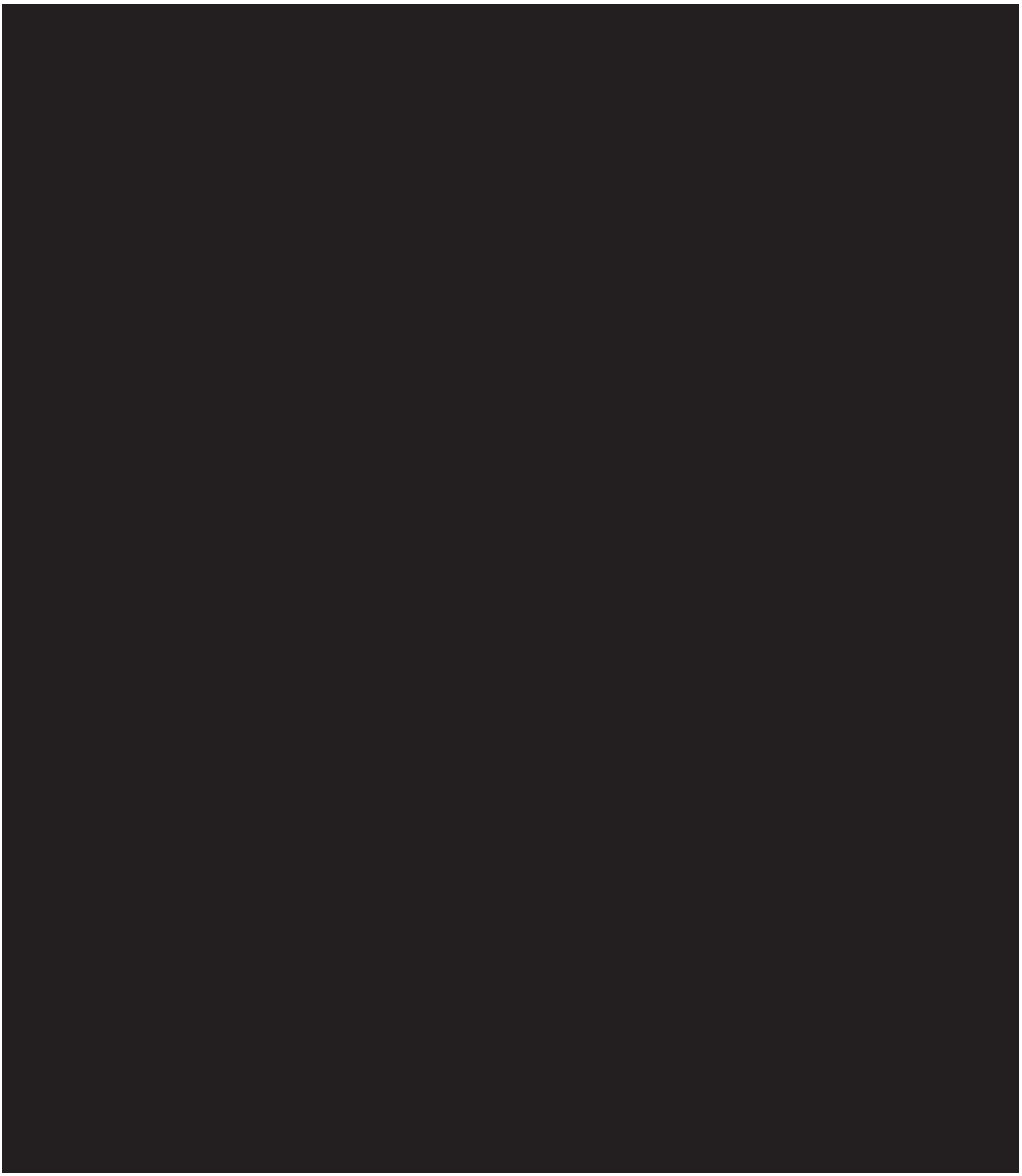
附註5 — 遠期外匯契約（續）

全球高收益基金（續）

買入		賣出		到期日期	未實現盈利 /（虧損） USD
CNH	2,033,500	USD	314,530	2021年12月10日	(3,679)
RUB	33,963,600	USD	447,589	2021年12月15日	3,472
CLP	22,860,000	USD	30,896	2021年12月23日	58
USD	904,004	AUD	1,191,000	2021年12月29日	10,265
INR	28,664,700	USD	371,353	2022年1月27日	4,133
RUB	22,528,300	USD	299,422	2022年3月11日	(4,516)
COP	8,040,000,000	USD	2,183,596	2022年6月13日	(101,654)
					(448,054)

上述契約供下列交易對手申購：	
Bank of America	(2,933)
Citibank	(72,635)
Deutsche Bank	12,856
Goldman Sachs	(180,599)
HSBC	(19,443)
J.P. Morgan	(110,262)
Morgan Stanley	(75,038)
	(448,054)

附註5 — 遠期外匯契約 (續)



附註5 — 遠期外匯契約（續）



全球債券總報酬基金

買入		賣出		到期日期	未實現盈利 /（虧損） USD
用於有效管理投資組合的遠期外匯契約：					
CLP	3,846,590,000	USD	5,294,687	2021年7月1日	(56,813)
USD	5,187,509	CLP	3,846,590,000	2021年7月1日	(50,365)
CLP	12,288,860,000	USD	16,946,405	2021年7月2日	(212,753)
USD	16,620,191	CLP	12,288,860,000	2021年7月2日	(113,462)
CLP	13,223,210,000	USD	18,409,676	2021年7月6日	(405,680)
USD	17,954,121	CLP	13,223,210,000	2021年7月6日	(49,875)
MXN	3,065,529,000	USD	154,573,320	2021年7月8日	(914,954)
USD	142,793,547	MXN	3,065,529,000	2021年7月8日	(10,864,818)
INR	3,421,464,300	USD	45,659,095	2021年7月12日	295,824
JPY	1,829,125,382	AUD	24,040,236	2021年7月13日	(1,558,847)
CNH	627,451,810	USD	96,149,409	2021年7月14日	774,070
CLP	9,545,700,000	USD	13,218,811	2021年7月15日	(225,099)
EUR	23,238,975	SEK	235,000,000	2021年7月15日	101,096
INR	3,482,542,368	USD	45,931,712	2021年7月15日	827,034
SEK	454,538,713	EUR	44,469,103	2021年7月15日	373,708
USD	3,092,723	EUR	2,579,907	2021年7月16日	32,371
INR	3,482,542,369	USD	46,980,120	2021年7月19日	(243,423)
KRW	107,164,200,000	USD	95,879,216	2021年7月21日	(1,046,294)
USD	83,591,743	KRW	94,350,000,000	2021年7月21日	98,503
KRW	108,037,600,000	USD	96,882,153	2021年7月22日	(1,276,872)
USD	42,937,086	EUR	35,689,733	2021年7月23日	594,305
KRW	105,844,000,000	USD	94,885,656	2021年7月26日	(1,223,771)
USD	2,051,585	EUR	1,698,000	2021年7月26日	36,919
USD	34,755,380	EUR	28,698,592	2021年7月28日	703,133
USD	31,936,272	EUR	26,381,282	2021年7月29日	632,916
USD	21,286,293	EUR	17,599,250	2021年7月30日	403,000
CAD	725,650,132	EUR	465,986,075	2021年8月3日	32,301,345
CLP	29,156,912,326	USD	40,643,042	2021年8月6日	(977,921)
CLP	4,712,530,000	USD	6,399,590	2021年8月9日	10,841
CLP	18,109,801,999	USD	25,646,192	2021年8月16日	(1,016,064)
USD	78,835,665	AUD	101,244,000	2021年8月16日	2,907,476
CLP	51,974,867,489	USD	73,102,994	2021年8月17日	(2,416,706)
EUR	46,476,343	NOK	471,000,000	2021年8月19日	441,927
NOK	813,702,000	EUR	81,183,478	2021年8月19日	(1,820,830)
NOK	131,152,000	USD	15,888,209	2021年8月19日	(648,493)
USD	10,531,446	EUR	8,618,000	2021年8月23日	300,271
USD	77,600,534	MXN	1,679,229,000	2021年8月23日	(6,070,134)
EUR	80,293,250	USD	95,402,031	2021年8月27日	(71,194)
USD	132,304,421	EUR	107,806,004	2021年8月27日	4,308,150
CLP	22,272,544,623	USD	30,603,654	2021年9月1日	(324,909)
INR	2,918,710,800	USD	38,802,840	2021年9月7日	126,834
INR	6,611,117,300	USD	88,230,699	2021年9月8日	(63,245)
RUB	4,839,962,200	USD	63,691,143	2021年9月8日	1,792,470

附註5 — 遠期外匯契約（續）

全球債券總報酬基金（續）

買入		賣出		到期日期	未實現盈利 /（虧損） USD
INR	3,418,243,600	USD	46,120,807	2021年9月9日	(540,193)
JPY	11,095,280,190	USD	107,012,598	2021年9月9日	(7,072,128)
RUB	909,328,300	USD	12,082,780	2021年9月9日	218,138
USD	100,144,687	JPY	11,095,280,190	2021年9月9日	204,217
CNH	993,076,010	USD	154,597,299	2021年9月10日	(1,838,925)
CNH	467,690,540	USD	72,701,778	2021年9月13日	(775,986)
INR	3,431,036,500	USD	46,464,566	2021年9月13日	(737,081)
RUB	4,305,073,000	USD	57,143,143	2021年9月13日	1,054,047
RUB	2,758,902,300	USD	36,657,308	2021年9月14日	631,969
CLP	31,272,381,414	USD	43,093,640	2021年9月15日	(598,789)
INR	7,144,054,226	USD	96,995,392	2021年9月15日	(1,806,978)
SEK	177,210,200	EUR	17,219,920	2021年9月15日	269,949
USD	2,152,072	MXN	42,746,600	2021年9月15日	28,741
SEK	1,025,298,533	EUR	100,883,436	2021年9月16日	72,343
EUR	84,485,000	USD	100,506,566	2021年9月20日	(145,991)
USD	103,636,060	EUR	84,485,000	2021年9月20日	3,275,484
JPY	12,117,937,675	USD	118,153,466	2021年9月21日	(8,988,564)
NZD	26,940,000	USD	19,100,797	2021年9月21日	(277,361)
USD	66,322,440	JPY	7,350,000,000	2021年9月21日	109,685
NOK	1,348,498,000	EUR	133,228,410	2021年9月22日	(1,539,409)
CLP	15,293,770,000	USD	20,605,440	2021年9月24日	170,749
JPY	4,133,882,240	USD	37,359,984	2021年9月28日	(117,190)
USD	37,341,069	AUD	49,274,000	2021年9月28日	381,464
CLP	3,958,530,000	USD	5,396,033	2021年9月29日	(19,324)
CLP	28,578,100,000	USD	39,929,793	2021年9月30日	(1,114,564)
NOK	324,849,000	EUR	32,136,540	2021年9月30日	(426,916)
NOK	108,625,000	USD	12,653,915	2021年9月30日	(28,525)
USD	76,462,362	MXN	1,532,764,500	2021年10月1日	495,642
CLP	13,223,210,000	USD	17,930,019	2021年10月4日	27,338
CNH	679,383,530	USD	102,211,353	2021年10月15日	2,034,139
USD	64,871,426	EUR	52,967,509	2021年10月15日	1,913,628
SEK	615,178,979	EUR	60,626,686	2021年10月18日	(98,109)
NOK	489,135,000	EUR	48,526,742	2021年10月19日	(844,243)
SEK	615,178,978	EUR	60,608,169	2021年10月19日	(76,911)
USD	4,824,457	AUD	6,212,000	2021年10月21日	164,434
USD	76,135,729	MXN	1,532,764,500	2021年11月1日	500,478
CAD	37,984,600	EUR	24,336,778	2021年11月2日	1,699,638
CAD	78,909,000	EUR	51,329,704	2021年11月3日	2,610,750
INR	2,121,326,400	USD	27,849,894	2021年11月10日	217,264
CNH	472,030,260	USD	72,354,444	2021年11月22日	(110,110)
USD	100,036,401	EUR	81,699,425	2021年11月24日	2,832,378
NOK	796,185,500	EUR	78,003,488	2021年11月29日	(334,005)
RUB	7,261,451,100	USD	96,574,164	2021年12月6日	33,888
RUB	909,328,400	USD	12,125,995	2021年12月7日	(30,451)
CNH	231,408,840	USD	35,792,990	2021年12月10日	(418,685)
CNH	945,423,180	USD	146,179,633	2021年12月13日	(1,686,740)
SEK	360,694,626	EUR	35,769,358	2021年12月13日	(348,998)
CNH	683,831,220	USD	105,677,915	2021年12月15日	(1,179,267)
RUB	4,119,802,800	USD	54,292,800	2021年12月15日	421,201
SEK	673,152,171	EUR	66,531,476	2021年12月16日	(387,775)
SEK	59,500,000	EUR	5,882,120	2021年12月17日	(36,016)
NZD	88,700,000	USD	63,275,121	2021年12月20日	(1,328,463)
NZD	63,380,000	USD	44,861,663	2021年12月21日	(598,327)
CLP	15,917,300,000	USD	21,512,808	2021年12月23日	40,220
JPY	4,341,599,416	USD	39,475,366	2021年12月23日	(312,381)
INR	2,910,471,000	USD	37,705,286	2022年1月27日	419,658
RUB	2,732,692,500	USD	36,319,967	2022年3月11日	(547,754)
SEK	177,003,500	EUR	17,505,167	2022年6月15日	(165,822)
					705,132
用於股份類別避險的遠期外匯契約：					
BRL	9,208,925	USD	1,770,000	2021年7月2日	80,630
USD	1,890,009	BRL	9,353,635	2021年7月2日	10,296
AUD	122,923,452	USD	93,069,576	2021年7月22日	(892,149)
CHF	42,376,766	USD	47,235,970	2021年7月22日	(1,412,181)

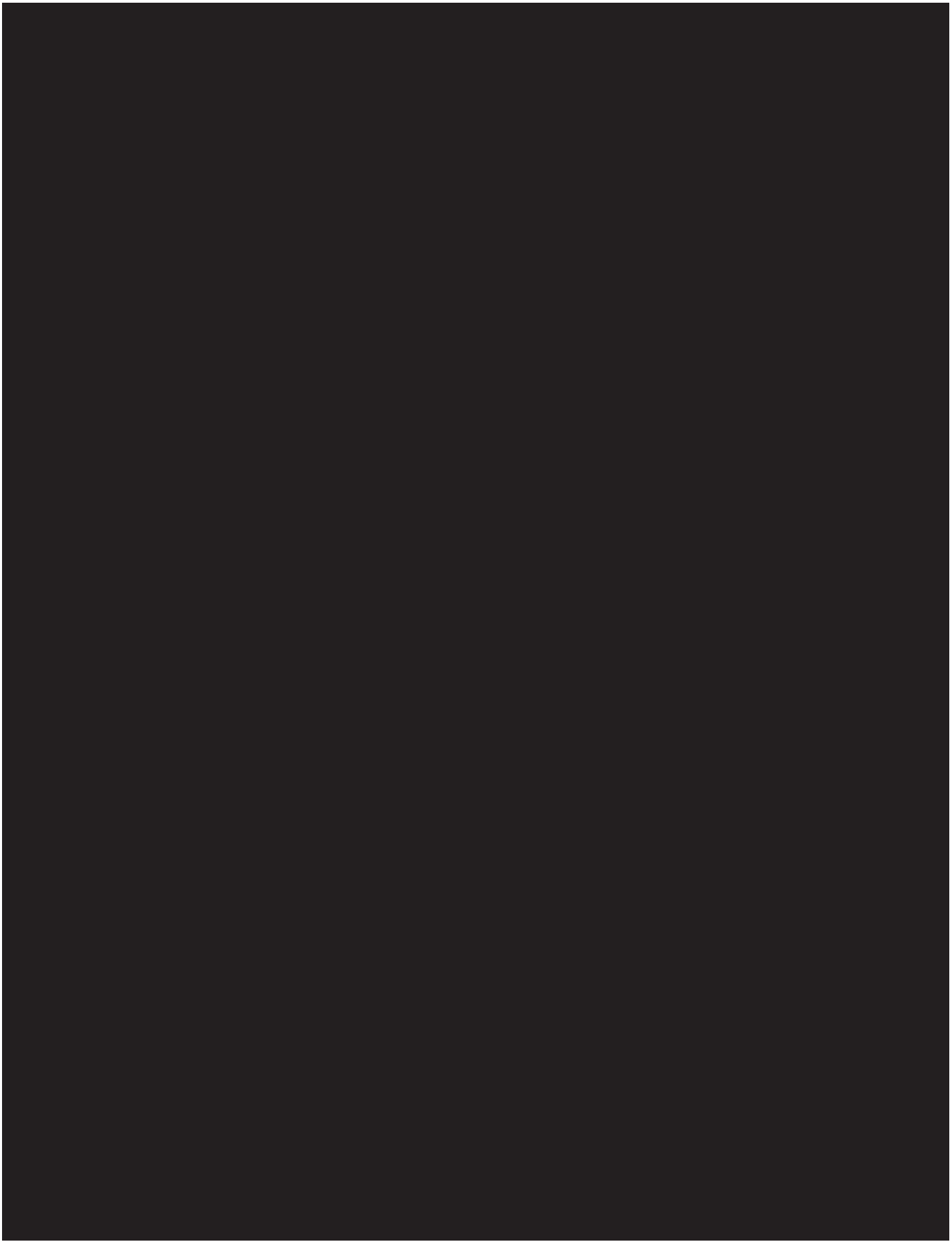
附註5 — 遠期外匯契約（續）

全球債券總報酬基金（續）

買入		賣出		到期日期	未實現盈利 / （虧損） USD
CNH	83,289,525	USD	12,890,905	2021年7月22日	(32,642)
EUR	936,530,583	USD	1,131,641,347	2021年7月22日	(20,553,959)
GBP	68,796,308	USD	96,086,949	2021年7月22日	(910,699)
NOK	7,740,412	USD	916,206	2021年7月22日	(17,055)
PLN	113,559,955	USD	30,960,464	2021年7月22日	(1,171,330)
SEK	63,530,510	USD	7,460,035	2021年7月22日	(34,556)
SGD	209,511,748	USD	158,200,554	2021年7月22日	(2,404,640)
USD	3,722,623	AUD	4,968,263	2021年7月22日	(2,962)
USD	1,950,855	CHF	1,776,828	2021年7月22日	29,495
USD	266,345	CNH	1,727,864	2021年7月22日	(403)
USD	53,826,922	EUR	44,912,027	2021年7月22日	543,893
USD	1,881,159	GBP	1,351,829	2021年7月22日	10,972
USD	694,452	PLN	2,662,610	2021年7月22日	(4,006)
USD	152,830	SEK	1,305,513	2021年7月22日	241
USD	3,246,963	SGD	4,365,191	2021年7月22日	945
JPY	10,103,692	USD	92,384	2021年7月26日	(1,411)
BRL	7,631,008	USD	1,540,000	2021年8月3日	(11,728)
					(26,773,249)
					(26,068,117)

上述契約供下列交易對手申購：	
Bank of America	(4,449,817)
Barclays	(2,610,924)
BNP Paribas	(2,836,395)
BNY Mellon	(1,765,499)
Citibank	(19,050,087)
Credit Suisse	(1,285,842)
Deutsche Bank	(2,711,590)
Goldman Sachs	(5,519,591)
HSBC	(7,217,424)
J.P. Morgan	14,038,972
Morgan Stanley	5,543,367
Standard Chartered	4,026,821
Toronto-Dominion	(1,057,660)
UBS	(1,172,448)
	(26,068,117)





附註5 — 遠期外匯契約（續）



拉丁美洲基金

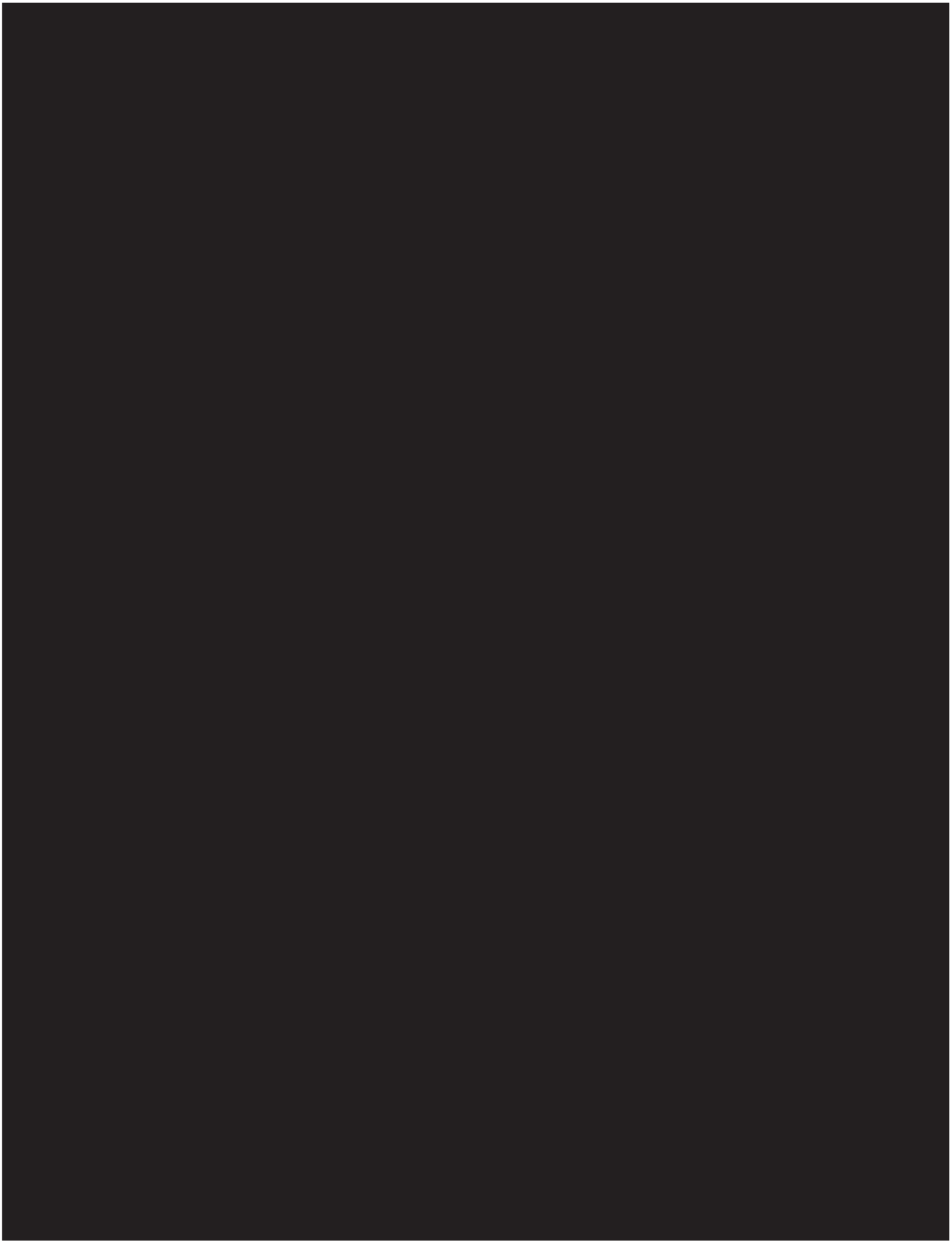
買入		賣出		到期日期	未實現盈利 /（虧損） USD
用於股份類別避險的遠期外匯契約：					
BRL	6,454,900	EUR	1,094,422	2021年7月22日	(3,955)
EUR	21,382,787	BRL	128,446,400	2021年7月22日	(390,116)
EUR	8,277,794	MXN	201,401,200	2021年7月22日	(255,888)
EUR	5,332,788	USD	6,378,100	2021年7月22日	(51,352)
MXN	7,347,500	EUR	309,816	2021年7月22日	50
PLN	19,832,045	USD	5,375,226	2021年7月22日	(172,870)
USD	500,400	EUR	419,799	2021年7月22日	2,356
USD	102,469	PLN	392,250	2021年7月22日	(426)
					(872,201)

上述契約供下列交易對手申購：	
Bank of America	(430,565)
Barclays	(17,885)
BNP Paribas	(5,886)
BNY Mellon	(8,715)
Citibank	(313,347)
Goldman Sachs	(27,443)
HSBC	(15,013)
J.P. Morgan	(16,398)
Morgan Stanley	(17,747)
Toronto-Dominion	(9,559)
UBS	(9,643)
	(872,201)

附註6 — 未平倉金融期貨契約

截止於2021年6月30日，本公司已簽訂下列尚未履行契約：





附註6 — 未平倉金融期貨契約（續）



多空策略基金

契約數 買入 / (賣出)	說明	交易對手	交易貨幣	承擔 USD	未實現盈利 / (虧損) USD
債券期貨					
(210)	3個月Euro Euribor，2022年12月19日	Morgan Stanley	EUR	(62,528,896)	8,395
(49)	3個月Eurodollar，2021年12月13日	J.P. Morgan	USD	(12,224,888)	4,331
(56)	3個月Eurodollar，2022年6月13日	J.P. Morgan	USD	(13,962,200)	8,996
106	3個月Eurodollar，2022年12月19日	Morgan Stanley	USD	14,175,900	(20,601)
56	3個月Eurodollar，2023年6月19日	J.P. Morgan	USD	13,890,800	(24,605)
(315)	3個月Sterling，2022年12月21日	Morgan Stanley	GBP	(54,222,335)	22,813
1	澳洲10年期債券，2021年9月15日	Morgan Stanley	AUD	105,885	(45)
(158)	加拿大10年期債券，2021年9月21日	Morgan Stanley	CAD	(18,548,048)	(152,104)
(147)	Euro中期公債，2021年9月8日	Morgan Stanley	EUR	(23,383,049)	(22,122)
(114)	Euro債券，2021年9月8日	Morgan Stanley	EUR	(23,332,643)	(140,618)
(175)	Euro短期國債，2021年9月8日	Morgan Stanley	EUR	(23,269,751)	3,026
(2)	日本10年期債券，2021年9月13日	Morgan Stanley	JPY	(2,730,816)	(1,445)
(13)	日本10年期迷你債券，2021年9月10日	Morgan Stanley	JPY	(1,775,850)	(1,109)
(153)	韓國3年期債券，2021年9月17日	J.P. Morgan	KRW	(14,940,647)	9,357
(105)	長期金邊債券，2021年9月28日	Morgan Stanley	GBP	(18,606,077)	(136,487)
107	美國2年期票據，2021年9月30日	J.P. Morgan	USD	23,574,273	(12,177)
(353)	美國5年期票據，2021年9月30日	J.P. Morgan	USD	(16,045,859)	(12,446)
(150)	美國10年期票據，2021年9月21日	J.P. Morgan	USD	(19,875,000)	(87,998)
(104)	美國10年期Ultra債券，2021年9月21日	J.P. Morgan	USD	(2,649,656)	(7,900)
(82)	美國長期債券，2021年9月21日	J.P. Morgan	USD	(13,181,500)	(225,092)
(47)	美國Ultra債券，2021年9月21日	J.P. Morgan	USD	(6,358,688)	(175,079)
					(962,910)
指數期貨					
32	CAC 40 10 Euro指數，2021年7月16日	Morgan Stanley	EUR	2,468,257	(50,317)
7	CBOE波動指數，2021年7月21日	J.P. Morgan	USD	125,323	(18,748)
7	CBOE波動指數，2021年8月18日	J.P. Morgan	USD	138,241	(11,101)
21	CBOE波動指數，2021年9月15日	J.P. Morgan	USD	441,294	(23,081)
32	CBOE波動指數，2021年10月20日	J.P. Morgan	USD	699,341	(47,018)
19	CBOE波動指數，2021年11月17日	J.P. Morgan	USD	422,921	(207)
6	CBOE波動指數，2021年12月22日	J.P. Morgan	USD	134,271	2,193
5	DAX指數，2021年9月17日	Morgan Stanley	EUR	2,301,541	(22,909)
39	DJIA CBOT Emini指數，2021年9月17日	Morgan Stanley	USD	6,707,805	27,772
(858)	EURO STOXX 50指數，2021年9月17日	Morgan Stanley	EUR	(41,259,582)	823,945
19	EURO STOXX 50波動指數，2021年7月21日	J.P. Morgan	EUR	40,440	(3,596)
18	EURO STOXX 50波動指數，2021年8月18日	J.P. Morgan	EUR	40,659	(1,388)
(45)	FTSE 100指數，2021年9月17日	Morgan Stanley	GBP	(4,345,257)	87,554
(6)	FTSE/MIB指數，2021年9月17日	Morgan Stanley	EUR	(889,455)	21,187
31	Hang Seng指數，2021年7月29日	Morgan Stanley	HKD	5,715,454	(91,209)
7	NASDAQ 100 Emini指數，2021年9月17日	Morgan Stanley	USD	2,327,840	17,172
15	Nikkei 225指數，2021年9月9日	Morgan Stanley	JPY	3,885,863	(35,202)
26	Russell 2000 Emini指數，2021年9月17日	Morgan Stanley	USD	3,000,140	(21,687)
(48)	S&P 500 Emini指數，2021年9月17日	Morgan Stanley	USD	(10,292,640)	(114,796)

附註6 — 未平倉金融期貨契約（續）

多空策略基金（續）

契約數 買入 / （賣出）	說明	交易對方	交易貨幣	承擔 USD	未實現盈利 /（虧損） USD
(210)	STOXX 600銀行指數，2021年9月17日	Morgan Stanley	EUR	(1,660,880)	61,580
20	TOPIX指數，2021年9月9日	Morgan Stanley	JPY	3,497,907	(30,596)
201	TOPIX Mini指數，2021年9月9日	Morgan Stanley	JPY	3,515,397	(33,444)
					536,104
					(426,806)

精選收益基金

契約數 買入 / （賣出）	說明	交易對手	交易貨幣	承擔 USD	未實現盈利 /（虧損） USD
債券期貨					
91	美國2年期票據，2021年9月30日	J.P. Morgan	USD	20,049,148	(34,236)
83	美國5年期票據，2021年9月30日	J.P. Morgan	USD	10,244,664	(32,226)
(18)	美國10年期票據，2021年9月21日	Morgan Stanley	USD	(2,385,000)	(14,087)
(66)	美國10年期Ultra債券，2021年9月21日	J.P. Morgan	USD	(9,715,406)	(125,526)
(154)	美國長期債券，2021年9月21日	J.P. Morgan	USD	(24,755,500)	(544,198)
					(750,273)

附註6 — 未平倉金融期貨契約（續）



多空策略基金

票面金額	說明	交易對手	到期日期	交易貨幣	未實現盈利 / (虧損) USD
18,832,075	收到固定利率6.35% 支付浮動CDI 1天	Citibank	2023年1月2日	BRL	(6,227)
12,659,541	收到固定利率6.58% 支付浮動CDI 1天	Citibank	2023年1月2日	BRL	(11,303)
80,000,000	收到固定利率1.51% 支付浮動PRIBOR 6個月	Citibank	2023年8月18日	CZK	(11,883)
120,000,000	收到固定利率1.49% 支付浮動PRIBOR 6個月	Citibank	2023年8月18日	CZK	(20,053)
6,161,824	收到固定利率7.575% 支付浮動CDI 1天	Citibank	2025年1月2日	BRL	(11,234)
7,646,065	收到固定利率7.355% 支付浮動CDI 1天	Citibank	2025年1月2日	BRL	(11,782)
34,550,000	收到固定利率2.853% 支付浮動CNREPOFIX 1週	Citibank	2026年8月18日	CNY	14,804
25,348,562	收到浮動JIBAR 3個月 支付固定利率6.012%	Citibank	2026年8月18日	ZAR	7,110
55,000,000	收到固定利率2.75% 支付浮動CNREPOFIX 1週	Citibank	2026年8月18日	CNY	(17,329)
11,507,238,055	收到固定利率5.11% 支付浮動IBR 1天	Citibank	2026年8月18日	COP	(21,020)
7,280,000,000	收到固定利率4.9% 支付浮動IBR 1天	Citibank	2026年8月18日	COP	(31,387)
54,895,000	收到固定利率7% 支付浮動TIIE 4週	Citibank	1931年8月6日	MXN	(10,791)

附註7 — 未平倉利率交換契約（續）

多空策略基金（續）

票面金額	說明	交易對手	到期日期	交易貨幣	未實現盈利 / （虧損） USD
34,500,000	收到固定利率6.879% 支付浮動TIIE 4週	Citibank	1931年8月6日	MXN	(22,295)
39,617,990	收到固定利率7.638% 支付浮動JIBAR 3個月	Citibank	1931年8月18日	ZAR	38,686
600,000,000	收到固定利率2.725% 支付浮動BUBOR 6個月	Citibank	1931年8月18日	HUF	(845)
950,066,470	收到固定利率2.679% 支付浮動BUBOR 6個月	Citibank	1931年8月18日	HUF	(14,496)
15,900,000,000	收到固定利率1.553% 支付浮動CD_KSDA 3個月	J.P. Morgan	2024年9月15日	KRW	(1,074)
4,000,000	收到浮動LIBOR 3個月 支付固定利率0.5%	J.P. Morgan	2026年6月16日	USD	85,015
					(46,104)

新興國家固定收益基金

票面金額	說明	交易對手	到期日期	交易貨幣	未實現盈利 / （虧損） USD
35,000,000	收到固定利率1.18% 支付浮動CLICP 1天	J.P. Morgan	2023年3月17日	CLP	(977)
35,000,000	收到固定利率1.36% 支付浮動CLICP 1天	J.P. Morgan	2023年3月29日	CLP	(864)
8,700,000,000	收到固定利率1.863% 支付浮動CLICP 1天	J.P. Morgan	2023年6月8日	CLP	(148,176)
8,900,000,000	收到固定利率2.75% 支付浮動CLICP 1天	J.P. Morgan	2025年6月11日	CLP	(185,038)
					(335,055)

[redacted]

全球高收益基金

票面金額	說明	交易對手	到期日期	交易貨幣	未實現盈利 / （虧損） USD
400,000	收到固定利率1.18% 支付浮動CLICP 1天	J.P. Morgan	2023年3月17日	CLP	(11)
400,000	收到固定利率1.36% 支付浮動CLICP 1天	J.P. Morgan	2023年3月29日	CLP	(10)
					(21)

附註8 — 未平倉通脹交換契約

[redacted]

精選收益基金

票面金額	說明	交易對手	到期日期	交易貨幣	未實現盈利 / (虧損) USD
5,800,000	收到浮動USCPI 1個月 支付固定利率1.943%	Citigroup	2029年1月15日	USD	324,961
					324,961

[redacted]

附註10 — 未平倉總報酬交換契約

截止於2021年6月30日，本公司已簽訂下列尚未履行契約：



多空策略基金

交易貨幣	票面金額	基金收取	基金支付	交易對手	到期日期	市值 / 未實現盈利 / (虧損) USD
USD	2,164,614	Accton Technology Corp.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	259,240
USD	1,083,643	Adobe, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	161,836
USD	722,322	Adobe, Inc.	USD LIBOR 1個月0.083%	Morgan Stanley	2023年5月18日	48,826
USD	646,086	Adobe, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	43,732
USD	1,114,983	Advanced Micro Devices, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	172,238
USD	403,879	Advanced Micro Devices, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	67,515
USD	264,869	Airbnb, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	7,371
USD	655,386	Airbnb, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	5,805
USD	2,151,787	Alphabet, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	34,872

附註10 — 未平倉總報酬交換契約（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取	基金支付	交易對方	到期日期	市值 / 未實現盈利 / （虧損） USD
USD	1,792,152	Alphabet, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	9,685
USD	81,944	Amazon.com, Inc.	USD LIBOR 1個月0.077%	J.P. Morgan	2023年5月9日	4,048
USD	1,998,201	ASML Holding NV	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	25,632
USD	1,186,732	Atlassian Corp. plc	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	149,258
USD	434,083	Atlassian Corp. plc	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	19,488
USD	114,297	Atlassian Corp. plc	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	5,119
USD	302,196	Avalara, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	46,453
USD	456,644	Cardlytics, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	88,445
USD	1,406,898	USD LIBOR 1個月0.400%	Carnival Corp.	Morgan Stanley	2022年11月4日	48,486
USD	1,313,608	Ceridian HCM Holding, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	149,436
USD	188,271	Ceridian HCM Holding, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	25,324
USD	261,050	Ceridian HCM Holding, Inc.	USD LIBOR 1個月0.091%	Morgan Stanley	2023年5月17日	14,032
USD	511,667	CoStar Group, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	43,795
USD	706,237	Dynatrace, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	43,571
USD	59,120	Energy Transfer LP	USD LIBOR 1個月0.082%	Bank of America	2022年1月5日	19,879
USD	157,230	Enterprise Products Partners LP	USD LIBOR 1個月0.082%	Goldman Sachs	2021年11月18日	10,601
USD	143,730	Enterprise Products Partners LP	USD LIBOR 1個月0.082%	Bank of America	2022年3月8日	9,965
USD	1,128,216	Facebook, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	37,123
USD	708,522	Facebook, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	22,975
USD	262,532	Facebook, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	8,638
USD	49,502	Facebook, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	1,606
USD	976,316	Genpact Ltd.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	2,879
USD	584,054	GoDaddy, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	14,606
USD	75,753	GoDaddy, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	1,894
USD	1,168,695	HubSpot, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	197,009
USD	317,103	HubSpot, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	53,455
USD	454,010	Intuit, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	32,655
USD	480,124	Intuit, Inc.	USD LIBOR 1個月0.083%	Morgan Stanley	2023年5月18日	19,756
USD	420,815	Intuit, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	17,354
USD	3,160,364	Marvell Technology Group Ltd.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	278,621
USD	229,006	Mastercard, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	598
USD	1,358,066	Match Group Inc/舊	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	180,282
USD	534,893	Match Group Inc/舊	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	66,159
USD	167,802	MediaTek, Inc.	USD LIBOR 1個月0.091%	Morgan Stanley	2023年5月17日	11,112
USD	841,688	Micron Technology, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	28,592
USD	705,348	Micron Technology, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	7,774
USD	1,456,765	MongoDB, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	74,847
USD	453,186	Nuvei Corp.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	73,283
USD	1,918,727	PayPal Holdings, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	137,844
USD	218,383	PayPal Holdings, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	25,842
USD	1,360,174	RingCentral, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	200,888
USD	942,167	RingCentral, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	82,612
USD	117,694	salesforce.com, Inc.	USD LIBOR 1個月0.077%	J.P. Morgan	2023年5月9日	3,934
USD	482,892	ServiceNow, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	94,605
USD	159,850	Shopify, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	16,911
USD	759,596	Skyworks Solutions, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	88,821
USD	343,683	Skyworks Solutions, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	44,554
USD	1,202	Skyworks Solutions, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	140
USD	2,699,237	Snap, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	297,322
USD	726,060	Snap, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	68,242
USD	223,323	StoneCo Ltd.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	12,558
USD	653,203	TransUnion	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	31,904
USD	1,451,236	Trupanion, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	348,690
USD	389,280	Trupanion, Inc.	USD LIBOR 1個月0.091%	Morgan Stanley	2023年5月17日	27,708
USD	449,190	Varonis Systems, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	69,836
USD	24,619	Varonis Systems, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	1,653

附註10 — 未平倉總報酬交換契約（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取	基金支付	交易對方	到期日期	市值／未實現盈利／（虧損）USD
USD	1,394,803	VeriSign, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	55,580
USD	624,153	Visa, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	2,187
USD	40,944	Visa, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	436
USD	297,644	Workday, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	8,868
USD	891,376	Zscaler, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	107,755
HKD	845,504	Tencent Holdings Ltd.	HKD HIBOR 1個月0.086%	J.P. Morgan	2023年5月9日	(3,017)
USD	625,124	Alphabet, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	(3,638)
USD	1,338,996	ASML Holding NV	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	(21,010)
USD	408,309	Clearway Energy, Inc.	USD LIBOR 1個月0.082%	J.P. Morgan	2022年1月24日	(22,461)
USD	66,142	Clearway Energy, Inc.	USD LIBOR 1個月0.082%	Goldman Sachs	2021年10月21日	(4,468)
USD	601,095	Electronic Arts, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	(7,895)
USD	399,419	Electronic Arts, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	(5,246)
USD	2,229,261	Genpact Ltd.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	(10,720)
USD	2,302,270	Global Payments, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	(81,049)
USD	338,752	Global Payments, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	(11,904)
USD	66,538	Global Payments, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	(1,217)
USD	1,556,411	Mastercard, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	(12,969)
USD	468,646	MediaTek, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	(16,482)
USD	419,641	MediaTek, Inc.	USD LIBOR 1個月0.082%	Morgan Stanley	2023年5月17日	(14,758)
USD	865,159	MediaTek, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	(14,435)
USD	323,174	MediaTek, Inc.	USD LIBOR 1個月0.081%	J.P. Morgan	2023年5月9日	(5,392)
USD	1,119,611	USD LIBOR 1個月0.082%	NASDAQ-100 Total Return Index	Morgan Stanley	2023年5月15日	(42,089)
USD	12,874,762	USD LIBOR 1個月0.081%	Russell 2000 Total Return Growth Index	J.P. Morgan	2023年5月5日	(417,996)
USD	16,942,080	USD LIBOR 1個月0.082%	Russell 2000 Total Return Growth Index	Morgan Stanley	2023年5月15日	(396,719)
USD	8,463,180	USD LIBOR 1個月0.082%	Russell Midcap Growth Index總報酬	Morgan Stanley	2023年5月15日	(389,928)
USD	812,421	USD LIBOR 1個月0.081%	Russell Midcap Growth Index總報酬	J.P. Morgan	2023年5月5日	(52,722)
USD	23,172,733	USD LIBOR 1個月0.082%	S&P North American Technology-Software Index	Morgan Stanley	2023年5月15日	(1,102,920)
USD	316,216	Twilio, Inc.	USD LIBOR 1個月0%	Morgan Stanley	2023年5月17日	(494)
						1,735,231

精選收益基金

交易貨幣	票面金額	基金收取	基金支付	交易對方	到期日期	市值／未實現盈利／（虧損）USD
USD	19,370,000	Markit iBoxx USD Liquid Leveraged Loans Total Return Index的績效	名義價差0.135%	Morgan Stanley	2021年9月20日	323,625
USD	42,430,000	Markit iBoxx USD Liquid Leveraged Loans Total Return Index	名義價差0.135%	Morgan Stanley	2021年12月20日	143,242
						466,867

附註10 — 未平倉總報酬交換契約（續）



附註11 — 契約差額選擇權

截止於2021年6月30日，本公司已簽訂下列尚未履行契約：

多空策略基金

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利 /（虧損） USD
AUD	2,812	收到RBACR 1日(0.600)% 支付1支證券之相關整批股票的績效	Morgan Stanley	2023年6月26日	(216,812)	(650)
AUD	114,960	收到2支證券之相關整批股票的績效 支付BBSW 1個月0.550%	Morgan Stanley	2021年12月22日	594,896	(882)
AUD	4,106	收到AUD1M_1M BBSW 1日(0.006)% 支付1支證券之相關整批股票的績效	Deutsche Bank	2022年5月20日	(364,449)	(33,635)
CAD	14,366	收到CAD1M_CDOR 1日(0.008)% 支付1支證券之相關整批股票的績效	Deutsche Bank	2021年8月03日	(347,445)	122,348
CAD	11,274	收到DISC 1日(0.350)% 支付1支證券之相關整批股票的績效	Morgan Stanley	2023年5月25日	(1,029,266)	4,638
CAD	5,395	收到CAD1M_CDOR 1日(0.003)% 支付1支證券之相關整批股票的績效	Deutsche Bank	2021年8月03日	(207,296)	(17,927)
CHF	20,839	收到1支證券之相關整批股票的績效 支付SARON 1日0.340%	Morgan Stanley	2023年1月20日	2,597,521	35,804
CHF	2,166	支付LIBOR 1日(0.797)% 支付1支證券之相關整批股票的績效	Goldman Sachs	2025年3月14日	(1,237,628)	(143,619)
DKK	7,053	收到CIBOR 1週(0.500)% 支付1支證券之相關整批股票的績效	Morgan Stanley	2023年4月19日	(989,969)	(9,493)
EUR	353,291	收到9支證券之相關整批股票的績效 支付EONIA 1日(0.483)%	Goldman Sachs	2025年3月14日	20,659,720	6,319,657
EUR	205,551	收到1支證券之相關整批股票的績效 支付EIBOR 1個月0.450%	Barclays	2022年7月12日	6,873,245	231,545
EUR	176,922	收到4支證券之相關整批股票的績效 支付EONIA 1日0.650%	Morgan Stanley	2022年9月06日	2,794,233	121,993
EUR	63,944	收到4支證券之相關整批股票的績效 支付EONIA 1日0.650%	Morgan Stanley	2021年9月29日	3,469,111	102,178
EUR	20,201	收到1支證券之相關整批股票的EUR1M_ Reuters 1月期(0.004)%給付績效	Deutsche Bank	2022年2月11日	(405,824)	52,536
EUR	4,789	收到EUR1M_Reuters 1日(0.004)% 支付1支證券之相關整批股票的績效	Deutsche Bank	2022年2月07日	(632,752)	51,548
EUR	130,743	收到EUR1M_Reuters 1日(0.050)% 支付1支證券之相關整批股票的績效	Deutsche Bank	2021年12月22日	(148,993)	43,620
EUR	24,554	收到1支證券之相關整批股票的績效 支付EIBOR 1個月0.400%	Barclays	2022年3月30日	4,141,702	17,575
EUR	2,543	收到EUR1M_Reuters 1日(0.004)% 支付1支證券之相關整批股票的績效	Deutsche Bank	2021年12月22日	(235,186)	8,945
EUR	1,153	收到EONIA O/N (0.300)% 支付1支證券之相關整批股票的績效	Barclays	2022年6月23日	(907,016)	5,707
EUR	18,956	收到1支證券之相關整批股票的績效 支付EIBOR 1個月0.400%	Barclays	2022年4月13日	1,474,346	4,345
EUR	7,078	收到EONIA O/N (4.000)% 支付1支證券之相關整批股票的績效	Barclays	2022年4月01日	(1,179,180)	3,357
EUR	4,233	收到EONIA O/N (4.000)% 支付1支證券之相關整批股票的績效	Barclays	2022年4月07日	(705,209)	2,008

附註11 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利 /（虧損） USD
EUR	19,924	收到1支證券之相關整批股票的績效 支付EIBOR 1個月0.400%	Barclays	2022年7月12日	1,219,112	1,485
EUR	19,775	收到1支證券之相關整批股票的績效 支付EIBOR 1個月0.400%	Barclays	2022年7月21日	1,209,995	1,474
EUR	19,196	收到1支證券之相關整批股票的績效 支付EIBOR 1個月0.400%	Barclays	2022年7月14日	1,174,567	1,431
EUR	186	收到EONIA O/N (0.300)% 支付1支證券之相關整批股票的績效	Barclays	2022年6月28日	(146,318)	921
EUR	9,733	收到1支證券之相關整批股票的績效 支付EIBOR 1個月0.400%	Barclays	2022年7月05日	595,544	726
EUR	2,366	支付EONIA 1日(0.450)% 支付1支證券之相關整批股票的績效	Morgan Stanley	2023年5月24日	(284,308)	301
EUR	186	收到1支證券之相關整批股票的績效 支付EIBOR 1個月0.400%	Barclays	2022年6月28日	150,142	(934)
EUR	39,124	收到2支證券之相關整批股票的績效 支付EIBOR 1個月0.400%	Barclays	2022年6月23日	3,408,519	(4,018)
EUR	10,514	收到EONIA O/N (0.300)% 支付1支證券之相關整批股票的績效	Barclays	2022年5月25日	(972,373)	(11,793)
EUR	51,327	收到EONIA O/N (0.350)% 支付1支證券之相關整批股票的績效	Barclays	2021年9月23日	(4,746,908)	(57,568)
EUR	34,919	收到1支證券之相關整批股票的績效 支付EONIA 1日0.00%	Morgan Stanley	2021年9月29日	1,026,849	(70,100)
EUR	571,305	收到7支證券之相關整批股票的績效 支付EURIB 1個月0.400%	Morgan Stanley	2021年10月13日	10,882,934	(138,617)
EUR	218	支付EONIA 1日(0.450)% 支付1支證券之相關整批股票的績效	Morgan Stanley	2022年3月22日	(1,050,595)	(415,072)
EUR	78,830	支付EONIA 1日(0.483)% 支付4支證券之相關整批股票的績效	Goldman Sachs	2025年3月14日	(6,447,000)	(1,321,170)
GBP	2,967,370	收到7支證券之相關整批股票的績效 支付SONIA 1日0.440%	Morgan Stanley	2021年10月13日	19,246,328	226,135
GBP	1,312,584	收到3支證券之相關整批股票的績效 支付SONIA 1日0.650%	Morgan Stanley	2022年10月03日	3,482,993	104,925
GBP	102,749	收到SONIA 1日(0.350)% 支付2支證券之相關整批股票的績效	Morgan Stanley	2022年9月26日	(1,999,595)	66,302
GBP	262,605	收到SONIA 1日(0.300)% 支付3支證券之相關整批股票的績效	Morgan Stanley	2021年10月13日	(2,036,651)	49,838
GBP	156,570	收到1支證券之相關整批股票的績效 支付LIBOR 1個月0.400%	J.P. Morgan	2022年6月07日	1,810,636	8,663
GBP	74,446	收到1支證券之相關整批股票的績效 支付SONIA O/N 0.400%	Barclays	2022年6月22日	184,954	–
GBP	26,082	收到1支證券之相關整批股票的績效 支付SONIA O/N 0.400%	Barclays	2022年6月15日	64,798	–
GBP	98,576	收到1支證券之相關整批股票的績效 支付SONIA O/N 0.400%	Barclays	2022年6月16日	244,903	–
GBP	45,867	收到1支證券之相關整批股票的績效 支付SONIA O/N 0.400%	Barclays	2022年6月23日	113,952	
GBP	20,512	收到1支證券之相關整批股票的績效 支付SONIA O/N 0.400%	Barclays	2022年7月26日	236,074	(851)
GBP	31,337	收到1支證券之相關整批股票的績效 支付SONIA O/N 0.400%	Barclays	2022年7月21日	360,659	(1,300)
GBP	72,078	收到1支證券之相關整批股票的績效 支付SONIA O/N 0.400%	Barclays	2022年5月05日	1,741,666	(30,599)
GBP	938,418	收到1支證券之相關整批股票的績效 支付SONIA 1日0.400%	Morgan Stanley	2022年9月26日	1,284,711	(117,252)
HKD	110,535	收到1支證券之相關整批股票的績效 支付HIBOR 1個月0.550%	Morgan Stanley	2021年11月24日	335,367	6,014
SEK	4,298	收到1支證券之相關整批股票的績效 支付STIBO 1週0.650%	Morgan Stanley	2023年6月02日	679,867	133,497
SEK	54,831	收到STIBOR 1日(0.056)% 支付1支證券之相關整批股票的績效	Goldman Sachs	2025年3月14日	(1,302,204)	(445,430)
SGD	638,281	收到1支證券之相關整批股票的績效 支付SIBOR 1個月0.550%	Morgan Stanley	2023年5月22日	1,763,080	2,696
SGD	98,928	收到SORF1 1日(0.930)% 支付1支證券之相關整批股票的績效	Morgan Stanley	2023年5月22日	(154,023)	32

附註11 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利 /（虧損） USD
SGD	378	收到SORF1 1日(0.650)% 支付1支證券之相關整批股票的績效	Morgan Stanley	2023年5月24日	(879,984)	(2,913)
USD	99,279,599	收到93支證券之相關整批股票的績效 支付USD1M_Reuters 1個月0.010%	Deutsche Bank	2021年11月02日	112,328,493	9,205,962
USD	228,031	收到8支證券之相關整批股票的績效 支付FEDEF 1日0.400%	Morgan Stanley	2022年11月22日	29,643,805	2,020,269
USD	104,665	收到3支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	J.P. Morgan	2022年1月08日	22,007,141	587,992
USD	14,598	收到1支證券之相關整批股票的績效 支付FEDEF 1日0.650%	Morgan Stanley	2022年9月23日	2,030,980	574,257
USD	243,021	收到1支證券之相關整批股票的績效 支付FEDEF 1日1.000%	Morgan Stanley	2022年11月22日	4,605,248	464,882
USD	2,512	收到1支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	J.P. Morgan	2022年7月13日	3,894,454	451,406
USD	16,912	收到1支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	J.P. Morgan	2022年7月20日	6,460,384	409,116
USD	54,067	收到3支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	J.P. Morgan	2022年7月07日	10,603,247	405,785
USD	27,459	收到FEDEF 1日(0.550)% 支付1支證券之相關整批股票的績效	Morgan Stanley	2022年9月28日	(9,971,736)	375,798
USD	470,836	收到1支證券之相關整批股票的績效 支付FEDEF 1日0.300%	Morgan Stanley	2022年9月28日	2,191,199	236,052
USD	127,658	收到USOBFR 1日(0.005)% 支付3支證券之相關整批股票的績效	Deutsche Bank	2021年11月02日	(2,060,374)	102,602
USD	9,306	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2022年3月24日	(1,923,643)	79,752
USD	17,445	收到FEDEF 1日(0.320)% 支付1支證券之相關整批股票的績效	Morgan Stanley	2022年9月21日	(2,382,813)	75,858
USD	63,643	收到1支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	Barclays	2022年6月10日	6,705,427	48,369
USD	11,828	收到FEDEF 1日(1.820)% 支付1支證券之相關整批股票的績效	Morgan Stanley	2021年10月11日	(861,433)	42,984
USD	6,284	收到USOBFR 1日(0.150)% 支付1支證券之相關整批股票的績效	Deutsche Bank	2021年11月02日	(76,916)	25,613
USD	5,269	收到LIBOR 1個月(0.350)% 支付3支證券之相關整批股票的績效	Barclays	2022年6月16日	(1,043,725)	24,235
USD	30,000	收到1支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	Barclays	2022年5月26日	3,160,800	22,800
USD	1,654	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2022年5月25日	(341,898)	14,175
USD	1,537	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2022年5月11日	(317,713)	13,172
USD	54,307	收到LIBOR 1個月(0.350)% 支付3支證券之相關整批股票的績效	Barclays	2022年1月13日	(6,032,201)	10,780
USD	107,085	收到2支證券之相關整批股票的績效 支付USOBFR 1日0.010%	Deutsche Bank	2021年11月02日	114,662	6,445
USD	3,038	收到LIBOR 1個月(0.350)% 支付2支證券之相關整批股票的績效	Barclays	2022年4月21日	(718,129)	6,188
USD	23,437	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2022年2月09日	(1,403,876)	3,984
USD	14,264	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2022年2月25日	(854,414)	2,425
USD	5,692	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2022年6月17日	(2,336,281)	1,992
USD	6,165	收到LIBOR 1個月(0.350)% 支付2支證券之相關整批股票的績效	Barclays	2022年6月23日	(381,616)	1,754
USD	4,165	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2022年1月19日	(1,709,524)	1,458
USD	1,500,000	收到支付1支證券之相關整批股票的 Reuters 1月期0.004%給付績效	Deutsche Bank	2021年11月02日	(1,526,316)	1,213
USD	2,555	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2022年3月10日	(624,110)	766
USD	2,179	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2022年5月19日	(532,264)	654

附註11 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利 /（虧損） USD
USD	2,165	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2022年5月18日	(528,845)	649
USD	3,194	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2022年3月14日	(191,321)	543
USD	31,688	收到2支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	Barclays	2022年6月22日	405,163	294
USD	7,888	收到1支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	Barclays	2022年6月29日	100,572	79
USD	2,812	收到1支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	Barclays	2022年7月05日	35,853	28
USD	1,272	收到1支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	Barclays	2022年6月24日	16,218	13
USD	19,780	收到2支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	Barclays	2022年6月17日	281,884	(399)
USD	4,385	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2022年4月27日	(318,307)	(1,579)
USD	877	收到FEDEF 1日(1.480)% 支付1支證券之相關整批股票的績效	Morgan Stanley	2022年9月21日	(35,343)	(2,324)
USD	9,127	收到LIBOR 1個月(0.350)% 支付3支證券之相關整批股票的績效	Barclays	2022年5月24日	(2,572,960)	(3,324)
USD	33,134	收到1支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	Barclays	2022年6月09日	620,269	(3,645)
USD	8,648	收到1支證券之相關整批股票的績效 支付FEDEF 1日0.00%	Morgan Stanley	2022年11月22日	330,959	(4,250)
USD	126,980	收到2支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	J.P. Morgan	2022年2月08日	7,501,180	(5,353)
USD	25,239	收到LIBOR 1個月(0.350)% 支付2支證券之相關整批股票的績效	Barclays	2022年2月17日	(1,591,277)	(12,101)
USD	11,665	收到LIBOR 1個月(0.350)% 支付2支證券之相關整批股票的績效	Barclays	2022年5月26日	(1,609,966)	(13,627)
USD	65,900	收到3支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	Barclays	2022年6月30日	4,769,620	(13,790)
USD	51,100	收到1支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	Barclays	2022年4月27日	9,387,581	(21,973)
USD	6,708	收到1支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	Barclays	2022年6月16日	1,108,229	(22,539)
USD	15,036	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2021年10月29日	(2,588,598)	(23,907)
USD	16,815	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2021年11月03日	(2,894,870)	(26,736)
USD	1,160	收到1支證券之相關整批股票的 聯邦基金1日期0.100%給付績效	Goldman Sachs	2025年12月31日	(788,452)	(29,802)
USD	101	收到1支證券之相關整批股票的績效 支付LIBOR 3個月1.000%	Morgan Stanley	2022年9月27日	2,574,887	(30,908)
USD	4,597	收到FEDEF 1日(0.400)% 支付1支證券之相關整批股票的績效	Morgan Stanley	2021年10月11日	(950,246)	(35,054)
USD	48,951	收到4支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	Barclays	2022年6月23日	4,766,712	(37,995)
USD	69,951	收到USOBFR 1日(0.008)% 支付1支證券之相關整批股票的績效	Deutsche Bank	2021年11月02日	(1,038,073)	(39,850)
USD	5,343	收到FEDEF 1日(0.400)% 支付1支證券之相關整批股票的績效	Morgan Stanley	2022年9月21日	(556,260)	(50,690)
USD	8,811	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2022年2月23日	(827,617)	(60,355)
USD	9,092	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2021年11月26日	(854,012)	(62,280)
USD	227,298	收到USOBFR 1日(0.003)% 支付2支證券之相關整批股票的績效	Deutsche Bank	2022年3月03日	(2,196,100)	(74,155)
USD	11,651	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2021年12月02日	(1,094,378)	(79,809)
USD	24,110	收到1支證券之相關整批股票的績效 支付LIBOR 1個月0.350%	Barclays	2022年4月28日	3,983,213	(81,010)
USD	10,586	收到FEDEF 1日(0.390)% 支付1支證券之相關整批股票的績效	Morgan Stanley	2022年9月21日	(1,139,477)	(104,229)

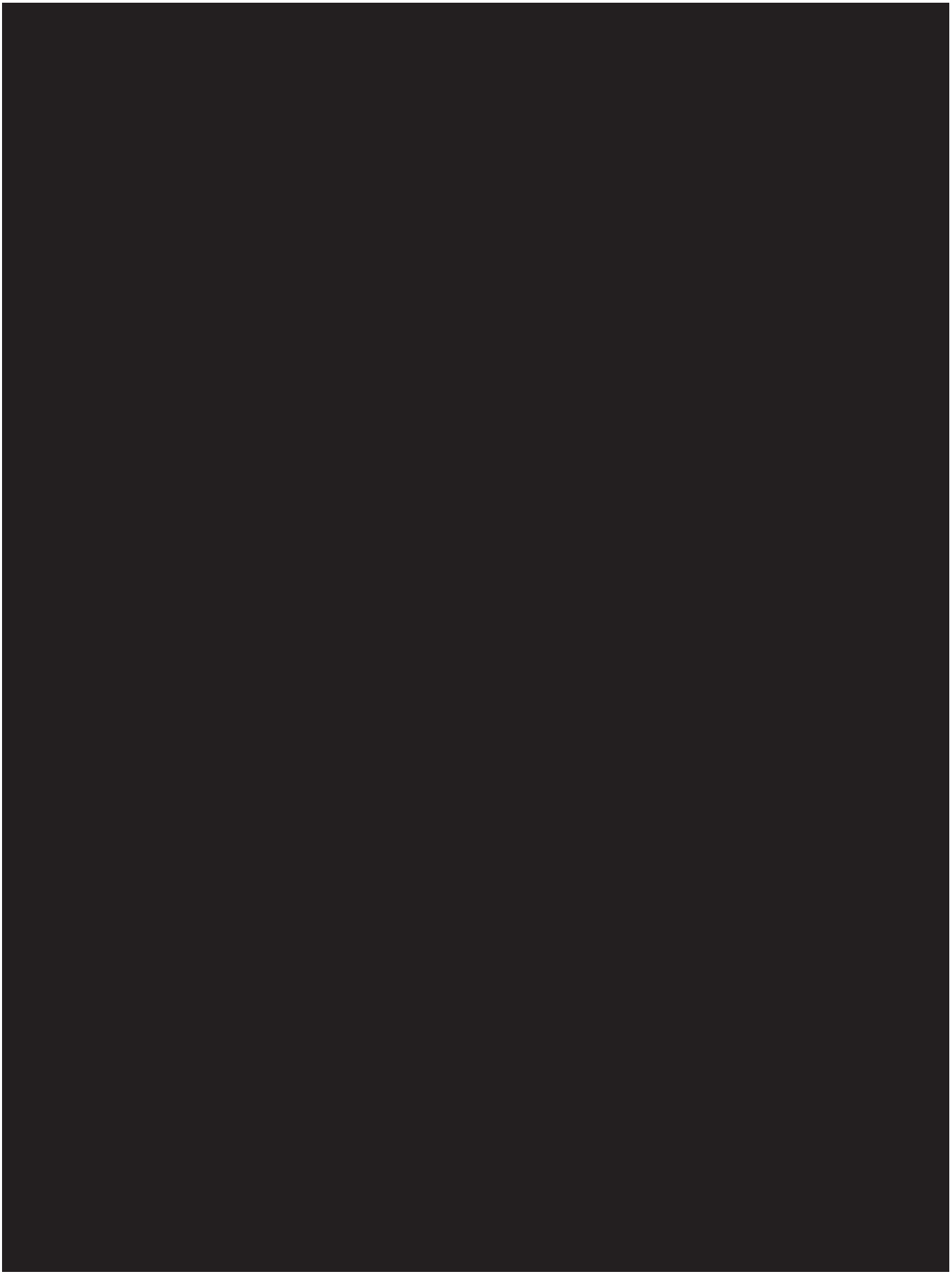
附註11 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利 /（虧損） USD
USD	3,427	收到LIBOR 1個月0.073% 支付2支證券之相關整批股票的績效	Goldman Sachs	2027年11月17日	(17,461,621)	(107,571)
USD	7,249	收到FEDEF 1日(0.550)% 支付1支證券之相關整批股票的績效	Morgan Stanley	2022年9月21日	(1,032,040)	(125,480)
USD	18,745	收到LIBOR 1個月(0.350)% 支付1支證券之相關整批股票的績效	Barclays	2021年12月21日	(1,760,718)	(128,403)
USD	66,312	收到FEDEF 1日(0.350)% 支付7支證券之相關整批股票的績效	Morgan Stanley	2022年9月21日	(8,240,870)	(461,486)
USD	28,823	收到USOBFR 1日(0.015)% 支付1支證券之相關整批股票的績效	Deutsche Bank	2021年11月02日	(1,062,416)	(137,833)
USD	1,811	收到FEDEF 1日0.00% 支付1支證券之相關整批股票的績效	Morgan Stanley	2022年9月21日	(1,230,937)	(145,496)
USD	37,026	收到LIBOR 1個月(0.350)% 支付2支證券之相關整批股票的績效	Barclays	2021年12月15日	(4,637,768)	(175,638)
USD	11,477	收到FEDEF 1日(0.350)% 支付2支證券之相關整批股票的績效	Morgan Stanley	2022年3月15日	(2,207,956)	(307,970)
USD	15,597	收到LIBOR 1個月(0.300)% 支付1支證券之相關整批股票的績效	J.P. Morgan	2022年2月08日	(67,028,108)	(830,724)
USD	176,408	收到FEDEF 1日(0.350)% 支付5支證券之相關整批股票的績效	Morgan Stanley	2021年10月11日	(15,678,925)	(2,182,570)
USD	3,519,084	收到USOBFR 1日(0.004)% 支付98支證券之相關整批股票的績效	Deutsche Bank	2021年11月02日	(83,777,424)	(6,227,285)
						8,456,625

基於經濟風險的地理分布

	全球風險 USD	批次百分比 全球風險
美國	(13,130,089)	(29.96)
格瑞納達	(9,971,736)	(22.75)
加拿大	(3,767,935)	(8.60)
愛爾蘭	(3,347,386)	(7.64)
比利時	(3,207,849)	(7.32)
利比里亞	(1,392,025)	(3.18)
歐盟	(1,334,903)	(3.05)
以色列	(1,103,329)	(2.52)
開曼群島	(1,040,099)	(2.37)
丹麥	(989,969)	(2.26)
芬蘭	(707,036)	(1.61)
瑞典	(622,337)	(1.42)
奧地利	(405,824)	(0.93)
盧森堡	(21,496)	(0.05)
澳洲	13,635	0.03
瑞士	1,359,893	3.10
新加坡	1,609,056	3.67
曼島	1,741,666	3.97
澤西	2,029,596	4.63
義大利	2,049,329	4.68
荷蘭	2,130,661	4.86
中國	2,191,198	5.00
百慕達	9,221,695	21.04
德國	10,716,203	24.45
英國	23,960,653	54.68
法國	27,848,181	63.55
	43,829,753	100.00



附註12 — 未平倉信用違約交換契約 (續)

多空策略基金

票面金額	說明	支付 / 收取利息 %	交易對手	買入 / 賣出保護	到期日期	交易貨幣	市值 USD	未實現盈利 / (虧損) USD
264,000	Air France–KLM SA 1.875% 2025/01/16	5.00%	J.P. Morgan	買入	2022年6月20日	EUR	(6,189)	(1,258)
212,000	Air France–KLM SA 3.875% 2021/06/18	5.00%	J.P. Morgan	買入	2021年12月20日	EUR	(2,795)	(5,417)
121,000	American Airlines Group, Inc. 5% 2022/06/01	5.00%	Credit Suisse	買入	2021年12月20日	USD	(2,075)	(11,275)
171,000	American Airlines Group, Inc. 5% 2022/06/01	5.00%	Goldman Sachs	買入	2021年12月20日	USD	(2,933)	(27,296)
49,000	American Airlines Group, Inc. 5% 2022/06/01	5.00%	J.P. Morgan	買入	2021年12月20日	USD	(840)	(7,006)
687,000	American Airlines Group, Inc. 5% 2022/06/01	5.00%	Barclays	買入	2021年12月20日	USD	(11,784)	(77,172)
319,000	American Airlines Group, Inc. 5% 2022/06/01	5.00%	Citigroup	買入	2021年12月20日	USD	(5,471)	(32,029)
470,000	American Axle & Manufacturing, Inc. 6.25% 2026/03/15	5.00%	Barclays	買入	2025年12月20日	USD	(29,076)	(4,493)
122,000	American Axle & Manufacturing, Inc. 6.25% 2026/03/15	5.00%	Morgan Stanley	買入	2025年12月20日	USD	(7,547)	392
73,000	American Axle & Manufacturing, Inc. 6.25% 2026/03/15	5.00%	J.P. Morgan	買入	2025年12月20日	USD	(4,516)	234
73,000	American Axle & Manufacturing, Inc. 6.25% 2026/03/15	5.00%	Goldman Sachs	買入	2025年12月20日	USD	(4,516)	234
920,000	阿根廷政府債券1% 2026/06/20	5.00%	Barclays	買入	2026年6月20日	USD	370,142	12,058
334,000	巴西政府債券4.25% 2025/01/07	1.00%	Barclays	買入	2025年6月20日	USD	4,292	(35,498)
428,000	British Telecommunications plc 5.75% 2028/12/07	1.00%	Bank of America	買入	2026年6月20日	EUR	(6,154)	3,164
15,500,000	CDX.NA.HY.35-V1 2025	5.00%	J.P. Morgan	買入	2025年12月20日	USD	(1,585,372)	(617,593)
576,000	Dell, Inc. 7.1% 2028/04/15	1.00%	BNP Paribas	買入	2025年12月20日	USD	(4,985)	(37,644)
159,000	Dell, Inc. 7.1% 2028/04/15	1.00%	Citigroup	買入	2025年12月20日	USD	(1,376)	(11,676)
318,000	Dell, Inc. 7.1% 2028/04/15	1.00%	J.P. Morgan	買入	2025年12月20日	USD	(2,752)	(17,202)
37,000	Diamond Sports Group LLC 5.375% 2026/08/15	5.00%	Goldman Sachs	買入	2025年12月20日	USD	18,266	4,021
97,000	Diamond Sports Group LLC 5.375% 2026/08/15	5.00%	Barclays	買入	2025年12月20日	USD	47,887	(2,469)
24,000	Diamond Sports Group LLC 5.375% 2026/08/15	5.00%	Goldman Sachs	買入	2025年6月20日	USD	11,275	(1,919)
386,800	Dow Chemical Co. 7.375% 2029/11/01	1.00%	Goldman Sachs	買入	2025年6月20日	USD	(8,624)	(5,817)
615,000	General Electric Co. 2.7% 2022/10/09	1.00%	J.P. Morgan	買入	2025年12月20日	USD	(9,697)	(33,434)
615,000	General Electric Co. 2.7% 2022/10/09	1.00%	Goldman Sachs	買入	2025年12月20日	USD	(9,697)	(33,522)
233,000	Italy Government Bond 6.875% 2023/09/27	1.00%	Bank of America	買入	2024年6月20日	USD	(3,813)	(8,036)
389,000	Italy Government Bond 6.875% 2023/09/27	1.00%	J.P. Morgan	買入	2024年6月20日	USD	(6,366)	(9,536)
808,000	Kohl's Corp. 4.25% 2025/07/17	1.00%	Morgan Stanley	買入	2025年12月20日	USD	2,300	(75,425)
1,527,000	Kohl's Corp. 4.25% 2025/07/17	1.00%	Goldman Sachs	買入	2025年12月20日	USD	4,346	(140,676)
960,000	Lloyds Banking Group plc 4.5% 2024/11/04	1.00%	J.P. Morgan	買入	2024年12月20日	EUR	(17,547)	(19,813)
117,000	Loxam SAS 6% 2025/04/15	5.00%	J.P. Morgan	買入	2026年6月20日	EUR	(7,676)	(9,869)
433,000	MBIA, Inc. 6.625% 2028/10/01	5.00%	Goldman Sachs	買入	2024年12月20日	USD	(28,604)	43,513

附註12 — 未平倉信用違約交換契約（續）

多空策略基金（續）

票面金額	說明	支付 / 收取利息 %	交易對手	買入 / 賣出保護	到期日期	交易貨幣	市值 USD	未實現盈利 / （虧損） USD
199,000	MBIA, Inc. 6.625% 2028/10/01	5.00%	Citigroup	買入	2024年12月20日	USD	(13,146)	24,190
66,000	MBIA, Inc. 6.625% 2028/10/01	5.00%	Citigroup	買入	2022年6月20日	USD	(2,275)	2,732
42,000	MBIA, Inc. 6.625% 2028/10/01	5.00%	Goldman Sachs	買入	2022年6月20日	USD	(1,448)	1,128
40,000	MBIA, Inc. 6.625% 2028/10/01	5.00%	Barclays	買入	2022年6月20日	USD	(1,379)	(102)
515,000	Simon Property Group, Inc. 2.75% 2023/06/01	1.00%	J.P. Morgan	買入	2025年12月20日	USD	(8,857)	(20,311)
948,000	Simon Property Group, Inc. 2.75% 2023/06/01	1.00%	Morgan Stanley	買入	2025年12月20日	USD	(16,303)	(37,387)
1,050,000	Simon Property Group, Inc. 2.75% 2023/06/01	1.00%	Barclays	買入	2025年12月20日	USD	(18,057)	(38,854)
43,000	Stena Aktiebolag 7% 2024/02/01	5.00%	Goldman Sachs	買入	2026年6月20日	EUR	376	(1,370)
455,000	Stena Aktiebolag 7% 2024/02/01	5.00%	Goldman Sachs	買入	2024年6月20日	EUR	(3,046)	(30,199)
2,255,000	United Mexican States 4.15% 2027/03/28	1.00%	Barclays	買入	2026年6月20日	USD	(7,399)	(16,293)
245,000	United States Steel Corp. 6.65% 2037/06/01	5.00%	J.P. Morgan	買入	2025年6月20日	USD	(23,423)	(85,601)
							(1,406,854)	**(1,364,526)**

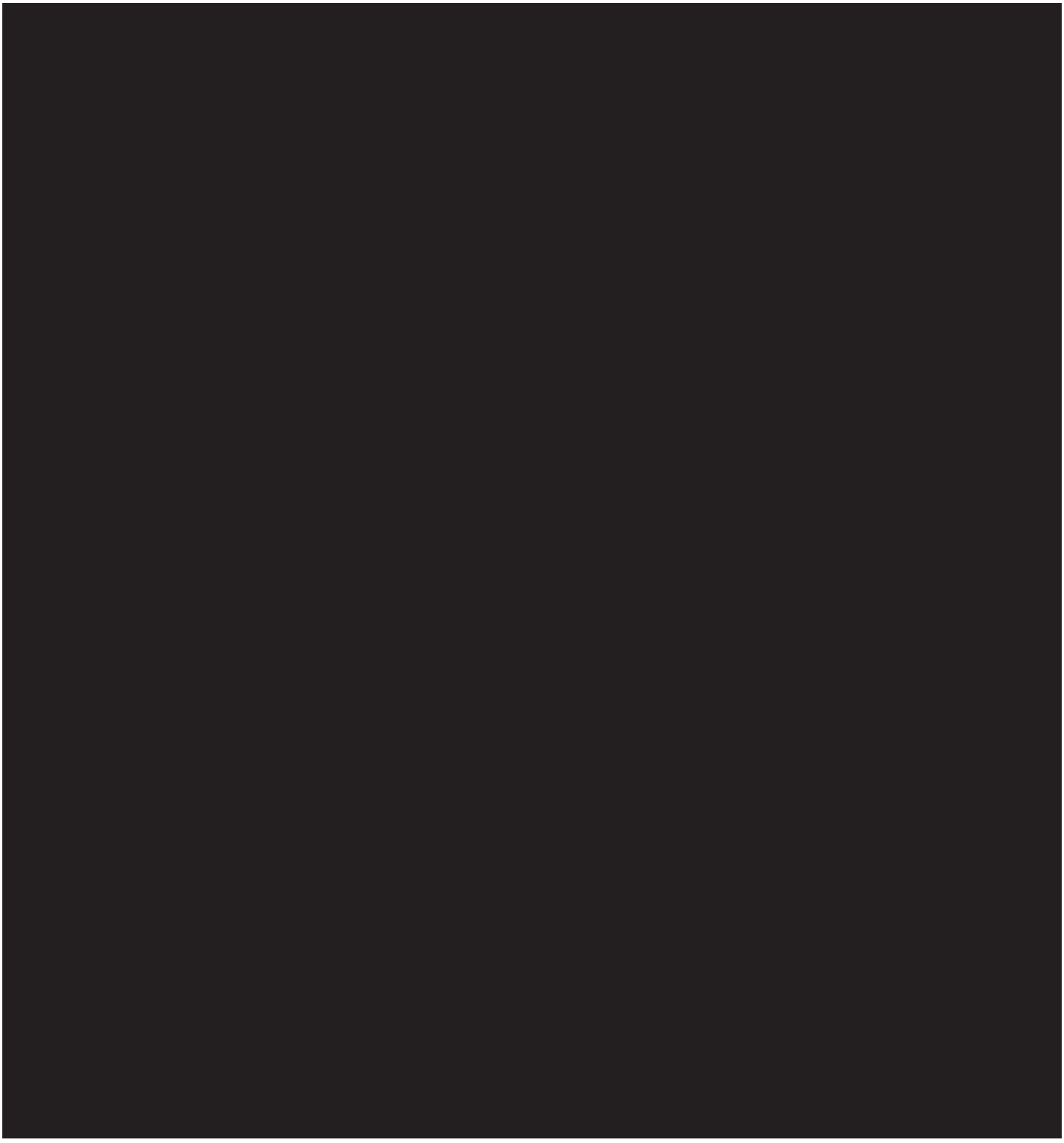
精選收益基金

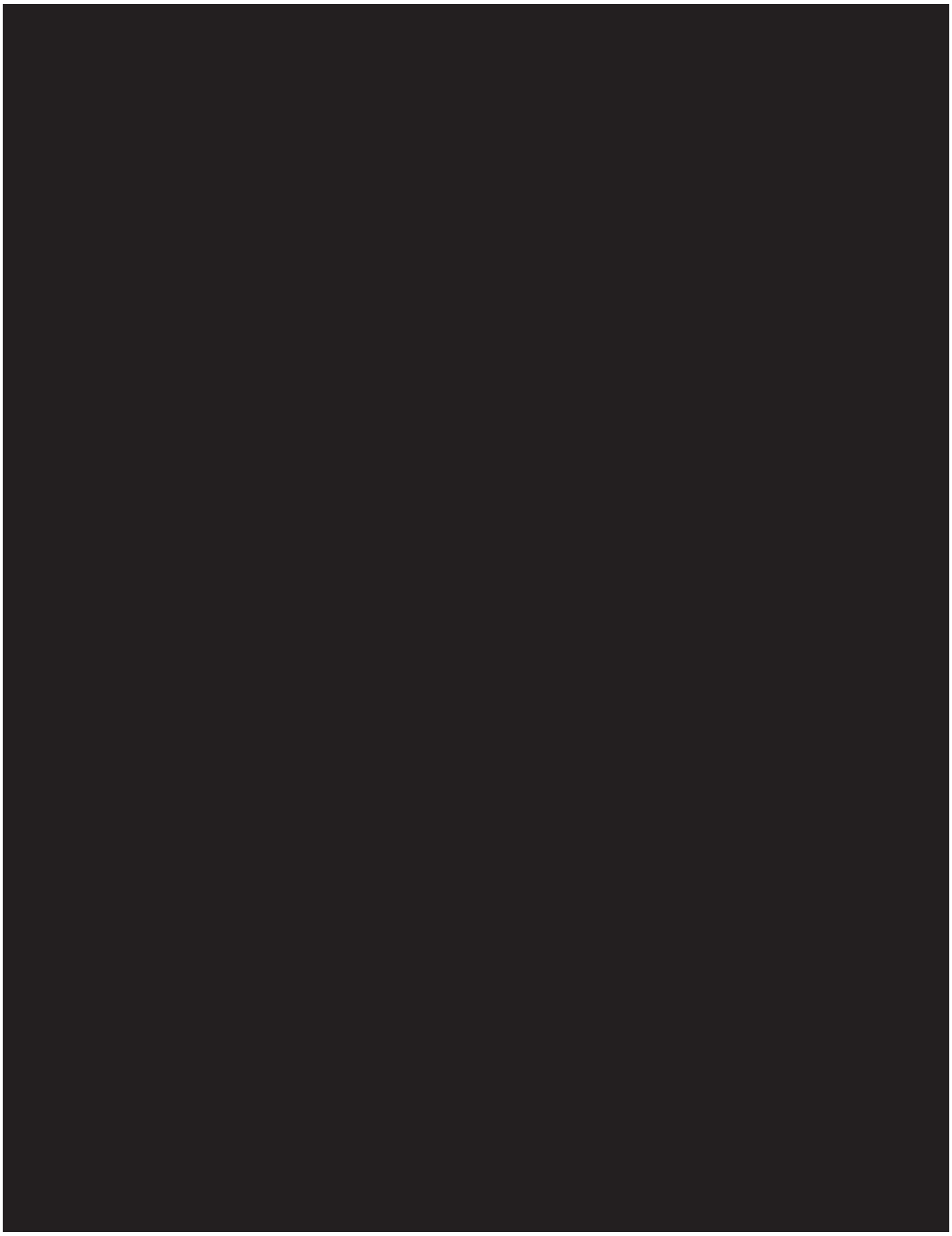
票面金額	說明	支付 / 收取利息 %	交易對手	買入 / 賣出保護	到期日期	交易貨幣	市值 USD	未實現盈利 / （虧損） USD
1,000,000	CDX.NA.EM.33-V2 2025年6月	1.00%	Citigroup	賣出	2025年6月20日	USD	(5,635)	23,296
1,800,000	Citibank Bespoke 0-5% Tranche Index, 2022年12月	0.00%	Citibank	賣出	2022年12月20日	USD	(435,600)	(69,559)
3,500,000	Citibank Bespoke 5-10% Tranche Index, 2022年12月	1.97%	Citibank	賣出	2022年12月20日	USD	2,555	2,554
1,400,000	Citibank Bespoke 5-7% Tranche Index, 2021年12月	2.90%	Citibank	賣出	2021年12月20日	USD	15,373	15,373
3,350,000	MCDX.NA.MAIN.31-V1 2023年12月	1.00%	Citibank	賣出	2023年12月20日	USD	39,125	22,365
3,000,000	Morgan Stanley Bespoke 5-10% Tranche Index, 2021年12月	4.10%	Morgan Stanley	賣出	2021年12月20日	USD	(3,906)	(3,906)
420,000	Air France–KLM SA 1.875% 2025/01/16	5.00%	J.P. Morgan	賣出	2026年6月20日	EUR	21,285	13,956
170,000	Air France–KLM SA 1.875% 2025/01/16	5.00%	Bank of America	賣出	2026年6月20日	EUR	8,615	5,219
1,280,000	Air France–KLM SA 3.875% 2021/06/18	5.00%	Morgan Stanley	賣出	2025年12月20日	EUR	64,375	63,001
400,000	American Airlines Group, Inc. 5% 2022/06/01	5.00%	Goldman Sachs	賣出	2022年6月20日	USD	4,788	8,433
1,550,000	American Airlines Group, Inc. 5% 2022/06/01	5.00%	Citibank	賣出	2021年12月20日	USD	24,432	73,413
1,550,000	Carnival Corp. 6.65% 2028/01/15	1.00%	Citibank	賣出	2025年12月20日	USD	(144,408)	72,370
1,550,000	Macy's, Inc. 3.625% 2024/06/01	1.00%	J.P. Morgan	賣出	2025年12月20日	USD	(101,595)	156,616
900,000	Nordstrom, Inc. 6.95% 2028/03/15	1.00%	BNP Paribas	賣出	2026年6月20日	USD	(49,988)	8,195
900,000	Nordstrom, Inc. 6.95% 2028/03/15	1.00%	J.P. Morgan	賣出	2026年6月20日	USD	(49,988)	(5,339)
1,550,000	Royal Caribbean Cruises Ltd. 5.25% 2022/11/15	5.00%	Barclays	賣出	2025年12月20日	USD	115,234	156,525

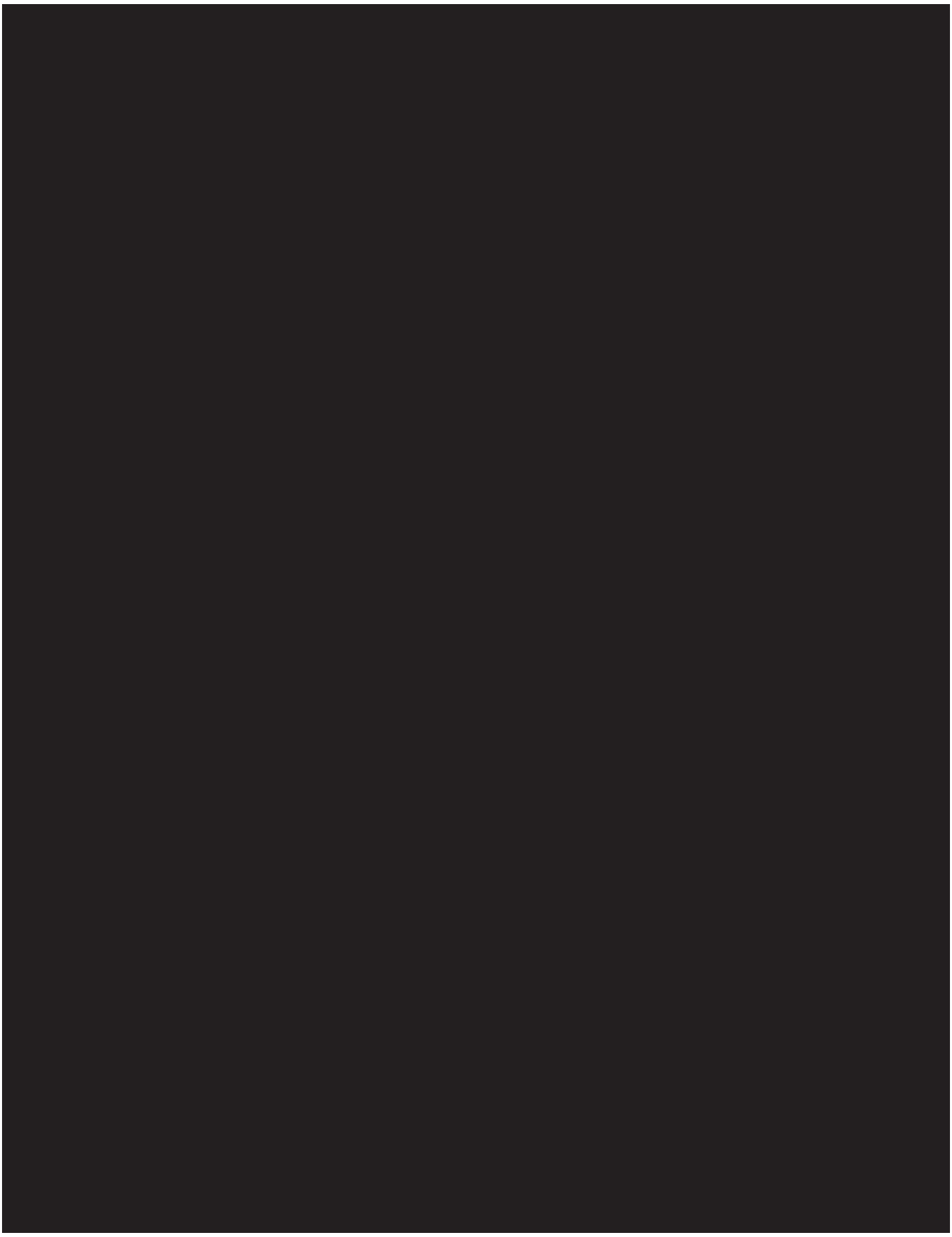
附註12 — 未平倉信用違約交換契約（續）

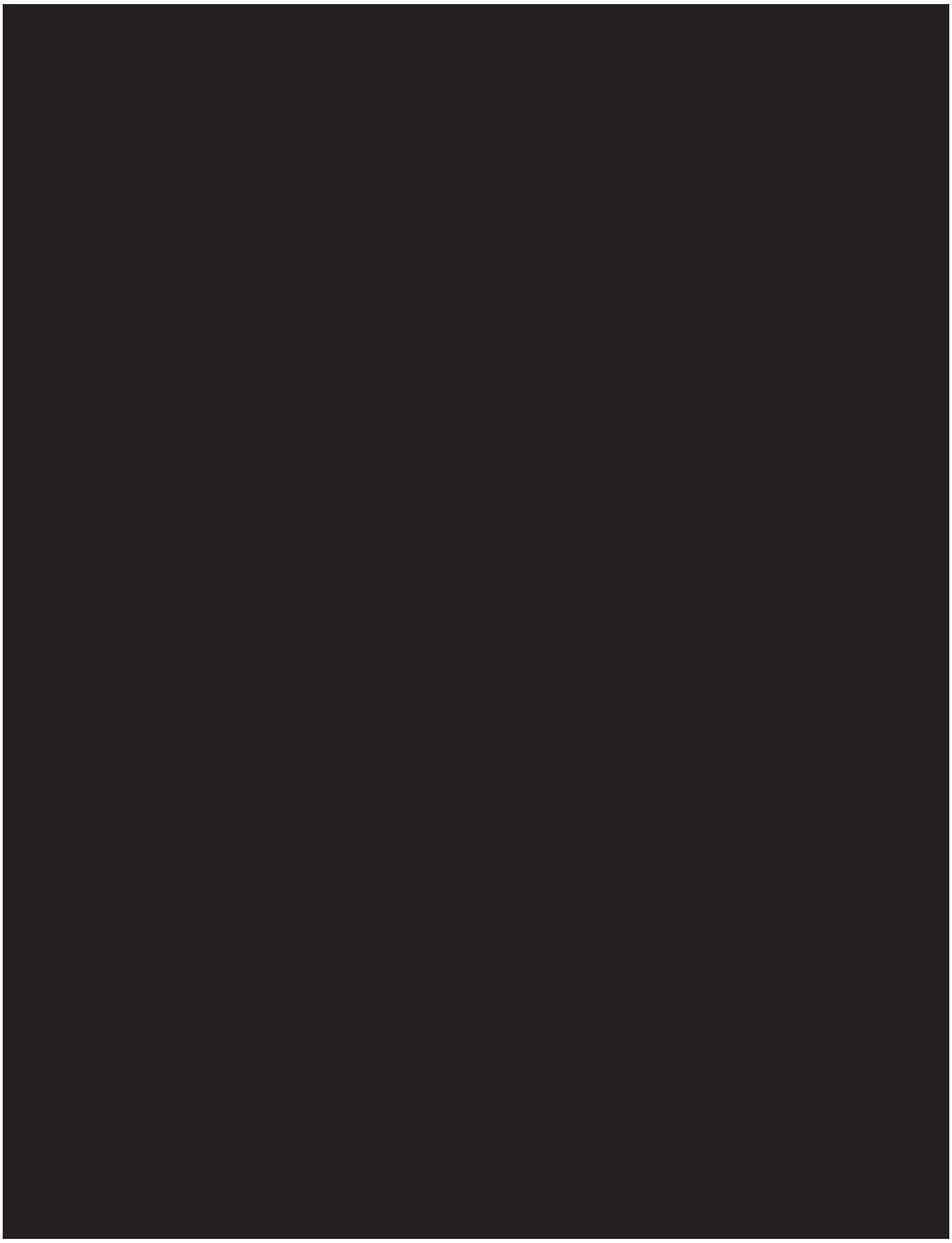
精選收益基金（續）

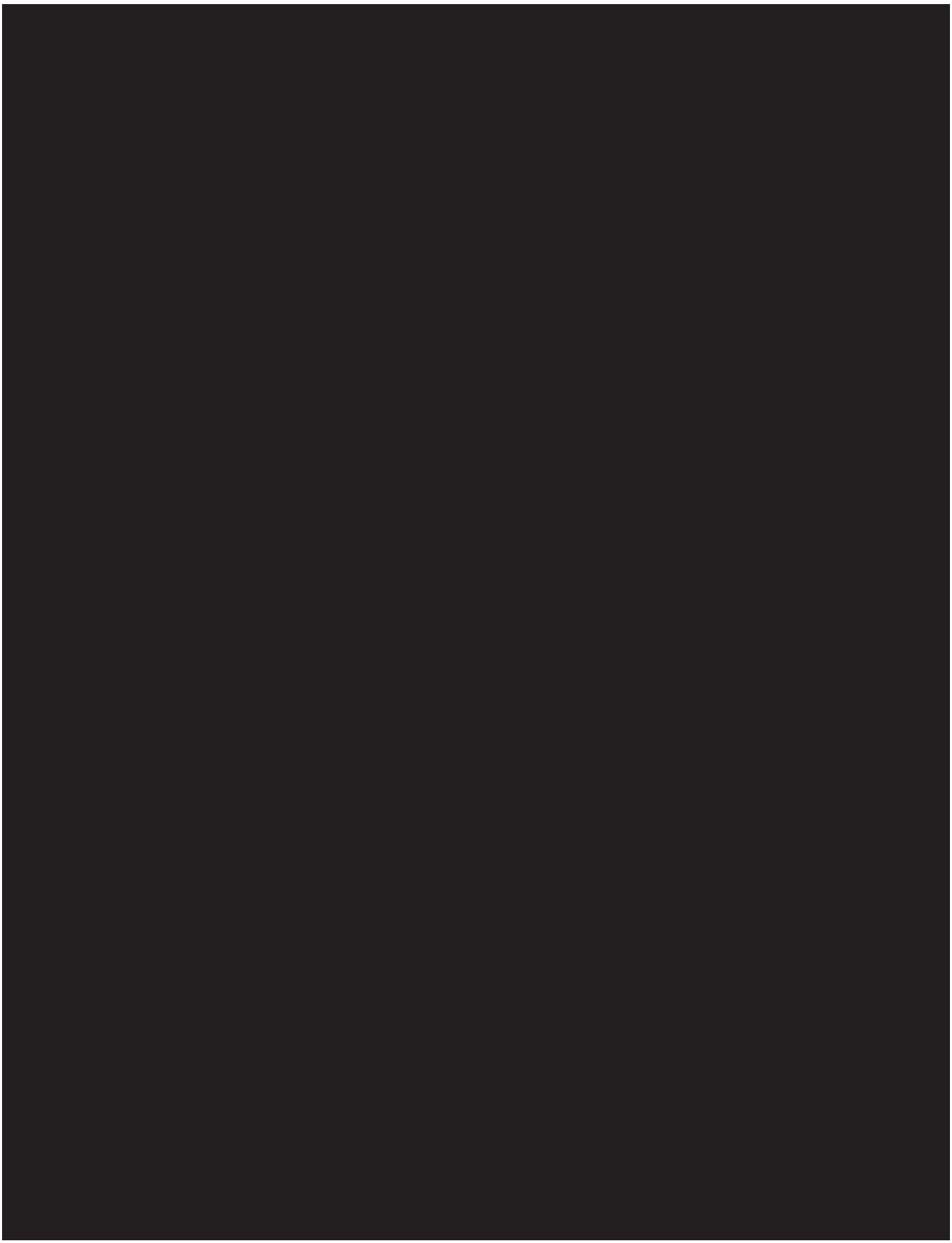
票面金額	說明	支付 / 收取利息 %	交易對手	買入 / 賣出保護	到期日期	交易貨幣	市值 USD	未實現盈利 / （虧損） USD
196,000	United Airlines Holdings, Inc. 5% 2024/02/01	5.00%	Credit Suisse	賣出	2025年12月20日	USD	13,098	13,494
							(482,240)	**556,006**

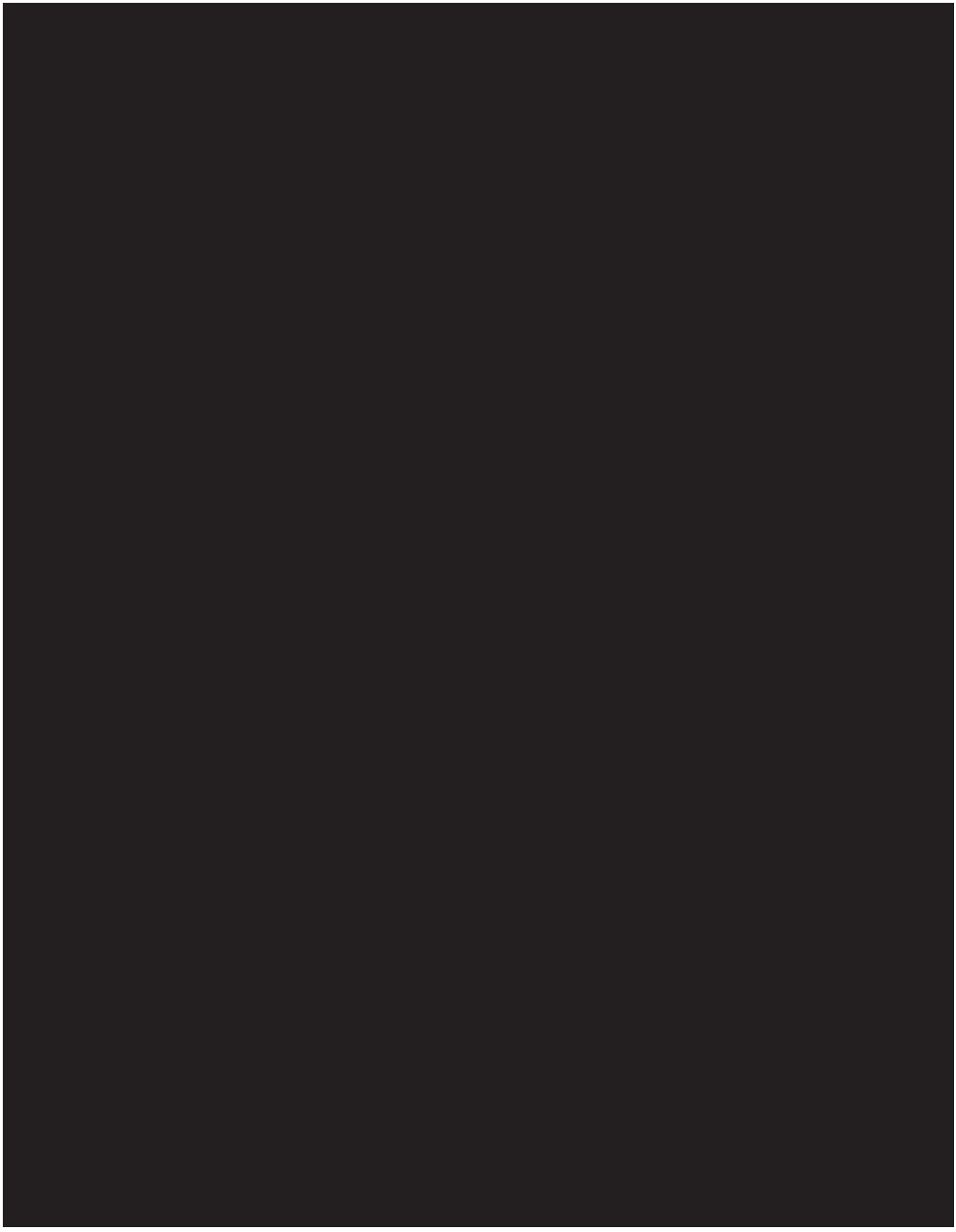












附註13 — 未平倉選擇權契約（續）



多空策略基金

買入 / 賣出倉位	說明	交易對手	交易貨幣	契約數 買入 / (賣出)	承擔 USD	市值 USD	未實現盈利 / (虧損) USD
股票選擇權							
賣出	Accenture plc, 買權, 行使價300.00, 2021年8月	Morgan Stanley	USD	(1)	29,479	(440)	(83)
賣出	Activision Blizzard, Inc., 買權, 行使價105.00, 2021年8月	Morgan Stanley	USD	(6)	57,264	(762)	(206)
買入	AES Corp. (The), 買權, 行使價27.00, 2022年1月	Morgan Stanley	USD	1,233	3,214,431	202,212	3,247
賣出	AES Corp. (The), 買權, 行使價27.00, 2021年8月	Morgan Stanley	USD	(11)	28,677	(660)	41
買入	Air France-KLM, 賣權, 行使價4.00, 2021年9月	Bank of America	EUR	172,800	833,934	15,558	(3,233)
買入	Air France-KLM, 賣權, 行使價4.20, 2021年12月	J.P. Morgan	EUR	322	1,479,520	23,290	6,361
買入	Ajax I, 買權, 行使價15.00, 2021年8月	Morgan Stanley	USD	236	235,056	1,180	(61,462)
賣出	Ajax I, 買權, 行使價25.00, 2021年8月	Morgan Stanley	USD	(236)	235,056	(1,180)	22,315
賣出	Ajax I, 賣權, 行使價12.50, 2021年8月	Morgan Stanley	USD	(236)	235,056	(63,130)	(18,617)
買入	Alteryx, Inc., 賣權, 行使價80.00, 2021年7月	Morgan Stanley	USD	14	120,428	952	(273)
買入	American Airlines Group, Inc., 賣權, 行使價10.00, 2023年1月	Morgan Stanley	USD	50	106,050	3,400	(2,925)
買入	American Airlines Group, Inc., 賣權, 行使價18.00, 2021年11月	J.P. Morgan	USD	214	453,894	23,540	(3,482)
賣出	American Tower Corp., 買權, 行使價280.00, 2021年8月	Morgan Stanley	USD	(2)	54,028	(840)	(87)
賣出	Anthem, Inc., 買權, 行使價400.00, 2021年8月	Morgan Stanley	USD	(1)	38,180	(560)	(43)
賣出	Apple, Inc., 買權, 行使價145.00, 2021年8月	Morgan Stanley	USD	(4)	54,784	(740)	(312)
賣出	Applied Materials Inc., 買權, 行使價150.00, 2021年8月	Morgan Stanley	USD	(4)	56,960	(1,868)	(1,017)
賣出	ATI Physical Therapy, Inc., 買權, 行使價12.50, 2021年9月	Morgan Stanley	USD	(49)	46,746	(2,940)	1,949
買入	Avaya Holdings Corp., 買權, 行使價34.00, 2021年7月	Morgan Stanley	USD	54	145,260	540	(9,533)
賣出	Avaya Holdings Corp., 賣權, 行使價27.00, 2021年7月	Morgan Stanley	USD	(54)	145,260	(4,860)	3,426
買入	B&G Foods, Inc., 賣權, 行使價25.00, 2021年8月	Goldman Sachs	USD	407,500	13,366,000	1,426	(19,177)
買入	BioMarin Pharmaceutical, Inc., 賣權, 行使價80.00, 2021年7月	Morgan Stanley	USD	44	367,136	3,036	333
賣出	Box, Inc., 買權, 行使價24.00, 2021年9月	Morgan Stanley	USD	(73)	186,515	(20,440)	(14,387)

附註13 — 未平倉選擇權契約（續）

多空策略基金（續）

買入 / 賣出倉位	說明	交易對方	交易貨幣	契約數 買入 / （賣出）	承擔 USD	市值 USD	未實現盈利 / （虧損） USD
賣出	Box, Inc., 買權, 行使價26.00, 2021年9月	Morgan Stanley	USD	(143)	365,365	(25,740)	(11,908)
賣出	Box, Inc., 買權, 行使價26.00, 2021年8月	Morgan Stanley	USD	(143)	365,365	(16,445)	(3,352)
賣出	Box, Inc., 買權, 行使價27.00, 2021年9月	Morgan Stanley	USD	(112)	286,160	(14,000)	(4,402)
買入	Box, Inc., 賣權, 行使價18.00, 2021年9月	Morgan Stanley	USD	147	375,585	3,308	(9,073)
買入	Box, Inc., 賣權, 行使價19.00, 2021年9月	Morgan Stanley	USD	143	365,365	2,145	(10,435)
買入	Box, Inc., 賣權, 行使價20.00, 2021年9月	Morgan Stanley	USD	38	97,090	855	(3,793)
賣出	Bristol-Myers Squibb Co., 買權, 行使價70.00, 2021年8月	Morgan Stanley	USD	(8)	53,456	(504)	126
買入	Callaway Golf Co., 買權, 行使價33.00, 2021年11月	Morgan Stanley	USD	97	327,181	39,285	8,208
賣出	Callaway Golf Co., 賣權, 行使價26.00, 2021年11月	Morgan Stanley	USD	(97)	327,181	(8,730)	8,793
買入	Casino Guichard Perrachon SA, 買權, 行使價30.00, 2021年12月	J.P. Morgan	EUR	64	203,000	6,223	(2,182)
賣出	Casino Guichard Perrachon SA, 買權, 行使價34.00, 2021年12月	J.P. Morgan	EUR	(64)	203,000	(1,973)	302
賣出	Chevron Corp., 買權, 行使價115.00, 2021年8月	Morgan Stanley	USD	(5)	52,370	(475)	184
買入	Cinemark Holdings, Inc., 賣權, 行使價10.00, 2022年1月	Morgan Stanley	USD	93	204,135	2,092	(2,190)
賣出	Cisco Systems Inc/Delaware, 買權, 行使價55.00, 2021年8月	Morgan Stanley	USD	(11)	58,300	(957)	239
賣出	Citizens Financial Group, Inc., 買權, 行使價50.00, 2021年8月	Morgan Stanley	USD	(2)	9,174	(124)	3
賣出	Clearway Energy Inc., 買權, 行使價30.00, 2021年8月	J.P. Morgan	USD	(17)	45,016	(298)	8,196
賣出	Coca-Cola Co. (The), 買權, 行使價57.50, 2021年8月	Morgan Stanley	USD	(11)	59,521	(308)	129
賣出	Comcast Corp., 買權, 行使價60.00, 2021年8月	Morgan Stanley	USD	(11)	62,722	(847)	129
賣出	ConocoPhillips, 買權, 行使價65.00, 2021年8月	Morgan Stanley	USD	(9)	54,810	(1,323)	(245)
賣出	Constellation Pharmaceuticals, Inc., 買權, 行使價35.00, 2021年9月	Barclays	USD	(35,000)	1,183,000	(585)	(395)
賣出	Constellation Pharmaceuticals, Inc., 買權, 行使價35.00, 2021年7月	Barclays	USD	(7,000)	236,600	(8)	30
賣出	Energy Transfer LP, 買權, 行使價12.00, 2021年8月	Morgan Stanley	USD	(34)	36,142	(748)	246
賣出	Exxon Mobil Corp., 買權, 行使價70.00, 2021年8月	Morgan Stanley	USD	(9)	56,772	(540)	(54)
買入	Fox Corp., 買權, 行使價36.00, 2021年7月	J.P. Morgan	USD	15	55,695	2,362	(3,041)
買入	Fox Corp., 買權, 行使價39.00, 2021年10月	J.P. Morgan	USD	32	118,816	4,960	(5,675)
買入	Fox Corp., 買權, 行使價40.00, 2021年7月	J.P. Morgan	USD	29	107,677	290	(5,085)
買入	Freshpet, Inc., 賣權, 行使價170.00, 2021年8月	Goldman Sachs	USD	170,000	27,703,200	14,258	1,558
買入	Gol Linhas Aereas Inteligentes SA, 賣權, 行使價4.00, 2021年10月	Morgan Stanley	USD	82	75,604	820	(2,954)
買入	Intel Corp., 買權, 行使價70.00, 2022年1月	J.P. Morgan	USD	145	814,030	16,095	(72,868)
賣出	Iron Mountain, Inc., 買權, 行使價47.50, 2021年8月	Morgan Stanley	USD	(8)	33,856	(160)	590
買入	Kansas City Southern, 買權, 行使價290.00, 2021年9月	Morgan Stanley	USD	59	1,671,883	55,165	(3,424)

附註13 — 未平倉選擇權契約（續）

多空策略基金（續）

買入 / 賣出倉位	說明	交易對方	交易貨幣	契約數 買入 / （賣出）	承擔 USD	市值 USD	未實現盈利 /（虧損） USD
賣出	Kansas City Southern, 買權, 行使價310.00, 2021年9月	Morgan Stanley	USD	(59)	1,671,883	(19,913)	1,146
賣出	Kansas City Southern, 賣權, 行使價260.00, 2021年9月	Morgan Stanley	USD	(59)	1,671,883	(23,010)	(5,491)
賣出	Kansas City Southern, 賣權, 行使價280.00, 2021年9月	Barclays	USD	(1,120,000)	317,374,400	(43,030)	(9,810)
買入	LendingTree, Inc., 賣權, 行使價170.00, 2021年7月	Morgan Stanley	USD	1	21,188	237	(814)
賣出	LyondellBasell Industries NV, 買權, 行使價110.00, 2021年8月	Morgan Stanley	USD	(2)	20,574	(410)	3
買入	Marcus Corp. (The), 賣權, 行使價10.00, 2021年12月	Morgan Stanley	USD	47	99,687	1,175	(2,558)
賣出	Mastercard, Inc., 買權, 行使價395.00, 2021年8月	Morgan Stanley	USD	(1)	36,509	(310)	397
賣出	Microsoft Corp., 買權, 行使價275.00, 2021年8月	Morgan Stanley	USD	(1)	27,090	(630)	(228)
賣出	Morgan Stanley, 買權, 行使價97.50, 2021年8月	Morgan Stanley	USD	(6)	55,014	(858)	(458)
賣出	Newmont Corp., 買權, 行使價72.50, 2021年8月	Morgan Stanley	USD	(6)	38,028	(276)	54
買入	Nikola Corp., 買權, 行使價12.50, 2022年1月	Morgan Stanley	USD	97	175,182	74,399	42,725
買入	Nikola Corp., 買權, 行使價17.50, 2022年1月	Morgan Stanley	USD	47	84,882	25,850	7,359
買入	Nikola Corp., 買權, 行使價20.00, 2022年1月	Morgan Stanley	USD	143	258,258	63,206	(5,974)
賣出	Nikola Corp., 買權, 行使價35.00, 2022年1月	Morgan Stanley	USD	(142)	256,452	(26,980)	(453)
賣出	Nikola Corp., 買權, 行使價40.00, 2022年1月	Morgan Stanley	USD	(48)	86,688	(8,400)	(925)
賣出	Nikola Corp., 賣權, 行使價7.50, 2022年1月	Morgan Stanley	USD	(97)	175,182	(6,984)	8,456
賣出	Nikola Corp., 賣權, 行使價10.00, 2022年1月	Morgan Stanley	USD	(47)	84,882	(6,369)	2,327
賣出	Nikola Corp., 賣權, 行使價11.00, 2022年1月	Morgan Stanley	USD	(48)	86,688	(7,992)	213
賣出	Nikola Corp., 賣權, 行使價12.50, 2022年1月	Morgan Stanley	USD	(95)	171,570	(20,900)	3,414
賣出	Pfizer, Inc., 買權, 行使價41.00, 2021年8月	Morgan Stanley	USD	(12)	46,992	(504)	83
賣出	QUALCOMM Inc., 買權, 行使價155.00, 2021年8月	Morgan Stanley	USD	(2)	28,586	(460)	(285)
買入	Realogy Holdings Corp., 賣權, 行使價15.00, 2021年7月	Morgan Stanley	USD	58	105,676	290	(1,163)
買入	Social Capital Hedosophia Holdings Corp. IV, 買權, 行使價15.00, 2021年7月	Morgan Stanley	USD	147	152,733	735	(59,981)
賣出	Social Capital Hedosophia Holdings Corp. IV, 買權, 行使價25.00, 2021年7月	Morgan Stanley	USD	(147)	152,733	(735)	30,417
賣出	Social Capital Hedosophia Holdings Corp. IV, 賣權, 行使價12.50, 2021年7月	Morgan Stanley	USD	(147)	152,733	(31,752)	(6,480)
買入	Social Capital Hedosophia Holdings Corp. VI, 買權, 行使價17.50, 2021年7月	Morgan Stanley	USD	147	149,940	147	(50,197)
賣出	Social Capital Hedosophia Holdings Corp. VI, 買權, 行使價30.00, 2021年7月	Morgan Stanley	USD	(147)	149,940	(147)	21,445
賣出	Social Capital Hedosophia Holdings Corp. VI, 賣權, 行使價12.50, 2021年7月	Morgan Stanley	USD	(147)	149,940	(34,545)	(7,144)

附註13 — 未平倉選擇權契約（續）

多空策略基金（續）

買入 / 賣出倉位	說明	交易對方	交易貨幣	契約數 買入 / （賣出）	承擔 USD	市值 USD	未實現盈利 /（虧損） USD
賣出	Starbucks Corp., 買權, 行使價120.00, 2021年8月	Morgan Stanley	USD	(4)	44,724	(400)	12
賣出	Target Corp., 買權, 行使價250.00, 2021年8月	Morgan Stanley	USD	(1)	24,174	(564)	(213)
賣出	Texas Instruments Inc., 買權, 行使價200.00, 2021年8月	Morgan Stanley	USD	(2)	38,460	(670)	(229)
買入	Vodafone Group plc, 買權, 行使價140.00, 2021年9月	Morgan Stanley	GBP	316	530,405	2,186	(25,497)
賣出	Vodafone Group plc, 賣權, 行使價110.00, 2021年7月	Morgan Stanley	GBP	(308)	516,977	–	7,240
賣出	Vodafone Group plc, 賣權, 行使價120.00, 2021年9月	Morgan Stanley	GBP	(316)	530,405	(18,578)	(3,955)
買入	Willis Towers Watson plc, 買權, 行使價250.00, 2021年12月	Morgan Stanley	USD	35	805,070	31,500	(4,816)
買入	Willis Towers Watson plc, 買權, 行使價250.00, 2021年10月	Morgan Stanley	USD	12	276,024	8,760	(984)
賣出	Willis Towers Watson plc, 買權, 行使價260.00, 2021年12月	Morgan Stanley	USD	(24)	552,048	(15,960)	166
賣出	Willis Towers Watson plc, 買權, 行使價270.00, 2021年12月	Morgan Stanley	USD	(11)	253,022	(5,720)	(578)
賣出	Willis Towers Watson plc, 買權, 行使價270.00, 2021年10月	Morgan Stanley	USD	(12)	276,024	(3,570)	(272)
賣出	Willis Towers Watson plc, 賣權, 行使價220.00, 2021年7月	Morgan Stanley	USD	(24)	552,048	(2,400)	3,286
賣出	Willis Towers Watson plc, 賣權, 行使價230.00, 2021年7月	Morgan Stanley	USD	(23)	529,046	(10,868)	1,116
						166,357	(268,154)
指數選擇權							
買入	CBOE波動指數, 買權, 行使價21.00，2021年8月	J.P. Morgan	USD	152	245,936	38,456	1,097
買入	CBOE波動指數, 買權, 行使價21.00, 2021年7月	J.P. Morgan	USD	327	529,086	35,970	(41,702)
買入	CBOE波動指數, 買權, 行使價23.00，2021年9月	J.P. Morgan	USD	141	228,138	42,018	(393)
買入	CBOE波動指數, 買權, 行使價23.00，2021年8月	J.P. Morgan	USD	295	477,310	63,425	(22,286)
買入	CBOE波動指數, 買權, 行使價23.00, 2021年7月	J.P. Morgan	USD	134	216,812	12,060	(25,565)
買入	CBOE波動指數, 買權, 行使價25.00，2021年8月	J.P. Morgan	USD	130	210,340	22,750	(17,652)
買入	CBOE波動指數, 賣權, 行使價21.00，2021年8月	J.P. Morgan	USD	304	491,872	115,520	(239)
買入	CBOE波動指數, 賣權, 行使價21.00, 2021年7月	J.P. Morgan	USD	622	1,006,396	248,178	20,990
買入	CBOE波動指數, 賣權, 行使價23.00, 2021年7月	J.P. Morgan	USD	261	422,298	156,600	36,335
買入	股票選擇權指數, 買權, 行使價13,996.00, 2021年7月	Citibank	USD	5,962,296	86,780,025,821	254,296	147,114
買入	股票選擇權指數, 買權, 行使價14,120.00, 2021年7月	Citibank	USD	2,711,040	39,458,644,992	99,842	46,082
買入	股票選擇權指數, 買權, 行使價14,355.00, 2021年7月	J.P. Morgan	USD	2,698,740	39,279,620,952	71,914	21,461
買入	股票選擇權指數, 賣權, 行使價13,996.00, 2021年7月	Citibank	USD	5,962,296	86,780,025,821	12,240	(94,942)
買入	股票選擇權指數, 賣權, 行使價14,120.00, 2021年7月	Citibank	USD	2,711,040	39,458,644,992	14,342	(43,834)
買入	股票選擇權指數, 賣權, 行使價14,355.00, 2021年7月	J.P. Morgan	USD	2,698,740	39,279,620,952	31,849	(16,467)
賣出	EURO STOXX 50 Index, 賣權, 行使價3,700.00, 2021年8月	Morgan Stanley	EUR	(49)	2,361,429	(12,550)	(151)
買入	EURO STOXX 50 Index, 賣權, 行使價4,000.00, 2021年8月	Morgan Stanley	EUR	49	2,361,429	39,393	5,426

附註13 — 未平倉選擇權契約（續）

多空策略基金（續）

買入 / 賣出倉位	說明	交易對方	交易貨幣	契約數 買入 / （賣出）	承擔 USD	市值 USD	未實現盈利 / （虧損） USD
買入	Nqx, 買權, 行使價2,910.00, 2021年7月	Morgan Stanley	USD	36	52,214,220	132,120	76,027
買入	Nqx, 賣權, 行使價2,765.00, 2021年7月	Morgan Stanley	USD	56	81,222,120	40,600	(73,443)
賣出	S&P 500 Index, 賣權, 行使價 3,500.00, 2021年10月	Morgan Stanley	USD	(64)	27,460,160	(151,360)	107,262
賣出	S&P 500 Index, 賣權, 行使價 3,600.00, 2021年9月	Morgan Stanley	USD	(10)	4,290,650	(17,800)	46,649
買入	S&P 500 Index, 賣權, 行使價 4,000.00, 2021年9月	Morgan Stanley	USD	10	4,290,650	48,200	(86,941)
買入	S&P 500 Index, 賣權, 行使價 4,100.00, 2021年8月	Morgan Stanley	USD	64	27,460,160	229,056	(259,265)
						1,527,119	(174,437)
						1,693,476	**(442,591)**

亞洲債券基金

買入 / 賣出倉位	說明	交易對手	交易貨幣	契約數 買入 / （賣出）	承擔 USD	市值 USD	未實現盈利 / （虧損） USD
貨幣選擇權							
賣出	外匯AUD/JPY, 買權, 行使價81.20, 2021年12月	Citibank	AUD	(1,817,000)	1,328,176	(53,382)	(21,292)
賣出	外匯AUD/JPY, 買權, 行使價85.74, 2021年9月	Citibank	AUD	(4,594,000)	3,545,839	(14,450)	15,887
買入	外匯AUD/JPY, 買權, 行使價86.50, 2021年12月	Citibank	AUD	1,817,000	1,414,867	11,612	1,331
賣出	外匯JPY/AUD, 賣權, 行使價68.40, 2021年12月	Citibank	AUD	(1,817,000)	1,118,808	(1,213)	13,001
買入	外匯JPY/AUD, 賣權, 行使價71.10, 2021年7月	Citibank	AUD	505,000	323,225	–	(1,770)
買入	外匯JPY/AUD, 賣權, 行使價75.00, 2021年12月	Citibank	AUD	3,633,000	2,452,851	9,730	(61,188)
賣出	外匯JPY/AUD, 賣權, 行使價75.90, 2021年7月	Citibank	AUD	(2,020,000)	1,380,186	(17)	18,108
買入	外匯JPY/AUD, 賣權, 行使價77.45, 2021年9月	Citibank	AUD	1,608,000	1,121,120	2,010	574
賣出	外匯JPY/AUD, 賣權, 行使價78.33, 2021年12月	Citibank	AUD	(4,828,000)	3,404,395	(26,392)	(6,252)
買入	外匯JPY/AUD, 賣權, 行使價78.50, 2021年7月	Citibank	AUD	2,020,000	1,427,465	120	(31,613)
買入	外匯JPY/AUD, 賣權, 行使價80.55, 2021年9月	Citibank	AUD	3,059,000	2,218,143	12,237	3,672
賣出	外匯JPY/AUD, 賣權, 行使價80.56, 2021年9月	Citibank	AUD	(3,445,000)	2,498,350	(13,834)	(4,448)
買入	外匯JPY/AUD, 賣權, 行使價81.61, 2021年12月	Citibank	AUD	3,216,000	2,362,675	38,736	8,158
賣出	外匯JPY/AUD, 賣權, 行使價82.09, 2021年9月	Citibank	AUD	(1,530,000)	1,130,645	(11,083)	(3,735)
買入	外匯JPY/AUD, 賣權, 行使價82.66, 2021年9月	Citibank	AUD	6,891,000	5,127,695	61,996	19,803
						16,070	**(49,764)**

附註13 — 未平倉選擇權契約（續）

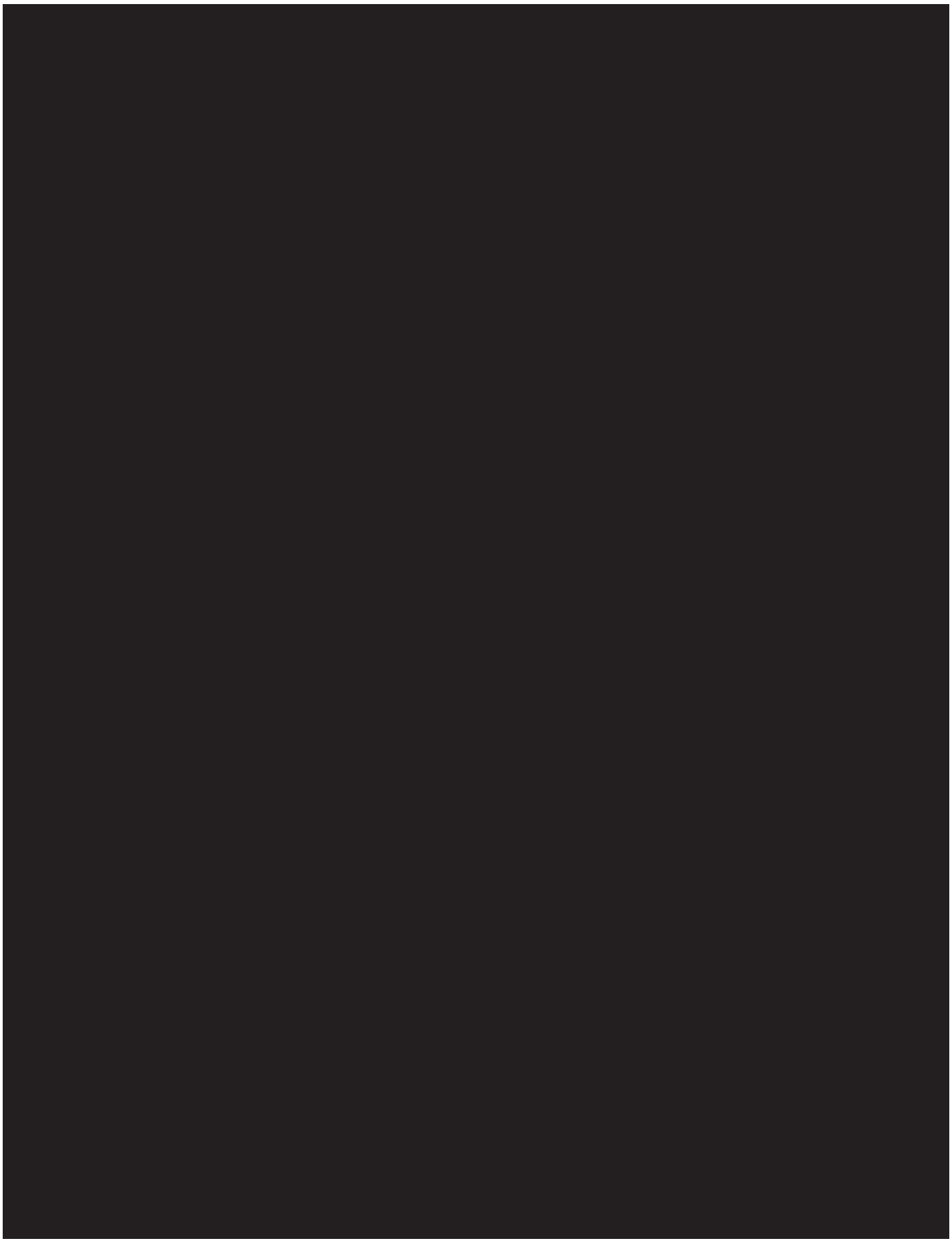
全球債券基金

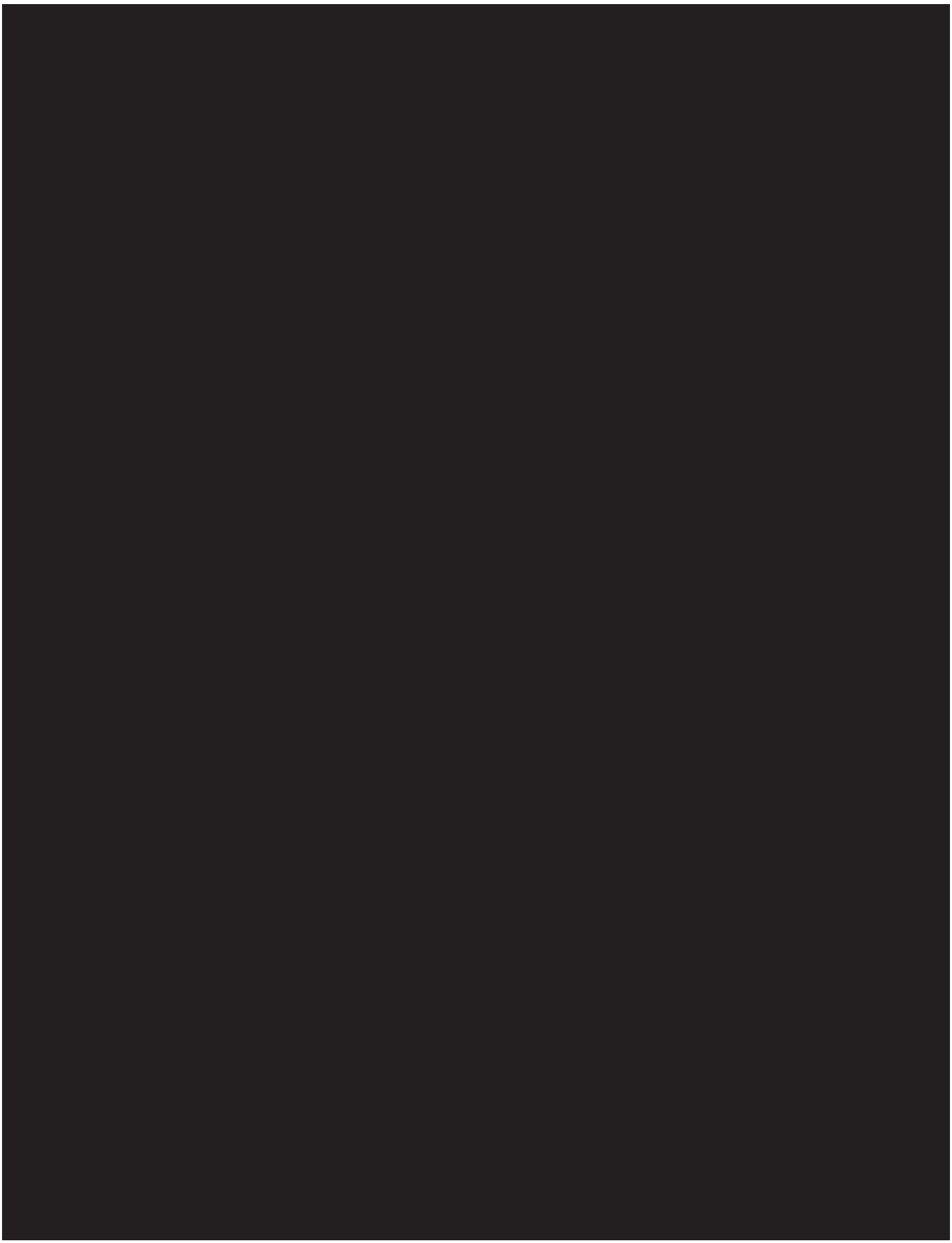
買入 / 賣出 倉位	說明	交易對手	交易貨幣	契約數 買入 / （賣出）	承擔 USD	市值 USD	未實現盈利 / （虧損） USD
貨幣選擇權							
賣出	外匯AUD/JPY, 買權, 行使價81.20, 2021年12月	Citibank	AUD	(59,240,000)	43,302,766	(1,740,431)	(694,199)
賣出	外匯AUD/JPY, 買權, 行使價85.74, 2021年9月	Citibank	AUD	(149,808,000)	115,628,009	(471,226)	518,055
買入	外匯AUD/JPY, 買權, 行使價86.50, 2021年12月	Citibank	AUD	59,240,000	46,129,179	378,598	43,383
賣出	外匯JPY/AUD, 賣權, 行使價68.40, 2021年12月	Citibank	AUD	(59,240,000)	36,476,715	(39,545)	423,887
買入	外匯JPY/AUD, 賣權, 行使價71.10, 2021年7月	Citibank	AUD	16,465,000	10,538,430	7	(57,713)
買入	外匯JPY/AUD, 賣權, 行使價75.00, 2021年12月	Citibank	AUD	118,481,000	79,993,470	317,323	(1,995,477)
賣出	外匯JPY/AUD, 賣權, 行使價75.90, 2021年7月	Citibank	AUD	(65,859,000)	44,998,856	(542)	590,371
買入	外匯JPY/AUD, 賣權, 行使價77.45, 2021年9月	Citibank	AUD	52,427,000	36,552,829	65,528	18,703
賣出	外匯JPY/AUD, 賣權, 行使價78.33, 2021年12月	Citibank	AUD	(157,440,000)	111,016,561	(860,637)	(203,750)
買入	外匯JPY/AUD, 賣權, 行使價78.50, 2021年7月	Citibank	AUD	65,859,000	46,540,319	3,913	(1,030,693)
買入	外匯JPY/AUD, 賣權, 行使價80.55, 2021年9月	Citibank	AUD	99,773,000	72,347,435	399,125	119,765
賣出	外匯JPY/AUD, 賣權, 行使價80.56, 2021年9月	Citibank	AUD	(112,356,000)	81,481,739	(451,197)	(145,060)
買入	外匯JPY/AUD, 賣權, 行使價81.61, 2021年12月	Citibank	AUD	104,855,000	77,033,049	1,262,958	265,992
賣出	外匯JPY/AUD, 賣權, 行使價82.09, 2021年9月	Citibank	AUD	(49,886,000)	36,864,937	(361,380)	(122,095)
買入	外匯JPY/AUD, 賣權, 行使價82.66, 2021年9月	Citibank	AUD	224,712,000	167,211,533	2,021,670	645,780
買入	外匯MXN/USD, 賣權, 行使價18.70, 2022年6月	Morgan Stanley	USD	54,873,000	51,428,181	268,018	(157,797)
買入	外匯MXN/USD, 賣權, 行使價18.76, 2021年10月	Citibank	USD	80,151,000	75,378,407	157,895	(337,037)
買入	外匯MXN/USD, 賣權, 行使價19.04, 2022年6月	Morgan Stanley	USD	54,873,000	52,377,092	398,312	(205,016)
賣出	外匯MXN/USD, 賣權, 行使價19.05, 2021年10月	Citibank	USD	(70,973,000)	67,786,047	(204,591)	482,640
買入	外匯MXN/USD, 賣權, 行使價19.23, 2021年8月	Citibank	USD	26,462,000	25,512,241	53,417	(134,172)
賣出	外匯MXN/USD, 賣權, 行使價19.32, 2021年10月	Citibank	USD	(129,070,000)	125,001,638	(659,459)	1,013,159
買入	外匯MXN/USD, 賣權, 行使價19.35, 2021年8月	Citibank	USD	18,809,000	18,239,416	30,872	(220,529)
買入	外匯MXN/USD, 賣權, 行使價19.43, 2021年8月	Morgan Stanley	USD	37,645,000	36,662,950	164,261	(62,024)
買入	外匯MXN/USD, 賣權, 行使價19.58, 2021年10月	Citibank	USD	70,973,000	69,640,908	596,358	(238,072)
買入	外匯MXN/USD, 賣權, 行使價19.59, 2021年9月	Citibank	USD	72,667,000	71,355,564	482,674	(256,422)
賣出	外匯MXN/USD, 賣權, 行使價19.71, 2021年10月	Citibank	USD	(80,151,000)	79,184,992	(934,473)	535,176
賣出	外匯MXN/USD, 賣權, 行使價19.84, 2022年6月	Morgan Stanley	USD	(109,746,000)	109,157,676	(1,849,361)	675,895
買入	外匯MXN/USD, 賣權, 行使價19.85, 2023年10月	Citibank	USD	40,167,000	39,960,533	530,479	(446,049)
賣出	外匯MXN/USD, 賣權, 行使價19.86, 2021年8月	Citibank	USD	(52,924,000)	52,682,200	(563,061)	152,895
買入	外匯MXN/USD, 賣權, 行使價19.88, 2021年8月	Morgan Stanley	USD	37,644,000	37,511,070	390,409	163,792

附註13 — 未平倉選擇權契約（續）

全球債券基金（續）

買入 / 賣出倉位	說明	交易對方	交易貨幣	契約數 買入 / （賣出）	承擔 USD	市值 USD	未實現盈利 / （虧損） USD
賣出	外匯MXN/USD, 賣權, 行使價19.93, 2022年12月	Morgan Stanley	USD	(32,994,000)	32,960,180	(540,800)	514,662
賣出	外匯MXN/USD, 賣權, 行使價20.21, 2021年9月	Morgan Stanley	USD	(6,110,000)	6,189,183	(132,406)	9,383
賣出	外匯MXN/USD, 賣權, 行使價20.94, 2021年8月	Morgan Stanley	USD	(37,645,000)	39,507,489	(1,825,906)	(1,139,675)
買入	外匯MXN/USD, 賣權, 行使價21.15, 2021年8月	Citibank	USD	33,926,000	35,964,660	1,960,408	591,969
賣出	外匯MXN/USD, 賣權, 行使價21.43, 2021年8月	Morgan Stanley	USD	(37,644,000)	40,435,726	(2,691,318)	(1,992,269)
賣出	外匯MXN/USD, 賣權, 行使價22.32, 2023年10月	Citibank	USD	(80,336,000)	89,882,078	(4,296,496)	676,277
買入	外匯USD/MXN, 買權, 行使價20.98, 2021年10月	Citibank	USD	143,495,000	150,931,039	1,532,570	(2,909,892)
賣出	外匯USD/MXN, 買權, 行使價21.10, 2021年9月	Citibank	USD	(72,667,000)	76,870,118	(410,916)	334,284
賣出	外匯USD/MXN, 買權, 行使價21.15, 2021年8月	Citibank	USD	(33,926,000)	35,964,660	(131,437)	1,237,002
買入	外匯USD/MXN, 買權, 行使價21.57, 2021年9月	Morgan Stanley	USD	20,228,000	21,870,081	89,813	(591,769)
買入	外匯USD/MXN, 買權, 行使價21.65, 2021年8月	Citibank	USD	35,283,000	38,293,660	75,277	(1,041,960)
買入	外匯USD/MXN, 買權, 行使價22.02, 2022年6月	Morgan Stanley	USD	109,746,000	121,141,449	2,797,849	(16,038)
買入	外匯USD/MXN, 買權, 行使價22.26, 2021年8月	Citibank	USD	53,740,000	59,968,716	26,685	(988,033)
買入	外匯USD/MXN, 買權, 行使價22.36, 2021年12月	Citibank	USD	79,390,000	88,960,558	698,915	(2,131,417)
賣出	外匯USD/MXN, 買權, 行使價22.61, 2021年10月	Citibank	USD	(71,747,000)	81,305,679	(207,104)	731,706
賣出	外匯USD/MXN, 買權, 行使價22.75, 2022年12月	Morgan Stanley	USD	(32,994,000)	37,615,620	(1,180,820)	875,992
賣出	外匯USD/MXN, 買權, 行使價23.43, 2021年8月	Citibank	USD	(35,283,000)	41,436,340	(12,993)	474,441
賣出	外匯USD/MXN, 買權, 行使價24.20, 2021年9月	Morgan Stanley	USD	(12,220,000)	14,825,374	(6,786)	120,864
賣出	外匯USD/MXN, 買權, 行使價24.62, 2021年8月	Citibank	USD	(13,435,000)	16,580,302	(666)	87,790
賣出	外匯USD/MXN, 買權, 行使價25.33, 2021年12月	Citibank	USD	(50,840,000)	64,538,332	(107,356)	566,783
賣出	外匯USD/MXN, 買權, 行使價25.41, 2022年6月	Morgan Stanley	USD	(73,159,000)	93,188,530	(537,348)	(9,871)
買入	外匯USD/MXN, 買權, 行使價25.55, 2022年12月	Morgan Stanley	USD	109,982,000	140,823,400	1,716,486	(2,324,913)
買入	外匯USD/MXN, 買權, 行使價26.30, 2023年10月	Citibank	USD	80,336,000	105,901,802	2,240,669	(3,777,537)
賣出	外匯USD/MXN, 買權, 行使價26.61, 2021年8月	Morgan Stanley	USD	(37,645,000)	50,201,636	(2,344)	758,047
賣出	外匯USD/MXN, 買權, 行使價27.38, 2021年8月	Morgan Stanley	USD	(37,644,000)	51,662,631	(717)	796,206
賣出	外匯USD/MXN, 買權, 行使價27.93, 2021年12月	Citibank	USD	(24,167,000)	33,831,099	(14,606)	608,951
買入	外匯USD/MXN, 買權, 行使價29.19, 2024年8月	Morgan Stanley	USD	50,193,000	73,438,628	1,429,230	(2,845,958)
買入	外匯USD/MXN, 買權, 行使價29.71, 2024年8月	Morgan Stanley	USD	50,191,000	74,743,909	1,275,202	(3,124,039)
買入	外匯USD/MXN, 買權, 行使價29.73, 2021年12月	Citibank	USD	72,502,000	108,051,346	25,110	(1,403,107)
賣出	外匯USD/MXN, 買權, 行使價34.95, 2023年10月	Citibank	USD	(20,768,000)	36,383,362	(154,638)	450,230
						999,471	**(16,118,503)**





附註13 — 未平倉選擇權契約（續）

全球債券總報酬基金

買入 / 賣出倉位	說明	交易對手	交易貨幣	契約數 買入 / （賣出）	承擔 USD	市值 USD	未實現盈利 /（虧損） USD
貨幣選擇權							
賣出	外匯AUD/JPY, 買權, 行使價81.20, 2021年12月	Citibank	AUD	(68,109,000)	49,785,755	(2,000,997)	(798,130)
賣出	外匯AUD/JPY, 買權, 行使價85.74, 2021年9月	Citibank	AUD	(172,235,000)	132,938,095	(541,771)	595,611
買入	外匯AUD/JPY, 買權, 行使價86.50, 2021年12月	Citibank	AUD	68,109,000	53,035,318	435,279	49,878
賣出	外匯JPY/AUD, 賣權, 行使價68.40, 2021年12月	Citibank	AUD	(68,109,000)	41,937,754	(45,465)	487,348
買入	外匯JPY/AUD, 賣權, 行使價71.10, 2021年7月	Citibank	AUD	18,929,000	12,115,514	8	(66,349)
買入	外匯JPY/AUD, 賣權, 行使價75.00, 2021年12月	Citibank	AUD	136,218,000	91,968,759	364,827	(2,294,206)
賣出	外匯JPY/AUD, 賣權, 行使價75.90, 2021年7月	Citibank	AUD	(75,718,000)	51,735,121	(623)	678,748
買入	外匯JPY/AUD, 賣權, 行使價77.45, 2021年9月	Citibank	AUD	60,276,000	42,025,260	75,338	21,504
賣出	外匯JPY/AUD, 賣權, 行使價78.33, 2021年12月	Citibank	AUD	(181,008,000)	127,635,199	(989,471)	(234,251)
買入	外匯JPY/AUD, 賣權, 行使價78.50, 2021年7月	Citibank	AUD	75,718,000	53,507,339	4,499	(1,184,986)
買入	外匯JPY/AUD, 賣權, 行使價80.55, 2021年9月	Citibank	AUD	114,710,000	83,178,558	458,878	137,694
賣出	外匯JPY/AUD, 賣權, 行使價80.56, 2021年9月	Citibank	AUD	(129,176,000)	93,679,778	(518,743)	(166,776)
買入	外匯JPY/AUD, 賣權, 行使價81.61, 2021年12月	Citibank	AUD	120,552,000	88,565,048	1,452,026	305,811
賣出	外匯JPY/AUD, 賣權, 行使價82.09, 2021年9月	Citibank	AUD	(57,355,000)	42,384,406	(415,487)	(140,375)
買入	外匯JPY/AUD, 賣權, 行使價82.66, 2021年9月	Citibank	AUD	258,353,000	192,244,301	2,324,329	742,458
賣出	外匯MXN/USD, 賣權, 行使價19.05, 2021年10月	Citibank	USD	(181,879,000)	173,711,952	(524,296)	1,236,838
買入	外匯MXN/USD, 賣權, 行使價19.35, 2021年8月	Citibank	USD	19,455,000	18,865,854	31,932	(228,104)
買入	外匯MXN/USD, 賣權, 行使價19.43, 2021年8月	Morgan Stanley	USD	94,354,000	91,892,575	411,705	(155,457)
買入	外匯MXN/USD, 賣權, 行使價19.58, 2021年10月	Citibank	USD	181,879,000	178,465,314	1,528,256	(610,095)
買入	外匯MXN/USD, 賣權, 行使價19.85, 2023年10月	Citibank	USD	102,953,000	102,423,799	1,359,683	(1,143,275)
買入	外匯MXN/USD, 賣權, 行使價19.88, 2021年8月	Morgan Stanley	USD	94,354,000	94,020,813	978,554	410,542
賣出	外匯MXN/USD, 賣權, 行使價20.94, 2021年8月	Morgan Stanley	USD	(94,354,000)	99,022,172	(4,576,479)	(2,856,500)
賣出	外匯MXN/USD, 賣權, 行使價21.43, 2021年8月	Morgan Stanley	USD	(94,354,000)	101,351,410	(6,745,740)	(4,993,586)
賣出	外匯MXN/USD, 賣權, 行使價22.32, 2023年10月	Citibank	USD	(205,906,000)	230,373,173	(11,012,177)	1,733,340
買入	外匯USD/MXN, 買權, 行使價22.26, 2021年8月	Citibank	USD	55,585,000	62,027,561	27,602	(1,021,954)
賣出	外匯USD/MXN, 買權, 行使價24.62, 2021年8月	Citibank	USD	(13,896,000)	17,149,228	(689)	90,803
買入	外匯USD/MXN, 買權, 行使價26.30, 2023年10月	Citibank	USD	205,906,000	271,432,688	5,742,969	(9,682,051)
賣出	外匯USD/MXN, 買權, 行使價26.61, 2021年8月	Morgan Stanley	USD	(94,354,000)	125,826,144	(5,876)	1,899,981
賣出	外匯USD/MXN, 買權, 行使價27.38, 2021年8月	Morgan Stanley	USD	(94,354,000)	129,491,442	(1,797)	1,995,677
賣出	外匯USD/MXN, 買權, 行使價27.93, 2021年12月	Citibank	USD	(61,943,000)	86,713,277	(37,436)	1,560,817

附註13 — 未平倉選擇權契約（續）

全球債券總報酬基金（續）

買入 / 賣出倉位	說明	交易對方	交易貨幣	契約數 買入 / （賣出）	承擔 USD	市值 USD	未實現盈利 /（虧損） USD
買入	外匯USD/MXN, 買權, 行使價29.19, 2024年8月	Morgan Stanley	USD	125,805,000	184,068,428	3,582,259	(7,133,182)
買入	外匯USD/MXN, 買權, 行使價29.71, 2024年8月	Morgan Stanley	USD	125,805,000	187,347,482	3,196,327	(7,830,482)
買入	外匯USD/MXN, 買權, 行使價29.73, 2021年12月	Citibank	USD	185,828,000	276,943,609	64,359	(3,596,267)
賣出	外匯USD/MXN, 買權, 行使價34.95, 2023年10月	Citibank	USD	(53,232,000)	93,256,892	(396,364)	1,154,017
						(5,774,581)	**(31,034,959)**

附註14 — 抵押滾動交易

截止於2021年6月30日，本公司已簽訂下列尚未履行的抵押滾動契約：

[redacted]

精選收益基金

票面金額	說明	國家/地區 代碼	交易貨幣	市值 USD	未實現盈利 /（虧損） USD
多頭部位					
867,000	GNMA 4% 2051/07/15	USA	USD	883,053	5,893
852,000	GNMA 5% 2051/07/15	USA	USD	881,754	4,060
1,947,000	FNMA 4% 2036/7/25	USA	USD	2,008,338	(4,373)
2,213,000	FNMA 4% 2051/07/25	USA	USD	2,234,611	(259)
4,339,000	FNMA 5% 2051/07/25	USA	USD	4,488,153	1,356
				10,495,909	**6,677**

[redacted]

附註15 — 證券借貸

在本年度，本公司透過 Goldman Sachs 和 J.P.Morgan 作為借貸代理人參與證券借貸計畫。

截至2021年6月30日，借貸證券及所對應抵押品的市值如下：

基金	貨幣	借貸代理人	交易對手	借出證券的市值，以基金貨幣計	所收主權債券抵押品的市值，按基金貨幣計算
生技領航基金	USD	Goldman Sachs	Merrill Lynch	1,088,182	1,265,927
生技領航基金	USD	Goldman Sachs	UBS	4,016,334	4,385,204

[redacted]

附註15 — 證券借貸（續）

基金	貨幣	借貸代理人	交易對手	借出證券的市值，以基金貨幣計	所收主權債券抵押品的市值，按基金貨幣計算
互利全球領航基金	USD	J.P. Morgan	Merrill Lynch	4,497,387	4,751,239
天然資源基金	USD	Goldman Sachs	Morgan Stanley	2,429,620	2,689,615
科技基金	USD	Goldman Sachs	Barclays	4,854,538	4,862,296
科技基金	USD	Goldman Sachs	UBS	1,067,414	1,304,417
美國機會基金	USD	Goldman Sachs	Barclays	7,055,870	7,151,210
美國機會基金	USD	Goldman Sachs	Citigroup	5,701,158	6,187,162
美國機會基金	USD	Goldman Sachs	Goldman Sachs	32,642,040	34,259,871
美國機會基金	USD	Goldman Sachs	Merrill Lynch	5,494,122	5,962,575
美國機會基金	USD	Goldman Sachs	Morgan Stanley	12,576,129	13,770,996
美國機會基金	USD	Goldman Sachs	UBS	2,492,100	2,704,543
亞洲成長基金	USD	J.P. Morgan	Citigroup	455,622	573,416
亞洲成長基金	USD	J.P. Morgan	Deutsche Bank	2,215	2,367
亞洲小型企業基金	USD	J.P. Morgan	Citigroup	5,538,261	6,939,654
亞洲小型企業基金	USD	J.P. Morgan	Deutsche Bank	323,758	345,553
亞洲小型企業基金	USD	J.P. Morgan	HSBC	821,515	892,408
亞洲小型企業基金	USD	J.P. Morgan	J.P. Morgan	6,211,934	6,597,491
亞洲小型企業基金	USD	J.P. Morgan	Merrill Lynch	1,314,424	1,390,646
亞洲小型企業基金	USD	J.P. Morgan	UBS	925,445	976,867
金磚四國基金	USD	J.P. Morgan	Citigroup	874,298	1,091,026
金磚四國基金	USD	J.P. Morgan	J.P. Morgan	770,915	828,166
金磚四國基金	USD	J.P. Morgan	Morgan Stanley	358,326	367,526
大中華基金	USD	J.P. Morgan	Citigroup	4,659,106	5,808,467
大中華基金	USD	J.P. Morgan	Morgan Stanley	1,690,081	1,783,458
東歐基金	EUR	J.P. Morgan	Merrill Lynch	680,729	719,658
新興國家小型企業基金	USD	J.P. Morgan	Citigroup	1,289,904	1,616,547
新興國家小型企業基金	USD	J.P. Morgan	Deutsche Bank	1,942,588	2,064,369
新興國家小型企業基金	USD	J.P. Morgan	UBS	1,196,500	1,260,355
潛力歐洲基金	EUR	J.P. Morgan	UBS	945,369	1,192,581
歐洲股票收益基金	EUR	J.P. Morgan	HSBC	1,883,293	2,493,395
歐洲中小型企業基金	EUR	J.P. Morgan	Deutsche Bank	267,334	344,636
全球氣候變遷基金	EUR	J.P. Morgan	Morgan Stanley	1,755,477	2,205,430
中小型企業基金	USD	J.P. Morgan	J.P. Morgan	224,655	241,024
中小型企業基金	USD	J.P. Morgan	Merrill Lynch	411,131	435,045
成長（歐元）基金	EUR	J.P. Morgan	Morgan Stanley	24,398,936	30,674,333
成長（歐元）基金	EUR	J.P. Morgan	UBS	1,596,497	2,005,372

在本年度，證券借貸計畫之收入和費用如下：

基金	基金貨幣	借貸代理人	總盈利，以基金貨幣計	直接和間接營運成本和費用，按基金貨幣計算	淨盈利，按基金貨幣計算
生技領航基金	USD	Goldman Sachs	69,909	2,383	67,526
全球房地產基金	USD	J.P. Morgan	7,034	356	6,678
穩定月收益基金	USD	J.P. Morgan	24,531	1,873	22,658
日本基金	JPY	J.P. Morgan	192,280	15,389	176,891
互利歐洲基金	EUR	J.P. Morgan	210,431	16,834	193,597
互利全球領航基金	USD	J.P. Morgan	173,339	13,867	159,472

附註15 — 證券借貸（續）

基金	基金貨幣	借貸代理人	總盈利，以基金貨幣計	直接和間接營運成本和費用，按基金貨幣計算	淨盈利，按基金貨幣計算
天然資源基金	USD	Goldman Sachs	29,317	-	29,317
科技基金	USD	Goldman Sachs	919,936	19,131	900,805
美國機會基金	USD	Goldman Sachs	4,785,038	1,202	4,783,836
吉富世界基金	USD	J.P. Morgan	21,514	1,719	19,795
亞洲成長基金	USD	J.P. Morgan	2,056	143	1,913
亞洲小型企業基金	USD	J.P. Morgan	62,959	5,183	57,776
金磚四國基金	USD	J.P. Morgan	93,003	7,470	85,533
大中華基金	USD	J.P. Morgan	52,661	2,092	50,569
東歐基金	EUR	J.P. Morgan	49,049	3,463	45,586
新興市場月收益基金	USD	J.P. Morgan	4,638	307	4,331
新興國家基金	USD	J.P. Morgan	52,015	3,613	48,402
新興國家小型企業基金	USD	J.P. Morgan	33,342	2,727	30,615
潛力歐洲基金	EUR	J.P. Morgan	19,618	1,569	18,049
歐洲股票收益基金	EUR	J.P. Morgan	21,679	1,600	20,079
[redacted]					
歐洲中小型企業基金	EUR	J.P. Morgan	1,099	88	1,011
邊境市場基金	USD	J.P. Morgan	1,648	126	1,522
全球平衡基金	USD	J.P. Morgan	1,384	111	1,273
全球氣候變遷基金	EUR	J.P. Morgan	42,300	1,634	40,666
全球股票收益基金	USD	J.P. Morgan	635	27	608
全球基金	USD	J.P. Morgan	15,686	1,255	14,431
[redacted]					
中小型企業基金	USD	J.P. Morgan	20,290	1,642	18,648
成長（歐元）基金	EUR	J.P. Morgan	309,939	24,847	285,092

附註16 — 投資管理費

管理公司每月從本公司收取一筆投資管理費，按各基金於會計期間的每日平均淨資產的一定百分比（詳見下文）計算。如果基金投資於其他Franklin Templeton基金，所投資的金額不收管理費。不同基金截至2021年6月30日所適用的百分比如下。

投資經理公司將由管理公司從向本公司收取的投資管理費中支付報酬。

投資者收購X股和Y股時無須支付管理費，但將依照另外一項協議向投資經理公司或關係公司支付一筆費用。

	A PF股	I股	I PF股	S股	W股	除X股和Y股外其他類別
生技領航基金		0.70%			0.70%	1.00%
[redacted]						
歐洲高收益基金		0.60%			0.60%	0.80%
[redacted]						
全球房地產基金		0.70%			0.70%	1.00%
[redacted]						

附註16 — 投資管理費（續）

	A PF股	I股	I PF股	S股	W股	除X股和Y股外其他類別
波灣富裕債券基金		0.55%			0.55%	0.75%
公司債基金		0.60%			0.60%	0.80%
穩定月收益基金		0.60%			0.60%	0.85%
印度基金		0.70%		最高為0.70%	0.70%	1.00%
日本基金		0.70%			0.70%	1.00%
多空策略基金	1.30%	1.75%	1.20%	最高為1.70%	1.75%	2.05%
互利歐洲基金		0.70%			0.70%	1.00%
互利全球領航基金		0.70%			0.70%	1.00%
互利美國價值基金		0.70%			0.70%	1.00%
天然資源基金		0.70%				1.00%
Franklin Select U.S. Equity Fund*		0.70%			0.70%	1.00%
精選收益基金		0.55%			0.55%	0.75%
科技基金		0.70%			0.70%	1.00%
美元短期票券基金					0.20%	0.30%
美國政府基金		0.40%			0.40%	0.65%
美國機會基金		0.70%		最高為0.60%	0.70%	1.00%
吉富世界基金		0.70%			0.70%	1.00%
亞洲債券基金		0.55%			0.55%	0.75%
亞洲成長基金		0.90%			0.90%	1.35%
亞洲小型企業基金		0.90%		最高為0.90%	0.90%	1.35%
金磚四國基金		1.10%				1.60%
大中華基金		1.10%			1.10%	1.60%
東歐基金		1.10%			1.10%	1.60%
新興國家固定收益基金		0.70%		最高為0.70%	0.70%	1.00%
新興市場月收益基金		0.75%				1.00%
新興國家基金		1.00%			1.00%	1.15%
新興國家小型企業基金		1.10%			1.10%	1.60%
潛力歐洲基金		0.70%		最高為0.70%	0.70%	1.00%
歐洲股票收益基金		0.70%			0.70%	1.00%
歐洲中小型企業基金		0.70%			0.70%	1.00%
邊境市場基金		1.10%			1.10%	1.60%
全球平衡基金		0.60%			0.60%	0.80%
全球債券基金		0.55%		最高為0.55%	0.55%	0.75%
全球氣候變遷基金		0.70%			0.70%	1.00%
全球股票收益基金						1.00%
全球基金		0.70%			0.70%	1.00%
全球高收益基金		0.60%				0.85%
中小型企業基金		0.70%				1.00%
全球債券總報酬基金		0.55%		最高為0.55%	0.55%	0.75%
成長（歐元）基金		0.70%			0.70%	1.00%
拉丁美洲基金		1.00%			1.00%	1.40%

Ω此基金於本年度內關閉

*本基金於年內合併至美國機會基金

附註17 — 績效費

管理公司或許有權從股份類別應佔的淨資產中收取按績效計算的年度激勵費（「績效費」），並且如適用，該費用將每日計算和累積，在每個會計年度末支付。

若績效出色，即相關績效期內淨資產值的增長（扣除收取的認購費和/或贖回費後）超過(i)目標基準指數的增長，及(ii)基金說明書界定的適用高水位點，則應支付績效費。

若股東在績效期結束前贖回其全部或部分股份，此類股份的任何累計績效費將在該交易日確定，然後應予支付。

績效費(PF)股份截至2021年6月30日適用以下績效費。

	績效費	目標基準
多空策略基金		
A PF (acc) EUR-H1（避險）	15%	3月期EUR LIBOR
A PF (Ydis) EUR-H1（避險）	15%	3月期EUR LIBOR
I PF (acc) EUR-H1（避險）	15%	3月期EUR LIBOR
I PF (Ydis) EUR-H1（避險）	15%	3月期EUR LIBOR

[redacted]

Ω此基金於本年度內關閉

附註18 — 軟佣金

為符合最佳執行成效，投資經理公司可將本公司投資組合交易的經紀酬佣分配給證券經紀商，以認可其所提供之研究服務以及執行買賣單時所提供之服務。

證券經紀商所提供的投資研究和資料以及有關服務，可供投資經理公司補充其研究和分析，並獲得其他機構之個人及研究人員的意見和資料。

該類服務不包括由投資經理公司直接支付的旅遊、住宿、娛樂、一般行政用品或服務、一般辦公用具或場所、會員費、員工薪金或直接付款。

附註19 — 關聯方交易

本公司的某些董事兼任或可能兼任一個或多個基金投資經理公司之高級主管及／或董事，包括Franklin Templeton Investimentos (Brasil) Ltda.、Franklin Templeton Investments (Asia) Limited、Templeton Investment Counsel, LLC及Franklin Templeton Institutional, LLC。所有與上述關係人的交易，均於正常業務過程中按一般商業條款訂立。本公司就管理公司累計的投資管理費詳列於財務報表附註16中。

Franklin Templeton沒有關聯經紀人，於截至2021年6月30日止之年度，並未與關聯經紀人之間訂立任何交易。

於截至2021年6月30日止之年度，本公司以Franklin Templeton International Services S.à r.l.為基金管理公司和主分銷商產生行政及股務代理費以及股份維護與服務費。

附註3中定義的任何跨基金投資或Franklin Templeton發行的產品均在正常市況下進行。

附註20 — 稅項

根據現行稅法及實務，本公司在盧森堡大公國不須就收入或已實現或未實現的資本收益繳付任何稅款。

本公司在盧森堡大公國每年按0.05%的稅率納稅，該稅項每季度繳納，按各基金於相關季度末的淨資產值計算（[redacted]和美元短期票券基金除外，其稅率為0.01%）。此項稅款不適用於在其他已經徵收此種稅款之集合投資公司投資的基金資產部分。若所有I類、X類和Y類股股東均為機構投資者，則此等股份類別可以從每年削減的0.01%稅中受益。

本公司的投資收益或已實現資本收益可能會被來源國徵收稅款。所有有關投資的未實現資本收益應付稅款負債，如果已能相當肯定將被課稅，本公司將預提足夠的準備金。

附註20 — 稅項（續）

本公司在盧森堡大公國成立股票不需繳納印花稅或其他稅款。

本公司於盧森堡大公國登記加值稅項，根據現行法律有責任繳納加值稅。

附註21 — 各種類股

A類股：按適用的淨資產值發售，外加最多達總投資額5.75%的首次售股手續費，視資產類別而定。另收取年費率最高為適用平均資產淨值0.50%的維護費，扣除後付給總經銷商。該筆費用按日累計，扣除後按月付予總經銷商。或有遞延售股手續費最高為1%，由總經銷商保留，適用於回購後18個月內的某些合格投資為100萬美元或以上的贖回交易。

AS類股：在新加坡向公積金投資者發售，詳情請參閱本公司的最新公開說明書。AS類股以適用的資產淨值發售，不會收取首次售股手續費。另收取年費率最高為適用平均資產淨值0.40%的維護費，扣除後付給總經銷商。該筆費用按日累計，扣除後按月付予總經銷商。

AX類股：按適用的淨資產值發售，外加最多達總投資額5.75%的首次售股手續費，視資產類別而定。另收取年費率最高為適用平均資產淨值0.50%的維護費，扣除後付給總經銷商。該筆費用按日累計，扣除後按月付予總經銷商。或有遞延售股手續費最高為1%，適用於回購後18個月內的某些合格投資為1百萬美元或以上的贖回交易。

B類股：從2016年4月1日起，未再發行額外的 B 類股份。對於投資者於2016年4月1日前購買的 B 類股份，若該投資者在購買後 4 年內賣出股份，須繳納最高 4%的或有遞延售股手續費。另外需收取年費率最高為適用平均淨資產值0.75%的維護費，以及年費率為適用平均淨資產值1.06%的服務費。這些費用按日累計，扣除後按月付予總經銷商及 / 或他方。從2011年起，股份將於購買後七年自動轉換成相同基金的A股，公開說明書對此有更詳細的說明。

C類股：不收取首次售股手續費，但是若投資者在購股後一年內贖股，將收取或有遞延售股手續費1.00%。另外，需扣除年費率最高為適用平均淨資產值 1.08%的維護費。這些費用按日累計，扣除後按月付予總經銷商及 / 或他方。

F類股：不收取首次售股手續費，但是若投資者在購股後三年內贖股，將收取最高3%的或有遞延售股手續費。另外需收取年費率最高為適用平均淨資產值0.50%的維護費，以及年費率為適用平均淨資產值1.00%的服務費。這些費用按日累計，扣除後按月付予總經銷商及 / 或他方。F類股將於購買日期後36個月屆滿當天或之後在管理公司確定的每月轉換日期免費自動轉換成相同基金的A類股。

G類股：不收取首次售股手續費，但是若投資者在購股後三年內贖股，將收取最高3%的或有遞延售股手續費。另外，需扣除年費率為適用平均淨資產值0.10%的維護費及年費率為適用平均淨資產值1.00%的服務費。這些費用按日累計，扣除後按月付予總經銷商及 / 或他方。G類股將於購買日期後36個月屆滿當天或之後在管理公司確定的每月轉換日期免費自動轉換成相同基金的A類股。

I類股：該類股份提供予機構投資者，詳情請參閱本公司最新的公開說明書。購買I股，無需支付首次售股手續費、或有遞延售股手續費或任何維護或服務費。

N類股：此類股份需收取最高為總投資額3.00%的首次售股手續費。另收取年費率最高為適用平均資產淨值1.25%的維護費，每日累計，扣除後按月付予總經銷商。N類股僅於某些限制情況下提供，詳情請參閱本公司最新的公開說明書。

S類股：無需支付首次售股手續費、或有遞延售股手續費或任何維護或服務費。S股僅於某些限制情況下提供，詳情請參閱最新公開說明書和本公司的補充說明書。

W類股：無需支付首次售股手續費、或有遞延售股手續費或任何維護或服務費。W類股僅於某些限制情況下提供，詳情請參閱本公司最新的公開說明書。

X類股：不收取首次售股手續費，且投資者收購X類股時不必支付管理費（但將依照管理公司和投資者之間的一項協議向管理公司或關係公司支付一筆費用）。X類股僅於某些限制情況下提供予機構投資者，詳情請參閱本公司最新的公開說明書。

Y類股：不收取首次售股手續費，且投資者收購Y類股時不必支付管理費、登記費、過戶費、公司費、註冊費或行政費（但將依照管理公司和投資者之間的一項協議向管理公司或關係公司支付一筆費用）。Y類股份僅於某些限制情況下提供予機構投資者，詳情請參閱最新公開說明書和本公司的補充說明書。

Z類股：無需支付首次售股手續費、或有遞延售股手續費或任何維護或服務費。Z股僅於某些限制情況下提供，詳情請參閱最新公開說明書和本公司的補充說明書。

附註21 — 各種類股（續）

派息類股：派息頻率可能不同。(Mdis)類股按月派息，(Qdis)類股按季派息，(Bdis)類股按半年派息，(Ydis)類股按年派息。

累積類股(acc)：不分派任何股利，但應佔收入反映在股份升值中。所有其他條款及條件與派息類股相同。

pc類股：指分配股票類別，旨在於正常市場條件下，分別按每股資產淨值的固定百分比或固定金額分配股息。

績效費類：需支付績效費並在其名稱中包含「PF」的類別。

避險類股：對於避險類股，本公司提供下列選擇：

- H1：為了減少匯率波動和回報率波動，避險類股的基準貨幣曝險套換為特定的備用貨幣。

- H2：採用避險策略，以降低避險類股貨幣與基金持有之證券的其他重要貨幣之間的貨幣波動風險。

- H4：如果某國貨幣當局實施貨幣管制，阻礙貨幣自由流通（「受限貨幣」），則使用其他避險方法。類股以基金的基準貨幣計值，但將基金的基準貨幣套換為特定的受限貨幣，以便該受限貨幣的投資者使用。

註22 — 雜項收入

超過總收入10%的雜項收入，詳情如下：

	Franklin U.S. Dollar Short-Term Money Market Fund	Templeton Asian Bond Fund	Templeton Asian Growth Fund	Templeton Asian Smaller Companies Fund
	(USD)	(USD)	(USD)	(USD)
外國退稅	–	3,289,997	4,998,600	2,186,629
先前預算註銷	61,518	27,384	276,321	92,691
雜項收入	105	–	23,167	15,083
	61,623	3,317,381	5,298,088	2,294,403

	Templeton Global Bond Fund
	(USD)
外國退稅	43,444,560
先前預算註銷	953,339
雜項收入	96,991
	44,494,890

附註23 — 費用償付

對於費用封頂的股份類別而言，費用水平每日計算並與封頂值比較，如果費用水平高於封頂值，差額作為費用減額入帳（「豁免費用」）。績效費不計入開支上限。豁免費用每月從Franklin Templeton International Services S.à r.l.收到的費用中扣減。

豁免費用作為「費用償付」列入「營運及淨資產變動報表」中。

附註24 — 其他費用

超過總開支10%的其他費用，詳情如下：

	[redacted]	Templeton European Opportunities Fund	Templeton European Small-Mid Cap Fund
		(EUR)	(EUR)
特殊虧損		335,056	266,025
法律服務費		3,657	2,893
雜項費用		15,398	12,593
支付代理人費用		18,493	13,462
註冊及備案費		2,732	2,116
稅務費		4,150	3,337
		379,486	300,426

附註25 — 投資組合變動報表

載明報告期內各基金總買賣交易的報表，可向本公司註冊辦事處索閱。

附註26 — 交易成本

交易成本是收購和出售金融資產或債務發生的成本。其中包括支付予代理人、經紀人和交易商的費用和佣金。於截至2021年6月30日止年度，本公司發生以下交易成本：

基金名稱	貨幣	金額
生技領航基金	USD	821,595
[redacted]		
歐洲高收益基金	EUR	–
[redacted]		
全球房地產基金	USD	76,570
[redacted]		
波灣富裕債券基金	USD	–
公司債基金	USD	3
穩定月收益基金	USD	356,000
印度基金	USD	1,414,397
[redacted]		
日本基金	JPY	1,993,738
多空策略基金	USD	1,653,037
[redacted]		
互利歐洲基金	EUR	637,662
互利全球領航基金	USD	366,153
互利美國價值基金	USD	67,011
天然資源基金	USD	529,446

附註26 — 交易成本（續）

基金名稱	貨幣	金額
[redacted]		
Franklin Select U.S. Equity Fund	USD	25,765
精選收益基金	USD	9,748
[redacted]		
科技基金	USD	1,694,788
美元短期票券基金	USD	–
美國政府基金	USD	–
[redacted]		
美國機會基金	USD	517,472
[redacted]		
吉富世界基金	USD	309,603
[redacted]		
亞洲債券基金	USD	–
亞洲成長基金	USD	3,255,367
亞洲小型企業基金	USD	2,011,187
金磚四國基金	USD	653,541
[redacted]		
大中華基金	USD	582,531
東歐基金	EUR	121,727
新興國家固定收益基金	USD	1,093
新興市場月收益基金	USD	37,145
新興國家基金	USD	674,461
[redacted]		
新興國家小型企業基金	USD	1,062,982
[redacted]		
潛力歐洲基金	EUR	306,087
歐洲股票收益基金	EUR	252,523
[redacted]		
歐洲中小型企業基金	EUR	220,933
邊境市場基金	USD	794,292
全球平衡基金	USD	781,873
[redacted]		
全球債券基金	USD	–
全球氣候變遷基金	EUR	647,643
全球股票收益基金	USD	125,936
全球基金	USD	815,392
全球高收益基金	USD	32
[redacted]		
中小型企業基金	USD	71,287
全球債券總報酬基金	USD	–
[redacted]		
成長（歐元）基金	EUR	4,310,083
拉丁美洲基金	USD	171,423

就債務證券及衍生工具而言，交易成本與證券購買價格並無明確的區別，因此無法另外揭露。

附註27 — 損益平準

基金採用一項稱為損益平準的會計方法，從發售股票所得款項及出售股票費用的一部分（按每股計算，相當於交易日未分派投資淨收益）貸記入未分派收益或從中扣除，此項未分派投資收益作為損益平準列入「營運及淨資產變動報表」。因此，每股的未分派淨投資收益不因出售或贖回股票受到影響。但是，對於僅發行累積類股的任何基金，董事會保留不採用損益平準的權利。

附註28 — 投資組合週轉率

投資組合週轉率以百分比表示，相當於用基金年份內證券買賣總額，減去認購和贖回的總額再除以基金平均淨資產。它是有效衡量基金證券買賣頻率的指標。

投資組合週轉率之計算不適用於貨幣市場基金，因此種投資商品是短期持有，所以此比率並不相關。

附註29 — 總計費用比率

總費用比率（「TER」）以百分比表示，表示基金截至2021年6月30日止期間之總年化支出與該基金平均淨資產的比率。總費用包括投資管理費、行政及股務代理費、保管費和其他費用，彙總於「營運及淨資產變動報表」。

對於今年發行的股份類別，總費用比率作年化處理。

附註30 — 已審計年度報告和未審計半年度報告

已審計年度報告和未審計半年度報告可在當地的Franklin Templeton Investments (www.franklintempleton.lu) 上獲得，也可以應要求在本公司的註冊辦事處免費獲得；這些報告只分發給當地法規有此要求的國家的註冊股東。已審計年度報告和未審計半年度報告可在本公司的註冊辦事處獲得。

附註31 — 環球信貸融資

由2021年2月5日起，本公司聯同由Franklin Templeton Investments管理的其他歐洲及美國註冊投資基金（個別及統稱為「借款人」）訂立一項聯合銀團優先無抵押信貸融資，合共26.75億美元（環球信貸融資），以為借款人的暫時性及緊急需要提供資金來源，有關需要包括應付未來在預期之外或規模不尋常地龐大的贖回要求。

根據環球信貸融資的條款，本公司除了就任何本公司作出的借貸支付利息及其他產生的費用外，還要按本公司於所有借款人中所佔淨資產總額的相應比例，負責支付本公司就實施及維持環球信貸融資而產生的應佔費用及開支（包括根據環球信貸融資未動用部分計算的年度承諾費用）。

於截至2021年6月30日止之財務年度，本公司未使用環球信貸融資。

附註32 — 縮寫

國家/地區

AGO	安哥拉	DOM	多米尼加共和國	KAZ	哈薩克	PRY	巴拉圭
ARE	阿拉伯聯合大公國	ECU	厄瓜多	KEN	肯亞	QAT	卡達
ARG	阿根廷	EGY	埃及	KGZ	吉爾吉斯坦	ROU	羅馬尼亞
ARM	亞美尼亞	ESP	西班牙	KHM	柬埔寨	RUS	俄羅斯
AUS	澳洲	EST	愛沙尼亞	KOR	韓國	SAU	沙烏地阿拉伯
AUT	奧地利	ETH	衣索比亞	KWT	科威特	SEN	塞內加爾
AZE	阿塞拜疆	FIN	芬蘭	LBN	黎巴嫩	SGP	新加坡
BEL	比利時	FRA	法國	LKA	斯里蘭卡	SLV	薩爾瓦多
BEN	貝寧	GAB	加彭	LTU	立陶宛	SP	超國家組織
BFA	布吉納法索	GBR	英國	LUX	盧森堡	SRB	塞爾維亞
BGD	孟加拉	GEO	喬治亞	LVA	拉脫維亞	SUR	蘇利南
BHR	巴林	GHA	迦納	MAC	中國澳門	SVK	斯洛伐克
BHS	巴哈馬	GRC	希臘	MAR	摩洛哥	SVN	斯洛文尼亞
BIH	波黑	GRD	格瑞納達	MDA	摩爾多瓦	SWE	瑞典
BLR	白俄羅斯	HKG	中國香港	MEX	墨西哥	THA	泰國
BMD	百慕達	HND	宏都拉斯	MKD	馬其頓	TTO	千里達及托巴哥
BRL	巴西	HRV	克羅埃西亞	MNG	蒙古國	TUN	突尼西亞
CAN	加拿大	HUN	匈牙利	MYS	馬來西亞	TUR	土耳其
CHE	瑞士	IDN	印尼	NGA	奈及利亞	TWN	中國台灣
CHL	智利	IND	印度	NLD	荷蘭	TZA	坦尚尼亞
CHN	中國	IRL	愛爾蘭	NOR	挪威	UKR	烏克蘭
CMR	喀麥隆	IRQ	伊拉克	NZL	紐西蘭	URY	烏拉圭
COL	哥倫比亞	ISL	冰島	OMN	阿曼	USA	美國
CRI	哥斯達尼加	ISR	以色列	PAK	巴基斯坦	UZB	烏茲別克斯坦
CYM	開曼群島	ITA	義大利	PAN	巴拿馬	VGB	英屬維京群島
CYP	賽普勒斯	JAM	牙買加	PER	秘魯	VNM	越南
CZE	捷克共和國	JEY	澤西	PHL	菲律賓	ZAF	南非
DEU	德國	JOR	約旦	POL	波蘭	ZMB	尚比亞
DNK	丹麥	JPN	日本	PRT	葡萄牙		

貨幣

AED	阿拉伯聯合大公國迪拉姆	DOP	多米尼加共和國披索	KWD	科威特第納爾	QAR	卡達里亞爾
ARS	阿根廷披索	EGP	埃及鎊	KZT	騰格	RON	新羅馬尼亞列伊
AUD	澳元	EUR	歐元	LKR	斯里蘭卡盧比	RUB	俄羅斯盧布
BDT	孟加拉塔卡	GBP	英鎊	MAD	摩洛哥迪拉姆	SAR	沙烏地阿拉伯里亞爾
BRL	巴西里拉	GHS	迦納塞地	MXN	墨西哥披索	SEK	瑞典克朗

附註32 — 縮寫（續）

貨幣							
BYN	白俄羅斯盧布	HKD	港元	MYR	馬來西亞林吉特	SGD	新加坡元
CAD	加元	HUF	匈牙利福林	NGN	奈及利亞奈拉	THB	泰銖
CHF	瑞士法郎	IDR	印尼盧比	NOK	挪威克朗	TRY	土耳其里拉
CLP	智利披索	INR	印度盧比	NZD	紐西蘭元	TWD	新台幣
CNH/CNY	中國人民幣	ISK	冰島克朗	PEN	秘魯新索爾	USD	美元
COP	哥倫比亞披索	JPY	日圓	PHP	菲律賓披索	UYU	烏拉圭披索
CZK	捷克克朗	KES	肯亞先令	PKR	巴基斯坦盧比	VND	越南盾
DKK	丹麥克朗	KRW	韓元	PLN	波蘭茲羅提	ZAR	南非蘭特

附註33 — 其他資訊

自2020年1月起，受COVID-19（新型冠狀病毒）疫情影響，全球金融市場已經歷且可能會繼續出現大幅波動。COVID-19疫情爆發導致旅遊和邊界管制、隔離、供應鏈中斷、消費者需求變低以及普遍的市場不確定性。COVID-19已經且可能繼續對全球經濟、特定國家的經濟和個別發行商造成不利影響，這些都可能對基金的表現產生負面影響。

附註34 — 年度內的重大變化

2020年10月24日，Franklin Templeton International Services S.à r.l.指定J.P. Morgan Bank Luxembourg S.A.為Franklin Templeton Investment Funds的管理機構。於2020年5月至2020年10月期間推出的附屬基金已直接在JP Morgan管理，而現有的子基金已從2020年9月25日至2020年10月23日分三批遷移。

附註35 — 期後事項

2021年7月14日，Franklin Euro Short Term Money Market Fund已關閉。

2021年9月13日，吉富世界基金更名為Franklin Global Growth Fund。

增補資訊 — 未審計

投資經理公司

EDINBURGH PARTNERS LIMITED
27-31 Melville Street,
Edinburgh EH3 7JF
英國

FRANKLIN ADVISERS, INC.
One Franklin Parkway
San Mateo, CA 94403-1906
美國

FRANKLIN MUTUAL ADVISERS, LLC
101 John F. Kennedy Parkway
Short Hills, NJ 07078-2789
美國

FRANKLIN TEMPLETON FUND MANAGEMENT LIMITED
Cannon Place, 78 Cannon Street
London, EC4N 6HL
英國

FRANKLIN TEMPLETON INSTITUTIONAL LLC
280 Park Avenue,
New York, NY 10017
美國

FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.
8A, rue Albert Borschette, L-1246 Luxembourg
盧森堡大公國

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
Cannon Place, 78 Cannon Street
London EC4N 6HL
英國

FRANKLIN TEMPLETON INVESTIMENTOS (Brasil) Ltda.
Avenue Brigadeiro Faria Lima 3311, 5o andar,
São Paulo 04538-133
巴西

FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED
香港干諾道中8號
遮打大廈17樓
香港

FRANKLIN TEMPLETON INVESTMENTS CORP.
200 King Street West, Suite 1500,
Toronto, Ontario M5H 3T4
加拿大

K2/D&S MANAGEMENT CO., LLC
300 Atlantic Street, 12th Floor
Stamford, CT 06901
美國

CHILTON INVESTMENT COMPANY, LLC
1290 East Main Street
Stamford, CT 06902
美國

JENNISON ASSOCIATES LLC
466 Lexington Avenue
New York, NY 10017
美國

WELLINGTON MANAGEMENT COMPANY, LLP
280 Congress Street
Boston, MA 02210
美國

P. SCHOENFELD ASSET MANAGEMENT L.P.
1350 Avenue of the Americas, 21st Floor
New York, NY 10019
美國

LAZARD ASSET MANAGEMENT LLC
30 Rockfeller Plaza
New York, NY 10112
美國

LOOMIS SAYLES & COMPANY, L.P.
One Financial Center, 27th Floor
Boston, MA 02111
美國

GRAHAM CAPITAL MANAGEMENT L.P.
40 Highland Avenue
Rowayton, CT 06853
美國

PORTLAND HILL ASSET MANAGEMENT LIMITED
21 Knightsbridge
London SW1X 7LY
英國

ELLINGTON GLOBAL ASSET MANAGEMENT, LLC
53 Forest Avenue
Old Greenwich, CT 06870
美國

APOLLO SA MANAGEMENT, LLC
9 West 57th Street, Suite 4800
New York, NY 10019
美國

BARDIN HILL INVESTMENT PARTNERS L.P.（前稱HALCYON ARBITRAGE UCITS MANAGEMENT LP）
477 Madison Avenue, 8th Floor
New York, NY 10022
美國

RV CAPITAL MANAGEMENT PRIVATE, LTD
3 Phillip Street, #10-04 Royal Group Building
新加坡
228577

BLUEBAY ASSET MANAGEMENT LLP 77
Grosvenor Street, London, W1K 3JR
英國

ELECTRON CAPITAL PARTNERS, LLC
10 East 53rd Street, 19th Floor, New York,
NY 10022
美國

BRIGADE CAPITAL MANAGEMENT, LP,
399 Park Avenue, 16th Floor,
New York, NY 10022
美國

ONE RIVER ASSET MANAGEMENT, L.L.C.
3 River Road, 2nd Floor, Cos Cob,
CT 06807
美國

FRANKLIN TEMPLETON INVESTMENTS (ME) LIMITED
The Gate, East Wing, Level 2,
Dubai International Financial Centre,
P.O. Box 506613, Dubai
阿拉伯聯合大公國

TEMPLETON ASSET MANAGEMENT LTD.
7 Temasek Boulevard
38-03 Suntec Tower One
新加坡
038987

TEMPLETON GLOBAL ADVISORS LIMITED
P.O. Box N-7759
Lyford Cay, Nassau
巴哈馬

TEMPLETON INVESTMENT COUNSEL, LLC
300 S.E. 2nd Street
Fort Lauderdale, FL 33301
美國

BRANDYWINE GLOBAL INVESTMENT MANAGEMENT, LLC
1735 Market Street, Suite 1800
Philadelphia, PA 19103
美國

審查年度內投資經理公司結構的變化

投資經理公司（續）

[redacted]

自2020年11月1日起生效

吉富世界基金的管理架構已從由多位次級投資經理公司管理的單一管理架構變更為沒有次級投資經理公司管理的單一管理架構。自2020年11月1日起，吉富世界基金現由Franklin Advisers, Inc.擔任投資經理公司進行管理，並擁有下列次級投資經理公司：

- Franklin Templeton Investments Corp
- Franklin Templeton Investimentos (Brasil) Ltda
- Franklin Templeton Investment Management Limited
- Templeton Asset Management Limited
- Franklin Templeton Investments (ME) Limited

自2020年11月1日起，吉富世界基金由Franklin Templeton Institutional, LLC單獨管理。

[redacted]

自2021年1月1日起生效

中小型企業基金的管理架構由Templeton Investment Counsel, LLC的唯一投資管理架構改為包含次級投資經理的獨家投資管理架構，進一步由Templeton Investment Counsel, LLC擔任首席投資經理委任Franklin Templeton Investments Corp.作為次級投資經理。

由2021年2月15日起生效

Franklin European Small-Mid Cap Fund的管理架構改為委任Franklin Templeton Investment Management Limited作為唯一投資經理，取代Franklin Templeton Institutional LLC。

審查年度內投資經理公司結構的變化

投資經理公司（續）



2021年5月25日起生效

全球氣候變遷基金的管理架構從僅Franklin Templeton Investments Corp.的單一管理架構變為Franklin Templeton Investments Corp.與Franklin Templeton Investment Management Limited的共同管理架構。

2021年6月11日起生效

Templeton Global Advisors Limited獲Franklin Templeton Investments Corp.及Franklin Templeton Investment Management Limited擔任主要投資經理公司委任為全球氣候變遷基金的次級投資經理公司。

投資經理公司（續）

截至2021年6月30日各基金的投資經理公司

生技領航基金

FRANKLIN ADVISERS, INC.



歐洲高收益基金

共同投資經理公司

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

FRANKLIN ADVISERS, INC.





全球房地產基金

FRANKLIN TEMPLETON INSTITUTIONAL, LLC



[redacted]

波灣富裕債券基金（前稱Franklin GCC Bond Fund）
FRANKLIN TEMPLETON INVESTMENTS (ME) LIMITED

公司債基金
FRANKLIN ADVISERS, INC.

穩定月收益基金
FRANKLIN ADVISERS, INC.

印度基金
TEMPLETON ASSET MANAGEMENT LTD.

[redacted]

日本基金
EDINBURGH PARTNERS LIMITED

多空策略基金
主要投資經理公司
K2/D&S MANAGEMENT CO., LLC
次級投資經理公司
CHILTON INVESTMENT COMPANY, LLC
JENNISON ASSOCIATES LLC
WELLINGTON MANAGEMENT COMPANY, LLP
P. SCHOENFELD ASSET MANAGEMENT L.P.
LAZARD ASSET MANAGEMENT LLC
LOOMIS SAYLES & COMPANY, L.P.
GRAHAM CAPITAL MANAGEMENT L.P.
PORTLAND HILL ASSET MANAGEMENT LIMITED
ELLINGTON GLOBAL ASSET MANAGEMENT, LLC
APOLLO SA MANAGEMENT, LLC
BARDIN HILL INVESTMENT PARTNERS L.P.（之前命名為 HALCYON ARBITRAGE UCITS MANAGEMENT LP）
BLUEBAY ASSET MANAGEMENT LLP
ELECTRON CAPITAL PARTNERS, LLC
BRIGADE CAPITAL MANAGEMENT, LP
ONE RIVER ASSET MANAGEMENT, L.L.C
RV CAPITAL MANAGEMENT PRIVATE, LTD

[redacted]

互利歐洲基金
FRANKLIN MUTUAL ADVISERS, LLC

互利全球領航基金
FRANKLIN MUTUAL ADVISERS, LLC

互利美國價值基金
FRANKLIN MUTUAL ADVISERS, LLC

天然資源基金
FRANKLIN ADVISERS, INC.

[redacted]

精選收益基金
FRANKLIN ADVISERS, INC.

[redacted]

科技基金
FRANKLIN ADVISERS, INC.

美元短期票券基金
FRANKLIN ADVISERS, INC.

美國政府基金
FRANKLIN ADVISERS, INC.

[redacted]

美國機會基金
FRANKLIN ADVISERS, INC.

[redacted]

吉富世界基金
FRANKLIN TEMPLETON INSTITUTIONAL, LLC

[redacted]

亞洲債券基金
主要投資經理公司
FRANKLIN ADVISERS, INC.
次級投資經理公司
TEMPLETON ASSET MANAGEMENT LTD.

亞洲成長基金
TEMPLETON ASSET MANAGEMENT LTD.

亞洲小型企業基金
共同投資經理公司
TEMPLETON ASSET MANAGEMENT LTD.
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.

金磚四國基金
主要投資經理公司
FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED
次級投資經理公司
TEMPLETON ASSET MANAGEMENT LTD.

[redacted]

大中華基金
TEMPLETON ASSET MANAGEMENT LTD.

東歐基金
主要投資經理公司
FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED
次級投資經理公司
FRANKLIN TEMPLETON INVESTMENTS (ME) LIMITED

新興國家固定收益基金
FRANKLIN ADVISERS, INC.

新興市場月收益基金
主要投資經理公司
FRANKLIN ADVISERS, INC.
次級投資經理公司
TEMPLETON ASSET MANAGEMENT LTD.

新興國家基金
共同投資經理公司
TEMPLETON ASSET MANAGEMENT LTD.
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

[redacted]

新興國家小型企業基金
共同投資經理公司
TEMPLETON ASSET MANAGEMENT LTD.
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.

[redacted]

潛力歐洲基金
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

歐洲股票收益基金 (之前為Franklin European Dividend Fund)
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

[redacted]

歐洲中小型企業基金 (前身為Franklin European Small-Mid Cap Fund)
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

邊境市場基金
主要投資經理公司
FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED
次級投資經理公司
FRANKLIN TEMPLETON INVESTMENTS (ME) LIMITED

全球平衡基金
共同投資經理公司
FRANKLIN ADVISERS, INC.
TEMPLETON ASSET MANAGEMENT LTD.

全球債券基金
FRANKLIN ADVISERS, INC.

[redacted]

全球氣候變遷基金
共同投資經理公司
FRANKLIN TEMPLETON INVESTMENTS CORP.
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
次級投資經理公司
TEMPLETON GLOBAL ADVISORS LIMITED

全球股票收益基金

TEMPLETON ASSET MANAGEMENT LTD.

全球基金

TEMPLETON GLOBAL ADVISORS LIMITED

全球高收益基金

FRANKLIN ADVISERS, INC.

[redacted]

中小型企業基金

主要投資經理公司

TEMPLETON INVESTMENT COUNSEL, LLC

次級投資經理公司

FRANKLIN TEMPLETON INVESTMENTS CORP.

全球債券總報酬基金

FRANKLIN ADVISERS, INC.

[redacted]

成長 (歐元) 基金

TEMPLETON GLOBAL ADVISORS LIMITED

拉丁美洲基金

主要投資經理公司

FRANKLIN ADVISERS, INC.

次級投資經理公司

FRANKLIN TEMPLETON INVESTIMENTOS (Brasil) Ltda.

風險曝露的計算方法

按「風險價值法」(VaR)計算的全球曝險

基金	市場風險	利用監管條例規定的VaR限制				Reference portfolio	模式類別	信賴區間	Holding period	觀察期	槓桿*
		限制	最低	最高	平均						
[redacted]											
多空策略基金	絕對風險價值	20%（或0.2X）	1.73%	6.73%	3.59%	不適用	蒙地卡羅模擬法(Hedgemark)	第99個百分位	20天	2020年7月1日至2021年6月30日	135.50%
[redacted]											
精選收益基金	相對風險價值	200%（或2.0X）	84.25%	100.00%	92.09%	US High Yield (10%)、US Mortgage-Backed (10%)、US Government (10%)、US Credit Corporates (10%)、US Commercial Mortgage-Backed (5%)、Global Treasury ex-US (10%)、US Dollar Emerging Markets Sovereign (10%)、Emerging Market Local Currency Government (10%)和Global High Yield (25%)	蒙地卡羅模擬法(Bloomberg PORT)	第99個百分位	20天	2020年7月1日至2021年6月30日	25.07%

使用VaR法計算全球曝險（續）

基金	市場風險	限制	利用監管條例規定的VaR限制 最低	最高	平均	參考投資組合	模式類別	信賴區間	持有期間	觀察期間	槓杆*
[redacted]											
亞洲債券基金	相對風險價值	200%（或2.0X）	33.81%	87.42%	58.81%	JPMorgan Government Bond Index-Emerging Markets Broad Diversified Asia Index (100%)	蒙地卡羅模擬法 (Bloomberg PORT)	第99個百分位	20天	2020年7月1日至2021年6月30日	36.40%
新興國家固定收益基金	相對風險價值	200%（或2.0X）	33.53%	128.60%	75.59%	J.P. Morgan Emerging Markets Bond Index Global (EMBIG) (50%)和J.P. Morgan Government Bond Index-Emerging Markets (GBI-EM) (50%)	蒙地卡羅模擬法 (Bloomberg PORT)	第99個百分位	20天	2020年7月1日至2021年6月30日	52.20%
[redacted]											
全球債券基金	相對風險價值	200%（或2.0X）	56.32%	89.01%	70.61%	J.P. Morgan Government Bond Index Broad (JGBI Broad) (50%)、J.P. Morgan Emerging Markets Bond Index Global (EMBIG) (25%)和J.P. Morgan Government Bond Index-Emerging Markets (GBI-EM) (25%)	蒙地卡羅模擬法 (Bloomberg PORT)	第99個百分位	20天	2020年7月1日至2021年6月30日	133.34%
全球高收益基金	相對風險價值	200%（或2.0X）	47.38%	112.96%	75.69%	J.P. Morgan Global High Yield Index (50%), J.P. Morgan Emerging Markets Bond Index Global (EMBIG) (25%)和J.P. Morgan Government Bond Index-Emerging Markets (GBI-EM) (25%)	蒙地卡羅模擬法 (Bloomberg PORT)	第99個百分位	20天	2020年7月1日至2021年6月30日	25.76%

使用VaR法計算全球曝險（續）

基金	市場風險	限制	利用監管條例規定的VaR限制 最低	最高	平均	參考投資組合	模式類別	信賴區間	持有期間	觀察期間	槓杆*
[redacted]											
全球債券總報酬基金	相對風險價值	200%（或2.0X）	63.78%	155.77%	99.10%	Bloomberg Barclays Multiverse Index (50%)，Bloomberg Barclays Global High-Yield Index (25%)，J.P. Morgan Emerging Markets Bond Index Global (EMBIG) (12.5%)及J.P. Morgan Government Bond Index-Emerging Markets (GBI-EM) (12.5%)	蒙地卡羅模擬法 (Bloomberg PORT)	第99個百分位數	20天	2020年7月1日至2021年6月30日	145.72%
[redacted]											

*使用的槓桿率計算方法是與第11/512號CSSF通函一致的名目加總法
**此基金於本年度內關閉

使用承諾法計算全球曝險

生技領航基金

[redacted]

歐洲高收益基金

[redacted]

全球房地產基金

[redacted]

波灣富裕債券基金[1]
公司債基金
穩定月收益基金
印度基金

[redacted]

日本基金

[redacted]

互利歐洲基金
互利全球領航基金
互利美國價值基金
天然資源基金

[redacted]

科技基金
美元短期票券基金
美國政府基金
美國機會基金

[redacted]

吉富世界基金

[redacted]

亞洲成長基金
亞洲小型企業基金
金磚四國基金

[redacted]

大中華基金
東歐基金
新興市場月收益基金
新興國家基金
新興國家小型企業基金

[redacted]

潛力歐洲基金

歐洲股票收益基金[1]

[redacted]

歐洲中小型企業基金[1]
邊境市場基金
全球平衡基金

[redacted]

全球氣候變遷基金
全球股票收益基金
全球基金
中小型企業基金
成長（歐元）基金
拉丁美洲基金

[1]本基金於本年度內更名（參閱附註1）

[2]本基金於本年度內成立

證券融資交易(SFT)和總報酬交換(TRS)

本公司根據條例第13條於本年度內透過證券借貸交易和總報酬交換契約從事證券融資交易（釋義見第2015/2365號條例（歐盟）第3條，證券融資交易包括回購交易、證券或大宗商品借出、證券或大宗商品借入、買入 / 賣回交易或賣出 / 買回交易及保證金借貸交易）。有關證券借貸交易和總報酬交換的資訊詳見下文。

全球數據

		證券借貸			
基金	基金貨幣	借出證券的市值	佔可借貸證券市值的百分比	總報酬交換毛額[1]	證券借貸和總報酬交換總額，以佔淨資產的百分比計
生技領航基金	USD	5,104,516	0.20	–	0.20
[redacted]					
多空策略基金	USD	–	–	7,014,289	0.38
互利全球領航基金	USD	4,497,387	0.83	–	0.81
天然資源基金	USD	2,429,620	0.34	–	0.33
精選收益基金	USD	–	–	466,867	0.06
[redacted]					
科技基金	USD	5,921,952	0.06	–	0.06
[redacted]					
美國機會基金	USD	65,961,419	0.76	–	0.76
亞洲成長基金	USD	457,837	0.01	–	0.01
亞洲小型企業基金	USD	15,135,337	1.48	–	1.42
金磚四國基金	USD	2,003,539	0.32	–	0.32
大中華基金	USD	6,349,187	1.05	–	1.02
東歐基金	EUR	680,729	0.31	–	0.30
新興國家小型企業基金	USD	4,428,992	0.80	–	0.78
潛力歐洲基金	EUR	945,369	0.51	–	0.47
歐洲股票收益基金	EUR	1,883,293	2.01	–	1.96
歐洲中小型企業基金	EUR	267,334	0.28	–	0.27
全球氣候變遷基金	EUR	1,755,477	0.21	–	0.19
[redacted]					
中小型企業基金	USD	635,786	0.50	–	0.48
成長（歐元）基金	EUR	25,995,433	0.38	–	0.37

(1)未實現盈利 / （虧損）的絕對價值

集中資料

證券借貸，十大抵押品發行人

基金	基金貨幣	發行人	抵押品價值，以基金貨幣計
生技領航基金	USD	比利時政府	5,651,131
[redacted]			

證券借貸，十大抵押品發行人（續）

基金	基金貨幣	發行人	抵押品價值，以基金貨幣計
互利全球領航基金	USD	比利時政府	2,382,149
互利全球領航基金	USD	法國政府	2,139,429
互利全球領航基金	USD	德國政府	228,146
互利全球領航基金	USD	美國政府	1,515
天然資源基金	USD	比利時政府	2,689,615
科技基金	USD	比利時政府	1,304,417
科技基金	USD	美國政府	969,074
科技基金	USD	阿拉伯聯合大公國政府	3,893,222
美國機會基金	USD	比利時政府	22,438,115
美國機會基金	USD	新加坡政府	649,770
美國機會基金	USD	阿拉伯聯合大公國政府	5,905,353
美國機會基金	USD	英國財政部	41,043,119
亞洲成長基金	USD	奧地利政府	24,876
亞洲成長基金	USD	比利時政府	20,168
亞洲成長基金	USD	法國政府	510,034
亞洲成長基金	USD	德國政府	1,372
亞洲成長基金	USD	荷蘭政府	2,807
亞洲成長基金	USD	美國政府	222
亞洲成長基金	USD	英國財政部	16,304
亞洲小型企業基金	USD	澳洲政府	278,834
亞洲小型企業基金	USD	奧地利政府	319,840
亞洲小型企業基金	USD	比利時政府	7,471,938
亞洲小型企業基金	USD	加拿大政府	678,398
亞洲小型企業基金	USD	法國政府	6,962,830
亞洲小型企業基金	USD	德國政府	250,650
亞洲小型企業基金	USD	荷蘭政府	56,745
亞洲小型企業基金	USD	美國政府	32,845
亞洲小型企業基金	USD	英國財政部	1,090,537
金磚四國基金	USD	奧地利政府	47,327
金磚四國基金	USD	比利時政府	1,135,103
金磚四國基金	USD	法國政府	1,012,614
金磚四國基金	USD	德國政府	235
金磚四國基金	USD	荷蘭政府	5,325
金磚四國基金	USD	美國政府	55,094
金磚四國基金	USD	英國財政部	31,020
大中華基金	USD	奧地利政府	251,963
大中華基金	USD	比利時政府	1,553,307
大中華基金	USD	法國政府	5,326,037
大中華基金	USD	德國政府	1,250
大中華基金	USD	荷蘭政府	26,873
大中華基金	USD	美國政府	267,349
大中華基金	USD	英國財政部	165,146
東歐基金	EUR	比利時政府	360,818
東歐基金	EUR	法國政府	324,053
東歐基金	EUR	德國政府	34,557
東歐基金	EUR	美國政府	230
新興國家小型企業基金	USD	澳洲政府	359,751
新興國家小型企業基金	USD	奧地利政府	94,391
新興國家小型企業基金	USD	比利時政府	111,287
新興國家小型企業基金	USD	加拿大政府	875,271
新興國家小型企業基金	USD	法國政府	2,028,571
新興國家小型企業基金	USD	德國政府	1,089,910
新興國家小型企業基金	USD	荷蘭政府	141,497
新興國家小型企業基金	USD	美國政府	193,575
新興國家小型企業基金	USD	英國財政部	47,018
潛力歐洲基金	EUR	澳洲政府	340,406
潛力歐洲基金	EUR	奧地利政府	22,963
潛力歐洲基金	EUR	比利時政府	10

證券借貸，十大抵押品發行人（續）

基金	基金貨幣	發行人	抵押品價值，以基金貨幣計
潛力歐洲基金	EUR	加拿大政府	828,204
潛力歐洲基金	EUR	英國財政部	998
歐洲股票收益基金	EUR	英國財政部	2,493,395
歐洲中小型企業基金	EUR	比利時政府	9,115
歐洲中小型企業基金	EUR	法國政府	98,934
歐洲中小型企業基金	EUR	德國政府	181,897
歐洲中小型企業基金	EUR	荷蘭政府	22,374
歐洲中小型企業基金	EUR	美國政府	32,316
全球氣候變遷基金	EUR	比利時政府	1,668,983
全球氣候變遷基金	EUR	法國政府	205,843
全球氣候變遷基金	EUR	美國政府	330,604
中小型企業基金	USD	比利時政府	456,395
中小型企業基金	USD	法國政府	198,565
中小型企業基金	USD	德國政府	20,890
中小型企業基金	USD	荷蘭政府	81
中小型企業基金	USD	美國政府	138
成長（歐元）基金	EUR	澳洲政府	572,407
成長（歐元）基金	EUR	奧地利政府	38,614
成長（歐元）基金	EUR	比利時政府	23,213,145
成長（歐元）基金	EUR	加拿大政府	1,392,656
成長（歐元）基金	EUR	法國政府	2,862,979
成長（歐元）基金	EUR	美國政府	4,598,221
成長（歐元）基金	EUR	英國財政部	1,683

當揭露的發行人少於10家時，則提供的發行人少於10家。

總報酬交換，十大抵押品發行人

基金	基金貨幣	發行人	抵押品價值，以基金貨幣計
多空策略基金	USD	美國財政部	151,978

當揭露的發行人少於10家時，則提供的發行人少於10家。

上表不包含收到的現金抵押品。

證券借貸，十大交易對手

所有證券借貸交易對手在附註15中揭露。

總報酬交換，十大交易對手

基金	基金貨幣	交易對手	TRS[1] 總量 以基金貨幣計
多空策略基金	USD	Bank of America	29,844
多空策略基金	USD	Goldman Sachs	15,069
多空策略基金	USD	J.P. Morgan	3,334,587
多空策略基金	USD	Morgan Stanley	3,634,789
精選收益基金	USD	Morgan Stanley	466,867

總報酬交換，十大交易對手（續）

[redacted]

(1)未實現盈利 /（虧損）的絕對價值

當揭露的交易對手少於10家時，則提供的交易對手少於10家。

合併交易數據

證券借貸，抵押品類型和品質

基金	基金貨幣	抵押品類型	到期	抵押品貨幣	抵押品價值，以基金貨幣計
生技領航基金	USD	主權	超過1年	EUR	5,651,131
[redacted]					
互利全球領航基金	USD	主權	3至12個月	EUR	579,394
互利全球領航基金	USD	主權	超過1年	EUR	4,170,330
互利全球領航基金	USD	主權	超過1年	USD	1,515
天然資源基金	USD	主權	超過1年	EUR	2,689,615
科技基金	USD	主權	超過1年	EUR	1,304,417
科技基金	USD	主權	超過1年	USD	4,862,296
美國機會基金	USD	主權	超過1年	EUR	22,438,115
美國機會基金	USD	主權	超過1年	GBP	41,043,119
美國機會基金	USD	主權	超過1年	SGD	649,770
美國機會基金	USD	主權	超過1年	USD	5,905,353
亞洲成長基金	USD	主權	1至3個月	EUR	9,934
亞洲成長基金	USD	主權	3至12個月	EUR	425
亞洲成長基金	USD	主權	3至12個月	USD	222
亞洲成長基金	USD	主權	超過1年	EUR	548,898
亞洲成長基金	USD	主權	超過1年	GBP	16,304
亞洲小型企業基金	USD	主權	1至3個月	CAD	1,316
亞洲小型企業基金	USD	主權	1至3個月	EUR	120,223
亞洲小型企業基金	USD	主權	1至3個月	GBP	10
亞洲小型企業基金	USD	主權	3至12個月	EUR	231,585
亞洲小型企業基金	USD	主權	3至12個月	USD	32,402
亞洲小型企業基金	USD	主權	超過1年	AUD	278,834
亞洲小型企業基金	USD	主權	超過1年	CAD	677,082
亞洲小型企業基金	USD	主權	超過1年	EUR	14,710,195
亞洲小型企業基金	USD	主權	超過1年	GBP	1,090,529
亞洲小型企業基金	USD	主權	超過1年	USD	443
金磚四國基金	USD	主權	1至3個月	EUR	18,901
金磚四國基金	USD	主權	1至3個月	USD	55,094
金磚四國基金	USD	主權	3至12個月	EUR	133,631
金磚四國基金	USD	主權	超過1年	EUR	2,048,072
金磚四國基金	USD	主權	超過1年	GBP	31,020
大中華基金	USD	主權	1至3個月	EUR	100,626
大中華基金	USD	主權	1至3個月	USD	267,349
大中華基金	USD	主權	3至12個月	EUR	648,457
大中華基金	USD	主權	超過1年	EUR	6,410,347
大中華基金	USD	主權	超過1年	GBP	165,146
東歐基金	EUR	主權	3至12個月	EUR	87,759

證券借貸、抵押品類型和品質（續）

基金	基金貨幣	抵押品類型	到期	抵押品貨幣	抵押品價值，以基金貨幣計
東歐基金	EUR	主權	超過1年	EUR	631,669
東歐基金	EUR	主權	超過1年	USD	230
新興國家小型企業基金	USD	主權	1至3個月	CAD	1,698
新興國家小型企業基金	USD	主權	1至3個月	EUR	28,005
新興國家小型企業基金	USD	主權	3至12個月	EUR	370,404
新興國家小型企業基金	USD	主權	3至12個月	USD	193,575
新興國家小型企業基金	USD	主權	超過1年	AUD	359,751
新興國家小型企業基金	USD	主權	超過1年	CAD	873,573
新興國家小型企業基金	USD	主權	超過1年	EUR	3,067,247
新興國家小型企業基金	USD	主權	超過1年	GBP	47,018
潛力歐洲基金	EUR	主權	1至3個月	CAD	1,607
潛力歐洲基金	EUR	主權	超過1年	AUD	340,406
潛力歐洲基金	EUR	主權	超過1年	CAD	826,597
潛力歐洲基金	EUR	主權	超過1年	EUR	22,973
潛力歐洲基金	EUR	主權	超過1年	GBP	998
歐洲股票收益基金	EUR	主權	1至3個月	GBP	27
歐洲股票收益基金	EUR	主權	超過1年	GBP	2,493,368
歐洲中小型企業基金	EUR	主權	3至12個月	EUR	61,837
歐洲中小型企業基金	EUR	主權	3至12個月	USD	32,316
歐洲中小型企業基金	EUR	主權	超過1年	EUR	250,483
全球氣候變遷基金	EUR	主權	1至3個月	USD	330,605
全球氣候變遷基金	EUR	主權	3至12個月	EUR	801,882
全球氣候變遷基金	EUR	主權	超過1年	EUR	1,072,943
中小型企業基金	USD	主權	3至12個月	EUR	53,051
中小型企業基金	USD	主權	超過1年	EUR	622,880
中小型企業基金	USD	主權	超過1年	USD	138
成長（歐元）基金	EUR	主權	1至3個月	CAD	2,702
成長（歐元）基金	EUR	主權	1至3個月	USD	4,598,221
成長（歐元）基金	EUR	主權	3至12個月	EUR	11,153,016
成長（歐元）基金	EUR	主權	超過1年	AUD	572,407
成長（歐元）基金	EUR	主權	超過1年	CAD	1,389,954
成長（歐元）基金	EUR	主權	超過1年	EUR	14,961,722
成長（歐元）基金	EUR	主權	超過1年	GBP	1,683

基金截至報告日期就證券借貸收到的抵押品為投資等級信用評等的債務證券形式。

證券借貸，到期期限和註冊國家

基金	基金貨幣	到期	交易對手的註冊國家	證券借貸毛額以基金貨幣計
生技領航基金	USD	開放期限	瑞士	4,016,334
生技領航基金	USD	開放期限	美國	1,088,182
互利全球領航基金	USD	開放期限	美國	4,497,387
天然資源基金	USD	開放期限	美國	2,429,620
科技基金	USD	開放期限	瑞士	1,067,414
科技基金	USD	開放期限	英國	4,854,538
美國機會基金	USD	開放期限	瑞士	2,492,100
美國機會基金	USD	開放期限	英國	7,055,870
美國機會基金	USD	開放期限	美國	56,413,449
亞洲成長基金	USD	開放期限	德國	2,215
亞洲成長基金	USD	開放期限	美國	455,622
亞洲小型企業基金	USD	開放期限	德國	323,758
亞洲小型企業基金	USD	開放期限	瑞士	925,445
亞洲小型企業基金	USD	開放期限	英國	821,515

證券借貸，到期期限和註冊國家（續）

基金	基金貨幣	到期	交易對手的註冊國家	證券借貸毛額以基金貨幣計
亞洲小型企業基金	USD	開放期限	美國	13,064,619
金磚四國基金	USD	開放期限	美國	2,003,539
大中華基金	USD	開放期限	美國	6,349,187
東歐基金	EUR	開放期限	美國	680,729
新興國家小型企業基金	USD	開放期限	德國	1,942,588
新興國家小型企業基金	USD	開放期限	瑞士	1,196,500
新興國家小型企業基金	USD	開放期限	美國	1,289,904
潛力歐洲基金	EUR	開放期限	瑞士	945,369
歐洲股票收益基金	EUR	開放期限	英國	1,883,293
歐洲中小型企業基金	EUR	開放期限	德國	267,334
全球氣候變遷基金	EUR	開放期限	美國	1,755,477
中小型企業基金	USD	開放期限	美國	635,786
成長（歐元）基金	EUR	開放期限	瑞士	1,596,497
成長（歐元）基金	EUR	開放期限	美國	24,398,936

所有從事證券借貸的基金均與各自的交易對手採用雙邊結算和清算。

總報酬交換，抵押品類型和到期期限

基金	基金貨幣	抵押品類型	到期	抵押品貨幣	抵押品價值，以基金貨幣計
多空策略基金	USD	現金	開放期限	USD	4,620,000
多空策略基金	USD	主權	3至12個月	USD	151,978
精選收益基金	USD	現金	開放期限	USD	590,000

上文揭露的抵押品金額包含除總報酬交換以外的店頭衍生性商品收到的抵押品。各基金根據ISDA總協議達成的店頭衍生性商品交易為抵押品之目的一併沖銷。因此，上文提供的抵押品揭露資料與所有店頭衍生性商品交易相關，而非僅與總報酬交換相關。

總報酬交換，到期期限和註冊國家

基金	基金貨幣	到期	交易對手的註冊國家	總報酬交換毛額[1]，以基金貨幣計
多空策略基金	USD	3至12個月	美國	15,069
多空策略基金	USD	超過1年	美國	6,999,220
精選收益基金	USD	3至12個月	美國	466,867

(1)未實現盈利 / （虧損）的絕對價值

所有從事總報酬交換契約交易的基金均與各自的交易對手採用雙邊結算和清算。

抵押品重複使用數據
證券借貸和總報酬交換所得抵押品不可出售、再投資或質押。

抵押品的保管
所有收到與證券貸款有關的抵押品均在Goldman Sachs或JPMorgan Bank Luxembourg S.A.保管。

所有收到與總報酬交換相關的抵押品均在JPMorgan Bank Luxembourg S.A.保管。

報酬率數據
證券借貸計劃所獲總收入詳見附註15。
總報酬交換契約所獲報酬計入各基金。

抵押品

下表報告截至2021年6月30日為降低店頭衍生性商品對手方風險而持有的抵押品。

基金	交易對手	抵押品貨幣	作為抵押品持有的現金	作為抵押品持有的主權債券
歐洲高收益基金	Deutsche Bank	EUR	90,000	–
歐洲高收益基金	Morgan Stanley	EUR	30,000	–
多空策略基金	Credit Suisse	USD	80,000	–
多空策略基金	Goldman Sachs	USD	4,510,000	–
多空策略基金	J.P. Morgan	USD	30,000	151,978
互利美國價值基金	Morgan Stanley	USD	67,000	–
精選收益基金	Morgan Stanley	USD	590,000	–
亞洲債券基金	Morgan Stanley	USD	20,000	–
新興國家固定收益基金	Deutsche Bank	USD	1,480,000	–
新興國家固定收益基金	Morgan Stanley	USD	4,360,000	–
全球平衡基金	Morgan Stanley	USD	10,000	–
全球債券基金	Bank of America	EUR	1,023,000	–
全球債券基金	Deutsche Bank	USD	5,340,000	–
全球債券基金	Morgan Stanley	USD	850,000	–
全球債券總報酬基金	J.P. Morgan	USD	13,695,000	–
全球債券總報酬基金	Morgan Stanley	USD	4,770,000	–
全球債券總報酬基金	Standard Chartered	USD	3,740,000	–

不良證券

根據招股章程的定義，不良證券應被理解為包括違約證券，以及至少2家評等機構評為CCC或以下的證券，或如未經評等，其等值證券及信貸差價高於1,000個基點。然而，就信貸價差高於1000個基點的證券（不論其信貸評等為何），投資經理將會根據證券信貸分攤的演變及其他信貸機構所提供的評等，進行額外分析與確認，以評估是否應將此安全性重新驗證為不良的安全性。此程序在管理公司的風險管理程序中進一步說明。

不良證券曝險如下，為截至2021年6月30日的數字：

基金	風險佔淨資產的百分比
[redacted]	
波灣富裕債券基金	0.78%
公司債基金	2.18%
穩定月收益基金	4.99%
多空策略基金	9.65%
互利美國價值基金	0.97%
精選收益基金	4.09%
[redacted]	
新興國家固定收益基金	7.45%
新興市場月收益基金	1.58%
[redacted]	
全球平衡基金	0.46%
[redacted]	
全球債券基金	4.21%
全球高收益基金	7.73%
[redacted]	
全球債券總報酬基金	7.59%

截至2021年6月30日，以上未列出的基金並未投資於不良證券。

報酬

Franklin Templeton International Services S.à r.l. Franklin Templeton International Services S.a r.l.（「FTIS」）已設立適用於其管理的所有UCITS基金（單稱為「UCITS」及合稱為「UCITS」）的報酬政策（「政策」）。此政策旨在防止過度冒險，在其績效管理系統中採用針對所涉業務單位的特定風險標準。此政策的管理架構旨在防止內部利益衝突。

此政策的制訂、更新、審核和批准以及此政策的傳達與實施均有固定程序。高階管理層、人力資源部、法規遵循部及其他部門均參與此流程，並且此政策由管理公司的高階管理層及董事會批准。

固定報酬為本薪加其他福利，可能包括退休金提撥、人壽保險保費或私營醫療保險保費。固定報酬的數額參照工作複雜程度、責任程度、績效及市場基準數據確定。此等數額定期覆核。

可變報酬為年終獎金、績效贈股形式的長期獎勵或銷售獎金。可變報酬的數額參照公司和業務單位的整體績效以及個人績效確定。

此政策全文可到管理公司的注冊辦事處查閱。有關Franklin Templeton Investment Funds的量化資訊概述如下。

FTIS及其代表於截至2021年3月31日止之年度支付的固定報酬總額*,**,***	€ 31,036,945
FTIS及其代表於截至2021年3月31日止之年度支付的可變報酬總額	€ 14,663,660
FTIS及其代表於截至2021年3月31日的員工數量	485
FTIS及其代表於截至2021年3月31日止之年度向高階經理支付的報酬總額*,**,***	€ 19,934,006
FTIS及其代表於截至2021年3月31日止之年度向對UCITS狀況有重大影響的其他員工支付的總額*,**,***	€ 9,840,971.63

**FTIS支付的報酬總額已根據FTSF於截至2021年3月31日止年度在FTIS管理之基金平均月底淨資產總額所佔比例向UCITS分配。*

***FTIS代表支付的報酬總額已根據FTSF於截至2021年3月31日止年度在FTIS代表管理之基金平均月底淨資產總額所佔比例向UCITS分配。*

****代表為投資管理實體，其受與UCITS指令第69(3)(a)條同等有效之監管要求的約束。*

Franklin Templeton辦事處通訊錄

關於Franklin Templeton Investment Funds的其他資訊，可從Franklin Templeton以下辦事處獲取：

歐洲
比利時
Franklin Templeton International Services S.à r.l.
比利時分部辦事處
28, avenue Marnix, 1000 Brussels
比利時
電話：+32 2 289 62 00　**傳真**：+32 2 289 62 19
www.franklintempleton.be

法國
Franklin Templeton International Services S.à r.l.
法國分部辦事處
20, rue de la Paix
F-75002 Paris
法國
電話：33 (0)1 40 73 86 00　**傳真**：+33 (0)1 40 73 86 10
www.franklintempleton.fr

德國和澳洲
Franklin Templeton International Services GmbH
Niederlassung Deutschland
Mainzer Landstrasse. 16
Postfach 11 18 03
60325 Frankfurt am Main
德國
電話：+49 (0) 69 272 23 0　**傳真**：+49 (0) 69 272 23 120
德國免費號碼：08 00 0 73 80 02
奧地利免費號碼：08 00 29 59 11
www.franklintempleton.de
www.franklintempleton.at

義大利
Franklin Templeton International Services S.à r.l.，
義大利分公司
Corso Italia n.1
20122 Milan
義大利
電話：+39 02 854 591　**傳真**：+39 02 854 59222
義大利免費號碼：800 915 919
www.franklintempleton.it

盧森堡
Franklin Templeton International Services S.à r.l.
8A, rue Albert Borschette, L-1246 Luxembourg
B.P. 169, L-2011 Luxembourg
盧森堡大公國
電話：+352 46 66 67 1　**傳真**：+352 46 66 76
www.franklintempleton.lu

荷蘭
Franklin Templeton International Services S.à r.l.
荷蘭分部辦事處
World Trade Center Amsterdam
H-Toren, 5e verdieping
Zuidplein 36
1077 XV Amsterdam
荷蘭
電話：+31 (0) 20 575 2890　**傳真**：+31 (0) 20 575 2892
荷蘭免費號碼：0800 256 8049
www.franklintempleton.nl

波蘭
Templeton Asset Management (Poland) TFI S.A.
Rondo 1, 26th Floor
Rondo ONZ 1
Warsaw 00-124
波蘭
電話：+48 22 337 13 50　**傳真**：+48 22 337 13 70
www.franklintempleton.pl

羅馬尼亞
Franklin Templeton Investment Management UK –
布加勒斯特分公司
Premium Point, 7th-8th Floor, Buzesti Street 78-80,
1st District, Bucharest 011017
羅馬尼亞
CDS電話：+ 40 21 200 96 28，海外：+ 40 21 200 96 00
傳真號碼：+ 40 21 200 96 31/32
電子郵件：BucharestCDS@franklintempleton.de
www.franklintempleton.ro

西班牙和葡萄牙
Franklin Templeton Investment Management Limited
Sucursal en España
José Ortega y Gasset, 29-6º
28006 Madrid
西班牙
電話：+34 91 426 3600　**傳真**：+34 91 577 1857
www.franklintempleton.com.es
www.franklintempleton.com.pt

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Franklin Templeton Investment Management Limited
Blasieholmsgatan 5
SE-111 48 Stockholm
瑞典
電話：+46 8 545 012 30　**傳真**：+46 8 545 012 39
www.franklintempletonnordic.com

瑞士
Franklin Templeton Switzerland Ltd
Stockerstrasse 38
CH-8002 Zurich
瑞士
電話：+41 (0) 44 217 81 81 **傳真**：+41 (0) 44 217 81 82
www.franklintempleton.ch

英國
Franklin Templeton Investment Management Limited
Cannon Place, 78 Cannon Street
London EC4N 6HL
英國
電話：+44 (0) 20 7073 8500 **傳真**：+44 (0) 20 7073 8700
英國
免費號碼：0800 305 306
www.franklintempleton.co.uk

Franklin Templeton Investment Management Limited
5 Morrison Street, Edinburgh EH3 8BH
電話：+44 (0)131 242 4000 **傳真**：+44 (0)131 242 4440
英國
免費號碼：0800 305 306
www.franklintempleton.co.uk

中東和非洲
South Africa
Franklin Templeton Investments SA (Pty) Ltd.
Kildare House
The Oval, 1 Oakdale Road
Newlands, Cape Town, 7700
南非
電話：+27 21 831 7400 **傳真**：+27 21 831 7422
www.franklintempleton.co.za

阿拉伯聯合大公國
Franklin Templeton Investments (ME) Limited
Gate Building East Wing, 2nd Floor
Dubai International Financial Centre
P.O. Box 506613
Dubai
阿拉伯聯合大公國
電話：+971 (4) 428 4100 **傳真**：+971 (4) 428 4140
www.franklintempletonme.com

亞洲
香港
Franklin Templeton Investment (Asia) Limited
香港干諾道中8號遮打大廈17樓
香港
電話：852 2877 7733 **傳真**：852 2877 5401
www.franklintempleton.com.hk

新加坡
Templeton Asset Management Ltd
7 Temasek Boulevard
#38-03 Suntec Tower One
038987
新加坡
電話：(65) 6241 2662 **傳真**：(65) 6332 2295
www.franklintempleton.com.sg

台灣
Franklin Templeton Securities Investment Consulting (SINOAM) Inc.*
台灣台北4
忠孝東路
4段87號8樓
電話：886 2 2781 0088 **傳真**：886 2 2781 7788
www.franklintempleton.com.tw

**在台灣被指定為FTIF向台灣公眾提供及銷售股份的主代理。*

北美
Franklin Templeton Investments
100 Fountain Parkway
St. Petersburg
FL 33716
美國
電話：1 800 239 3894 **傳真**：727 299 8736
電子郵件：stpcds@templeton.com

南美
阿根廷
Templeton Asset Management Ltd
Ingeniero Butty 220, 11th Floor
(C1001 AFB) Buenos Aires
阿根廷
電話：54 11 4313 0848 **傳真**：54 11 4313 0885

請注意，以上提到的網站僅供此等網站所述國家居民使用（請參閱網站免責聲明）。

FRANKLIN TEMPLETON

Franklin Templeton International Services S.à r.l.
8A, rue Albert Borschette, L-1246 Luxembourg
Grand Duchy of Luxembourg
電話：+352 (46) 66-67-1
傳真：+352 (46) 66-76

AUDITED ANNUAL REPORT

FRANKLIN TEMPLETON INVESTMENT FUNDS

société d'investissement à capital variable

June 30, 2021



FRANKLIN TEMPLETON

R.C.S. B35177

FRANKLIN TEMPLETON INVESTMENT FUNDS

société d'investissement à capital variable

AUDITED ANNUAL REPORT
For the year ended June 30, 2021

This report shall not constitute an offer or a solicitation of an offer to buy shares of Franklin Templeton Investment Funds (the "Company"). Subscriptions are to be made on the basis of the current prospectus and its addendum as the case may be, where available the relevant Key Investor Information Documents ("KIIDs"), a copy of the latest available audited annual report and, if published thereafter, the latest unaudited semi-annual report.

The auditor's report refers only to the full English version of the Annual Report and not to any translated versions.

This report is an abridged version of the report of the Company which is available free of charge upon request at the registered office of the Company, at Franklin Templeton's local offices or distributors as stated in the current prospectus.

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General Information
As at June 30, 2021

société d'investissement à capital variable
8A, rue Albert Borschette, L-1246 Luxembourg, Grand Duchy of Luxembourg
(Registered with the registre de commerce et des sociétés, Luxembourg, under number B 35 177)

BOARD OF DIRECTORS:

Chairman
Gregory E. Johnson
Chairman and Chief Executive Officer
FRANKLIN RESOURCES, INC.
One Franklin Parkway
San Mateo, CA 94403-1906
United States of America

Directors
Mark G. Holowesko
President
HOLOWESKO PARTNERS LTD.
Shipston House
P.O. Box N-7776, West Bay Street, Lyford Cay,
Nassau, Bahamas

James J. K. Hung
President and Chief Executive Officer
ASIA SECURITIES GLOBAL LTD.
2704, Block B, Parkway Court,
No. 4 Parkway Road
Hong Kong

William C.P. Lockwood
Independent Director
Poste restante, Avenue du Général de Gaulle
57570 Cattenom,
France

Jed A. Plafker
Executive Vice President, Global Advisory Services
FRANKLIN RESOURCES, INC.
One Franklin Parkway
San Mateo, CA 94403-1906
United States of America

MANAGEMENT COMPANY:
FRANKLIN TEMPLETON INTERNATIONAL SERVICES
S.à r.l.
8A, rue Albert Borschette, L-1246 Luxembourg
Grand Duchy of Luxembourg

REGISTERED OFFICE:
8A, rue Albert Borschette, L-1246 Luxembourg
Grand Duchy of Luxembourg

CENTRAL ADMINISTRATIVE AGENT:
FRANKLIN TEMPLETON INTERNATIONAL SERVICES
S.à r.l.
8A, rue Albert Borschette, L-1246 Luxembourg
Grand Duchy of Luxembourg

ADMINISTRATIVE AGENT:
J.P. MORGAN BANK LUXEMBOURG S.A.
European Bank and Business Centre
6C route de Trèves, L-2633 Senningerberg
Grand Duchy of Luxembourg
(As of October 24, 2020 as indicated in Note (34))

PRINCIPAL DISTRIBUTOR:
FRANKLIN TEMPLETON INTERNATIONAL SERVICES
S.à r.l.
8A, rue Albert Borschette, L-1246 Luxembourg
Grand Duchy of Luxembourg

DEPOSITARY AND LISTING AGENT:
J.P. MORGAN BANK LUXEMBOURG S.A.
European Bank and Business Centre
6C route de Trèves, L-2633 Senningerberg
Grand Duchy of Luxembourg

AUDITOR:
PricewaterhouseCoopers, Société coopérative
2, rue Gerhard Mercator, L-2182 Luxembourg
Grand Duchy of Luxembourg

LEGAL ADVISERS:
ELVINGER HOSS PRUSSEN, société anonyme
2, Place Winston Churchill
B.P 425
L-2014 Luxembourg
Grand Duchy of Luxembourg

The Board of Directors

REPORT OF THE BOARD OF DIRECTORS

At 30 June 2021 Franklin Templeton Investment Funds ("FTIF", or the "Company") had assets under management of USD 79.31 billion, up from USD 73.83 billion a year earlier.

The financial year was marked by the continued expansion of the range and depth of the Company's offer, as detailed below. For more information on these events, please refer to Note 1.

Fund Launches
The Franklin UK Equity Income Fund launched on September 14, 2020.
The Templeton Emerging Markets Sustainability Fund launched on September 30, 2020.
The Franklin Global Managed Income Fund and Templeton Asia Equity Total Return Fund launched on October 20, 2020.
The Templeton China A-Shares Fund launched on February 2, 2021.

Fund Closures
The Franklin European Income Fund closed on November 13, 2020.
The Franklin Global Small-Mid Cap Fund closed on January 18, 2021.
The Franklin K2 Long Short Credit Fund closed on May 14, 2021.

Fund Mergers
On November 13, 2020, Franklin Select U.S. Equity Fund merged into Franklin U.S. Opportunities Fund.

The Company will continue to make changes to the range of sub-funds when this is in the best interest of investors. We remain Committed to retaining investment techniques that have been shown, over time, to increase shareholder value.

For the full list of share classes offered as at June 30, 2021, please refer to the Statistical Information section.

Corporate Governance
The Company is committed to high standards of corporate governance. The Board of Directors of the Company (the "Board") adheres to the principles of the ALFI Code of Conduct (as revised – June 2013) and considers that it has been in compliance with its principles throughout the financial year ended June 30, 2021.

Thank you for investing with Franklin Templeton. Please be advised that the prospectus, the Key Investor Information Documents (KIIDs) and all Funds and share classes of FTIF may not be available in your jurisdiction.

If you have any queries, comments or suggestions about your investments with us please contact your financial adviser or your local Franklin Templeton Investments office using the contact details on the last page of the report.

THE BOARD OF DIRECTORS
Luxembourg, July 2021

The Board of Directors (continued)

THE BOARD

Chairman

Gregory E. Johnson

Gregory Johnson (59) was appointed to the Board on November 28, 2003. He is Executive Chairman of Franklin Resources, Inc. and serves on the Board of Directors. He serves as a Director for a number of subsidiaries of Franklin Resources, Inc. He is a member of a number of Franklin Templeton's International Fund Boards. Mr. Johnson joined Franklin in 1986 after working as a senior accountant for Coopers & Lybrand. He has served as President and Chairman of the Board for Franklin Templeton Distributors, Inc., President of Franklin Investment Advisory, LLC, President of FT Trust Company, Vice President of Franklin Advisers, Inc., co-portfolio manager of Franklin Income Fund and Franklin Utilities Fund and as an investment analyst.

Directors

Mark G. Holowesko

Mark Holowesko (61) was appointed to the Board on November 30, 1994. Mark Holowesko is the founding Partner and Chief Executive Officer of Holowesko Partners Ltd (HPL). Mark launched the firm in the fall of 2000, under the name of Templeton Capital Advisors, to serve the needs of institutional and high-net-worth investors. Subsequently renamed Holowesko Partners, under Mark's leadership HPL has enjoyed steady and consistent growth and now stands as one of the premier global equity hedge firms in the industry.

Mark's investment career began in 1985 when he joined Templeton Global Advisors as a research analyst. By 1987, he had assumed the day-to-day management of all portfolios previously managed by Sir John Templeton, including the Templeton Growth Fund and the Templeton Foreign Fund. In 1989, Mark became the Director of Research of the Templeton Global Equity Funds and later, in 1996, assumed the role of Chief Investment Officer.

Mark served as a member of the Executive Committee of Templeton, Galbraith & Hansberger from 1987 to 1992 and as a member of the Executive Committee of Franklin Resources from 1992 to 2000. Mark was Director, President & Head of Investments of Templeton Global Advisors Ltd. from 1992 to 2000.

James J. K. Hung

James Hung (74) was appointed to the Board on November 29, 2002. He is the Chairman and Chief Executive Officer of Xinya Investment Group, China, a real estate development and investment group in Mainland China, Hong Kong and Taiwan. His previous experience includes working for Asia Securities Inc. (Taiwan) as the Chairman and CEO. He has also previously been the director of the Security Bank in Philippines, and the director of the Franklin Templeton Fund Management Co. in Shanghai, a joint venture of Franklin Templeton and the Sealand Securities Co., also director of Yi Min Find Management Co., (China), H&Q Venture Capital Inc. (Taiwan), Taiwan Index Fund Inc. (Luxembourg), and Vietnam Fund Inc. (Guernsey).

Jed A. Plafker

Mr. Plafker (50) was appointed to the Board of Franklin Templeton Investment Funds on April 13, 2017.

Mr. Plafker is Executive Vice President of Global Alliances and New Business Strategies for Franklin Templeton. In this position, Mr. Plafker is responsible for the expansion of the company's digital wealth management and distribution-related financial technology, ensuring that the firm fully harnesses these capabilities for financial advisors and clients. In addition, he partners closely with the CEO to drive execution of the Legg Mason acquisition, working closely with the Specialist Investment Managers, to maximize coordination and operating connectivity across all aspects of the firm. Mr. Plafker is also responsible for the company's closed-end fund business, joint ventures, product governance, seed capital allocations, fund board management, and direct-to-consumer initiatives. He serves as a director of various Franklin Templeton corporate and investment entities and is a member of the Franklin Resources' Executive Committee, a small group of the company's top leaders responsible for shaping the firm's overall strategy.

Prior to assuming his current position in 2020, Mr. Plafker was Executive Vice President of Global Advisory Services, overseeing Franklin Templeton's global distribution efforts, including retail and institutional sales, marketing and product strategy. Prior to that, he was responsible for international distribution for the firm beginning in 2006. Mr. Plafker joined Franklin Templeton as a corporate attorney in 1994 and later served as chief legal counsel - Asia. In 2001, he moved to the distribution side of the business as Country Head of Hong Kong. Thereafter, he became a Managing Director in Europe.

Mr. Plafker earned a B.A. in economics and business from Lafayette College in Easton, Pennsylvania, and a Juris Doctorate from the University of Miami in Coral Gables, Florida.

The Board of Directors (continued)

William C. P. Lockwood

William Lockwood (65) was appointed to the Board of Franklin Templeton Investment Funds on December 1, 2014. He joined Franklin Templeton in 1992 and served as General Manager of the Franklin Templeton Luxembourg subsidiary and Franklin Templeton Investment Funds until December 2005. From December 2005 until January 2014, he was Conducting Officer of Franklin Templeton Investment Funds and of Franklin Templeton International Services S.à r.l. subsequently. The Conducting Officer role was a management, oversight and governance role under the EU UCITS legislation reporting directly to the Board of Franklin Templeton Investment Funds. Mr Lockwood has been working in the financial services industry in Luxembourg since 1982. He is a Scottish Chartered Accountant and a Member of the Chartered Institute for Securities & Investment, London. He has served as a director and international vice chairman of the Luxembourg Fund Industry Association (ALFI) and as a council member of the Institute of Chartered Accountants of Scotland.

Report of the Investment Managers
Year to June 30, 2021

Global stock markets were supported during much of 2020's summer by the accommodative stances of central banks, as well as hopes for more government stimulus and a potential coronavirus vaccine. September brought a selloff of US technology stocks on worries they were overvalued, which rattled markets around the world. Global equity markets then rebounded and saw exceptional gains in November following positive coronavirus vaccine trials and Joe Biden's win in the US presidential election. During the first quarter of 2021, investors weighed continued optimism around policy stimulus and economic reopening against concerns about higher bond yields and potential economic overheating. During the second quarter, supply chain disruptions and higher commodity prices combined with low base effects to drive up inflation around the globe. Investors weighed signals on whether the inflation jump would be temporary and if governments and central banks would begin tightening accommodative policies sooner than expected.

In Europe, economic data from the United States and China, along with hopes for more fiscal and monetary stimulus, supported financial markets early in the period. In December, the rollout of coronavirus vaccines and expected additional stimulus measures helped offset worries about continued rising COVID-19 cases and renewed stay-at-home orders. Hopes of further stimulus from the United States and optimism that a swift economic recovery would unfold supported sentiment for much of the first quarter of 2021. However, later in the period equity gains were restrained by the increase in global bond yields amidst mounting worries about a possible rise in inflation. New lockdown measures in several countries also dampened sentiment. In June, the European Central Bank (ECB) raised its economic forecast for the euro area but said it intends to continue its accommodative monetary stimulus. ECB President Christine Lagarde said that underlying price pressures are expected to increase somewhat this year due to temporary supply constraints and the recovery in domestic demand but are likely to remain subdued.

The US economy's resilience and adaptability provided support for its financial markets during the latter half of 2020. The US Federal Reserve (Fed) announced a new policy framework in August allowing for higher inflation. During most of 2021's first quarter, US equities rallied on diminishing COVID-19 risks and investor expectations for a lively consumer-led recovery. During the second quarter of 2021, investors recalibrated their expectations for inflation, interest rates and risks introduced by a firming economic reboot amidst the pandemic's erratic but less destructive path. While at first the market's recovery was led by so-called stay-at-home stocks companies that benefitted from millions of people adhering to COVID-19 mobility restrictions many investors spent the spring quarter shifting their focus to businesses poised for a rebound in a reopening economy.

The global commodities complex rallied steadily in July and August 2020 as key economies opened following the spring lockdowns. A late-summer coronavirus surge in certain regions nonetheless thwarted the rally and impacted major economies' near-term outlooks. In late 2020, with energy demand on the mend and select metals experiencing supply deficits, commodities investors appeared to embrace improving economic scenarios and expectations for eventual widespread COVID-19 vaccination. The global commodities complex began 2021 with continued gains as consumption boomed while supply remained constrained across a wide range of key commodities. As the reporting period came to a close, global progress with vaccinations underpinned a robust consumption recovery in the United States, China and Europe, boosting commodity prices as supplies for a wide range of products were set to remain tight through the summer. In particular, the economic recovery has been metals-intensive, with demand expectations being pushed higher throughout the period.

The remainder of 2021 will likely prove challenging, with potential key themes of guarding for inflation, searching for income, and seeking quality companies, as well as looking beyond stocks and bonds. Fixed income activity cannot avoid looking out for inflation and income. The opportunities across corporate credit markets will be selective and uneven, and we believe active management will be important. Investors should consider sector, duration and quality rotation. Equity discussions converge on "quality," with investors across styles and market capitalization ranges believing the "junk trade" is over and quality is the priority beyond structured definitions of growth and value. Different managers offer different definitions of quality companies, helping investors navigate the market while analyzing supply chain disruptions, economic cycles and growth.

THE INVESTMENT MANAGERS
July, 2021

The information stated in this report represents historical data and is not an indication of future results.

Fund Performance

Percentage change to June 30, 2021

	Reference Share Class	Launch Date	6 Months[Ω] %	1 Year[Ω] %	3 Years[Ω] %	5 Years[Ω] %	10 Years[Ω] %	Since Launch[Ω] %
Franklin Biotechnology Discovery Fund	A (acc) USD	3 Apr 00	(4.5)	8.9	32.4	70.0	276.5	330.7
Franklin Diversified Balanced Fund	A (acc) EUR	23 Mar 15	7.6	13.7	9.7	12.0	–	3.9
Franklin Diversified Conservative Fund	A (acc) EUR	23 Mar 15	0.5	4.1	0.7	(0.8)	–	(4.9)
Franklin Diversified Dynamic Fund	A (acc) EUR	23 Mar 15	12.3	20.4	14.1	17.2	–	5.6
Franklin Emerging Market Corporate Debt Fund	I (acc) USD	29 May 20	1.9	11.8	–	–	–	15.0
Franklin Emerging Markets Debt Opportunities Hard Currency Fund	I (acc) USD	18 Jan 19	(0.3)	8.3	–	–	–	17.7
Franklin Euro Government Bond Fund	A (Ydis) EUR	8 Jan 99	(3.7)	1.0	9.8	5.9	40.4	86.0
Franklin Euro High Yield Fund	A (Ydis) EUR	17 Apr 00	1.9	8.7	9.6	17.9	54.9	108.2
Franklin Euro Short Duration Bond Fund	A (acc) EUR	21 Feb 14	(0.2)	1.6	0.8	0.3	–	2.4
Franklin Euro Short-Term Money Market Fund	A (acc) EUR	23 Oct 09	(0.4)	(0.7)	(1.9)	(3.0)	(2.8)	(2.1)
Franklin European Corporate Bond Fund	A (acc) EUR	30 Apr 10	(0.6)	3.9	7.5	9.7	39.9	40.9
Franklin European Total Return Fund	A (acc) EUR	29 Aug 03	(2.8)	3.4	10.8	10.4	48.7	66.0
Franklin Flexible Alpha Bond Fund	A (acc) USD	18 Mar 16	1.6	7.1	7.7	9.9	–	10.3
Franklin Global Aggregate Bond Fund	A (acc) USD	29 Oct 10	(4.2)	4.3	12.9	7.5	14.3	15.9
Franklin Global Convertible Securities Fund	A (acc) USD	24 Feb 12	4.1	28.0	65.2	105.9	–	137.4
Franklin Global Corporate Investment Grade Bond Fund	S (Ydis) USD	23 Jan 19	(1.7)	4.9	–	–	–	16.6
Franklin Global Fundamental Strategies Fund	A (acc) USD	25 Oct 07	7.0	22.2	10.0	27.7	41.4	54.4
Franklin Global Income Fund	A (acc) USD	18 Jun 20	6.3	19.6	–	–	–	18.5
Franklin Global Managed Income Fund	S (acc) EUR	20 Oct 20	7.7	–	–	–	–	12.1
Franklin Global Multi-Asset Income Fund	A (acc) EUR	26 Apr 13	8.1	15.4	7.9	6.9	–	23.2
Franklin Global Real Estate Fund	A (acc) USD	29 Dec 05	15.0	29.7	19.8	21.6	64.3	48.5
Franklin Gold and Precious Metals Fund	A (acc) USD	30 Apr 10	(6.3)	10.0	79.1	23.8	(36.9)	(28.2)
Franklin Gulf Wealth Bond Fund[1]	A (acc) USD	30 Aug 13	5.1	13.9	37.7	45.6	–	73.1
Franklin High Yield Fund	A (Mdis) USD	1 Mar 96	2.7	13.0	20.0	36.5	55.9	237.2
Franklin Income Fund	A (Mdis) USD	1 Jul 99	9.1	22.6	17.9	35.5	57.3	222.9
Franklin India Fund	A (acc) USD	25 Oct 05	12.4	56.7	28.1	55.2	80.2	387.4
Franklin Innovation Fund	A (acc) USD	8 Nov 19	9.7	41.3	–	–	–	85.4
Franklin Japan Fund	A (acc) JPY	1 Sep 00	5.3	24.6	5.2	44.9	112.4	1.4
Franklin K2 Alternative Strategies Fund	A (acc) USD	15 Sep 14	2.5	11.5	11.5	21.8	–	25.1
Franklin MENA Fund	A (acc) USD	16 Jun 08	14.3	37.7	17.6	53.0	77.7	(18.6)
Franklin Mutual European Fund	A (acc) EUR[2]	3 Apr 00	13.3	29.7	6.6	22.1	51.4	130.9
Franklin Mutual Global Discovery Fund	A (acc) USD	25 Oct 05	15.1	41.1	18.9	42.4	60.0	130.1
Franklin Mutual U.S. Value Fund	A (acc) USD	7 Jul 97	18.5	44.9	23.7	44.5	101.2	320.9
Franklin Natural Resources Fund	A (acc) USD	12 Jul 07	29.1	52.2	(21.7)	(10.7)	(48.1)	(41.4)
Franklin NextStep Balanced Growth Fund	A (acc) USD	5 Feb 16	4.1	21.5	24.8	41.0	–	52.3
Franklin NextStep Conservative Fund	A (acc) USD	5 Feb 16	1.9	9.6	18.6	23.7	–	30.9
Franklin NextStep Dynamic Growth Fund	A (acc) USD	5 Feb 16	5.6	27.2	28.7	50.1	–	63.7
Franklin NextStep Growth Fund	A (acc) USD	5 Feb 16	8.3	26.8	33.2	53.8	–	65.0
Franklin NextStep Moderate Fund	A (acc) USD	5 Feb 16	6.3	21.3	28.4	44.5	–	54.6
Franklin NextStep Stable Growth Fund	A (acc) USD	5 Feb 16	0.4	8.8	15.8	20.9	–	28.0
Franklin Strategic Income Fund	A (acc) USD	12 Jul 07	1.2	7.9	13.6	18.0	32.7	71.4
Franklin Systematic Style Premia Fund	S (acc) USD	13 Dec 19	0.5	(5.3)	–	–	–	(10.4)
Franklin Technology Fund	A (acc) USD	3 Apr 00	16.3	50.9	132.0	299.5	491.2	349.9
Franklin U.S. Dollar Short-Term Money Market Fund	A (Mdis) USD	1 Jun 94	(0.1)	(0.1)	2.9	4.4	3.7	65.1
Franklin U.S. Government Fund	A (Mdis) USD	28 Feb 91	(1.6)	(1.6)	7.2	4.5	13.1	185.5
Franklin U.S. Low Duration Fund	A (Mdis) USD	29 Aug 03	0.5	3.9	7.2	9.1	14.8	34.9
Franklin U.S. Opportunities Fund[3]	A (acc) USD	3 Apr 00	12.2	38.7	85.8	176.0	298.1	209.0
Franklin UK Equity Income Fund	A (Ydis) GBP	14 Sep 20	10.5	–	–	–	–	18.9
Franklin World Perspectives Fund	A (acc) USD	14 Oct 08	8.7	35.2	39.2	78.7	118.5	223.9
Templeton Asia Equity Total Return Fund	S (acc) USD	20 Oct 20	7.3	–	–	–	–	18.0
Templeton Asian Bond Fund	A (acc) USD	25 Oct 05	(3.7)	(1.4)	(0.4)	4.5	(1.8)	73.1
Templeton Asian Growth Fund	A (Ydis) USD	30 Jun 91	2.3	36.8	34.8	80.6	34.5	421.8
Templeton Asian Smaller Companies Fund	A (acc) USD	14 Oct 08	26.4	66.4	32.3	71.7	121.7	539.8
Templeton BRIC Fund	A (acc) USD	25 Oct 05	10.9	38.7	42.8	111.7	30.5	156.1
Templeton China A-Shares Fund	A (acc) USD	2 Feb 21	–	–	–	–	–	(4.9)
Templeton China Fund	A (acc) USD	1 Sep 94	4.3	33.3	46.0	116.5	64.2	377.9
Templeton Eastern Europe Fund	A (acc) EUR	10 Nov 97	25.2	36.8	29.9	53.5	2.8	237.9
Templeton Emerging Markets Bond Fund	A (Qdis) USD	5 Jul 91	(1.0)	0.9	(6.6)	2.0	4.7	695.8
Templeton Emerging Markets Dynamic Income Fund	A (acc) USD	29 Apr 11	3.8	21.4	20.7	49.8	18.9	18.2
Templeton Emerging Markets Fund	A (Ydis) USD	28 Feb 91	7.6	41.0	41.7	89.6	42.4	430.9
Templeton Emerging Markets Local Currency Bond Fund	A (acc) USD	20 Feb 18	(1.1)	1.3	(2.7)	–	–	(11.8)

Fund Performance (continued)

Percentage change to June 30, 2021

	Reference Share Class	Launch Date	6 Months[Ω] %	1 Year[Ω] %	3 Years[Ω] %	5 Years[Ω] %	10 Years[Ω] %	Since Launch[Ω] %
Templeton Emerging Markets Smaller Companies Fund	A (acc) USD	18 Oct 07	23.3	60.5	30.3	63.9	72.0	56.5
Templeton Emerging Markets Sustainability Fund	A (acc) USD	30 Sep 20	5.2	–	–	–	–	25.2
Templeton Euroland Fund	A (acc) EUR	8 Jan 99	7.6	15.4	(0.5)	26.7	78.5	136.2
Templeton European Dividend Fund[1]	A (acc) EUR	29 Jul 11	9.2	16.8	(1.4)	14.3	–	66.6
Templeton European Opportunities Fund[1]	A (acc) EUR	29 Dec 00	8.8	19.7	(11.4)	1.1	48.4	43.6
Templeton European Small-Mid Cap Fund[1]	A (acc) EUR	3 Dec 01	15.6	36.2	(6.2)	18.8	88.5	275.4
Templeton Frontier Markets Fund	A (acc) USD	14 Oct 08	15.3	41.8	9.3	27.5	22.9	104.3
Templeton Global Balanced Fund	A (Qdis) USD	1 Jun 94	7.0	27.6	19.2	42.8	55.1	318.8
Templeton Global Bond (Euro) Fund	A (acc) EUR	29 Aug 03	(1.2)	(2.0)	(12.9)	(13.6)	0.6	35.2
Templeton Global Bond Fund	A (Mdis) USD	28 Feb 91	(2.6)	(1.9)	(2.5)	5.0	7.4	426.2
Templeton Global Climate Change Fund	A (Ydis) EUR	26 Apr 91	9.9	42.0	45.4	73.5	155.3	575.1
Templeton Global Equity Income Fund	A (acc) USD	27 May 05	9.7	36.9	12.5	48.5	53.5	69.9
Templeton Global Fund	A (Ydis) USD	28 Feb 91	6.9	31.9	10.7	41.8	59.7	419.7
Templeton Global High Yield Fund	A (acc) USD	27 Sep 07	2.4	10.0	9.2	17.6	30.2	64.6
Templeton Global Income Fund	A (acc) USD	27 May 05	5.0	21.6	4.5	23.8	35.9	110.4
Templeton Global Smaller Companies Fund	A (Ydis) USD	8 Jul 91	14.8	51.5	30.7	74.2	62.2	532.6
Templeton Global Total Return Fund	A (acc) USD	29 Aug 03	(1.3)	(1.2)	(5.5)	2.6	9.6	177.3
Templeton Global Total Return II Fund	A (acc) USD	18 Jun 20	(2.2)	(0.5)	–	–	–	(1.4)
Templeton Growth (Euro) Fund	A (acc) EUR	9 Aug 00	9.9	21.5	8.4	28.7	95.6	89.1
Templeton Latin America Fund[4]	A (Ydis) USD	28 Feb 91	8.0	37.2	20.9	29.0	(29.6)	598.6

The Fund Performance disclosed in this table is the performance of the reference share class in base currency of the Fund.

Where Class A distribution "A (dis)" Shares are disclosed, the performance is calculated with all the income reinvested (total return). Information on other share classes is available on request.

[Ω] Unaudited figures.

[1] Franklin GCC Bond Fund has been renamed Franklin Gulf Wealth Bond Fund, Franklin European Dividend Fund has been renamed Templeton European Dividend Fund, Franklin European Growth Fund has been renamed Templeton European Opportunities Fund and Franklin European Small-Mid Cap Fund renamed to Templeton European Small-Mid Cap Fund.

[2] The launch date is for the Fund, however the reference share class launched at a later date.

[3] Franklin Select U.S. Equity Fund closed and merged into Franklin U.S. Opportunities Fund on November 13, 2020.

[4] Fund performance prior to September 1996 excluded from calculation because a different portfolio allocation strategy was in use.

Information on other share classes is available on request. This report shall not constitute an offer or a solicitation of an offer to buy shares. Subscriptions are to be made on the basis of the current prospectus, where available the relevant Key Investor Information Documents ("KIIDs"), a copy of the latest available audited annual report and, if published thereafter, the latest unaudited semi-annual report. The price of shares and income from them can go down as well as up and you may not get back the full amount that you invested. Past performance is no guarantee of future performance. Currency fluctuations may affect the value of investments.

Data source: Performance – Franklin Templeton and JPMorgan

Statement of Net Assets

As at June 30, 2021

	Total (USD)	Franklin Biotechnology Discovery Fund (USD)	Franklin Diversified Balanced Fund (EUR)	Franklin Diversified Conservative Fund (EUR)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	76,019,152,855	2,497,711,660	178,273,425	136,780,610
Cash at bank and at brokers	3,043,561,930	52,999,263	21,891,124	17,478,148
Time deposits (note 4)	400,963,000	–	–	–
Amounts receivable on sale of investments	185,628,152	–	–	–
Amounts receivable on subscriptions	176,081,957	13,392,561	133,531	47,590
Interest and dividends receivable, net	315,320,404	9,482	703,226	961,700
Unrealised profit on forward foreign exchange contracts (notes 2(c), 5)	157,533,811	12,167	2,174	7,574
Unrealised profit on financial future contracts (notes 2(d), 6)	1,201,544	–	2,672	1,969
Unrealised profit on interest rate swap contracts (notes 2(e), 7)	145,615	–	–	–
Unrealised profit on inflation swap contracts (notes 2(f), 8)	750,201	–	–	–
Unrealised profit on cross currency swap contracts (notes 2(g), 9)	48,537	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 10)	4,972,120	–	–	–
Credit default swap contracts at market value (notes 2(i), 12)	19,306,136	–	–	–
Option contracts at market value (notes 2(j), 13)	49,195,063	–	414,469	294,366
Investment in mortgage dollar rolls at market value (notes 2(l), 14)	20,612,100	–	–	–
Unrealised profit on contract for differences (note 11)	22,952,588	–	–	–
Recoverable taxes	19,988,932	–	77,054	22,175
Other receivables	4,520,699	11,542	3,336	–
TOTAL ASSETS	**80,441,935,644**	**2,564,136,675**	**201,501,011**	**155,594,132**
LIABILITIES				
Amounts payable on purchases of investments	286,617,956	3,102,000	–	–
Amounts payable on purchase of mortgage dollar rolls (notes 2(l), 14)	20,620,723	–	–	–
Amounts payable on redemptions	198,297,062	8,423,464	407,835	416,646
Investment management fees payable (note 16)	59,802,317	1,990,016	116,145	89,719
Performance fees payable (note 17)	1,150,524	–	–	–
Bank overdrafts	70,683	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)	313,390,536	1,251,241	488,283	531,166
Unrealised loss on financial future contracts (notes 2(d), 6)	4,329,589	–	6,676	6,088
Unrealised loss on interest rate swap contracts (notes 2(e), 7)	554,671	–	–	–
Unrealised loss on cross currency swap contracts (notes 2(g), 9)	950,285	–	–	–
Unrealised loss on total return swap contracts (notes 2(h), 10)	3,229,138	–	123,059	134,215
Credit default swap contracts at market value (notes 2(i), 12)	3,180,399	–	–	–
Option contracts at market value (notes 2(j), 13)	51,695,958	–	292,439	192,851
Unrealised loss on contract for differences (note 11)	14,495,963	–	–	–
Taxes payable	106,937,781	–	–	–
Expenses payable	68,500,101	2,156,273	119,444	108,923
TOTAL LIABILITIES	**1,133,823,686**	**16,922,994**	**1,553,881**	**1,479,608**
TOTAL NET ASSETS	**79,308,111,958**	**2,547,213,681**	**199,947,130**	**154,114,524**
THREE YEAR ASSET SUMMARY				
June 30, 2020	73,833,998,396	1,796,517,531	194,822,715	176,306,583
June 30, 2019	95,680,253,087	1,860,565,864	236,947,703	242,857,191
June 30, 2018	101,982,609,080	2,185,214,017	272,770,646	355,924,700

*Please refer Note 1 for fund events.

Statement of Net Assets

As at June 30, 2021

Franklin Diversified Dynamic Fund (EUR)	Franklin Emerging Market Corporate Debt Fund (USD)	Franklin Emerging Markets Debt Opportunities Hard Currency Fund (USD)	Franklin Euro Government Bond Fund (EUR)	Franklin Euro High Yield Fund (EUR)	Franklin Euro Short Duration Bond Fund (EUR)	Franklin Euro Short-Term Money Market Fund (EUR)
138,243,412	24,388,451	340,047,332	106,408,172	399,200,831	87,209,297	32,636,500
10,891,057	398,634	20,678,588	8,111,664	19,433,314	9,195,972	2,835,135
–	–	–	–	–	–	–
–	–	–	–	–	–	–
5,913	–	356	2,595	365,707	454,660	–
291,438	313,557	4,871,141	374,339	4,281,831	423,596	108,549
4,110	11,858	446,086	–	125,265	152,178	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
457,683	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
47,707	–	–	24,558	52,369	20,479	–
4,596	12,746	71,965	10,421	317,931	52	307
149,945,916	**25,125,246**	**366,115,468**	**114,931,749**	**423,777,248**	**97,456,234**	**35,580,491**
–	–	–	–	5,912,030	–	–
–	–	–	–	–	–	–
11,958	1,631	–	49,426	349,376	248,769	–
95,487	–	174,008	24,873	261,816	15,914	145
–	–	–	–	–	–	–
–	–	–	–	–	–	–
237,927	9,485	7,205,408	–	–	4,556	–
3,792	–	–	17,477	–	47,210	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
75,757	–	–	–	–	–	–
–	–	–	–	–	–	–
306,110	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
98,849	11,139	103,501	58,325	346,606	46,740	15,598
829,880	**22,255**	**7,482,917**	**150,101**	**6,869,828**	**363,189**	**15,743**
149,116,036	**25,102,991**	**358,632,551**	**114,781,648**	**416,907,420**	**97,093,045**	**35,564,748**
130,241,694	22,107,063	194,080,593	93,830,626	434,672,553	113,898,457	67,673,361
126,972,651	–	25,880,132	72,027,914	524,191,398	113,725,403	80,269,014
137,509,455	–	–	48,996,905	589,123,493	137,112,468	102,289,569

Statement of Net Assets

As at June 30, 2021

	Franklin European Corporate Bond Fund (EUR)	Franklin European Total Return Fund (EUR)	Franklin Flexible Alpha Bond Fund (USD)	Franklin Global Aggregate Bond Fund (USD)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	76,211,178	1,325,575,411	33,047,714	19,885,466
Cash at bank and at brokers	1,361,524	82,361,875	3,293,269	592,245
Time deposits (note 4)	–	–	–	–
Amounts receivable on sale of investments	1,212,000	7,070,000	–	–
Amounts receivable on subscriptions	2,509	2,525,549	–	83,704
Interest and dividends receivable, net	494,903	6,333,180	199,700	142,362
Unrealised profit on forward foreign exchange contracts (notes 2(c), 5)	–	177,939	70,420	19,581
Unrealised profit on financial future contracts (notes 2(d), 6)	–	–	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised profit on inflation swap contracts (notes 2(f), 8)	–	–	2,877	–
Unrealised profit on cross currency swap contracts (notes 2(g), 9)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 10)	–	–	5,430	–
Credit default swap contracts at market value (notes 2(i), 12)	–	–	130,272	–
Option contracts at market value (notes 2(j), 13)	–	–	27,709	–
Investment in mortgage dollar rolls at market value (notes 2(l), 14)	–	–	1,155,516	–
Unrealised profit on contract for differences (note 11)	–	–	–	–
Recoverable taxes	–	209,180	–	15,741
Other receivables	2,740	421,918	6,017	4,628
TOTAL ASSETS	**79,284,854**	**1,424,675,052**	**37,938,924**	**20,743,727**
LIABILITIES				
Amounts payable on purchases of investments	1,150,961	4,144,000	197,254	–
Amounts payable on purchase of mortgage dollar rolls (notes 2(l), 14)	–	–	1,151,305	–
Amounts payable on redemptions	158,196	1,397,467	13,083	51,902
Investment management fees payable (note 16)	23,588	240,180	2,890	9,827
Performance fees payable (note 17)	–	–	–	–
Bank overdrafts	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)	–	1,707,203	569,644	87,054
Unrealised loss on financial future contracts (notes 2(d), 6)	34,546	1,250,118	137,480	17,669
Unrealised loss on interest rate swap contracts (notes 2(e), 7)	–	–	27,871	–
Unrealised loss on cross currency swap contracts (notes 2(g), 9)	–	–	–	–
Unrealised loss on total return swap contracts (notes 2(h), 10)	–	–	–	–
Credit default swap contracts at market value (notes 2(i), 12)	–	–	245,957	–
Option contracts at market value (notes 2(j), 13)	–	–	4,885	–
Unrealised loss on contract for differences (note 11)	–	–	–	–
Taxes payable	–	–	–	528
Expenses payable	49,837	691,341	18,371	21,869
TOTAL LIABILITIES	**1,417,128**	**9,430,309**	**2,368,740**	**188,849**
TOTAL NET ASSETS	**77,867,726**	**1,415,244,743**	**35,570,184**	**20,554,878**
THREE YEAR ASSET SUMMARY				
June 30, 2020	80,200,871	352,303,622	177,831,348	18,992,825
June 30, 2019	74,253,805	264,720,681	446,904,647	20,375,411
June 30, 2018	73,905,855	472,606,884	629,426,052	91,187,076

*Please refer Note 1 for fund events.

Statement of Net Assets

As at June 30, 2021

Franklin Global Convertible Securities Fund (USD)	Franklin Global Corporate Investment Grade Bond Fund (USD)	Franklin Global Fundamental Strategies Fund (USD)	Franklin Global Income Fund (USD)	Franklin Global Managed Income Fund* (EUR)	Franklin Global Multi-Asset Income Fund (EUR)	Franklin Global Real Estate Fund (USD)
1,698,815,684	8,420,474	1,360,774,249	28,687,029	5,419,716	135,310,764	148,721,829
53,508,550	547,075	72,649,251	2,060,779	186,650	5,226,998	1,965,692
–	–	–	–	–	–	–
–	–	74,259	754,242	–	–	49,936
–	–	214,111	–	–	89,519	463,220
2,324,878	71,528	4,546,734	157,769	16,964	483,512	359,691
–	–	3,111,403	–	–	151,588	8,178
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	3,902,497	–	–	–	–
–	–	913,692	–	–	337,102	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
40,977	–	933,220	116	565	178,290	4,773
75,109	2,113	261	5,179	1,099	1,864	430
1,754,765,198	**9,041,190**	**1,447,119,677**	**31,665,114**	**5,624,994**	**141,779,637**	**151,573,749**
–	117,524	4,162,206	1,396,364	–	–	–
–	–	–	–	–	–	–
554,998	–	1,446,747	–	–	361,697	492,520
956,644	2,933	1,171,958	19,069	2,736	93,883	116,390
–	–	–	–	–	–	–
–	–	–	–	–	–	–
3,575,627	–	5,244,588	188,930	17,986	230,858	139,076
–	–	–	–	–	12,565	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	79,156	–
–	–	–	–	–	–	–
–	–	866,307	4,588	–	302,696	–
–	–	–	–	–	–	–
–	–	220,861	–	–	–	–
1,121,801	741	1,368,599	29,681	1,560	138,179	138,298
6,209,070	**121,198**	**14,481,266**	**1,638,632**	**22,282**	**1,219,034**	**886,284**
1,748,556,128	**8,919,992**	**1,432,638,411**	**30,026,482**	**5,602,712**	**140,560,603**	**150,687,465**
1,303,191,793	8,765,703	1,486,239,530	24,799,321	–	171,966,810	108,926,864
718,472,195	8,469,157	1,855,546,616	–	–	226,353,806	153,977,624
206,962,616	–	1,953,764,526	–	–	322,054,366	203,221,322

Statement of Net Assets

As at June 30, 2021

	Franklin Gold and Precious Metals Fund (USD)	Franklin Gulf Wealth Bond Fund* (USD)	Franklin High Yield Fund (USD)	Franklin Income Fund (USD)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	427,114,992	337,633,147	1,277,747,341	1,646,839,542
Cash at bank and at brokers	6,091,509	29,563,064	30,463,448	62,628,476
Time deposits (note 4)	–	–	–	–
Amounts receivable on sale of investments	–	1,296,401	9,490,274	37,490
Amounts receivable on subscriptions	1,596,133	2,002,171	3,070,767	14,047,184
Interest and dividends receivable, net	47,066	3,303,895	18,862,094	7,758,072
Unrealised profit on forward foreign exchange contracts (notes 2(c), 5)	10,192	–	–	1,818
Unrealised profit on financial future contracts (notes 2(d), 6)	–	–	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised profit on inflation swap contracts (notes 2(f), 8)	–	–	–	–
Unrealised profit on cross currency swap contracts (notes 2(g), 9)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 10)	–	–	–	–
Credit default swap contracts at market value (notes 2(i), 12)	–	13,883,207	–	–
Option contracts at market value (notes 2(j), 13)	–	–	–	–
Investment in mortgage dollar rolls at market value (notes 2(l), 14)	–	–	–	–
Unrealised profit on contract for differences (note 11)	–	–	–	–
Recoverable taxes	–	–	–	459,976
Other receivables	10,751	16,865	358	7,474
TOTAL ASSETS	**434,870,643**	**387,698,750**	**1,339,634,282**	**1,731,780,032**
LIABILITIES				
Amounts payable on purchases of investments	1,088,925	6,913,518	5,505,750	31,033,875
Amounts payable on purchase of mortgage dollar rolls (notes 2(l), 14)	–	–	–	–
Amounts payable on redemptions	4,786,517	1,085,593	933,775	2,732,270
Investment management fees payable (note 16)	371,959	176,385	859,148	1,132,581
Performance fees payable (note 17)	–	–	–	–
Bank overdrafts	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)	249,397	1,598,766	342,414	748,157
Unrealised loss on financial future contracts (notes 2(d), 6)	–	–	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised loss on cross currency swap contracts (notes 2(g), 9)	–	–	–	–
Unrealised loss on total return swap contracts (notes 2(h), 10)	–	–	–	–
Credit default swap contracts at market value (notes 2(i), 12)	–	–	–	–
Option contracts at market value (notes 2(j), 13)	–	–	–	–
Unrealised loss on contract for differences (note 11)	–	–	–	–
Taxes payable	–	136,821	–	–
Expenses payable	452,889	202,508	1,058,988	1,553,536
TOTAL LIABILITIES	**6,949,687**	**10,113,591**	**8,700,075**	**37,200,419**
TOTAL NET ASSETS	**427,920,956**	**377,585,159**	**1,330,934,207**	**1,694,579,613**
THREE YEAR ASSET SUMMARY				
June 30, 2020	331,395,837	224,203,225	1,324,421,758	1,230,041,635
June 30, 2019	261,214,638	142,692,665	1,652,458,522	1,484,053,660
June 30, 2018	216,042,075	86,795,362	1,935,878,158	1,669,750,494

*Please refer Note 1 for fund events.

Statement of Net Assets

As at June 30, 2021

Franklin India Fund (USD)	Franklin Innovation Fund (USD)	Franklin Japan Fund (JPY)	Franklin K2 Alternative Strategies Fund (USD)	Franklin MENA Fund (USD)	Franklin Mutual European Fund (EUR)	Franklin Mutual Global Discovery Fund (USD)
1,348,397,709	404,446,073	9,250,769,307	1,228,216,631	55,365,638	630,572,534	541,743,615
24,990,164	5,157,280	239,068,447	234,211,987	68,290	16,940,872	12,744,129
–	–	–	400,963,000	–	–	–
580,770	63,665	–	5,706,643	–	245,292	2,021,287
1,809,131	1,519,620	1,916,298	16,795,471	149,219	327,936	1,342,535
747,527	27,830	926,327	4,168,544	–	1,681,604	905,327
32,722	168,443	1,064,047	3,959,605	1,117	105,024	29,819
–	–	–	1,098,321	–	–	–
–	–	–	145,615	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	4,374,760	–	–	–
–	–	–	458,884	–	–	–
–	–	–	2,340,306	–	–	–
–	–	–	–	–	–	–
–	–	–	22,952,588	–	–	–
50	–	–	345,262	–	1,345,519	300,610
–	79,167	1,293,333	71,794	746	511	11,722
1,376,558,073	**411,462,078**	**9,495,037,759**	**1,925,809,411**	**55,585,010**	**651,219,292**	**559,099,044**
–	125,025	–	14,971,616	–	–	176,673
–	–	–	–	–	–	–
3,206,845	806,896	68,099,336	2,231,198	94,435	610,776	1,230,069
1,029,353	294,063	6,734,697	2,707,504	65,432	503,855	422,673
–	–	–	1,150,524	–	–	–
–	–	–	–	–	–	–
1,223,715	221,173	27,610	35,800,848	179,295	1,033	394,401
–	–	–	1,525,127	–	–	–
–	–	–	191,719	–	–	–
–	–	–	–	–	–	–
–	–	–	2,639,529	–	–	–
–	–	–	1,865,738	–	–	–
–	–	–	646,830	–	–	–
–	–	–	14,495,963	–	–	–
50,527,502	–	–	–	–	–	–
1,406,791	299,216	7,093,134	1,190,978	133,348	542,736	434,175
57,394,206	**1,746,373**	**81,954,777**	**79,417,574**	**472,510**	**1,658,400**	**2,657,991**
1,319,163,867	**409,715,705**	**9,413,082,982**	**1,846,391,837**	**55,112,500**	**649,560,892**	**556,441,053**
1,082,211,887	84,053,295	5,189,818,710	1,840,152,227	50,102,729	575,472,686	435,153,294
2,028,893,667	–	8,254,241,227	2,267,524,070	95,640,245	863,209,765	622,130,840
3,306,103,248	–	26,937,411,320	2,410,932,627	138,386,723	1,193,519,552	761,194,397

Statement of Net Assets

As at June 30, 2021

	Franklin Mutual U.S. Value Fund (USD)	Franklin Natural Resources Fund (USD)	Franklin NextStep Balanced Growth Fund (USD)	Franklin NextStep Conservative Fund (USD)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	372,889,454	717,218,251	44,643,578	55,953,090
Cash at bank and at brokers	8,049,643	22,658,032	860,931	1,430,794
Time deposits (note 4)	–	–	–	–
Amounts receivable on sale of investments	228,353	–	–	–
Amounts receivable on subscriptions	650,577	4,966,852	4,451	339,847
Interest and dividends receivable, net	580,423	859,181	–	–
Unrealised profit on forward foreign exchange contracts (notes 2(c), 5)	1,340	837	–	–
Unrealised profit on financial future contracts (notes 2(d), 6)	–	–	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised profit on inflation swap contracts (notes 2(f), 8)	–	–	–	–
Unrealised profit on cross currency swap contracts (notes 2(g), 9)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 10)	–	–	–	–
Credit default swap contracts at market value (notes 2(i), 12)	–	–	–	–
Option contracts at market value (notes 2(j), 13)	–	–	–	–
Investment in mortgage dollar rolls at market value (notes 2(l), 14)	–	–	–	–
Unrealised profit on contract for differences (note 11)	–	–	–	–
Recoverable taxes	66,096	32,399	–	–
Other receivables	926	28,791	–	6,982
TOTAL ASSETS	**382,466,812**	**745,764,343**	**45,508,960**	**57,730,713**
LIABILITIES				
Amounts payable on purchases of investments	509,999	7,235,211	–	–
Amounts payable on purchase of mortgage dollar rolls (notes 2(l), 14)	–	–	–	–
Amounts payable on redemptions	898,941	4,004,895	25,037	6,347
Investment management fees payable (note 16)	296,549	526,253	31,912	35,116
Performance fees payable (note 17)	–	–	–	–
Bank overdrafts	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)	175,446	115,610	35,143	92,249
Unrealised loss on financial future contracts (notes 2(d), 6)	–	–	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised loss on cross currency swap contracts (notes 2(g), 9)	–	–	–	–
Unrealised loss on total return swap contracts (notes 2(h), 10)	–	–	–	–
Credit default swap contracts at market value (notes 2(i), 12)	–	–	–	–
Option contracts at market value (notes 2(j), 13)	–	–	–	–
Unrealised loss on contract for differences (note 11)	–	–	–	–
Taxes payable	–	–	–	–
Expenses payable	343,404	643,906	35,966	45,160
TOTAL LIABILITIES	**2,224,339**	**12,525,875**	**128,058**	**178,872**
TOTAL NET ASSETS	**380,242,473**	**733,238,468**	**45,380,902**	**57,551,841**
THREE YEAR ASSET SUMMARY				
June 30, 2020	263,582,471	367,770,156	72,072,870	41,715,217
June 30, 2019	396,269,840	262,052,905	145,456,860	40,318,440
June 30, 2018	490,623,618	351,976,498	257,583,066	37,825,419

*Please refer Note 1 for fund events.

Statement of Net Assets

As at June 30, 2021

Franklin NextStep Dynamic Growth Fund (USD)	Franklin NextStep Growth Fund (USD)	Franklin NextStep Moderate Fund (USD)	Franklin NextStep Stable Growth Fund (USD)	Franklin Strategic Income Fund (USD)	Franklin Systematic Style Premia Fund (USD)	Franklin Technology Fund (USD)
5,854,159	18,696,781	68,856,991	18,474,335	712,188,419	8,619,111	10,073,625,174
120,701	347,368	1,396,633	376,438	20,287,230	1,291,791	112,444,417
–	–	–	–	–	–	–
–	–	–	–	839,675	–	24,909,421
1,224	21,133	148,517	2,027	1,567,222	–	36,894,358
–	–	–	–	6,876,814	5,902	1,293,345
3	–	–	–	486,502	108,148	1,197
–	–	–	–	–	50,583	–
–	–	–	–	–	–	–
–	–	–	–	324,961	–	–
–	–	–	–	–	–	–
–	–	–	–	466,867	–	–
–	–	–	–	308,880	–	–
–	–	–	–	–	–	–
–	–	–	–	10,495,909	–	–
–	–	–	–	–	–	–
–	–	–	–	14,269	171	–
3,059	2,430	3,544	5,600	19,639	3,573	516,541
5,979,146	**19,067,712**	**70,405,685**	**18,858,400**	**753,876,387**	**10,079,279**	**10,249,684,453**
–	–	–	–	3,389,016	–	105,707,075
–	–	–	–	10,489,232	–	–
52,385	1,814	26,627	10,563	918,248	–	42,611,885
4,349	14,778	49,505	12,423	435,735	–	7,415,606
–	–	–	–	–	–	–
–	–	–	–	–	–	–
14,730	21,833	888,685	15,449	1,138,786	87,047	5,165,156
–	–	–	–	750,273	47,873	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	100,830	–
–	–	–	–	791,120	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	92,978	–	–
7,869	18,173	58,122	13,120	591,267	1,770	7,526,728
79,333	**56,598**	**1,022,939**	**51,555**	**18,596,655**	**237,520**	**168,426,450**
5,899,813	**19,011,114**	**69,382,746**	**18,806,845**	**735,279,732**	**9,841,759**	**10,081,258,003**
10,496,145	19,031,488	53,893,504	13,042,434	792,968,420	10,420,535	5,299,830,619
29,287,204	28,836,074	75,111,324	21,687,486	837,841,999	–	3,027,602,809
60,806,068	26,984,353	75,584,143	22,169,010	965,025,829	–	2,624,600,522

Statement of Net Assets

As at June 30, 2021

	Franklin U.S. Dollar Short-Term Money Market Fund (USD)	Franklin U.S. Government Fund (USD)	Franklin U.S. Low Duration Fund (USD)	Franklin U.S. Opportunities Fund (USD)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	352,759,710	1,092,271,769	317,334,585	8,673,733,720
Cash at bank and at brokers	103,089	20,569,713	19,973,843	38,828,425
Time deposits (note 4)	–	–	–	–
Amounts receivable on sale of investments	–	–	210,399	55,927,070
Amounts receivable on subscriptions	–	700,596	969,394	43,778,776
Interest and dividends receivable, net	549	2,818,321	1,884,339	538,751
Unrealised profit on forward foreign exchange contracts (notes 2(c), 5)	–	84,419	72,141	278,156
Unrealised profit on financial future contracts (notes 2(d), 6)	–	–	47,137	–
Unrealised profit on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised profit on inflation swap contracts (notes 2(f), 8)	–	–	422,363	–
Unrealised profit on cross currency swap contracts (notes 2(g), 9)	–	–	48,537	–
Unrealised profit on total return swap contracts (notes 2(h), 10)	–	–	125,063	–
Credit default swap contracts at market value (notes 2(i), 12)	–	–	622,396	–
Option contracts at market value (notes 2(j), 13)	–	–	–	–
Investment in mortgage dollar rolls at market value (notes 2(l), 14)	–	–	8,960,675	–
Unrealised profit on contract for differences (note 11)	–	–	–	–
Recoverable taxes	–	–	–	–
Other receivables	75,048	4,090	4,895	2,259,192
TOTAL ASSETS	**352,938,396**	**1,116,448,908**	**350,675,767**	**8,815,344,090**
LIABILITIES				
Amounts payable on purchases of investments	–	–	–	73,195,063
Amounts payable on purchase of mortgage dollar rolls (notes 2(l), 14)	–	–	8,980,186	–
Amounts payable on redemptions	–	14,103,999	93,234	22,223,283
Investment management fees payable (note 16)	89,195	559,517	125,739	6,170,360
Performance fees payable (note 17)	–	–	–	–
Bank overdrafts	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)	–	2,650,450	1,443,109	4,992,847
Unrealised loss on financial future contracts (notes 2(d), 6)	–	–	184,854	–
Unrealised loss on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised loss on cross currency swap contracts (notes 2(g), 9)	–	–	950,285	–
Unrealised loss on total return swap contracts (notes 2(h), 10)	–	–	–	–
Credit default swap contracts at market value (notes 2(i), 12)	–	–	277,584	–
Option contracts at market value (notes 2(j), 13)	–	–	–	–
Unrealised loss on contract for differences (note 11)	–	–	–	–
Taxes payable	–	–	–	–
Expenses payable	159,527	889,145	181,687	6,227,715
TOTAL LIABILITIES	**248,722**	**18,203,111**	**12,236,678**	**112,809,268**
TOTAL NET ASSETS	**352,689,674**	**1,098,245,797**	**338,439,089**	**8,702,534,822**
THREE YEAR ASSET SUMMARY				
June 30, 2020	650,914,286	1,342,647,824	414,916,872	5,252,594,912
June 30, 2019	364,844,946	742,053,537	695,608,038	4,179,614,479
June 30, 2018	332,606,406	625,792,030	749,695,138	3,881,876,880

*Please refer Note 1 for fund events.

Statement of Net Assets

As at June 30, 2021

Franklin UK Equity Income Fund* (GBP)	Franklin World Perspectives Fund (USD)	Templeton Asia Equity Total Return Fund* (USD)	Templeton Asian Bond Fund (USD)	Templeton Asian Growth Fund (USD)	Templeton Asian Smaller Companies Fund (USD)	Templeton BRIC Fund (USD)
5,599,730	315,814,654	9,285,897	213,667,357	3,292,417,766	1,024,506,685	616,486,964
106,456	9,182,517	203,467	11,116,189	96,894,135	50,024,531	23,795,010
–	–	–	–	–	–	–
–	–	–	–	16,855,112	1,805,275	–
190	491,581	–	56,754	2,710,867	2,688,073	492,174
20,325	34,128	21,697	3,087,741	4,467,322	1,822,971	886,696
–	–	–	783,288	24,399	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	136,441	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	206,597	220	159,707	275,073	88,787	73,448
3,938	–	309	91	230	11,532	4,040
5,730,639	**325,729,477**	**9,511,590**	**229,007,568**	**3,413,644,904**	**1,080,947,854**	**641,738,332**
–	–	33,934	–	–	116,594	3,046,129
–	–	–	–	–	–	–
–	209,593	–	226,767	4,870,552	2,274,747	735,966
3,221	256,334	7,001	137,095	3,629,407	1,023,317	838,170
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	3,030,499	3,834,922	35,421	315,660
–	–	18,359	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	120,371	–	–	–
–	–	–	–	–	–	–
–	–	7,895	442,655	17,663,745	7,925,727	3,380,719
4,298	318,639	3,066	208,154	3,258,484	923,188	642,362
7,519	**784,566**	**70,255**	**4,165,541**	**33,257,110**	**12,298,994**	**8,959,006**
5,723,120	**324,944,911**	**9,441,335**	**224,842,027**	**3,380,387,794**	**1,068,648,860**	**632,779,326**
–	306,347,237	–	280,355,641	2,670,848,150	910,504,682	535,747,372
–	372,981,098	–	422,138,162	3,106,304,411	1,572,936,875	663,008,023
–	422,637,403	–	547,874,433	3,795,392,747	1,665,977,311	766,634,429

Statement of Net Assets

As at June 30, 2021

	Templeton China A-Shares Fund* (USD)	Templeton China Fund (USD)	Templeton Eastern Europe Fund (EUR)	Templeton Emerging Markets Bond Fund (USD)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	29,892,283	606,743,670	222,330,119	4,158,618,120
Cash at bank and at brokers	1,328,283	14,779,045	3,824,043	210,187,546
Time deposits (note 4)	–	–	–	–
Amounts receivable on sale of investments	–	2,991,923	–	30,558,674
Amounts receivable on subscriptions	266	1,779,799	208,948	4,983,999
Interest and dividends receivable, net	–	902,655	64,922	79,863,489
Unrealised profit on forward foreign exchange contracts (notes 2(c), 5)	–	–	–	17,157,153
Unrealised profit on financial future contracts (notes 2(d), 6)	–	–	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised profit on inflation swap contracts (notes 2(f), 8)	–	–	–	–
Unrealised profit on cross currency swap contracts (notes 2(g), 9)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 10)	–	–	–	–
Credit default swap contracts at market value (notes 2(i), 12)	–	–	–	–
Option contracts at market value (notes 2(j), 13)	–	–	–	–
Investment in mortgage dollar rolls at market value (notes 2(l), 14)	–	–	–	–
Unrealised profit on contract for differences (note 11)	–	–	–	–
Recoverable taxes	–	–	192,154	2,324,547
Other receivables	14,220	6,924	4,303	1,267
TOTAL ASSETS	**31,235,052**	**627,204,016**	**226,624,489**	**4,503,694,795**
LIABILITIES				
Amounts payable on purchases of investments	–	–	–	–
Amounts payable on purchase of mortgage dollar rolls (notes 2(l), 14)	–	–	–	–
Amounts payable on redemptions	–	2,793,998	1,615,641	9,172,552
Investment management fees payable (note 16)	69	781,903	284,803	3,602,205
Performance fees payable (note 17)	–	–	–	–
Bank overdrafts	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)	–	–	–	40,240,303
Unrealised loss on financial future contracts (notes 2(d), 6)	–	–	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 7)	–	–	–	335,055
Unrealised loss on cross currency swap contracts (notes 2(g), 9)	–	–	–	–
Unrealised loss on total return swap contracts (notes 2(h), 10)	–	–	–	–
Credit default swap contracts at market value (notes 2(i), 12)	–	–	–	–
Option contracts at market value (notes 2(j), 13)	–	–	–	–
Unrealised loss on contract for differences (note 11)	–	–	–	–
Taxes payable	–	–	–	3,507,049
Taxes and expenses payable	18,732	579,524	316,535	5,596,326
TOTAL LIABILITIES	**18,801**	**4,155,425**	**2,216,979**	**62,453,490**
TOTAL NET ASSETS	**31,216,251**	**623,048,591**	**224,407,510**	**4,441,241,305**
THREE YEAR ASSET SUMMARY				
June 30, 2020	–	396,106,221	180,902,414	6,755,425,443
June 30, 2019	–	419,859,106	250,983,426	11,206,328,042
June 30, 2018	–	519,042,458	250,196,311	9,908,350,175

*Please refer Note 1 for fund events.

Statement of Net Assets

As at June 30, 2021

Templeton Emerging Markets Dynamic Income Fund (USD)	Templeton Emerging Markets Fund (USD)	Templeton Emerging Markets Local Currency Bond Fund (USD)	Templeton Emerging Markets Smaller Companies Fund (USD)	Templeton Emerging Markets Sustainability Fund* (USD)	Templeton Euroland Fund (EUR)	Templeton European Dividend Fund* (EUR)
178,244,962	1,151,061,843	8,522,556	556,639,507	37,817,904	186,966,211	93,613,898
8,445,763	61,302,507	1,007,809	16,191,598	447,927	12,762,476	2,080,971
–	–	–	–	–	–	–
–	–	–	–	–	–	–
361,649	810,383	–	628,154	265	122,201	262,323
1,370,703	1,480,211	129,770	520,067	53,829	183,622	47,118
392,871	1,494	37,907	–	60	11,396	3,163
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
28,977	89,942	3,326	55,725	966	700,476	237,256
13,041	138,822	1,460	6,116	8,208	665	1,728
188,857,966	**1,214,885,202**	**9,702,828**	**574,041,167**	**38,329,159**	**200,747,047**	**96,246,457**
285,327	3,915,290	–	–	–	–	–
–	–	–	–	–	–	–
490,287	2,153,268	–	6,445,844	–	646,288	21,812
154,269	1,052,344	6,372	550,959	25,955	165,909	74,251
–	–	–	–	–	–	–
–	–	–	–	–	–	–
1,079,012	441,534	144,441	14,832	4,815	79	51,732
–	–	–	–	–	–	–
–	–	5	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
326,025	3,886,215	6,129	2,180,406	72,171	–	–
175,548	953,861	6,009	449,385	6,571	159,352	75,575
2,510,468	**12,402,512**	**162,956**	**9,641,426**	**109,512**	**971,628**	**223,370**
186,347,498	**1,202,482,690**	**9,539,872**	**564,399,741**	**38,219,647**	**199,775,419**	**96,023,087**
143,028,728	878,917,615	21,127,708	505,409,433	–	237,340,208	91,493,394
156,744,669	956,882,871	30,423,384	954,384,663	–	445,138,581	109,013,296
132,161,280	970,862,932	19,328,901	1,060,586,206	–	699,571,319	107,567,674

Statement of Net Assets

As at June 30, 2021

	Templeton European Opportunities Fund* (EUR)	Templeton European Small-Mid Cap Fund* (EUR)	Templeton Frontier Markets Fund (USD)	Templeton Global Balanced Fund (USD)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	127,953,211	96,017,133	339,076,001	546,859,625
Cash at bank and at brokers	14,217,066	1,196,622	–	41,237,512
Time deposits (note 4)	–	–	–	–
Amounts receivable on sale of investments	–	1,316,562	–	1,592,345
Amounts receivable on subscriptions	13,918	97,044	358,268	520,116
Interest and dividends receivable, net	146,463	101,174	650	2,129,341
Unrealised profit on forward foreign exchange contracts (notes 2(c), 5)	162,382	25,455	10,529	22,857
Unrealised profit on financial future contracts (notes 2(d), 6)	–	–	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised profit on inflation swap contracts (notes 2(f), 8)	–	–	–	–
Unrealised profit on cross currency swap contracts (notes 2(g), 9)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 10)	–	–	–	–
Credit default swap contracts at market value (notes 2(i), 12)	–	–	–	–
Option contracts at market value (notes 2(j), 13)	–	–	–	–
Investment in mortgage dollar rolls at market value (notes 2(l), 14)	–	–	–	–
Unrealised profit on contract for differences (note 11)	–	–	–	–
Recoverable taxes	638,549	1,448,078	–	107,707
Other receivables	–	232	–	6,769
TOTAL ASSETS	**143,131,589**	**100,202,300**	**339,445,448**	**592,476,272**
LIABILITIES				
Amounts payable on purchases of investments	–	1,050,129	–	–
Amounts payable on purchase of mortgage dollar rolls (notes 2(l), 14)	–	–	–	–
Amounts payable on redemptions	169,993	172,581	680,041	2,341,347
Investment management fees payable (note 16)	117,698	80,377	401,023	388,595
Performance fees payable (note 17)	–	–	–	–
Bank overdrafts	–	–	70,683	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)	3,618	81	1,296,773	1,141,095
Unrealised loss on financial future contracts (notes 2(d), 6)	–	–	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised loss on cross currency swap contracts (notes 2(g), 9)	–	–	–	–
Unrealised loss on total return swap contracts (notes 2(h), 10)	–	–	–	–
Credit default swap contracts at market value (notes 2(i), 12)	–	–	–	–
Option contracts at market value (notes 2(j), 13)	–	–	–	–
Unrealised loss on contract for differences (note 11)	–	–	–	–
Taxes payable	–	–	3,331,257	40,379
Expenses payable	137,910	80,740	580,491	587,973
TOTAL LIABILITIES	**429,219**	**1,383,908**	**6,360,268**	**4,499,389**
TOTAL NET ASSETS	**142,702,370**	**98,818,392**	**333,085,180**	**587,976,883**
THREE YEAR ASSET SUMMARY				
June 30, 2020	148,933,090	118,048,230	358,896,877	652,028,802
June 30, 2019	258,371,865	292,201,138	613,761,575	827,408,541
June 30, 2018	397,812,910	435,473,434	668,087,891	915,673,862

*Please refer Note 1 for fund events.

Statement of Net Assets

As at June 30, 2021

Templeton Global Bond (Euro) Fund (EUR)	Templeton Global Bond Fund (USD)	Templeton Global Climate Change Fund (EUR)	Templeton Global Equity Income Fund (USD)	Templeton Global Fund (USD)	Templeton Global High Yield Fund (USD)	Templeton Global Income Fund (USD)
73,147,125	5,691,367,549	854,493,586	76,721,685	810,815,875	106,051,698	311,675,913
4,937,517	407,605,602	50,258,936	1,190,911	37,102,277	4,048,481	23,722,101
–	–	–	–	–	–	–
–	–	420,828	249,319	–	38,581	–
6,334	1,732,727	1,311,076	46,905	937,177	407,436	113,421
1,108,283	57,620,556	251,436	34,555	344,821	1,698,632	1,381,370
219,505	59,469,616	99,104	–	–	188,562	1,347,861
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	21,390,031	–	–	–	–	565,035
–	–	–	–	–	–	–
–	–	–	–	–	–	–
35,996	2,155,968	459,240	26,869	273,372	14,088	298,146
–	8,173	–	10,259	4,454	880	2,326
79,454,760	**6,241,350,222**	**907,294,206**	**78,280,503**	**849,477,976**	**112,448,358**	**339,106,173**
–	–	47,734	–	–	300,000	–
–	–	–	–	–	–	–
443,543	17,909,722	477,308	165,230	360,192	88,260	171,076
48,350	3,701,550	713,028	65,147	676,144	77,338	234,765
–	–	–	–	–	–	–
–	–	–	–	–	–	–
1,520,577	81,959,375	14	324	–	636,616	3,071,413
–	–	–	–	–	–	13,338
–	–	–	–	–	21	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	20,390,560	–	–	–	–	551,608
–	–	–	–	–	–	–
68,189	6,967,602	599,234	–	527,298	29,897	183,890
80,462	5,751,561	790,297	63,437	699,839	119,525	352,601
2,161,121	**136,680,370**	**2,627,615**	**294,138**	**2,263,473**	**1,251,657**	**4,578,691**
77,293,639	**6,104,669,852**	**904,666,591**	**77,986,365**	**847,214,503**	**111,196,701**	**334,527,482**
126,816,226	9,991,498,497	614,815,417	70,369,728	688,546,360	123,058,281	388,000,349
281,068,534	15,245,568,826	619,656,369	95,913,330	917,693,099	136,065,127	695,724,886
311,170,103	15,504,808,485	644,131,608	141,000,794	1,151,854,028	145,646,981	912,320,444

Statement of Net Assets

As at June 30, 2021

	Templeton Global Smaller Companies Fund (USD)	Templeton Global Total Return Fund (USD)	Templeton Global Total Return II Fund (USD)	Templeton Growth (Euro) Fund (EUR)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	127,172,602	5,105,575,515	9,105,237	6,762,197,781
Cash at bank and at brokers	5,600,877	381,841,343	684,209	353,941,562
Time deposits (note 4)	–	–	–	–
Amounts receivable on sale of investments	29,997	–	–	14,458,379
Amounts receivable on subscriptions	145,983	1,769,377	–	237,875
Interest and dividends receivable, net	70,159	67,103,011	97,292	3,100,213
Unrealised profit on forward foreign exchange contracts (notes 2(c), 5)	–	67,566,107	124,425	–
Unrealised profit on financial future contracts (notes 2(d), 6)	–	–	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised profit on inflation swap contracts (notes 2(f), 8)	–	–	–	–
Unrealised profit on cross currency swap contracts (notes 2(g), 9)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 10)	–	–	–	–
Credit default swap contracts at market value (notes 2(i), 12)	–	–	–	–
Option contracts at market value (notes 2(j), 13)	–	22,038,830	–	–
Investment in mortgage dollar rolls at market value (notes 2(l), 14)	–	–	–	–
Unrealised profit on contract for differences (note 11)	–	–	–	–
Recoverable taxes	134,204	1,690,327	2,424	2,545,055
Other receivables	1,162	4,003	1,543	12,797
TOTAL ASSETS	**133,154,984**	**5,647,588,513**	**10,015,130**	**7,136,493,662**
LIABILITIES				
Amounts payable on purchases of investments	–	–	–	4,640,069
Amounts payable on purchase of mortgage dollar rolls (notes 2(l), 14)	–	–	–	–
Amounts payable on redemptions	229,540	20,107,915	–	2,228,056
Investment management fees payable (note 16)	110,149	3,366,123	6,187	5,861,788
Performance fees payable (note 17)	–	–	–	–
Bank overdrafts	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)	–	93,634,224	82,533	–
Unrealised loss on financial future contracts (notes 2(d), 6)	–	–	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised loss on cross currency swap contracts (notes 2(g), 9)	–	–	–	–
Unrealised loss on total return swap contracts (notes 2(h), 10)	–	–	–	–
Credit default swap contracts at market value (notes 2(i), 12)	–	–	–	–
Option contracts at market value (notes 2(j), 13)	–	27,813,411	–	–
Unrealised loss on contract for differences (note 11)	–	–	–	–
Taxes payable	–	4,685,355	3,235	–
Expenses payable	106,994	5,678,053	15,184	6,292,616
TOTAL LIABILITIES	**446,683**	**155,285,081**	**107,139**	**19,022,529**
TOTAL NET ASSETS	**132,708,301**	**5,492,303,432**	**9,907,991**	**7,117,471,133**
THREE YEAR ASSET SUMMARY				
June 30, 2020	89,381,809	9,242,021,974	9,914,360	6,126,403,757
June 30, 2019	104,214,829	17,194,336,645	–	6,837,379,144
June 30, 2018	122,143,577	17,571,329,650	–	7,362,059,685

*Please refer Note 1 for fund events.

Statement of Net Assets

As at June 30, 2021

	Templeton Latin America Fund (USD)
	806,079,414
	12,076,367
	–
	–
	1,127,786
	1,397,845
	2,406
	–
	–
	–
	–
	–
	–
	–
	–
	–
	–
	4,329
	820,688,147
	–
	–
	1,581,889
	922,501
	–
	–
	874,607
	–
	–
	–
	–
	–
	–
	–
	–
	850,562
	4,229,559
	816,458,588
	639,879,031
	1,001,448,498
	991,907,089

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2021

	Total (USD)	Franklin Biotechnology Discovery Fund (USD)	Franklin Diversified Balanced Fund (EUR)
NET ASSETS AT THE BEGINNING OF THE YEAR	**73,833,998,396**	**1,796,517,531**	**194,822,715**
Currency translation adjustment	**626,323,188**	**–**	**–**
	74,460,321,584	1,796,517,531	194,822,715
INCOME			
Dividends (net of withholding taxes) (note 2(m))	524,725,192	5,933,373	1,809,768
Interest on bonds (net of withholding taxes) (note 2(m))	1,553,386,678	24,266	935,725
Bank interest	1,590,117	5,484	–
Securities lending (notes 2(n), 15)	7,333,751	67,526	2,020
Net interest income on swaps	5,282,562	–	–
Sundry income (note 22)	99,445,834	186,062	22,637
TOTAL INCOME	**2,191,764,134**	**6,216,711**	**2,770,150**
EXPENSES			
Investment management fees (note 16)	703,711,863	20,791,010	1,436,024
Performance fees (note 17)	1,152,198	–	–
Administration and transfer agency fees	175,120,248	4,925,716	446,240
Directors fees	148,260	4,784	365
Subscription tax (note 20)	42,448,809	1,249,143	78,122
Custodian fees	13,627,587	84,369	20,887
Audit fees	1,217,391	15,795	11,624
Printing and publishing expenses	6,682,521	185,649	18,097
Bank charges	5,219,036	–	84,392
Net interest expenses on swaps	4,151,136	–	11,856
Maintenance and service charges (note 21)	336,829,200	11,369,376	482,615
Other charges (note 24)	26,113,854	649,100	61,621
TOTAL EXPENSES	**1,316,422,103**	**39,274,942**	**2,651,843**
Expenses reimbursement (note 23)	(19,300,558)	(14,281)	(7,361)
NET EXPENSES	**1,297,121,545**	**39,260,661**	**2,644,482**
NET PROFIT/(LOSS) FROM INVESTMENTS	**894,642,589**	**(33,043,950)**	**125,668**
Net realised profit/(loss) on sale of investments	858,958,158	317,558,321	20,393,826
Net realised profit/(loss) on forward foreign exchange contracts	(912,596,245)	1,430,071	858,583
Net realised profit/(loss) on financial future contracts	(3,217,056)	–	3,863,218
Net realised profit/(loss) on cross currency swap contracts	(1,345,263)	–	–
Net realised profit/(loss) on interest rate swap contracts	1,624,205	–	–
Net realised profit/(loss) on inflation rate swap contracts	(3,877,590)	–	–
Net realised profit/(loss) on total return swap contracts	(9,257,348)	–	1,579,509
Net realised profit/(loss) on contract for differences	(32,696,779)	–	–
Net realised profit/(loss) on credit default swap contracts	(11,981,828)	–	–
Net realised profit/(loss) on option contracts	(405,102,900)	–	(354,385)
Net realised profit/(loss) on mortgage dollar rolls	(60,554)	–	–
Net realised profit/(loss) on foreign exchange transactions	(115,665,703)	(506,866)	(81,564)
NET REALISED PROFIT/(LOSS) FOR THE YEAR	**259,423,686**	**285,437,576**	**26,384,855**
Change in net unrealised appreciation/(depreciation) on:			
Investments	13,640,852,221	(119,198,143)	2,658,125
Forward foreign exchange contracts	78,420,334	(1,222,430)	(834,811)
Financial future contracts	(9,189,531)	–	(570,206)
Cross currency swap contracts	(1,023,510)	–	–
Interest rate swap contracts	1,377,416	–	–
Inflation swap contracts	3,688,321	–	–
Total return swap contracts	924,417	–	(1,362,937)
Credit default swap contracts	6,079,027	–	–
Option contracts	40,606,447	–	158,106
Contract for differences	14,491,160	–	–
Mortgage dollar rolls	(121,177)	–	–
Foreign exchange transactions	(13,621,192)	16,867	32,021
Capital gains tax	(110,942,865)	–	(46,859)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	**13,910,964,754**	**165,033,870**	**26,418,294**
MOVEMENT OF CAPITAL			
Issue of shares	28,061,173,096	2,132,754,207	48,347,582
Redemption of shares	(35,580,606,265)	(1,547,091,927)	(65,054,624)
Equalisation (note 27)	(85,696,114)	–	(165,040)
	(7,605,129,283)	**585,662,280**	**(16,872,082)**
Dividends paid/accumulated	(1,458,045,097)	–	(4,421,797)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(9,063,174,380)	585,662,280	(21,293,879)
NET ASSETS AT THE END OF THE YEAR	**79,308,111,958**	**2,547,213,681**	**199,947,130**
Portfolio Turnover Ratio (note 28)		(47.20)%	144.09%

*Please refer Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2021

Franklin Diversified Conservative Fund (EUR)	Franklin Diversified Dynamic Fund (EUR)	Franklin Emerging Market Corporate Debt Fund (USD)	Franklin Emerging Markets Debt Opportunities Hard Currency Fund (USD)	Franklin Euro Government Bond Fund (EUR)	Franklin Euro High Yield Fund (EUR)	Franklin Euro Short Duration Bond Fund (EUR)	Franklin Euro Short-Term Money Market Fund (EUR)
176,306,583	**130,241,694**	**22,107,063**	**194,080,593**	**93,830,626**	**434,672,553**	**113,898,457**	**67,673,361**
–	**–**	**–**	**–**	**–**	**–**	**–**	**–**
176,306,583	130,241,694	22,107,063	194,080,593	93,830,626	434,672,553	113,898,457	67,673,361
605,578	1,684,171	–	–	–	–	–	–
1,466,996	285,205	1,442,209	13,184,184	654,616	16,156,972	794,554	(262,901)
–	–	–	–	–	–	–	–
331	3,277	–	–	–	–	–	–
–	18,177	–	–	–	–	16,120	–
6,690	14,325	18,011	42,053	8,662	32,170	8,723	6,433
2,079,595	**2,005,155**	**1,460,220**	**13,226,237**	**663,278**	**16,189,142**	**819,397**	**(256,468)**
1,185,220	1,109,372	59,410	1,745,707	312,766	3,274,967	206,582	148,332
–	–	–	–	–	–	–	–
381,704	306,274	22,671	633,269	220,052	962,728	169,038	86,227
283	277	53	708	210	773	177	135
76,750	64,153	2,963	39,870	34,941	231,234	29,208	7,297
16,957	13,289	5,490	18,230	14,162	38,443	14,947	6,616
11,948	11,868	14,124	11,986	8,165	12,039	10,405	7,748
15,254	12,817	4,586	27,420	11,546	38,961	9,732	6,720
32,097	37,648	17	1,136	80,926	94,520	28,834	31,293
11,856	15,848	–	–	–	–	–	–
606,920	481,004	–	–	199,378	1,796,745	139,846	54,099
53,338	45,790	7,326	88,954	30,498	154,938	29,373	23,317
2,392,327	**2,098,340**	**116,640**	**2,567,280**	**912,644**	**6,605,348**	**638,142**	**371,784**
(46,708)	(9,393)	(16,542)	(237,118)	(97,656)	(1,809)	(83,687)	(207,506)
2,345,619	**2,088,947**	**100,098**	**2,330,162**	**814,988**	**6,603,539**	**554,455**	**164,278**
(266,024)	**(83,792)**	**1,360,122**	**10,896,075**	**(151,710)**	**9,585,603**	**264,942**	**(420,746)**
6,856,073	19,438,758	42,461	1,208,314	3,575,511	7,796,586	1,730,949	(40,943)
928,054	414,197	13,552	9,160,531	–	(365,951)	(919,922)	–
2,169,414	2,506,302	–	–	87,941	–	25,856	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
880,960	1,037,635	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
(206,036)	127,794	–	–	–	–	–	–
–	–	–	–	–	–	–	–
(170,607)	(197,851)	(18,106)	(2,990,591)	–	(54,728)	(259,921)	30
10,191,834	**23,243,043**	**1,398,029**	**18,274,329**	**3,511,742**	**16,961,510**	**841,904**	**(461,659)**
(1,072,812)	4,492,119	1,390,134	5,751,934	(2,914,729)	18,906,385	176,155	7,133
(944,704)	(342,710)	(396)	(6,312,760)	–	118,206	110,332	–
(260,672)	(416,335)	–	–	34,950	–	(47,210)	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
(1,374,093)	(890,276)	–	–	–	–	–	–
–	–	–	–	–	–	–	–
509,992	60,494	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
5,576	74,371	18	484,804	–	(35,198)	3,353	–
(6,738)	(48,391)	–	–	–	–	–	–
7,048,383	**26,172,315**	**2,787,785**	**18,198,307**	**631,963**	**35,950,903**	**1,084,534**	**(454,526)**
18,761,522	11,825,532	3,791,117	196,051,426	58,604,923	67,592,942	35,086,937	22,576,579
(44,282,676)	(15,609,577)	(2,753,271)	(42,195,511)	(37,448,671)	(104,680,027)	(52,290,511)	(54,230,666)
(290,044)	(41,119)	(53,610)	2,256,872	29,339	(53,904)	(27,972)	–
(25,811,198)	**(3,825,164)**	**984,236**	**156,112,787**	**21,185,591**	**(37,140,989)**	**(17,231,546)**	**(31,654,087)**
(3,429,244)	(3,472,809)	(776,093)	(9,759,136)	(866,532)	(16,575,047)	(658,400)	–
(29,240,442)	(7,297,973)	208,143	146,353,651	20,319,059	(53,716,036)	(17,889,946)	(31,654,087)
154,114,524	**149,116,036**	**25,102,991**	**358,632,551**	**114,781,648**	**416,907,420**	**97,093,045**	**35,564,748**
118.47%	231.44%	42.76%	13.44%	73.23%	65.74%	146.54%	N/A

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2021

	Franklin European Corporate Bond Fund (EUR)	Franklin European Income Fund* (EUR)	Franklin European Total Return Fund (EUR)
NET ASSETS AT THE BEGINNING OF THE YEAR	**80,200,871**	**19,810,293**	**352,303,622**
Currency translation adjustment	**–**	**–**	**–**
	80,200,871	19,810,293	352,303,622
INCOME			
Dividends (net of withholding taxes) (note 2(m))	–	76,091	–
Interest on bonds (net of withholding taxes) (note 2(m))	1,237,817	79,836	10,612,140
Bank interest	–	–	–
Securities lending (notes 2(n), 15)	–	–	–
Net interest income on swaps	–	16,331	503,172
Sundry income (note 22)	3,574	–	41,613
TOTAL INCOME	**1,241,391**	**172,258**	**11,156,925**
EXPENSES			
Investment management fees (note 16)	305,561	54,011	2,263,956
Performance fees (note 17)	–	–	–
Administration and transfer agency fees	162,992	15,891	2,018,321
Directors fees	143	–	2,807
Subscription tax (note 20)	29,933	4,648	488,342
Custodian fees	8,491	1,317	75,204
Audit fees	8,609	4,472	10,919
Printing and publishing expenses	9,388	647	84,749
Bank charges	13,016	67	429,532
Net interest expenses on swaps	–	11,112	182,791
Maintenance and service charges (note 21)	248,359	47,110	1,749,448
Other charges (note 24)	24,147	7,227	278,070
TOTAL EXPENSES	**810,639**	**146,502**	**7,584,139**
Expenses reimbursement (note 23)	(76,640)	(10,097)	(1,649,857)
NET EXPENSES	**733,999**	**136,405**	**5,934,282**
NET PROFIT/(LOSS) FROM INVESTMENTS	**507,392**	**35,853**	**5,222,643**
Net realised profit/(loss) on sale of investments	2,249,825	1,141,721	946,469
Net realised profit/(loss) on forward foreign exchange contracts	–	33,471	(752,013)
Net realised profit/(loss) on financial future contracts	45,135	–	1,579,713
Net realised profit/(loss) on cross currency swap contracts	–	–	–
Net realised profit/(loss) on interest rate swap contracts	–	–	–
Net realised profit/(loss) on inflation rate swap contracts	–	–	–
Net realised profit/(loss) on total return swap contracts	–	–	–
Net realised profit/(loss) on contract for differences	–	–	–
Net realised profit/(loss) on credit default swap contracts	–	(371,210)	684,260
Net realised profit/(loss) on option contracts	–	–	–
Net realised profit/(loss) on mortgage dollar rolls	–	–	–
Net realised profit/(loss) on foreign exchange transactions	–	(6,583)	523,051
NET REALISED PROFIT/(LOSS) FOR THE YEAR	**2,802,352**	**833,252**	**8,204,123**
Change in net unrealised appreciation/(depreciation) on:			
Investments	617,226	(337,865)	(5,635,403)
Forward foreign exchange contracts	–	(6,210)	(1,538,904)
Financial future contracts	(34,546)	–	(1,250,118)
Cross currency swap contracts	–	–	–
Interest rate swap contracts	–	–	–
Inflation swap contracts	–	–	–
Total return swap contracts	–	–	–
Credit default swap contracts	–	18,512	330,688
Option contracts	–	–	–
Contract for differences	–	–	–
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	–	(286)	535,997
Capital gains tax	–	–	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	**3,385,032**	**507,403**	**646,383**
MOVEMENT OF CAPITAL			
Issue of shares	22,724,286	1,253,189	1,563,075,930
Redemption of shares	(27,240,606)	(21,364,488)	(498,253,191)
Equalisation (note 27)	(31,955)	(506)	942,624
	(4,548,275)	**(20,111,805)**	**1,065,765,363**
Dividends paid/accumulated	(1,169,902)	(205,891)	(3,470,625)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(5,718,177)	(20,317,696)	1,062,294,738
NET ASSETS AT THE END OF THE YEAR	**77,867,726**	**–**	**1,415,244,743**
Portfolio Turnover Ratio (note 28)	191.06%	N/A	(5.31)%

*Please refer Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2021

Franklin Flexible Alpha Bond Fund (USD)	Franklin Global Aggregate Bond Fund (USD)	Franklin Global Convertible Securities Fund (USD)	Franklin Global Corporate Investment Grade Bond Fund (USD)	Franklin Global Fundamental Strategies Fund (USD)	Franklin Global Income Fund (USD)	Franklin Global Managed Income Fund* (EUR)	Franklin Global Multi-Asset Income Fund (EUR)
177,831,348	**18,992,825**	**1,303,191,793**	**8,765,703**	**1,486,239,530**	**24,799,321**	**–**	**171,966,810**
–	**–**	**–**	**–**	**–**	**–**	**–**	**–**
177,831,348	18,992,825	1,303,191,793	8,765,703	1,486,239,530	24,799,321	–	171,966,810
–	–	10,547,692	–	16,161,033	523,078	65,349	3,658,808
2,220,437	494,727	7,785,149	253,639	16,128,658	580,571	21,699	914,677
11,362	547	2,441	18	–	–	–	–
–	–	–	–	112,094	–	–	31,279
661,500	–	–	–	227,148	–	–	22,763
15,448	1,916	137,360	876	1,183,445	3,010	–	436,773
2,908,747	**497,190**	**18,472,642**	**254,533**	**33,812,378**	**1,106,659**	**87,048**	**5,064,300**
22,790	128,029	11,658,821	35,415	14,489,479	215,468	22,101	1,242,380
–	–	–	–	–	–	–	–
11,311	54,598	3,872,676	19,288	3,427,898	60,650	8,026	354,690
77	38	3,222	16	2,694	61	11	261
9,778	11,086	639,155	5,560	905,727	15,087	2,028	83,778
2,618	3,740	83,470	488	177,967	1,395	214	16,221
14,622	11,658	14,776	10,346	14,383	17,941	9,169	12,664
8,948	3,083	139,997	2,054	142,052	4,588	443	14,513
–	–	–	–	58,835	14	–	4,690
740,794	–	–	–	54,925	–	–	19,194
12,403	83,691	5,156,326	–	7,770,681	131,303	–	945,994
35,242	7,507	452,121	4,051	459,716	9,261	1,367	50,899
858,583	**303,430**	**22,020,564**	**77,218**	**27,504,357**	**455,768**	**43,359**	**2,745,284**
(77,105)	(34,027)	(107,680)	(23,404)	(23,369)	(34,773)	(14,301)	(37,086)
781,478	**269,403**	**21,912,884**	**53,814**	**27,480,988**	**420,995**	**29,058**	**2,708,198**
2,127,269	**227,787**	**(3,440,242)**	**200,719**	**6,331,390**	**685,664**	**57,990**	**2,356,102**
4,484,244	470,407	276,858,856	219,223	118,851,332	634,535	15,960	1,111,605
1,010,125	(65,425)	27,390,700	–	(17,568,551)	540,984	5,837	(496,704)
450,371	15,755	–	–	(704,908)	–	–	1,588,635
(159,794)	–	–	–	–	–	–	–
(3,369,240)	–	–	–	–	–	–	–
(727,880)	–	–	–	–	–	–	–
(778,843)	–	–	–	–	–	–	1,256,690
–	–	–	–	–	–	–	–
(1,542,951)	–	–	–	(77,643)	–	–	–
(528,302)	–	–	–	(8,807,622)	15,505	7,509	(736,852)
9,605	–	–	–	–	–	–	–
(817,210)	(37,339)	(7,209,273)	6,650	(2,957,085)	(43,193)	3,291	98,854
157,394	**611,185**	**293,600,041**	**426,592**	**95,066,913**	**1,833,495**	**90,587**	**5,178,330**
3,568,338	149,501	149,375,520	3,395	200,452,306	3,486,775	526,653	17,139,343
651,638	26,786	(3,087,099)	–	570,842	(205,164)	(17,986)	(380,286)
(57,862)	(15,442)	–	–	–	–	–	(179,444)
(532,192)	–	–	–	–	–	–	–
1,712,282	–	–	–	–	–	–	–
481,850	–	–	–	–	–	–	–
532,152	–	–	–	–	–	–	(1,065,628)
796,511	–	–	–	208,666	–	–	–
266,097	–	–	–	1,117,917	3,188	–	134,181
–	–	–	–	–	–	–	–
5,459	–	–	–	–	–	–	–
(307)	(417)	(159,335)	(10,898)	(217,116)	124,413	3,458	(6,088)
–	(526)	–	–	(258,734)	–	–	(13)
7,581,360	**771,087**	**439,729,127**	**419,089**	**296,940,794**	**5,242,707**	**602,712**	**20,820,395**
31,763,385	14,599,386	653,747,464	–	91,469,005	301,438	5,000,000	19,556,790
(180,015,831)	(13,545,813)	(642,730,808)	–	(417,986,290)	(95,279)	–	(64,930,657)
(123,187)	5,864	(188,526)	–	(542,009)	(172)	–	(426,716)
(148,375,633)	**1,059,437**	**10,828,130**	**–**	**(327,059,294)**	**205,987**	**5,000,000**	**(45,800,583)**
(1,466,891)	(268,471)	(5,192,922)	(264,800)	(23,482,619)	(221,533)	–	(6,426,019)
(149,842,524)	790,966	5,635,208	(264,800)	(350,541,913)	(15,546)	5,000,000	(52,226,602)
35,570,184	**20,554,878**	**1,748,556,128**	**8,919,992**	**1,432,638,411**	**30,026,482**	**5,602,712**	**140,560,603**
185.39%	(16.96)%	(0.08)%	46.59%	167.15%	59.44%	23.34%	89.37%

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2021

	Franklin Global Real Estate Fund (USD)	Franklin Global Small-Mid Cap Fund* (USD)	Franklin Gold and Precious Metals Fund (USD)
NET ASSETS AT THE BEGINNING OF THE YEAR	**108,926,864**	**48,524,738**	**331,395,837**
Currency translation adjustment	**–**	**–**	**–**
	108,926,864	48,524,738	331,395,837
INCOME			
Dividends (net of withholding taxes) (note 2(m))	3,232,924	400,732	3,717,048
Interest on bonds (net of withholding taxes) (note 2(m))	82	–	1,462
Bank interest	13	109	–
Securities lending (notes 2(n), 15)	6,678	30	121,174
Net interest income on swaps	–	–	–
Sundry income (note 22)	12,009	9,371	34,978
TOTAL INCOME	**3,251,706**	**410,242**	**3,874,662**
EXPENSES			
Investment management fees (note 16)	1,177,572	260,387	4,152,042
Performance fees (note 17)	–	–	–
Administration and transfer agency fees	317,933	66,986	985,890
Directors fees	288	–	782
Subscription tax (note 20)	67,848	16,964	242,221
Custodian fees	7,011	2,784	41,341
Audit fees	13,322	5,166	10,880
Printing and publishing expenses	13,834	–	33,503
Bank charges	–	–	2,213
Net interest expenses on swaps	–	–	–
Maintenance and service charges (note 21)	673,635	150,137	2,610,875
Other charges (note 24)	57,645	–	112,252
TOTAL EXPENSES	**2,329,088**	**502,424**	**8,191,999**
Expenses reimbursement (note 23)	(85)	(110)	(2,151)
NET EXPENSES	**2,329,003**	**502,314**	**8,189,848**
NET PROFIT/(LOSS) FROM INVESTMENTS	**922,703**	**(92,072)**	**(4,315,186)**
Net realised profit/(loss) on sale of investments	4,381,758	(2,324,697)	25,715,890
Net realised profit/(loss) on forward foreign exchange contracts	631,242	–	1,217,310
Net realised profit/(loss) on financial future contracts	–	–	–
Net realised profit/(loss) on cross currency swap contracts	–	–	–
Net realised profit/(loss) on interest rate swap contracts	–	–	–
Net realised profit/(loss) on inflation rate swap contracts	–	–	–
Net realised profit/(loss) on total return swap contracts	–	–	–
Net realised profit/(loss) on contract for differences	–	–	–
Net realised profit/(loss) on credit default swap contracts	–	–	–
Net realised profit/(loss) on option contracts	–	–	–
Net realised profit/(loss) on mortgage dollar rolls	–	–	–
Net realised profit/(loss) on foreign exchange transactions	(135,948)	(10,924)	(502,537)
NET REALISED PROFIT/(LOSS) FOR THE YEAR	**5,799,755**	**(2,427,693)**	**22,115,477**
Change in net unrealised appreciation/(depreciation) on:			
Investments	27,679,243	12,082,774	8,148,286
Forward foreign exchange contracts	(113,752)	–	(197,814)
Financial future contracts	–	–	–
Cross currency swap contracts	–	–	–
Interest rate swap contracts	–	–	–
Inflation swap contracts	–	–	–
Total return swap contracts	–	–	–
Credit default swap contracts	–	–	–
Option contracts	–	–	–
Contract for differences	–	–	–
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	16,174	15,145	43,336
Capital gains tax	–	–	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	**33,381,420**	**9,670,226**	**30,109,285**
MOVEMENT OF CAPITAL			
Issue of shares	61,425,367	3,796,136	408,925,536
Redemption of shares	(51,278,749)	(61,980,840)	(342,509,702)
Equalisation (note 27)	48,984	(6,659)	–
	10,195,602	**(58,191,363)**	**66,415,834**
Dividends paid/accumulated	(1,816,421)	(3,601)	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	8,379,181	(58,194,964)	66,415,834
NET ASSETS AT THE END OF THE YEAR	**150,687,465**	**–**	**427,920,956**
Portfolio Turnover Ratio (note 28)	80.95%	N/A	(138.51)%

*Please refer Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2021

Franklin Gulf Wealth Bond Fund* (USD)	Franklin High Yield Fund (USD)	Franklin Income Fund (USD)	Franklin India Fund (USD)	Franklin Innovation Fund (USD)	Franklin Japan Fund (JPY)	Franklin K2 Alternative Strategies Fund (USD)	Franklin K2 Long Short Credit Fund* (USD)
224,203,225	**1,324,421,758**	**1,230,041,635**	**1,082,211,887**	**84,053,295**	**5,189,818,710**	**1,840,152,227**	**81,241,782**
–	**–**	**–**	**–**	**–**	**–**	**–**	**–**
224,203,225	1,324,421,758	1,230,041,635	1,082,211,887	84,053,295	5,189,818,710	1,840,152,227	81,241,782
–	129,662	34,418,635	5,970,609	432,853	139,309,011	4,224,215	49,824
12,699,477	73,474,670	26,260,983	7,264	910	–	21,726,839	1,781,944
550	–	633	–	13	–	57,298	3,398
–	–	22,658	–	–	176,891	–	–
359,101	–	–	–	–	–	–	–
33,622	291,573	146,039	130,790	11,963	575,838	189,281	4,359
13,092,750	**73,895,905**	**60,848,948**	**6,108,663**	**445,739**	**140,061,740**	**26,197,633**	**1,839,525**
1,695,117	10,658,083	10,995,234	11,633,678	2,165,787	70,397,429	32,225,827	897,017
–	–	–	–	–	–	1,150,524	1,674
571,648	3,069,084	3,132,507	2,843,516	589,049	20,839,106	4,039,263	121,711
705	2,451	3,165	2,502	809	17,994	3,248	–
119,102	820,975	818,048	691,850	126,497	3,417,281	741,725	26,320
23,336	53,870	51,468	476,078	8,921	760,242	901,120	94,406
10,303	15,395	14,972	14,609	10,301	1,054,940	44,085	37,743
26,286	115,031	118,926	110,592	22,799	947,960	32,393	–
–	1,039	–	669	–	258,378	133,700	1,796
294,741	–	–	–	–	–	955,593	389,014
494,493	5,752,220	8,366,514	5,855,172	1,336,163	32,236,036	3,984,221	219,332
88,418	652,816	576,836	978,230	72,850	2,336,968	1,188,496	34,265
3,324,149	**21,140,964**	**24,077,670**	**22,606,896**	**4,333,176**	**132,266,334**	**45,400,195**	**1,823,278**
(36,025)	(2,531)	(42,488)	(9,205)	(209,899)	(2,523,237)	(3,854,806)	(197,016)
3,288,124	**21,138,433**	**24,035,182**	**22,597,691**	**4,123,277**	**129,743,097**	**41,545,389**	**1,626,262**
9,804,626	**52,757,472**	**36,813,766**	**(16,489,028)**	**(3,677,538)**	**10,318,643**	**(15,347,756)**	**213,263**
10,645,053	28,757,614	(13,123,048)	49,851,993	(2,361,124)	270,766,622	213,296,687	1,828,334
2,372,833	1,305,501	4,904,308	2,284,677	767,782	7,647,134	74,057,360	647,401
–	–	–	–	–	–	(17,702,242)	(80,431)
–	–	–	–	–	–	–	–
5,711,911	–	–	–	–	–	(614,347)	(104,119)
–	–	–	–	–	–	–	–
7,033,039	–	–	–	–	–	(18,674,231)	77,289
–	–	–	–	–	–	(32,696,779)	–
(6,950,942)	–	–	–	–	–	2,476,508	(822,058)
–	–	(2,738,097)	–	–	–	(2,933,786)	(133,244)
–	–	–	–	–	–	–	–
(1,194,298)	(300,375)	(467,887)	(2,772,782)	(247,457)	1,348,217	(2,299,962)	(47,507)
27,422,222	**82,520,212**	**25,389,042**	**32,874,860**	**(5,518,337)**	**290,080,616**	**199,561,452**	**1,578,928**
6,404,795	82,654,569	230,882,935	551,489,312	79,421,306	1,301,192,741	71,620,836	3,367,025
(781,294)	(260,128)	(667,004)	(1,061,014)	(52,326)	(605,502)	(15,448,536)	302,690
–	–	–	–	–	–	(4,545,210)	6,655
–	–	–	–	–	–	–	–
–	–	–	–	–	–	(245,177)	245,392
–	–	–	–	–	–	–	–
–	–	–	–	–	–	1,612,007	(11,796)
7,033,039	–	–	–	–	–	(4,826,547)	(510,169)
–	–	2,738,097	–	–	–	(114,522)	12,275
–	–	–	–	–	–	14,491,160	–
–	–	–	–	–	–	–	–
3,546	–	110,481	2,087,021	(457)	49,154	(466,260)	31,934
(136,927)	–	–	(52,591,213)	–	–	–	–
39,945,381	**164,914,653**	**258,453,551**	**532,798,966**	**73,850,186**	**1,590,717,009**	**261,639,203**	**5,022,934**
206,840,533	184,718,755	874,665,003	348,573,635	381,900,874	9,026,375,273	634,997,349	3,312,051
(86,121,010)	(274,502,420)	(599,759,399)	(644,420,544)	(130,088,650)	(6,394,559,309)	(890,404,711)	(89,223,369)
941,132	(235,721)	(47,860)	–	–	6,313,604	25,879	(223,418)
121,660,655	**(90,019,386)**	**274,857,744**	**(295,846,909)**	**251,812,224**	**2,638,129,568**	**(255,381,483)**	**(86,134,736)**
(8,224,102)	(68,382,818)	(68,773,317)	(77)	–	(5,582,305)	(18,110)	(129,980)
113,436,553	(158,402,204)	206,084,427	(295,846,986)	251,812,224	2,632,547,263	(255,399,593)	(86,264,716)
377,585,159	**1,330,934,207**	**1,694,579,613**	**1,319,163,867**	**409,715,705**	**9,413,082,982**	**1,846,391,837**	**–**
72.15%	78.61%	3.16%	(21.90)%	(76.55)%	(96.68)%	246.65%	N/A

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2021

	Franklin MENA Fund (USD)	Franklin Mutual European Fund (EUR)	Franklin Mutual Global Discovery Fund (USD)
NET ASSETS AT THE BEGINNING OF THE YEAR	**50,102,729**	**575,472,686**	**435,153,294**
Currency translation adjustment	**–**	**–**	**–**
	50,102,729	575,472,686	435,153,294
INCOME			
Dividends (net of withholding taxes) (note 2(m))	1,278,002	23,198,338	11,950,545
Interest on bonds (net of withholding taxes) (note 2(m))	–	9,423	681,829
Bank interest	–	–	–
Securities lending (notes 2(n), 15)	–	193,597	159,472
Net interest income on swaps	–	–	–
Sundry income (note 22)	4,179	58,480	276,361
TOTAL INCOME	**1,282,181**	**23,459,838**	**13,068,207**
EXPENSES			
Investment management fees (note 16)	745,644	5,617,541	4,422,740
Performance fees (note 17)	–	–	–
Administration and transfer agency fees	162,925	1,418,745	1,137,791
Directors fees	103	1,244	1,059
Subscription tax (note 20)	29,660	316,829	247,525
Custodian fees	85,301	79,608	30,083
Audit fees	11,924	13,188	14,083
Printing and publishing expenses	5,788	57,932	44,783
Bank charges	5,302	125,175	34,220
Net interest expenses on swaps	–	–	–
Maintenance and service charges (note 21)	274,803	2,717,667	2,323,655
Other charges (note 24)	33,784	185,661	146,576
TOTAL EXPENSES	**1,355,234**	**10,533,590**	**8,402,515**
Expenses reimbursement (note 23)	(15,813)	(46,070)	(2,590)
NET EXPENSES	**1,339,421**	**10,487,520**	**8,399,925**
NET PROFIT/(LOSS) FROM INVESTMENTS	**(57,240)**	**12,972,318**	**4,668,282**
Net realised profit/(loss) on sale of investments	6,093,820	(48,585,724)	22,509,610
Net realised profit/(loss) on forward foreign exchange contracts	294,209	(317,913)	1,161,959
Net realised profit/(loss) on financial future contracts	–	–	–
Net realised profit/(loss) on cross currency swap contracts	–	–	–
Net realised profit/(loss) on interest rate swap contracts	–	–	–
Net realised profit/(loss) on inflation rate swap contracts	–	–	–
Net realised profit/(loss) on total return swap contracts	–	–	–
Net realised profit/(loss) on contract for differences	–	–	–
Net realised profit/(loss) on credit default swap contracts	–	–	–
Net realised profit/(loss) on option contracts	–	–	–
Net realised profit/(loss) on mortgage dollar rolls	–	–	–
Net realised profit/(loss) on foreign exchange transactions	(23,976)	171,356	352,189
NET REALISED PROFIT/(LOSS) FOR THE YEAR	**6,306,813**	**(35,759,963)**	**28,692,040**
Change in net unrealised appreciation/(depreciation) on:			
Investments	10,237,932	190,657,381	132,128,583
Forward foreign exchange contracts	(101,835)	94,827	(182,876)
Financial future contracts	–	–	–
Cross currency swap contracts	–	–	–
Interest rate swap contracts	–	–	–
Inflation swap contracts	–	–	–
Total return swap contracts	–	–	–
Credit default swap contracts	–	–	–
Option contracts	–	–	–
Contract for differences	–	–	–
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	(5,676)	421,906	210,364
Capital gains tax	–	–	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	**16,437,234**	**155,414,151**	**160,848,111**
MOVEMENT OF CAPITAL			
Issue of shares	16,444,338	82,311,484	109,878,649
Redemption of shares	(27,794,838)	(161,306,634)	(142,720,030)
Equalisation (note 27)	903	(571,825)	160,264
	(11,349,597)	**(79,566,975)**	**(32,681,117)**
Dividends paid/accumulated	(77,866)	(1,758,970)	(6,879,235)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(11,427,463)	(81,325,945)	(39,560,352)
NET ASSETS AT THE END OF THE YEAR	**55,112,500**	**649,560,892**	**556,441,053**
Portfolio Turnover Ratio (note 28)	83.61%	153.38%	27.18%

*Please refer Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2021

Franklin Mutual U.S. Value Fund (USD)	Franklin Natural Resources Fund (USD)	Franklin NextStep Balanced Growth Fund (USD)	Franklin NextStep Conservative Fund (USD)	Franklin NextStep Dynamic Growth Fund (USD)	Franklin NextStep Growth Fund (USD)	Franklin NextStep Moderate Fund (USD)	Franklin NextStep Stable Growth Fund (USD)
263,582,471	**367,770,156**	**72,072,870**	**41,715,217**	**10,496,145**	**19,031,488**	**53,893,504**	**13,042,434**
–	**–**	**–**	**–**	**–**	**–**	**–**	**–**
263,582,471	367,770,156	72,072,870	41,715,217	10,496,145	19,031,488	53,893,504	13,042,434
4,683,861	11,155,816	368,097	444,052	44,099	111,925	409,135	144,794
928,743	32,660	–	–	–	–	–	–
–	226	9,877	2,132	846	1,725	2,582	703
–	29,317	–	–	–	–	–	–
–	–	–	–	–	–	–	–
71,096	37,358	7,236	6,393	2,109	2,022	8,195	2,162
5,683,700	**11,255,377**	**385,210**	**452,577**	**47,054**	**115,672**	**419,912**	**147,659**
2,831,245	4,164,685	463,164	376,344	65,079	172,285	520,675	129,486
–	–	–	–	–	–	–	–
722,931	1,032,777	119,405	125,436	17,396	43,126	150,778	35,675
721	1,394	85	106	11	36	130	35
168,371	280,502	16,968	18,197	2,345	7,190	22,548	4,644
12,721	19,146	19,367	16,174	13,233	13,804	17,322	13,098
13,580	12,452	12,366	11,896	12,264	11,855	11,917	12,064
27,430	42,821	6,286	5,451	1,998	2,902	6,381	2,718
4,696	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
1,623,965	3,175,338	217,943	250,383	38,278	110,791	347,851	48,556
93,450	151,568	18,378	16,081	5,092	7,428	18,976	7,489
5,499,110	**8,880,683**	**873,962**	**820,068**	**155,696**	**369,417**	**1,096,578**	**253,765**
(1,967)	(2,073)	(20,787)	(70,544)	(27,065)	(43,979)	(99,832)	(32,119)
5,497,143	**8,878,610**	**853,175**	**749,524**	**128,631**	**325,438**	**996,746**	**221,646**
186,557	**2,376,767**	**(467,965)**	**(296,947)**	**(81,577)**	**(209,766)**	**(576,834)**	**(73,987)**
19,725,998	(7,382,089)	6,555,538	2,084,299	1,221,061	1,694,217	4,158,517	(1,469,571)
214,880	2,422,480	143,098	1,451,908	52,093	227,362	910,984	56,026
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
124,141	(688,281)	(16,158)	(431,851)	395	(25,959)	394,045	(8,503)
20,251,576	**(3,271,123)**	**6,214,513**	**2,807,409**	**1,191,972**	**1,685,854**	**4,886,712**	**(1,496,035)**
86,886,310	160,329,017	5,551,790	2,599,185	882,062	2,787,305	7,594,306	654,520
(112,918)	(166,116)	(31,046)	(88,359)	(10,511)	(9,100)	(674,382)	(13,037)
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
25,211	26,427	–	52	–	–	16	–
–	–	–	–	–	–	–	–
107,050,179	**156,918,205**	**11,735,257**	**5,318,287**	**2,063,523**	**4,464,059**	**11,806,652**	**(854,552)**
140,573,048	859,774,508	3,032,569	23,906,227	1,438,966	2,962,613	25,056,090	10,894,869
(126,981,930)	(651,190,830)	(40,822,373)	(12,880,144)	(8,026,680)	(7,291,794)	(20,865,728)	(4,133,156)
(7,434)	29,986	(32,462)	4,534	(5,531)	(2,840)	(5,009)	12,472
13,583,684	**208,613,664**	**(37,822,266)**	**11,030,617**	**(6,593,245)**	**(4,332,021)**	**4,185,353**	**6,774,185**
(3,973,861)	(63,557)	(604,959)	(512,280)	(66,610)	(152,412)	(502,763)	(155,222)
9,609,823	208,550,107	(38,427,225)	10,518,337	(6,659,855)	(4,484,433)	3,682,590	6,618,963
380,242,473	**733,238,468**	**45,380,902**	**57,551,841**	**5,899,813**	**19,011,114**	**69,382,746**	**18,806,845**
4.92%	(204.26)%	59.38%	15.03%	69.16%	49.72%	23.07%	15.80%

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2021

	Franklin Select U.S. Equity Fund* (USD)	Franklin Strategic Income Fund (USD)	Franklin Systematic Style Premia Fund (USD)
NET ASSETS AT THE BEGINNING OF THE YEAR	**352,808,923**	**792,968,420**	**10,420,535**
Currency translation adjustment	**–**	**–**	**–**
	352,808,923	792,968,420	10,420,535
INCOME			
Dividends (net of withholding taxes) (note 2(m))	673,422	16,845	113,556
Interest on bonds (net of withholding taxes) (note 2(m))	813	27,414,928	615
Bank interest	115	1,457,046	–
Securities lending (notes 2(n), 15)	–	–	–
Net interest income on swaps	–	2,329,480	–
Sundry income (note 22)	–	323,779	–
TOTAL INCOME	**674,350**	**31,542,078**	**114,171**
EXPENSES			
Investment management fees (note 16)	1,360,414	5,489,193	34
Performance fees (note 17)	–	–	–
Administration and transfer agency fees	321,768	1,762,016	–
Directors fees	266	1,353	20
Subscription tax (note 20)	99,004	448,884	1,265
Custodian fees	5,796	39,562	768
Audit fees	4,778	14,404	10,427
Printing and publishing expenses	13,390	68,618	2,296
Bank charges	–	–	1,865
Net interest expenses on swaps	–	494,772	342,088
Maintenance and service charges (note 21)	839,300	4,421,435	–
Other charges (note 24)	49,664	238,156	6,229
TOTAL EXPENSES	**2,694,380**	**12,978,393**	**364,992**
Expenses reimbursement (note 23)	(4,832)	(1,388,155)	(7,083)
NET EXPENSES	**2,689,548**	**11,590,238**	**357,909**
NET PROFIT/(LOSS) FROM INVESTMENTS	**(2,015,198)**	**19,951,840**	**(243,738)**
Net realised profit/(loss) on sale of investments	173,765,221	13,647,888	937,249
Net realised profit/(loss) on forward foreign exchange contracts	555,193	3,275,743	28,641
Net realised profit/(loss) on financial future contracts	–	1,557,871	(296,906)
Net realised profit/(loss) on cross currency swap contracts	–	(957)	–
Net realised profit/(loss) on interest rate swap contracts	–	–	–
Net realised profit/(loss) on inflation rate swap contracts	–	(1,363,122)	–
Net realised profit/(loss) on total return swap contracts	–	(2,133,734)	(1,573,606)
Net realised profit/(loss) on contract for differences	–	–	–
Net realised profit/(loss) on credit default swap contracts	–	(2,862,010)	–
Net realised profit/(loss) on option contracts	–	(91,226)	–
Net realised profit/(loss) on mortgage dollar rolls	–	(60,345)	–
Net realised profit/(loss) on foreign exchange transactions	(74,568)	(3,893,269)	106,128
NET REALISED PROFIT/(LOSS) FOR THE YEAR	**172,230,648**	**28,028,679**	**(1,042,232)**
Change in net unrealised appreciation/(depreciation) on:			
Investments	(112,063,550)	32,164,956	805,470
Forward foreign exchange contracts	16,037	1,760,863	34,780
Financial future contracts	–	(1,363,317)	21,552
Cross currency swap contracts	–	(22,773)	–
Interest rate swap contracts	–	–	–
Inflation swap contracts	–	1,312,531	–
Total return swap contracts	–	3,557,505	(258,782)
Credit default swap contracts	–	2,026,491	–
Option contracts	–	91,226	–
Contract for differences	–	–	–
Mortgage dollar rolls	–	(133,359)	–
Foreign exchange transactions	–	125,076	(24,801)
Capital gains tax	–	(122,175)	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	**60,183,135**	**67,425,703**	**(464,013)**
MOVEMENT OF CAPITAL			
Issue of shares	23,744,565	221,689,039	34,047
Redemption of shares	(436,736,623)	(326,976,748)	–
Equalisation (note 27)	–	(26,658)	–
	(412,992,058)	**(105,314,367)**	**34,047**
Dividends paid/accumulated	–	(19,800,024)	(148,810)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(412,992,058)	(125,114,391)	(114,763)
NET ASSETS AT THE END OF THE YEAR	**–**	**735,279,732**	**9,841,759**
Portfolio Turnover Ratio (note 28)	N/A	87.34%	302.95%

*Please refer Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2021

Franklin Technology Fund (USD)	Franklin U.S. Dollar Short-Term Money Market Fund (USD)	Franklin U.S. Government Fund (USD)	Franklin U.S. Low Duration Fund (USD)	Franklin U.S. Opportunities Fund (USD)	Franklin UK Equity Income Fund* (GBP)	Franklin World Perspectives Fund (USD)	Templeton Asia Equity Total Return Fund* (USD)
5,299,830,619	**650,914,286**	**1,342,647,824**	**414,916,872**	**5,252,594,912**	**–**	**306,347,237**	**–**
–	**–**	**–**	**–**	**–**	**–**	**–**	**–**
5,299,830,619	650,914,286	1,342,647,824	414,916,872	5,252,594,912	–	306,347,237	–
20,651,408	–	–	–	19,053,336	150,046	1,857,402	72,168
55,175	476,841	38,538,956	6,619,294	25,528	–	–	–
7,996	–	2,669	11,300	8,350	–	–	–
900,805	–	–	–	4,783,836	–	19,795	–
–	–	–	990,175	–	–	–	–
627,603	61,623	174,400	173,144	557,625	72	71,641	223
22,242,987	**538,464**	**38,716,025**	**7,793,913**	**24,428,675**	**150,118**	**1,948,838**	**72,391**
74,233,626	1,414,136	7,843,587	1,645,485	64,418,119	23,729	3,225,946	57,454
–	–	–	–	–	–	–	–
17,782,622	621,913	2,951,238	646,262	15,899,844	8,253	927,704	13,900
18,929	632	2,014	628	15,842	11	604	18
4,331,659	61,522	725,403	162,887	3,790,728	2,058	180,140	3,477
321,166	22,025	59,656	14,503	275,259	2,004	23,342	1,149
20,887	11,092	14,221	12,127	23,075	9,234	10,471	10,704
661,850	43,853	107,811	33,325	577,925	417	32,976	640
–	124	–	–	–	–	2,033	114
–	–	–	499,302	–	–	–	–
38,177,113	1,342,355	5,041,408	1,001,703	31,488,112	8,597	1,949,796	–
2,232,964	149,803	360,768	151,247	2,039,439	1,017	99,153	1,775
137,780,816	**3,667,455**	**17,106,106**	**4,167,469**	**118,528,343**	**55,320**	**6,452,165**	**89,231**
(2,178,241)	(1,672,218)	(159,330)	(344,335)	(2,608,590)	(14,981)	(5,121)	(16,010)
135,602,575	**1,995,237**	**16,946,776**	**3,823,134**	**115,919,753**	**40,339**	**6,447,044**	**73,221**
(113,359,588)	**(1,456,773)**	**21,769,249**	**3,970,779**	**(91,491,078)**	**109,779**	**(4,498,206)**	**(830)**
810,384,490	78,635	(23,723,161)	1,532,470	370,684,719	138,142	85,070,315	1,237,064
10,540,911	–	6,709,587	3,243,121	42,931,965	–	–	–
–	–	–	710,978	–	–	–	(360,636)
–	–	–	(1,186,996)	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	(1,786,588)	–	–	–	–
–	–	–	1,154,419	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	(2,573,952)	–	–	–	–
–	–	–	(29)	–	–	–	–
–	–	–	(9,814)	–	–	–	–
(1,985,275)	–	(709,452)	(750,334)	(10,611,511)	9,778	94,775	(12,122)
705,580,538	**(1,378,138)**	**4,046,223**	**4,304,054**	**311,514,095**	**257,699**	**80,666,884**	**863,476**
2,465,913,791	1,262	(18,201,522)	10,025,941	2,019,282,980	614,028	19,385,180	602,696
(4,496,629)	–	(2,148,978)	(1,338,880)	(3,869,413)	–	–	–
–	–	–	25,460	–	–	–	(18,359)
–	–	–	(468,545)	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	1,893,940	–	–	–	–
–	–	–	1,058,295	–	–	–	–
–	–	–	936,948	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	6,723	–	–	–	–
666,717	–	(1,768)	432,086	(121,872)	73	(16,409)	1,510
–	–	–	(1,016)	–	19	–	(7,988)
3,167,664,417	**(1,376,876)**	**(16,306,045)**	**16,875,006**	**2,326,805,790**	**871,819**	**100,035,655**	**1,441,335**
6,275,872,227	345,202,017	718,303,538	67,610,343	4,155,988,572	5,409,468	49,479,499	8,000,000
(4,661,899,970)	(642,049,753)	(926,709,646)	(158,467,457)	(3,032,858,494)	(493,729)	(130,773,282)	–
(41,752)	–	(533,209)	(28,701)	99,186	4,847	(202)	–
1,613,930,505	**(296,847,736)**	**(208,939,317)**	**(90,885,815)**	**1,123,229,264**	**4,920,586**	**(81,293,985)**	**8,000,000**
(167,538)	–	(19,156,665)	(2,466,974)	(95,144)	(69,285)	(143,996)	–
1,613,762,967	(296,847,736)	(228,095,982)	(93,352,789)	1,123,134,120	4,851,301	(81,437,981)	8,000,000
10,081,258,003	**352,689,674**	**1,098,245,797**	**338,439,089**	**8,702,534,822**	**5,723,120**	**324,944,911**	**9,441,335**
(45.42)%	N/A	5.88%	92.44%	(55.69)%	13.29%	151.47%	211.14%

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2021

	Templeton Asian Bond Fund (USD)	Templeton Asian Growth Fund (USD)	Templeton Asian Smaller Companies Fund (USD)
NET ASSETS AT THE BEGINNING OF THE YEAR	**280,355,641**	**2,670,848,150**	**910,504,682**
Currency translation adjustment	**–**	**–**	**–**
	280,355,641	2,670,848,150	910,504,682
INCOME			
Dividends (net of withholding taxes) (note 2(m))	–	42,582,370	18,925,977
Interest on bonds (net of withholding taxes) (note 2(m))	6,608,734	–	6,548
Bank interest	–	–	–
Securities lending (notes 2(n), 15)	–	1,913	57,776
Net interest income on swaps	–	–	–
Sundry income (note 22)	3,317,381	5,298,088	2,294,403
TOTAL INCOME	**9,926,115**	**47,882,371**	**21,284,704**
EXPENSES			
Investment management fees (note 16)	1,864,738	42,616,862	10,578,694
Performance fees (note 17)	–	–	–
Administration and transfer agency fees	599,650	7,440,290	2,156,742
Directors fees	415	6,314	2,036
Subscription tax (note 20)	148,667	1,834,653	453,737
Custodian fees	46,539	843,655	306,552
Audit fees	14,610	20,191	13,176
Printing and publishing expenses	24,641	271,598	86,273
Bank charges	15,409	324,984	24,425
Net interest expenses on swaps	–	–	–
Maintenance and service charges (note 21)	878,871	15,892,506	3,231,596
Other charges (note 24)	92,016	947,744	215,794
TOTAL EXPENSES	**3,685,556**	**70,198,797**	**17,069,025**
Expenses reimbursement (note 23)	(1,176)	(6,726)	(164,570)
NET EXPENSES	**3,684,380**	**70,192,071**	**16,904,455**
NET PROFIT/(LOSS) FROM INVESTMENTS	**6,241,735**	**(22,309,700)**	**4,380,249**
Net realised profit/(loss) on sale of investments	5,318,551	246,593,963	116,666,025
Net realised profit/(loss) on forward foreign exchange contracts	(18,355,109)	5,273,047	26,473
Net realised profit/(loss) on financial future contracts	–	–	–
Net realised profit/(loss) on cross currency swap contracts	–	–	–
Net realised profit/(loss) on interest rate swap contracts	–	–	–
Net realised profit/(loss) on inflation rate swap contracts	–	–	–
Net realised profit/(loss) on total return swap contracts	–	–	–
Net realised profit/(loss) on contract for differences	–	–	–
Net realised profit/(loss) on credit default swap contracts	–	–	–
Net realised profit/(loss) on option contracts	(1,790,629)	–	–
Net realised profit/(loss) on mortgage dollar rolls	–	–	–
Net realised profit/(loss) on foreign exchange transactions	(721,712)	236,022	(127,595)
NET REALISED PROFIT/(LOSS) FOR THE YEAR	**(9,307,164)**	**229,793,332**	**120,945,152**
Change in net unrealised appreciation/(depreciation) on:			
Investments	3,253,787	753,588,958	337,960,049
Forward foreign exchange contracts	3,546,331	(2,470,027)	(28,824)
Financial future contracts	–	–	–
Cross currency swap contracts	–	–	–
Interest rate swap contracts	–	–	–
Inflation swap contracts	–	–	–
Total return swap contracts	–	–	–
Credit default swap contracts	–	–	–
Option contracts	356,757	–	–
Contract for differences	–	–	–
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	(58,597)	988,515	100,658
Capital gains tax	(395,825)	(19,862,259)	(8,185,814)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	**(2,604,711)**	**962,038,519**	**450,791,221**
MOVEMENT OF CAPITAL			
Issue of shares	42,806,699	800,838,800	396,752,965
Redemption of shares	(90,404,939)	(1,051,002,695)	(682,858,933)
Equalisation (note 27)	(479,585)	8,580	(1,007,707)
	(48,077,825)	**(250,155,315)**	**(287,113,675)**
Dividends paid/accumulated	(4,831,078)	(2,343,560)	(5,533,368)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(52,908,903)	(252,498,875)	(292,647,043)
NET ASSETS AT THE END OF THE YEAR	**224,842,027**	**3,380,387,794**	**1,068,648,860**
Portfolio Turnover Ratio (note 28)	124.61%	6.81%	(7.23)%

*Please refer Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2021

Templeton BRIC Fund (USD)	Templeton China A-Shares Fund* (USD)	Templeton China Fund (USD)	Templeton Eastern Europe Fund (EUR)	Templeton Emerging Markets Bond Fund (USD)	Templeton Emerging Markets Dynamic Income Fund (USD)	Templeton Emerging Markets Fund (USD)	Templeton Emerging Markets Local Currency Bond Fund (USD)
535,747,372	**–**	**396,106,221**	**180,902,414**	**6,755,425,443**	**143,028,728**	**878,917,615**	**21,127,708**
–	**–**	**–**	**–**	**–**	**–**	**–**	**–**
535,747,372	–	396,106,221	180,902,414	6,755,425,443	143,028,728	878,917,615	21,127,708
16,270,823	132,499	5,124,239	9,165,778	–	2,661,294	22,182,118	–
–	–	–	–	446,549,276	3,602,618	–	766,421
–	–	–	–	–	–	–	–
85,533	–	50,569	45,586	–	4,331	48,402	–
–	–	–	–	31,459	–	–	–
64,002	–	48,509	18,500	913,546	54,356	716,655	1,976
16,420,358	**132,499**	**5,223,317**	**9,229,864**	**447,494,281**	**6,322,599**	**22,947,175**	**768,397**
9,879,540	218	8,221,985	2,913,833	52,078,672	1,692,624	11,248,427	86,265
–	–	–	–	–	–	–	–
1,505,122	43	1,245,456	490,858	12,682,264	411,286	2,383,798	24,132
1,190	59	1,166	437	8,284	353	2,271	20
375,481	1,014	310,679	113,511	3,162,073	93,895	453,249	4,416
146,255	13,213	76,144	136,372	2,307,348	39,284	333,195	4,287
12,817	10,675	12,872	10,719	27,820	13,970	15,388	14,362
54,716	864	46,903	21,641	490,425	15,791	91,848	2,552
1,589	–	105	29,907	133,787	2,907	5,010	401
–	–	–	–	–	–	–	–
3,295,044	47	2,792,747	923,162	29,848,584	1,021,688	3,722,019	26,711
176,252	3,093	168,888	60,700	1,787,543	53,885	310,335	4,626
15,448,006	**29,226**	**12,876,945**	**4,701,140**	**102,526,800**	**3,345,683**	**18,565,540**	**167,772**
–	(19,468)	(17,707)	(6,670)	(879,944)	(54,582)	(762,104)	(36,591)
15,448,006	**9,758**	**12,859,238**	**4,694,470**	**101,646,856**	**3,291,101**	**17,803,436**	**131,181**
972,352	**122,741**	**(7,635,921)**	**4,535,394**	**345,847,425**	**3,031,498**	**5,143,739**	**637,216**
90,609,786	(113,323)	23,991,472	10,136,193	(1,443,583,067)	3,816,954	94,850,130	(2,273,203)
676,801	–	170,980	–	(221,511,390)	(478,777)	582,767	(509,082)
–	–	–	–	–	–	–	–
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–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
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–	–	–	–	–	–	–	–
–	–	–	–	(119,334,793)	(728,972)	–	–
–	–	–	–	–	–	–	–
(354,753)	(20,288)	162,785	(185,986)	(3,709,767)	(888,795)	(118,845)	(14,934)
91,904,186	**(10,870)**	**16,689,316**	**14,485,601**	**(1,442,291,592)**	**4,751,908**	**100,457,791**	**(2,160,003)**
109,028,645	1,111,631	111,971,804	46,345,979	1,487,161,222	26,867,079	245,738,391	2,301,450
(269,640)	–	–	–	24,190,452	(162,560)	(286,533)	41,766
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	(335,055)	–	–	(5)
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	22,746,712	138,146	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
753,306	18,292	(884)	6,191	(11,915,600)	106,789	301,684	(3,355)
(4,223,627)	–	–	–	(3,015,380)	(333,248)	(4,045,064)	(6,081)
197,192,870	**1,119,053**	**128,660,236**	**60,837,771**	**76,540,759**	**31,368,114**	**342,166,269**	**173,772**
91,811,672	30,110,645	429,661,922	51,275,768	1,127,779,641	88,168,240	369,974,903	2,091,664
(187,002,992)	(21,798)	(331,287,654)	(68,403,737)	(3,099,319,160)	(69,041,861)	(382,637,837)	(12,209,846)
(218,962)	8,351	(5,956)	160,443	(10,435,404)	262	210,986	(65,441)
(95,410,282)	**30,097,198**	**98,368,312**	**(16,967,526)**	**(1,981,974,923)**	**19,126,641**	**(12,451,948)**	**(10,183,623)**
(4,750,634)	–	(86,178)	(365,149)	(408,749,974)	(7,175,985)	(6,149,246)	(1,577,985)
(100,160,916)	30,097,198	98,282,134	(17,332,675)	(2,390,724,897)	11,950,656	(18,601,194)	(11,761,608)
632,779,326	**31,216,251**	**623,048,591**	**224,407,510**	**4,441,241,305**	**186,347,498**	**1,202,482,690**	**9,539,872**
35.00%	0.42%	(69.61)%	11.74%	41.34%	44.63%	(19.32)%	110.58%

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2021

	Templeton Emerging Markets Smaller Companies Fund (USD)	Templeton Emerging Markets Sustainability Fund* (USD)	Templeton Euroland Fund (EUR)
NET ASSETS AT THE BEGINNING OF THE YEAR	**505,409,433**	**–**	**237,340,208**
Currency translation adjustment	**–**	**–**	**–**
	505,409,433	–	237,340,208
INCOME			
Dividends (net of withholding taxes) (note 2(m))	11,946,025	139,172	4,540,729
Interest on bonds (net of withholding taxes) (note 2(m))	1,815	–	–
Bank interest	–	–	–
Securities lending (notes 2(n), 15)	30,615	–	18,049
Net interest income on swaps	–	–	–
Sundry income (note 22)	355,269	510	29,770
TOTAL INCOME	**12,333,724**	**139,682**	**4,588,548**
EXPENSES			
Investment management fees (note 16)	6,036,229	68,455	2,156,407
Performance fees (note 17)	–	–	–
Administration and transfer agency fees	1,089,538	17,580	538,318
Directors fees	1,076	73	377
Subscription tax (note 20)	184,400	1,913	128,968
Custodian fees	199,507	462	20,734
Audit fees	13,776	10,996	11,292
Printing and publishing expenses	48,846	1,125	20,264
Bank charges	10,986	–	113,997
Net interest expenses on swaps	–	–	–
Maintenance and service charges (note 21)	1,012,334	5,221	1,171,309
Other charges (note 24)	151,997	6,853	67,322
TOTAL EXPENSES	**8,748,689**	**112,678**	**4,228,988**
Expenses reimbursement (note 23)	(3,937)	(26,196)	(37,744)
NET EXPENSES	**8,744,752**	**86,482**	**4,191,244**
NET PROFIT/(LOSS) FROM INVESTMENTS	**3,588,972**	**53,200**	**397,304**
Net realised profit/(loss) on sale of investments	(262,175,585)	223,967	7,503,580
Net realised profit/(loss) on forward foreign exchange contracts	(8,771)	18,125	(29,677)
Net realised profit/(loss) on financial future contracts	–	–	–
Net realised profit/(loss) on cross currency swap contracts	–	–	–
Net realised profit/(loss) on interest rate swap contracts	–	–	–
Net realised profit/(loss) on inflation rate swap contracts	–	–	–
Net realised profit/(loss) on total return swap contracts	–	–	–
Net realised profit/(loss) on contract for differences	–	–	–
Net realised profit/(loss) on credit default swap contracts	–	–	–
Net realised profit/(loss) on option contracts	–	–	–
Net realised profit/(loss) on mortgage dollar rolls	–	–	–
Net realised profit/(loss) on foreign exchange transactions	(55,489)	(34,736)	(340,151)
NET REALISED PROFIT/(LOSS) FOR THE YEAR	**(258,650,873)**	**260,556**	**7,531,056**
Change in net unrealised appreciation/(depreciation) on:			
Investments	173,566,232	824,313	23,036,310
Forward foreign exchange contracts	(12,987)	(4,755)	8,637
Financial future contracts	–	–	–
Cross currency swap contracts	–	–	–
Interest rate swap contracts	–	–	–
Inflation swap contracts	–	–	–
Total return swap contracts	–	–	–
Credit default swap contracts	–	–	–
Option contracts	–	–	–
Contract for differences	–	–	–
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	(6,791,885)	89	19,664
Capital gains tax	(3,120,655)	(72,683)	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	**(95,010,168)**	**1,007,520**	**30,595,667**
MOVEMENT OF CAPITAL			
Issue of shares	446,642,897	37,267,387	24,938,468
Redemption of shares	(288,645,501)	(119,180)	(92,778,147)
Equalisation (note 27)	(893,330)	63,920	(101,740)
	157,104,066	**37,212,127**	**(67,941,419)**
Dividends paid/accumulated	(3,103,590)	–	(219,037)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	154,000,476	37,212,127	(68,160,456)
NET ASSETS AT THE END OF THE YEAR	**564,399,741**	**38,219,647**	**199,775,419**
Portfolio Turnover Ratio (note 28)	(45.63)%	9.95%	92.67%

*Please refer Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2021

Templeton European Dividend Fund* (EUR)	Templeton European Opportunities Fund* (EUR)	Templeton European Small-Mid Cap Fund* (EUR)	Templeton Frontier Markets Fund (USD)	Templeton Global Balanced Fund (USD)	Templeton Global Bond (Euro) Fund (EUR)	Templeton Global Bond Fund (USD)	Templeton Global Climate Change Fund (EUR)
91,493,394	**148,933,090**	**118,048,230**	**358,896,877**	**652,028,802**	**126,816,226**	**9,991,498,497**	**614,815,417**
–	**–**	**–**	**–**	**–**	**–**	**–**	**–**
91,493,394	148,933,090	118,048,230	358,896,877	652,028,802	126,816,226	9,991,498,497	614,815,417
2,988,194	3,605,978	2,514,074	10,455,469	7,508,798	–	–	14,247,397
–	–	–	–	6,193,315	5,154,161	329,779,996	–
–	–	–	–	–	–	–	–
20,079	7,133	1,011	1,522	1,273	–	–	40,666
–	–	–	–	–	–	–	–
–	14,885	12,570	197,860	669,970	544,319	44,494,890	212,766
3,008,273	**3,627,996**	**2,527,655**	**10,654,851**	**14,373,356**	**5,698,480**	**374,274,886**	**14,500,829**
898,117	1,404,896	984,536	4,975,977	5,309,517	704,418	56,188,996	7,524,101
–	–	–	–	–	–	–	–
224,964	337,395	251,200	897,649	1,592,967	224,595	17,542,033	1,780,612
182	273	192	623	1,109	144	11,248	1,697
47,889	86,432	56,535	173,947	416,049	58,702	4,479,117	467,552
9,326	11,487	22,194	405,984	89,925	38,305	2,046,831	83,378
11,040	9,273	11,091	12,855	13,926	8,689	36,220	10,060
9,405	15,488	17,132	35,718	58,062	9,841	705,557	65,708
18,244	120,031	34,951	47,549	1,024	17,872	335,894	89,123
–	–	–	–	–	–	80,302	–
437,041	921,508	472,228	1,421,104	3,356,234	416,984	26,820,985	3,751,413
56,376	379,486	300,426	391,946	294,724	28,209	2,521,040	216,588
1,712,584	**3,286,269**	**2,150,485**	**8,363,352**	**11,133,537**	**1,507,759**	**110,768,223**	**13,990,232**
(35,465)	(2,892)	(391)	(24)	(55,737)	(7,919)	(229,753)	(4,507)
1,677,119	**3,283,377**	**2,150,094**	**8,363,328**	**11,077,800**	**1,499,840**	**110,538,470**	**13,985,725**
1,331,154	**344,619**	**377,561**	**2,291,523**	**3,295,556**	**4,198,640**	**263,736,416**	**515,104**
(783,590)	8,965,137	(13,694,719)	(11,943,462)	84,869,150	(6,671,946)	(97,771,613)	63,796,535
(27,952)	(436,749)	(34,058)	1,878,892	(4,287,654)	3,498,636	(576,718,435)	(76,719)
–	–	–	–	–	–	–	–
–	–	–	–	–	2,095	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	(127,137,128)	–
–	–	–	–	–	–	–	–
(87,623)	(129,488)	(37,647)	(513,935)	(1,116,983)	(759,939)	(12,136,106)	(1,709,290)
431,989	**8,743,519**	**(13,388,863)**	**(8,286,982)**	**82,760,069**	**267,486**	**(550,026,866)**	**62,525,630**
15,358,757	15,571,739	44,313,533	131,376,070	86,602,240	571,129	427,319,412	194,732,837
(69,125)	135,491	23,385	(707,157)	(1,676,911)	(3,106,856)	106,531,875	95,480
–	–	–	–	–	–	–	–
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–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	8,557,341	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
(29,941)	(52,528)	178	2,350,291	564,898	71,956	(373,605)	(74,422)
–	–	–	(3,666,283)	(39,787)	(67,009)	(4,627,791)	(632,566)
15,691,680	**24,398,221**	**30,948,233**	**121,065,939**	**168,210,509**	**(2,263,294)**	**(12,619,634)**	**256,646,959**
33,205,660	15,540,335	19,711,775	47,795,904	125,628,107	12,611,014	650,760,093	123,496,787
(40,958,900)	(45,598,980)	(68,560,110)	(193,247,495)	(347,284,125)	(52,653,939)	(4,215,128,483)	(89,233,016)
(112,286)	(13,757)	(181,491)	(342,784)	(541,497)	(717,706)	(33,889,373)	128,324
(7,865,526)	**(30,072,402)**	**(49,029,826)**	**(145,794,375)**	**(222,197,515)**	**(40,760,631)**	**(3,598,257,763)**	**34,392,095**
(3,296,461)	(556,539)	(1,148,245)	(1,083,261)	(10,064,913)	(6,498,662)	(275,951,248)	(1,187,880)
(11,161,987)	(30,628,941)	(50,178,071)	(146,877,636)	(232,262,428)	(47,259,293)	(3,874,209,011)	33,204,215
96,023,087	**142,702,370**	**98,818,392**	**333,085,180**	**587,976,883**	**77,293,639**	**6,104,669,852**	**904,666,591**
108.45%	178.63%	99.96%	16.14%	82.64%	94.03%	125.41%	43.15%

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2021

	Templeton Global Equity Income Fund (USD)	Templeton Global Fund (USD)	Templeton Global High Yield Fund (USD)
NET ASSETS AT THE BEGINNING OF THE YEAR	**70,369,728**	**688,546,360**	**123,058,281**
Currency translation adjustment	**–**	**–**	**–**
	70,369,728	688,546,360	123,058,281
INCOME			
Dividends (net of withholding taxes) (note 2(m))	1,352,415	9,795,325	6,668
Interest on bonds (net of withholding taxes) (note 2(m))	62,162	–	7,344,752
Bank interest	612	–	–
Securities lending (notes 2(n), 15)	608	14,431	–
Net interest income on swaps	–	–	–
Sundry income (note 22)	30,772	432,222	60,844
TOTAL INCOME	**1,446,569**	**10,241,978**	**7,412,264**
EXPENSES			
Investment management fees (note 16)	772,520	7,503,309	982,682
Performance fees (note 17)	–	–	–
Administration and transfer agency fees	196,904	1,833,649	285,722
Directors fees	148	1,613	206
Subscription tax (note 20)	47,803	435,803	72,225
Custodian fees	7,400	69,326	17,201
Audit fees	11,048	13,381	11,913
Printing and publishing expenses	7,910	68,506	12,935
Bank charges	–	62,675	3,626
Net interest expenses on swaps	–	–	–
Maintenance and service charges (note 21)	382,063	3,545,519	736,986
Other charges (note 24)	41,135	240,076	36,338
TOTAL EXPENSES	**1,466,931**	**13,773,857**	**2,159,834**
Expenses reimbursement (note 23)	(166,151)	(131,061)	(2,707)
NET EXPENSES	**1,300,780**	**13,642,796**	**2,157,127**
NET PROFIT/(LOSS) FROM INVESTMENTS	**145,789**	**(3,400,818)**	**5,255,137**
Net realised profit/(loss) on sale of investments	7,928,080	64,542,176	(1,523,159)
Net realised profit/(loss) on forward foreign exchange contracts	11,442	–	(1,133,253)
Net realised profit/(loss) on financial future contracts	–	–	–
Net realised profit/(loss) on cross currency swap contracts	–	–	–
Net realised profit/(loss) on interest rate swap contracts	–	–	–
Net realised profit/(loss) on inflation rate swap contracts	–	–	–
Net realised profit/(loss) on total return swap contracts	–	–	–
Net realised profit/(loss) on contract for differences	–	–	–
Net realised profit/(loss) on credit default swap contracts	–	–	–
Net realised profit/(loss) on option contracts	–	–	(503,168)
Net realised profit/(loss) on mortgage dollar rolls	–	–	–
Net realised profit/(loss) on foreign exchange transactions	8,997	(585,459)	(49,093)
NET REALISED PROFIT/(LOSS) FOR THE YEAR	**8,094,308**	**60,555,899**	**2,046,464**
Change in net unrealised appreciation/(depreciation) on:			
Investments	15,759,437	151,800,132	9,255,650
Forward foreign exchange contracts	(387)	–	(384,448)
Financial future contracts	–	–	–
Cross currency swap contracts	–	–	–
Interest rate swap contracts	–	–	(21)
Inflation swap contracts	–	–	–
Total return swap contracts	–	–	–
Credit default swap contracts	–	–	–
Option contracts	–	–	100,814
Contract for differences	–	–	–
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	4,566	(18,931)	(33,086)
Capital gains tax	–	(534,988)	(29,698)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	**23,857,924**	**211,802,112**	**10,955,675**
MOVEMENT OF CAPITAL			
Issue of shares	9,910,030	89,705,826	53,549,354
Redemption of shares	(24,569,729)	(135,696,019)	(70,273,495)
Equalisation (note 27)	(34,129)	693	(113,399)
	(14,693,828)	**(45,989,500)**	**(16,837,540)**
Dividends paid/accumulated	(1,547,459)	(7,144,469)	(5,979,715)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(16,241,287)	(53,133,969)	(22,817,255)
NET ASSETS AT THE END OF THE YEAR	**77,986,365**	**847,214,503**	**111,196,701**
Portfolio Turnover Ratio (note 28)	132.69%	70.19%	(7.43)%

*Please refer Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2021

Templeton Global Income Fund (USD)	Templeton Global Smaller Companies Fund (USD)	Templeton Global Total Return Fund (USD)	Templeton Global Total Return II Fund (USD)	Templeton Growth (Euro) Fund (EUR)	Templeton Latin America Fund (USD)
388,000,349	**89,381,809**	**9,242,021,974**	**9,914,360**	**6,126,403,757**	**639,879,031**
–	**–**	**–**	**–**	**–**	**–**
388,000,349	89,381,809	9,242,021,974	9,914,360	6,126,403,757	639,879,031
2,948,495	1,634,618	–	–	88,634,691	24,896,901
7,397,879	111,138	446,709,058	227,621	35,911	6,599
1,910	–	–	162	–	–
24,600	18,648	–	–	285,092	–
–	–	–	–	–	–
544,083	57,673	29,207,033	978	3,376,752	69,425
10,916,967	**1,822,077**	**475,916,091**	**228,761**	**92,332,446**	**24,972,925**
3,038,102	1,114,052	51,762,723	75,028	66,144,369	9,889,050
–	–	–	–	–	–
849,115	271,070	16,126,164	21,903	15,510,691	1,782,974
627	250	10,147	20	13,354	1,566
218,932	68,793	4,145,307	6,251	4,125,221	428,110
64,620	11,421	1,950,385	3,099	518,278	234,304
13,321	9,157	35,273	18,307	20,283	12,950
32,849	10,777	651,780	2,477	576,003	65,151
–	682	63,145	–	1,929,994	2,201
–	–	–	–	–	–
2,221,633	582,067	25,439,395	30,009	33,186,235	3,445,289
124,035	32,803	2,346,377	3,212	1,845,814	211,519
6,563,234	**2,101,072**	**102,530,696**	**160,306**	**123,870,242**	**16,073,114**
(13,607)	–	(181,059)	(32,936)	–	(21,082)
6,549,627	**2,101,072**	**102,349,637**	**127,370**	**123,870,242**	**16,052,032**
4,367,340	**(278,995)**	**373,566,454**	**101,391**	**(31,537,796)**	**8,920,893**
30,339,078	12,719,232	(756,602,671)	293,455	7,567,652	12,937,197
(8,036,455)	–	(275,450,274)	(562,471)	(461)	(1,276,948)
(878,074)	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
(9,716,209)	–	(129,297,315)	–	–	–
–	–	–	–	–	–
(1,196,175)	40,349	(11,422,211)	(41,311)	(32,778,515)	374,305
14,879,505	**12,480,586**	**(799,206,017)**	**(208,936)**	**(56,749,120)**	**20,955,447**
54,388,406	31,267,545	839,158,762	159,586	1,352,296,741	207,787,351
566,263	–	(1,783,702)	43,128	–	(1,524,044)
(13,338)	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
1,882,931	–	1,686,377	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
866,395	54,633	(1,288,706)	2,587	(3,014,903)	(228,151)
(188,685)	6,458	(4,529,645)	(2,734)	–	–
72,381,477	**43,809,222**	**34,037,069**	**(6,369)**	**1,292,532,718**	**226,990,603**
19,096,972	33,673,749	784,616,867	–	193,526,199	117,520,104
(138,691,782)	(34,155,007)	(4,204,558,987)	–	(441,145,968)	(162,104,929)
(421,808)	238	(37,263,220)	–	11,086	(84,878)
(120,016,618)	**(481,020)**	**(3,457,205,340)**	**–**	**(247,608,683)**	**(44,669,703)**
(5,837,726)	(1,710)	(326,550,271)	–	(53,856,659)	(5,741,343)
(125,854,344)	(482,730)	(3,783,755,611)	–	(301,465,342)	(50,411,046)
334,527,482	**132,708,301**	**5,492,303,432**	**9,907,991**	**7,117,471,133**	**816,458,588**
95.75%	22.84%	104.43%	214.53%	74.65%	(13.34)%

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Franklin Biotechnology Discovery Fund - USD					
A (acc) CHF-H1 (hedged)	1.83%	167,078.003	18.96	17.64	14.86
A (acc) EUR-H1 (hedged)	1.83%	1,381,233.261	13.49	12.49	10.51
A (acc) HKD	1.83%	3,091,604.769	27.87	25.55	21.22
A (acc) SGD	1.83%	1,783,369.417	42.19	40.16	32.14
A (acc) USD	1.83%	44,065,877.791	43.07	39.55	32.60
B (acc) USD	3.14%	54,862.363	32.80	30.52	25.49
C (acc) USD	2.41%	439,779.326	50.01	46.20	38.30
F (acc) USD	2.82%	6,061,531.841	14.01	12.99	10.81
I (acc) EUR-H1 (hedged)	0.97%	467,542.382	27.10	24.91	20.78
I (acc) USD	0.97%	3,095,151.101	66.80	60.82	49.70
N (acc) PLN-H1 (hedged)*	2.57%	682,601.313	10.23	–	–
N (acc) USD	2.58%	4,765,386.530	36.43	33.71	28.00
W (acc) USD	1.03%	1,842,875.962	20.90	19.04	15.57
Z (acc) GBP	1.33%	156,756.828	41.46	42.30	33.85
Z (acc) USD	1.33%	221,176.082	15.84	14.48	11.87
Franklin Diversified Balanced Fund - EUR					
A (acc) CZK-H1 (hedged)	1.59%	1,111,840.744	113.74	99.57	97.07
A (acc) EUR	1.59%	4,637,827.236	14.76	12.98	12.81
A (acc) SGD-H1 (hedged)	1.59%	13,959.561	11.90	10.38	10.09
A (Qdis) EUR	1.59%	77,595.969	8.77	7.85	7.95
A (Ydis) EUR	1.59%	2,959,331.494	12.54	11.31	11.56
G (acc) EUR	2.29%	15,001.640	10.46	9.26	9.20
I (acc) EUR	0.83%	5,160,921.705	16.06	14.02	13.73
I (acc) USD-H1 (hedged)	0.82%	10,001.985	12.66	10.94	10.49
I (Qdis) EUR	0.82%	447.828	9.17	8.15	8.19
I (Ydis) EUR	0.79%	294.722	14.61	13.07	13.27
N (acc) EUR	2.39%	341,805.338	13.30	11.79	11.73
N (Ydis) EUR	2.40%	108,387.629	8.59	7.81	8.05
W (Ydis) EUR	0.89%	1,852.297	9.68	8.67	8.80
Franklin Diversified Conservative Fund - EUR					
A (acc) CZK-H1 (hedged)	1.45%	1,382,627.829	101.04	96.61	96.31
A (acc) EUR	1.45%	2,483,551.924	13.46	12.93	13.06
A (acc) SGD-H1 (hedged)	1.45%	15,791.288	10.65	10.15	10.07
A (Qdis) EUR	1.45%	139,893.376	8.51	8.35	8.58
A (Qdis) USD-H1 (hedged)	1.45%	11,605.815	9.83	9.56	9.61
A (Ydis) EUR	1.45%	3,420,255.934	11.98	11.87	12.23
G (acc) EUR	2.25%	33,550.114	9.47	9.17	9.34
I (acc) EUR	0.71%	3,274,878.988	14.47	13.81	13.85
I (acc) USD-H1 (hedged)	0.71%	74,500.000	11.30	10.67	10.46
I (Qdis) EUR	0.71%	447.828	8.85	8.63	8.81
I (Ydis) EUR	0.71%	39,172.759	12.93	12.71	13.01
N (acc) EUR	2.35%	1,443,483.553	11.94	11.57	11.80
N (acc) USD-H1 (hedged)	2.35%	9,949.317	10.49	10.08	10.04
N (Ydis) EUR	2.35%	792,731.966	8.30	8.30	8.63
W (Ydis) EUR	0.75%	2,354.560	9.36	9.21	9.43
Franklin Diversified Dynamic Fund - EUR					
A (acc) CZK-H1 (hedged)	1.75%	779,346.661	118.80	98.41	95.44
A (acc) EUR	1.75%	5,944,314.366	15.19	12.62	12.42
A (acc) NOK-H1 (hedged)	1.75%	381,872.092	11.50	9.52	9.28
A (acc) SEK-H1 (hedged)	1.75%	95,211.039	10.82	8.97	8.83
A (acc) SGD-H1 (hedged)	1.75%	14,014.242	12.33	10.18	9.87
A (Ydis) EUR	1.75%	581,753.810	13.00	11.02	11.35
I (acc) EUR	0.89%	2,713,488.657	16.73	13.79	13.45
I (acc) USD-H1 (hedged)	0.87%	10,026.678	13.19	10.78	10.29
I (Ydis) EUR	0.88%	343.506	16.77	13.82	13.49
N (acc) EUR	2.50%	107,987.673	13.54	11.34	11.24
W (Ydis) EUR	0.93%	1,583.734	9.62	8.10	8.28
Franklin Emerging Market Corporate Debt Fund - USD					
I (acc) EUR-H1 (hedged)	0.80%	69,175.193	14.50	13.11	–
I (acc) GBP-H1 (hedged)	0.80%	8,097.822	11.42	10.26	–
I (acc) USD	0.80%	573,565.264	16.30	14.58	–

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Franklin Emerging Market Corporate Debt Fund - USD (continued)					
I (Ydis) EUR-H1 (hedged)	0.80%	9,009.009	11.30	10.26	–
W (acc) USD	0.85%	500.000	11.49	10.27	–
Y (acc) USD	0.10%	500.000	11.46	10.15	–
Y (Mdis) EUR	0.10%	1,198,082.787	10.07	10.01	–
Franklin Emerging Markets Debt Opportunities Hard Currency Fund - USD					
I (acc) USD	0.80%	6,922,960.082	11.77	10.87	10.73
I (Ydis) EUR-H1 (hedged)	0.80%	21,800,278.657	10.35	10.18	10.58
I (Ydis) USD	0.80%	280.259	11.00	10.61	10.73
W (acc) USD	0.85%	25,055.894	10.90	10.60	10.73
W (Ydis) EUR-H1 (hedged)	0.85%	8,830.855	10.32	10.16	10.58
Y (acc) USD	0.06%	804,024.199	11.56	10.60	10.38
Franklin Euro Government Bond Fund - EUR					
A (Ydis) EUR	0.80%	1,876,463.498	11.73	11.73	11.53
I (acc) EUR	0.50%	3,119,750.658	17.16	16.94	16.44
I (Qdis) EUR	0.50%	92,339.000	11.59	11.52	11.32
N (acc) EUR	1.35%	1,236,448.646	14.50	14.43	14.12
Y (Mdis) EUR	0.07%	2,019,310.676	10.02	9.90	–
Franklin Euro High Yield Fund - EUR					
A (acc) EUR	1.54%	2,194,758.195	20.62	18.95	19.55
A (Mdis) EUR	1.54%	31,093,619.294	5.86	5.59	6.00
A (Mdis) USD	1.54%	1,586,958.103	8.79	7.95	8.64
A (Mdis) USD-H1 (hedged)	1.52%	570,648.852	10.25	9.70	10.27
A (Ydis) EUR	1.54%	5,261,211.909	6.05	5.80	6.22
B (Mdis) EUR	2.95%	51,171.088	10.02	9.69	10.56
B (Mdis) USD	2.95%	45,865.047	8.45	7.77	8.56
I (acc) EUR	0.88%	3,255,501.514	23.17	21.16	21.70
I (Ydis) EUR	0.86%	26,000.000	9.51	9.05	9.64
N (acc) EUR	2.14%	3,380,008.193	18.19	16.81	17.46
W (acc) EUR	0.91%	225,651.923	13.25	12.10	12.41
Franklin Euro Short Duration Bond Fund - EUR					
A (acc) EUR	0.75%	1,862,657.955	10.24	10.08	10.16
A (Ydis) EUR	0.75%	86,374.961	9.99	9.87	10.00
I (acc) EUR	0.45%	3,836,347.479	10.50	10.29	10.35
N (acc) EUR	1.30%	1,141,305.495	9.84	9.74	9.87
W (acc) EUR	0.50%	439.961	10.41	10.22	10.30
Y (Mdis) EUR	0.06%	318,229.829	10.15	9.99	10.06
Y (Mdis) USD-H1 (hedged)	0.06%	2,457,715.464	10.81	10.54	10.36
Franklin Euro Short-Term Money Market Fund - EUR					
A (acc) EUR	0.22%	35,432.963	978.86	985.43	991.79
I (acc) EUR	0.22%	897.330	981.64	988.02	994.40
Franklin European Corporate Bond Fund - EUR					
A (acc) EUR	1.00%	1,149,136.695	14.09	13.56	13.66
A (Ydis) EUR	1.00%	457,388.876	11.51	11.24	11.51
I (acc) EUR	0.60%	1,982,467.010	14.86	14.24	14.29
I (Ydis) EUR	0.60%	387.931	11.77	11.45	11.69
N (acc) EUR	1.70%	847,069.257	12.88	12.48	12.67
N (Ydis) EUR	1.70%	477,531.769	10.98	10.80	11.14
W (acc) EUR	0.65%	4,155.298	11.90	11.41	11.45
Y (Mdis) EUR	0.05%	985,888.005	10.89	10.53	10.67
Franklin European Income Fund - EUR$^{\Omega}$					
A (acc) EUR	–	–	–	11.06	11.57
A (Mdis) EUR	–	–	–	9.44	10.22
A (Mdis) SGD-H1 (hedged)	–	–	–	10.09	10.81
A (Mdis) USD	–	–	–	8.51	9.32
I (acc) EUR	–	–	–	11.57	12.01
I (Mdis) EUR	–	–	–	9.88	10.61
N (acc) EUR	–	–	–	10.75	11.31
N (Mdis) EUR	–	–	–	9.17	9.97
N (Mdis) USD-H1 (hedged)	–	–	–	8.87	9.46
W (acc) EUR	–	–	–	11.48	11.93

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Franklin European Income Fund - EUR$^{\Omega}$ (continued)					
W (Mdis) EUR	–	–	–	9.80	10.53
Z (acc) EUR	–	–	–	11.38	11.85
Z (Mdis) EUR	–	–	–	9.71	10.46
Franklin European Total Return Fund - EUR					
A (acc) EUR	0.95%	7,786,135.464	16.59	16.04	15.62
A (acc) NOK-H1 (hedged)	0.95%	147,430.646	13.61	13.05	12.53
A (acc) SEK-H1 (hedged)	0.95%	219,649.253	12.46	12.01	11.68
A (Mdis) EUR	0.95%	8,661,585.592	10.55	10.34	10.20
A (Mdis) USD	0.95%	136,253.540	12.53	11.64	11.61
A (Ydis) EUR*	0.95%	423.119	9.88	–	–
I (acc) EUR	0.55%	12,530,708.875	16.52	15.90	15.43
N (acc) EUR	1.65%	5,010,960.962	14.64	14.25	13.98
N (acc) PLN-H1 (hedged)	1.65%	4,397,661.359	11.67	11.31	10.91
N (Mdis) EUR	1.65%	2,752,916.966	11.45	11.30	11.22
S (acc) EUR*	0.15%	49,235,346.971	10.15	–	–
S (Ydis) EUR*	0.15%	33,418,187.287	10.02	–	–
W (acc) EUR	0.60%	814,966.940	12.42	11.97	11.62
W (Ydis) EUR*	0.60%	423.119	9.90	–	–
X (Qdis) EUR*	0.15%	63,819.491	9.89	–	–
Y (Mdis) EUR	0.06%	2,345,509.948	10.32	10.02	–
Franklin Flexible Alpha Bond Fund - USD					
A (acc) EUR	1.39%	10,637.718	10.50	10.36	10.40
A (acc) EUR-H1 (hedged)	1.39%	210,855.755	9.86	9.30	9.70
A (acc) USD	1.39%	1,189.718	11.03	10.30	10.47
A (Qdis) EUR-H1 (hedged)	1.39%	9,483.658	9.20	8.78	9.35
I (acc) EUR	0.50%	47,799.410	10.90	10.67	10.62
I (acc) EUR-H1 (hedged)	0.50%	64,750.000	10.24	9.58	9.90
I (acc) GBP-H1 (hedged)	0.50%	6,945.849	10.74	10.00	10.29
I (acc) NOK-H1 (hedged)	0.50%	86,610.315	10.63	9.88	10.17
I (acc) SEK-H1 (hedged)	0.50%	90,688.807	10.30	9.60	9.90
I (acc) USD	0.50%	492.126	11.44	10.59	10.67
I (Ydis) GBP-H1 (hedged)	0.50%	6,945.477	9.81	9.37	9.94
I (Ydis) USD	0.50%	430.291	10.50	9.99	10.33
N (acc) EUR	1.99%	63,106.324	10.15	10.07	10.17
N (acc) EUR-H1 (hedged)	1.99%	25,404.731	9.51	9.02	9.47
N (Qdis) EUR-H1 (hedged)	1.99%	26,284.202	9.25	8.82	9.41
N (Qdis) USD	1.99%	20,661.427	10.40	9.82	10.19
W (acc) USD	0.55%	500.000	11.11	10.29	10.38
Y (acc) GBP-H1 (hedged)$^{\Omega}$	–	–	–	10.03	10.28
Y (acc) SGD-H1 (hedged)	0.06%	3,664,738.651	10.82	9.98	–
Y (Mdis) USD$^{\Omega}$	–	–	–	9.62	9.96
Franklin Global Aggregate Bond Fund - USD					
A (acc) EUR	1.25%	168,841.626	13.66	13.83	13.46
A (acc) EUR-H1 (hedged)	1.25%	54,598.934	10.10	9.80	9.89
A (acc) USD	1.25%	270,789.292	11.59	11.11	10.94
A (Mdis) EUR	1.25%	219,563.395	11.95	12.21	12.07
A (Mdis) USD	1.25%	59,614.304	10.18	9.86	9.87
I (acc) EUR	0.56%	286.128	14.72	14.72	14.23
I (acc) EUR-H1 (hedged)	0.56%	7,874.089	10.54	10.15	10.17
I (acc) USD	0.56%	409,854.353	12.49	11.89	11.63
N (acc) EUR	1.95%	243,886.819	12.70	12.94	12.68
N (acc) EUR-H1 (hedged)	1.95%	35,570.899	9.40	9.18	9.35
N (acc) USD	1.95%	24,780.253	10.80	10.43	10.34
W (acc) EUR	0.60%	48,250.000	12.85	12.91	12.49
W (acc) USD	0.60%	500.000	10.42	9.92	–
Y (Mdis) USD	0.09%	487.805	10.68	10.34	10.35
Z (Mdis) USD	0.95%	500.000	10.03	9.71	9.72

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Franklin Global Convertible Securities Fund - USD					
A (acc) CHF-H1 (hedged)	1.57%	884,126.275	20.19	16.00	14.13
A (acc) EUR	1.57%	5,989,311.992	26.92	22.20	18.95
A (acc) EUR-H1 (hedged)	1.57%	4,717,860.433	20.81	16.46	14.52
A (acc) HKD	1.58%	3,818.244	23.80	18.56	16.13
A (acc) USD	1.57%	8,338,649.350	23.74	18.54	16.02
A (Ydis) EUR	1.57%	1,828,725.807	26.14	21.57	18.42
A (Ydis) EUR-H1 (hedged)	1.57%	1,016,272.630	20.25	16.03	14.15
C (acc) USD	2.15%	1,218,285.189	15.57	12.23	10.63
G (acc) EUR	2.16%	457.855	13.83	11.47	–
I (acc) CHF-H1 (hedged)*	0.86%	1,827,968.607	11.43	–	–
I (acc) EUR	0.86%	4,206,259.822	28.82	23.56	19.97
I (acc) EUR-H1 (hedged)	0.86%	10,775,323.677	18.65	14.63	12.83
I (acc) USD	0.86%	17,404,422.071	25.38	19.68	16.88
N (acc) EUR	2.32%	4,449,529.739	25.11	20.86	17.94
N (acc) USD	2.32%	1,716,547.544	22.12	17.41	15.15
W (acc) CHF-H1 (hedged)	0.92%	2,214,025.327	16.66	13.13	11.53
W (acc) EUR-H1 (hedged)	0.92%	560,750.114	16.92	13.30	11.60
W (acc) USD	0.92%	2,997,649.170	18.58	14.42	12.37
Franklin Global Corporate Investment Grade Bond Fund - USD					
S (Ydis) USD	0.60%	800,000.000	11.15	10.96	10.59
Franklin Global Fundamental Strategies Fund - USD					
A (acc) EUR	1.85%	31,197,892.903	13.04	11.26	12.34
A (acc) EUR-H1 (hedged)	1.85%	7,811,554.858	9.35	7.73	8.76
A (acc) USD	1.85%	5,483,372.853	15.44	12.64	14.01
A (Ydis) EUR	1.85%	53,337,134.839	11.01	9.67	10.82
I (acc) EUR	0.85%	439,444.333	14.71	12.56	13.63
N (acc) EUR	2.60%	723,711.227	13.12	11.42	12.61
N (acc) EUR-H1 (hedged)	2.60%	2,170,458.914	8.07	6.73	7.68
N (acc) PLN-H1 (hedged)	2.60%	1,098,606.473	16.63	13.79	15.57
N (acc) USD	2.60%	305,085.146	11.91	9.82	10.97
N (Ydis) EUR	2.60%	2,123,068.883	13.13	11.52	12.90
W (acc) EUR	0.90%	96,166.743	10.43	8.92	9.69
W (acc) EUR-H1 (hedged)	0.90%	9,952.572	10.56	8.66	9.72
W (acc) USD	0.90%	500.000	11.66	9.46	10.39
W (Ydis) EUR	0.90%	476.373	9.53	8.38	9.37
Franklin Global Income Fund - USD					
A (acc) SGD-H1 (hedged)*	1.60%	13,627.500	11.21	–	–
A (acc) USD	1.60%	205,473.205	11.85	9.91	–
A (Mdis) HKD	1.60%	1,588,842.250	11.51	9.91	–
A (Mdis) SGD-H1 (hedged)*	1.60%	13,627.500	10.87	–	–
A (Mdis) USD	1.60%	205,000.000	11.49	9.91	–
A (Qdis) EUR-H1 (hedged)	1.60%	191,930.018	11.35	9.91	–
A (Ydis) EUR	1.60%	183,003.041	11.19	9.88	–
C (acc) USD	2.18%	205,000.000	11.78	9.91	–
I (acc) USD	0.75%	205,000.000	11.95	9.91	–
I (Ydis) EUR-H1 (hedged)	0.75%	191,930.018	11.81	9.91	–
N (acc) USD	2.10%	205,000.000	11.79	9.91	–
N (Ydis) EUR-H1 (hedged)	2.10%	200,856.996	11.65	9.91	–
W (acc) EUR	0.80%	183,003.041	11.29	9.89	–
W (acc) USD	0.80%	205,000.000	11.95	9.91	–
Franklin Global Managed Income Fund - EUR*					
S (acc) EUR	0.79%	500,000.000	11.21	–	–
Franklin Global Multi-Asset Income Fund - EUR					
A (acc) EUR	1.71%	1,002,014.453	12.32	10.68	11.02
A (acc) USD-H1 (hedged)	1.71%	215,268.230	11.51	9.89	9.99
A (Mdis) EUR	1.71%	264,000.187	8.19	7.38	7.97
A (Mdis) SGD-H1 (hedged)	1.71%	23,539.470	8.42	7.52	8.01
A (Mdis) USD-H1 (hedged)	1.71%	614,563.394	8.66	7.73	8.17
A (Qdis) EUR	1.71%	4,750,591.899	8.71	7.84	8.48
A (Ydis) EUR	1.71%	424,533.117	8.99	8.12	8.83

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	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Franklin Global Multi-Asset Income Fund - EUR (continued)					
C (acc) USD-H1 (hedged)	2.27%	15,624.771	11.00	9.51	9.65
G (Qdis) EUR	2.30%	157,948.196	8.29	7.51	8.17
I (acc) EUR	0.75%	1,288,530.055	13.19	11.33	11.58
I (Mdis) USD-H1 (hedged)	0.75%	18,085.472	9.14	8.07	8.45
I (Qdis) EUR	0.75%	452.156	9.27	8.28	8.87
N (acc) EUR	2.21%	2,382,018.608	11.83	10.31	10.69
N (acc) USD-H1 (hedged)	2.21%	51,401.066	11.40	9.84	9.99
N (Mdis) USD-H1 (hedged)	2.21%	598,492.308	8.41	7.53	7.99
N (Qdis) EUR	2.21%	2,490,096.656	7.57	6.85	7.44
N (Ydis) EUR	2.21%	286,247.803	7.81	7.08	7.74
W (Mdis) USD-H1 (hedged)	0.80%	111,858.700	9.71	8.59	9.00
W (Ydis) EUR	0.80%	50,248.721	9.05	8.10	8.73
Z (Mdis) USD-H1 (hedged)	1.05%	26,081.387	8.96	7.94	8.34
Franklin Global Real Estate Fund - USD					
A (acc) EUR-H1 (hedged)	1.88%	469,039.759	17.56	13.68	16.02
A (acc) USD	1.88%	3,671,300.216	14.85	11.45	13.21
A (Qdis) USD	1.88%	1,550,550.837	10.83	8.56	10.13
A (Ydis) EUR-H1 (hedged)	1.88%	106,570.821	14.11	11.28	13.58
B (Qdis) USD	3.19%	191,774.840	9.63	7.72	9.25
C (Qdis) USD	2.46%	848,300.241	10.31	8.20	9.76
I (acc) CAD	0.98%	1,991.375	12.65	10.59	11.68
I (acc) USD	0.99%	1,919,313.910	17.03	13.01	14.88
N (acc) EUR-H1 (hedged)	2.63%	216,867.562	16.14	12.69	14.98
N (acc) USD	2.63%	1,145,940.714	13.22	10.27	11.94
W (acc) USD	1.07%	110,094.245	12.69	9.71	11.11
W (Qdis) USD	1.08%	139,538.389	12.25	9.60	11.28
Z (acc) USD	1.38%	158,200.088	13.56	10.40	11.94
Franklin Global Small-Mid Cap Fund - USD[Ω]					
A (acc) USD	–	–	–	24.18	31.13
B (acc) USD	–	–	–	18.99	24.78
I (acc) USD	–	–	–	13.91	17.75
N (acc) USD	–	–	–	20.91	27.12
W (acc) USD	–	–	–	8.17	10.43
X (acc) USD	–	–	–	8.75	11.08
Franklin Gold and Precious Metals Fund - USD					
A (acc) CHF-H1 (hedged)	1.84%	315,870.157	4.91	4.57	3.16
A (acc) EUR	1.84%	6,726,614.914	8.06	7.75	5.23
A (acc) EUR-H1 (hedged)	1.84%	4,360,915.581	5.88	5.46	3.76
A (acc) HKD	1.83%	3,167,698.197	7.19	6.53	4.50
A (acc) SGD	1.84%	4,954,583.056	7.05	6.65	4.41
A (acc) USD	1.84%	20,520,841.498	7.18	6.53	4.47
A (Ydis) EUR	1.84%	5,138,338.695	8.07	7.75	5.23
I (acc) USD	0.98%	2,623,210.702	7.92	7.15	4.85
N (acc) EUR	2.59%	6,644,033.497	7.42	7.18	4.88
N (acc) USD	2.59%	4,073,644.740	6.60	6.05	4.16
Franklin Gulf Wealth Bond Fund - USD					
A (acc) CHF-H1 (hedged)*	1.40%	14,820.320	10.62	–	–
A (acc) EUR-H1 (hedged)*	1.49%	8,194.706	10.11	–	–
A (acc) USD	1.39%	5,301,305.722	17.31	15.20	14.07
A (Mdis) USD	1.39%	7,635,338.357	12.27	11.25	10.94
B (acc) USD	2.88%	437.445	15.37	13.69	12.87
C (Mdis) USD*	2.22%	197,258.860	10.34	–	–
I (acc) CHF-H1 (hedged)*	0.81%	9,153.000	10.67	–	–
I (acc) EUR-H1 (hedged)	0.83%	3,209,301.175	12.72	11.22	10.56
I (acc) USD	0.83%	2,024,732.550	18.13	15.82	14.56
I (Mdis) USD	0.81%	2,535,348.240	10.99	10.02	–
N (acc) EUR-H1 (hedged)*	2.19%	8,194.706	10.11	–	–
N (acc) PLN-H1 (hedged)*	2.10%	1,318,501.700	10.63	–	–

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	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Franklin Gulf Wealth Bond Fund - USD (continued)					
N (acc) USD	2.09%	687,984.908	11.49	10.15	–
W (acc) CHF-H1 (hedged)*	0.90%	14,222.631	10.66	–	–
W (acc) USD*	0.92%	524,957.722	10.75	–	–
W (Mdis) USD	0.89%	1,581,177.003	11.63	10.61	10.27
Y (Ydis) EUR-H1 (hedged)	0.06%	2,908,796.888	11.84	10.88	10.32
Franklin High Yield Fund - USD					
A (acc) EUR	1.53%	309,779.191	11.75	10.97	10.85
A (acc) USD	1.53%	3,455,609.113	21.38	18.91	18.93
A (Mdis) AUD-H1 (hedged)	1.53%	805,370.979	8.70	8.16	8.88
A (Mdis) SGD-H1 (hedged)	1.53%	1,856,723.510	7.37	6.90	7.37
A (Mdis) USD	1.53%	182,372,496.080	5.98	5.59	5.92
B (Mdis) USD	2.94%	2,800,229.808	5.52	5.23	5.62
C (acc) USD	2.21%	754,864.583	26.62	23.71	23.89
F (Mdis) USD	2.53%	125,863.251	9.28	8.77	9.38
I (acc) EUR-H1 (hedged)	0.89%	7,701.405	14.14	12.56	12.98
I (acc) USD	0.88%	1,093,123.180	22.95	20.17	20.06
I (Mdis) USD	0.88%	2,933,565.104	9.76	9.06	9.54
N (acc) EUR	2.14%	481,565.651	11.50	10.79	10.74
N (acc) USD	2.13%	1,122,383.863	21.61	19.23	19.36
N (Mdis) USD	2.12%	1,566,518.120	8.05	7.57	8.07
W (acc) USD	0.94%	17,345.088	11.74	10.33	–
W (Mdis) USD	0.93%	677,138.611	9.90	9.20	9.69
Y (Mdis) USD	0.06%	246,025.920	9.79	9.01	9.41
Z (Mdis) USD	1.13%	435,174.712	9.04	8.41	8.88
Franklin Income Fund - USD					
A (acc) EUR*	1.65%	423.496	11.33	–	–
A (acc) USD	1.68%	4,216,523.887	12.91	10.53	11.33
A (Mdis) AUD-H1 (hedged)	1.68%	3,881,685.413	8.85	7.74	9.22
A (Mdis) EUR-H1 (hedged)	1.68%	2,873,125.166	8.15	7.14	8.33
A (Mdis) HKD	1.68%	30,356,780.939	10.26	8.88	10.24
A (Mdis) SGD-H1 (hedged)	1.70%	2,763,766.102	7.97	6.92	8.01
A (Mdis) USD	1.70%	93,016,082.170	11.42	9.91	11.34
A (Mdis) ZAR-H1 (hedged)	1.68%	313,520.653	114.59	95.64	106.51
B (Mdis) USD	3.00%	1,208,794.931	10.09	8.87	10.28
C (acc) USD	2.28%	2,227,888.130	28.13	23.09	24.98
C (Mdis) USD	2.28%	4,479,479.869	14.18	12.38	14.24
F (Mdis) USD	2.68%	7,490,519.902	9.49	8.32	9.61
G (acc) EUR	2.27%	457.855	10.32	8.94	–
I (acc) EUR	0.86%	26,027.155	13.60	11.62	12.24
I (acc) USD	0.88%	1,102,097.664	26.20	21.20	22.63
I (Ydis) EUR-H1 (hedged)	0.86%	10,138.750	8.96	7.77	8.95
N (acc) EUR-H1 (hedged)	2.18%	276,314.976	10.82	8.97	9.90
N (acc) USD	2.20%	5,303,437.603	26.26	21.53	23.28
N (Mdis) EUR	2.18%	21,500.385	9.17	8.42	9.55
N (Mdis) EUR-H1 (hedged)	2.18%	2,722,115.778	7.90	6.96	8.17
N (Mdis) USD	2.18%	414,360.363	8.66	7.55	8.68
W (acc) USD	0.94%	1,183,694.497	12.69	10.28	10.97
W (Mdis) USD	0.95%	725,563.814	10.31	8.88	10.08
Z (acc) USD	1.20%	1,028,115.928	19.74	16.02	17.15
Z (Mdis) USD	1.20%	1,049,007.691	10.64	9.19	10.46
Franklin India Fund - USD					
A (acc) EUR	1.87%	5,075,397.746	49.72	33.75	40.98
A (acc) EUR-H1 (hedged)	1.87%	753,633.375	13.35	8.71	11.11
A (acc) HKD	1.87%	161,620.839	22.41	14.39	17.82
A (acc) SEK	1.87%	5,451,418.365	25.55	17.89	21.91
A (acc) SGD	1.87%	1,385,526.473	17.83	11.88	14.18
A (acc) USD	1.87%	10,947,407.346	48.75	31.35	38.52
A (Ydis) EUR	1.87%	341,692.797	73.32	49.78	60.44
A (Ydis) GBP	1.87%	91,721.423	62.82	45.12	54.09
AS (acc) SGD	1.75%	340,093.060	14.99	9.98	11.89
B (acc) USD	3.18%	58,000.185	39.78	25.92	32.27
C (acc) USD	2.45%	108,810.307	44.48	28.77	35.56

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Franklin India Fund - USD (continued)					
I (acc) EUR	1.00%	854,255.100	57.12	38.44	46.28
I (acc) USD	1.01%	1,970,721.146	56.07	35.75	43.55
I (Ydis) EUR	1.15%	5,065.000	55.90	37.68	45.43
N (acc) EUR	2.62%	1,414,175.488	44.38	30.35	37.13
N (acc) PLN-H1 (hedged)	2.62%	1,520,270.585	21.60	14.12	18.19
N (acc) USD	2.62%	963,160.230	43.34	28.09	34.77
S (acc) USD	0.78%	143,232.542	26.41	16.80	20.42
W (acc) EUR	1.07%	319,017.249	27.97	18.82	22.67
W (acc) EUR-H1 (hedged)	1.07%	1,157,348.300	10.48	6.77	8.58
W (acc) GBP	1.07%	1,083,552.256	29.82	21.24	25.26
W (acc) USD	1.07%	819,523.111	26.36	16.82	20.50
X (acc) USD	0.25%	500.000	25.38	16.06	19.41
Y (Mdis) USD	0.09%	500.000	18.84	11.95	14.54
Z (acc) GBP	1.37%	14,437.701	29.08	20.78	24.78
Z (acc) USD	1.37%	74,133.628	20.23	12.94	15.82
Franklin Innovation Fund - USD					
A (acc) CZK-H1 (hedged)	1.80%	3,382,194.108	182.50	130.32	–
A (acc) USD	1.80%	8,442,547.665	18.54	13.12	–
A (Ydis) EUR	1.80%	1,606,999.746	17.24	12.88	–
C (acc) USD	2.38%	1,774,180.837	17.69	12.59	–
I (acc) USD	0.85%	4,892,260.809	18.83	13.20	–
I (acc) USD-H4 (BRL) (hedged)*	0.85%	222,206.852	14.38	–	–
N (acc) USD	2.55%	2,579,722.348	17.64	12.58	–
W (acc) CHF-H1 (hedged)*	0.90%	19,122.000	11.97	–	–
W (acc) USD	0.90%	1,016,660.884	18.82	13.20	–
Franklin Japan Fund - JPY					
A (acc) EUR	1.92%	813,798.427	7.67	6.70	6.58
A (acc) JPY	1.90%	1,402,978.440	1,014.14	814.25	808.35
A (acc) USD	1.91%	1,185,201.437	9.13	7.54	7.49
A (acc) USD-H1 (hedged)	1.86%	133,965.186	11.68	9.35	9.17
C (acc) USD	2.48%	108,749.803	9.78	8.12	8.13
I (acc) EUR	0.93%	2,781,278.870	12.57	10.86	10.57
I (acc) USD	0.93%	84,300.169	12.36	10.12	9.96
N (acc) EUR	2.65%	700,183.379	6.54	5.75	5.69
N (acc) USD	2.64%	201,571.138	11.87	9.88	9.90
W (acc) EUR	0.97%	28,787.495	17.03	14.71	14.32
Franklin K2 Alternative Strategies Fund - USD					
A (acc) CHF-H1 (hedged)	2.75%	365,515.229	10.24	9.31	9.80
A (acc) CZK-H1 (hedged)	2.75%	1,679,855.416	107.16	96.49	99.91
A (acc) EUR	2.75%	818,021.337	10.86	10.27	10.39
A (acc) EUR-H1 (hedged)	2.75%	19,890,746.543	11.14	10.10	10.61
A (acc) NOK-H1 (hedged)	2.75%	85,222.294	11.60	10.45	10.82
A (acc) SEK-H1 (hedged)	2.75%	152,939.672	10.79	9.75	10.22
A (acc) SGD-H1 (hedged)	2.75%	117,591.524	12.37	11.10	11.44
A (acc) USD	2.75%	14,103,752.504	12.51	11.22	11.48
A (Ydis) EUR	2.75%	1,207,925.132	13.65	12.92	13.07
A (Ydis) EUR-H1 (hedged)	2.75%	1,081,281.128	10.43	9.45	9.93
A (Ydis) USD	2.75%	880,134.171	12.51	11.21	11.48
A PF (acc) EUR-H1 (hedged)	3.00%	1,577,561.159	10.75	9.77	10.19
A PF (Ydis) EUR-H1 (hedged)	3.01%	196,392.211	10.77	9.79	10.20
C (acc) USD	3.33%	647,433.787	11.31	10.19	10.50
G (acc) EUR-H1 (hedged)	3.35%	39,645.324	10.25	9.34	9.87
I (acc) CHF-H1 (hedged)	1.90%	8,674,958.714	10.79	9.72	10.16
I (acc) EUR-H1 (hedged)	1.90%	25,328,735.000	11.81	10.61	11.05
I (acc) GBP-H1 (hedged)	1.90%	605,758.246	12.50	11.16	11.54
I (acc) JPY	1.90%	658.471	1,372.90	1,186.04	1,202.10
I (acc) JPY-H1 (hedged)	1.90%	11,915.621	1,197.27	1,070.88	1,111.95
I (acc) USD	1.90%	13,631,326.182	13.25	11.78	11.96

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Franklin K2 Alternative Strategies Fund - USD (continued)					
I (acc) USD-H4 (BRL) (hedged)	1.90%	337,328.123	8.86	7.13	10.02
I PF (acc) EUR-H1 (hedged)	2.52%	3,512,512.652	10.89	9.85	10.21
I PF (Ydis) EUR-H1 (hedged)	2.44%	32,086.089	10.86	9.86	10.23
N (acc) EUR-H1 (hedged)	3.50%	3,692,718.648	10.58	9.66	10.24
N (acc) HUF-H1 (hedged)	3.50%	5,636,684.073	104.98	94.82	99.51
N (acc) PLN-H1 (hedged)	3.50%	1,709,253.757	11.12	10.10	10.53
N (acc) USD	3.50%	4,805,812.406	11.89	10.74	11.08
N (Ydis) EUR-H1 (hedged)	3.50%	10,938.618	10.27	9.38	9.93
S (acc) CHF-H1 (hedged)	1.75%	1,516,069.587	10.77	9.69	10.12
S (acc) EUR-H1 (hedged)	1.75%	13,329,708.489	10.93	9.80	10.19
S (acc) GBP-H1 (hedged)	1.75%	4,153,027.864	11.37	10.13	10.45
S (acc) SGD-H1 (hedged)	1.75%	13,887.987	11.73	10.44	10.66
S (acc) USD	1.75%	3,970,320.662	12.05	10.69	10.84
W (acc) CHF-H1 (hedged)	1.95%	79,073.533	10.72	9.66	10.10
W (acc) EUR	1.95%	1,272,057.269	14.36	13.48	13.53
W (acc) EUR-H1 (hedged)	1.95%	5,489,542.406	10.82	9.72	10.13
W (acc) GBP-H1 (hedged)	1.95%	276,495.546	12.43	11.12	11.49
W (acc) USD	1.95%	5,696,847.428	12.64	11.24	11.42
W (Ydis) EUR-H1 (hedged)	1.95%	184,604.889	10.39	9.35	9.79
Y (acc) CAD-H1 (hedged)	0.13%	1,672,544.815	13.54	11.86	11.92
Y (Mdis) USD	0.13%	101,915.338	13.09	11.58	11.76
Z (acc) GBP-H1 (hedged)	2.25%	13,557.290	12.25	10.99	11.38
Z (acc) USD	2.25%	502,155.245	12.95	11.55	11.76
Franklin K2 Long Short Credit Fund - USD[Ω]					
A (acc) EUR-H1 (hedged)	–	–	–	9.48	10.00
A (acc) SGD	–	–	–	10.21	10.21
A (acc) USD	–	–	–	10.41	10.73
A (Mdis) USD	–	–	–	9.91	10.36
A (Ydis) EUR	–	–	–	9.54	9.89
A (Ydis) USD	–	–	–	10.05	10.55
A PF (acc) EUR-H1 (hedged)	–	–	–	9.60	10.07
I (acc) EUR-H1 (hedged)	–	–	–	9.77	10.23
I (acc) GBP-H1 (hedged)	–	–	–	10.19	10.55
I (acc) USD	–	–	–	10.73	10.96
I PF (acc) EUR-H1 (hedged)	–	–	–	9.67	10.09
N (acc) EUR-H1 (hedged)	–	–	–	9.22	9.81
N (acc) USD	–	–	–	10.14	10.52
W (acc) EUR-H1 (hedged)	–	–	–	9.68	10.20
W (acc) GBP-H1 (hedged)	–	–	–	10.17	10.54
W (acc) USD	–	–	–	10.39	10.62
Z (acc) USD	–	–	–	10.60	10.87
Franklin MENA Fund - USD					
A (acc) EUR	2.63%	1,540,788.926	6.82	5.23	6.27
A (acc) EUR-H1 (hedged)	2.62%	477,105.502	4.38	3.22	3.97
A (acc) USD	2.63%	2,968,566.711	8.14	5.91	7.18
A (Ydis) USD	2.62%	51,545.360	8.51	6.18	7.57
B (acc) USD	4.01%	79,687.350	6.85	5.04	6.20
I (acc) EUR	1.37%	84,939.906	7.96	6.02	7.14
I (acc) USD	1.37%	573,179.358	9.44	6.76	8.10
N (acc) EUR-H1 (hedged)	3.13%	1,047,574.603	4.11	3.03	3.76
N (acc) USD	3.13%	465,049.449	7.62	5.56	6.79
W (acc) EUR	1.41%	8,110.741	13.98	10.57	12.52
W (Qdis) USD	1.41%	500.000	15.04	10.86	13.27
X (acc) USD	0.30%	361.795	23.55	16.68	19.78
Franklin Mutual European Fund - EUR					
A (acc) CZK-H1 (hedged)	1.82%	2,465,696.018	156.35	120.52	145.88
A (acc) EUR	1.86%	10,603,038.951	25.91	19.98	23.85
A (acc) RMB-H1 (hedged)	1.82%	6,435.005	145.72	109.01	128.32
A (acc) SEK	1.86%	4,417,003.666	16.97	13.50	16.25
A (acc) USD	1.86%	4,107,783.932	30.72	22.44	27.11
A (acc) USD-H1 (hedged)	1.82%	1,077,666.530	12.44	9.50	11.23
A (Ydis) EUR	1.86%	619,631.452	21.38	16.51	20.01

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Franklin Mutual European Fund - EUR (continued)					
A (Ydis) GBP	1.87%	51,064.513	18.47	15.08	18.05
B (acc) USD	3.15%	27,800.554	23.34	17.30	21.17
B (Ydis) EUR	3.16%	1,479.569	19.47	15.21	18.39
C (acc) EUR	2.40%	299.981	22.73	17.63	21.13
C (acc) USD	2.44%	210,408.780	26.91	19.77	24.02
I (acc) EUR	0.96%	5,511,066.641	25.06	19.15	22.66
N (acc) EUR	2.60%	2,132,549.683	20.73	16.11	19.37
N (acc) USD	2.61%	306,853.392	24.44	18.00	21.91
N (acc) USD-H1 (hedged)	2.56%	150,281.177	12.24	9.42	11.21
W (acc) EUR	1.00%	657,007.391	14.83	11.34	13.42
W (acc) USD	1.00%	834,307.073	11.24	8.14	9.75
W (acc) USD-H1 (hedged)	1.00%	45,638.422	11.05	8.37	10.18
W (Ydis) EUR	1.00%	17,150.731	11.47	8.87	10.75
X (acc) EUR	0.15%	362.897	13.37	10.14	11.91
Y (Mdis) EUR	0.07%	408.311	11.10	8.73	10.44
Z (acc) EUR	1.37%	13,842.361	16.36	12.55	14.91
Z (acc) USD	1.36%	416,804.918	15.98	11.62	13.96
Z (acc) USD-H1 (hedged)	1.33%	43,602.663	13.26	10.08	11.86
Franklin Mutual Global Discovery Fund - USD					
A (acc) EUR	1.86%	4,692,154.666	23.47	17.56	20.89
A (acc) EUR-H2 (hedged)	1.85%	632,816.804	15.41	11.30	13.63
A (acc) USD	1.86%	7,133,223.692	23.01	16.31	19.63
A (Ydis) EUR	1.86%	890,487.582	30.89	23.48	28.13
A (Ydis) GBP	1.86%	54,323.975	26.69	21.46	25.38
B (acc) USD	3.16%	16,642.455	18.77	13.48	16.44
C (acc) USD	2.44%	660,043.921	20.99	14.97	18.12
I (acc) EUR	0.99%	393,231.972	26.95	19.98	23.56
I (acc) EUR-H2 (hedged)	0.98%	2,263,596.615	22.72	16.51	19.77
I (acc) USD	0.98%	1,930,383.478	26.39	18.55	22.13
N (acc) EUR	2.60%	1,366,654.523	20.83	15.70	18.82
N (acc) EUR-H2 (hedged)	2.60%	695,947.319	14.12	10.43	12.68
N (acc) USD	2.60%	729,403.841	20.45	14.60	17.71
W (acc) EUR	1.03%	669,021.218	16.17	12.00	14.15
W (acc) EUR-H1 (hedged)	1.03%	91,349.092	10.25	7.36	8.92
W (acc) USD	1.03%	63,191.400	12.24	8.61	10.28
Z (acc) USD	1.36%	88,306.136	20.37	14.37	17.21
Franklin Mutual U.S. Value Fund - USD					
A (acc) EUR	1.85%	175,812.123	83.99	61.21	73.48
A (acc) EUR-H1 (hedged)	1.87%	53,492.915	60.97	42.56	52.79
A (acc) SGD	1.87%	322,320.933	15.98	11.43	13.49
A (acc) USD	1.86%	1,960,373.220	99.49	68.67	83.43
A (Ydis) USD	1.86%	47,346.260	92.27	64.75	78.86
B (acc) USD	3.17%	2,451.727	41.81	29.24	35.99
C (acc) USD	2.45%	949,285.448	27.28	18.94	23.14
I (acc) EUR	1.01%	62,268.390	24.38	17.60	20.94
I (acc) EUR-H1 (hedged)	0.99%	6,010.151	17.66	12.24	15.06
I (acc) USD	0.99%	1,678,240.361	28.91	19.78	23.82
N (acc) EUR	2.59%	507,606.815	39.87	29.26	35.39
N (acc) EUR-H1 (hedged)	2.60%	98,804.414	29.13	20.53	25.66
N (acc) USD	2.60%	659,707.475	47.29	32.89	40.26
W (acc) USD	1.03%	1,176,671.185	13.22	9.05	10.91
Z (acc) USD	1.35%	202,129.172	24.83	17.06	20.62
Franklin Natural Resources Fund - USD					
A (acc) EUR	1.86%	7,605,222.309	4.95	3.43	5.28
A (acc) USD	1.87%	92,152,555.161	5.86	3.85	5.99
A (Ydis) EUR-H1 (hedged)	1.86%	561,504.048	4.44	2.96	4.61
A (Ydis) USD	1.86%	356,942.800	5.87	3.85	5.99
B (acc) USD	3.16%	218,489.744	5.88	3.91	6.16

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Franklin Natural Resources Fund - USD (continued)					
C (acc) USD	2.43%	911,575.006	5.19	3.43	5.36
F (acc) USD	2.86%	2,870,511.861	8.37	5.55	8.73
I (acc) EUR	1.00%	537,783.606	5.62	3.85	5.87
I (acc) USD	1.00%	761,256.728	6.63	4.32	6.66
N (acc) EUR	2.60%	8,941,610.625	4.45	3.11	4.81
N (acc) PLN-H1 (hedged)	2.61%	37,150,829.920	5.90	3.97	6.28
Franklin NextStep Balanced Growth Fund - USD					
A (acc) HKD	1.58%	87,278.820	15.18	12.49	12.62
A (acc) RMB-H1 (hedged)	1.58%	73,890.595	12.54	10.12	10.11
A (acc) SGD-H1 (hedged)	1.58%	82,645.812	14.72	12.16	12.30
A (acc) USD	1.58%	2,372,468.615	15.23	12.54	12.58
A (Mdis) HKD	1.58%	61,084.276	14.33	11.86	12.10
A (Mdis) SGD-H1 (hedged)	1.58%	114,265.243	13.94	11.58	11.83
A (Mdis) USD	1.58%	468,272.800	14.39	11.93	12.07
Franklin NextStep Conservative Fund - USD					
A (acc) PLN-H1 (hedged)	1.37%	5,584,178.275	12.68	11.64	11.42
A (acc) USD	1.37%	537,986.454	13.09	11.94	11.59
A (Mdis) USD	1.37%	28,826.115	12.12	11.15	10.96
C (acc) USD	2.15%	1,070,289.054	11.47	10.54	10.31
N (acc) USD	2.25%	515,815.307	12.49	11.49	11.25
W (Mdis) EUR-H1 (hedged)	0.78%	390,479.029	10.66	9.84	9.86
W (Mdis) GBP-H1 (hedged)	0.78%	233,032.984	11.64	10.68	10.74
W (Mdis) USD	0.78%	350,218.689	11.93	10.91	10.67
Franklin NextStep Dynamic Growth Fund - USD					
A (acc) HKD	1.68%	131,517.566	16.29	12.78	13.04
A (acc) RMB-H1 (hedged)	1.68%	64,363.000	12.83	9.89	9.95
A (acc) SGD-H1 (hedged)	1.68%	32,567.450	15.79	12.45	12.69
A (acc) USD	1.68%	198,090.131	16.37	12.87	13.02
A (Mdis) HKD	1.68%	9,369.465	15.67	12.37	12.71
A (Mdis) SGD-H1 (hedged)	1.68%	38,054.282	15.09	11.96	12.30
A (Mdis) USD	1.68%	91,166.441	15.64	12.36	12.60
Franklin NextStep Growth Fund - USD					
A (acc) PLN-H1 (hedged)	1.73%	293,249.498	15.89	12.62	12.63
A (acc) USD	1.73%	596,451.765	16.50	13.01	12.84
A (Mdis) USD	1.73%	38,131.880	15.71	12.46	12.42
C (acc) USD	2.31%	26,130.810	12.73	10.10	10.04
N (acc) USD	2.53%	272,829.578	15.80	12.56	12.50
W (Mdis) EUR-H1 (hedged)	0.89%	5,934.847	13.67	10.88	10.98
W (Mdis) GBP-H1 (hedged)	0.89%	98,122.824	15.01	11.88	12.22
W (Mdis) USD	0.89%	37,404.732	15.33	12.06	11.91
Franklin NextStep Moderate Fund - USD					
A (acc) PLN-H1 (hedged)	1.58%	5,433,348.985	15.09	12.52	12.38
A (acc) USD	1.58%	418,407.803	15.46	12.75	12.54
A (Mdis) USD	1.58%	121,424.455	14.59	12.12	12.04
C (acc) USD	2.26%	815,200.158	12.33	10.24	10.14
N (acc) USD	2.38%	1,078,234.507	14.80	12.31	12.20
W (Mdis) EUR-H1 (hedged)	0.83%	259,308.673	12.80	10.67	10.73
W (Mdis) GBP-H1 (hedged)	0.83%	168,730.283	14.23	11.80	11.89
W (Mdis) USD	0.83%	447,249.017	14.25	11.75	11.58
Franklin NextStep Stable Growth Fund - USD					
A (acc) HKD	1.37%	333,134.816	12.75	11.70	11.58
A (acc) SGD-H1 (hedged)	1.37%	15,237.792	12.45	11.45	11.33
A (acc) USD	1.37%	1,119,162.676	12.80	11.76	11.55
A (Mdis) HKD	1.37%	464,283.206	11.73	10.86	10.89
A (Mdis) SGD-H1 (hedged)	1.37%	95,701.910	11.45	10.63	10.65
A (Mdis) USD	1.37%	193,987.788	11.77	10.92	10.87
Franklin Select U.S. Equity Fund - USD[Ω]					
A (acc) EUR	–	–	–	30.57	26.42
A (acc) EUR-H1 (hedged)	–	–	–	21.93	19.57
A (acc) HKD	–	–	–	22.47	19.81

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Franklin Select U.S. Equity Fund - USD$^{\Omega}$ (continued)					
A (acc) USD	–	–	–	34.34	30.04
B (acc) USD	–	–	–	26.05	23.09
C (acc) USD	–	–	–	28.84	25.37
I (acc) EUR	–	–	–	24.41	20.91
I (acc) EUR-H1 (hedged)	–	–	–	16.35	14.47
I (acc) USD	–	–	–	29.55	25.63
N (acc) EUR	–	–	–	26.07	22.71
N (acc) EUR-H1 (hedged)	–	–	–	14.38	12.92
N (acc) USD	–	–	–	29.33	25.85
W (acc) EUR	–	–	–	22.01	18.87
W (acc) USD	–	–	–	12.99	11.27
Z (acc) USD	–	–	–	13.72	11.94
Franklin Strategic Income Fund - USD					
A (acc) EUR	1.35%	1,839,624.723	14.47	14.15	14.13
A (acc) EUR-H1 (hedged)	1.35%	1,099,832.389	11.97	11.22	11.61
A (acc) USD	1.35%	7,860,425.694	17.13	15.87	16.03
A (Mdis) AUD-H1 (hedged)	1.35%	366,816.202	8.87	8.58	9.42
A (Mdis) EUR	1.35%	4,483,731.632	8.16	8.30	8.68
A (Mdis) EUR-H1 (hedged)	1.35%	8,242,460.645	7.63	7.43	8.04
A (Mdis) SGD-H1 (hedged)	1.35%	14,758.791	8.55	8.25	8.82
A (Mdis) USD	1.35%	14,083,006.889	9.68	9.32	9.87
A (Qdis) PLN-H1 (hedged)	1.35%	919,490.702	9.78	9.49	10.15
B (Mdis) USD	2.90%	68,651.001	8.80	8.61	9.25
C (acc) USD	1.95%	2,244,067.540	11.05	10.30	10.47
C (Mdis) USD	1.95%	4,690,378.830	9.32	9.04	9.62
F (Mdis) USD	2.35%	828,949.427	9.72	9.46	–
I (acc) EUR-H1 (hedged)	0.82%	2,840,050.528	12.12	11.30	11.63
I (acc) USD	0.84%	438,654.487	18.40	16.96	17.05
I (Ydis) USD	0.81%	37,657.750	9.22	8.89	9.43
N (acc) EUR-H1 (hedged)	2.09%	727,894.814	11.18	10.53	10.98
N (acc) USD	2.09%	4,933,707.156	12.79	11.94	12.16
N (Mdis) EUR-H1 (hedged)	2.09%	2,008,232.312	7.34	7.19	7.86
W (acc) EUR	0.88%	34,645.767	10.32	10.06	10.00
W (acc) USD	0.88%	1,487,571.274	11.56	10.66	10.72
W (Mdis) USD	0.88%	450,904.215	9.70	9.29	9.79
Y (Mdis) USD	0.06%	2,451,763.770	9.92	9.44	9.86
Z (acc) USD	1.08%	2,035,297.026	15.39	14.23	14.33
Franklin Systematic Style Premia Fund - USD					
S (acc) USD	0.95%	500.000	8.94	9.44	–
Y (acc) USD	0.13%	98,300.000	9.06	9.49	–
Y (Mdis) USD	0.13%	1,000,500.000	8.94	9.48	–
Franklin Technology Fund - USD					
A (acc) CHF-H1 (hedged)*	1.82%	84,935.505	12.61	–	–
A (acc) EUR	1.82%	38,749,222.066	38.03	26.61	19.56
A (acc) EUR-H1 (hedged)	1.82%	4,060,132.833	24.41	16.31	12.36
A (acc) HKD	1.82%	6,927,960.175	58.79	38.90	29.17
A (acc) RMB-H1 (hedged)*	1.82%	1,829,551.804	11.69	–	–
A (acc) SGD-H1 (hedged)	1.82%	6,579,504.970	24.41	16.21	12.21
A (acc) USD	1.82%	103,335,038.671	44.99	29.82	22.18
B (acc) USD	3.13%	102,668.726	34.07	22.88	17.24
C (acc) USD	2.40%	2,721,727.132	85.97	57.31	42.88
F (acc) USD	2.82%	2,505,817.092	20.42	13.67	–
G (acc) EUR	2.42%	3,904.101	18.57	13.06	–
I (acc) EUR	0.85%	6,259,517.389	72.66	50.35	36.66
I (acc) EUR-H1 (hedged)*	0.85%	4,205,866.166	12.57	–	–
I (acc) USD	0.85%	14,555,252.874	64.06	42.05	30.98
I (Ydis) EUR	0.88%	1,138,969.184	23.97	16.62	12.11
N (acc) EUR	2.57%	13,365,480.890	31.31	22.07	16.34

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Franklin Technology Fund - USD (continued)					
N (acc) PLN-H1 (hedged)	2.57%	2,553,294.785	19.72	13.31	10.09
N (acc) USD	2.57%	10,119,005.100	37.08	24.76	18.56
W (acc) CHF-H1 (hedged)	0.90%	1,798,273.226	16.43	10.95	–
W (acc) EUR	0.90%	1,601,131.846	64.06	44.39	32.33
W (acc) EUR-H1 (hedged)	0.90%	2,383,970.457	24.07	15.98	12.02
W (acc) USD	0.90%	5,708,986.570	54.23	35.62	26.25
X (acc) EUR*	0.15%	2,732,646.166	12.45	–	–
X (acc) USD	0.15%	106.270	57.09	37.21	27.23
Z (acc) USD	1.20%	1,192,574.692	66.13	43.56	32.20
Franklin U.S. Dollar Short-Term Money Market Fund - USD					
A (acc) USD	0.25%	15,206,601.732	12.06	12.08	11.94
A (Mdis) USD	0.25%	7,391,990.392	9.77	9.78	9.80
AX (acc) USD	0.65%	4,499,041.195	10.01	10.05	–
B (Mdis) USD	1.33%	29,466.711	8.88	8.98	8.98
C (acc) USD	1.24%	777,346.232	9.84	9.94	9.92
F (Mdis) USD	1.25%	270,021.119	9.86	9.97	10.00
N (acc) USD	1.15%	2,684,473.364	10.42	10.53	10.50
W (acc) USD	0.20%	1,283,388.602	10.46	10.47	10.34
Franklin U.S. Government Fund - USD					
A (acc) EUR-H1 (hedged)	1.27%	2,571,573.250	9.43	9.68	9.50
A (acc) HKD	1.28%	855,324.700	11.99	12.17	11.78
A (acc) USD	1.28%	13,045,505.885	11.66	11.85	11.39
A (Mdis) HKD	1.28%	2,501,072.678	9.24	9.60	9.57
A (Mdis) USD	1.28%	50,430,314.721	8.72	9.08	8.98
AX (acc) USD	1.48%	2,613,250.218	16.22	16.52	15.91
B (acc) USD	2.55%	23,065.479	12.39	12.75	12.40
B (Mdis) USD	2.54%	85,564.423	8.42	8.88	8.90
C (acc) USD	2.06%	4,787,442.841	13.75	14.09	13.64
F (Mdis) USD	2.27%	2,492,398.133	9.51	10.00	–
I (acc) EUR-H1 (hedged)	0.60%	4,352,731.182	10.39	10.58	10.33
I (acc) USD	0.60%	3,214,114.680	15.13	15.27	14.57
I (Mdis) JPY-H1 (hedged)	0.60%	32,241.865	819.26	853.35	857.27
I (Mdis) USD	0.60%	5,110,490.601	9.37	9.69	9.52
N (acc) USD	1.98%	6,511,306.515	14.50	14.85	14.36
N (Mdis) USD	1.99%	1,257,226.519	8.57	8.99	8.95
W (acc) USD	0.70%	3,834,398.165	11.35	11.47	10.95
W (Mdis) USD	0.70%	655,782.776	9.21	9.54	9.38
X (acc) USD	0.15%	500.000	11.97	12.04	11.44
Z (acc) USD	0.98%	2,795,801.918	12.50	12.67	12.14
Z (Mdis) USD	0.98%	13,030.357	9.28	9.64	9.49
Franklin U.S. Low Duration Fund - USD					
A (acc) EUR	1.15%	428,843.311	10.94	11.11	10.97
A (acc) EUR-H1 (hedged)	1.15%	1,176,962.274	9.73	9.46	9.71
A (acc) USD	1.15%	6,917,191.369	11.55	11.11	11.10
A (Mdis) USD	1.15%	3,738,200.445	9.93	9.65	9.84
AX (acc) USD	1.35%	806,904.587	13.02	12.56	12.57
B (Mdis) USD	2.41%	187,719.597	9.67	9.43	9.55
C (acc) USD	2.05%	599,738.715	10.33	10.04	10.12
C (Mdis) USD	2.08%	1,288,860.505	9.97	9.70	9.84
I (acc) EUR-H1 (hedged)	0.59%	2,451,181.005	10.53	10.17	10.38
I (acc) USD	0.59%	2,252,787.360	14.36	13.74	13.65
N (Mdis) USD	1.85%	1,899,970.233	9.94	9.66	9.86
W (acc) USD	0.67%	1,808,314.168	10.91	10.45	10.39
W (Mdis) USD	0.67%	83,186.796	10.05	9.80	10.02
Y (Mdis) USD	0.06%	6,745,620.578	10.09	9.79	10.00
Z (acc) USD	0.85%	43,282.196	11.08	10.64	10.60
Franklin U.S. Opportunities Fund - USD					
A (acc) CHF-H1 (hedged)	1.82%	140,527.510	40.83	29.89	25.06
A (acc) EUR	1.82%	14,335,798.313	26.42	20.10	16.33
A (acc) EUR-H1 (hedged)	1.82%	16,621,221.437	19.60	14.29	11.97
A (acc) HKD	1.82%	5,261,239.512	42.26	30.41	25.20

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Franklin U.S. Opportunities Fund - USD (continued)					
A (acc) NOK-H1 (hedged)	1.81%	357,013.980	29.92	21.68	17.76
A (acc) RMB-H1 (hedged)	1.81%	244,879.721	313.30	220.87	180.22
A (acc) SEK-H1 (hedged)	1.82%	1,562,132.224	39.04	28.38	23.98
A (acc) SGD	1.83%	8,153,788.736	37.43	27.96	22.32
A (acc) SGD-H1 (hedged)	1.82%	5,264,754.091	46.56	33.64	28.01
A (acc) USD	1.82%	118,735,914.549	31.29	22.56	18.55
A (Ydis) EUR	1.82%	2,365,976.286	26.90	20.47	16.63
A (Ydis) GBP	1.83%	613,874.206	22.59	18.19	14.59
AS (acc) SGD	1.72%	6,516,266.922	25.06	18.70	14.92
B (acc) USD	3.13%	351,310.806	23.68	17.30	14.41
C (acc) USD	2.40%	5,112,857.747	49.31	35.76	29.57
F (acc) USD	2.82%	915,811.778	22.85	16.64	13.82
I (acc) EUR	0.85%	2,156,071.359	69.74	52.54	42.28
I (acc) EUR-H1 (hedged)	0.85%	308,823.014	51.19	36.96	30.66
I (acc) USD	0.85%	15,388,580.399	82.69	59.04	48.07
N (acc) EUR	2.57%	2,930,458.552	51.46	39.46	32.30
N (acc) EUR-H1 (hedged)	2.57%	800,518.672	34.29	25.19	21.28
N (acc) PLN-H1 (hedged)	2.57%	7,575,591.017	52.59	38.58	32.33
N (acc) USD	2.57%	6,488,891.905	61.12	44.39	36.77
S (acc) EUR	0.75%	3,753,533.565	16.33	12.30	–
S (acc) EUR-H1 (hedged)	0.75%	4,033,966.672	16.85	12.15	–
S (acc) USD	0.75%	5,330,137.928	21.81	15.56	12.67
W (acc) EUR	0.90%	1,145,776.327	38.61	29.10	23.43
W (acc) EUR-H1 (hedged)	0.90%	837,393.498	22.58	16.30	13.53
W (acc) USD	0.90%	7,211,428.177	45.12	32.23	26.26
X (acc) USD	0.15%	2,171,057.548	33.99	24.10	19.49
X (Ydis) USD	0.25%	2,403,449.860	46.43	33.00	26.76
Y (Mdis) USD	0.05%	435,604.292	26.64	18.92	15.34
Z (acc) USD	1.20%	2,570,385.703	55.20	39.55	32.32
Franklin UK Equity Income Fund - GBP*					
A (acc) USD	1.75%	36,736.765	12.79	–	–
A (Mdis) GBP	1.75%	17,953.069	11.55	–	–
A (Qdis) GBP	1.75%	18,733.639	11.66	–	–
A (Qdis) USD	1.75%	105,232.778	12.55	–	–
A (Ydis) GBP	1.75%	17,953.069	11.89	–	–
C (acc) USD	2.38%	23,078.670	12.73	–	–
I (Ydis) GBP	0.60%	17,953.069	12.00	–	–
N (acc) USD	2.55%	23,078.670	12.72	–	–
W (acc) GBP	0.65%	17,953.069	12.00	–	–
W (acc) USD	0.65%	23,078.670	12.91	–	–
W (Qdis) GBP	0.65%	194,912.069	11.76	–	–
W (Qdis) USD	0.65%	23,078.670	12.65	–	–
W (Ydis) GBP	0.65%	17,953.069	12.00	–	–
Franklin World Perspectives Fund - USD					
A (acc) EUR	1.89%	3,429,366.857	37.28	29.11	28.20
A (acc) USD	1.89%	1,890,212.199	32.39	23.96	23.49
I (acc) EUR	0.98%	218,503.953	41.75	32.28	30.99
I (acc) USD	0.98%	446,012.197	36.28	26.59	25.81
N (acc) EUR	2.64%	2,463,774.576	13.55	10.66	10.41
N (acc) USD	2.64%	1,450,558.712	29.45	21.95	21.68
W (acc) GBP	1.00%	5,460.857	29.25	23.94	22.70
W (acc) USD	1.00%	500.000	12.71	9.32	–
Z (acc) USD	1.27%	144,640.133	17.90	13.16	12.81
Templeton Asia Equity Total Return Fund - USD*					
S (acc) USD	1.15%	800,000.000	11.80	–	–
Templeton Asian Bond Fund - USD					
A (acc) CHF-H1 (hedged)	1.42%	484,980.644	9.01	9.25	9.74
A (acc) EUR	1.42%	1,468,891.038	17.66	18.90	19.12

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Templeton Asian Bond Fund - USD (continued)					
A (acc) EUR-H1 (hedged)	1.42%	1,473,600.493	10.96	11.22	11.78
A (acc) USD	1.41%	4,503,820.625	17.31	17.56	17.97
A (Mdis) AUD-H1 (hedged)	1.42%	268,363.929	6.97	7.36	7.93
A (Mdis) EUR	1.41%	1,167,061.864	8.05	8.99	9.44
A (Mdis) SGD	1.45%	71,493.736	7.19	7.87	8.13
A (Mdis) SGD-H1 (hedged)	1.41%	173,036.560	6.70	7.09	7.59
A (Mdis) USD	1.41%	3,296,282.696	9.53	10.07	10.70
B (Mdis) USD	2.92%	32,073.628	8.68	9.31	10.04
C (Mdis) USD	2.20%	301,668.830	9.07	9.66	10.35
I (acc) CHF-H1 (hedged)	0.85%	785,200.000	9.59	9.81	10.27
I (acc) EUR	0.86%	135,320.178	15.90	16.92	17.02
I (acc) EUR-H1 (hedged)	0.88%	97,329.348	10.58	10.79	11.28
I (acc) USD	0.86%	254,770.577	18.87	19.03	19.37
I (Mdis) EUR	0.83%	267,610.144	8.66	9.61	10.04
I (Ydis) EUR-H1 (hedged)	0.83%	11,095.444	6.58	6.98	7.72
N (acc) EUR	2.11%	393,318.250	15.82	17.05	17.37
N (acc) USD	2.12%	323,671.235	15.52	15.84	16.33
N (Mdis) USD	2.12%	668,635.061	9.12	9.71	10.39
W (acc) EUR	0.90%	2,166.376	9.08	9.69	9.75
W (acc) EUR-H1 (hedged)	0.90%	69,102.692	9.41	9.59	10.02
W (Mdis) USD	0.90%	106,551.153	7.32	7.69	8.13
Y (Mdis) USD	0.07%	288,084.885	8.59	8.99	9.42
Z (acc) USD	1.12%	164,766.106	11.69	11.81	12.06
Templeton Asian Growth Fund - USD					
A (acc) CHF-H1 (hedged)	2.20%	599,612.748	14.94	11.10	11.41
A (acc) CZK-H1 (hedged)	2.20%	1,513,303.461	134.89	99.59	101.78
A (acc) EUR	2.20%	9,724,047.231	41.00	31.63	31.37
A (acc) EUR-H1 (hedged)	2.20%	1,906,996.317	29.27	21.65	22.31
A (acc) HKD	2.20%	13,196,155.137	14.57	10.63	10.76
A (acc) RMB-H1 (hedged)	2.20%	138,034.808	186.09	133.69	133.84
A (acc) SGD	2.20%	5,719,725.589	12.43	9.42	9.18
A (acc) SGD-H1 (hedged)	2.21%	74,653.040	16.06	11.78	11.97
A (acc) USD	2.20%	21,800,109.692	48.69	35.60	35.73
A (Ydis) EUR	2.20%	2,383,753.305	37.31	28.79	28.56
A (Ydis) GBP	2.20%	289,423.273	31.99	26.11	25.57
A (Ydis) USD	2.20%	20,369,816.939	44.23	32.33	32.45
B (acc) USD	3.50%	85,101.792	19.04	14.10	14.34
C (acc) USD	2.78%	632,304.295	39.94	29.36	29.64
F (acc) USD	3.20%	352,160.018	13.88	10.25	–
I (acc) CHF-H1 (hedged)	1.21%	69,975.000	13.50	9.93	10.11
I (acc) EUR	1.19%	3,078,278.296	44.56	34.03	33.41
I (acc) EUR-H1 (hedged)	1.22%	39,247.680	27.54	20.16	20.58
I (acc) USD	1.19%	2,416,904.344	52.81	38.22	37.98
I (Ydis) EUR-H2 (hedged)	1.18%	5,053,341.584	7.77	5.86	5.91
N (acc) EUR	2.70%	919,196.635	54.45	42.22	42.09
N (acc) EUR-H1 (hedged)	2.70%	604,848.345	38.73	28.80	29.80
N (acc) HUF	2.71%	3,498,487.165	214.36	167.52	152.30
N (acc) PLN-H1 (hedged)	2.70%	3,468,560.312	18.33	13.54	13.86
N (acc) USD	2.70%	1,822,668.686	64.56	47.43	47.84
W (acc) EUR	1.25%	617,658.967	16.28	12.45	12.23
W (acc) EUR-H1 (hedged)	1.25%	82,569.009	13.22	9.68	9.87
W (acc) GBP	1.25%	114,974.762	19.44	15.72	15.24
W (acc) USD	1.25%	1,808,580.002	17.27	12.50	12.43
W (Ydis) EUR	1.25%	229,354.624	16.49	12.71	12.58
Y (Mdis) USD	0.08%	608,439.735	14.46	10.54	10.55
Z (acc) USD	1.70%	113,973.244	19.42	14.13	14.11
Z (Ydis) EUR-H1 (hedged)	1.69%	14,784.790	14.17	10.47	10.75
Z (Ydis) USD	1.70%	53,018.158	13.97	10.20	10.19
Templeton Asian Smaller Companies Fund - USD					
A (acc) EUR	2.23%	3,594,348.970	73.63	46.77	57.95
A (acc) SGD	2.23%	112,294.016	58.83	36.68	44.67
A (acc) USD	2.24%	3,227,868.779	63.98	38.50	48.28

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Templeton Asian Smaller Companies Fund - USD (continued)					
A (Ydis) USD	2.24%	1,782,674.892	62.69	37.72	47.30
B (acc) USD	3.55%	10,152.120	56.23	34.28	43.55
F (acc) USD	3.24%	332,712.955	13.98	8.50	10.77
I (acc) EUR	1.18%	857,856.173	83.97	52.80	64.73
I (acc) USD	1.18%	2,417,700.387	73.04	43.48	53.95
I (Ydis) USD	1.18%	141,516.906	14.94	9.01	11.30
N (acc) EUR	2.74%	1,045,877.900	27.45	17.52	21.82
N (acc) USD	2.73%	908,095.740	22.92	13.86	17.47
S (acc) USD	0.90%	258,466.191	14.75	8.76	–
W (acc) EUR	1.22%	1,880,390.375	23.35	14.68	18.01
W (acc) USD	1.22%	1,463,031.777	20.18	12.02	14.92
W (Ydis) EUR-H1 (hedged)	1.22%	117,539.000	11.23	6.86	8.86
W (Ydis) USD	1.22%	724,093.738	13.17	7.94	9.96
X (Ydis) USD	0.29%	593,354.940	18.35	11.08	13.90
Y (Mdis) USD	0.09%	371.747	19.42	11.68	14.64
Templeton BRIC Fund - USD					
A (acc) EUR	2.47%	3,311,688.410	26.13	19.88	19.82
A (acc) EUR-H1 (hedged)	2.47%	650,929.936	14.78	10.77	11.18
A (acc) HKD	2.46%	61,791.613	13.99	10.05	10.23
A (acc) USD	2.47%	18,601,127.152	25.61	18.46	18.62
B (acc) USD	3.76%	8,349.498	20.92	15.28	15.62
C (acc) USD	3.04%	239,355.671	23.36	16.94	17.19
I (acc) USD	1.45%	20,835.589	30.25	21.58	21.56
N (acc) EUR	2.96%	894,766.026	24.17	18.48	18.52
N (acc) USD	2.96%	434,533.204	23.68	17.15	17.39
Templeton China A-Shares Fund - USD*					
A (acc) HKD	2.00%	3,875.750	9.52	–	–
A (acc) SGD	2.00%	666.025	9.60	–	–
A (acc) USD	2.00%	4,984.272	9.51	–	–
I (acc) USD	1.15%	500.000	9.54	–	–
W (acc) USD	1.25%	3,077.485	9.53	–	–
Y (acc) USD	0.15%	3,249,732.784	9.58	–	–
Templeton China Fund - USD					
A (acc) HKD	2.45%	293,803.332	19.87	14.88	13.22
A (acc) SGD	2.45%	1,178,795.191	14.52	11.29	9.66
A (acc) USD	2.45%	10,459,518.144	43.85	32.90	28.99
A (Ydis) EUR	2.45%	665,798.952	35.59	28.19	24.63
A (Ydis) GBP	2.45%	48,453.015	30.40	25.47	21.90
B (acc) USD	3.75%	53,594.766	17.70	13.46	12.01
C (acc) USD	3.03%	321,726.862	29.95	22.61	20.04
F (acc) USD	3.45%	1,563,511.220	15.43	11.70	–
I (acc) USD	1.36%	468,014.307	56.35	41.83	36.46
I (Ydis) GBP	1.36%	2,905.405	19.77	16.38	13.94
N (acc) USD	2.95%	873,822.709	41.81	31.53	27.92
W (acc) EUR	1.40%	27,421.367	22.28	17.46	15.04
W (acc) GBP	1.40%	141,000.265	25.14	20.82	17.71
W (acc) USD	1.40%	608,335.681	20.21	15.01	13.09
W (Ydis) EUR	1.40%	95,845.483	20.37	16.00	13.97
X (acc) HKD	0.26%	877,950.061	21.84	16.00	13.91
Z (acc) USD	1.94%	22,291.536	18.42	13.76	12.06
Templeton Eastern Europe Fund - EUR					
A (acc) EUR	2.55%	5,339,743.832	29.04	21.23	24.38
A (acc) USD	2.55%	1,280,257.143	34.42	23.85	27.70
A (Ydis) EUR	2.54%	40,030.620	28.71	21.00	24.10
B (acc) USD	3.85%	8,861.304	7.14	5.01	5.89
B (Ydis) EUR$^{\Omega}$	–	–	–	4.45	5.18
I (acc) EUR	1.40%	707,302.766	22.62	16.35	18.55
N (acc) EUR	3.05%	387,737.097	25.98	19.09	22.03

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Templeton Eastern Europe Fund - EUR (continued)					
W (acc) EUR	1.52%	174,029.177	14.08	10.19	11.58
X (acc) EUR	0.30%	195,879.908	12.62	9.02	10.13
Templeton Emerging Markets Bond Fund - USD					
A (acc) CHF-H1 (hedged)	1.88%	178,674.720	10.12	10.15	11.87
A (acc) EUR-H1 (hedged)	1.88%	1,163,018.681	9.18	9.19	10.72
A (acc) NOK-H1 (hedged)	1.88%	448,242.363	10.98	10.93	12.68
A (acc) SEK-H1 (hedged)	1.86%	514,593.357	10.08	10.07	11.79
A (acc) USD	1.88%	9,000,859.330	12.46	12.35	14.01
A (Bdis) CZK-H1 (hedged)	1.87%	2,978,590.092	85.24	92.01	–
A (Mdis) AUD-H1 (hedged)	1.88%	51,199,156.456	4.83	5.21	6.61
A (Mdis) HKD	1.88%	103,146,442.081	5.13	5.50	6.88
A (Mdis) SGD-H1 (hedged)	1.88%	4,205,241.751	4.53	4.87	6.11
A (Mdis) USD	1.88%	446,091,422.584	5.63	6.05	7.51
A (Mdis) ZAR-H1 (hedged)	1.88%	3,165,398.839	71.96	73.96	89.27
A (Qdis) EUR	1.88%	22,551,118.076	8.28	9.36	11.58
A (Qdis) GBP	1.89%	863,330.642	6.11	7.31	8.93
A (Qdis) USD	1.88%	50,035,914.790	9.76	10.45	13.08
A (Ydis) EUR-H1 (hedged)	1.89%	5,042,724.230	4.51	4.96	6.48
B (Mdis) USD	3.20%	1,441,688.780	5.19	5.66	7.11
B (Qdis) USD	3.20%	272,962.094	8.16	8.85	11.23
C (acc) USD	2.46%	938,933.070	25.22	25.14	28.69
F (Mdis) USD	2.89%	34,549,883.720	5.81	6.31	7.91
G (Mdis) EUR	2.43%	457.855	7.62	8.70	–
I (acc) CHF-H1 (hedged)	0.90%	32,870.000	9.74	9.68	11.20
I (acc) EUR-H1 (hedged)	0.90%	314,533.865	11.35	11.26	13.00
I (acc) SEK-H1 (hedged)	0.90%	97,511.967	8.92	8.81	10.23
I (acc) USD	0.90%	14,813,433.909	25.19	24.71	27.76
I (Qdis) GBP-H1 (hedged)	0.90%	433,565.620	5.05	5.36	6.82
I (Qdis) USD	0.90%	765,438.598	7.70	8.56	10.61
I (Ydis) EUR-H1 (hedged)	0.90%	15,203.100	4.74	5.19	6.71
N (acc) USD	2.38%	1,380,334.946	30.70	30.58	34.87
N (Mdis) USD	2.38%	7,589,545.201	5.03	5.44	6.78
N (Qdis) PLN-H1 (hedged)	2.38%	10,687,166.332	5.45	5.90	7.55
S (acc) USD	0.78%	500.000	10.70	10.48	11.77
W (acc) EUR-H1 (hedged)	0.95%	24,167.209	8.88	8.81	10.19
W (acc) USD	0.95%	561,281.983	10.17	9.98	11.22
W (Qdis) EUR	0.95%	780,670.354	6.09	6.83	8.36
W (Qdis) GBP	0.95%	41,236.467	5.75	6.81	8.24
W (Qdis) GBP-H1 (hedged)	0.95%	1,832,707.766	5.23	5.56	7.06
W (Qdis) USD	0.95%	2,454,067.940	4.96	5.26	6.53
W (Ydis) EUR-H1 (hedged)	0.95%	60,875.209	6.31	6.87	8.88
Y (acc) USD	0.09%	500.000	9.01	8.77	9.78
Y (Mdis) USD	0.11%	605,264.471	6.60	6.94	8.46
Z (acc) USD	1.25%	124,662.116	13.01	12.81	14.44
Z (Mdis) USD	1.25%	339,792.370	5.06	5.41	6.67
Templeton Emerging Markets Dynamic Income Fund - USD					
A (acc) EUR	1.85%	2,196,638.789	14.76	12.85	13.25
A (acc) EUR-H1 (hedged)	1.85%	788,246.528	10.34	8.62	9.20
A (acc) USD	1.85%	1,197,371.396	11.82	9.74	10.17
A (Mdis) HKD	1.85%	1,948,607.504	9.14	7.91	8.89
A (Mdis) SGD-H1 (hedged)	1.85%	24,555.073	9.45	8.09	9.12
A (Mdis) USD	1.85%	1,004,584.368	9.25	8.01	8.93
A (Mdis-pc) HKD*	1.83%	4,200.776	10.74	–	–
A (Mdis-pc) USD*	1.85%	213,764.258	10.73	–	–
A (Qdis) USD	1.85%	1,838,845.590	8.33	7.13	7.97
A (Ydis) EUR	1.85%	2,773,868.303	10.75	9.75	10.81
A (Ydis) EUR-H1 (hedged)	1.85%	558,211.675	7.44	6.47	7.43
C (acc) USD	2.72%	309,345.222	11.19	9.26	9.74
F (Mdis) USD	3.07%	496,521.945	10.87	9.53	–
G (acc) EUR-H1 (hedged)	2.69%	16,316.836	11.62	9.75	–
I (acc) EUR	0.95%	517,681.787	16.12	13.90	14.21
I (acc) EUR-H1 (hedged)	0.95%	8,141.334	10.65	8.80	9.32

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Templeton Emerging Markets Dynamic Income Fund - USD (continued)					
N (acc) EUR-H1 (hedged)	2.35%	1,326,294.039	9.85	8.26	8.86
N (acc) USD	2.35%	1,706,813.451	11.30	9.36	9.81
X (acc) USD	0.28%	16,734.801	14.12	11.46	11.76
Z (acc) USD	1.25%	25,969.768	12.26	10.05	10.44
Templeton Emerging Markets Fund - USD					
A (acc) EUR*	2.00%	906.588	11.81	–	–
A (acc) EUR-H1 (hedged)	2.00%	912,021.434	12.43	8.92	9.35
A (acc) HKD	2.00%	43,267.220	16.47	11.66	12.01
A (acc) SGD	2.00%	1,575,046.265	11.91	8.75	8.68
A (acc) USD	2.00%	5,362,528.620	56.93	40.38	41.23
A (Ydis) USD	2.00%	4,667,319.946	54.37	38.57	39.38
B (acc) USD	3.31%	5,055.628	24.89	17.89	18.51
C (acc) USD	2.58%	250,472.042	46.46	33.14	34.04
G (acc) EUR	2.60%	4,091.026	12.88	9.70	–
I (acc) EUR-H1 (hedged)	1.15%	336,326.813	13.67	9.72	10.08
I (acc) USD	1.15%	11,360,527.697	39.85	28.03	28.38
N (acc) EUR	2.50%	855,962.527	24.97	18.79	19.05
N (acc) USD	2.50%	2,672,130.243	29.58	21.08	21.64
W (acc) USD	1.25%	840,013.544	17.33	12.20	12.37
W (Ydis) EUR-H1 (hedged)	1.25%	9,885.408	10.98	7.96	8.36
Y (Mdis) USD	0.09%	1,295,723.622	13.52	9.62	–
Z (acc) USD	1.50%	578,231.528	16.12	11.38	11.56
Templeton Emerging Markets Local Currency Bond Fund - USD					
A (acc) USD	1.80%	109,209.184	8.82	8.71	9.61
A (Mdis) EUR-H1 (hedged)	1.80%	19,900.410	6.09	6.54	7.98
A (Ydis) EUR	1.80%	75,917.072	7.28	8.20	10.01
C (acc) USD	2.38%	90,000.000	8.65	8.59	9.53
I (acc) EUR	0.90%	72,960.156	9.45	9.76	10.55
I (acc) EUR-H1 (hedged)	0.90%	9,650.154	8.41	8.32	9.32
I (acc) NOK-H1 (hedged)	0.90%	81,430.000	9.54	9.36	10.45
I (acc) SEK-H1 (hedged)	0.90%	80,999.500	8.52	8.39	9.34
I (acc) USD	0.90%	90,000.000	9.08	8.89	9.72
I (Qdis) USD	0.90%	90,000.000	6.88	7.19	8.59
I (Ydis) EUR	0.90%	75,625.587	7.50	8.38	10.13
I (Ydis) EUR-H1 (hedged)	0.90%	8,106.684	6.64	7.10	8.93
N (acc) USD	2.30%	102,568.913	8.67	8.60	9.54
N (Qdis) EUR-H1 (hedged)	2.30%	8,932.006	6.05	6.48	8.07
W (acc) EUR-H1 (hedged)	0.95%	8,106.684	8.39	8.30	9.31
W (acc) GBP-H1 (hedged)	0.95%	7,147.707	8.59	8.46	9.46
W (acc) USD	0.95%	198,575.000	9.07	8.88	9.72
W (Mdis) USD	0.95%	90,000.000	6.77	7.18	8.58
W (Qdis) EUR-H1 (hedged)	0.95%	8,106.684	6.33	6.69	8.21
W (Qdis) GBP-H1 (hedged)	0.95%	7,147.707	6.50	6.81	8.35
Y (acc) SEK-H1 (hedged)	0.11%	80,999.500	8.68	8.49	9.44
Y (Mdis) EUR	0.11%	436.300	8.83	9.72	–
Templeton Emerging Markets Smaller Companies Fund - USD					
A (acc) EUR	2.49%	3,317,430.244	18.87	12.43	14.75
A (acc) EUR-H1 (hedged)	2.48%	31,805.703	11.62	7.34	9.18
A (acc) USD	2.49%	5,241,207.441	15.65	9.77	11.73
A (Ydis) GBP	2.49%	104,796.037	22.14	15.42	18.07
A (Ydis) USD	2.49%	1,085,140.458	14.98	9.35	11.23
C (acc) USD	3.07%	234,557.095	16.08	10.09	12.19
I (acc) EUR	1.41%	5,585,829.656	21.87	14.25	16.73
I (acc) USD	1.41%	5,086,463.379	18.13	11.19	13.30
N (acc) USD	2.99%	1,794,127.178	14.63	9.17	11.07
W (acc) EUR	1.49%	2,627,064.532	12.88	8.40	9.87
W (acc) GBP	1.49%	593,447.217	26.73	18.44	21.39
W (acc) USD	1.49%	977,128.554	19.35	11.95	14.21

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Templeton Emerging Markets Smaller Companies Fund - USD (continued)					
W (Ydis) EUR-H1 (hedged)	1.49%	8,050.882	10.78	6.78	8.41
Y (Mdis) USD	0.09%	333,043.737	14.74	9.33	11.18
Y (Ydis) JPY	0.09%	2,882,970.434	1,354.96	819.86	980.36
Templeton Emerging Markets Sustainability Fund - USD*					
A (acc) EUR	1.90%	12,387.766	12.37	–	–
A (acc) EUR-H1 (hedged)	1.90%	8,530.968	12.40	–	–
A (acc) USD	1.90%	14,214.770	12.52	–	–
A (Ydis) EUR	1.90%	10,019.834	12.37	–	–
A (Ydis) USD	1.90%	14,703.685	12.51	–	–
I (acc) EUR	0.99%	7,997.782	12.45	–	–
I (acc) EUR-H1 (hedged)	0.99%	8,530.968	12.49	–	–
I (acc) USD	0.99%	2,824,690.934	12.60	–	–
I (Ydis) EUR	0.99%	7,997.782	12.45	–	–
I (Ydis) USD	0.99%	9,375.000	12.60	–	–
N (acc) EUR	2.40%	7,997.782	12.32	–	–
N (acc) USD	2.40%	9,375.000	12.47	–	–
N (Ydis) EUR	2.40%	7,997.782	12.32	–	–
W (acc) CHF-H1 (hedged)	1.10%	9,213.000	12.44	–	–
W (acc) EUR	1.10%	7,997.782	12.44	–	–
W (acc) EUR-H1 (hedged)	1.10%	8,530.968	12.48	–	–
W (acc) GBP	1.10%	7,265.189	11.74	–	–
W (acc) GBP-H1 (hedged)	1.10%	7,749.535	12.52	–	–
W (acc) USD	1.10%	9,375.000	12.59	–	–
W (Ydis) EUR	1.10%	7,997.782	12.44	–	–
W (Ydis) USD	1.10%	9,375.000	12.59	–	–
Templeton Euroland Fund - EUR					
A (acc) EUR	1.86%	4,776,196.164	23.47	20.34	22.43
A (acc) SGD	1.84%	585,260.763	9.77	8.31	9.01
A (acc) USD	1.84%	1,140,643.493	9.93	8.15	9.10
A (acc) USD-H1 (hedged)	1.84%	16,477.235	10.52	9.03	9.73
A (Ydis) EUR	1.86%	926,054.172	19.06	16.52	18.49
A (Ydis) USD	1.84%	3,149,753.768	9.79	8.03	9.10
B (acc) USD	3.17%	3,795.039	10.28	8.58	9.71
B (Ydis) EUR	3.17%	5,578.090	8.29	7.28	8.14
C (acc) USD-H1 (hedged)	2.42%	9,988.875	10.20	8.82	9.56
I (acc) EUR	0.85%	409,886.786	22.91	19.66	21.47
N (acc) EUR	2.61%	1,576,130.190	13.27	11.59	12.88
N (acc) USD-H1 (hedged)	2.58%	9,988.875	10.17	8.79	9.54
S (acc) EUR	0.75%	446.061	11.32	9.70	–
W (acc) EUR	0.90%	10,259.255	10.42	8.94	9.77
W (acc) USD	0.90%	1,873.346	11.32	9.21	10.19
W (acc) USD-H1 (hedged)	0.90%	9,951.400	11.05	9.40	10.04
Templeton European Dividend Fund - EUR					
A (acc) EUR	1.86%	513,713.552	16.66	14.27	16.90
A (Mdis) SGD-H1 (hedged)	1.84%	13,058.961	9.48	8.43	10.42
A (Mdis) USD	1.86%	107,953.675	7.87	6.68	8.37
A (Mdis) USD-H1 (hedged)	1.84%	15,264.172	9.19	8.14	9.96
A (Ydis) EUR	1.86%	4,656,333.666	11.33	10.06	12.38
I (acc) EUR	0.85%	1,286,202.606	18.22	15.44	18.11
I (Qdis) EUR	0.95%	438.481	9.68	8.57	10.55
N (acc) EUR	2.61%	405,786.705	15.47	13.35	15.92
N (acc) PLN-H1 (hedged)	2.61%	1,645,118.919	11.97	10.28	12.16
W (Qdis) CHF-H1 (hedged)	1.02%	9,923.320	9.64	8.56	10.53
Y (Mdis) EUR	0.08%	441.840	8.49	7.47	9.09
Templeton European Opportunities Fund - EUR					
A (acc) EUR	1.86%	6,386,240.549	14.33	12.00	15.35
A (acc) NOK-H1 (hedged)	1.84%	175,492.551	10.04	8.40	10.85
A (acc) SGD-H1 (hedged)	1.86%	162,812.129	12.83	10.68	13.48
A (acc) USD	1.86%	686,710.793	10.82	8.59	11.12
A (acc) USD-H1 (hedged)	1.85%	545,122.371	11.29	9.36	11.68
A (Ydis) GBP	1.86%	34,278.255	15.60	13.88	17.58

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Templeton European Opportunities Fund - EUR (continued)					
I (acc) EUR	0.97%	231,273.560	29.47	24.46	31.01
N (acc) EUR	2.61%	2,335,285.857	12.25	10.34	13.32
N (acc) USD	2.61%	229,452.735	10.18	8.13	10.60
W (acc) EUR	1.06%	21,211.110	10.97	9.11	11.56
Templeton European Small-Mid Cap Fund - EUR					
A (acc) EUR	1.89%	1,712,976.438	37.44	27.56	36.57
A (acc) USD	1.88%	415,242.124	44.42	30.97	41.59
A (acc) USD-H1 (hedged)	1.83%	44,731.955	9.79	7.12	9.17
C (acc) USD-H1 (hedged)	2.41%	43,646.116	9.62	7.04	9.12
I (acc) EUR	1.02%	175,756.907	46.69	34.06	44.82
I (acc) USD	1.13%	757.655	54.85	37.95	50.57
I (acc) USD-H1 (hedged)	0.97%	10,235.799	12.69	9.15	11.68
N (acc) EUR	2.63%	218,118.641	33.49	24.83	33.20
N (acc) USD-H1 (hedged)	2.58%	9,988.874	9.56	7.01	9.11
W (acc) EUR	1.08%	161,268.978	16.48	12.03	15.84
X (acc) EUR	0.15%	388.991	14.08	10.18	13.29
Y (Mdis) EUR	0.09%	435.983	9.44	6.98	9.36
Templeton Frontier Markets Fund - USD					
A (acc) EUR	2.59%	3,323,083.568	23.51	17.51	22.05
A (acc) EUR-H1 (hedged)	2.59%	1,545,207.537	10.88	7.78	10.15
A (acc) SGD	2.59%	62,349.246	18.79	13.74	17.01
A (acc) USD	2.59%	3,354,590.763	20.43	14.41	18.37
A (Ydis) GBP	2.59%	101,849.562	23.10	18.19	22.84
A (Ydis) USD	2.59%	591,892.010	18.25	12.88	16.57
C (acc) USD	3.18%	16,079.058	17.95	12.74	16.33
I (acc) EUR	1.50%	925,174.674	26.93	19.87	24.75
I (acc) USD	1.52%	1,269,178.886	23.44	16.35	20.62
I (Ydis) GBP	1.50%	62,289.913	23.54	18.50	23.21
N (acc) EUR	3.09%	591,007.924	22.06	16.52	20.91
N (acc) EUR-H1 (hedged)	3.09%	1,681,379.327	16.08	11.54	15.13
N (acc) PLN-H1 (hedged)	3.08%	796,778.708	12.70	9.07	11.76
W (acc) EUR	1.58%	714,005.796	13.59	10.02	12.50
W (acc) GBP	1.60%	405,515.594	17.01	13.27	16.34
W (acc) USD	1.60%	251,594.536	15.69	10.96	13.83
X (acc) USD	0.30%	500.000	16.32	11.25	14.00
Z (acc) GBP	2.12%	5,198.776	16.44	12.86	15.91
Z (Ydis) EUR-H1 (hedged)	2.08%	13,078.246	9.96	7.09	9.32
Templeton Global Balanced Fund - USD					
A (acc) EUR	1.66%	1,096,436.653	30.39	25.13	26.47
A (acc) EUR-H1 (hedged)	1.66%	284,949.882	21.78	17.27	18.80
A (acc) SGD	1.66%	3,731,193.835	13.78	11.18	11.57
A (acc) USD	1.66%	3,880,498.097	36.02	28.22	30.08
A (Qdis) USD	1.66%	8,627,726.205	24.96	19.98	22.12
AS (acc) SGD	1.55%	6,618,741.367	13.10	10.62	10.98
B (acc) USD	2.97%	39,011.429	21.12	16.77	18.11
C (Qdis) USD	2.24%	608,353.405	14.17	11.41	12.70
F (Qdis) USD	2.66%	229,046.497	11.79	9.53	–
I (Ydis) USD	0.84%	6,907.340	14.54	11.69	12.80
N (acc) EUR	2.16%	1,647,205.644	20.85	17.33	18.34
N (acc) EUR-H1 (hedged)	2.16%	509,362.609	11.04	8.79	9.62
W (acc) EUR	0.88%	149,525.997	11.71	9.62	10.05
W (acc) GBP-H1 (hedged)	0.88%	153,818.470	12.00	9.40	10.18
W (acc) USD	0.88%	931,295.362	13.77	10.70	11.32
X (Ydis) USD	0.26%	151,680.603	11.48	9.17	9.99
Z (acc) USD	1.15%	346,719.910	12.74	9.93	10.53
Templeton Global Bond (Euro) Fund - EUR					
A (acc) EUR	1.44%	2,793,308.625	13.52	13.80	15.20
A (acc) USD	1.44%	65,259.924	9.09	8.79	9.79

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Templeton Global Bond (Euro) Fund - EUR (continued)					
A (Ydis) EUR	1.44%	2,889,513.341	7.23	7.78	9.02
I (acc) EUR	0.75%	86,684.419	14.29	14.49	15.85
N (acc) EUR	2.14%	1,268,832.778	11.94	12.27	13.60
N (Ydis) EUR	2.10%	1,628.848	6.99	7.51	8.71
W (acc) EUR	0.80%	181,123.336	9.49	9.62	10.53
X (acc) EUR	0.15%	476.431	8.92	8.98	9.76
Templeton Global Bond Fund - USD					
A (acc) CHF-H1 (hedged)	1.41%	1,556,498.633	10.95	11.29	12.40
A (acc) CZK-H1 (hedged)	1.40%	13,736,503.220	99.38	101.51	109.71
A (acc) EUR	1.40%	20,245,395.156	23.75	25.52	26.95
A (acc) EUR-H1 (hedged)	1.40%	15,412,249.985	18.32	18.84	20.62
A (acc) HKD	1.40%	1,464,909.875	12.48	12.69	13.66
A (acc) NOK-H1 (hedged)	1.40%	1,947,595.004	12.73	12.99	14.05
A (acc) SEK-H1 (hedged)	1.40%	3,153,882.668	11.54	11.82	12.91
A (acc) USD	1.40%	25,050,039.662	28.16	28.67	30.64
A (Mdis) AUD-H1 (hedged)	1.40%	3,586,609.680	8.17	8.75	9.99
A (Mdis) CAD-H1 (hedged)	1.40%	466,035.494	7.35	7.85	8.91
A (Mdis) EUR	1.41%	20,276,923.978	12.01	13.54	15.04
A (Mdis) EUR-H1 (hedged)	1.41%	14,762,845.509	8.25	8.89	10.25
A (Mdis) GBP	1.40%	1,274,013.530	10.31	12.29	13.49
A (Mdis) GBP-H1 (hedged)	1.40%	1,909,696.899	6.93	7.41	8.49
A (Mdis) HKD	1.41%	24,680,711.574	7.72	8.23	9.34
A (Mdis) RMB-H1 (hedged)	1.41%	47,527.645	86.03	89.55	100.16
A (Mdis) SGD	1.41%	6,875,684.339	8.29	9.17	10.01
A (Mdis) SGD-H1 (hedged)	1.40%	9,330,667.379	8.63	9.21	10.44
A (Mdis) USD	1.40%	112,278,409.060	14.23	15.20	17.09
A (Ydis) CHF-H1 (hedged)	1.41%	630,933.335	6.71	7.29	8.62
A (Ydis) EUR	1.41%	21,506,079.441	12.50	14.15	16.07
A (Ydis) EUR-H1 (hedged)	1.41%	26,078,502.277	6.72	7.28	8.59
AX (acc) USD	1.60%	4,743,628.288	21.01	21.44	22.95
B (Mdis) USD	2.91%	125,992.136	13.52	14.65	16.73
C (acc) USD	2.19%	590,819.059	9.07	9.30	10.02
C (Mdis) USD	2.18%	9,611,219.241	10.41	11.20	12.70
F (Mdis) USD	2.40%	4,214,494.652	7.15	7.71	8.76
I (acc) CHF-H1 (hedged)	0.85%	5,308,085.118	10.96	11.24	12.29
I (acc) EUR	0.85%	1,210,127.758	20.22	21.62	22.70
I (acc) EUR-H1 (hedged)	0.85%	3,416,624.702	15.88	16.23	17.68
I (acc) NOK-H1 (hedged)	0.85%	36,143,121.509	10.00	10.15	10.91
I (acc) USD	0.85%	8,070,505.343	24.13	24.44	25.97
I (Mdis) EUR	0.85%	742,058.965	10.39	11.64	12.87
I (Mdis) GBP	0.84%	562,414.858	9.91	11.79	12.87
I (Mdis) GBP-H1 (hedged)	0.85%	1,541,725.199	7.87	8.37	9.54
I (Mdis) JPY	0.85%	3,461,682.731	986.36	1,017.46	1,136.49
I (Mdis) JPY-H1 (hedged)	0.83%	5,432,186.278	685.68	731.99	837.99
I (Ydis) EUR	0.86%	60,674.000	11.33	12.75	14.39
I (Ydis) EUR-H1 (hedged)	0.83%	10,326,271.981	7.01	7.55	8.87
N (acc) EUR	2.10%	3,926,202.375	22.21	24.04	25.56
N (acc) EUR-H1 (hedged)	2.11%	6,030,494.716	17.18	17.77	19.63
N (acc) HUF	2.10%	1,695,613.355	148.49	162.06	157.16
N (acc) PLN-H1 (hedged)	2.10%	2,565,489.287	13.02	13.40	14.55
N (acc) USD	2.10%	5,715,067.892	26.33	27.00	29.05
N (Mdis) EUR-H1 (hedged)	2.11%	11,901,132.681	9.21	10.00	11.62
N (Mdis) USD	2.11%	4,344,142.304	7.30	7.85	8.89
N (Ydis) EUR-H1 (hedged)	2.11%	3,558,678.564	6.48	7.06	8.40
S (acc) EUR-H1 (hedged)	0.54%	5,657,195.215	9.06	9.24	–
S (Mdis) EUR	0.54%	422.244	7.13	7.96	8.77
W (acc) CHF-H1 (hedged)	0.90%	210,179.859	8.86	9.09	9.96
W (acc) EUR	0.90%	758,840.051	11.28	12.06	12.67
W (acc) EUR-H1 (hedged)	0.94%	564,307.698	10.34	10.57	11.51
W (acc) USD	0.91%	4,058,922.877	11.52	11.67	12.40
W (Mdis) EUR	0.90%	743,480.239	8.04	9.02	9.97
W (Mdis) GBP	0.90%	1,519,559.856	8.69	10.31	11.26
W (Mdis) GBP-H1 (hedged)	0.91%	875,440.090	7.44	7.91	9.01

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Templeton Global Bond Fund - USD (continued)					
W (Mdis) USD	0.91%	3,397,071.414	6.87	7.30	8.17
W (Ydis) CHF-H1 (hedged)	0.90%	12,704.612	7.79	8.38	9.85
W (Ydis) EUR	0.90%	1,847,584.112	8.34	9.39	10.61
W (Ydis) EUR-H1 (hedged)	0.90%	359,173.010	6.34	6.82	8.02
X (acc) EUR	0.15%	379.158	12.49	13.26	13.82
X (acc) EUR-H1 (hedged)	0.15%	8,609.282	10.09	10.26	11.10
X (acc) USD	0.28%	1,064,841.809	10.42	10.50	11.09
Y (acc) CAD	0.07%	1,424,884.711	10.51	11.56	11.76
Y (Mdis) USD	0.08%	500.000	8.63	9.09	10.09
Z (acc) EUR	1.10%	108,838.666	13.77	14.76	15.53
Z (acc) USD	1.11%	1,955,909.625	12.66	12.86	13.71
Z (Mdis) GBP-H1 (hedged)	1.08%	22,324.353	7.37	7.87	8.98
Z (Mdis) USD	1.11%	824,729.812	7.34	7.81	8.76
Z (Ydis) EUR-H1 (hedged)	1.10%	35,141.554	6.85	7.42	8.73
Templeton Global Climate Change Fund - EUR					
A (acc) CZK-H1 (hedged)*	1.83%	22,576.347	108.15	–	–
A (acc) EUR	1.85%	1,829,373.481	31.66	22.29	21.97
A (acc) USD-H1 (hedged)	1.83%	1,170,939.290	15.67	10.92	10.61
A (Ydis) EUR	1.84%	26,959,940.596	27.96	19.72	19.63
B (acc) USD$^{\Omega}$	–	–	–	10.64	10.75
I (acc) EUR	0.98%	925,924.741	32.37	22.60	22.07
N (acc) EUR	2.60%	664,833.628	25.01	17.74	17.61
N (acc) PLN-H1 (hedged)*	2.61%	168,111.270	10.78	–	–
W (acc) EUR	1.06%	1,495,387.387	20.21	14.12	13.80
W (acc) GBP*	1.09%	352.286	10.22	–	–
Z (acc) EUR	1.34%	5,779.555	18.25	12.79	12.54
Templeton Global Equity Income Fund - USD					
A (acc) EUR	1.60%	124,990.836	18.03	13.90	15.80
A (acc) USD	1.60%	932,624.907	16.99	12.41	14.27
A (Mdis) RMB-H1 (hedged)	1.80%	7,180.287	111.66	81.86	98.06
A (Mdis) SGD	1.89%	2,455,750.836	6.47	5.02	5.87
A (Mdis) USD	1.60%	3,762,960.039	10.08	7.53	9.05
AS (Mdis) SGD	1.75%	1,162,213.253	10.23	7.92	9.26
B (Qdis) USD	2.91%	54,615.354	8.95	6.80	8.33
N (Mdis) USD	2.57%	28,675.259	8.98	6.77	8.22
Y (Mdis) USD	0.08%	500.000	13.86	9.97	11.29
Templeton Global Fund - USD					
A (acc) HKD	1.84%	270,725.405	19.23	14.56	16.18
A (acc) SGD	1.84%	1,546,108.411	11.95	9.39	10.05
A (acc) USD	1.85%	2,624,375.715	47.29	35.86	39.54
A (Ydis) USD	1.85%	13,607,696.073	41.15	31.50	35.09
AS (acc) SGD	1.74%	822,318.556	12.35	9.70	10.37
B (acc) USD	3.15%	43,333.076	26.04	20.01	22.35
C (acc) USD	2.42%	248,607.429	26.10	19.91	22.08
I (acc) USD	0.85%	3,938,973.509	28.67	21.53	23.51
N (acc) USD	2.59%	543,777.838	29.25	22.35	24.82
W (Ydis) USD	0.90%	47,313.864	13.16	10.08	11.22
X (Ydis) USD	0.26%	312,442.053	11.49	8.80	9.81
Z (acc) USD	1.20%	44,290.600	12.90	9.72	10.65
Templeton Global High Yield Fund - USD					
A (acc) EUR	1.73%	650,633.618	13.88	13.33	14.06
A (acc) USD	1.73%	372,031.459	16.45	14.96	15.98
A (Mdis) EUR	1.73%	6,175,333.870	5.90	6.03	6.85
A (Mdis) USD	1.73%	4,345,377.824	6.99	6.76	7.78
F (Mdis) USD	2.71%	944,953.407	9.35	9.14	–
I (acc) EUR	0.91%	79,394.671	15.44	14.70	15.39
N (acc) EUR	2.23%	687,073.571	12.93	12.47	13.23

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Templeton Global Income Fund - USD					
A (acc) EUR	1.71%	3,881,334.857	22.32	19.37	21.58
A (acc) EUR-H1 (hedged)	1.66%	231,918.034	10.31	8.56	9.84
A (acc) USD	1.71%	3,304,349.480	21.04	17.30	19.50
A (Mdis) SGD-H1 (hedged)	1.66%	16,937.089	8.47	7.17	8.49
A (Qdis) EUR-H1 (hedged)	1.66%	301,677.643	7.89	6.74	8.18
A (Qdis) HKD	1.71%	2,347,823.446	10.74	9.06	10.83
A (Qdis) USD	1.71%	3,557,472.508	12.42	10.50	12.46
B (Qdis) USD	3.01%	55,413.062	11.40	9.76	11.73
C (acc) USD	2.29%	60,157.428	10.54	8.72	9.89
C (Qdis) USD	2.29%	1,321,611.187	11.94	10.15	12.11
I (acc) EUR-H1 (hedged)	0.88%	196,755.000	10.90	8.97	10.27
I (acc) USD	0.90%	538,041.411	23.60	19.25	21.52
N (acc) EUR-H1 (hedged)	2.20%	201,118.865	9.69	8.10	9.38
N (acc) USD	2.21%	3,217,952.690	19.42	16.05	18.18
N (Qdis) EUR-H1 (hedged)	2.20%	809,814.002	7.66	6.57	8.01
S (acc) USD	0.68%	500.000	12.18	9.91	11.07
W (acc) EUR	0.91%	792.326	9.99	8.59	9.50
W (acc) USD	0.91%	120,246.097	11.16	9.10	10.18
Z (acc) USD	1.05%	187,169.145	17.22	14.06	15.75
Templeton Global Smaller Companies Fund - USD					
A (acc) USD	1.86%	754,732.879	58.51	38.61	41.68
A (Ydis) USD	1.86%	1,524,189.832	55.23	36.45	39.34
B (acc) USD	3.16%	2,680.963	14.25	9.53	10.42
I (acc) USD	1.04%	14,016.278	27.87	18.24	19.53
N (acc) USD	2.61%	105,936.953	37.17	24.71	26.88
Templeton Global Total Return Fund - USD					
A (acc) CHF-H1 (hedged)	1.40%	2,197,465.040	12.00	12.29	13.96
A (acc) EUR	1.40%	11,323,236.590	23.37	24.96	27.26
A (acc) EUR-H1 (hedged)	1.40%	12,390,604.014	17.88	18.27	20.72
A (acc) HKD	1.40%	3,040,337.819	13.32	13.46	14.99
A (acc) NOK-H1 (hedged)	1.41%	586,475.955	9.54	9.67	10.86
A (acc) PLN-H1 (hedged)	1.40%	1,357,493.354	79.94	81.31	90.82
A (acc) SEK-H1 (hedged)	1.40%	5,685,050.182	10.89	11.09	12.53
A (acc) USD	1.40%	31,861,468.856	27.73	28.06	31.01
A (Mdis) AUD-H1 (hedged)	1.40%	16,162,106.180	7.22	7.81	9.40
A (Mdis) EUR	1.40%	23,186,673.475	9.07	10.33	12.06
A (Mdis) EUR-H1 (hedged)	1.40%	28,893,183.290	6.21	6.76	8.18
A (Mdis) GBP	1.40%	1,826,595.873	7.78	9.37	10.80
A (Mdis) GBP-H1 (hedged)	1.40%	10,269,690.988	5.02	5.42	6.53
A (Mdis) HKD	1.40%	296,960,644.523	7.03	7.57	9.01
A (Mdis) RMB-H1 (hedged)	1.40%	1,071,920.325	76.05	79.89	93.88
A (Mdis) SGD	1.40%	16,487,233.804	7.33	8.19	9.40
A (Mdis) SGD-H1 (hedged)	1.40%	29,752,868.064	6.88	7.42	8.85
A (Mdis) USD	1.40%	97,864,897.735	10.72	11.57	13.67
A (Ydis) CHF-H1 (hedged)	1.40%	1,335,152.870	6.00	6.57	8.21
A (Ydis) EUR	1.40%	18,735,736.703	9.53	10.89	13.06
A (Ydis) EUR-H1 (hedged)	1.41%	14,412,009.701	6.15	6.73	8.39
B (acc) USD	2.91%	52,924.536	21.28	21.86	24.53
B (Mdis) USD	2.91%	407,330.266	9.74	10.67	12.80
C (acc) USD	2.19%	190,888.952	8.71	8.88	9.89
C (Mdis) USD	2.18%	6,874,100.255	9.10	9.89	11.78
F (Mdis) USD	2.40%	104,224.328	8.33	9.06	–
I (acc) CHF-H1 (hedged)	0.84%	370,579.433	11.00	11.22	12.70
I (acc) EUR	0.86%	647,451.713	22.91	24.33	26.43
I (acc) EUR-H1 (hedged)	0.87%	1,011,770.119	16.94	17.21	19.42
I (acc) NOK-H1 (hedged)	0.83%	227,946.344	9.70	9.79	10.90
I (acc) USD	0.85%	12,865,004.730	27.14	27.31	30.01
I (acc) USD-H4 (BRL) (hedged)	0.82%	230,595.025	6.69	6.10	9.38
I (Mdis) EUR	0.85%	954,010.711	9.19	10.40	12.08
I (Mdis) GBP	0.87%	37,808.362	9.36	11.21	12.85
I (Mdis) GBP-H1 (hedged)	0.85%	482,921.491	7.34	7.90	9.46
I (Mdis) JPY	0.85%	588.119	878.87	917.43	1,076.47

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Templeton Global Total Return Fund - USD (continued)					
I (Mdis) JPY-H1 (hedged)	0.85%	17,088.556	582.42	629.42	756.23
I (Mdis) USD	0.84%	7,988,667.572	8.56	9.18	–
I (Qdis) USD	0.85%	1,609,178.557	7.12	7.59	9.01
I (Ydis) EUR	0.86%	159,043.611	9.84	11.19	13.35
I (Ydis) EUR-H1 (hedged)	0.85%	8,263,639.007	6.38	6.95	8.62
N (acc) EUR	2.10%	5,284,117.392	20.62	22.18	24.39
N (acc) EUR-H1 (hedged)	2.10%	8,657,971.925	15.74	16.19	18.45
N (acc) HUF	2.11%	2,559,374.407	155.46	168.58	169.10
N (acc) USD	2.10%	5,923,452.362	24.48	24.94	27.76
N (Mdis) EUR-H1 (hedged)	2.10%	22,604,709.474	7.04	7.72	9.42
N (Mdis) USD	2.10%	1,020,342.829	5.40	5.87	6.98
N (Ydis) EUR-H1 (hedged)	2.10%	3,255,657.321	5.91	6.50	8.18
S (acc) CHF-H1 (hedged)	0.54%	118,722.013	8.87	9.00	10.12
S (acc) EUR	0.54%	33,948.049	8.69	9.20	9.96
S (acc) EUR-H1 (hedged)	0.54%	13,387.895	9.26	9.39	10.53
S (acc) USD	0.54%	145,657.028	10.31	10.33	11.32
S (Mdis) EUR	0.54%	83,782.959	7.61	8.58	9.93
S (Mdis) GBP	0.54%	393.051	5.30	8.87	10.14
S (Mdis) GBP-H1 (hedged)	0.54%	788,588.856	7.89	8.46	10.11
S (Mdis) USD	0.54%	281,596.672	8.05	8.63	10.11
S (Ydis) USD	0.54%	2,049,000.000	6.40	6.87	8.26
W (acc) CHF-H1 (hedged)	0.91%	81,581.924	8.56	8.73	9.87
W (acc) EUR	0.91%	460,031.472	11.39	12.10	13.15
W (acc) EUR-H1 (hedged)	0.89%	550,761.001	10.38	10.56	11.89
W (acc) GBP-H1 (hedged)	0.89%	167,659.405	9.32	9.41	10.56
W (acc) PLN-H1 (hedged)	0.90%	3,999.888	88.83	89.84	99.77
W (acc) USD	0.91%	2,749,846.759	11.59	11.67	12.84
W (Mdis) EUR	0.90%	729,830.361	7.02	7.95	9.24
W (Mdis) GBP	0.90%	619,829.128	7.68	9.20	10.55
W (Mdis) GBP-H1 (hedged)	0.90%	586,360.705	5.66	6.08	7.28
W (Mdis) USD	0.91%	3,253,823.632	5.97	6.40	7.53
W (Ydis) CHF-H1 (hedged)	0.91%	9,513.000	7.08	7.73	9.58
W (Ydis) EUR	0.93%	90,535.759	7.28	8.27	9.87
W (Ydis) EUR-H1 (hedged)	0.90%	4,846.445	7.02	7.62	9.44
X (acc) USD[Ω]	–	–	–	9.39	10.27
X (Ydis) USD	0.28%	175,767.656	7.26	7.77	9.32
Y (Mdis) USD	0.07%	1,158,581.293	7.66	8.15	9.50
Z (acc) USD	1.10%	1,105,279.322	13.50	13.62	15.00
Z (Mdis) GBP-H1 (hedged)	1.10%	139,040.483	6.47	6.97	8.36
Z (Mdis) USD	1.11%	612,760.850	6.55	7.04	8.30
Z (Ydis) EUR-H1 (hedged)	1.11%	257,156.709	6.23	6.80	8.46
Templeton Global Total Return II Fund - USD					
A (acc) HKD	1.40%	3,631,085.825	9.88	9.91	–
A (acc) USD	1.40%	468,500.000	9.86	9.91	–
A (Mdis) AUD-H1 (hedged)	1.40%	29,212.007	9.82	9.91	–
A (Mdis) EUR	1.40%	892.698	9.31	9.88	–
A (Mdis) EUR-H1 (hedged)	1.40%	17,853.955	9.76	9.91	–
A (Mdis) GBP-H1 (hedged)	1.40%	16,109.545	9.83	9.91	–
A (Mdis) HKD	1.40%	7,750.450	9.88	9.91	–
A (Mdis) USD	1.40%	1,000.000	9.86	9.91	–
Templeton Growth (Euro) Fund - EUR					
A (acc) EUR	1.84%	349,430,888.519	18.91	15.56	16.67
A (acc) USD	1.84%	11,835,060.094	22.45	17.49	18.97
A (Ydis) EUR	1.84%	12,223,811.392	18.67	15.50	16.77
A (Ydis) USD	1.84%	1,199,337.855	22.10	17.37	19.02
B (Ydis) EUR	3.15%	3,363.400	12.18	10.14	11.02
I (acc) EUR	0.98%	554,365.558	22.38	18.25	19.39
I (Ydis) EUR	0.96%	3,400.000	17.62	14.63	15.85
I (Ydis) USD	0.96%	39,424.140	21.06	16.56	18.14

Statistical Information

	Total Expense Ratio June 30, 2021 (See note 29)	Shares Outstanding as at June 30, 2021	Net Asset Value per share as at June 30, 2021	Net Asset Value per share as at June 30, 2020	Net Asset Value per share as at June 30, 2019
Templeton Growth (Euro) Fund - EUR (continued)					
N (acc) EUR	2.59%	1,335,610.267	16.09	13.33	14.39
W (acc) EUR	1.01%	906.142	10.98	8.96	9.53
W (acc) USD	1.02%	2,602.561	12.29	9.50	10.22
W (Ydis) EUR	1.04%	5,751.000	10.37	8.62	9.33
Templeton Latin America Fund - USD					
A (acc) EUR	2.28%	733,109.547	8.68	6.67	9.09
A (acc) SGD	2.27%	1,778,468.439	7.26	5.48	7.33
A (acc) USD	2.29%	1,513,084.604	66.16	48.20	66.43
A (Ydis) EUR	2.28%	183,153.443	48.09	37.30	51.39
A (Ydis) GBP	2.29%	16,859.778	41.40	33.97	46.21
A (Ydis) USD	2.29%	10,688,346.310	56.96	41.86	58.36
B (acc) USD	3.59%	18,842.829	11.16	8.24	11.50
C (acc) USD	2.87%	122,830.951	12.42	9.10	12.62
I (acc) USD	1.27%	518,662.524	22.29	16.08	21.93
I (Ydis) EUR-H2 (hedged)	1.27%	3,691,283.768	9.17	7.55	8.24
N (acc) PLN-H1 (hedged)	2.78%	2,510,109.877	7.57	5.61	8.00
N (acc) USD	2.78%	402,592.230	33.19	24.31	33.66
W (acc) GBP	1.31%	166,747.390	10.74	8.65	11.52
W (acc) USD	1.31%	556,349.653	8.36	6.16	8.58
X (acc) USD	0.25%	500.000	11.18	7.99	10.78
Z (acc) GBP	1.77%	4,151.734	10.41	8.42	11.26

*This Fund / share class was launched during the year
ΩThis Fund / share class was closed during the year

Notes to Financial Statements
For the year ended June 30, 2021

Note 1 - The Company

Franklin Templeton Investment Funds ("FTIF" or the "Company") is a collective investment undertaking pursuant to Part I of the amended Luxembourg law of December 17, 2010 on undertakings for collective investment and qualifies as a société d'investissement à capital variable. The Company was incorporated in Luxembourg on November 6, 1990, for an undetermined period. At the date of this report, it offers shares in 81 sub-funds of the Company (the "Funds"). The Board of Directors of the Company may authorise the creation of additional Funds in future with different investment objectives.

The Company aims to provide investors with a choice of Funds investing in a wide range of transferable securities and other eligible assets on a worldwide basis and featuring a diverse array of investment objectives, including capital growth and income. The overall objective of the Company is to seek to minimise investment exposure through diversification and to provide Shareholders with the benefit of a portfolio managed by Franklin Templeton Investments, according to its successful time-tested investment selection methods.

Fund launches

Franklin UK Equity Income Fund launched on September 14, 2020.

Templeton Emerging Markets Sustainability Fund launched on September 30, 2020.

Franklin Global Managed Income Fund and Templeton Asia Equity Total Return Fund launched on October 20, 2020.

Templeton China A-Shares Fund launched on February 2, 2021.

Fund name changes

Franklin European Dividend Fund has been renamed Templeton European Dividend Fund and the Franklin European Growth Fund has been renamed Templeton European Opportunities Fund from July 31, 2020.

Franklin GCC Bond Fund has been renamed Franklin Gulf Wealth Bond Fund from February 15, 2021.

Franklin European Small-Mid Cap Fund has been renamed Templeton European Small-Mid Cap Fund from April 15, 2021.

Fund closures

Franklin European Income Fund closed on November 13, 2020. The remaining amount of cash at bank is EUR 2,331 and will be used to cover costs linked to liquidation.

Franklin Global Small-Mid Cap Fund closed on January 18, 2021. The remaining amount of cash at bank is USD 15,977 and will be used to cover costs linked to liquidation.

Franklin K2 Long Short Credit Fund closed on May 14, 2021. The remaining amount of cash at bank is USD 196,101 and will be used to cover costs linked to liquidation.

As of June 30, 2021, the above cash balance is still open and there is no Shareholder in the Fund. The cash accounts will be closed as soon as all invoices are paid. In case of remaining cash, the amount will be distributed to Shareholders that were still invested at closure.

Fund merger

Franklin Select U.S. Equity Fund merged into Franklin U.S. Opportunities Fund on November 13, 2020.

- For 1 Franklin Select U.S. Equity Fund - Class A (acc) EUR, the Shareholder received 1.5414967 Shares of Franklin U.S. Opportunities Fund - Class A (acc) EUR;
- For 1 Franklin Select U.S. Equity Fund - Class A (acc) EUR-H1 (hedged), the Shareholder received 1.5552761 Shares of Franklin U.S. Opportunities Fund - Class A (acc) EUR-H1 (hedged);
- For 1 Franklin Select U.S. Equity Fund - Class A (acc) HKD, the Shareholder received 0.7488552 Shares of Franklin U.S. Opportunities Fund - Class A (acc) HKD;

Note 1 - The Company (continued)

- For 1 Franklin Select U.S. Equity Fund - Class A (acc) USD, the Shareholder received 1.5434296 Shares of Franklin U.S. Opportunities Fund - Class A (acc) USD;
- For 1 Franklin Select U.S. Equity Fund - Class B (acc) USD, the Shareholder received 1.5268599 Shares of Franklin U.S. Opportunities Fund - Class B (acc) USD;
- For 1 Franklin Select U.S. Equity Fund - Class C (acc) USD, the Shareholder received 0.8175781 Shares of Franklin U.S. Opportunities Fund - Class C (acc) USD;
- For 1 Franklin Select U.S. Equity Fund - Class I (acc) EUR, the Shareholder received 0.4704902 Shares of Franklin U.S. Opportunities Fund - Class I (acc) EUR;
- For 1 Franklin Select U.S. Equity Fund - Class I (acc) EUR-H1 (hedged), the Shareholder received 0.4480941 Shares of Franklin U.S. Opportunities Fund - Class I (acc) EUR-H1 (hedged);
- For 1 Franklin Select U.S. Equity Fund - Class I (acc) USD, the Shareholder received 0.5072372 Shares of Franklin U.S. Opportunities Fund - Class I (acc) USD;
- For 1 Franklin Select U.S. Equity Fund - Class N (acc) EUR, the Shareholder received 0.6698230 Shares of Franklin U.S. Opportunities Fund - Class N (acc) EUR;
- For 1 Franklin Select U.S. Equity Fund - Class N (acc) EUR-H1 (hedged), the Shareholder received 0.5782633 Shares of Franklin U.S. Opportunities Fund - Class N (acc) EUR-H1 (hedged);
- For 1 Franklin Select U.S. Equity Fund - Class N (acc) USD, the Shareholder received 0.6697976 Shares of Franklin U.S. Opportunities Fund - Class N (acc) USD;
- For 1 Franklin Select U.S. Equity Fund - Class W (acc) EUR, the Shareholder received 0.7665939 Shares of Franklin U.S. Opportunities Fund - Class W (acc) EUR;
- For 1 Franklin Select U.S. Equity Fund - Class W (acc) USD, the Shareholder received 0.4084981 Shares of Franklin U.S. Opportunities Fund - Class W (acc) USD;
- For 1 Franklin Select U.S. Equity Fund - Class Z (acc) USD, the Shareholder received 0.3515352 Shares of Franklin U.S. Opportunities Fund - Class Z (acc) USD.

Funds' changes:

The expected level of leverage percentage of the Franklin U.S. Low Duration Fund increased from 75% to 100%.

The expected level of leverage percentage of the Templeton Global Income Fund increased from 100% to 120%.

Note 2 - Significant accounting policies

(a) General

The financial statements are prepared in accordance with the regulations of the Grand Duchy of Luxembourg relating to investment funds under the going concern basis of accounting except for Franklin Euro Short Term Money Market Fund. As indicated in Note 35, this Fund was liquidated within 12 months following June 30, 2021. As such, the financial statements for this Fund have been prepared on a non-going concern basis. The application of the non-going concern basis of accounting has not lead to material adjustments to the Fund's published net asset value.

(b) Investment in securities

Securities which are listed on a stock exchange or traded on any other organised market are valued at the last available price on such exchange or market which is normally the principal market for each security, and those securities dealt in on an over-the-counter market are valued in a manner as near as possible to that for quoted securities.

Note 2 - Significant accounting policies (continued)

(b) Investment in securities (continued)

Securities not listed on any stock exchange nor traded on any organised market are valued at the last available price, or if such price is not representative of their fair value, they are valued prudently and in good faith on the basis of their reasonably foreseeable sales prices.

In accordance with the provisions of the current prospectus, Market Level Fair Valuation may be implemented to protect the interests of the Company's shareholders against market timing practices, as market timers may seek to exploit possible delays between the change in the value of a Fund's portfolio holdings and the Net Asset Value of the Fund's Shares in Funds that hold significant investments in foreign securities because certain foreign markets close several hours ahead of the US markets, and in Funds that hold significant investments in small-cap securities, high-yield (junk) bonds and other types of investments which may not be frequently traded.

The Company has procedures to determine the fair value of individual securities and other assets for which market prices are not readily available or which may not be reliably priced. In such circumstances, the price of such investment shall be adjusted in accordance with the procedures adopted, as determined by or under the direction of the Board of Directors.

During the accounting year under review, gains and losses on investment securities sold were computed on the average cost basis for all Funds with the exception of the Franklin High Yield Fund, the Franklin Income Fund, the Franklin U.S. Government Fund, the Templeton Asian Bond Fund and the Templeton BRIC Fund which were computed on the first-in, first-out basis.

During the accounting year under review, discounts and premiums were amortised to income over the year to maturity.

For mortgage-backed and other similar holdings with scheduled debt paydowns, the Funds record accruals, based on their historical experience, for anticipated paydowns. Such accruals are recorded as a reduction or increase to the related holdings as disclosed on the Schedule of Investments and are included in the related unrealised appreciation/depreciation on investments shown on the "Statement of Operations and Changes in Net Assets".

Money market instruments are valued at market value.

(c) Forward foreign exchange contracts

Forward foreign exchange contracts are valued at the forward rate applicable at the "Statement of Net Assets" date for the remaining period, until maturity. Gains or losses resulting from forward foreign exchange contracts are recognised in the "Statement of Operations and Changes in Net Assets".

(d) Financial future contracts

The Company may enter into financial future contracts to gain exposure to market changes. A financial future contract is an agreement between two parties to buy or sell a security for a set price on a future date. Required initial margin deposits of cash or securities are maintained by a broker in a segregated account. Subsequent payments, known as variation margin, are made or received by the Company depending on the fluctuations in the value of the underlying securities. Such variation margin is accounted for as unrealised gains or losses until the contract is closed, at which time the gains or losses are reclassified to realised gains or losses. Realised and unrealised gains and losses are included in the "Statement of Operations and Changes in Net Assets".

(e) Interest rate swap contracts

Interest rate swap contracts are used to hedge the risk of changes in interest rates and are agreements between two parties to exchange cash flows based on a notional principal amount. The net interest received or paid on interest rate swap contract agreements is accrued daily as interest income/expense.

Interest rate swap contracts are marked to market daily based upon quotations from the market makers and the change, if any, is recorded as an unrealised gain or loss in the "Statement of Operations and Changes in Net Assets". When the swap contract is terminated early, the Fund records a realised gain or loss equal to the difference between the current net present value and the executed net present value. Any outstanding interest accrual is recorded as either a net receivable or net payable.

Note 2 - Significant accounting policies (continued)

(e) Interest rate swap contracts (continued)

The risks of interest rate swap contracts include changes in market conditions and the possible inability of the counterparty to fulfil its obligations under the agreement.

(f) Inflation swap contracts

An inflation swap contract is a bilateral agreement used to transfer inflation risk from one party to another through an exchange of cash flows.

Inflation swap contracts are marked to market daily based upon quotations from the market makers and the change, if any, is recorded as an unrealised gain or loss in the “Statement of Operations and Changes in Net Assets”. When the swap contract is terminated early, the Fund records a realised gain or loss equal to the difference between the current net present value and the executed net present value. Any outstanding interest accrual is recorded as either a net receivable or net payable.

The risks of inflation swap contracts include changes in market conditions and the possible inability of the counterparty to fulfil its obligations under the agreement.

(g) Cross currency swap contracts

A cross currency swap is an agreement between two parties to exchange interest payments and principals denominated in two different currencies. Cross currency swap contracts are marked to market daily based upon quotations from the market makers and the change in value, if any, is recorded as an unrealised gain or loss in the “Statement of Operations and Changes in Net Assets”.

When the swap contract is terminated early, the Fund records a realised gain or loss equal to the difference between the current net present value and the executed net present value. Any outstanding interest accrual is recorded as either a net receivable or net payable.

The risks of cross currency swap contracts include changes in market conditions and the possible inability of the counterparty to fulfil its obligations under the agreement.

(h) Total return swap contracts

A total return swap is an agreement in which one party makes payments based on a set rate, either fixed or variable, while the other party makes payments based on the return of an underlying asset, which includes both the income it generates and any capital gains.

Total return swap contracts are marked to market daily based upon quotations from the market makers and the change in value, if any, is recorded as an unrealised gain or loss in the “Statement of Operations and Changes in Net Assets”.

When the swap contract is terminated early, the Fund records a realised gain or loss equal to the difference between the current net present value and the executed net present value. Any outstanding interest accrual is recorded as either a net receivable or net payable.

The risks of total return swap contracts include changes in market conditions and the possible inability of the counterparty to fulfil its obligations under the agreement.

(i) Credit default swap contracts

A credit default swap contract is a credit derivative transaction in which two parties enter into an agreement, whereby one party pays the other a fixed periodic payment for the specified life of the agreement. The other party makes no payments unless a credit event, relating to a predetermined reference asset, occurs. If such an event occurs, the party will then make a payment to the first party, and the swap will terminate. The value of the underlying securities shall be taken into account for the calculation of the investment and borrowing powers applicable to individual users.

Note 2 - Significant accounting policies (continued)

(i) Credit default swap contracts (continued)

Credit default swap contracts are marked to market daily based upon quotations from the market makers and the change in value, if any, is recorded as an unrealised gain or loss in the "Statement of Operations and Changes in Net Assets". Any payment received or paid to initiate a contract is recorded as a liability or asset in the "Statement of Net Assets". When the swap contract is terminated early, the Fund records a realised gain or loss for any payments received or paid.

The risks of credit default swap contracts include unfavourable changes in interest rates, an illiquid secondary market and the possible inability of the counterparty to fulfil its obligations under the agreement, which may be in excess of the amount reflected in the "Statement of Net Assets".

(j) Option contracts

Options are contracts entitling the holder to purchase or sell a specified number of shares or units of a particular security at a specified price at any time until the contract-stated expiration date. Options purchased are recorded as investments; options written (sold) are recorded as liabilities. When the exercise of an option results in a cash settlement, the difference between the premium (original option value) and the settlement proceeds is accounted for as a realised gain or loss. When securities are acquired or delivered upon exercise of an option, the acquisition cost or sale proceeds are adjusted by the amount of the premium. When an option is closed, the difference between the premium and the cost to close the position is accounted for as a realised gain or loss. When an option expires, the premium is accounted for as a realised gain for options written or as a realised loss for options purchased.

The risks include price movements in the underlying securities, the possibility there may be an illiquid options market, or the inability of the counterparties to fulfil their obligations under the contract.

The Company writes options on securities, futures and interest rate swaps ("swaptions"). These options are settled in cash and subject the Company to unlimited risk of loss. The Company, however, is not subject to credit risk on written options as the counterparty has already performed its obligation by paying the premium at the inception of the contract.

The market values are recorded under "Option Contracts at Market Value" in the "Statement of Net Assets".

(k) Foreign exchange transactions

Transactions expressed in currencies other than each Fund's currency are translated into each Fund's currency at the exchange rates applicable on the transaction dates.

Assets and liabilities denominated in currencies other than each Fund's currency are translated into each Fund's currency at the appropriate exchange rates ruling at the period-end. Gains and losses on foreign exchange transactions are recognised in the "Statement of Operations and Changes in Net Assets" in determining the results for the accounting year.

The reference currency of the Company as reflected in the financial statements is U.S. dollar. The principal exchange rates applied as at June 30, 2021 are as follows:

AUD	1.3337	EUR	0.8433	NOK	8.6095
CAD	1.2398	GBP	0.7229	PLN	3.8126
CHF	0.9253	HKD	7.7644	SEK	8.5575
CNH	6.4680	HUF	296.3000	SGD	1.3448
CZK	21.5085	JPY	111.0850	ZAR	14.2872

The list of the currency abbreviations is available in note 32.

Note 2 - Significant accounting policies (continued)

(l) Mortgage dollar rolls

In a mortgage dollar roll, a Fund sells mortgage-backed securities for delivery in the current month and simultaneously contracts to repurchase substantially similar (name, type, coupon, and maturity) securities on a specified future date. During the period between the sale and repurchase, the Fund foregoes principal and interest paid on the mortgage-backed securities. The Fund is compensated by the difference between the current sales price and the lower forward price for the future purchase, as well as by the interest earned on the cash proceeds of the initial sale.

Mortgage dollar rolls are marked to market daily based upon quotations from the market makers and the change in value, if any, is recorded as an unrealised gain or loss in the “Statement of Operations and Changes in Net Assets”.

The difference between the current sales price and the lower forward price is treated as realised gain.

The market values are recorded under “Investment in mortgage dollar rolls at market value” or under “Open Short Positions on mortgage dollar rolls” in the “Statement of Net Assets”.

(m) Income

Dividends are credited to income on their ex-dividend date. Interest income is accrued on a daily basis and includes the amortisation of premiums and accretion of discounts, where applicable. The Interest on bonds (net of withholding taxes) disclosed on the Statement of Operations and Changes in Net Assets may be negative where the amortisation of premiums paid on acquisition of debt instruments exceeds the amount of coupon interest earned.

(n) Securities lending

Unless otherwise provided in the relevant Fund's investment policy, a Fund may utilise up to 50% of its assets for securities lending transactions. The volume of the securities lending transactions of each Fund shall be kept at an appropriate level or each Fund shall be entitled to request the return of the securities lent in a manner that enables it, at all times, to meet its redemption obligations and that these transactions do not jeopardise the management of each Fund's assets in accordance with its investment policy. The counterparties to securities lending transactions are selected following an initial analysis, and subsequent annual review thereafter, of financial statements, company announcements, credit ratings and other market information which includes general market movements. While there are no predetermined legal status, credit rating or geographical criteria applied in the selection of the counterparties, these elements are typically taken into account in the selection process. Loans will be secured continuously by collateral which must at least equal the value of the securities lent. Securities lending income is disclosed under the caption “Securities lending” in the “Statement of Operations and Changes in Net Assets”. Any transaction expenses in connection with the loans are charged to the concerned Fund.

(o) Formation expenses

Formation expenses associated with the launch of the new Funds are expensed as incurred.

(p) Swing pricing

A Fund may suffer dilution of the net asset value per share due to investors buying or selling shares in a Fund at a price that does not reflect dealing and other costs that arise when security trades are undertaken by the Investment Manager to accommodate cash inflows or outflows.

To counter this dilution impact and to protect Shareholders' interests, a swing pricing mechanism may be adopted by the Company as part of its valuation policy.

The Fund operates a swing pricing mechanism which is applied when the total capital activity (aggregate of inflows and outflows) at a Fund level exceeds a pre-determined threshold, as determined as a percentage of the net assets of that Fund for the Valuation Day. Funds can operate a full swing pricing mechanism where the threshold is set to zero or a partial swing pricing mechanism where the threshold is greater than zero.

Note 2 - Significant accounting policies (continued)

(p) Swing pricing (continued)

Typically, such adjustment will increase the Net Asset Value per Share when there are net inflows into the Fund and decrease the Net Asset Value per Share when there are net outflows. The Net Asset Value per Share of each Share Class in a Fund will be calculated separately but any adjustment will, in percentage terms, affect the Net Asset Value per Share of each Share Class in a Fund identically. Swing pricing does not address the specific circumstances of each individual investor transaction.

The adjustments will seek to reflect the anticipated prices at which the Fund will be buying and selling assets as well as estimated transaction costs.

Investors are advised that the volatility of the Fund's Net Asset Value might not reflect the true portfolio performance as a consequence of the application of swing pricing.

The size of the adjustment impact is determined by factors such as the volume of transactions, the purchase or sale prices of the underlying investments and the valuation method adopted to calculate the value of such underlying investments of the Fund.

The swing pricing mechanism may be applied across all Funds of the Company. The extent of the price adjustment will be reset by the Company on a periodic basis to reflect an approximation of current dealing and other costs. Such adjustment may vary from Fund to Fund and under normal conditions will not exceed 2% of the original Net Asset Value per Share. The Board of Directors can approve an increase of this limit in case of exceptional circumstances, unusually large Shareholders trading activities, and if it is deemed to be in the best interest of Shareholders.

Franklin Templeton International Services S.à r.l. (“FTIS”), as UCITS licensed management company (the “Management Company”) mandates authority to the Swing Pricing Oversight Committee to implement and on a periodic basis review, the operational decisions associated with swing pricing. This committee is responsible for decisions relating to swing pricing and the ongoing approval of swing factors which form the basis of pre-determined standing instructions.

The price adjustment is available on request from the Management Company at its registered office.

On certain share classes, the Management Company may be entitled to a performance fee, where applicable, this will be based on the unswung NAV.

During the year ended June 30, 2021, swing pricing adjustments affected the net asset value per share of the following Funds:

Franklin Diversified Balanced Fund

Franklin Diversified Dynamic Fund

Franklin Emerging Market Corporate Debt Fund

Franklin Emerging Markets Debt Opportunities Hard Currency Fund

Franklin Euro Government Bond Fund

Franklin Euro Short Duration Bond Fund

Franklin Euro Short-Term Money Market Fund

Franklin European Corporate Bond Fund

Franklin European Income Fund

Franklin European Total Return Fund

Franklin Flexible Alpha Bond Fund

Franklin Global Aggregate Bond Fund

Note 2 - Significant accounting policies (continued)

(p) Swing pricing (continued)

Franklin Global Multi-Asset Income Fund

Franklin Global Real Estate Fund

Franklin Global Small-Mid Cap Fund

Franklin Gold and Precious Metals Fund

Franklin Gulf Wealth Bond Fund

Franklin Innovation Fund

Franklin Japan Fund

Franklin K2 Long Short Credit Fund

Franklin MENA Fund

Franklin Mutual U.S. Value Fund

Franklin Natural Resources Fund

Franklin NextStep Balanced Growth Fund

Franklin NextStep Conservative Fund

Franklin NextStep Dynamic Growth Fund

Franklin NextStep Growth Fund

Franklin NextStep Moderate Fund

Franklin NextStep Stable Growth Fund

Franklin Systematic Style Premia Fund

Franklin U.S. Low Duration Fund

Franklin UK Equity Income Fund

Franklin World Perspectives Fund

Templeton Asian Smaller Companies Fund

Templeton BRIC Fund

Templeton China A-Shares Fund

Templeton Emerging Markets Local Currency Bond Fund

Templeton Emerging Markets Smaller Companies Fund

Templeton Emerging Markets Sustainability Fund

Templeton European Dividend Fund

Templeton European Small-Mid Cap Fund

Templeton Frontier Markets Fund

Note 2 - Significant accounting policies (continued)

(p) Swing pricing (continued)

Templeton Global Bond (Euro) Fund

Note 3 - Cross Funds Investments

Some Funds may invest into shares of UCITS and other open and closed end UCIs which may include other Funds of Franklin Templeton Investment Funds. As at June 30, 2021, the following Funds held shares issued by another Fund of the Company.

	Currency	Investment in securities at market value as per Statement of Net Assets	Market value of Cross Funds investment	Investment in securities at market value after deduction of Cross Funds investments
Franklin Diversified Balanced Fund	EUR	178,273,425	4,104,404	174,169,021
Franklin Diversified Conservative Fund	EUR	136,780,610	4,464,428	132,316,182
Franklin Diversified Dynamic Fund	EUR	138,243,412	359,261	137,884,151
Franklin Global Multi-Asset Income Fund	EUR	135,310,764	2,981,590	132,329,174
Franklin Income Fund	USD	1,646,839,542	8,941,883	1,637,897,659
Franklin NextStep Balanced Growth Fund	USD	44,643,578	8,565,679	36,077,899
Franklin NextStep Conservative Fund	USD	55,953,090	8,636,721	47,316,369
Franklin NextStep Dynamic Growth Fund	USD	5,854,159	1,206,771	4,647,388
Franklin NextStep Growth Fund	USD	18,696,781	3,014,568	15,682,213
Franklin NextStep Moderate Fund	USD	68,856,991	11,147,826	57,709,165
Franklin NextStep Stable Growth Fund	USD	18,474,335	3,506,799	14,967,536
Templeton Asian Growth Fund	USD	3,292,417,766	31,120,462	3,261,297,304
Templeton Emerging Markets Dynamic Income Fund	USD	178,244,962	5,892,624	172,352,338

The total combined net assets at year-end without Cross Funds investments would amount to USD 79,212,668,301.

Note 4 - Time deposits ("TDs")

As at June 30, 2021, the Company had the following cash on time deposits:

Fund Counterparty		Value of TDs in Fund Currency
Franklin K2 Alternative Strategies Fund		
National Australia Bank Ltd.	USD	200,481,500
Royal Bank of Canada	USD	200,481,500
		400,963,000

Note 5 - Forward foreign exchange contracts

As at June 30, 2021, the Company had entered into the following outstanding contracts:

Franklin Biotechnology Discovery Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	3,215,890	USD	3,592,415	22-Jul-21	(114,937)
EUR	33,121,253	USD	40,369,986	22-Jul-21	(1,075,375)
PLN	7,037,423	USD	1,906,833	22-Jul-21	(60,770)
USD	80,287	CHF	73,684	22-Jul-21	609
USD	2,180,827	EUR	1,828,468	22-Jul-21	11,558
USD	31,808	PLN	121,864	22-Jul-21	(159)
					(1,239,074)

Note 5 - Forward foreign exchange contracts (continued)

Franklin Biotechnology Discovery Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
Bank of America	(170,369)
Barclays	(141,743)
BNP Paribas	(28,511)
BNY Mellon	(77,176)
Citibank	(69,898)
Credit Suisse	(1,390)
Goldman Sachs	(306,776)
HSBC	(98,705)
J.P. Morgan	(67,002)
Morgan Stanley	(177,445)
Toronto-Dominion	(74,709)
UBS	(25,350)
	(1,239,074)

Franklin Diversified Balanced Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
JPY	540,343,513	TWD	142,537,000	21-Jul-21	(208,521)
EUR	2,471,838	USD	2,993,000	17-Aug-21	(49,556)
EUR	4,026,526	GBP	3,472,000	18-Aug-21	(20,043)
EUR	6,684,092	USD	8,096,000	18-Aug-21	(136,086)
EUR	2,881,049	USD	3,508,000	19-Aug-21	(74,077)
					(488,283)
Forward foreign exchange contracts used for share class hedging:					
CZK	125,882,966	EUR	4,931,576	22-Jul-21	1,178
SGD	164,298	EUR	102,652	22-Jul-21	329
USD	124,027	EUR	103,875	22-Jul-21	667
					2,174
					(486,109)

The above contracts were opened with the below counterparties:	
Bank of America	(372)
Barclays	(19,654)
BNP Paribas	(139)
BNY Mellon	24
Citibank	575
Goldman Sachs	374
HSBC	453
J.P. Morgan	66
Morgan Stanley	(467,495)
Toronto-Dominion	7
UBS	52
	(486,109)

Franklin Diversified Conservative Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
JPY	441,510,959	TWD	116,466,000	21-Jul-21	(170,381)
EUR	2,408,242	USD	2,916,000	17-Aug-21	(48,286)
EUR	6,256,655	GBP	5,395,000	18-Aug-21	(31,143)
EUR	9,864,359	USD	11,948,000	18-Aug-21	(200,796)
EUR	3,133,181	USD	3,815,000	19-Aug-21	(80,560)
					(531,166)
Forward foreign exchange contracts used for share class hedging:					
CZK	137,096,415	EUR	5,370,657	22-Jul-21	1,499

Note 5 - Forward foreign exchange contracts (continued)

Franklin Diversified Conservative Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
SGD	166,664	EUR	104,142	22-Jul-21	321
USD	1,049,816	EUR	879,132	22-Jul-21	5,754
					7,574
					(523,592)

The above contracts were opened with the below counterparties:	
Bank of America	409
Barclays	(30,585)
BNP Paribas	27
Citibank	2,383
Goldman Sachs	619
HSBC	1,657
J.P. Morgan	252
Morgan Stanley	(498,984)
UBS	630
	(523,592)

Franklin Diversified Dynamic Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
JPY	361,450,942	TWD	95,347,000	21-Jul-21	(139,485)
EUR	1,569,986	USD	1,901,000	17-Aug-21	(31,474)
EUR	1,161,721	GBP	1,002,000	18-Aug-21	(6,096)
EUR	1,921,996	USD	2,328,000	18-Aug-21	(39,142)
					(216,197)
Forward foreign exchange contracts used for share class hedging:					
CZK	92,158,895	EUR	3,625,613	22-Jul-21	(14,345)
EUR	2,000	SEK	20,261	22-Jul-21	4
NOK	4,361,993	EUR	433,780	22-Jul-21	(6,682)
SEK	1,043,303	EUR	103,485	22-Jul-21	(703)
SGD	171,244	EUR	106,169	22-Jul-21	1,165
USD	130,577	EUR	107,121	22-Jul-21	2,941
					(17,620)
					(233,817)

The above contracts were opened with the below counterparties:	
Bank of America	(2,389)
Barclays	(1,444)
BNP Paribas	(305)
Citibank	(2,097)
Goldman Sachs	(1,743)
HSBC	(1,914)
J.P. Morgan	(1,690)
Morgan Stanley	(220,897)
Toronto-Dominion	(359)
UBS	(979)
	(233,817)

Franklin Emerging Market Corporate Debt Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
USD	371,900	EUR	305,000	14-Sep-21	9,636
USD	119,827	GBP	85,000	14-Sep-21	2,222
					11,858

Note 5 - Forward foreign exchange contracts (continued)

Franklin Emerging Market Corporate Debt Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	1,100,148	USD	1,313,627	22-Jul-21	(8,427)
GBP	91,576	USD	127,750	22-Jul-21	(1,058)
					(9,485)
					2,373

The above contracts were opened with the below counterparties:	
Bank of America	(43)
Barclays	7,997
Citibank	2,222
Goldman Sachs	(612)
HSBC	(3,981)
J.P. Morgan	(3,103)
Morgan Stanley	(17)
Toronto-Dominion	(71)
UBS	(19)
	2,373

Franklin Emerging Markets Debt Opportunities Hard Currency Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
USD	16,480,724	EUR	13,500,000	14-Sep-21	446,086
					446,086
Forward foreign exchange contracts used for share class hedging:					
EUR	221,014,911	USD	269,414,550	22-Jul-21	(7,205,408)
					(7,205,408)
					(6,759,322)

The above contracts were opened with the below counterparties:	
Bank of America	(4,293,033)
Barclays	(132,321)
BNP Paribas	(346)
BNY Mellon	(73,708)
Citibank	423,457
Goldman Sachs	(480,935)
HSBC	(1,505,891)
J.P. Morgan	(310,275)
Morgan Stanley	(225,919)
Toronto-Dominion	(152,332)
UBS	(8,019)
	(6,759,322)

Franklin Euro High Yield Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	16,864,393	GBP	14,417,655	12-Jul-21	48,412
EUR	10,121,696	USD	11,981,770	12-Jul-21	20,030
GBP	3,701,740	EUR	4,297,424	12-Jul-21	20,088
USD	362,100	EUR	299,915	12-Jul-21	5,367
					93,897

Note 5 - Forward foreign exchange contracts (continued)

Franklin Euro High Yield Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for share class hedging:					
USD	5,824,308	EUR	4,877,915	22-Jul-21	31,368
					31,368
					125,265

The above contracts were opened with the below counterparties:	
Barclays	2,399
BNP Paribas	4,028
Citibank	1,827
Credit Suisse	1,057
Deutsche Bank	25,397
Goldman Sachs	10,962
J.P. Morgan	5,765
Morgan Stanley	73,402
UBS	428
	125,265

Franklin Euro Short Duration Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	3,453,718	DKK	25,700,000	12-Jul-21	(2,324)
EUR	2,668,701	GBP	2,290,000	12-Jul-21	(2,232)
					(4,556)
Forward foreign exchange contracts used for share class hedging:					
USD	26,553,992	EUR	22,230,065	22-Jul-21	152,178
					152,178
					147,622

The above contracts were opened with the below counterparties:	
Bank of America	131,775
Citibank	5,787
Goldman Sachs	5,306
J.P. Morgan	573
Toronto-Dominion	4,181
	147,622

Franklin European Total Return Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	36,485,186	CZK	950,000,000	12-Jul-21	(750,978)
EUR	71,232,576	DKK	530,000,000	12-Jul-21	(39,871)
EUR	70,042,095	GBP	59,900,000	12-Jul-21	177,939
EUR	35,045,561	SEK	359,000,000	12-Jul-21	(326,799)
NOK	430,000,000	EUR	42,564,795	12-Jul-21	(454,781)
					(1,394,490)
Forward foreign exchange contracts used for share class hedging:					
EUR	393,298	PLN	1,778,805	22-Jul-21	(12)
EUR	11,011	SEK	112,002	22-Jul-21	(23)
NOK	1,984,175	EUR	196,780	22-Jul-21	(2,504)
PLN	53,105,038	EUR	11,871,951	22-Jul-21	(129,948)
SEK	2,842,215	EUR	282,296	22-Jul-21	(2,287)
					(134,774)
					(1,529,264)

Note 5 - Forward foreign exchange contracts (continued)

Franklin European Total Return Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) EUR
Bank of America	(9,797)
Barclays	(9,451)
BNP Paribas	(8,396)
Citibank	(20,003)
Deutsche Bank	(62)
Goldman Sachs	(25,099)
HSBC	(23,367)
J.P. Morgan	(1,408,495)
Morgan Stanley	(23,828)
Toronto-Dominion	(92)
UBS	(674)
	(1,529,264)

Franklin Flexible Alpha Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
JPY	27,000,000	USD	246,067	12-Jul-21	(2,990)
USD	248,779	JPY	27,000,000	12-Jul-21	5,701
EUR	200,000	USD	242,605	19-Jul-21	(5,344)
USD	1,409,142	EUR	1,160,130	19-Jul-21	32,873
CNH	430,000	USD	65,728	26-Jul-21	636
AUD	84,000	USD	65,163	27-Jul-21	(2,171)
KRW	72,200,000	USD	64,804	27-Jul-21	(914)
USD	430,726	CAD	530,000	09-Aug-21	3,244
CNH	1,050,000	USD	159,747	17-Aug-21	2,049
IDR	1,350,000,000	USD	94,142	18-Aug-21	(1,975)
USD	1,225,519	EUR	1,010,000	13-Sep-21	25,917
					57,026
Forward foreign exchange contracts used for share class hedging:					
EUR	3,309,332	USD	4,016,420	22-Jul-21	(90,271)
GBP	140,272	USD	198,503	22-Jul-21	(4,444)
NOK	916,123	USD	110,280	22-Jul-21	(3,861)
SEK	921,351	USD	111,070	22-Jul-21	(3,382)
SGD	39,411,088	USD	29,760,937	22-Jul-21	(454,292)
					(556,250)
					(499,224)

The above contracts were opened with the below counterparties:	
Bank of America	(437,621)
Barclays	(3,124)
BNP Paribas	(450)
Citibank	(4,040)
Credit Suisse	(74)
Goldman Sachs	(76,659)
HSBC	(3,257)
J.P. Morgan	47,752
Morgan Stanley	(21,496)
UBS	(255)
	(499,224)

Franklin Global Aggregate Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
CNH	2,300,000	USD	351,950	26-Jul-21	3,020
EUR	339,789	JPY	45,000,000	26-Jul-21	(2,020)

Note 5 - Forward foreign exchange contracts (continued)

Franklin Global Aggregate Bond Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
EUR	525,696	PLN	2,400,000	26-Jul-21	(5,848)
EUR	2,040,000	USD	2,464,052	26-Jul-21	(43,604)
GBP	490,000	USD	683,107	26-Jul-21	(5,211)
JPY	24,500,000	EUR	188,290	26-Jul-21	(2,808)
NOK	7,150,000	EUR	711,123	26-Jul-21	(13,161)
USD	350,995	AUD	455,000	26-Jul-21	9,794
USD	303,120	HUF	91,800,000	26-Jul-21	(6,618)
USD	226,778	JPY	24,500,000	26-Jul-21	6,182
USD	110,581	PLN	420,000	26-Jul-21	404
					(59,870)
Forward foreign exchange contracts used for share class hedging:					
EUR	994,156	USD	1,187,236	22-Jul-21	(7,784)
USD	29,059	EUR	24,341	22-Jul-21	181
					(7,603)
					(67,473)

The above contracts were opened with the below counterparties:	
Bank of America	(890)
Barclays	2,206
BNP Paribas	(5,853)
BNY Mellon	(187)
Citibank	(58,465)
Credit Suisse	(618)
Deutsche Bank	(490)
Goldman Sachs	(889)
HSBC	(745)
J.P. Morgan	(370)
Morgan Stanley	(510)
Toronto-Dominion	(73)
UBS	(589)
	(67,473)

Franklin Global Convertible Securities Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	75,096,074	USD	82,165,252	22-Jul-21	(960,692)
EUR	329,507,637	USD	393,538,400	22-Jul-21	(2,614,935)
					(3,575,627)

The above contracts were opened with the below counterparties:	
Bank of America	(593,413)
Barclays	(266,025)
BNP Paribas	(310,559)
BNY Mellon	(153,803)
Citibank	(442,745)
Credit Suisse	(24,607)
Deutsche Bank	(12,139)
Goldman Sachs	(331,752)
HSBC	(394,834)
J.P. Morgan	(425,120)
Morgan Stanley	(372,124)
Toronto-Dominion	(168,213)
UBS	(80,293)
	(3,575,627)

Note 5 - Forward foreign exchange contracts (continued)

Franklin Global Fundamental Strategies Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
CLP	111,210,000	USD	153,076	01-Jul-21	(1,643)
USD	149,978	CLP	111,210,000	01-Jul-21	(1,456)
CLP	355,280,000	USD	489,933	02-Jul-21	(6,151)
USD	480,502	CLP	355,280,000	02-Jul-21	(3,280)
CLP	382,300,000	USD	532,247	06-Jul-21	(11,729)
USD	519,077	CLP	382,300,000	06-Jul-21	(1,442)
MXN	149,853,000	USD	7,523,627	08-Jul-21	(12,307)
USD	6,980,212	MXN	149,853,000	08-Jul-21	(531,108)
AUD	56,667	JPY	4,511,935	13-Jul-21	1,870
EUR	5,040,000	USD	6,110,800	13-Jul-21	(132,629)
JPY	4,311,542	AUD	56,667	13-Jul-21	(3,674)
USD	17,494,200	EUR	14,681,017	13-Jul-21	80,383
CNH	24,285,290	USD	3,721,427	14-Jul-21	29,960
CLP	236,200,000	USD	327,088	15-Jul-21	(5,570)
INR	83,737,247	USD	1,104,422	15-Jul-21	19,886
USD	1,165,207	EUR	972,000	16-Jul-21	12,196
USD	609,790	EUR	506,870	23-Jul-21	8,433
USD	2,272,864	EUR	1,881,142	26-Jul-21	40,901
USD	1,488,628	EUR	1,231,995	27-Jul-21	26,840
USD	1,526,795	EUR	1,260,932	28-Jul-21	30,639
USD	13,618,317	EUR	11,250,139	29-Jul-21	269,189
CAD	26,980,100	EUR	17,303,172	03-Aug-21	1,227,642
EUR	6,667,965	CAD	10,000,000	03-Aug-21	(152,817)
CLP	786,872,275	USD	1,095,504	06-Aug-21	(25,041)
CLP	136,240,000	USD	185,013	09-Aug-21	313
USD	276,165	EUR	228,763	10-Aug-21	4,653
USD	320,412	EUR	262,859	13-Aug-21	8,413
USD	12,904,305	MXN	258,590,000	13-Aug-21	3,193
CLP	451,768,225	USD	639,771	16-Aug-21	(25,347)
USD	2,434,095	AUD	3,122,000	16-Aug-21	92,744
CLP	1,293,154,124	USD	1,818,842	17-Aug-21	(60,141)
USD	11,095,753	MXN	234,135,000	23-Aug-21	(570,453)
USD	1,418,945	EUR	1,156,051	25-Aug-21	46,441
USD	3,406,919	EUR	2,775,928	27-Aug-21	111,106
CLP	587,059,787	USD	806,398	01-Sep-21	(8,310)
INR	155,887,600	USD	2,072,450	07-Sep-21	6,774
USD	2,045,006	EUR	1,684,869	07-Sep-21	44,114
INR	353,097,900	USD	4,712,377	08-Sep-21	(3,378)
INR	114,904,000	USD	1,550,347	09-Sep-21	(18,159)
CNH	59,422,380	USD	9,250,235	10-Sep-21	(109,681)
CNH	46,089,050	USD	7,164,472	13-Sep-21	(76,470)
INR	183,250,750	USD	2,481,660	13-Sep-21	(39,367)
CLP	778,195,120	USD	1,072,362	15-Sep-21	(14,902)
EUR	1,037,381	NOK	10,520,200	15-Sep-21	9,479
INR	171,777,791	USD	2,332,241	15-Sep-21	(43,449)
NOK	10,520,200	EUR	977,151	15-Sep-21	62,061
SEK	9,033,000	EUR	877,757	15-Sep-21	13,760
SEK	36,420,007	EUR	3,583,518	16-Sep-21	2,570
JPY	3,284,903,250	USD	31,869,141	21-Sep-21	(2,276,965)
NZD	1,360,000	USD	964,257	21-Sep-21	(14,002)
USD	30,063,642	JPY	3,284,903,250	21-Sep-21	471,467
CLP	442,160,000	USD	595,726	24-Sep-21	4,937
CLP	114,440,000	USD	155,998	29-Sep-21	(559)
CLP	710,100,000	USD	992,163	30-Sep-21	(27,694)
EUR	3,632,023	NOK	36,846,700	30-Sep-21	32,819
NOK	36,846,700	EUR	3,648,477	30-Sep-21	(52,369)
USD	3,049,312	MXN	61,126,500	01-Oct-21	19,766
CLP	382,300,000	USD	518,380	04-Oct-21	790
CNH	26,295,280	USD	3,956,051	15-Oct-21	78,731
USD	3,036,286	MXN	61,126,500	01-Nov-21	19,959
CAD	879,900	EUR	563,519	02-Nov-21	39,650

Note 5 - Forward foreign exchange contracts (continued)

Franklin Global Fundamental Strategies Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
SEK	13,971,997	EUR	1,372,158	17-Nov-21	2,928
USD	595,634	AUD	770,000	17-Nov-21	17,933
USD	634,940	AUD	822,000	18-Nov-21	18,223
USD	3,452,761	EUR	2,816,346	22-Nov-21	102,104
USD	5,176,913	EUR	4,228,053	24-Nov-21	146,476
CNH	9,592,250	USD	1,483,136	13-Dec-21	(17,114)
SEK	58,272,003	EUR	5,778,717	13-Dec-21	(56,382)
CNH	26,467,430	USD	4,090,224	15-Dec-21	(45,643)
SEK	59,403,494	EUR	5,871,187	16-Dec-21	(34,220)
NZD	4,500,000	USD	3,210,125	20-Dec-21	(67,397)
NZD	3,220,000	USD	2,279,182	21-Dec-21	(30,397)
CLP	460,190,000	USD	621,963	23-Dec-21	1,163
SEK	9,022,400	EUR	892,291	15-Jun-22	(8,452)
NOK	50,834,000	EUR	4,964,407	20-Jun-22	(46,117)
					(1,425,309)
Forward foreign exchange contracts used for share class hedging:					
EUR	89,506,188	USD	106,891,595	22-Jul-21	(702,648)
PLN	18,666,527	USD	4,902,743	22-Jul-21	(6,125)
USD	115,585	PLN	437,207	22-Jul-21	897
					(707,876)
					(2,133,185)

The above contracts were opened with the below counterparties:	
Bank of America	145,728
Barclays	(71,450)
BNP Paribas	(85,725)
BNY Mellon	(50,357)
Citibank	(497,369)
Credit Suisse	(38,839)
Deutsche Bank	99,888
Goldman Sachs	(172,022)
HSBC	(120,778)
J.P. Morgan	119,335
Morgan Stanley	(1,473,628)
Standard Chartered	69,786
Toronto-Dominion	(2,909)
UBS	(54,845)
	(2,133,185)

Franklin Global Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	6,797,790	USD	8,250,245	22-Jul-21	(185,437)
SGD	303,076	USD	228,865	22-Jul-21	(3,493)
					(188,930)

Note 5 - Forward foreign exchange contracts (continued)

Franklin Global Income Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
Bank of America	(2,588)
Barclays	(3,672)
BNY Mellon	(1,389)
Citibank	(8,319)
Goldman Sachs	(158,193)
HSBC	(3,062)
J.P. Morgan	(1,260)
Toronto-Dominion	(5,913)
UBS	(4,534)
	(188,930)

Franklin Global Managed Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	76,814	USD	93,000	17-Aug-21	(1,532)
EUR	809,980	USD	981,000	18-Aug-21	(16,428)
EUR	24,434	CAD	36,000	20-Aug-21	(26)
					(17,986)

The above contracts were opened with the below counterparties:	
Barclays	(26)
HSBC	(17,960)
	(17,986)

Franklin Global Multi-Asset Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	2,098,546	USD	2,541,000	17-Aug-21	(42,070)
USD	2,541,000	EUR	2,093,232	17-Aug-21	47,384
EUR	3,080,200	GBP	2,656,000	18-Aug-21	(15,332)
EUR	5,852,664	USD	7,089,000	18-Aug-21	(119,204)
USD	1,041,000	EUR	857,541	18-Aug-21	19,411
EUR	2,092,619	USD	2,548,000	19-Aug-21	(53,807)
					(163,618)
Forward foreign exchange contracts used for share class hedging:					
EUR	104,830	USD	124,898	22-Jul-21	(445)
SGD	196,145	EUR	122,541	22-Jul-21	401
USD	15,193,468	EUR	12,722,115	22-Jul-21	84,392
					84,348
					(79,270)

Note 5 - Forward foreign exchange contracts (continued)

Franklin Global Multi-Asset Income Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) EUR
Bank of America	11,514
Barclays	(8,318)
BNP Paribas	6,951
BNY Mellon	179
Citibank	10,969
Credit Suisse	2,633
Deutsche Bank	5,705
Goldman Sachs	8,768
HSBC	5,277
J.P. Morgan	12,221
Morgan Stanley	(139,003)
Toronto-Dominion	2,067
UBS	1,767
	(79,270)

Franklin Global Real Estate Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	14,083,117	USD	16,847,098	22-Jul-21	(139,076)
USD	986,397	EUR	824,536	22-Jul-21	8,178
					(130,898)

The above contracts were opened with the below counterparties:	
Bank of America	(27,458)
Barclays	(8,542)
BNP Paribas	(7,225)
BNY Mellon	(3,529)
Citibank	(9,611)
Credit Suisse	(3,516)
Deutsche Bank	(1,908)
Goldman Sachs	(31,434)
HSBC	(7,041)
J.P. Morgan	(11,697)
Morgan Stanley	(10,389)
Toronto-Dominion	(6,129)
UBS	(2,419)
	(130,898)

Franklin Gold and Precious Metals Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	1,714,593	USD	1,874,942	22-Jul-21	(20,880)
EUR	29,309,311	USD	35,000,693	22-Jul-21	(228,517)
USD	148,620	CHF	136,705	22-Jul-21	795
USD	4,358,636	EUR	3,665,954	22-Jul-21	9,397
					(239,205)

Note 5 - Forward foreign exchange contracts (continued)

Franklin Gold and Precious Metals Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
Bank of America	(38,329)
Barclays	(35,090)
BNP Paribas	(18,054)
BNY Mellon	(13,486)
Citibank	(20,449)
Credit Suisse	(7,711)
Deutsche Bank	(3,415)
Goldman Sachs	(27,074)
HSBC	(19,487)
J.P. Morgan	(15,145)
Morgan Stanley	(22,192)
Toronto-Dominion	(12,289)
UBS	(6,484)
	(239,205)

Franklin Gulf Wealth Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
USD	7,817,590	SAR	30,000,000	18-May-23	(164,233)
USD	30,228,013	SAR	116,000,000	22-May-23	(634,508)
USD	17,091,770	SAR	65,000,000	26-Jun-23	(198,987)
					(997,728)
Forward foreign exchange contracts used for share class hedging:					
CHF	398,431	USD	435,011	22-Jul-21	(4,171)
EUR	74,614,839	USD	89,106,348	22-Jul-21	(584,297)
PLN	13,734,257	USD	3,615,351	22-Jul-21	(12,570)
					(601,038)
					(1,598,766)

The above contracts were opened with the below counterparties:	
Bank of America	(100,117)
Barclays	(55,395)
BNP Paribas	(25)
Citibank	(76,690)
Goldman Sachs	(102,442)
HSBC	(237,048)
J.P. Morgan	(315,562)
Morgan Stanley	(117,222)
Standard Chartered	(519,776)
Toronto-Dominion	(69,242)
UBS	(5,247)
	(1,598,766)

Franklin High Yield Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
AUD	7,008,895	USD	5,432,718	22-Jul-21	(176,912)
EUR	107,898	USD	131,534	22-Jul-21	(3,525)
SGD	13,517,444	USD	10,213,741	22-Jul-21	(161,977)
					(342,414)

Note 5 - Forward foreign exchange contracts (continued)

Franklin High Yield Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
Bank of America	(30,216)
Barclays	(34,479)
BNP Paribas	(31,054)
Citibank	(29,793)
Credit Suisse	(16,113)
Goldman Sachs	(39,464)
HSBC	(37,951)
J.P. Morgan	(36,787)
Morgan Stanley	(48,029)
UBS	(38,528)
	(342,414)

Franklin Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
AUD	34,137,955	USD	25,862,085	22-Jul-21	(262,832)
EUR	48,086,910	USD	57,436,514	22-Jul-21	(386,842)
SGD	21,968,728	USD	16,387,584	22-Jul-21	(51,327)
USD	87,153	EUR	73,140	22-Jul-21	381
USD	142,254	ZAR	2,017,015	22-Jul-21	1,437
ZAR	38,098,993	USD	2,707,020	22-Jul-21	(47,156)
					(746,339)

The above contracts were opened with the below counterparties:	
Bank of America	(162,548)
Barclays	(63,222)
BNP Paribas	(56,066)
BNY Mellon	(2,934)
Citibank	(56,880)
Credit Suisse	(3,322)
Goldman Sachs	(132,870)
HSBC	(67,448)
J.P. Morgan	(83,261)
Morgan Stanley	(85,502)
Toronto-Dominion	(2,435)
UBS	(29,851)
	(746,339)

Franklin India Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	27,015,423	USD	32,926,299	22-Jul-21	(875,561)
PLN	34,681,059	USD	9,445,716	22-Jul-21	(348,154)
USD	5,600,345	EUR	4,698,929	22-Jul-21	25,599
USD	437,352	PLN	1,640,088	22-Jul-21	7,123
					(1,190,993)

Note 5 - Forward foreign exchange contracts (continued)

Franklin India Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
Bank of America	(145,052)
Barclays	(126,536)
BNP Paribas	(99,603)
BNY Mellon	(34,557)
Citibank	(116,164)
Credit Suisse	(25,648)
Goldman Sachs	(150,049)
HSBC	(125,291)
J.P. Morgan	(138,605)
Morgan Stanley	(137,614)
Toronto-Dominion	(50,904)
UBS	(40,970)
	(1,190,993)

Franklin Innovation Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
BRL	16,300,905	USD	3,130,000	02-Jul-21	145,840
USD	3,298,443	BRL	16,300,905	02-Jul-21	22,603
CHF	228,304	USD	249,730	22-Jul-21	(2,855)
CZK	610,674,432	USD	28,583,081	22-Jul-21	(193,528)
BRL	16,129,176	USD	3,255,000	03-Aug-21	(24,790)
					(52,730)

The above contracts were opened with the below counterparties:	
Bank of America	(55,488)
Barclays	(15,089)
BNP Paribas	(136)
Citibank	(6,472)
Goldman Sachs	(34,772)
HSBC	(22,052)
J.P. Morgan	115,740
Morgan Stanley	(34,461)
	(52,730)

Franklin Japan Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) JPY
Forward foreign exchange contracts used for share class hedging:					
JPY	3,729,734	USD	33,831	26-Jul-21	(27,610)
USD	1,601,686	JPY	176,822,926	26-Jul-21	1,064,047
					1,036,437

Note 5 - Forward foreign exchange contracts (continued)

Franklin Japan Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) JPY
Bank of America	65,073
Barclays	169,446
BNP Paribas	134,914
Citibank	103,075
Credit Suisse	22,418
Deutsche Bank	65,561
Goldman Sachs	31,622
HSBC	100,790
J.P. Morgan	116,246
Morgan Stanley	119,408
Toronto-Dominion	107,884
	1,036,437

Franklin K2 Alternative Strategies Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
TWD	38,619,980	USD	1,400,000	08-Jul-21	(13,898)
USD	19,553,454	CHF	17,851,580	16-Jul-21	252,224
USD	57,212,287	EUR	47,851,644	16-Jul-21	455,139
USD	5,976,774	GBP	4,275,755	16-Jul-21	61,864
USD	5,950,416	HKD	46,198,819	16-Jul-21	76
THB	21,975,380	USD	700,000	23-Jul-21	(14,388)
USD	700,000	THB	21,804,860	23-Jul-21	19,708
USD	544,776	EUR	452,000	26-Jul-21	8,542
CNH	8,937,508	USD	1,400,000	30-Jul-21	(21,074)
USD	1,400,000	CNH	8,934,377	30-Jul-21	21,557
USD	263,845	GBP	190,000	30-Jul-21	995
USD	213,138	EUR	176,000	17-Aug-21	4,244
CZK	97,513,397	USD	4,635,000	18-Aug-21	(102,264)
IDR	93,783,499,250	USD	6,505,000	18-Aug-21	(62,261)
KRW	13,594,620,222	USD	12,154,303	18-Aug-21	(85,285)
MXN	147,631,358	USD	7,290,000	18-Aug-21	72,059
PHP	133,962,714	USD	2,740,000	18-Aug-21	216
PLN	13,661,128	USD	3,695,000	18-Aug-21	(111,573)
RUB	40,748,681	USD	543,889	18-Aug-21	9,321
THB	145,242,880	USD	4,660,000	18-Aug-21	(129,065)
USD	2,379,841	COP	8,930,538,022	18-Aug-21	5,711
USD	4,560,726	EUR	3,830,000	18-Aug-21	14,830
USD	6,109,890	IDR	88,770,526,140	18-Aug-21	11,532
USD	6,204,365	MXN	125,490,043	18-Aug-21	(53,555)
USD	1,367,847	PEN	5,322,293	18-Aug-21	(18,709)
USD	2,776,275	PHP	133,973,526	18-Aug-21	35,839
USD	3,680,000	PLN	13,957,136	18-Aug-21	18,927
USD	546,279	RUB	41,424,041	18-Aug-21	(16,099)
USD	7,968,989	ZAR	112,166,188	18-Aug-21	161,527
USD	260,447	SEK	2,200,000	27-Aug-21	3,246
TWD	366,302,500	USD	13,376,827	31-Aug-21	(228,620)
USD	13,197,685	TWD	366,302,500	31-Aug-21	49,477
USD	274,404	BRL	1,471,000	02-Sep-21	(19,071)
AUD	910,000	NZD	976,390	15-Sep-21	342
AUD	700,000	SGD	713,413	15-Sep-21	(5,395)
AUD	3,848,000	USD	2,984,580	15-Sep-21	(97,831)
CAD	23,377,041	USD	19,303,038	15-Sep-21	(445,109)
CHF	1,112,000	USD	1,242,396	15-Sep-21	(38,105)
CNH	36,843,564	USD	5,740,000	15-Sep-21	(74,847)
EUR	350,000	CNH	2,746,963	15-Sep-21	(6,709)
EUR	3,779,000	USD	4,598,205	15-Sep-21	(110,150)
GBP	14,242,000	USD	20,129,906	15-Sep-21	(425,531)
IDR	8,018,640,000	USD	560,000	15-Sep-21	(10,434)

Note 5 - Forward foreign exchange contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
JPY	70,403,610	NZD	910,000	15-Sep-21	(1,801)
JPY	459,868,000	USD	4,169,439	15-Sep-21	(27,318)
KRW	1,577,590,000	USD	1,400,000	15-Sep-21	466
MXN	81,786,000	USD	4,095,621	15-Sep-21	(32,349)
NZD	978,351	AUD	910,000	15-Sep-21	1,029
NZD	910,000	JPY	71,646,106	15-Sep-21	(9,391)
NZD	9,336,000	USD	6,727,139	15-Sep-21	(202,814)
SGD	2,705,131	USD	2,030,000	15-Sep-21	(18,324)
THB	17,959,680	USD	576,000	15-Sep-21	(15,810)
USD	6,582,948	AUD	8,621,000	15-Sep-21	115,515
USD	2,283,773	CAD	2,813,000	15-Sep-21	14,565
USD	9,514,664	CHF	8,645,000	15-Sep-21	152,169
USD	3,710,114	CNY	23,901,616	15-Sep-21	30,926
USD	17,139,787	EUR	14,174,431	15-Sep-21	305,807
USD	7,127,610	GBP	5,098,915	15-Sep-21	73,057
USD	22,330,119	JPY	2,442,845,000	15-Sep-21	326,936
USD	223,456	MXN	4,534,000	15-Sep-21	(1,801)
USD	637,742	NZD	913,000	15-Sep-21	(294)
USD	2,046,000	SGD	2,719,868	15-Sep-21	23,365
USD	1,960,000	TWD	53,703,916	15-Sep-21	32,244
AUD	125,000	USD	94,310	17-Sep-21	(534)
CAD	27,000	USD	21,921	17-Sep-21	(141)
CHF	2,000	USD	2,230	17-Sep-21	(64)
EUR	664,000	USD	796,561	17-Sep-21	(7,939)
GBP	258,000	USD	357,103	17-Sep-21	(148)
HKD	645,132	USD	83,136	17-Sep-21	(33)
JPY	1,268,000	USD	11,440	17-Sep-21	(18)
SEK	3,000	USD	359	17-Sep-21	(8)
USD	3,012,510	AUD	3,914,000	17-Sep-21	76,223
USD	8,507,495	CAD	10,355,758	17-Sep-21	153,652
USD	109,260	DKK	668,598	17-Sep-21	2,484
USD	18,434,678	EUR	15,190,111	17-Sep-21	393,638
USD	1,961,024	GBP	1,407,110	17-Sep-21	14,220
USD	2,152,121	JPY	236,586,112	17-Sep-21	21,102
USD	1,888,183	MXN	38,358,147	17-Sep-21	(16,987)
USD	993,498	AUD	1,318,000	24-Sep-21	4,705
USD	2,329,875	CAD	2,881,000	24-Sep-21	5,813
USD	8,157,756	EUR	6,832,000	24-Sep-21	42,229
EUR	2,368,000	USD	2,834,876	30-Sep-21	(21,621)
USD	5,674,589	CAD	6,980,000	30-Sep-21	43,922
USD	7,435,575	EUR	6,220,000	30-Sep-21	46,028
USD	4,965,606	GBP	3,570,000	30-Sep-21	26,190
USD	34,802	HKD	270,000	30-Sep-21	21
TWD	364,475,000	USD	13,377,539	01-Mar-22	(278,527)
USD	13,582,335	TWD	364,475,000	01-Mar-22	483,323
KRW	469,561,260	USD	420,000	16-Mar-22	(3,566)
USD	420,000	KRW	469,148,400	16-Mar-22	3,932
					871,476
Forward foreign exchange contracts used for share class hedging:					
BRL	14,741,025	USD	2,820,000	02-Jul-21	143,735
USD	2,982,806	BRL	14,741,025	02-Jul-21	19,071
CAD	22,311,022	USD	18,434,840	15-Jul-21	(436,458)
CHF	114,463,278	USD	127,851,008	15-Jul-21	(4,096,036)
CZK	180,230,945	USD	8,649,246	15-Jul-21	(269,566)
EUR	836,963,004	USD	1,018,842,273	15-Jul-21	(26,136,092)
GBP	58,531,552	USD	82,777,780	15-Jul-21	(1,807,802)
HUF	580,335,550	USD	2,040,556	15-Jul-21	(82,549)
JPY	13,956,280	USD	127,364	15-Jul-21	(1,726)
NOK	973,068	USD	117,445	15-Jul-21	(4,423)
PLN	19,095,463	USD	5,200,024	15-Jul-21	(191,658)
SEK	1,627,416	USD	197,091	15-Jul-21	(6,907)
SGD	1,607,641	USD	1,211,829	15-Jul-21	(16,292)

Note 5 - Forward foreign exchange contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	13,993	CAD	17,121	15-Jul-21	182
USD	751,556	CHF	681,645	15-Jul-21	14,577
USD	61,470	CZK	1,307,385	15-Jul-21	684
USD	16,006,379	EUR	13,348,494	15-Jul-21	173,979
USD	1,458,268	GBP	1,050,179	15-Jul-21	5,497
USD	8,382	HUF	2,513,012	15-Jul-21	(96)
USD	61,020	PLN	229,058	15-Jul-21	943
USD	103	SGD	138	15-Jul-21	–
BRL	14,865,600	USD	3,000,000	03-Aug-21	(21,782)
					(32,712,719)
					(31,841,243)

The above contracts were opened with the below counterparties:	
Bank of America	(10,529)
Barclays Bank	475,883
BNP Paribas	466
BNY Mellon	(9,933)
Citibank	147,109
Deutsche Bank	(99,214)
Goldman Sachs	19,041
HSBC	(188,156)
J.P. Morgan	(31,883,050)
Morgan Stanley	(148,453)
Nomura	(48,130)
RBS	(57,797)
Standard Chartered	8,574
State Street	(13,898)
UBS	(33,156)
	(31,841,243)

Franklin MENA Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	6,685,281	USD	8,110,624	22-Jul-21	(179,295)
USD	294,187	EUR	247,027	22-Jul-21	1,117
					(178,178)

The above contracts were opened with the below counterparties:	
Bank of America	(17,357)
Barclays	(18,009)
BNP Paribas	(14,735)
BNY Mellon	(3,530)
Citibank	(17,564)
Goldman Sachs	(28,235)
HSBC	(16,906)
J.P. Morgan	(18,116)
Morgan Stanley	(13,503)
Toronto-Dominion	(15,253)
UBS	(14,970)
	(178,178)

Note 5 - Forward foreign exchange contracts (continued)

Franklin Mutual European Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for share class hedging:					
CNH	939,698	EUR	121,790	22-Jul-21	489
CZK	386,607,243	EUR	15,142,345	22-Jul-21	6,954
EUR	247,840	USD	295,259	22-Jul-21	(1,033)
USD	16,700,587	EUR	13,979,271	22-Jul-21	97,581
					103,991

The above contracts were opened with the below counterparties:	
Bank of America	15,762
Barclays	9,998
BNP Paribas	8,485
BNY Mellon	4,150
Citibank	14,215
Credit Suisse	6,211
Deutsche Bank	4,974
Goldman Sachs	9,000
HSBC	11,263
J.P. Morgan	7,971
Morgan Stanley	7,400
Toronto-Dominion	3,137
UBS	1,425
	103,991

Franklin Mutual Global Discovery Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	7,490,640	GBP	6,402,400	22-Jul-21	29,395
EUR	40,745,960	USD	48,734,865	22-Jul-21	(394,401)
GBP	109,400	EUR	127,215	22-Jul-21	424
					(364,582)

The above contracts were opened with the below counterparties:	
Bank of America	(354,816)
Barclays	(149)
BNP Paribas	(102)
BNY Mellon	(15)
Citibank	(3,811)
Goldman Sachs	(3,400)
HSBC	(1,235)
J.P. Morgan	(183)
Morgan Stanley	(871)
	(364,582)

Franklin Mutual U.S. Value Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	6,515,356	USD	7,905,177	22-Jul-21	(175,446)
USD	328,167	EUR	275,481	22-Jul-21	1,340
					(174,106)

Note 5 - Forward foreign exchange contracts (continued)

Franklin Mutual U.S. Value Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
Bank of America	(20,565)
Barclays	(16,505)
BNP Paribas	(8,472)
BNY Mellon	(7,711)
Citibank	(15,414)
Goldman Sachs	(28,896)
HSBC	(14,121)
J.P. Morgan	(25,256)
Morgan Stanley	(17,567)
Toronto-Dominion	(14,015)
UBS	(5,584)
	(174,106)

Franklin Natural Resources Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	2,755,995	USD	3,290,552	22-Jul-21	(20,876)
PLN	242,113,194	USD	63,595,130	22-Jul-21	(83,811)
USD	318,678	EUR	267,906	22-Jul-21	837
USD	6,368,816	PLN	24,320,375	22-Jul-21	(10,923)
					(114,773)

The above contracts were opened with the below counterparties:	
Bank of America	(38,540)
Barclays	(10,367)
BNP Paribas	(12,140)
BNY Mellon	(554)
Citibank	(1,098)
Credit Suisse	(2,340)
Deutsche Bank	(4,768)
Goldman Sachs	(23,682)
HSBC	(5,372)
J.P. Morgan	(13,426)
Morgan Stanley	(3)
Toronto-Dominion	(491)
UBS	(1,992)
	(114,773)

Franklin NextStep Balanced Growth Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CNH	930,658	USD	145,164	22-Jul-21	(1,489)
SGD	2,797,960	USD	2,114,256	22-Jul-21	(33,654)
					(35,143)

The above contracts were opened with the below counterparties:	
Bank of America	(18,474)
Goldman Sachs	(16,669)
	(35,143)

Note 5 - Forward foreign exchange contracts (continued)

Franklin NextStep Conservative Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	4,129,697	USD	4,930,471	22-Jul-21	(31,054)
GBP	2,695,450	USD	3,760,785	22-Jul-21	(31,765)
PLN	70,758,978	USD	18,590,980	22-Jul-21	(29,430)
					(92,249)

The above contracts were opened with the below counterparties:	
Bank of America	(57,399)
Goldman Sachs	(34,850)
	(92,249)

Franklin NextStep Dynamic Growth Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CNH	817,329	USD	127,619	22-Jul-21	(1,440)
SGD	1,152,544	USD	870,338	22-Jul-21	(13,290)
USD	47,028	SGD	63,239	22-Jul-21	3
					(14,727)

The above contracts were opened with the below counterparties:	
Bank of America	(7,980)
Goldman Sachs	(6,747)
	(14,727)

Franklin NextStep Growth Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	80,129	USD	95,670	22-Jul-21	(606)
GBP	1,448,578	USD	2,021,079	22-Jul-21	(17,044)
PLN	4,633,617	USD	1,219,677	22-Jul-21	(4,183)
					(21,833)

The above contracts were opened with the below counterparties:	
Bank of America	(9,954)
Goldman Sachs	(11,879)
	(21,833)

Franklin NextStep Moderate Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	3,263,944	USD	3,961,848	22-Jul-21	(89,548)
GBP	2,395,035	USD	3,389,479	22-Jul-21	(76,067)
PLN	80,673,108	USD	21,885,302	22-Jul-21	(723,070)
					(888,685)

Note 5 - Forward foreign exchange contracts (continued)

Franklin NextStep Moderate Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
Bank of America	(402,871)
Goldman Sachs	(485,814)
	(888,685)

Franklin NextStep Stable Growth Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
SGD	1,284,002	USD	970,251	22-Jul-21	(15,449)
					(15,449)

The above contracts were opened with the below counterparties:	
Bank of America	(9,251)
Goldman Sachs	(6,198)
	(15,449)

Franklin Strategic Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	1,500,000	USD	1,819,538	19-Jul-21	(40,078)
USD	12,558,996	EUR	10,350,000	19-Jul-21	280,727
USD	2,518,480	CAD	3,050,000	09-Aug-21	58,443
CNH	12,000,000	USD	1,825,678	17-Aug-21	23,412
TRY	10,500,000	USD	1,175,154	07-Sep-21	(9,765)
USD	1,788,299	CHF	1,600,000	13-Sep-21	55,693
USD	915,653	EUR	750,000	13-Sep-21	24,859
MXN	54,200,000	USD	2,666,253	21-Sep-21	23,750
AUD	2,200,000	USD	1,667,875	27-Sep-21	(17,699)
KRW	2,000,000,000	USD	1,763,015	27-Sep-21	6,353
					405,695
Forward foreign exchange contracts used for share class hedging:					
AUD	3,265,575	USD	2,472,455	22-Jul-21	(23,677)
EUR	135,303,637	USD	161,567,759	22-Jul-21	(1,045,330)
PLN	9,099,325	USD	2,388,910	22-Jul-21	(1,967)
SGD	125,226	USD	93,391	22-Jul-21	(270)
USD	2,554,072	EUR	2,141,634	22-Jul-21	13,265
					(1,057,979)
					(652,284)

The above contracts were opened with the below counterparties:	
Bank of America	(140,347)
Barclays	(127,452)
BNP Paribas	(40,059)
BNY Mellon	(11,762)
Citibank	(112,398)
Credit Suisse	(35,350)
Goldman Sachs	(100,581)
HSBC	(95,850)
J.P. Morgan	284,616
Morgan Stanley	(126,725)
Toronto-Dominion	(104,140)
UBS	(42,236)
	(652,284)

Note 5 - Forward foreign exchange contracts (continued)

Franklin Systematic Style Premia Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
BRL	2,579,315	USD	506,851	15-Sep-21	6,748
CAD	647,500	USD	534,385	15-Sep-21	(12,138)
GBP	626,000	USD	881,725	15-Sep-21	(15,599)
HUF	96,776,500	USD	339,593	15-Sep-21	(13,404)
MXN	18,763,000	USD	941,024	15-Sep-21	(9,019)
SEK	610,000	USD	73,716	15-Sep-21	(2,381)
TRY	2,270,000	USD	253,579	15-Sep-21	(2,650)
USD	607,992	AUD	785,500	15-Sep-21	18,835
USD	857,348	CHF	766,500	15-Sep-21	27,275
USD	861,656	EUR	707,000	15-Sep-21	21,897
USD	1,011,298	JPY	110,677,000	15-Sep-21	14,319
USD	559,401	NZD	779,000	15-Sep-21	15,087
USD	68,489	RUB	5,017,000	15-Sep-21	691
ZAR	11,050,000	USD	797,734	15-Sep-21	(31,856)
USD	771,091	ILS	2,500,375	17-Sep-21	3,296
					21,101

The above contracts were opened with the below counterparties:	
Morgan Stanley	21,101
	21,101

Franklin Technology Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	30,604,502	USD	33,490,470	22-Jul-21	(396,529)
CNH	23,840,203	USD	3,691,649	22-Jul-21	(11,189)
EUR	209,536,291	USD	252,875,728	22-Jul-21	(4,284,668)
PLN	50,587,653	USD	13,294,565	22-Jul-21	(24,374)
SGD	158,787,878	USD	118,525,320	22-Jul-21	(448,396)
USD	359,057	CNH	2,318,040	22-Jul-21	1,197
					(5,163,959)

The above contracts were opened with the below counterparties:	
Bank of America	(821,073)
Barclays	(437,930)
BNP Paribas	(191,050)
BNY Mellon	(318,536)
Citibank	(432,061)
Credit Suisse	(39,339)
Deutsche Bank	(42)
Goldman Sachs	(1,075,215)
HSBC	(486,356)
J.P. Morgan	(344,627)
Morgan Stanley	(481,561)
Toronto-Dominion	(348,981)
UBS	(187,188)
	(5,163,959)

Franklin U.S. Government Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	80,945,532	USD	98,679,409	22-Jul-21	(2,646,710)
USD	13,323,121	EUR	11,158,843	22-Jul-21	84,419

Note 5 - Forward foreign exchange contracts (continued)

Franklin U.S. Government Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
JPY	26,783,169	USD	244,894	26-Jul-21	(3,740)
					(2,566,031)

The above contracts were opened with the below counterparties:	
Bank of America	(371,508)
Barclays	(226,150)
BNP Paribas	(8,155)
Citibank	(227,605)
Credit Suisse	(18,509)
Goldman Sachs	(457,754)
HSBC	(429,831)
J.P. Morgan	(405,286)
Morgan Stanley	(296,959)
UBS	(124,274)
	(2,566,031)

Franklin U.S. Low Duration Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
JPY	184,000,000	USD	1,776,122	07-Jul-21	(119,662)
USD	1,202,121	JPY	130,500,000	07-Jul-21	27,295
CAD	1,445,000	USD	1,132,392	08-Jul-21	33,154
USD	1,131,284	CAD	1,445,000	08-Jul-21	(34,262)
AUD	450,000	USD	346,579	28-Jul-21	(9,124)
KRW	260,000,000	USD	235,145	28-Jul-21	(5,073)
SGD	460,000	USD	346,386	28-Jul-21	(4,326)
CNH	1,670,000	USD	253,503	17-Sep-21	3,249
TRY	1,520,000	USD	160,169	28-Sep-21	6,748
EUR	5,530,000	USD	6,625,908	14-Dec-21	(43,226)
USD	267,913	CAD	330,000	16-Dec-21	1,695
					(143,532)
Forward foreign exchange contracts used for share class hedging:					
EUR	37,544,481	USD	45,769,708	22-Jul-21	(1,227,436)
					(1,227,436)
					(1,370,968)

The above contracts were opened with the below counterparties:	
Bank of America	(10,748)
Barclays	(196,862)
BNY Mellon	(23,405)
Citibank	(20,603)
Goldman Sachs	(3,632)
HSBC	(411,362)
J.P. Morgan	(273,536)
Morgan Stanley	(220,836)
Toronto-Dominion	(34,270)
UBS	(175,714)
	(1,370,968)

Franklin U.S. Opportunities Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	5,671,280	USD	6,206,371	22-Jul-21	(73,776)
CNH	90,249,231	USD	13,969,779	22-Jul-21	(37,072)

Note 5 - Forward foreign exchange contracts (continued)

Franklin U.S. Opportunities Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
EUR	494,542,578	USD	590,740,658	22-Jul-21	(4,021,943)
NOK	10,700,041	USD	1,258,819	22-Jul-21	(15,871)
PLN	391,305,302	USD	102,835,194	22-Jul-21	(187,684)
SEK	59,959,412	USD	7,044,322	22-Jul-21	(36,236)
SGD	242,655,383	USD	181,061,365	22-Jul-21	(619,375)
USD	1,835,536	CNH	11,895,470	22-Jul-21	(890)
USD	54,806,224	EUR	45,961,534	22-Jul-21	278,072
USD	24,038	NOK	206,214	22-Jul-21	84
					(4,714,691)

The above contracts were opened with the below counterparties:	
Bank of America	(1,052,860)
Barclays	(485,195)
BNP Paribas	(297,917)
BNY Mellon	(189,903)
Citibank	(484,210)
Credit Suisse	(77,257)
Deutsche Bank	(20,197)
Goldman Sachs	(376,230)
HSBC	(458,106)
J.P. Morgan	(357,305)
Morgan Stanley	(370,734)
Toronto-Dominion	(404,516)
UBS	(140,261)
	(4,714,691)

Templeton Asian Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
JPY	1,220,000,000	USD	11,724,850	14-Jul-21	(741,150)
USD	11,287,722	JPY	1,220,000,000	14-Jul-21	304,021
KRW	2,238,800,000	USD	2,003,042	21-Jul-21	(21,858)
KRW	2,257,100,000	USD	2,024,043	22-Jul-21	(26,676)
SGD	2,440,000	USD	1,837,308	22-Jul-21	(22,889)
JPY	1,425,000,000	USD	13,776,635	26-Jul-21	(946,006)
KRW	2,211,200,000	USD	1,982,268	26-Jul-21	(25,566)
USD	6,171,992	JPY	670,000,000	26-Jul-21	139,346
AUD	3,732,000	USD	2,914,170	28-Jul-21	(115,544)
USD	2,883,622	AUD	3,732,000	28-Jul-21	84,997
JPY	1,009,347,367	USD	9,586,335	10-Aug-21	(497,071)
USD	9,326,043	JPY	1,009,347,367	10-Aug-21	236,779
USD	102,006	AUD	131,000	16-Aug-21	3,762
SGD	9,835,000	USD	7,402,445	02-Sep-21	(89,148)
VND	135,000,000,000	USD	5,892,623	17-Sep-21	(41,183)
VND	134,000,000,000	USD	5,833,696	23-Sep-21	(26,672)
JPY	110,254,190	USD	996,423	28-Sep-21	(3,126)
USD	995,782	AUD	1,314,000	28-Sep-21	10,173
SGD	3,080,000	USD	2,307,384	21-Oct-21	(17,125)
SGD	14,750,000	USD	11,107,628	26-Oct-21	(139,677)
					(1,934,613)
Forward foreign exchange contracts used for share class hedging:					
AUD	1,878,712	USD	1,423,019	22-Jul-21	(14,218)
CHF	12,449,700	USD	13,619,999	22-Jul-21	(157,609)
EUR	18,049,635	USD	21,555,980	22-Jul-21	(142,134)
SGD	1,173,828	USD	875,720	22-Jul-21	(2,847)

Note 5 - Forward foreign exchange contracts (continued)

Templeton Asian Bond Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	559,965	CHF	513,949	22-Jul-21	4,210
					(312,598)
					(2,247,211)

The above contracts were opened with the below counterparties:	
Bank of America	(49,926)
Barclays	(39,486)
BNP Paribas	(472,447)
BNY Mellon	(7,778)
Citibank	(188,782)
Credit Suisse	(29,857)
Deutsche Bank	(833,332)
Goldman Sachs	(26,311)
HSBC	(51,709)
J.P. Morgan	(477,656)
Morgan Stanley	(54,464)
Toronto-Dominion	(595)
UBS	(14,868)
	(2,247,211)

Templeton Asian Growth Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	10,399,887	USD	11,596,047	22-Jul-21	(350,210)
CNH	26,168,710	USD	4,085,856	22-Jul-21	(45,921)
CNY	1,076,200	EUR	138,972	22-Jul-21	1,392
CZK	210,895,730	USD	10,089,233	22-Jul-21	(284,933)
EUR	2,555,431	CNY	19,786,800	22-Jul-21	(25,227)
EUR	15,919,784	HKD	147,852,800	22-Jul-21	(156,279)
EUR	5,758,641	INR	510,964,200	22-Jul-21	(22,882)
EUR	5,895,902	KRW	7,949,444,200	22-Jul-21	(39,851)
EUR	4,897,540	TWD	162,856,700	22-Jul-21	(31,219)
EUR	87,102,381	USD	105,633,764	22-Jul-21	(2,296,660)
HKD	3,702,200	EUR	398,748	22-Jul-21	3,770
INR	17,508,300	EUR	197,232	22-Jul-21	890
PLN	63,376,035	USD	17,192,603	22-Jul-21	(567,753)
SGD	1,218,413	USD	920,016	22-Jul-21	(13,987)
TWD	4,327,700	EUR	130,086	22-Jul-21	900
USD	466,558	CHF	428,084	22-Jul-21	3,652
USD	100,604	CNH	651,374	22-Jul-21	45
USD	230,600	CZK	4,941,320	22-Jul-21	884
USD	3,023,930	EUR	2,538,034	22-Jul-21	12,842
USD	22,952	SGD	30,833	22-Jul-21	24
					(3,810,523)

Note 5 - Forward foreign exchange contracts (continued)

Templeton Asian Growth Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
Bank of America	(548,821)
Barclays	(309,502)
BNP Paribas	(166,392)
BNY Mellon	(237,920)
Citibank	(508,864)
Credit Suisse	(52,725)
Deutsche Bank	(31,682)
Goldman Sachs	(454,290)
HSBC	(343,745)
J.P. Morgan	(291,365)
Morgan Stanley	(327,700)
Toronto-Dominion	(254,340)
UBS	(283,177)
	(3,810,523)

Templeton Asian Smaller Companies Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	1,297,010	USD	1,574,177	22-Jul-21	(35,421)
					(35,421)

The above contracts were opened with the below counterparties:	
Bank of America	(6,619)
Barclays	(2,420)
BNP Paribas	(97)
BNY Mellon	(822)
Citibank	(3,449)
Credit Suisse	(291)
Goldman Sachs	(12,716)
HSBC	(462)
J.P. Morgan	(2,857)
Morgan Stanley	(4,718)
Toronto-Dominion	(695)
UBS	(275)
	(35,421)

Templeton BRIC Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	9,661,307	USD	11,777,706	22-Jul-21	(315,660)
					(315,660)

Note 5 - Forward foreign exchange contracts (continued)

Templeton BRIC Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
Bank of America	(44,603)
Barclays	(29,038)
BNP Paribas	(26,957)
BNY Mellon	(12,995)
Citibank	(34,970)
Credit Suisse	(1,388)
Goldman Sachs	(47,650)
HSBC	(35,806)
J.P. Morgan	(29,555)
Morgan Stanley	(27,688)
Toronto-Dominion	(7,574)
UBS	(17,436)
	(315,660)

Templeton Emerging Markets Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
CLP	364,190,000	USD	501,294	01-Jul-21	(5,379)
USD	491,146	CLP	364,190,000	01-Jul-21	(4,768)
CLP	1,163,470,000	USD	1,604,432	02-Jul-21	(20,142)
USD	1,573,547	CLP	1,163,470,000	02-Jul-21	(10,742)
CLP	1,251,940,000	USD	1,742,981	06-Jul-21	(38,409)
USD	1,699,851	CLP	1,251,940,000	06-Jul-21	(4,722)
INR	2,529,041,400	USD	33,749,802	12-Jul-21	218,664
AUD	58,447,074	JPY	4,955,201,378	13-Jul-21	(785,380)
JPY	4,447,004,070	AUD	58,447,074	13-Jul-21	(3,789,898)
USD	45,572,382	AUD	58,447,074	13-Jul-21	1,746,302
CNH	662,923,320	USD	101,584,989	14-Jul-21	817,830
CLP	25,806,550,000	USD	35,736,709	15-Jul-21	(608,550)
INR	2,497,742,036	USD	32,943,050	15-Jul-21	593,163
INR	2,497,742,037	USD	33,694,988	19-Jul-21	(174,588)
CLP	29,199,565,953	USD	40,014,402	06-Aug-21	(291,254)
CLP	21,061,170,000	USD	29,287,381	09-Aug-21	(637,977)
PEN	181,863,000	USD	49,947,478	11-Aug-21	(2,731,997)
PEN	8,165,100	USD	2,247,172	12-Aug-21	(127,296)
CLP	6,458,870,545	USD	9,146,728	16-Aug-21	(362,380)
PEN	43,986,200	USD	12,092,759	16-Aug-21	(671,849)
USD	49,410,505	AUD	63,455,000	16-Aug-21	1,822,270
CLP	6,182,739,395	USD	8,739,351	17-Aug-21	(330,769)
COP	67,403,000,000	USD	18,394,760	20-Aug-21	(493,197)
MXN	351,811,000	USD	17,166,202	23-Aug-21	363,428
USD	16,257,891	MXN	351,811,000	23-Aug-21	(1,271,738)
MXN	579,616,900	USD	27,898,502	31-Aug-21	952,586
USD	27,339,453	MXN	579,616,900	31-Aug-21	(1,511,635)
CLP	5,865,857,306	USD	8,076,751	01-Sep-21	(102,323)
INR	2,157,421,500	USD	28,681,869	07-Sep-21	93,752
INR	4,886,735,100	USD	65,217,426	08-Sep-21	(46,750)
RUB	7,134,867,900	USD	93,890,794	08-Sep-21	2,642,384
INR	2,526,660,800	USD	34,091,085	09-Sep-21	(399,294)
JPY	1,824,851,140	USD	17,600,462	09-Sep-21	(1,163,160)
RUB	1,340,493,370	USD	17,811,924	09-Sep-21	321,570
USD	16,803,572	JPY	1,824,851,140	09-Sep-21	366,269
CNH	741,962,640	USD	115,505,177	10-Sep-21	(1,373,928)
CNH	349,428,350	USD	54,318,102	13-Sep-21	(579,767)
INR	2,536,116,820	USD	34,345,181	13-Sep-21	(544,827)
RUB	3,236,360,800	USD	42,957,652	13-Sep-21	792,386
RUB	2,074,019,100	USD	27,557,321	14-Sep-21	475,086
CLP	33,555,382,518	USD	46,219,843	15-Sep-21	(622,708)
INR	5,123,844,211	USD	69,566,840	15-Sep-21	(1,295,997)

Note 5 - Forward foreign exchange contracts (continued)

Templeton Emerging Markets Bond Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	12,651,988	AUD	16,384,766	16-Sep-21	362,704
USD	3,346,394	AUD	4,444,000	20-Sep-21	13,142
CLP	1,447,970,000	USD	1,950,864	24-Sep-21	16,166
USD	98,414,932	AUD	129,693,845	28-Sep-21	1,133,743
CLP	374,780,000	USD	510,878	29-Sep-21	(1,830)
MXN	2,340,775,000	USD	115,042,758	29-Sep-21	1,002,998
USD	115,931,603	MXN	2,340,775,000	29-Sep-21	(114,153)
CLP	1,251,940,000	USD	1,697,569	04-Oct-21	2,588
MXN	962,539,600	USD	47,208,769	12-Oct-21	422,660
USD	47,561,709	MXN	962,539,600	12-Oct-21	(69,720)
CLP	36,999,999,600	USD	52,094,332	13-Oct-21	(1,864,132)
CNH	717,790,870	USD	107,989,630	15-Oct-21	2,149,135
INR	1,568,019,300	USD	20,585,786	10-Nov-21	160,595
PEN	232,965,700	USD	64,064,751	12-Nov-21	(3,600,415)
COP	277,295,750,000	USD	74,262,956	18-Nov-21	(1,057,986)
CNH	498,715,370	USD	76,444,830	22-Nov-21	(116,335)
RUB	10,704,524,860	USD	142,365,558	06-Dec-21	49,957
RUB	1,340,493,870	USD	17,875,635	07-Dec-21	(44,890)
CNH	172,893,830	USD	26,742,225	10-Dec-21	(312,815)
CNH	998,870,450	USD	154,443,554	13-Dec-21	(1,782,096)
CNH	722,489,990	USD	111,652,164	15-Dec-21	(1,245,934)
RUB	3,097,082,600	USD	40,814,887	15-Dec-21	316,640
CLP	1,507,000,000	USD	2,036,765	23-Dec-21	3,808
INR	2,151,330,900	USD	27,870,591	27-Jan-22	310,198
RUB	2,054,315,700	USD	27,303,723	11-Mar-22	(411,777)
INR	3,350,000,000	USD	43,693,752	22-Mar-22	(131,361)
					(13,604,844)
Forward foreign exchange contracts used for share class hedging:					
AUD	255,941,542	USD	197,921,899	22-Jul-21	(5,997,314)
CHF	2,170,221	USD	2,421,173	22-Jul-21	(74,421)
CZK	258,327,882	USD	12,357,627	22-Jul-21	(348,261)
EUR	38,423,046	USD	46,636,105	22-Jul-21	(1,051,515)
GBP	11,803,131	USD	16,703,931	22-Jul-21	(374,889)
NOK	5,037,224	USD	606,322	22-Jul-21	(21,183)
PLN	59,536,230	USD	16,160,370	22-Jul-21	(542,781)
SEK	6,755,625	USD	814,344	22-Jul-21	(24,743)
SGD	19,240,544	USD	14,506,772	22-Jul-21	(199,230)
USD	4,689,594	AUD	6,262,934	22-Jul-21	(6,834)
USD	50,154	CHF	46,028	22-Jul-21	382
USD	256,749	CZK	5,492,531	22-Jul-21	1,408
USD	400,693	EUR	336,031	22-Jul-21	2,029
USD	14,101	NOK	121,010	22-Jul-21	44
USD	323,357	PLN	1,230,000	22-Jul-21	703
USD	80,141	SEK	673,703	22-Jul-21	1,398
USD	746,260	ZAR	10,672,493	22-Jul-21	1,165
ZAR	241,617,382	USD	17,712,663	22-Jul-21	(844,264)
					(9,478,306)
					(23,083,150)

Note 5 - Forward foreign exchange contracts (continued)

Templeton Emerging Markets Bond Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
Bank of America	(2,131,615)
Barclays	(830,484)
BNP Paribas	(990,671)
BNY Mellon	(86,812)
Citibank	(7,298,438)
Credit Suisse	(27,759)
Deutsche Bank	593,376
Goldman Sachs	(3,987,798)
HSBC	(975,827)
J.P. Morgan	(8,794,502)
Morgan Stanley	2,377,657
Standard Chartered	(131,361)
Toronto-Dominion	(152,642)
UBS	(646,274)
	(23,083,150)

Templeton Emerging Markets Dynamic Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
CLP	8,100,000	USD	11,149	01-Jul-21	(120)
USD	10,924	CLP	8,100,000	01-Jul-21	(106)
CLP	25,890,000	USD	35,702	02-Jul-21	(448)
JPY	72,260,900	USD	653,813	02-Jul-21	(3,312)
USD	35,015	CLP	25,890,000	02-Jul-21	(239)
USD	668,707	JPY	72,260,900	02-Jul-21	18,206
CLP	27,860,000	USD	38,787	06-Jul-21	(855)
USD	37,828	CLP	27,860,000	06-Jul-21	(105)
MXN	7,546,000	USD	362,665	08-Jul-21	15,575
USD	352,762	MXN	7,546,000	08-Jul-21	(25,478)
AUD	344,999	JPY	28,905,741	12-Jul-21	(1,541)
JPY	28,757,391	AUD	344,999	12-Jul-21	206
AUD	1,273,345	JPY	106,804,940	13-Jul-21	(6,753)
JPY	103,738,380	AUD	1,273,345	13-Jul-21	(20,856)
CNH	4,346,720	USD	666,082	14-Jul-21	5,362
USD	665,807	CNH	4,346,720	14-Jul-21	(5,638)
CLP	451,200,000	USD	624,818	15-Jul-21	(10,640)
INR	110,000,000	USD	1,483,920	19-Jul-21	(7,689)
RUB	123,100,000	USD	1,624,011	27-Jul-21	51,961
CLP	358,610,412	USD	507,037	06-Aug-21	(19,183)
CLP	9,930,000	USD	13,485	09-Aug-21	23
PEN	2,419,000	USD	664,362	11-Aug-21	(36,339)
PEN	108,800	USD	29,944	12-Aug-21	(1,696)
CLP	418,608,986	USD	592,813	16-Aug-21	(23,486)
PEN	586,400	USD	161,214	16-Aug-21	(8,957)
USD	1,175,792	AUD	1,510,000	16-Aug-21	43,363
CLP	400,712,517	USD	566,410	17-Aug-21	(21,438)
COP	2,200,000,000	USD	600,396	20-Aug-21	(16,098)
MXN	2,047,000	USD	99,881	23-Aug-21	2,115
USD	94,596	MXN	2,047,000	23-Aug-21	(7,400)
MXN	29,132,000	USD	1,420,745	31-Aug-21	29,334
USD	1,374,113	MXN	29,132,000	31-Aug-21	(75,965)
CLP	348,219,919	USD	479,816	01-Sep-21	(6,423)
KRW	2,120,000,000	USD	1,889,071	03-Sep-21	(13,500)
KRW	800,000,000	USD	714,190	07-Sep-21	(6,430)
RUB	77,765,800	USD	1,023,354	08-Sep-21	28,800
JPY	37,019,300	USD	357,047	09-Sep-21	(23,596)
RUB	14,610,600	USD	194,140	09-Sep-21	3,505
USD	342,448	JPY	37,019,300	09-Sep-21	8,997
CNH	14,034,150	USD	2,184,769	10-Sep-21	(25,988)

Note 5 - Forward foreign exchange contracts (continued)

Templeton Emerging Markets Dynamic Income Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
CNH	6,609,400	USD	1,027,421	13-Sep-21	(10,966)
RUB	35,491,100	USD	471,089	13-Sep-21	8,690
RUB	22,744,400	USD	302,203	14-Sep-21	5,210
CLP	953,413,337	USD	1,313,609	15-Sep-21	(18,052)
JPY	354,307,305	USD	3,437,449	21-Sep-21	(245,658)
USD	3,284,840	JPY	354,307,305	21-Sep-21	93,050
CLP	32,210,000	USD	43,397	24-Sep-21	359
CLP	8,340,000	USD	11,369	29-Sep-21	(41)
MXN	14,261,000	USD	700,890	29-Sep-21	6,111
USD	706,305	MXN	14,261,000	29-Sep-21	(695)
CLP	27,860,000	USD	37,777	04-Oct-21	58
MXN	5,864,000	USD	287,606	12-Oct-21	2,575
USD	289,756	MXN	5,864,000	12-Oct-21	(425)
USD	544,813	AUD	706,000	21-Oct-21	15,197
USD	590,604	AUD	760,000	22-Oct-21	20,476
USD	665,738	AUD	858,300	26-Oct-21	21,857
USD	144,254	AUD	186,000	10-Nov-21	4,710
PEN	3,105,800	USD	854,084	12-Nov-21	(47,999)
COP	9,052,000,000	USD	2,424,230	18-Nov-21	(34,538)
KRW	1,340,000,000	USD	1,199,481	06-Dec-21	(14,515)
RUB	116,673,000	USD	1,551,701	06-Dec-21	545
RUB	14,610,600	USD	194,834	07-Dec-21	(489)
CNH	3,270,270	USD	505,827	10-Dec-21	(5,917)
RUB	33,963,600	USD	447,589	15-Dec-21	3,472
CLP	33,530,000	USD	45,317	23-Dec-21	84
RUB	22,528,300	USD	299,422	11-Mar-22	(4,516)
COP	9,420,000,000	USD	2,558,392	13-Jun-22	(119,102)
					(483,351)
Forward foreign exchange contracts used for share class hedging:					
EUR	26,251,621	USD	31,349,832	22-Jul-21	(205,258)
SGD	229,198	USD	170,997	22-Jul-21	(562)
USD	644,992	EUR	541,107	22-Jul-21	3,030
					(202,790)
					(686,141)

The above contracts were opened with the below counterparties:	
Bank of America	(44,757)
Barclays	(25,219)
BNP Paribas	(19,923)
BNY Mellon	(7,951)
Citibank	(116,077)
Credit Suisse	(4,993)
Deutsche Bank	6,579
Goldman Sachs	(256,096)
HSBC	(39,909)
J.P. Morgan	(92,878)
Morgan Stanley	(72,203)
Toronto-Dominion	(616)
UBS	(12,098)
	(686,141)

Templeton Emerging Markets Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	16,337,575	USD	19,824,216	22-Jul-21	(441,534)
USD	284,362	EUR	238,428	22-Jul-21	1,494
					(440,040)

Note 5 - Forward foreign exchange contracts (continued)

Templeton Emerging Markets Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
Bank of America	(46,751)
Barclays	(30,877)
BNP Paribas	(14,917)
BNY Mellon	(18,998)
Citibank	(47,541)
Credit Suisse	(4,035)
Goldman Sachs	(72,363)
HSBC	(44,815)
J.P. Morgan	(42,585)
Morgan Stanley	(59,204)
Toronto-Dominion	(29,059)
UBS	(28,895)
	(440,040)

Templeton Emerging Markets Local Currency Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
CLP	1,100,000	USD	1,514	01-Jul-21	(16)
USD	1,483	CLP	1,100,000	01-Jul-21	(14)
CLP	3,520,000	USD	4,854	02-Jul-21	(61)
USD	4,761	CLP	3,520,000	02-Jul-21	(32)
CLP	3,800,000	USD	5,290	06-Jul-21	(117)
USD	5,160	CLP	3,800,000	06-Jul-21	(14)
MXN	17,371,000	USD	849,901	08-Jul-21	20,813
USD	812,063	MXN	17,371,000	08-Jul-21	(58,651)
INR	4,683,700	USD	62,504	12-Jul-21	405
CNH	1,095,430	USD	167,861	14-Jul-21	1,351
CLP	95,200,000	USD	131,832	15-Jul-21	(2,245)
CLP	44,225,166	USD	62,511	06-Aug-21	(2,347)
CLP	1,350,000	USD	1,833	09-Aug-21	3
PEN	583,000	USD	160,118	11-Aug-21	(8,758)
PEN	26,000	USD	7,156	12-Aug-21	(405)
CLP	51,111,693	USD	72,382	16-Aug-21	(2,868)
PEN	139,900	USD	38,462	16-Aug-21	(2,137)
CLP	48,926,554	USD	69,158	17-Aug-21	(2,617)
MXN	2,531,000	USD	125,642	23-Aug-21	470
USD	116,963	MXN	2,531,000	23-Aug-21	(9,149)
CLP	42,746,993	USD	58,899	01-Sep-21	(786)
INR	3,995,500	USD	53,118	07-Sep-21	174
INR	9,050,100	USD	120,781	08-Sep-21	(86)
RUB	16,588,600	USD	218,297	08-Sep-21	6,144
INR	4,679,400	USD	63,137	09-Sep-21	(739)
RUB	3,116,600	USD	41,412	09-Sep-21	748
CNH	1,894,290	USD	294,894	10-Sep-21	(3,508)
CNH	892,120	USD	138,679	13-Sep-21	(1,480)
INR	4,696,790	USD	63,606	13-Sep-21	(1,009)
RUB	6,427,300	USD	85,312	13-Sep-21	1,574
RUB	4,118,900	USD	54,727	14-Sep-21	944
CLP	156,519,691	USD	215,625	15-Sep-21	(2,937)
CLP	4,380,000	USD	5,901	24-Sep-21	48
CLP	1,140,000	USD	1,554	29-Sep-21	(6)
CLP	3,800,000	USD	5,153	04-Oct-21	8
CLP	80,000,000	USD	112,636	13-Oct-21	(4,031)
CNH	1,186,090	USD	178,444	15-Oct-21	3,551
INR	2,903,900	USD	38,124	10-Nov-21	297
PEN	741,100	USD	203,800	12-Nov-21	(11,453)
CNH	824,080	USD	126,318	22-Nov-21	(192)
RUB	24,888,100	USD	331,001	06-Dec-21	116
RUB	3,116,700	USD	41,562	07-Dec-21	(104)

Note 5 - Forward foreign exchange contracts (continued)

Templeton Emerging Markets Local Currency Bond Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
CNH	441,410	USD	68,275	10-Dec-21	(799)
CNH	1,650,550	USD	255,205	13-Dec-21	(2,945)
CNH	1,193,850	USD	184,495	15-Dec-21	(2,059)
RUB	6,150,600	USD	81,056	15-Dec-21	629
CLP	4,560,000	USD	6,163	23-Dec-21	11
INR	3,984,200	USD	51,615	27-Jan-22	575
RUB	4,079,800	USD	54,224	11-Mar-22	(818)
INR	35,800,000	USD	466,936	22-Mar-22	(1,404)
COP	1,100,000,000	USD	298,751	13-Jun-22	(13,908)
					(99,834)
Forward foreign exchange contracts used for share class hedging:					
EUR	436,832	USD	521,742	22-Jul-21	(3,488)
GBP	109,125	USD	152,245	22-Jul-21	(1,278)
NOK	780,250	USD	91,739	22-Jul-21	(1,102)
SEK	1,409,740	USD	165,648	22-Jul-21	(878)
USD	9,005	EUR	7,563	22-Jul-21	32
USD	2,005	GBP	1,441	22-Jul-21	12
USD	2,010	SEK	17,178	22-Jul-21	2
					(6,700)
					(106,534)

The above contracts were opened with the below counterparties:	
Bank of America	(3,628)
Barclays	(416)
BNP Paribas	(285)
Citibank	(67,093)
Deutsche Bank	2,329
Goldman Sachs	(28,074)
HSBC	751
J.P. Morgan	(12,997)
Morgan Stanley	4,471
Standard Chartered	(1,404)
Toronto-Dominion	(91)
UBS	(97)
	(106,534)

Templeton Emerging Markets Smaller Companies Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	454,147	USD	553,625	22-Jul-21	(14,832)
					(14,832)

The above contracts were opened with the below counterparties:	
Bank of America	(2,441)
Barclays	(1,559)
BNP Paribas	(395)
BNY Mellon	(108)
Citibank	(1,782)
Goldman Sachs	(2,535)
HSBC	(1,570)
J.P. Morgan	(833)
Morgan Stanley	(1,486)
Toronto-Dominion	(1,154)
UBS	(969)
	(14,832)

Note 5 - Forward foreign exchange contracts (continued)

Templeton Emerging Markets Sustainability Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	117,846	USD	128,786	22-Jul-21	(1,353)
EUR	322,750	USD	385,244	22-Jul-21	(2,338)
GBP	98,353	USD	137,190	22-Jul-21	(1,124)
USD	3,011	CHF	2,763	22-Jul-21	23
USD	5,996	EUR	5,034	22-Jul-21	23
USD	2,989	GBP	2,150	22-Jul-21	14
					(4,755)

The above contracts were opened with the below counterparties:	
Bank of America	(708)
Barclays	(298)
BNY Mellon	(39)
Citibank	(46)
Goldman Sachs	(460)
HSBC	(180)
J.P. Morgan	(355)
Morgan Stanley	(2,442)
Toronto-Dominion	(80)
UBS	(147)
	(4,755)

Templeton Euroland Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for share class hedging:					
EUR	12,000	USD	14,330	22-Jul-21	(79)
USD	504,800	EUR	414,098	22-Jul-21	11,396
					11,317

The above contracts were opened with the below counterparties:	
Bank of America	1,527
Barclays	1,463
BNP Paribas	368
BNY Mellon	324
Citibank	1,206
Credit Suisse	128
Goldman Sachs	1,862
HSBC	1,317
J.P. Morgan	1,054
Morgan Stanley	953
Toronto-Dominion	556
UBS	559
	11,317

Templeton European Dividend Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for share class hedging:					
CHF	98,208	EUR	90,266	22-Jul-21	(753)
EUR	2,003	CHF	2,191	22-Jul-21	6
EUR	93,908	PLN	425,789	22-Jul-21	(238)
EUR	1,996	SGD	3,199	22-Jul-21	(9)
PLN	20,504,113	EUR	4,584,376	22-Jul-21	(50,732)
SGD	127,602	EUR	79,381	22-Jul-21	597

Note 5 - Forward foreign exchange contracts (continued)

Templeton European Dividend Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
USD	139,746	EUR	115,232	22-Jul-21	2,560
					(48,569)

The above contracts were opened with the below counterparties:	
Bank of America	(2,797)
Barclays	(2,155)
BNP Paribas	(3,421)
Citibank	(2,602)
Deutsche Bank	(2,486)
Goldman Sachs	(11,216)
HSBC	(7,501)
J.P. Morgan	(4,086)
Morgan Stanley	(6,054)
Toronto-Dominion	(3,499)
UBS	(2,752)
	(48,569)

Templeton European Opportunities Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for share class hedging:					
EUR	236,691	USD	281,831	22-Jul-21	(863)
NOK	1,775,233	EUR	176,574	22-Jul-21	(2,755)
SGD	2,135,418	EUR	1,323,734	22-Jul-21	14,721
USD	6,529,579	EUR	5,356,093	22-Jul-21	147,661
					158,764

The above contracts were opened with the below counterparties:	
Bank of America	8,979
Barclays	17,318
BNP Paribas	15,516
BNY Mellon	5,548
Citibank	15,600
Credit Suisse	15,076
Goldman Sachs	18,043
HSBC	15,595
J.P. Morgan	16,509
Morgan Stanley	15,700
Toronto-Dominion	471
UBS	14,409
	158,764

Templeton European Small-Mid Cap Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for share class hedging:					
EUR	20,984	USD	24,992	22-Jul-21	(81)
USD	1,126,069	EUR	923,703	22-Jul-21	25,455
					25,374

Note 5 - Forward foreign exchange contracts (continued)

Templeton European Small-Mid Cap Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) EUR
Bank of America	2,267
Barclays	2,042
BNP Paribas	793
BNY Mellon	457
Citibank	4,394
Credit Suisse	149
Goldman Sachs	9,860
HSBC	1,290
J.P. Morgan	1,964
Morgan Stanley	1,132
Toronto-Dominion	566
UBS	460
	25,374

Templeton Frontier Markets Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	44,015,713	USD	53,425,281	22-Jul-21	(1,205,626)
PLN	10,165,845	USD	2,757,858	22-Jul-21	(91,147)
USD	501,326	EUR	413,691	22-Jul-21	10,529
					(1,286,244)

The above contracts were opened with the below counterparties:	
Bank of America	(133,016)
Barclays	(138,442)
BNP Paribas	(103,678)
BNY Mellon	(101,704)
Citibank	(122,389)
Goldman Sachs	(192,220)
HSBC	(120,750)
J.P. Morgan	(102,709)
Morgan Stanley	(114,232)
Toronto-Dominion	(122,972)
UBS	(34,132)
	(1,286,244)

Templeton Global Balanced Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
MXN	57,410,000	USD	2,894,787	08-Jul-21	(17,134)
USD	2,674,180	MXN	57,410,000	08-Jul-21	(203,472)
USD	7,441,827	MXN	153,350,000	05-Aug-21	(216,614)
USD	5,010,310	MXN	102,240,000	13-Aug-21	(90,465)
USD	4,250,824	MXN	89,698,000	23-Aug-21	(218,543)
USD	1,431,957	MXN	28,705,000	01-Oct-21	9,282
USD	1,425,839	MXN	28,705,000	01-Nov-21	9,373
					(727,573)
Forward foreign exchange contracts used for share class hedging:					
EUR	12,419,750	USD	15,069,487	22-Jul-21	(334,862)
GBP	1,889,320	USD	2,673,783	22-Jul-21	(60,005)
USD	689,511	EUR	578,089	22-Jul-21	3,674
USD	88,256	GBP	63,412	22-Jul-21	528
					(390,665)
					(1,118,238)

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global Balanced Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
Bank of America	(49,938)
Barclays	(33,870)
BNP Paribas	(28,428)
BNY Mellon	(24,883)
Citibank	(544,769)
Deutsche Bank	(654)
Goldman Sachs	(55,136)
HSBC	(254,674)
J.P. Morgan	(35,516)
Morgan Stanley	(42,658)
Toronto-Dominion	(29,025)
UBS	(18,687)
	(1,118,238)

Templeton Global Bond (Euro) Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
BRL	9,212,000	EUR	1,562,150	02-Jul-21	(1,035)
EUR	1,393,646	BRL	9,212,000	02-Jul-21	(167,470)
EUR	6,137,449	KRW	8,200,000,000	07-Jul-21	18,452
EUR	5,362,974	MXN	134,827,848	08-Jul-21	(335,278)
EUR	909,446	COP	3,960,000,000	13-Jul-21	20,388
EUR	6,148,975	USD	7,380,000	20-Jul-21	(71,876)
EUR	1,088,220	BRL	7,134,372	03-Aug-21	(115,796)
EUR	3,681,910	MXN	89,690,600	13-Aug-21	(88,006)
EUR	6,949,884	COP	30,273,693,750	23-Aug-21	178,415
EUR	6,904,087	USD	8,404,000	23-Aug-21	(174,834)
EUR	8,401,331	USD	10,260,000	02-Sep-21	(239,156)
EUR	1,523,045	KRW	2,058,700,000	03-Sep-21	(10,766)
EUR	2,543,565	IDR	45,008,390,006	10-Sep-21	(36,133)
EUR	14,193,264	KRW	19,300,000,000	13-Sep-21	(182,640)
EUR	757,964	IDR	13,300,000,000	15-Sep-21	(3,760)
EUR	263,163	USD	314,000	20-Sep-21	(1,167)
EUR	6,793,255	IDR	118,800,450,600	22-Sep-21	(3,682)
EUR	1,541,990	BRL	9,212,000	04-Oct-21	2,250
EUR	4,804,280	INR	440,000,000	12-Nov-21	(88,978)
					(1,301,072)

The above contracts were opened with the below counterparties:	
Citibank	(399,315)
Deutsche Bank	(315,881)
HSBC	(10,766)
J.P. Morgan	(575,110)
	(1,301,072)

Templeton Global Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
CLP	2,420,410,000	USD	3,331,604	01-Jul-21	(35,749)
USD	3,264,164	CLP	2,420,410,000	01-Jul-21	(31,691)
CLP	7,732,580,000	USD	10,663,270	02-Jul-21	(133,871)
USD	10,458,005	CLP	7,732,580,000	02-Jul-21	(71,395)
CLP	8,320,520,000	USD	11,584,031	06-Jul-21	(255,269)
EUR	12,059,009	USD	14,352,632	06-Jul-21	(51,162)
USD	11,297,380	CLP	8,320,520,000	06-Jul-21	(31,383)

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global Bond Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	14,173,122	EUR	12,059,009	06-Jul-21	(128,348)
USD	32,584,918	EUR	27,457,735	08-Jul-21	19,742
USD	10,040,309	EUR	8,429,068	09-Jul-21	43,116
INR	1,404,808,200	USD	18,747,023	12-Jul-21	121,461
JPY	3,944,972,676	AUD	47,327,367	12-Jul-21	28,242
USD	22,229,276	EUR	18,678,000	12-Jul-21	74,958
JPY	6,412,414,802	AUD	81,299,334	13-Jul-21	(3,230,979)
USD	90,420,080	EUR	75,879,996	13-Jul-21	415,389
CNH	440,187,610	USD	67,453,433	14-Jul-21	543,047
CLP	4,987,900,000	USD	6,907,205	15-Jul-21	(117,621)
USD	70,574,926	EUR	59,243,683	15-Jul-21	300,139
USD	115,965,704	EUR	96,737,000	16-Jul-21	1,213,792
EUR	93,710,000	USD	113,669,761	23-Jul-21	(2,490,953)
USD	413,988,902	EUR	344,112,600	23-Jul-21	5,729,071
USD	68,648,482	EUR	56,813,775	27-Jul-21	1,237,755
USD	82,091,341	EUR	67,818,114	29-Jul-21	1,620,096
USD	32,410,394	EUR	26,796,522	30-Jul-21	613,605
KRW	75,636,500,000	USD	67,884,741	02-Aug-21	(956,423)
CAD	115,098,473	EUR	73,912,077	03-Aug-21	5,123,417
KRW	74,739,700,000	USD	67,149,159	03-Aug-21	(1,014,764)
CLP	17,230,007,505	USD	23,990,748	06-Aug-21	(551,012)
CLP	2,965,290,000	USD	4,026,848	09-Aug-21	6,822
JPY	520,895,655	AUD	6,167,000	10-Aug-21	65,848
USD	26,891,380	EUR	22,061,102	13-Aug-21	706,066
USD	12,181,091	MXN	242,020,000	13-Aug-21	106,660
CLP	9,965,935,240	USD	14,113,257	16-Aug-21	(559,146)
USD	68,571,238	AUD	88,062,000	16-Aug-21	2,528,922
CLP	28,353,969,235	USD	39,880,914	17-Aug-21	(1,319,260)
USD	5,188,330	EUR	4,290,699	23-Aug-21	94,470
USD	72,614,574	MXN	1,571,328,560	23-Aug-21	(5,679,756)
USD	23,668,512	EUR	19,362,568	24-Aug-21	681,062
USD	10,151,858	MXN	215,227,000	31-Aug-21	(561,310)
CLP	12,882,694,626	USD	17,696,456	01-Sep-21	(182,884)
USD	99,095,394	MXN	1,998,873,020	01-Sep-21	(386,963)
KRW	95,510,000,000	USD	85,106,193	03-Sep-21	(608,210)
INR	1,198,384,300	USD	15,931,936	07-Sep-21	52,077
KRW	36,110,000,000	USD	32,236,754	07-Sep-21	(290,237)
INR	2,714,437,800	USD	36,226,364	08-Sep-21	(25,968)
INR	1,403,485,800	USD	18,936,596	09-Sep-21	(221,797)
JPY	10,877,280,160	USD	104,910,015	09-Sep-21	(6,933,175)
CNH	1,298,056,360	USD	202,075,174	10-Sep-21	(2,403,672)
CNH	611,321,460	USD	95,028,985	13-Sep-21	(1,014,297)
INR	1,408,738,480	USD	19,077,740	13-Sep-21	(302,636)
CLP	16,944,226,190	USD	23,349,540	15-Sep-21	(324,675)
USD	200,086,618	MXN	4,017,302,810	15-Sep-21	537,132
JPY	1,115,732,340	USD	10,163,082	16-Sep-21	(112,459)
USD	83,610,509	EUR	68,160,000	20-Sep-21	2,642,564
JPY	10,812,642,910	USD	105,426,458	21-Sep-21	(8,020,353)
NZD	29,550,000	USD	20,951,319	21-Sep-21	(304,233)
USD	75,184,947	JPY	8,233,063,000	21-Sep-21	1,017,086
CLP	9,623,370,000	USD	12,965,657	24-Sep-21	107,441
JPY	25,845,747,929	USD	237,759,875	24-Sep-21	(4,920,624)
USD	96,869,820	JPY	10,607,336,319	24-Sep-21	1,310,416
JPY	3,595,605,910	USD	32,495,309	28-Sep-21	(101,931)
USD	32,478,864	AUD	42,858,000	28-Sep-21	331,793
CLP	2,490,850,000	USD	3,395,379	29-Sep-21	(12,160)
CLP	15,522,100,000	USD	21,687,734	30-Sep-21	(605,372)
USD	91,879,295	EUR	77,658,613	30-Sep-21	(392,726)
USD	14,377,836	EUR	12,059,009	01-Oct-21	49,272
CLP	8,320,520,000	USD	11,282,214	04-Oct-21	17,202
CNH	476,620,200	USD	71,706,177	15-Oct-21	1,427,046
USD	224,226,279	EUR	183,171,980	15-Oct-21	6,505,929

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global Bond Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	69,168,882	EUR	57,543,391	18-Oct-21	767,112
CAD	281,618,961	EUR	180,394,311	02-Nov-21	12,647,887
INR	870,988,700	USD	11,434,800	10-Nov-21	89,206
CAD	40,942,566	EUR	27,748,736	22-Nov-21	13,920
CNH	331,151,910	USD	50,760,119	22-Nov-21	(77,247)
USD	99,851,182	EUR	81,460,298	22-Nov-21	2,936,410
USD	127,913,568	EUR	104,468,702	24-Nov-21	3,619,204
USD	114,483,903	EUR	93,262,110	30-Nov-21	3,506,584
KRW	60,120,000,000	USD	53,815,513	06-Dec-21	(651,216)
CNH	302,476,050	USD	46,785,258	10-Dec-21	(547,267)
CNH	663,259,810	USD	102,552,040	13-Dec-21	(1,183,329)
CNH	479,740,470	USD	74,138,137	15-Dec-21	(827,313)
SEK	656,150,000	EUR	64,866,441	17-Dec-21	(397,171)
NZD	97,300,000	USD	69,410,025	20-Dec-21	(1,457,265)
NZD	69,520,000	USD	49,207,681	21-Dec-21	(656,291)
CLP	10,015,730,000	USD	13,536,622	23-Dec-21	25,308
JPY	354,918,549	USD	3,227,046	23-Dec-21	(25,537)
INR	1,195,001,100	USD	15,481,294	27-Jan-22	172,306
NOK	944,426,000	EUR	92,570,637	18-Mar-22	(853,464)
					7,989,011
Forward foreign exchange contracts used for share class hedging:					
AUD	30,284,849	USD	23,418,725	22-Jul-21	(708,824)
CAD	3,521,849	USD	2,858,932	22-Jul-21	(18,259)
CHF	86,195,106	USD	96,160,501	22-Jul-21	(2,954,089)
CNH	4,064,948	USD	629,170	22-Jul-21	(1,620)
CZK	1,418,992,446	USD	68,054,432	22-Jul-21	(2,087,103)
EUR	1,041,118,284	USD	1,256,069,266	22-Jul-21	(20,900,421)
GBP	33,610,639	USD	47,033,545	22-Jul-21	(534,906)
NOK	399,127,666	USD	48,037,970	22-Jul-21	(1,674,102)
PLN	34,510,324	USD	9,408,679	22-Jul-21	(355,904)
SEK	37,593,606	USD	4,531,781	22-Jul-21	(137,821)
SGD	82,745,333	USD	62,523,186	22-Jul-21	(992,581)
USD	516,211	AUD	684,340	22-Jul-21	3,041
USD	67,817	CAD	83,803	22-Jul-21	222
USD	4,310,649	CHF	3,884,047	22-Jul-21	110,665
USD	1,340,875	CZK	28,489,824	22-Jul-21	16,416
USD	33,862,915	EUR	28,312,543	22-Jul-21	273,292
USD	2,084,321	GBP	1,497,887	22-Jul-21	12,071
USD	968,905	NOK	8,313,918	22-Jul-21	3,135
USD	214,807	PLN	822,582	22-Jul-21	(973)
USD	91,454	SEK	782,938	22-Jul-21	(56)
USD	1,243,367	SGD	1,672,457	22-Jul-21	(296)
JPY	3,797,017,691	USD	34,720,014	26-Jul-21	(531,856)
USD	683,644	JPY	75,794,040	26-Jul-21	1,199
					(30,478,770)
					(22,489,759)

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global Bond Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
Bank of America	1,493,460
Barclays	(2,636,440)
BNP Paribas	(2,528,158)
BNY Mellon	(1,260,280)
Citibank	(8,818,332)
Credit Suisse	(1,930,679)
Deutsche Bank	6,204,320
Goldman Sachs	(553,751)
HSBC	(918,944)
J.P. Morgan	(9,459,709)
Morgan Stanley	810,859
Standard Chartered	129,758
Toronto-Dominion	(1,215,554)
UBS	(1,806,309)
	(22,489,759)

Templeton Global Climate Change Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for share class hedging:					
CZK	2,416,905	EUR	94,720	22-Jul-21	(14)
PLN	1,803,632	EUR	397,473	22-Jul-21	1,326
USD	18,161,563	EUR	15,210,525	22-Jul-21	97,778
					99,090

The above contracts were opened with the below counterparties:	
Bank of America	18,874
Barclays	12,359
BNP Paribas	103
BNY Mellon	437
Citibank	8,324
Goldman Sachs	19,129
HSBC	8,958
J.P. Morgan	18,967
Morgan Stanley	11,362
UBS	577
	99,090

Templeton Global Equity Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CNH	846,380	USD	130,985	22-Jul-21	(321)
USD	5,981	CNH	38,762	22-Jul-21	(3)
					(324)

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global Equity Income Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
Bank of America	(67)
Barclays	(38)
BNP Paribas	(17)
Citibank	(33)
Credit Suisse	(19)
Goldman Sachs	(33)
HSBC	(27)
J.P. Morgan	(41)
Morgan Stanley	(26)
Toronto-Dominion	(23)
	(324)

Templeton Global High Yield Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
CLP	5,520,000	USD	7,598	01-Jul-21	(82)
USD	7,444	CLP	5,520,000	01-Jul-21	(72)
CLP	17,650,000	USD	24,339	02-Jul-21	(305)
USD	23,871	CLP	17,650,000	02-Jul-21	(163)
CLP	1,083,990,000	USD	1,507,868	06-Jul-21	(31,968)
USD	1,471,813	CLP	1,083,990,000	06-Jul-21	(4,088)
MXN	2,859,000	USD	137,403	08-Jul-21	5,903
USD	133,653	MXN	2,859,000	08-Jul-21	(9,653)
INR	33,697,400	USD	449,688	12-Jul-21	2,914
USD	105,911	AUD	138,750	12-Jul-21	1,871
AUD	228,332	JPY	18,185,350	13-Jul-21	7,491
JPY	17,372,843	AUD	228,332	13-Jul-21	(14,806)
USD	305,353	AUD	401,123	14-Jul-21	4,572
CLP	345,450,000	USD	478,376	15-Jul-21	(8,146)
USD	140,863	AUD	182,000	27-Jul-21	4,382
USD	61,868	AUD	80,000	28-Jul-21	1,876
CLP	283,868,241	USD	401,522	06-Aug-21	(15,348)
CLP	6,770,000	USD	9,194	09-Aug-21	16
PEN	2,059,000	USD	565,491	11-Aug-21	(30,931)
PEN	92,200	USD	25,375	12-Aug-21	(1,437)
CLP	335,816,493	USD	475,566	16-Aug-21	(18,841)
PEN	497,000	USD	136,636	16-Aug-21	(7,591)
USD	402,565	AUD	518,189	16-Aug-21	13,948
CLP	321,459,587	USD	454,386	17-Aug-21	(17,198)
COP	1,027,000,000	USD	280,276	20-Aug-21	(7,515)
MXN	776,000	USD	37,864	23-Aug-21	802
USD	35,861	MXN	776,000	23-Aug-21	(2,805)
JPY	2,220,000	USD	21,072	24-Aug-21	(1,078)
USD	20,401	JPY	2,220,000	24-Aug-21	408
MXN	14,973,000	USD	738,453	31-Aug-21	6,845
USD	706,254	MXN	14,973,000	31-Aug-21	(39,044)
CLP	277,333,881	USD	382,165	01-Sep-21	(5,139)
INR	28,745,900	USD	382,163	07-Sep-21	1,249
INR	65,111,800	USD	868,970	08-Sep-21	(623)
RUB	77,765,800	USD	1,023,354	08-Sep-21	28,800
INR	33,665,600	USD	454,235	09-Sep-21	(5,320)
JPY	48,709,080	USD	469,793	09-Sep-21	(31,047)
RUB	14,610,600	USD	194,140	09-Sep-21	3,505
USD	448,437	JPY	48,709,080	09-Sep-21	9,691
CNH	8,726,620	USD	1,358,518	10-Sep-21	(16,159)
CNH	4,109,820	USD	638,865	13-Sep-21	(6,819)
INR	33,791,690	USD	457,622	13-Sep-21	(7,259)
RUB	35,491,100	USD	471,089	13-Sep-21	8,690
RUB	22,744,400	USD	302,203	14-Sep-21	5,210

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global High Yield Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
CLP	748,335,573	USD	1,031,065	15-Sep-21	(14,180)
JPY	232,668,560	USD	2,258,162	21-Sep-21	(162,158)
USD	2,141,130	JPY	232,668,560	21-Sep-21	45,127
CLP	21,960,000	USD	29,587	24-Sep-21	245
USD	614,164	AUD	809,362	28-Sep-21	7,075
CLP	5,680,000	USD	7,743	29-Sep-21	(28)
MXN	7,311,000	USD	359,316	29-Sep-21	3,133
USD	362,092	MXN	7,311,000	29-Sep-21	(357)
CLP	1,083,990,000	USD	1,469,837	04-Oct-21	2,241
MXN	3,006,000	USD	147,432	12-Oct-21	1,320
USD	148,535	MXN	3,006,000	12-Oct-21	(218)
USD	18,639	AUD	24,000	21-Oct-21	635
INR	20,892,600	USD	274,289	10-Nov-21	2,140
PEN	2,631,800	USD	723,736	12-Nov-21	(40,674)
COP	4,224,000,000	USD	1,131,236	18-Nov-21	(16,117)
CNH	39,050,000	USD	5,985,720	22-Nov-21	(9,109)
RUB	116,673,000	USD	1,551,701	06-Dec-21	545
RUB	14,610,600	USD	194,834	07-Dec-21	(489)
CNH	2,033,500	USD	314,530	10-Dec-21	(3,679)
RUB	33,963,600	USD	447,589	15-Dec-21	3,472
CLP	22,860,000	USD	30,896	23-Dec-21	58
USD	904,004	AUD	1,191,000	29-Dec-21	10,265
INR	28,664,700	USD	371,353	27-Jan-22	4,133
RUB	22,528,300	USD	299,422	11-Mar-22	(4,516)
COP	8,040,000,000	USD	2,183,596	13-Jun-22	(101,654)
					(448,054)

The above contracts were opened with the below counterparties:	
Bank of America	(2,933)
Citibank	(72,635)
Deutsche Bank	12,856
Goldman Sachs	(180,599)
HSBC	(19,443)
J.P. Morgan	(110,262)
Morgan Stanley	(75,038)
	(448,054)

Templeton Global Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
CLP	90,220,000	USD	124,184	01-Jul-21	(1,333)
USD	121,671	CLP	90,220,000	01-Jul-21	(1,181)
CLP	288,220,000	USD	397,457	02-Jul-21	(4,990)
USD	389,806	CLP	288,220,000	02-Jul-21	(2,661)
CLP	310,140,000	USD	431,784	06-Jul-21	(9,515)
USD	421,100	CLP	310,140,000	06-Jul-21	(1,170)
MXN	30,510,000	USD	1,518,798	08-Jul-21	10,504
USD	1,421,168	MXN	30,510,000	08-Jul-21	(108,134)
INR	72,994,100	USD	974,099	12-Jul-21	6,311
SEK	33,640,000	EUR	3,302,915	12-Jul-21	13,810
CNH	7,730,570	USD	1,184,616	14-Jul-21	9,537
CLP	331,350,000	USD	458,851	15-Jul-21	(7,814)
INR	57,575,522	USD	759,371	15-Jul-21	13,673
SEK	6,811,217	EUR	666,365	15-Jul-21	5,600
INR	57,575,522	USD	776,704	19-Jul-21	(4,024)
CAD	9,775,235	EUR	6,286,585	03-Aug-21	424,113
CLP	599,035,099	USD	832,978	06-Aug-21	(18,050)
CLP	110,530,000	USD	150,099	09-Aug-21	254

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global Income Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	355,135	MXN	7,056,000	13-Aug-21	3,110
CAD	2,100,000	EUR	1,434,097	16-Aug-21	(8,507)
CLP	316,174,396	USD	447,750	16-Aug-21	(17,739)
USD	1,977,527	AUD	2,553,000	16-Aug-21	62,899
CLP	1,018,557,234	USD	1,432,218	17-Aug-21	(46,971)
USD	1,478,215	EUR	1,209,640	23-Aug-21	42,147
USD	772,341	MXN	16,713,000	23-Aug-21	(60,415)
CLP	436,398,672	USD	599,251	01-Sep-21	(5,983)
INR	62,268,200	USD	827,825	07-Sep-21	2,706
INR	141,042,600	USD	1,882,327	08-Sep-21	(1,349)
RUB	67,658,300	USD	890,345	08-Sep-21	25,057
INR	72,925,300	USD	983,948	09-Sep-21	(11,524)
RUB	12,711,600	USD	168,907	09-Sep-21	3,049
CNH	21,998,370	USD	3,424,601	10-Sep-21	(40,735)
CNH	10,360,160	USD	1,610,471	13-Sep-21	(17,189)
INR	73,198,290	USD	991,283	13-Sep-21	(15,725)
RUB	87,943,700	USD	1,167,316	13-Sep-21	21,532
RUB	56,358,700	USD	748,833	14-Sep-21	12,910
CLP	710,670,568	USD	979,165	15-Sep-21	(13,462)
EUR	205,658	NOK	2,069,500	15-Sep-21	3,750
INR	118,109,877	USD	1,603,587	15-Sep-21	(29,874)
NOK	2,069,500	EUR	192,222	15-Sep-21	12,208
SEK	2,299,300	EUR	223,428	15-Sep-21	3,503
EUR	425,581	NOK	4,261,350	16-Sep-21	10,234
NOK	4,261,350	EUR	420,430	16-Sep-21	(4,116)
SEK	8,514,035	EUR	837,732	16-Sep-21	601
EUR	998,767	NOK	10,000,000	20-Sep-21	24,188
NOK	17,245,600	EUR	1,617,589	20-Sep-21	82,831
JPY	2,783,124,470	USD	26,987,715	21-Sep-21	(1,915,832)
NZD	550,000	USD	389,957	21-Sep-21	(5,663)
USD	14,771,773	JPY	1,603,612,000	21-Sep-21	325,573
NOK	8,225,000	EUR	812,611	22-Sep-21	(9,389)
CLP	358,700,000	USD	483,280	24-Sep-21	4,005
JPY	94,760,620	USD	856,400	28-Sep-21	(2,686)
USD	855,584	AUD	1,129,000	28-Sep-21	8,740
CLP	92,840,000	USD	126,554	29-Sep-21	(453)
CLP	590,700,000	USD	825,336	30-Sep-21	(23,038)
NOK	72,244,250	EUR	7,153,323	30-Sep-21	(102,513)
USD	553,976	MXN	11,105,000	01-Oct-21	3,591
CLP	310,140,000	USD	420,535	04-Oct-21	641
CNH	8,370,400	USD	1,259,303	15-Oct-21	25,062
USD	1,903,098	EUR	1,554,819	15-Oct-21	55,022
SEK	5,108,450	EUR	503,444	18-Oct-21	(815)
NOK	16,714,350	EUR	1,658,541	19-Oct-21	(29,232)
SEK	5,108,450	EUR	503,291	19-Oct-21	(639)
USD	551,609	MXN	11,105,000	01-Nov-21	3,626
INR	45,256,700	USD	594,154	10-Nov-21	4,635
CNH	12,800,000	USD	1,959,674	17-Nov-21	28
CAD	3,993,000	EUR	2,706,247	22-Nov-21	1,358
CNH	5,815,680	USD	891,448	22-Nov-21	(1,357)
USD	972,913	EUR	793,719	22-Nov-21	28,611
USD	2,390,471	EUR	1,952,329	24-Nov-21	67,636
RUB	101,508,600	USD	1,350,021	06-Dec-21	474
RUB	12,711,500	USD	169,509	07-Dec-21	(426)
CNH	5,126,110	USD	792,877	10-Dec-21	(9,275)
CNH	11,648,160	USD	1,801,018	13-Dec-21	(20,782)
CNH	8,425,190	USD	1,302,012	15-Dec-21	(14,529)
RUB	84,159,000	USD	1,109,089	15-Dec-21	8,604
SEK	12,040,932	EUR	1,190,074	16-Dec-21	(6,936)
NZD	1,820,000	USD	1,298,317	20-Dec-21	(27,258)
NZD	1,300,000	USD	920,167	21-Dec-21	(12,272)
CLP	373,320,000	USD	504,556	23-Dec-21	944

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global Income Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
JPY	167,451,300	USD	1,522,692	23-Dec-21	(12,213)
INR	62,092,400	USD	804,410	27-Jan-22	8,953
RUB	55,823,300	USD	741,942	11-Mar-22	(11,190)
NOK	3,157,000	EUR	310,036	16-Jun-22	(4,867)
					(1,301,796)
Forward foreign exchange contracts used for share class hedging:					
EUR	15,575,297	USD	18,904,401	22-Jul-21	(426,076)
SGD	142,364	USD	107,375	22-Jul-21	(1,511)
USD	665,641	EUR	556,150	22-Jul-21	5,831
					(421,756)
					(1,723,552)

The above contracts were opened with the below counterparties:	
Bank of America	(77,796)
Barclays	(48,469)
BNP Paribas	(41,311)
BNY Mellon	(42,394)
Citibank	(234,025)
Deutsche Bank	416,612
Goldman Sachs	(91,080)
HSBC	(44,303)
J.P. Morgan	(64,914)
Morgan Stanley	(1,486,601)
Toronto-Dominion	(21,835)
UBS	12,564
	(1,723,552)

Templeton Global Total Return Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
CLP	3,846,590,000	USD	5,294,687	01-Jul-21	(56,813)
USD	5,187,509	CLP	3,846,590,000	01-Jul-21	(50,365)
CLP	12,288,860,000	USD	16,946,405	02-Jul-21	(212,753)
USD	16,620,191	CLP	12,288,860,000	02-Jul-21	(113,462)
CLP	13,223,210,000	USD	18,409,676	06-Jul-21	(405,680)
USD	17,954,121	CLP	13,223,210,000	06-Jul-21	(49,875)
MXN	3,065,529,000	USD	154,573,320	08-Jul-21	(914,954)
USD	142,793,547	MXN	3,065,529,000	08-Jul-21	(10,864,818)
INR	3,421,464,300	USD	45,659,095	12-Jul-21	295,824
JPY	1,829,125,382	AUD	24,040,236	13-Jul-21	(1,558,847)
CNH	627,451,810	USD	96,149,409	14-Jul-21	774,070
CLP	9,545,700,000	USD	13,218,811	15-Jul-21	(225,099)
EUR	23,238,975	SEK	235,000,000	15-Jul-21	101,096
INR	3,482,542,368	USD	45,931,712	15-Jul-21	827,034
SEK	454,538,713	EUR	44,469,103	15-Jul-21	373,708
USD	3,092,723	EUR	2,579,907	16-Jul-21	32,371
INR	3,482,542,369	USD	46,980,120	19-Jul-21	(243,423)
KRW	107,164,200,000	USD	95,879,216	21-Jul-21	(1,046,294)
USD	83,591,743	KRW	94,350,000,000	21-Jul-21	98,503
KRW	108,037,600,000	USD	96,882,153	22-Jul-21	(1,276,872)
USD	42,937,086	EUR	35,689,733	23-Jul-21	594,305
KRW	105,844,000,000	USD	94,885,656	26-Jul-21	(1,223,771)
USD	2,051,585	EUR	1,698,000	26-Jul-21	36,919
USD	34,755,380	EUR	28,698,592	28-Jul-21	703,133
USD	31,936,272	EUR	26,381,282	29-Jul-21	632,916
USD	21,286,293	EUR	17,599,250	30-Jul-21	403,000
CAD	725,650,132	EUR	465,986,075	03-Aug-21	32,301,345
CLP	29,156,912,326	USD	40,643,042	06-Aug-21	(977,921)

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global Total Return Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
CLP	4,712,530,000	USD	6,399,590	09-Aug-21	10,841
CLP	18,109,801,999	USD	25,646,192	16-Aug-21	(1,016,064)
USD	78,835,665	AUD	101,244,000	16-Aug-21	2,907,476
CLP	51,974,867,489	USD	73,102,994	17-Aug-21	(2,416,706)
EUR	46,476,343	NOK	471,000,000	19-Aug-21	441,927
NOK	813,702,000	EUR	81,183,478	19-Aug-21	(1,820,830)
NOK	131,152,000	USD	15,888,209	19-Aug-21	(648,493)
USD	10,531,446	EUR	8,618,000	23-Aug-21	300,271
USD	77,600,534	MXN	1,679,229,000	23-Aug-21	(6,070,134)
EUR	80,293,250	USD	95,402,031	27-Aug-21	(71,194)
USD	132,304,421	EUR	107,806,004	27-Aug-21	4,308,150
CLP	22,272,544,623	USD	30,603,654	01-Sep-21	(324,909)
INR	2,918,710,800	USD	38,802,840	07-Sep-21	126,834
INR	6,611,117,300	USD	88,230,699	08-Sep-21	(63,245)
RUB	4,839,962,200	USD	63,691,143	08-Sep-21	1,792,470
INR	3,418,243,600	USD	46,120,807	09-Sep-21	(540,193)
JPY	11,095,280,190	USD	107,012,598	09-Sep-21	(7,072,128)
RUB	909,328,300	USD	12,082,780	09-Sep-21	218,138
USD	100,144,687	JPY	11,095,280,190	09-Sep-21	204,217
CNH	993,076,010	USD	154,597,299	10-Sep-21	(1,838,925)
CNH	467,690,540	USD	72,701,778	13-Sep-21	(775,986)
INR	3,431,036,500	USD	46,464,566	13-Sep-21	(737,081)
RUB	4,305,073,000	USD	57,143,143	13-Sep-21	1,054,047
RUB	2,758,902,300	USD	36,657,308	14-Sep-21	631,969
CLP	31,272,381,414	USD	43,093,640	15-Sep-21	(598,789)
INR	7,144,054,226	USD	96,995,392	15-Sep-21	(1,806,978)
SEK	177,210,200	EUR	17,219,920	15-Sep-21	269,949
USD	2,152,072	MXN	42,746,600	15-Sep-21	28,741
SEK	1,025,298,533	EUR	100,883,436	16-Sep-21	72,343
EUR	84,485,000	USD	100,506,566	20-Sep-21	(145,991)
USD	103,636,060	EUR	84,485,000	20-Sep-21	3,275,484
JPY	12,117,937,675	USD	118,153,466	21-Sep-21	(8,988,564)
NZD	26,940,000	USD	19,100,797	21-Sep-21	(277,361)
USD	66,322,440	JPY	7,350,000,000	21-Sep-21	109,685
NOK	1,348,498,000	EUR	133,228,410	22-Sep-21	(1,539,409)
CLP	15,293,770,000	USD	20,605,440	24-Sep-21	170,749
JPY	4,133,882,240	USD	37,359,984	28-Sep-21	(117,190)
USD	37,341,069	AUD	49,274,000	28-Sep-21	381,464
CLP	3,958,530,000	USD	5,396,033	29-Sep-21	(19,324)
CLP	28,578,100,000	USD	39,929,793	30-Sep-21	(1,114,564)
NOK	324,849,000	EUR	32,136,540	30-Sep-21	(426,916)
NOK	108,625,000	USD	12,653,915	30-Sep-21	(28,525)
USD	76,462,362	MXN	1,532,764,500	01-Oct-21	495,642
CLP	13,223,210,000	USD	17,930,019	04-Oct-21	27,338
CNH	679,383,530	USD	102,211,353	15-Oct-21	2,034,139
USD	64,871,426	EUR	52,967,509	15-Oct-21	1,913,628
SEK	615,178,979	EUR	60,626,686	18-Oct-21	(98,109)
NOK	489,135,000	EUR	48,526,742	19-Oct-21	(844,243)
SEK	615,178,978	EUR	60,608,169	19-Oct-21	(76,911)
USD	4,824,457	AUD	6,212,000	21-Oct-21	164,434
USD	76,135,729	MXN	1,532,764,500	01-Nov-21	500,478
CAD	37,984,600	EUR	24,336,778	02-Nov-21	1,699,638
CAD	78,909,000	EUR	51,329,704	03-Nov-21	2,610,750
INR	2,121,326,400	USD	27,849,894	10-Nov-21	217,264
CNH	472,030,260	USD	72,354,444	22-Nov-21	(110,110)
USD	100,036,401	EUR	81,699,425	24-Nov-21	2,832,378
NOK	796,185,500	EUR	78,003,488	29-Nov-21	(334,005)
RUB	7,261,451,100	USD	96,574,164	06-Dec-21	33,888
RUB	909,328,400	USD	12,125,995	07-Dec-21	(30,451)
CNH	231,408,840	USD	35,792,990	10-Dec-21	(418,685)
CNH	945,423,180	USD	146,179,633	13-Dec-21	(1,686,740)
SEK	360,694,626	EUR	35,769,358	13-Dec-21	(348,998)

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global Total Return Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
CNH	683,831,220	USD	105,677,915	15-Dec-21	(1,179,267)
RUB	4,119,802,800	USD	54,292,800	15-Dec-21	421,201
SEK	673,152,171	EUR	66,531,476	16-Dec-21	(387,775)
SEK	59,500,000	EUR	5,882,120	17-Dec-21	(36,016)
NZD	88,700,000	USD	63,275,121	20-Dec-21	(1,328,463)
NZD	63,380,000	USD	44,861,663	21-Dec-21	(598,327)
CLP	15,917,300,000	USD	21,512,808	23-Dec-21	40,220
JPY	4,341,599,416	USD	39,475,366	23-Dec-21	(312,381)
INR	2,910,471,000	USD	37,705,286	27-Jan-22	419,658
RUB	2,732,692,500	USD	36,319,967	11-Mar-22	(547,754)
SEK	177,003,500	EUR	17,505,167	15-Jun-22	(165,822)
					705,132
Forward foreign exchange contracts used for share class hedging:					
BRL	9,208,925	USD	1,770,000	02-Jul-21	80,630
USD	1,890,009	BRL	9,353,635	02-Jul-21	10,296
AUD	122,923,452	USD	93,069,576	22-Jul-21	(892,149)
CHF	42,376,766	USD	47,235,970	22-Jul-21	(1,412,181)
CNH	83,289,525	USD	12,890,905	22-Jul-21	(32,642)
EUR	936,530,583	USD	1,131,641,347	22-Jul-21	(20,553,959)
GBP	68,796,308	USD	96,086,949	22-Jul-21	(910,699)
NOK	7,740,412	USD	916,206	22-Jul-21	(17,055)
PLN	113,559,955	USD	30,960,464	22-Jul-21	(1,171,330)
SEK	63,530,510	USD	7,460,035	22-Jul-21	(34,556)
SGD	209,511,748	USD	158,200,554	22-Jul-21	(2,404,640)
USD	3,722,623	AUD	4,968,263	22-Jul-21	(2,962)
USD	1,950,855	CHF	1,776,828	22-Jul-21	29,495
USD	266,345	CNH	1,727,864	22-Jul-21	(403)
USD	53,826,922	EUR	44,912,027	22-Jul-21	543,893
USD	1,881,159	GBP	1,351,829	22-Jul-21	10,972
USD	694,452	PLN	2,662,610	22-Jul-21	(4,006)
USD	152,830	SEK	1,305,513	22-Jul-21	241
USD	3,246,963	SGD	4,365,191	22-Jul-21	945
JPY	10,103,692	USD	92,384	26-Jul-21	(1,411)
BRL	7,631,008	USD	1,540,000	03-Aug-21	(11,728)
					(26,773,249)
					(26,068,117)

The above contracts were opened with the below counterparties:	
Bank of America	(4,449,817)
Barclays	(2,610,924)
BNP Paribas	(2,836,395)
BNY Mellon	(1,765,499)
Citibank	(19,050,087)
Credit Suisse	(1,285,842)
Deutsche Bank	(2,711,590)
Goldman Sachs	(5,519,591)
HSBC	(7,217,424)
J.P. Morgan	14,038,972
Morgan Stanley	5,543,367
Standard Chartered	4,026,821
Toronto-Dominion	(1,057,660)
UBS	(1,172,448)
	(26,068,117)

Templeton Global Total Return II Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
CLP	7,730,000	USD	10,640	01-Jul-21	(114)

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global Total Return II Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	10,425	CLP	7,730,000	01-Jul-21	(101)
CLP	24,710,000	USD	34,075	02-Jul-21	(428)
USD	33,419	CLP	24,710,000	02-Jul-21	(228)
CLP	26,590,000	USD	37,019	06-Jul-21	(816)
USD	36,103	CLP	26,590,000	06-Jul-21	(100)
INR	7,635,600	USD	101,896	12-Jul-21	660
CNH	854,250	USD	130,903	14-Jul-21	1,054
CLP	17,650,000	USD	24,442	15-Jul-21	(416)
INR	4,906,864	USD	64,717	15-Jul-21	1,165
INR	4,906,865	USD	66,194	19-Jul-21	(343)
KRW	149,300,000	USD	133,578	21-Jul-21	(1,458)
USD	131,565	KRW	149,300,000	21-Jul-21	(555)
KRW	150,400,000	USD	134,870	22-Jul-21	(1,778)
USD	23,028	KRW	26,130,000	22-Jul-21	(95)
KRW	147,400,000	USD	132,139	26-Jul-21	(1,704)
AUD	511,000	JPY	43,309,685	27-Jul-21	(6,764)
JPY	43,039,128	AUD	511,000	27-Jul-21	4,329
CAD	1,230,000	EUR	788,481	03-Aug-21	56,390
USD	544,678	MXN	11,042,694	05-Aug-21	(6,804)
CLP	53,772,144	USD	74,838	06-Aug-21	(1,687)
CLP	9,480,000	USD	12,874	09-Aug-21	22
CLP	30,202,364	USD	42,771	16-Aug-21	(1,695)
USD	46,961	AUD	60,000	16-Aug-21	1,964
CLP	87,611,145	USD	123,222	17-Aug-21	(4,070)
EUR	76,000	USD	90,826	23-Aug-21	(600)
USD	92,876	EUR	76,000	23-Aug-21	2,650
JPY	33,790,000	USD	320,724	24-Aug-21	(16,406)
USD	313,002	JPY	33,790,000	24-Aug-21	8,684
CLP	39,868,223	USD	54,759	01-Sep-21	(560)
INR	6,513,700	USD	86,596	07-Sep-21	283
INR	14,754,100	USD	196,905	08-Sep-21	(141)
RUB	6,481,100	USD	85,288	08-Sep-21	2,400
INR	7,628,500	USD	102,928	09-Sep-21	(1,206)
RUB	1,217,700	USD	16,180	09-Sep-21	292
INR	7,657,050	USD	103,695	13-Sep-21	(1,645)
RUB	5,957,000	USD	79,070	13-Sep-21	1,458
RUB	3,817,500	USD	50,723	14-Sep-21	874
CLP	53,884,363	USD	74,252	15-Sep-21	(1,030)
INR	10,065,895	USD	136,665	15-Sep-21	(2,546)
SEK	328,500	EUR	31,921	15-Sep-21	500
USD	197,495	EUR	161,000	20-Sep-21	6,242
CLP	30,740,000	USD	41,416	24-Sep-21	343
CLP	7,960,000	USD	10,851	29-Sep-21	(39)
CLP	48,400,000	USD	67,625	30-Sep-21	(1,888)
CLP	26,590,000	USD	36,055	04-Oct-21	55
CNH	924,950	USD	139,156	15-Oct-21	2,769
USD	38,585	AUD	50,000	21-Oct-21	1,076
USD	38,856	AUD	50,000	22-Oct-21	1,347
EUR	394,000	USD	470,179	25-Oct-21	(1,751)
USD	574,152	EUR	470,000	25-Oct-21	15,368
USD	38,782	AUD	50,000	26-Oct-21	1,273
INR	4,734,200	USD	62,153	10-Nov-21	485
USD	240,423	AUD	310,000	10-Nov-21	7,850
USD	46,413	AUD	60,000	17-Nov-21	1,397
USD	62,567	AUD	81,000	18-Nov-21	1,796
CNH	642,650	USD	98,508	22-Nov-21	(150)
RUB	9,723,600	USD	129,320	06-Dec-21	46
RUB	1,217,600	USD	16,237	07-Dec-21	(41)
CNH	1,287,150	USD	199,017	13-Dec-21	(2,296)
CNH	931,000	USD	143,875	15-Dec-21	(1,606)
RUB	5,700,600	USD	75,125	15-Dec-21	583
SEK	835,700	EUR	82,597	16-Dec-21	(481)

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global Total Return II Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
NZD	160,000	USD	114,138	20-Dec-21	(2,396)
CLP	32,000,000	USD	43,249	23-Dec-21	81
INR	6,495,300	USD	84,147	27-Jan-22	937
RUB	3,781,300	USD	50,257	11-Mar-22	(758)
SEK	328,100	EUR	32,448	15-Jun-22	(307)
NOK	2,590,000	EUR	251,547	21-Jun-22	(700)
					58,670
Forward foreign exchange contracts used for share class hedging:					
AUD	291,886	USD	225,694	22-Jul-21	(6,816)
EUR	178,360	USD	216,469	22-Jul-21	(4,866)
GBP	161,729	USD	228,892	22-Jul-21	(5,148)
USD	5,009	EUR	4,203	22-Jul-21	22
USD	5,015	GBP	3,603	22-Jul-21	30
					(16,778)
					41,892

The above contracts were opened with the below counterparties:	
Bank of America	(262)
Citibank	68,562
Deutsche Bank	1,869
Goldman Sachs	(23,471)
HSBC	(5,239)
J.P. Morgan	(1,680)
Morgan Stanley	2,113
	41,892

Templeton Latin America Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
BRL	6,454,900	EUR	1,094,422	22-Jul-21	(3,955)
EUR	21,382,787	BRL	128,446,400	22-Jul-21	(390,116)
EUR	8,277,794	MXN	201,401,200	22-Jul-21	(255,888)
EUR	5,332,788	USD	6,378,100	22-Jul-21	(51,352)
MXN	7,347,500	EUR	309,816	22-Jul-21	50
PLN	19,832,045	USD	5,375,226	22-Jul-21	(172,870)
USD	500,400	EUR	419,799	22-Jul-21	2,356
USD	102,469	PLN	392,250	22-Jul-21	(426)
					(872,201)

The above contracts were opened with the below counterparties:	
Bank of America	(430,565)
Barclays	(17,885)
BNP Paribas	(5,886)
BNY Mellon	(8,715)
Citibank	(313,347)
Goldman Sachs	(27,443)
HSBC	(15,013)
J.P. Morgan	(16,398)
Morgan Stanley	(17,747)
Toronto-Dominion	(9,559)
UBS	(9,643)
	(872,201)

Note 6 - Open positions on financial future contracts

As at June 30, 2021, the Company had entered into the following outstanding contracts:

Franklin Diversified Balanced Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Index Future					
19	MSCI Emerging Markets Index, 17/09/2021	J.P. Morgan	USD	1,093,359	2,672
125	MSCI World Index, 17/09/2021	J.P. Morgan	USD	9,507,353	(6,676)
					(4,004)

Franklin Diversified Conservative Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Index Future					
14	MSCI Emerging Markets Index, 17/09/2021	J.P. Morgan	USD	805,633	1,969
114	MSCI World Index, 17/09/2021	J.P. Morgan	USD	8,670,706	(6,088)
					(4,119)

Franklin Diversified Dynamic Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Index Future					
71	MSCI World Index, 17/09/2021	J.P. Morgan	USD	5,400,177	(3,792)
					(3,792)

Franklin Euro Government Bond Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Bond Future					
(35)	Euro-Bobl, 08/09/2021	J.P. Morgan	EUR	(4,695,250)	(3,183)
(14)	Euro-Bund, 08/09/2021	Morgan Stanley	EUR	(2,416,540)	(14,294)
					(17,477)

Franklin Euro Short Duration Bond Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Bond Future					
(33)	Euro-Bund, 08/09/2021	Morgan Stanley	EUR	(5,696,130)	(33,691)
(18)	Euro-OAT, 08/09/2021	Morgan Stanley	EUR	(2,862,720)	(13,519)
					(47,210)

Franklin European Corporate Bond Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Bond Future					
(46)	Euro-OAT, 08/09/2021	Morgan Stanley	EUR	(7,315,840)	(34,546)
					(34,546)

Note 6 - Open positions on financial future contracts (continued)

Franklin European Total Return Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Bond Future					
(90)	Euro-Bund, 08/09/2021	Morgan Stanley	EUR	(15,534,900)	(10,886)
(1,650)	Euro-OAT, 08/09/2021	Morgan Stanley	EUR	(262,416,000)	(1,239,232)
					(1,250,118)

Franklin Flexible Alpha Bond Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
(9)	Euro-Bund, 08/09/2021	Morgan Stanley	EUR	(1,842,206)	(9,827)
17	US 2 Year Note, 30/09/2021	J.P. Morgan	USD	3,745,445	(5,732)
13	US 5 Year Note, 30/09/2021	J.P. Morgan	USD	1,604,586	(5,574)
(7)	US 10 Year Note, 21/09/2021	Morgan Stanley	USD	(927,500)	(2,801)
(31)	US 10 Year Ultra Bond, 21/09/2021	J.P. Morgan	USD	(4,563,297)	(58,959)
(8)	US Long Bond, 21/09/2021	J.P. Morgan	USD	(1,286,000)	(26,706)
(4)	US Ultra Bond, 21/09/2021	J.P. Morgan	USD	(770,750)	(27,881)
					(137,480)

Franklin Global Aggregate Bond Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
(5)	US Long Bond, 21/09/2021	J.P. Morgan	USD	(803,750)	(17,669)
					(17,669)

Franklin Global Multi-Asset Income Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Index Future					
26	MSCI Emerging Markets Latin America Index, 17/09/2021	J.P. Morgan	USD	1,141,815	(12,565)
					(12,565)

Franklin K2 Alternative Strategies Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
(210)	3 Month Euro Euribor, 19/12/2022	Morgan Stanley	EUR	(62,528,896)	8,395
(49)	3 Month Eurodollar, 13/12/2021	J.P. Morgan	USD	(12,224,888)	4,331
(56)	3 Month Eurodollar, 13/06/2022	J.P. Morgan	USD	(13,962,200)	8,996
106	3 Month Eurodollar, 19/12/2022	Morgan Stanley	USD	14,175,900	(20,601)
56	3 Month Eurodollar, 19/06/2023	J.P. Morgan	USD	13,890,800	(24,605)
(315)	3 Month Sterling, 21/12/2022	Morgan Stanley	GBP	(54,222,335)	22,813
1	Australia 10 Year Bond, 15/09/2021	Morgan Stanley	AUD	105,885	(45)
(158)	Canada 10 Year Bond, 21/09/2021	Morgan Stanley	CAD	(18,548,048)	(152,104)
(147)	Euro-Bobl, 08/09/2021	Morgan Stanley	EUR	(23,383,049)	(22,122)
(114)	Euro-Bund, 08/09/2021	Morgan Stanley	EUR	(23,332,643)	(140,618)
(175)	Euro-Schatz, 08/09/2021	Morgan Stanley	EUR	(23,269,751)	3,026
(2)	Japan 10 Year Bond, 13/09/2021	Morgan Stanley	JPY	(2,730,816)	(1,445)
(13)	Japan 10 Year Bond Mini, 10/09/2021	Morgan Stanley	JPY	(1,775,850)	(1,109)
(153)	Korea 3 Year Bond, 17/09/2021	J.P. Morgan	KRW	(14,940,647)	9,357
(105)	Long Gilt, 28/09/2021	Morgan Stanley	GBP	(18,606,077)	(136,487)
107	US 2 Year Note, 30/09/2021	J.P. Morgan	USD	23,574,273	(12,177)
(353)	US 5 Year Note, 30/09/2021	J.P. Morgan	USD	(16,045,859)	(12,446)

Note 6 - Open positions on financial future contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
(150)	US 10 Year Note, 21/09/2021	J.P. Morgan	USD	(19,875,000)	(87,998)
(104)	US 10 Year Ultra Bond, 21/09/2021	J.P. Morgan	USD	(2,649,656)	(7,900)
(82)	US Long Bond, 21/09/2021	J.P. Morgan	USD	(13,181,500)	(225,092)
(47)	US Ultra Bond, 21/09/2021	J.P. Morgan	USD	(6,358,688)	(175,079)
					(962,910)
Index Future					
32	CAC 40 10 Euro Index, 16/07/2021	Morgan Stanley	EUR	2,468,257	(50,317)
7	CBOE Volatility Index, 21/07/2021	J.P. Morgan	USD	125,323	(18,748)
7	CBOE Volatility Index, 18/08/2021	J.P. Morgan	USD	138,241	(11,101)
21	CBOE Volatility Index, 15/09/2021	J.P. Morgan	USD	441,294	(23,081)
32	CBOE Volatility Index, 20/10/2021	J.P. Morgan	USD	699,341	(47,018)
19	CBOE Volatility Index, 17/11/2021	J.P. Morgan	USD	422,921	(207)
6	CBOE Volatility Index, 22/12/2021	J.P. Morgan	USD	134,271	2,193
5	DAX Index, 17/09/2021	Morgan Stanley	EUR	2,301,541	(22,909)
39	DJIA CBOT Emini Index, 17/09/2021	Morgan Stanley	USD	6,707,805	27,772
(858)	EURO STOXX 50 Index, 17/09/2021	Morgan Stanley	EUR	(41,259,582)	823,945
19	EURO STOXX 50 Volatility Index, 21/07/2021	J.P. Morgan	EUR	40,440	(3,596)
18	EURO STOXX 50 Volatility Index, 18/08/2021	J.P. Morgan	EUR	40,659	(1,388)
(45)	FTSE 100 Index, 17/09/2021	Morgan Stanley	GBP	(4,345,257)	87,554
(6)	FTSE/MIB Index, 17/09/2021	Morgan Stanley	EUR	(889,455)	21,187
31	Hang Seng Index, 29/07/2021	Morgan Stanley	HKD	5,715,454	(91,209)
7	NASDAQ 100 Emini Index, 17/09/2021	Morgan Stanley	USD	2,327,840	17,172
15	Nikkei 225 Index, 09/09/2021	Morgan Stanley	JPY	3,885,863	(35,202)
26	Russell 2000 Emini Index, 17/09/2021	Morgan Stanley	USD	3,000,140	(21,687)
(48)	S&P 500 Emini Index, 17/09/2021	Morgan Stanley	USD	(10,292,640)	(114,796)
(210)	STOXX 600 Banks Index, 17/09/2021	Morgan Stanley	EUR	(1,660,880)	61,580
20	TOPIX Index, 09/09/2021	Morgan Stanley	JPY	3,497,907	(30,596)
201	TOPIX Mini Index, 09/09/2021	Morgan Stanley	JPY	3,515,397	(33,444)
					536,104
					(426,806)

Franklin Strategic Income Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
91	US 2 Year Note, 30/09/2021	J.P. Morgan	USD	20,049,148	(34,236)
83	US 5 Year Note, 30/09/2021	J.P. Morgan	USD	10,244,664	(32,226)
(18)	US 10 Year Note, 21/09/2021	Morgan Stanley	USD	(2,385,000)	(14,087)
(66)	US 10 Year Ultra Bond, 21/09/2021	J.P. Morgan	USD	(9,715,406)	(125,526)
(154)	US Long Bond, 21/09/2021	J.P. Morgan	USD	(24,755,500)	(544,198)
					(750,273)

Franklin Systematic Style Premia Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Index Future					
4	CAC 40 10 Euro Index, 16/07/2021	Morgan Stanley	EUR	308,558	(6,527)
(10)	EURO STOXX 50 Index, 17/09/2021	Morgan Stanley	EUR	(480,921)	9,118
7	FTSE 100 Index, 17/09/2021	Morgan Stanley	GBP	675,978	(12,501)
11	FTSE/JSE Top 40 Index, 16/09/2021	Morgan Stanley	ZAR	460,999	(3,946)
(2)	IBEX 35 Index, 16/07/2021	Morgan Stanley	EUR	(208,432)	9,261
(19)	MEX BOLSA Index, 17/09/2021	Morgan Stanley	MXN	(482,888)	3,566
(1)	Nikkei 225 Index, 09/09/2021	Morgan Stanley	JPY	(259,081)	85
5	OMXS30 Index, 16/07/2021	Morgan Stanley	SEK	132,398	(912)
(1)	S&P 500 Emini Index, 17/09/2021	Morgan Stanley	USD	(214,430)	(2,592)
2	S&P/TSX 60 Index, 16/09/2021	Morgan Stanley	CAD	388,046	3,771
(3)	SGX NIFTY 50 Index, 29/07/2021	Morgan Stanley	USD	(94,482)	(455)
2	SPI 200 Index, 16/09/2021	Morgan Stanley	AUD	270,790	858

Note 6 - Open positions on financial future contracts (continued)

Franklin Systematic Style Premia Fund (continued)

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
					(274)
Bond Future					
(3)	Australia 10 Year Bond, 15/09/2021	Morgan Stanley	AUD	(317,591)	(1,421)
2	Canada 10 Year Bond, 21/09/2021	Morgan Stanley	CAD	234,757	2,771
11	Euro-BTP, 08/09/2021	Morgan Stanley	EUR	1,975,045	13,945
(5)	Euro-Bund, 08/09/2021	Morgan Stanley	EUR	(1,023,448)	(5,081)
7	Euro-OAT, 08/09/2021	Morgan Stanley	EUR	1,320,183	4,001
2	Long Gilt, 28/09/2021	Morgan Stanley	GBP	354,427	3,207
(15)	US 10 Year Note, 21/09/2021	Morgan Stanley	USD	(1,987,500)	(14,438)
					2,984
					2,710

Franklin U.S. Low Duration Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
352	US 2 Year Note, 30/09/2021	J.P. Morgan	USD	77,552,750	(132,430)
(95)	US 5 Year Note, 30/09/2021	J.P. Morgan	USD	(11,725,820)	47,137
(131)	US 10 Year Note, 21/09/2021	Morgan Stanley	USD	(17,357,500)	(52,424)
					(137,717)

Templeton Asia Equity Total Return Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Index Future					
(1)	FTSE Taiwan Index, 29/07/2021	J.P. Morgan	USD	(61,010)	(422)
(3)	KOSPI 200 Index, 08/07/2021	J.P. Morgan	KRW	(58,242)	(627)
(5)	MSCI China Free Net Total Return (USD) Index, 17/09/2021	J.P. Morgan	USD	(301,819)	(7,582)
(7)	MSCI Emerging Markets Index, 17/09/2021	J.P. Morgan	USD	(477,680)	(9,569)
(1)	SGX NIFTY 50 Index, 29/07/2021	Morgan Stanley	USD	(31,494)	(159)
					(18,359)

Templeton Global Income Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Index Future					
(213)	ACWI Net Total Return (USD) Index, 17/09/2021	J.P. Morgan	USD	(15,710,880)	(13,338)
					(13,338)

Note 7 - Open positions on interest rate swap contracts

As at June 30, 2021, the Company had entered into the following outstanding contracts:

Franklin Flexible Alpha Bond Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
1,800,000	Receive floating LIBOR 3 month Pay fixed 1.596%	J.P. Morgan	07-Jun-31	USD	(27,871)
					(27,871)

Note 7 - Open positions on interest rate swap contracts (continued)

Franklin K2 Alternative Strategies Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
18,832,075	Receive fixed 6.35% Pay floating CDI 1 day	Citibank	02-Jan-23	BRL	(6,227)
12,659,541	Receive fixed 6.58% Pay floating CDI 1 day	Citibank	02-Jan-23	BRL	(11,303)
80,000,000	Receive fixed 1.51% Pay floating PRIBOR 6 month	Citibank	18-Aug-23	CZK	(11,883)
120,000,000	Receive fixed 1.49% Pay floating PRIBOR 6 month	Citibank	18-Aug-23	CZK	(20,053)
6,161,824	Receive fixed 7.575% Pay floating CDI 1 day	Citibank	02-Jan-25	BRL	(11,234)
7,646,065	Receive fixed 7.355% Pay floating CDI 1 day	Citibank	02-Jan-25	BRL	(11,782)
34,550,000	Receive fixed 2.853% Pay floating CNREPOFIX 1 week	Citibank	18-Aug-26	CNY	14,804
25,348,562	Receive floating JIBAR 3 month Pay fixed 6.012%	Citibank	18-Aug-26	ZAR	7,110
55,000,000	Receive fixed 2.75% Pay floating CNREPOFIX 1 week	Citibank	18-Aug-26	CNY	(17,329)
11,507,238,055	Receive fixed 5.11% Pay floating IBR 1 day	Citibank	18-Aug-26	COP	(21,020)
7,280,000,000	Receive fixed 4.9% Pay floating IBR 1 day	Citibank	18-Aug-26	COP	(31,387)
54,895,000	Receive fixed 7% Pay floating TIIE 4 week	Citibank	06-Aug-31	MXN	(10,791)
34,500,000	Receive fixed 6.879% Pay floating TIIE 4 week	Citibank	06-Aug-31	MXN	(22,295)
39,617,990	Receive fixed 7.638% Pay floating JIBAR 3 month	Citibank	18-Aug-31	ZAR	38,686
600,000,000	Receive fixed 2.725% Pay floating BUBOR 6 month	Citibank	18-Aug-31	HUF	(845)
950,066,470	Receive fixed 2.679% Pay floating BUBOR 6 month	Citibank	18-Aug-31	HUF	(14,496)
15,900,000,000	Receive fixed 1.553% Pay floating CD_KSDA 3 month	J.P. Morgan	15-Sep-24	KRW	(1,074)
4,000,000	Receive floating LIBOR 3 month Pay fixed 0.5%	J.P. Morgan	16-Jun-26	USD	85,015
					(46,104)

Templeton Emerging Markets Bond Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
35,000,000	Receive fixed 1.18% Pay floating CLICP 1 day	J.P. Morgan	17-Mar-23	CLP	(977)
35,000,000	Receive fixed 1.36% Pay floating CLICP 1 day	J.P. Morgan	29-Mar-23	CLP	(864)
8,700,000,000	Receive fixed 1.863% Pay floating CLICP 1 day	J.P. Morgan	08-Jun-23	CLP	(148,176)
8,900,000,000	Receive fixed 2.75% Pay floating CLICP 1 day	J.P. Morgan	11-Jun-25	CLP	(185,038)
					(335,055)

Templeton Emerging Markets Local Currency Bond Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
100,000	Receive fixed 1.18% Pay floating CLICP 1 day	J.P. Morgan	17-Mar-23	CLP	(3)

Note 7 - Open positions on interest rate swap contracts (continued)

Templeton Emerging Markets Local Currency Bond Fund (continued)

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
100,000	Receive fixed 1.36% Pay floating CLICP 1 day	J.P. Morgan	29-Mar-23	CLP	(2)
					(5)

Templeton Global High Yield Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
400,000	Receive fixed 1.18% Pay floating CLICP 1 day	J.P. Morgan	17-Mar-23	CLP	(11)
400,000	Receive fixed 1.36% Pay floating CLICP 1 day	J.P. Morgan	29-Mar-23	CLP	(10)
					(21)

Note 8 - Open positions on inflation swap contracts

As at June 30, 2021, the Company had entered into the following outstanding contracts:

Franklin Flexible Alpha Bond Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
300,000	Receive floating USCPI 1 month Pay fixed 2.356%	Citigroup	12-Oct-26	USD	2,877
					2,877

Franklin Strategic Income Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
5,800,000	Receive floating USCPI 1 month Pay fixed 1.943%	Citigroup	15-Jan-29	USD	324,961
					324,961

Franklin U.S. Low Duration Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
8,400,000	Receive floating USCPI 1 month Pay fixed 1.893%	Citigroup	15-Jan-27	USD	422,363
					422,363

Note 9 - Open positions on cross currency swap contracts

As at June 30, 2021, the Company had entered into the following outstanding contracts:

Franklin U.S. Low Duration Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
336,000	Receive floating 1.6%			USD	
300,000	Pay floating EURIBOR 3 month	Citibank	12-Aug-21	EUR	(19,697)

Note 9 - Open positions on cross currency swap contracts (continued)

Franklin U.S. Low Duration Fund (continued)

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
888,000	Receive floating 1.07%			USD	
800,000	Pay floating EURIBOR 3 month	Citibank	17-Sep-21	EUR	(60,581)
999,000	Receive floating 1.11%			USD	
900,000	Pay floating EURIBOR 3 month	Citibank	30-Aug-21	EUR	(68,031)
4,773,000	Receive floating 1.1%			USD	
4,300,000	Pay floating EURIBOR 3 month	Citibank	30-Oct-21	EUR	(325,346)
6,519,500	Receive floating 1.05%			USD	
5,900,000	Pay floating EURIBOR 3 month	Citibank	22-Nov-21	EUR	(476,630)
14,281,190	Receive floating 0.88%			USD	
12,001,000	Pay floating EURIBOR 3 month	Citibank	29-Jun-22	EUR	48,537
					(901,748)

Note 10 - Open positions on total return swap contracts

As at June 30, 2021, the Company had entered into the following outstanding contracts:

Franklin Diversified Balanced Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) EUR
USD	5,531,008	USSGMDVISB Index	Spread of (0.500)% on Notional	Societe Generale	03-Mar-22	(123,059)
						(123,059)

Franklin Diversified Conservative Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) EUR
USD	6,032,392	USSGMDVISB Index	Spread of (0.500)% on Notional	Societe Generale	03-Mar-22	(134,215)
						(134,215)

Franklin Diversified Dynamic Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) EUR
USD	3,404,966	USSGMDVISB Index	Spread of (0.500)% on Notional	Societe Generale	03-Mar-22	(75,757)
						(75,757)

Franklin Flexible Alpha Bond Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) USD
USD	1,160,000	Markit iBoxx USD Liquid Leveraged Loans Total Return Index	Spread of 0.135% on Notional	Morgan Stanley	20-Dec-21	5,430
						5,430

Franklin Global Multi-Asset Income Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) EUR
USD	3,557,748	USSGMDVISB Index	Spread of (0.500)% on Notional	Societe Generale	03-Mar-22	(79,156)
						(79,156)

Note 10 - Open positions on total return swap contracts (continued)

Franklin K2 Alternative Strategies Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) USD
USD	2,164,614	Accton Technology Corp.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	259,240
USD	1,083,643	Adobe, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	161,836
USD	722,322	Adobe, Inc.	USD LIBOR 1 month 0.083%	Morgan Stanley	18-May-23	48,826
USD	646,086	Adobe, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	43,732
USD	1,114,983	Advanced Micro Devices, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	172,238
USD	403,879	Advanced Micro Devices, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	67,515
USD	264,869	Airbnb, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	7,371
USD	655,386	Airbnb, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	5,805
USD	2,151,787	Alphabet, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	34,872
USD	1,792,152	Alphabet, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	9,685
USD	81,944	Amazon.com, Inc.	USD LIBOR 1 month 0.077%	J.P. Morgan	09-May-23	4,048
USD	1,998,201	ASML Holding NV	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	25,632
USD	1,186,732	Atlassian Corp. plc	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	149,258
USD	434,083	Atlassian Corp. plc	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	19,488
USD	114,297	Atlassian Corp. plc	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	5,119
USD	302,196	Avalara, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	46,453
USD	456,644	Cardlytics, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	88,445
USD	1,406,898	USD LIBOR 1 month 0.400%	Carnival Corp.	Morgan Stanley	04-Nov-22	48,486
USD	1,313,608	Ceridian HCM Holding, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	149,436
USD	188,271	Ceridian HCM Holding, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	25,324
USD	261,050	Ceridian HCM Holding, Inc.	USD LIBOR 1 month 0.091%	Morgan Stanley	17-May-23	14,032
USD	511,667	CoStar Group, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	43,795
USD	706,237	Dynatrace, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	43,571
USD	59,120	Energy Transfer LP	USD LIBOR 1 month 0.082%	Bank of America	05-Jan-22	19,879
USD	157,230	Enterprise Products Partners LP	USD LIBOR 1 month 0.082%	Goldman Sachs	18-Nov-21	10,601
USD	143,730	Enterprise Products Partners LP	USD LIBOR 1 month 0.082%	Bank of America	08-Mar-22	9,965
USD	1,128,216	Facebook, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	37,123
USD	708,522	Facebook, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	22,975
USD	262,532	Facebook, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	8,638
USD	49,502	Facebook, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	1,606
USD	976,316	Genpact Ltd.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	2,879
USD	584,054	GoDaddy, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	14,606
USD	75,753	GoDaddy, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	1,894
USD	1,168,695	HubSpot, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	197,009
USD	317,103	HubSpot, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	53,455
USD	454,010	Intuit, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	32,655
USD	480,124	Intuit, Inc.	USD LIBOR 1 month 0.083%	Morgan Stanley	18-May-23	19,756
USD	420,815	Intuit, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	17,354
USD	3,160,364	Marvell Technology Group Ltd.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	278,621
USD	229,006	Mastercard, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	598
USD	1,358,066	Match Group Inc/old	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	180,282
USD	534,893	Match Group Inc/old	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	66,159
USD	167,802	MediaTek, Inc.	USD LIBOR 1 month 0.091%	Morgan Stanley	17-May-23	11,112
USD	841,688	Micron Technology, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	28,592
USD	705,348	Micron Technology, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	7,774
USD	1,456,765	MongoDB, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	74,847
USD	453,186	Nuvei Corp.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	73,283
USD	1,918,727	PayPal Holdings, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	137,844
USD	218,383	PayPal Holdings, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	25,842
USD	1,360,174	RingCentral, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	200,888
USD	942,167	RingCentral, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	82,612
USD	117,694	salesforce.com, Inc.	USD LIBOR 1 month 0.077%	J.P. Morgan	09-May-23	3,934
USD	482,892	ServiceNow, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	94,605

Note 10 - Open positions on total return swap contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) USD
USD	159,850	Shopify, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	16,911
USD	759,596	Skyworks Solutions, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	88,821
USD	343,683	Skyworks Solutions, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	44,554
USD	1,202	Skyworks Solutions, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	140
USD	2,699,237	Snap, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	297,322
USD	726,060	Snap, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	68,242
USD	223,323	StoneCo Ltd.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	12,558
USD	653,203	TransUnion	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	31,904
USD	1,451,236	Trupanion, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	348,690
USD	389,280	Trupanion, Inc.	USD LIBOR 1 month 0.091%	Morgan Stanley	17-May-23	27,708
USD	449,190	Varonis Systems, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	69,836
USD	24,619	Varonis Systems, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	1,653
USD	1,394,803	VeriSign, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	55,580
USD	624,153	Visa, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	2,187
USD	40,944	Visa, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	436
USD	297,644	Workday, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	8,868
USD	891,376	Zscaler, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	107,755
HKD	845,504	Tencent Holdings Ltd.	HKD HIBOR 1 month 0.086%	J.P. Morgan	09-May-23	(3,017)
USD	625,124	Alphabet, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	(3,638)
USD	1,338,996	ASML Holding NV	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	(21,010)
USD	408,309	Clearway Energy, Inc.	USD LIBOR 1 month 0.082%	J.P. Morgan	24-Jan-22	(22,461)
USD	66,142	Clearway Energy, Inc.	USD LIBOR 1 month 0.082%	Goldman Sachs	21-Oct-21	(4,468)
USD	601,095	Electronic Arts, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	(7,895)
USD	399,419	Electronic Arts, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	(5,246)
USD	2,229,261	Genpact Ltd.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	(10,720)
USD	2,302,270	Global Payments, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	(81,049)
USD	338,752	Global Payments, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	(11,904)
USD	66,538	Global Payments, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	(1,217)
USD	1,556,411	Mastercard, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	(12,969)
USD	468,646	MediaTek, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	(16,482)
USD	419,641	MediaTek, Inc.	USD LIBOR 1 month 0.082%	Morgan Stanley	17-May-23	(14,758)
USD	865,159	MediaTek, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	(14,435)
USD	323,174	MediaTek, Inc.	USD LIBOR 1 month 0.081%	J.P. Morgan	09-May-23	(5,392)
USD	1,119,611	USD LIBOR 1 month 0.082%	NASDAQ-100 Total Return Index	Morgan Stanley	15-May-23	(42,089)
USD	12,874,762	USD LIBOR 1 month 0.081%	Russell 2000 Total Return Growth Index	J.P. Morgan	05-May-23	(417,996)
USD	16,942,080	USD LIBOR 1 month 0.082%	Russell 2000 Total Return Growth Index	Morgan Stanley	15-May-23	(396,719)
USD	8,463,180	USD LIBOR 1 month 0.082%	Russell Midcap Growth Index Total Return	Morgan Stanley	15-May-23	(389,928)
USD	812,421	USD LIBOR 1 month 0.081%	Russell Midcap Growth Index Total Return	J.P. Morgan	05-May-23	(52,722)
USD	23,172,733	USD LIBOR 1 month 0.082%	S&P North American Technology-Software Index	Morgan Stanley	15-May-23	(1,102,920)
USD	316,216	Twilio, Inc.	USD LIBOR 1 month 0%	Morgan Stanley	17-May-23	(494)
						1,735,231

Franklin Strategic Income Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) USD
USD	19,370,000	Markit iBoxx USD Liquid Leveraged Loans Total Return Index	Spread of 0.135% on Notional	Morgan Stanley	20-Sep-21	323,625
USD	42,430,000	Markit iBoxx USD Liquid Leveraged Loans Total Return Index	Spread of 0.135% on Notional	Morgan Stanley	20-Dec-21	143,242
						466,867

Note 10 - Open positions on total return swap contracts (continued)

Franklin Systematic Style Premia Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) USD
USD	5,304,513	Spread of 0% on Notional	USMSFTFSSP Index	Morgan Stanley	16-Jul-21	(100,830)
						(100,830)

Franklin U.S. Low Duration Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) USD
USD	5,190,000	Markit iBoxx USD Liquid Leveraged Loans Total Return Index	Spread of 0.135% on Notional	Morgan Stanley	20-Sep-21	86,712
USD	11,360,000	Markit iBoxx USD Liquid Leveraged Loans Total Return Index	Spread of 0.135% on Notional	Morgan Stanley	20-Dec-21	38,351
						125,063

Note 11 - Open positions on contract for differences

As at June 30, 2021, the Company had entered into the following outstanding contracts:

Franklin K2 Alternative Strategies Fund

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
AUD	2,812	Receive RBACR 1 day (0.600)% Pay Performance of the underlying equity basket of 1 Security	Morgan Stanley	26-Jun-23	(216,812)	(650)
AUD	114,960	Receive Performance of the underlying equity basket of 2 Securities Pay BBSW 1 month 0.550%	Morgan Stanley	22-Dec-21	594,896	(882)
AUD	4,106	Receive AUD1M_1M BBSW 1 day (0.006)% Pay Performance of the underlying equity basket of 1 Security	Deutsche Bank	20-May-22	(364,449)	(33,635)
CAD	14,366	Receive CAD1M_CDOR 1 day (0.008)% Pay Performance of the underlying equity basket of 1 Security	Deutsche Bank	03-Aug-21	(347,445)	122,348
CAD	11,274	Receive DISC 1 day (0.350)% Pay Performance of the underlying equity basket of 1 Security	Morgan Stanley	25-May-23	(1,029,266)	4,638
CAD	5,395	Receive CAD1M_CDOR 1 day (0.003)% Pay Performance of the underlying equity basket of 1 Security	Deutsche Bank	03-Aug-21	(207,296)	(17,927)
CHF	20,839	Receive Performance of the underlying equity basket of 1 Security Pay SARON 1 day 0.340%	Morgan Stanley	20-Jan-23	2,597,521	35,804
CHF	2,166	Receive LIBOR 1 day (0.797)% Pay Performance of the underlying equity basket of 1 Security	Goldman Sachs	14-Mar-25	(1,237,628)	(143,619)
DKK	7,053	Receive CIBOR 1 week (0.500)% Pay Performance of the underlying equity basket of 1 Security	Morgan Stanley	19-Apr-23	(989,969)	(9,493)
EUR	353,291	Receive Performance of the underlying equity basket of 9 Securities Pay EONIA 1 day (0.483)%	Goldman Sachs	14-Mar-25	20,659,720	6,319,657
EUR	205,551	Receive Performance of the underlying equity basket of 1 Security Pay EIBOR 1 month 0.450%	Barclays	12-Jul-22	6,873,245	231,545

Note 11 - Open positions on contract for differences (continued)

Franklin K2 Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
EUR	176,922	Receive Performance of the underlying equity basket of 4 Securities Pay EONIA 1 day 0.650%	Morgan Stanley	06-Sep-22	2,794,233	121,993
EUR	63,944	Receive Performance of the underlying equity basket of 4 Securities Pay EONIA 1 day 0.650%	Morgan Stanley	29-Sep-21	3,469,111	102,178
EUR	20,201	Receive EUR1M_Reuters 1 month (0.004)% Pay Performance of the underlying equity basket of 1 Security	Deutsche Bank	11-Feb-22	(405,824)	52,536
EUR	4,789	Receive EUR1M_Reuters 1 day (0.004)% Pay Performance of the underlying equity basket of 1 Security	Deutsche Bank	07-Feb-22	(632,752)	51,548
EUR	130,743	Receive EUR1M_Reuters 1 day (0.050)% Pay Performance of the underlying equity basket of 1 Security	Deutsche Bank	22-Dec-21	(148,993)	43,620
EUR	24,554	Receive Performance of the underlying equity basket of 1 Security Pay EIBOR 1 month 0.400%	Barclays	30-Mar-22	4,141,702	17,575
EUR	2,543	Receive EUR1M_Reuters 1 day (0.004)% Pay Performance of the underlying equity basket of 1 Security	Deutsche Bank	22-Dec-21	(235,186)	8,945
EUR	1,153	Receive EONIA O/N (0.300)% Pay Performance of the underlying equity basket of 1 Security	Barclays	23-Jun-22	(907,016)	5,707
EUR	18,956	Receive Performance of the underlying equity basket of 1 Security Pay EIBOR 1 month 0.400%	Barclays	13-Apr-22	1,474,346	4,345
EUR	7,078	Receive EONIA O/N (4.000)% Pay Performance of the underlying equity basket of 1 Security	Barclays	01-Apr-22	(1,179,180)	3,357
EUR	4,233	Receive EONIA O/N (4.000)% Pay Performance of the underlying equity basket of 1 Security	Barclays	07-Apr-22	(705,209)	2,008
EUR	19,924	Receive Performance of the underlying equity basket of 1 Security Pay EIBOR 1 month 0.400%	Barclays	12-Jul-22	1,219,112	1,485
EUR	19,775	Receive Performance of the underlying equity basket of 1 Security Pay EIBOR 1 month 0.400%	Barclays	21-Jul-22	1,209,995	1,474
EUR	19,196	Receive Performance of the underlying equity basket of 1 Security Pay EIBOR 1 month 0.400%	Barclays	14-Jul-22	1,174,567	1,431
EUR	186	Receive EONIA O/N (0.300)% Pay Performance of the underlying equity basket of 1 Security	Barclays	28-Jun-22	(146,318)	921
EUR	9,733	Receive Performance of the underlying equity basket of 1 Security Pay EIBOR 1 month 0.400%	Barclays	05-Jul-22	595,544	726
EUR	2,366	Receive EONIA 1 day (0.450)% Pay Performance of the underlying equity basket of 1 Security	Morgan Stanley	24-May-23	(284,308)	301
EUR	186	Receive Performance of the underlying equity basket of 1 Security Pay EIBOR 1 month 0.400%	Barclays	28-Jun-22	150,142	(934)
EUR	39,124	Receive Performance of the underlying equity basket of 2 Securities Pay EIBOR 1 month 0.400%	Barclays	23-Jun-22	3,408,519	(4,018)
EUR	10,514	Receive EONIA O/N (0.300)% Pay Performance of the underlying equity basket of 1 Security	Barclays	25-May-22	(972,373)	(11,793)

Note 11 - Open positions on contract for differences (continued)

Franklin K2 Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
EUR	51,327	Receive EONIA O/N (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	23-Sep-21	(4,746,908)	(57,568)
EUR	34,919	Receive Performance of the underlying equity basket of 1 Security Pay EONIA 1 day 0.00%	Morgan Stanley	29-Sep-21	1,026,849	(70,100)
EUR	571,305	Receive Performance of the underlying equity basket of 7 Securities Pay EURIB 1 month 0.400%	Morgan Stanley	13-Oct-21	10,882,934	(138,617)
EUR	218	Receive EONIA 1 day (0.450)% Pay Performance of the underlying equity basket of 1 Security	Morgan Stanley	22-Mar-22	(1,050,595)	(415,072)
EUR	78,830	Receive EONIA 1 day (0.483)% Pay Performance of the underlying equity basket of 4 Securities	Goldman Sachs	14-Mar-25	(6,447,000)	(1,321,170)
GBP	2,967,370	Receive Performance of the underlying equity basket of 7 Securities Pay SONIA 1 day 0.440%	Morgan Stanley	13-Oct-21	19,246,328	226,135
GBP	1,312,584	Receive Performance of the underlying equity basket of 3 Securities Pay SONIA 1 day 0.650%	Morgan Stanley	03-Oct-22	3,482,993	104,925
GBP	102,749	Receive SONIA 1 day (0.350)% Pay Performance of the underlying equity basket of 2 Securities	Morgan Stanley	26-Sep-22	(1,999,595)	66,302
GBP	262,605	Receive SONIA 1 day (0.300)% Pay Performance of the underlying equity basket of 3 Securities	Morgan Stanley	13-Oct-21	(2,036,651)	49,838
GBP	156,570	Receive Performance of the underlying equity basket of 1 Security Pay LIBOR 1 month 0.400%	J.P. Morgan	07-Jun-22	1,810,636	8,663
GBP	74,446	Receive Performance of the underlying equity basket of 1 Security Pay SONIA O/N 0.400%	Barclays	22-Jun-22	184,954	–
GBP	26,082	Receive Performance of the underlying equity basket of 1 Security Pay SONIA O/N 0.400%	Barclays	15-Jun-22	64,798	–
GBP	98,576	Receive Performance of the underlying equity basket of 1 Security Pay SONIA O/N 0.400%	Barclays	16-Jun-22	244,903	–
GBP	45,867	Receive Performance of the underlying equity basket of 1 Security Pay SONIA O/N 0.400%	Barclays	23-Jun-22	113,952	–
GBP	20,512	Receive Performance of the underlying equity basket of 1 Security Pay SONIA O/N 0.400%	Barclays	26-Jul-22	236,074	(851)
GBP	31,337	Receive Performance of the underlying equity basket of 1 Security Pay SONIA O/N 0.400%	Barclays	21-Jul-22	360,659	(1,300)
GBP	72,078	Receive Performance of the underlying equity basket of 1 Security Pay SONIA O/N 0.400%	Barclays	05-May-22	1,741,666	(30,599)
GBP	938,418	Receive Performance of the underlying equity basket of 1 Security Pay SONIA 1 day 0.400%	Morgan Stanley	26-Sep-22	1,284,711	(117,252)
HKD	110,535	Receive Performance of the underlying equity basket of 1 Security Pay HIBOR 1 month 0.550%	Morgan Stanley	24-Nov-21	335,367	6,014
SEK	4,298	Receive Performance of the underlying equity basket of 1 Security Pay STIBO 1 week 0.650%	Morgan Stanley	02-Jun-23	679,867	133,497

Note 11 - Open positions on contract for differences (continued)

Franklin K2 Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
SEK	54,831	Receive STIBOR 1 day (0.056)% Pay Performance of the underlying equity basket of 1 Security	Goldman Sachs	14-Mar-25	(1,302,204)	(445,430)
SGD	638,281	Receive Performance of the underlying equity basket of 1 Security Pay SIBOR 1 month 0.550%	Morgan Stanley	22-May-23	1,763,080	2,696
SGD	98,928	Receive SORF1 1 day (0.930)% Pay Performance of the underlying equity basket of 1 Security	Morgan Stanley	22-May-23	(154,023)	32
SGD	378	Receive SORF1 1 day (0.650)% Pay Performance of the underlying equity basket of 1 Security	Morgan Stanley	24-May-23	(879,984)	(2,913)
USD	99,279,599	Receive Performance of the underlying equity basket of 93 Securities Pay USD1M_Reuters 1 month 0.010%	Deutsche Bank	02-Nov-21	112,328,493	9,205,962
USD	228,031	Receive Performance of the underlying equity basket of 8 Securities Pay FEDEF 1 day 0.400%	Morgan Stanley	22-Nov-22	29,643,805	2,020,269
USD	104,665	Receive Performance of the underlying equity basket of 3 Securities Pay LIBOR 1 month 0.350%	J.P. Morgan	08-Jan-22	22,007,141	587,992
USD	14,598	Receive Performance of the underlying equity basket of 1 Security Pay FEDEF 1 day 0.650%	Morgan Stanley	23-Sep-22	2,030,980	574,257
USD	243,021	Receive Performance of the underlying equity basket of 1 Security Pay FEDEF 1 day 1.000%	Morgan Stanley	22-Nov-22	4,605,248	464,882
USD	2,512	Receive Performance of the underlying equity basket of 1 Security Pay LIBOR 1 month 0.350%	J.P. Morgan	13-Jul-22	3,894,454	451,406
USD	16,912	Receive Performance of the underlying equity basket of 1 Security Pay LIBOR 1 month 0.350%	J.P. Morgan	20-Jul-22	6,460,384	409,116
USD	54,067	Receive Performance of the underlying equity basket of 3 Securities Pay LIBOR 1 month 0.350%	J.P. Morgan	07-Jul-22	10,603,247	405,785
USD	27,459	Receive FEDEF 1 day (0.550)% Pay Performance of the underlying equity basket of 1 Security	Morgan Stanley	28-Sep-22	(9,971,736)	375,798
USD	470,836	Receive Performance of the underlying equity basket of 1 Security Pay FEDEF 1 day 0.300%	Morgan Stanley	28-Sep-22	2,191,199	236,052
USD	127,658	Receive USOBFR 1 day (0.005)% Pay Performance of the underlying equity basket of 3 Securities	Deutsche Bank	02-Nov-21	(2,060,374)	102,602
USD	9,306	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	24-Mar-22	(1,923,643)	79,752
USD	17,445	Receive FEDEF 1 day (0.320)% Pay Performance of the underlying equity basket of 1 Security	Morgan Stanley	21-Sep-22	(2,382,813)	75,858
USD	63,643	Receive Performance of the underlying equity basket of 1 Security Pay LIBOR 1 month 0.350%	Barclays	10-Jun-22	6,705,427	48,369
USD	11,828	Receive FEDEF 1 day (1.820)% Pay Performance of the underlying equity basket of 1 Security	Morgan Stanley	11-Oct-21	(861,433)	42,984
USD	6,284	Receive USOBFR 1 day (0.150)% Pay Performance of the underlying equity basket of 1 Security	Deutsche Bank	02-Nov-21	(76,916)	25,613

Note 11 - Open positions on contract for differences (continued)

Franklin K2 Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	5,269	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 3 Securities	Barclays	16-Jun-22	(1,043,725)	24,235
USD	30,000	Receive Performance of the underlying equity basket of 1 Security Pay LIBOR 1 month 0.350%	Barclays	26-May-22	3,160,800	22,800
USD	1,654	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	25-May-22	(341,898)	14,175
USD	1,537	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	11-May-22	(317,713)	13,172
USD	54,307	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 3 Securities	Barclays	13-Jan-22	(6,032,201)	10,780
USD	107,085	Receive Performance of the underlying equity basket of 2 Securities Pay USOBFR 1 day 0.010%	Deutsche Bank	02-Nov-21	114,662	6,445
USD	3,038	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 2 Securities	Barclays	21-Apr-22	(718,129)	6,188
USD	23,437	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	09-Feb-22	(1,403,876)	3,984
USD	14,264	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	25-Feb-22	(854,414)	2,425
USD	5,692	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	17-Jun-22	(2,336,281)	1,992
USD	6,165	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 2 Securities	Barclays	23-Jun-22	(381,616)	1,754
USD	4,165	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	19-Jan-22	(1,709,524)	1,458
USD	1,500,000	Receive Reuters 1 month 0.004% Pay Performance of the underlying equity basket of 1 Security	Deutsche Bank	02-Nov-21	(1,526,316)	1,213
USD	2,555	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	10-Mar-22	(624,110)	766
USD	2,179	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	19-May-22	(532,264)	654
USD	2,165	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	18-May-22	(528,845)	649
USD	3,194	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	14-Mar-22	(191,321)	543
USD	31,688	Receive Performance of the underlying equity basket of 2 Securities Pay LIBOR 1 month 0.350%	Barclays	22-Jun-22	405,163	294
USD	7,888	Receive Performance of the underlying equity basket of 1 Security Pay LIBOR 1 month 0.350%	Barclays	29-Jun-22	100,572	79
USD	2,812	Receive Performance of the underlying equity basket of 1 Security Pay LIBOR 1 month 0.350%	Barclays	05-Jul-22	35,853	28

Note 11 - Open positions on contract for differences (continued)

Franklin K2 Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	1,272	Receive Performance of the underlying equity basket of 1 Security Pay LIBOR 1 month 0.350%	Barclays	24-Jun-22	16,218	13
USD	19,780	Receive Performance of the underlying equity basket of 2 Securities Pay LIBOR 1 month 0.350%	Barclays	17-Jun-22	281,884	(399)
USD	4,385	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	27-Apr-22	(318,307)	(1,579)
USD	877	Receive FEDEF 1 day (1.480)% Pay Performance of the underlying equity basket of 1 Security	Morgan Stanley	21-Sep-22	(35,343)	(2,324)
USD	9,127	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 3 Securities	Barclays	24-May-22	(2,572,960)	(3,324)
USD	33,134	Receive Performance of the underlying equity basket of 1 Security Pay LIBOR 1 month 0.350%	Barclays	09-Jun-22	620,269	(3,645)
USD	8,648	Receive Performance of the underlying equity basket of 1 Security Pay FEDEF 1 day 0.00%	Morgan Stanley	22-Nov-22	330,959	(4,250)
USD	126,980	Receive Performance of the underlying equity basket of 2 Securities Pay LIBOR 1 month 0.350%	J.P. Morgan	08-Feb-22	7,501,180	(5,353)
USD	25,239	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 2 Securities	Barclays	17-Feb-22	(1,591,277)	(12,101)
USD	11,665	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 2 Securities	Barclays	26-May-22	(1,609,966)	(13,627)
USD	65,900	Receive Performance of the underlying equity basket of 3 Securities Pay LIBOR 1 month 0.350%	Barclays	30-Jun-22	4,769,620	(13,790)
USD	51,100	Receive Performance of the underlying equity basket of 1 Security Pay LIBOR 1 month 0.350%	Barclays	27-Apr-22	9,387,581	(21,973)
USD	6,708	Receive Performance of the underlying equity basket of 1 Security Pay LIBOR 1 month 0.350%	Barclays	16-Jun-22	1,108,229	(22,539)
USD	15,036	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	29-Oct-21	(2,588,598)	(23,907)
USD	16,815	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	03-Nov-21	(2,894,870)	(26,736)
USD	1,160	Receive Federal Funds 1 day 0.100% Pay Performance of the underlying equity basket of 1 Security	Goldman Sachs	31-Dec-25	(788,452)	(29,802)
USD	101	Receive Performance of the underlying equity basket of 1 Security Pay LIBOR 3 month 1.000%	Morgan Stanley	27-Sep-22	2,574,887	(30,908)
USD	4,597	Receive FEDEF 1 day (0.400)% Pay Performance of the underlying equity basket of 1 Security	Morgan Stanley	11-Oct-21	(950,246)	(35,054)
USD	48,951	Receive Performance of the underlying equity basket of 4 Securities Pay LIBOR 1 month 0.350%	Barclays	23-Jun-22	4,766,712	(37,995)
USD	69,951	Receive USOBFR 1 day (0.008)% Pay Performance of the underlying equity basket of 1 Security	Deutsche Bank	02-Nov-21	(1,038,073)	(39,850)

Note 11 - Open positions on contract for differences (continued)

Franklin K2 Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	5,343	Receive FEDEF 1 day (0.400)% Pay Performance of the underlying equity basket of 1 Security	Morgan Stanley	21-Sep-22	(556,260)	(50,690)
USD	8,811	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	23-Feb-22	(827,617)	(60,355)
USD	9,092	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	26-Nov-21	(854,012)	(62,280)
USD	227,298	Receive USOBFR 1 day (0.003)% Pay Performance of the underlying equity basket of 2 Securities	Deutsche Bank	03-Mar-22	(2,196,100)	(74,155)
USD	11,651	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	02-Dec-21	(1,094,378)	(79,809)
USD	24,110	Receive Performance of the underlying equity basket of 1 Security Pay LIBOR 1 month 0.350%	Barclays	28-Apr-22	3,983,213	(81,010)
USD	10,586	Receive FEDEF 1 day (0.390)% Pay Performance of the underlying equity basket of 1 Security	Morgan Stanley	21-Sep-22	(1,139,477)	(104,229)
USD	3,427	Receive LIBOR 1 month 0.073% Pay Performance of the underlying equity basket of 2 Securities	Goldman Sachs	17-Nov-27	(17,461,621)	(107,571)
USD	7,249	Receive FEDEF 1 day (0.550)% Pay Performance of the underlying equity basket of 1 Security	Morgan Stanley	21-Sep-22	(1,032,040)	(125,480)
USD	18,745	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 1 Security	Barclays	21-Dec-21	(1,760,718)	(128,403)
USD	66,312	Receive FEDEF 1 day (0.350)% Pay Performance of the underlying equity basket of 7 Securities	Morgan Stanley	21-Sep-22	(8,240,870)	(461,486)
USD	28,823	Receive USOBFR 1 day (0.015)% Pay Performance of the underlying equity basket of 1 Security	Deutsche Bank	02-Nov-21	(1,062,416)	(137,833)
USD	1,811	Receive FEDEF 1 day 0.00% Pay Performance of the underlying equity basket of 1 Security	Morgan Stanley	21-Sep-22	(1,230,937)	(145,496)
USD	37,026	Receive LIBOR 1 month (0.350)% Pay Performance of the underlying equity basket of 2 Securities	Barclays	15-Dec-21	(4,637,768)	(175,638)
USD	11,477	Receive FEDEF 1 day (0.350)% Pay Performance of the underlying equity basket of 2 Securities	Morgan Stanley	15-Mar-22	(2,207,956)	(307,970)
USD	15,597	Receive LIBOR 1 month (0.300)% Pay Performance of the underlying equity basket of 1 Security	J.P. Morgan	08-Feb-22	(67,028,108)	(830,724)
USD	176,408	Receive FEDEF 1 day (0.350)% Pay Performance of the underlying equity basket of 5 Securities	Morgan Stanley	11-Oct-21	(15,678,925)	(2,182,570)
USD	3,519,084	Receive USOBFR 1 day (0.004)% Pay Performance of the underlying equity basket of 98 Securities	Deutsche Bank	02-Nov-21	(83,777,424)	(6,227,285)
						8,456,625

Note 11 - Open positions on contract for differences (continued)

Geographic distribution based on economic exposure:

	Global Exposure USD	% of Basket Global Exposure
United States of America	(13,130,089)	(29.96)
Grenada	(9,971,736)	(22.75)
Canada	(3,767,935)	(8.60)
Ireland	(3,347,386)	(7.64)
Belgium	(3,207,849)	(7.32)
Liberia	(1,392,025)	(3.18)
European Union	(1,334,903)	(3.05)
Israel	(1,103,329)	(2.52)
Cayman Islands	(1,040,099)	(2.37)
Denmark	(989,969)	(2.26)
Finland	(707,036)	(1.61)
Sweden	(622,337)	(1.42)
Austria	(405,824)	(0.93)
Luxembourg	(21,496)	(0.05)
Australia	13,635	0.03
Switzerland	1,359,893	3.10
Singapore	1,609,056	3.67
Isle of Man	1,741,666	3.97
Jersey	2,029,596	4.63
Italy	2,049,329	4.68
Netherlands	2,130,661	4.86
China	2,191,198	5.00
Bermuda	9,221,695	21.04
Germany	10,716,203	24.45
United Kingdom	23,960,653	54.68
France	27,848,181	63.55
	43,829,753	100.00

Note 12 - Open positions on credit default swap contracts

As at June 30, 2021, the Company had entered into the following outstanding contracts:

Franklin Flexible Alpha Bond Fund

Nominal	Description	Interest paid/received %	Counterparty	Buy/Sell Protection	Maturity date	Trading currency	Market Value USD	Unrealised profit/(loss) USD
550,000	CDX.NA.HY.35-V1 Dec. 2025	5.00%	Citigroup	Sell	20-Dec-25	USD	55,860	21,814
100,000	Citibank Bespoke 0-5% Tranche Index Dec. 2022	0.00%	Citibank	Sell	20-Dec-22	USD	(24,200)	(3,864)
200,000	Citibank Bespoke 5-10% Tranche Index Dec. 2022	1.97%	Citibank	Sell	20-Dec-22	USD	144	144
3,320,000	MCDX.NA.MAIN.31-V1 Dec. 2023	1.00%	Citibank	Sell	20-Dec-23	USD	38,775	22,165
1,700,000	Morgan Stanley Bespoke 5-10% Tranche Index Dec. 2021	4.10%	Morgan Stanley	Sell	20-Dec-21	USD	(2,213)	(2,213)
70,000	Air France–KLM SA 3.875% 18/06/2021	5.00%	Citibank	Sell	20-Dec-25	EUR	3,520	5,103
650,000	Avon Products, Inc. 5% 15/03/2023	5.00%	Citibank	Buy	20-Mar-23	USD	(41,465)	(8,961)
100,000	Boeing Co. 2.6% 30/10/2025	1.00%	Citibank	Sell	20-Jun-26	USD	(511)	477
270,000	Bombardier, Inc. 7.45% 01/05/2034	5.00%	Goldman Sachs	Buy	20-Mar-25	USD	(8,043)	(19,364)
200,000	Colombia Government Bond 10.375% 28/01/2033	1.00%	Citibank	Sell	20-Dec-30	USD	(16,086)	(2,136)
350,000	Nabors Industries, Inc. 5.5% 15/01/2023	1.00%	Citibank	Sell	20-Dec-23	USD	(29,456)	162

Note 12 - Open positions on credit default swap contracts (continued)

Franklin Flexible Alpha Bond Fund (continued)

Nominal	Description	Interest paid/received %	Counterparty	Buy/Sell Protection	Maturity date	Trading currency	Market Value USD	Unrealised profit/(loss) USD
350,000	Nabors Industries, Inc. 5.5% 15/01/2023	1.00%	Citibank	Buy	20-Dec-21	USD	4,033	882
100,000	Nordstrom, Inc. 6.95% 15/03/2028	1.00%	J.P. Morgan	Sell	20-Jun-26	USD	(5,554)	(593)
130,000	NRG Energy, Inc. 7.25% 15/05/2026	5.00%	Goldman Sachs	Sell	20-Dec-25	USD	19,019	2,881
120,000	Royal Caribbean Cruises Ltd. 5.25% 15/11/2022	5.00%	J.P. Morgan	Sell	20-Dec-25	USD	8,921	17,752
950,000	Xerox Corp. 3.8% 15/05/2024	5.00%	Citibank	Buy	20-Sep-25	USD	(118,429)	(11,796)
							(115,685)	**22,453**

Franklin Global Fundamental Strategies Fund

Nominal	Description	Interest paid/received %	Counterparty	Buy/Sell Protection	Maturity date	Trading currency	Market Value USD	Unrealised profit/(loss) USD
26,070,000	ITRAXX.EUROPE. CROSSOVER.34-V2 Dec. 2025	5.00%	Citigroup	Sell	20-Dec-25	EUR	3,902,497	208,666
							3,902,497	**208,666**

Franklin Gulf Wealth Bond Fund

Nominal	Description	Interest paid/received %	Counterparty	Buy/Sell Protection	Maturity date	Trading currency	Market Value USD	Unrealised profit/(loss) USD
9,155,000	Abu Dhabi Government Bond 3.125% 30/09/2049	2.00%	J.P. Morgan	Sell	01-Oct-21	USD	2,504,505	(467,532)
12,062,145	NMC Healthcare Ltd. 5% 01/10/2021	2.00%	J.P. Morgan	Sell	01-Oct-21	AED	8,866,447	7,881,286
4,760,000	Saudi Government International Bond 4.5% 26/10/2046	2.00%	J.P. Morgan	Sell	01-Oct-21	USD	1,527,230	(224,926)
3,030,000	Saudi Government International Bond 4.625% 04/10/2047	2.00%	J.P. Morgan	Sell	01-Oct-21	USD	985,025	(155,789)
							13,883,207	**7,033,039**

Franklin K2 Alternative Strategies Fund

Nominal	Description	Interest paid/received %	Counterparty	Buy/Sell Protection	Maturity date	Trading currency	Market Value USD	Unrealised profit/(loss) USD
264,000	Air France–KLM SA 1.875% 16/01/2025	5.00%	J.P. Morgan	Buy	20-Jun-22	EUR	(6,189)	(1,258)
212,000	Air France–KLM SA 3.875% 18/06/2021	5.00%	J.P. Morgan	Buy	20-Dec-21	EUR	(2,795)	(5,417)
121,000	American Airlines Group, Inc. 5% 01/06/2022	5.00%	Credit Suisse	Buy	20-Dec-21	USD	(2,075)	(11,275)
171,000	American Airlines Group, Inc. 5% 01/06/2022	5.00%	Goldman Sachs	Buy	20-Dec-21	USD	(2,933)	(27,296)
49,000	American Airlines Group, Inc. 5% 01/06/2022	5.00%	J.P. Morgan	Buy	20-Dec-21	USD	(840)	(7,006)
687,000	American Airlines Group, Inc. 5% 01/06/2022	5.00%	Barclays	Buy	20-Dec-21	USD	(11,784)	(77,172)
319,000	American Airlines Group, Inc. 5% 01/06/2022	5.00%	Citigroup	Buy	20-Dec-21	USD	(5,471)	(32,029)

Note 12 - Open positions on credit default swap contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Nominal	Description	Interest paid/received %	Counterparty	Buy/Sell Protection	Maturity date	Trading currency	Market Value USD	Unrealised profit/(loss) USD
470,000	American Axle & Manufacturing, Inc. 6.25% 15/03/2026	5.00%	Barclays	Buy	20-Dec-25	USD	(29,076)	(4,493)
122,000	American Axle & Manufacturing, Inc. 6.25% 15/03/2026	5.00%	Morgan Stanley	Buy	20-Dec-25	USD	(7,547)	392
73,000	American Axle & Manufacturing, Inc. 6.25% 15/03/2026	5.00%	J.P. Morgan	Buy	20-Dec-25	USD	(4,516)	234
73,000	American Axle & Manufacturing, Inc. 6.25% 15/03/2026	5.00%	Goldman Sachs	Buy	20-Dec-25	USD	(4,516)	234
920,000	Argentina Government Bond 1% 20/06/2026	5.00%	Barclays	Buy	20-Jun-26	USD	370,142	12,058
334,000	Brazil Government Bond 4.25% 07/01/2025	1.00%	Barclays	Buy	20-Jun-25	USD	4,292	(35,498)
428,000	British Telecommunications plc 5.75% 07/12/2028	1.00%	Bank of America	Buy	20-Jun-26	EUR	(6,154)	3,164
15,500,000	CDX.NA.HY.35-V1 Dec. 2025	5.00%	J.P. Morgan	Buy	20-Dec-25	USD	(1,585,372)	(617,593)
576,000	Dell, Inc. 7.1% 15/04/2028	1.00%	BNP Paribas	Buy	20-Dec-25	USD	(4,985)	(37,644)
159,000	Dell, Inc. 7.1% 15/04/2028	1.00%	Citigroup	Buy	20-Dec-25	USD	(1,376)	(11,676)
318,000	Dell, Inc. 7.1% 15/04/2028	1.00%	J.P. Morgan	Buy	20-Dec-25	USD	(2,752)	(17,202)
37,000	Diamond Sports Group LLC 5.375% 15/08/2026	5.00%	Goldman Sachs	Buy	20-Dec-25	USD	18,266	4,021
97,000	Diamond Sports Group LLC 5.375% 15/08/2026	5.00%	Barclays	Buy	20-Dec-25	USD	47,887	(2,469)
24,000	Diamond Sports Group LLC 5.375% 15/08/2026	5.00%	Goldman Sachs	Buy	20-Jun-25	USD	11,275	(1,919)
386,800	Dow Chemical Co. (The) 7.375% 01/11/2029	1.00%	Goldman Sachs	Buy	20-Jun-25	USD	(8,624)	(5,817)
615,000	General Electric Co. 2.7% 09/10/2022	1.00%	J.P. Morgan	Buy	20-Dec-25	USD	(9,697)	(33,434)
615,000	General Electric Co. 2.7% 09/10/2022	1.00%	Goldman Sachs	Buy	20-Dec-25	USD	(9,697)	(33,522)
233,000	Italy Government Bond 6.875% 27/09/2023	1.00%	Bank of America	Buy	20-Jun-24	USD	(3,813)	(8,036)
389,000	Italy Government Bond 6.875% 27/09/2023	1.00%	J.P. Morgan	Buy	20-Jun-24	USD	(6,366)	(9,536)
808,000	Kohl's Corp. 4.25% 17/07/2025	1.00%	Morgan Stanley	Buy	20-Dec-25	USD	2,300	(75,425)
1,527,000	Kohl's Corp. 4.25% 17/07/2025	1.00%	Goldman Sachs	Buy	20-Dec-25	USD	4,346	(140,676)
960,000	Lloyds Banking Group plc 4.5% 04/11/2024	1.00%	J.P. Morgan	Buy	20-Dec-24	EUR	(17,547)	(19,813)
117,000	Loxam SAS 6% 15/04/2025	5.00%	J.P. Morgan	Buy	20-Jun-26	EUR	(7,676)	(9,869)
433,000	MBIA, Inc. 6.625% 01/10/2028	5.00%	Goldman Sachs	Buy	20-Dec-24	USD	(28,604)	43,513
199,000	MBIA, Inc. 6.625% 01/10/2028	5.00%	Citigroup	Buy	20-Dec-24	USD	(13,146)	24,190
66,000	MBIA, Inc. 6.625% 01/10/2028	5.00%	Citigroup	Buy	20-Jun-22	USD	(2,275)	2,732
42,000	MBIA, Inc. 6.625% 01/10/2028	5.00%	Goldman Sachs	Buy	20-Jun-22	USD	(1,448)	1,128
40,000	MBIA, Inc. 6.625% 01/10/2028	5.00%	Barclays	Buy	20-Jun-22	USD	(1,379)	(102)
515,000	Simon Property Group, Inc. 2.75% 01/06/2023	1.00%	J.P. Morgan	Buy	20-Dec-25	USD	(8,857)	(20,311)
948,000	Simon Property Group, Inc. 2.75% 01/06/2023	1.00%	Morgan Stanley	Buy	20-Dec-25	USD	(16,303)	(37,387)
1,050,000	Simon Property Group, Inc. 2.75% 01/06/2023	1.00%	Barclays	Buy	20-Dec-25	USD	(18,057)	(38,854)

Note 12 - Open positions on credit default swap contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Nominal	Description	Interest paid/received %	Counterparty	Buy/Sell Protection	Maturity date	Trading currency	Market Value USD	Unrealised profit/(loss) USD
43,000	Stena Aktiebolag 7% 01/02/2024	5.00%	Goldman Sachs	Buy	20-Jun-26	EUR	376	(1,370)
455,000	Stena Aktiebolag 7% 01/02/2024	5.00%	Goldman Sachs	Buy	20-Jun-24	EUR	(3,046)	(30,199)
2,255,000	United Mexican States 4.15% 28/03/2027	1.00%	Barclays	Buy	20-Jun-26	USD	(7,399)	(16,293)
245,000	United States Steel Corp. 6.65% 01/06/2037	5.00%	J.P. Morgan	Buy	20-Jun-25	USD	(23,423)	(85,601)
							(1,406,854)	**(1,364,526)**

Franklin Strategic Income Fund

Nominal	Description	Interest paid/received %	Counterparty	Buy/Sell Protection	Maturity date	Trading currency	Market Value USD	Unrealised profit/(loss) USD
1,000,000	CDX.NA.EM.33-V2 Jun. 2025	1.00%	Citigroup	Sell	20-Jun-25	USD	(5,635)	23,296
1,800,000	Citibank Bespoke 0-5% Tranche Index Dec. 2022	0.00%	Citibank	Sell	20-Dec-22	USD	(435,600)	(69,559)
3,500,000	Citibank Bespoke 5-10% Tranche Index Dec. 2022	1.97%	Citibank	Sell	20-Dec-22	USD	2,555	2,554
1,400,000	Citibank Bespoke 5-7% Tranche Index Dec. 2021	2.90%	Citibank	Sell	20-Dec-21	USD	15,373	15,373
3,350,000	MCDX.NA.MAIN.31-V1 Dec. 2023	1.00%	Citibank	Sell	20-Dec-23	USD	39,125	22,365
3,000,000	Morgan Stanley Bespoke 5-10% Tranche Index Dec. 2021	4.10%	Morgan Stanley	Sell	20-Dec-21	USD	(3,906)	(3,906)
420,000	Air France–KLM SA 1.875% 16/01/2025	5.00%	J.P. Morgan	Sell	20-Jun-26	EUR	21,285	13,956
170,000	Air France–KLM SA 1.875% 16/01/2025	5.00%	Bank of America	Sell	20-Jun-26	EUR	8,615	5,219
1,280,000	Air France–KLM SA 3.875% 18/06/2021	5.00%	Morgan Stanley	Sell	20-Dec-25	EUR	64,375	63,001
400,000	American Airlines Group, Inc. 5% 01/06/2022	5.00%	Goldman Sachs	Sell	20-Jun-22	USD	4,788	8,433
1,550,000	American Airlines Group, Inc. 5% 01/06/2022	5.00%	Citibank	Sell	20-Dec-21	USD	24,432	73,413
1,550,000	Carnival Corp. 6.65% 15/01/2028	1.00%	Citibank	Sell	20-Dec-25	USD	(144,408)	72,370
1,550,000	Macy's, Inc. 3.625% 01/06/2024	1.00%	J.P. Morgan	Sell	20-Dec-25	USD	(101,595)	156,616
900,000	Nordstrom, Inc. 6.95% 15/03/2028	1.00%	BNP Paribas	Sell	20-Jun-26	USD	(49,988)	8,195
900,000	Nordstrom, Inc. 6.95% 15/03/2028	1.00%	J.P. Morgan	Sell	20-Jun-26	USD	(49,988)	(5,339)
1,550,000	Royal Caribbean Cruises Ltd. 5.25% 15/11/2022	5.00%	Barclays	Sell	20-Dec-25	USD	115,234	156,525
196,000	United Airlines Holdings, Inc. 5% 01/02/2024	5.00%	Credit Suisse	Sell	20-Dec-25	USD	13,098	13,494
							(482,240)	**556,006**

Franklin U.S. Low Duration Fund

Nominal	Description	Interest paid/received %	Counterparty	Buy/Sell Protection	Maturity date	Trading currency	Market Value USD	Unrealised profit/(loss) USD
3,600,000	CDX.NA.IG.34-V1 Jun. 2025	1.00%	Citigroup	Sell	20-Jun-25	USD	73,600	38,794

Note 12 - Open positions on credit default swap contracts (continued)

Franklin U.S. Low Duration Fund (continued)

Nominal	Description	Interest paid/received %	Counterparty	Buy/Sell Protection	Maturity date	Trading currency	Market Value USD	Unrealised profit/(loss) USD
300,000	Citibank Bespoke 0-5% Tranche Index Dec. 2022	0.00%	Citibank	Sell	20-Dec-22	USD	(72,600)	(11,593)
500,000	Citibank Bespoke 5-10% Tranche Index Dec. 2022	1.97%	Citibank	Sell	20-Dec-22	USD	367	367
600,000	Citibank Bespoke 5-7% Tranche Index Dec. 2021	2.90%	Citibank	Sell	20-Dec-21	USD	6,588	6,588
1,460,000	ITRAXX.EUROPE. MAIN.35-V1 Jun. 2026	1.00%	Citigroup	Sell	20-Jun-26	EUR	46,141	7,145
2,269,807	Morgan Stanley Bespoke 0-5% Tranche Index Dec. 2021	0.00%	Morgan Stanley	Sell	20-Dec-21	USD	448,445	65,898
1,300,000	Morgan Stanley Bespoke 5-10% Tranche Index Dec. 2021	4.10%	Morgan Stanley	Sell	20-Dec-21	USD	(1,693)	(1,691)
180,000	Air France–KLM SA 1.875% 16/01/2025	5.00%	J.P. Morgan	Sell	20-Jun-26	EUR	9,122	5,981
70,000	Air France–KLM SA 1.875% 16/01/2025	5.00%	Bank of America	Sell	20-Jun-26	EUR	3,548	2,149
160,000	Air France–KLM SA 3.875% 18/06/2021	5.00%	Morgan Stanley	Sell	20-Dec-25	EUR	8,047	7,875
100,000	American Airlines Group, Inc. 5% 01/06/2022	5.00%	Goldman Sachs	Sell	20-Jun-22	USD	1,197	2,108
200,000	American Airlines Group, Inc. 5% 01/06/2022	5.00%	Citibank	Sell	20-Dec-21	USD	3,153	9,472
1,300,000	Avon Products, Inc. 5% 15/03/2023	5.00%	Citibank	Buy	20-Mar-23	USD	(82,930)	(17,914)
200,000	Carnival Corp. 6.65% 15/01/2028	1.00%	Citibank	Sell	20-Dec-25	USD	(18,633)	9,338
200,000	Macy's, Inc. 3.625% 01/06/2024	1.00%	J.P. Morgan	Sell	20-Dec-25	USD	(13,109)	20,208
525,000	Nabors Industries, Inc. 5.5% 15/01/2023	1.00%	Citibank	Sell	20-Dec-23	USD	(44,185)	(7,838)
525,000	Nabors Industries, Inc. 5.5% 15/01/2023	1.00%	Citibank	Buy	20-Dec-21	USD	6,049	2,946
400,000	Nordstrom, Inc. 6.95% 15/03/2028	1.00%	BNP Paribas	Sell	20-Jun-26	USD	(22,217)	3,642
400,000	Nordstrom, Inc. 6.95% 15/03/2028	1.00%	J.P. Morgan	Sell	20-Jun-26	USD	(22,217)	(2,373)
200,000	Royal Caribbean Cruises Ltd. 5.25% 15/11/2022	5.00%	Barclays	Sell	20-Dec-25	USD	14,869	20,197
19,000	United Airlines Holdings, Inc. 5% 01/02/2024	5.00%	Credit Suisse	Sell	20-Dec-25	USD	1,270	1,270
							344,812	**162,569**

Note 13 - Open positions on option contracts

As at June 30, 2021, the Company had entered into the following outstanding contracts:

Franklin Diversified Balanced Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment EUR	Market value EUR	Unrealised profit/(loss) EUR
Currency Option							
Purchase	Foreign Exchange JPY/EUR, Put Option, Strike Price 129.87, Dec. 2021	HSBC	EUR	3,942,912	3,887,235	40,534	(4,383)

Note 13 - Open positions on option contracts (continued)

Franklin Diversified Balanced Fund (continued)

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment EUR	Market value EUR	Unrealised profit/(loss) EUR
Index Option							
Purchase	EURO STOXX 50 Index, Call Option, Strike Price 4,200.00, Dec. 2021	J.P. Morgan	EUR	239	10,973,610	219,402	(114,112)
Sale	EURO STOXX 50 Index, Put Option, Strike Price 3,300.00, Dec. 2021	J.P. Morgan	EUR	(156)	7,844,099	(63,180)	235,391
Sale	EURO STOXX 50 Index, Put Option, Strike Price 3,350.00, Dec. 2021	J.P. Morgan	EUR	(83)	3,129,511	(36,852)	113,243
Purchase	FTSE 100 Index, Call Option, Strike Price 7,100.00, Dec. 2021	J.P. Morgan	GBP	10	903,082	23,740	1,976
Sale	FTSE 100 Index, Put Option, Strike Price 6,300.00, Dec. 2021	J.P. Morgan	GBP	(10)	903,082	(13,824)	10,425
Purchase	FTSE MIB Index, Call Option, Strike Price 26,000.00, Jun. 2022	J.P. Morgan	EUR	24	1,405,714	57,420	(17,622)
Sale	FTSE MIB Index, Put Option, Strike Price 23,000.00, Jun. 2022	J.P. Morgan	EUR	(24)	1,405,714	(85,620)	(8,255)
Purchase	S&P 500 Index, Call Option, Strike Price 4,475.00, Dec. 2021	J.P. Morgan	USD	11	4,711,178	73,373	7,137
Sale	S&P 500 Index, Put Option, Strike Price 3,850.00, Dec. 2021	J.P. Morgan	USD	(13)	3,986,381	(92,963)	105,431
						81,496	333,614
						122,030	**329,231**

Franklin Diversified Conservative Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment EUR	Market value EUR	Unrealised profit/(loss) EUR
Currency Option							
Purchase	Foreign Exchange JPY/EUR, Put Option, Strike Price 129.87, Dec. 2021	HSBC	EUR	3,154,293	3,109,751	32,427	(3,506)
Index Option							
Purchase	EURO STOXX 50 Index, Call Option, Strike Price 4,200.00, Dec. 2021	J.P. Morgan	EUR	139	10,973,610	127,602	(66,367)
Sale	EURO STOXX 50 Index, Put Option, Strike Price 3,300.00, Dec. 2021	J.P. Morgan	EUR	(94)	7,844,099	(38,070)	141,838
Sale	EURO STOXX 50 Index, Put Option, Strike Price 3,350.00, Dec. 2021	J.P. Morgan	EUR	(45)	3,129,511	(19,980)	61,397
Purchase	FTSE 100 Index, Call Option, Strike Price 7,100.00, Dec. 2021	J.P. Morgan	GBP	20	903,082	47,480	3,952
Sale	FTSE 100 Index, Put Option, Strike Price 6,300.00, Dec. 2021	J.P. Morgan	GBP	(20)	903,082	(27,648)	20,851
Purchase	FTSE MIB Index, Call Option, Strike Price 26,000.00, Jun. 2022	J.P. Morgan	EUR	14	1,405,714	33,495	(10,280)
Sale	FTSE MIB Index, Put Option, Strike Price 23,000.00, Jun. 2022	J.P. Morgan	EUR	(14)	1,405,714	(49,945)	(4,815)
Purchase	S&P 500 Index, Call Option, Strike Price 4,475.00, Dec. 2021	J.P. Morgan	USD	8	4,711,178	53,362	5,190
Sale	S&P 500 Index, Put Option, Strike Price 3,850.00, Dec. 2021	J.P. Morgan	USD	(8)	3,986,381	(57,208)	1,224
						69,088	152,990
						101,515	**149,484**

Note 13 - Open positions on option contracts (continued)

Franklin Diversified Dynamic Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment EUR	Market value EUR	Unrealised profit/(loss) EUR
Currency Option							
Purchase	Foreign Exchange JPY/EUR, Put Option, Strike Price 129.87, Dec. 2021	HSBC	EUR	2,918,719	2,877,504	30,005	(3,244)
Index Option							
Purchase	EURO STOXX 50 Index, Call Option, Strike Price 4,200.00, Dec. 2021	J.P. Morgan	EUR	270	10,973,610	247,860	(128,913)
Sale	EURO STOXX 50 Index, Put Option, Strike Price 3,300.00, Dec. 2021	J.P. Morgan	EUR	(193)	7,844,099	(78,165)	291,221
Sale	EURO STOXX 50 Index, Put Option, Strike Price 3,350.00, Dec. 2021	J.P. Morgan	EUR	(77)	3,129,511	(34,188)	105,056
Purchase	FTSE 100 Index, Call Option, Strike Price 7,100.00, Dec. 2021	J.P. Morgan	GBP	11	903,082	26,114	2,173
Sale	FTSE 100 Index, Put Option, Strike Price 6,300.00, Dec. 2021	J.P. Morgan	GBP	(11)	903,082	(15,206)	11,468
Purchase	FTSE MIB Index, Call Option, Strike Price 26,000.00, Jun. 2022	J.P. Morgan	EUR	28	1,405,714	66,990	(20,559)
Sale	FTSE MIB Index, Put Option, Strike Price 23,000.00, Jun. 2022	J.P. Morgan	EUR	(28)	1,405,714	(99,890)	(9,631)
Purchase	S&P 500 Index, Call Option, Strike Price 4,475.00, Dec. 2021	J.P. Morgan	USD	13	4,711,178	86,714	8,434
Sale	S&P 500 Index, Put Option, Strike Price 3,850.00, Dec. 2021	J.P. Morgan	USD	(11)	3,986,381	(78,661)	89,211
						121,568	348,460
						151,573	**345,216**

Franklin Flexible Alpha Bond Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Swaption							
Purchase	Credit Default Swap Index Option, Put Option, Strike Price 0.01, Sep. 2021	Morgan Stanley	USD	12,100,000	12,100,000	7,723	(3,590)
Purchase	Credit Default Swap Index Option, Put Option, Strike Price 0.01, Jul. 2021	Barclays	USD	5,100,000	5,100,000	317	(5,242)
Purchase	Credit Default Swap Index Option, Put Option, Strike Price 1.04, Aug. 2021	Barclays	USD	1,200,000	1,200,000	1,128	(6,462)
Purchase	Credit Default Swap Index Option, Put Option, Strike Price 1.05, Jul. 2021	Morgan Stanley	USD	1,300,000	1,300,000	396	(7,144)
Purchase	Credit Default Swap Index Option, Put Option, Strike Price 1.06, Sep. 2021	Barclays	USD	1,800,000	1,800,000	6,083	(2,331)
Purchase	Swaption, Call Option, Strike Price 0.90, Sep. 2026	Citibank	USD	3,500,000	3,500,000	10,057	(8,406)
Sale	Swaption, Put Option, Strike Price 1.39, Sep. 2026	Citibank	USD	(3,500,000)	3,500,000	(4,885)	13,227
Purchase	Swaption, Put Option, Strike Price 1.97, Aug. 2031	Citibank	USD	1,300,000	1,300,000	1,123	(13,086)
Purchase	Swaption, Put Option, Strike Price 2.04, Sep. 2031	Citibank	USD	900,000	900,000	882	(9,716)
						22,824	**(42,750)**

Note 13 - Open positions on option contracts (continued)

Franklin Global Fundamental Strategies Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Currency Option							
Sale	Foreign Exchange AUD/JPY, Call Option, Strike Price 81.20, Dec. 2021	Citibank	AUD	(3,265,000)	2,386,623	(95,923)	(38,261)
Sale	Foreign Exchange AUD/JPY, Call Option, Strike Price 85.74, Sep. 2021	Citibank	AUD	(8,259,000)	6,374,638	(25,979)	28,561
Purchase	Foreign Exchange AUD/JPY, Call Option, Strike Price 86.50, Dec. 2021	Citibank	AUD	3,265,000	2,542,400	20,866	2,391
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 68.40, Dec. 2021	Citibank	AUD	(3,265,000)	2,010,406	(2,180)	23,362
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 71.10, Jul. 2021	Citibank	AUD	907,000	580,526	–	(3,179)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 75.00, Dec. 2021	Citibank	AUD	6,531,000	4,409,461	17,492	(109,996)
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 75.90, Jul. 2021	Citibank	AUD	(3,629,000)	2,479,552	(30)	32,531
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 77.45, Sep. 2021	Citibank	AUD	2,890,000	2,014,948	3,612	1,031
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 78.33, Dec. 2021	Citibank	AUD	(8,678,000)	6,119,167	(47,438)	(11,231)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 78.50, Jul. 2021	Citibank	AUD	3,629,000	2,564,491	216	(56,794)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 80.55, Sep. 2021	Citibank	AUD	5,499,000	3,987,437	21,998	6,601
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 80.56, Sep. 2021	Citibank	AUD	(6,194,000)	4,491,953	(24,874)	(7,997)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 81.61, Dec. 2021	Citibank	AUD	5,780,000	4,246,350	69,619	14,662
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 82.09, Sep. 2021	Citibank	AUD	(2,750,000)	2,032,205	(19,921)	(6,731)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 82.66, Sep. 2021	Citibank	AUD	12,388,000	9,218,095	111,451	35,601
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 18.70, Jun. 2022	Morgan Stanley	USD	2,174,000	2,037,521	10,619	(6,252)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 18.76, Oct. 2021	Citibank	USD	3,152,000	2,964,314	6,209	(13,254)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.04, Jun. 2022	Morgan Stanley	USD	2,174,000	2,075,115	15,781	(8,122)
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.05, Oct. 2021	Citibank	USD	(2,820,000)	2,693,371	(8,129)	19,177
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.23, Aug. 2021	Citibank	USD	1,039,000	1,001,709	2,097	(5,268)
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.32, Oct. 2021	Citibank	USD	(5,063,000)	4,903,411	(25,868)	39,743
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.35, Aug. 2021	Citibank	USD	741,000	718,561	1,216	(8,688)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.43, Aug. 2021	Morgan Stanley	USD	1,479,000	1,440,417	6,453	(2,437)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.58, Oct. 2021	Citibank	USD	2,820,000	2,767,071	23,695	(9,459)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.59, Sep. 2021	Citibank	USD	2,850,000	2,798,565	18,930	(10,057)
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.71, Oct. 2021	Citibank	USD	(3,152,000)	3,114,011	(36,749)	21,046
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.84, Jun. 2022	Morgan Stanley	USD	(4,349,000)	4,325,686	(73,286)	26,784
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.85, Oct. 2023	Citibank	USD	1,592,000	1,583,816	21,026	(17,027)
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.86, Aug. 2021	Citibank	USD	(2,079,000)	2,069,501	(22,119)	6,006
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.88, Aug. 2021	Morgan Stanley	USD	1,479,000	1,473,777	15,339	6,435

Note 13 - Open positions on option contracts (continued)

Franklin Global Fundamental Strategies Fund (continued)

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.93, Dec. 2022	Morgan Stanley	USD	(1,307,000)	1,305,660	(21,423)	20,623
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 20.21, Sep. 2021	Morgan Stanley	USD	(242,000)	245,136	(5,244)	372
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 20.94, Aug. 2021	Morgan Stanley	USD	(1,479,000)	1,552,174	(71,736)	(44,776)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 21.15, Aug. 2021	Citibank	USD	1,333,000	1,413,102	77,027	23,259
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 21.43, Aug. 2021	Morgan Stanley	USD	(1,479,000)	1,588,684	(105,740)	(78,274)
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 22.32, Oct. 2023	Citibank	USD	(3,185,000)	3,563,463	(170,339)	23,912
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 20.98, Oct. 2021	Citibank	USD	5,629,000	5,920,700	60,119	(114,149)
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 21.10, Sep. 2021	Citibank	USD	(2,850,000)	3,014,846	(16,116)	13,111
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 21.15, Aug. 2021	Citibank	USD	(1,333,000)	1,413,102	(5,164)	48,604
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 21.57, Sep. 2021	Morgan Stanley	USD	801,000	866,024	3,556	(23,433)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 21.65, Aug. 2021	Citibank	USD	1,386,000	1,504,266	2,957	(40,931)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 22.02, Jun. 2022	Morgan Stanley	USD	4,349,000	4,800,577	110,873	(636)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 22.26, Aug. 2021	Citibank	USD	2,117,000	2,362,370	1,051	(38,922)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 22.36, Dec. 2021	Citibank	USD	3,120,000	3,496,120	27,467	(83,764)
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 22.61, Oct. 2021	Citibank	USD	(2,815,000)	3,190,036	(8,126)	28,709
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 22.75, Dec. 2022	Morgan Stanley	USD	(1,307,000)	1,490,077	(46,776)	34,266
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 23.43, Aug. 2021	Citibank	USD	(1,386,000)	1,627,718	(510)	18,637
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 24.20, Sep. 2021	Morgan Stanley	USD	(484,000)	587,192	(269)	4,787
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 24.62, Aug. 2021	Citibank	USD	(529,000)	652,846	(26)	3,457
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 25.33, Dec. 2021	Citibank	USD	(2,000,000)	2,538,880	(4,223)	22,297
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 25.41, Jun. 2022	Morgan Stanley	USD	(2,899,000)	3,692,691	(21,293)	(391)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 25.55, Dec. 2022	Morgan Stanley	USD	4,355,000	5,576,239	67,968	(91,398)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 26.30, Oct. 2023	Citibank	USD	3,185,000	4,198,581	88,834	(151,740)
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 26.61, Aug. 2021	Morgan Stanley	USD	(1,479,000)	1,972,326	(92)	29,782
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 27.38, Aug. 2021	Morgan Stanley	USD	(1,479,000)	2,029,780	(28)	31,282
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 27.93, Dec. 2021	Citibank	USD	(957,000)	1,339,693	(578)	24,114
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 29.19, Aug. 2024	Morgan Stanley	USD	1,971,000	2,883,819	56,124	(111,756)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 29.71, Aug. 2024	Morgan Stanley	USD	1,972,000	2,936,682	50,103	(122,743)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 29.73, Dec. 2021	Citibank	USD	2,870,000	4,277,225	994	(55,542)
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 34.95, Oct. 2023	Citibank	USD	(823,000)	1,441,809	(6,128)	17,918
						47,385	**(664,147)**

Note 13 - Open positions on option contracts (continued)

Franklin Global Income Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Equity Option							
Sale	International Business Machines Corp., Call Option, Strike Price 150.00, Jul. 2021	J.P. Morgan	USD	(14)	205,226	(1,008)	1,078
Sale	Taiwan Semiconductor Manufacturing Co. Ltd., Call Option, Strike Price 125.00, Jul. 2021	J.P. Morgan	USD	(25)	300,400	(3,200)	–
Sale	Texas Instruments, Inc., Put Option, Strike Price 175.00, Jul. 2021	J.P. Morgan	USD	(10)	192,300	(380)	2,110
						(4,588)	**3,188**

Franklin Global Multi-Asset Income Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment EUR	Market value EUR	Unrealised profit/(loss) EUR
Currency Option							
Purchase	Foreign Exchange JPY/EUR, Put Option, Strike Price 129.87, Dec. 2021	HSBC	EUR	2,874,359	2,833,771	29,549	(3,195)
Equity Option							
Sale	Alibaba Group Holding Ltd., Call Option, Strike Price 230.00, Aug. 2021	J.P. Morgan	USD	(24)	458,972	(19,510)	(10,592)
Sale	Alibaba Group Holding Ltd., Put Option, Strike Price 190.00, Aug. 2021	J.P. Morgan	USD	(24)	458,972	(2,672)	2,252
Sale	Alphabet, Inc., Call Option, Strike Price 2,650.00, Aug. 2021	J.P. Morgan	USD	(7)	1,479,465	(12,101)	2,935
Sale	Amazon.com, Inc., Call Option, Strike Price 3,650.00, Aug. 2021	J.P. Morgan	USD	(5)	1,450,504	(24,497)	(2,512)
Sale	Amazon.com, Inc., Put Option, Strike Price 2,980.00, Aug. 2021	J.P. Morgan	USD	(5)	1,450,504	(8,504)	5,392
Sale	Apple, Inc., Call Option, Strike Price 140.00, Aug. 2021	J.P. Morgan	USD	(84)	970,160	(24,084)	(10,872)
Sale	Deutsche Telekom AG, Call Option, Strike Price 19.20, Aug. 2021	J.P. Morgan	EUR	(292)	520,835	(2,628)	1,694
Sale	International Business Machines Corp., Call Option, Strike Price 160.00, Aug. 2021	J.P. Morgan	USD	(72)	890,035	(6,072)	2,937
Sale	Microchip Technology, Inc., Call Option, Strike Price 165.00, Jul. 2021	J.P. Morgan	USD	(66)	833,397	(1,447)	8,008
Sale	Raytheon Technologies Corp., Put Option, Strike Price 80.00, Aug. 2021	J.P. Morgan	USD	(80)	575,520	(9,445)	(2,604)
Sale	SAP SE, Call Option, Strike Price 132.00, Aug. 2021	J.P. Morgan	EUR	(28)	331,678	(2,044)	2,122
Sale	SAP SE, Put Option, Strike Price 108.00, Aug. 2021	J.P. Morgan	EUR	(28)	331,678	(2,772)	610
Sale	Schneider Electric SE, Call Option, Strike Price 140.00, Aug. 2021	J.P. Morgan	EUR	(55)	731,221	(7,920)	2,344
Sale	Schneider Electric SE, Put Option, Strike Price 120.00, Aug. 2021	J.P. Morgan	EUR	(55)	731,221	(5,775)	1,299
Sale	Truist Financial Corp., Put Option, Strike Price 55.00, Jul. 2021	J.P. Morgan	USD	(131)	613,105	(11,599)	(937)
						(141,070)	2,076
Index Option							
Purchase	EURO STOXX 50 Index, Call Option, Strike Price 4,200.00, Dec. 2021	J.P. Morgan	EUR	37	10,973,610	33,966	(17,666)
Sale	EURO STOXX 50 Index, Put Option, Strike Price 3,650.00, Dec. 2021	J.P. Morgan	EUR	(37)	1,503,791	(29,452)	21,563

Note 13 - Open positions on option contracts (continued)

Franklin Global Multi-Asset Income Fund (continued)

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment EUR	Market value EUR	Unrealised profit/(loss) EUR
Purchase	FTSE MIB Index, Call Option, Strike Price 26,000.00, Jun. 2022	J.P. Morgan	EUR	15	1,405,714	35,888	(11,014)
Sale	FTSE MIB Index, Put Option, Strike Price 23,000.00, Jun. 2022	J.P. Morgan	EUR	(15)	1,405,714	(53,513)	(5,159)
Purchase	S&P 500 Index, Call Option, Strike Price 4,175.00, Dec. 2021	J.P. Morgan	USD	11	3,986,381	237,699	84,805
Sale	S&P 500 Index, Put Option, Strike Price 3,850.00, Dec. 2021	J.P. Morgan	USD	(11)	3,986,381	(78,661)	89,217
						145,927	161,746
						34,406	**160,627**

Franklin K2 Alternative Strategies Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Equity Option							
Sale	Accenture plc, Call Option, Strike Price 300.00, Aug. 2021	Morgan Stanley	USD	(1)	29,479	(440)	(83)
Sale	Activision Blizzard, Inc., Call Option, Strike Price 105.00, Aug. 2021	Morgan Stanley	USD	(6)	57,264	(762)	(206)
Purchase	AES Corp. (The), Call Option, Strike Price 27.00, Jan. 2022	Morgan Stanley	USD	1,233	3,214,431	202,212	3,247
Sale	AES Corp. (The), Call Option, Strike Price 27.00, Aug. 2021	Morgan Stanley	USD	(11)	28,677	(660)	41
Purchase	Air France-KLM, Put Option, Strike Price 4.00, Sep. 2021	Bank of America	EUR	172,800	833,934	15,558	(3,233)
Purchase	Air France-KLM, Put Option, Strike Price 4.20, Dec. 2021	J.P. Morgan	EUR	322	1,479,520	23,290	6,361
Purchase	Ajax I, Call Option, Strike Price 15.00, Aug. 2021	Morgan Stanley	USD	236	235,056	1,180	(61,462)
Sale	Ajax I, Call Option, Strike Price 25.00, Aug. 2021	Morgan Stanley	USD	(236)	235,056	(1,180)	22,315
Sale	Ajax I, Put Option, Strike Price 12.50, Aug. 2021	Morgan Stanley	USD	(236)	235,056	(63,130)	(18,617)
Purchase	Alteryx, Inc., Put Option, Strike Price 80.00, Jul. 2021	Morgan Stanley	USD	14	120,428	952	(273)
Purchase	American Airlines Group, Inc., Put Option, Strike Price 10.00, Jan. 2023	Morgan Stanley	USD	50	106,050	3,400	(2,925)
Purchase	American Airlines Group, Inc., Put Option, Strike Price 18.00, Nov. 2021	J.P. Morgan	USD	214	453,894	23,540	(3,482)
Sale	American Tower Corp., Call Option, Strike Price 280.00, Aug. 2021	Morgan Stanley	USD	(2)	54,028	(840)	(87)
Sale	Anthem, Inc., Call Option, Strike Price 400.00, Aug. 2021	Morgan Stanley	USD	(1)	38,180	(560)	(43)
Sale	Apple, Inc., Call Option, Strike Price 145.00, Aug. 2021	Morgan Stanley	USD	(4)	54,784	(740)	(312)
Sale	Applied Materials, Inc., Call Option, Strike Price 150.00, Aug. 2021	Morgan Stanley	USD	(4)	56,960	(1,868)	(1,017)
Sale	ATI Physical Therapy, Inc., Call Option, Strike Price 12.50, Sep. 2021	Morgan Stanley	USD	(49)	46,746	(2,940)	1,949
Purchase	Avaya Holdings Corp., Call Option, Strike Price 34.00, Jul. 2021	Morgan Stanley	USD	54	145,260	540	(9,533)
Sale	Avaya Holdings Corp., Put Option, Strike Price 27.00, Jul. 2021	Morgan Stanley	USD	(54)	145,260	(4,860)	3,426
Purchase	B&G Foods, Inc., Put Option, Strike Price 25.00, Aug. 2021	Goldman Sachs	USD	407,500	13,366,000	1,426	(19,177)
Purchase	BioMarin Pharmaceutical, Inc., Put Option, Strike Price 80.00, Jul. 2021	Morgan Stanley	USD	44	367,136	3,036	333
Sale	Box, Inc., Call Option, Strike Price 24.00, Sep. 2021	Morgan Stanley	USD	(73)	186,515	(20,440)	(14,387)

Note 13 - Open positions on option contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Sale	Box, Inc., Call Option, Strike Price 26.00, Sep. 2021	Morgan Stanley	USD	(143)	365,365	(25,740)	(11,908)
Sale	Box, Inc., Call Option, Strike Price 26.00, Aug. 2021	Morgan Stanley	USD	(143)	365,365	(16,445)	(3,352)
Sale	Box, Inc., Call Option, Strike Price 27.00, Sep. 2021	Morgan Stanley	USD	(112)	286,160	(14,000)	(4,402)
Purchase	Box, Inc., Put Option, Strike Price 18.00, Sep. 2021	Morgan Stanley	USD	147	375,585	3,308	(9,073)
Purchase	Box, Inc., Put Option, Strike Price 19.00, Sep. 2021	Morgan Stanley	USD	143	365,365	2,145	(10,435)
Purchase	Box, Inc., Put Option, Strike Price 20.00, Sep. 2021	Morgan Stanley	USD	38	97,090	855	(3,793)
Sale	Bristol-Myers Squibb Co., Call Option, Strike Price 70.00, Aug. 2021	Morgan Stanley	USD	(8)	53,456	(504)	126
Purchase	Callaway Golf Co., Call Option, Strike Price 33.00, Nov. 2021	Morgan Stanley	USD	97	327,181	39,285	8,208
Sale	Callaway Golf Co., Put Option, Strike Price 26.00, Nov. 2021	Morgan Stanley	USD	(97)	327,181	(8,730)	8,793
Purchase	Casino Guichard Perrachon SA, Call Option, Strike Price 30.00, Dec. 2021	J.P. Morgan	EUR	64	203,000	6,223	(2,182)
Sale	Casino Guichard Perrachon SA, Call Option, Strike Price 34.00, Dec. 2021	J.P. Morgan	EUR	(64)	203,000	(1,973)	302
Sale	Chevron Corp., Call Option, Strike Price 115.00, Aug. 2021	Morgan Stanley	USD	(5)	52,370	(475)	184
Purchase	Cinemark Holdings, Inc., Put Option, Strike Price 10.00, Jan. 2022	Morgan Stanley	USD	93	204,135	2,092	(2,190)
Sale	Cisco Systems Inc/Delaware, Call Option, Strike Price 55.00, Aug. 2021	Morgan Stanley	USD	(11)	58,300	(957)	239
Sale	Citizens Financial Group, Inc., Call Option, Strike Price 50.00, Aug. 2021	Morgan Stanley	USD	(2)	9,174	(124)	3
Sale	Clearway Energy, Inc., Call Option, Strike Price 30.00, Aug. 2021	J.P. Morgan	USD	(17)	45,016	(298)	8,196
Sale	Coca-Cola Co. (The), Call Option, Strike Price 57.50, Aug. 2021	Morgan Stanley	USD	(11)	59,521	(308)	129
Sale	Comcast Corp., Call Option, Strike Price 60.00, Aug. 2021	Morgan Stanley	USD	(11)	62,722	(847)	129
Sale	ConocoPhillips, Call Option, Strike Price 65.00, Aug. 2021	Morgan Stanley	USD	(9)	54,810	(1,323)	(245)
Sale	Constellation Pharmaceuticals, Inc., Call Option, Strike Price 35.00, Sep. 2021	Barclays	USD	(35,000)	1,183,000	(585)	(395)
Sale	Constellation Pharmaceuticals, Inc., Call Option, Strike Price 35.00, Jul. 2021	Barclays	USD	(7,000)	236,600	(8)	30
Sale	Energy Transfer LP, Call Option, Strike Price 12.00, Aug. 2021	Morgan Stanley	USD	(34)	36,142	(748)	246
Sale	Exxon Mobil Corp., Call Option, Strike Price 70.00, Aug. 2021	Morgan Stanley	USD	(9)	56,772	(540)	(54)
Purchase	Fox Corp., Call Option, Strike Price 36.00, Jul. 2021	J.P. Morgan	USD	15	55,695	2,362	(3,041)
Purchase	Fox Corp., Call Option, Strike Price 39.00, Oct. 2021	J.P. Morgan	USD	32	118,816	4,960	(5,675)
Purchase	Fox Corp., Call Option, Strike Price 40.00, Jul. 2021	J.P. Morgan	USD	29	107,677	290	(5,085)
Purchase	Freshpet, Inc., Put Option, Strike Price 170.00, Aug. 2021	Goldman Sachs	USD	170,000	27,703,200	14,258	1,558
Purchase	Gol Linhas Aereas Inteligentes SA, Put Option, Strike Price 4.00, Oct. 2021	Morgan Stanley	USD	82	75,604	820	(2,954)
Purchase	Intel Corp., Call Option, Strike Price 70.00, Jan. 2022	J.P. Morgan	USD	145	814,030	16,095	(72,868)

Note 13 - Open positions on option contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Sale	Iron Mountain, Inc., Call Option, Strike Price 47.50, Aug. 2021	Morgan Stanley	USD	(8)	33,856	(160)	590
Purchase	Kansas City Southern, Call Option, Strike Price 290.00, Sep. 2021	Morgan Stanley	USD	59	1,671,883	55,165	(3,424)
Sale	Kansas City Southern, Call Option, Strike Price 310.00, Sep. 2021	Morgan Stanley	USD	(59)	1,671,883	(19,913)	1,146
Sale	Kansas City Southern, Put Option, Strike Price 260.00, Sep. 2021	Morgan Stanley	USD	(59)	1,671,883	(23,010)	(5,491)
Sale	Kansas City Southern, Put Option, Strike Price 280.00, Sep. 2021	Barclays	USD	(1,120,000)	317,374,400	(43,030)	(9,810)
Purchase	LendingTree, Inc., Put Option, Strike Price 170.00, Jul. 2021	Morgan Stanley	USD	1	21,188	237	(814)
Sale	LyondellBasell Industries NV, Call Option, Strike Price 110.00, Aug. 2021	Morgan Stanley	USD	(2)	20,574	(410)	3
Purchase	Marcus Corp. (The), Put Option, Strike Price 10.00, Dec. 2021	Morgan Stanley	USD	47	99,687	1,175	(2,558)
Sale	Mastercard, Inc., Call Option, Strike Price 395.00, Aug. 2021	Morgan Stanley	USD	(1)	36,509	(310)	397
Sale	Microsoft Corp., Call Option, Strike Price 275.00, Aug. 2021	Morgan Stanley	USD	(1)	27,090	(630)	(228)
Sale	Morgan Stanley, Call Option, Strike Price 97.50, Aug. 2021	Morgan Stanley	USD	(6)	55,014	(858)	(458)
Sale	Newmont Corp., Call Option, Strike Price 72.50, Aug. 2021	Morgan Stanley	USD	(6)	38,028	(276)	54
Purchase	Nikola Corp., Call Option, Strike Price 12.50, Jan. 2022	Morgan Stanley	USD	97	175,182	74,399	42,725
Purchase	Nikola Corp., Call Option, Strike Price 17.50, Jan. 2022	Morgan Stanley	USD	47	84,882	25,850	7,359
Purchase	Nikola Corp., Call Option, Strike Price 20.00, Jan. 2022	Morgan Stanley	USD	143	258,258	63,206	(5,974)
Sale	Nikola Corp., Call Option, Strike Price 35.00, Jan. 2022	Morgan Stanley	USD	(142)	256,452	(26,980)	(453)
Sale	Nikola Corp., Call Option, Strike Price 40.00, Jan. 2022	Morgan Stanley	USD	(48)	86,688	(8,400)	(925)
Sale	Nikola Corp., Put Option, Strike Price 7.50, Jan. 2022	Morgan Stanley	USD	(97)	175,182	(6,984)	8,456
Sale	Nikola Corp., Put Option, Strike Price 10.00, Jan. 2022	Morgan Stanley	USD	(47)	84,882	(6,369)	2,327
Sale	Nikola Corp., Put Option, Strike Price 11.00, Jan. 2022	Morgan Stanley	USD	(48)	86,688	(7,992)	213
Sale	Nikola Corp., Put Option, Strike Price 12.50, Jan. 2022	Morgan Stanley	USD	(95)	171,570	(20,900)	3,414
Sale	Pfizer, Inc., Call Option, Strike Price 41.00, Aug. 2021	Morgan Stanley	USD	(12)	46,992	(504)	83
Sale	QUALCOMM, Inc., Call Option, Strike Price 155.00, Aug. 2021	Morgan Stanley	USD	(2)	28,586	(460)	(285)
Purchase	Realogy Holdings Corp., Put Option, Strike Price 15.00, Jul. 2021	Morgan Stanley	USD	58	105,676	290	(1,163)
Purchase	Social Capital Hedosophia Holdings Corp. IV, Call Option, Strike Price 15.00, Jul. 2021	Morgan Stanley	USD	147	152,733	735	(59,981)
Sale	Social Capital Hedosophia Holdings Corp. IV, Call Option, Strike Price 25.00, Jul. 2021	Morgan Stanley	USD	(147)	152,733	(735)	30,417
Sale	Social Capital Hedosophia Holdings Corp. IV, Put Option, Strike Price 12.50, Jul. 2021	Morgan Stanley	USD	(147)	152,733	(31,752)	(6,480)
Purchase	Social Capital Hedosophia Holdings Corp. VI, Call Option, Strike Price 17.50, Jul. 2021	Morgan Stanley	USD	147	149,940	147	(50,197)

Note 13 - Open positions on option contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Sale	Social Capital Hedosophia Holdings Corp. VI, Call Option, Strike Price 30.00, Jul. 2021	Morgan Stanley	USD	(147)	149,940	(147)	21,445
Sale	Social Capital Hedosophia Holdings Corp. VI, Put Option, Strike Price 12.50, Jul. 2021	Morgan Stanley	USD	(147)	149,940	(34,545)	(7,144)
Sale	Starbucks Corp., Call Option, Strike Price 120.00, Aug. 2021	Morgan Stanley	USD	(4)	44,724	(400)	12
Sale	Target Corp., Call Option, Strike Price 250.00, Aug. 2021	Morgan Stanley	USD	(1)	24,174	(564)	(213)
Sale	Texas Instruments, Inc., Call Option, Strike Price 200.00, Aug. 2021	Morgan Stanley	USD	(2)	38,460	(670)	(229)
Purchase	Vodafone Group plc, Call Option, Strike Price 140.00, Sep. 2021	Morgan Stanley	GBP	316	530,405	2,186	(25,497)
Sale	Vodafone Group plc, Put Option, Strike Price 110.00, Jul. 2021	Morgan Stanley	GBP	(308)	516,977	–	7,240
Sale	Vodafone Group plc, Put Option, Strike Price 120.00, Sep. 2021	Morgan Stanley	GBP	(316)	530,405	(18,578)	(3,955)
Purchase	Willis Towers Watson plc, Call Option, Strike Price 250.00, Dec. 2021	Morgan Stanley	USD	35	805,070	31,500	(4,816)
Purchase	Willis Towers Watson plc, Call Option, Strike Price 250.00, Oct. 2021	Morgan Stanley	USD	12	276,024	8,760	(984)
Sale	Willis Towers Watson plc, Call Option, Strike Price 260.00, Dec. 2021	Morgan Stanley	USD	(24)	552,048	(15,960)	166
Sale	Willis Towers Watson plc, Call Option, Strike Price 270.00, Dec. 2021	Morgan Stanley	USD	(11)	253,022	(5,720)	(578)
Sale	Willis Towers Watson plc, Call Option, Strike Price 270.00, Oct. 2021	Morgan Stanley	USD	(12)	276,024	(3,570)	(272)
Sale	Willis Towers Watson plc, Put Option, Strike Price 220.00, Jul. 2021	Morgan Stanley	USD	(24)	552,048	(2,400)	3,286
Sale	Willis Towers Watson plc, Put Option, Strike Price 230.00, Jul. 2021	Morgan Stanley	USD	(23)	529,046	(10,868)	1,116
						166,357	(268,154)
Index Option							
Purchase	CBOE Volatility Index, Call Option, Strike Price 21.00, Aug. 2021	J.P. Morgan	USD	152	245,936	38,456	1,097
Purchase	CBOE Volatility Index, Call Option, Strike Price 21.00, Jul. 2021	J.P. Morgan	USD	327	529,086	35,970	(41,702)
Purchase	CBOE Volatility Index, Call Option, Strike Price 23.00, Sep. 2021	J.P. Morgan	USD	141	228,138	42,018	(393)
Purchase	CBOE Volatility Index, Call Option, Strike Price 23.00, Aug. 2021	J.P. Morgan	USD	295	477,310	63,425	(22,286)
Purchase	CBOE Volatility Index, Call Option, Strike Price 23.00, Jul. 2021	J.P. Morgan	USD	134	216,812	12,060	(25,565)
Purchase	CBOE Volatility Index, Call Option, Strike Price 25.00, Aug. 2021	J.P. Morgan	USD	130	210,340	22,750	(17,652)
Purchase	CBOE Volatility Index, Put Option, Strike Price 21.00, Aug. 2021	J.P. Morgan	USD	304	491,872	115,520	(239)
Purchase	CBOE Volatility Index, Put Option, Strike Price 21.00, Jul. 2021	J.P. Morgan	USD	622	1,006,396	248,178	20,990
Purchase	CBOE Volatility Index, Put Option, Strike Price 23.00, Jul. 2021	J.P. Morgan	USD	261	422,298	156,600	36,335
Purchase	Equity Option Index, Call Option, Strike Price 13,996.00, Jul. 2021	Citibank	USD	5,962,296	86,780,025,821	254,296	147,114
Purchase	Equity Option Index, Call Option, Strike Price 14,120.00, Jul. 2021	Citibank	USD	2,711,040	39,458,644,992	99,842	46,082
Purchase	Equity Option Index, Call Option, Strike Price 14,355.00, Jul. 2021	J.P. Morgan	USD	2,698,740	39,279,620,952	71,914	21,461
Purchase	Equity Option Index, Put Option, Strike Price 13,996.00, Jul. 2021	Citibank	USD	5,962,296	86,780,025,821	12,240	(94,942)
Purchase	Equity Option Index, Put Option, Strike Price 14,120.00, Jul. 2021	Citibank	USD	2,711,040	39,458,644,992	14,342	(43,834)

Note 13 - Open positions on option contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Purchase	Equity Option Index, Put Option, Strike Price 14,355.00, Jul. 2021	J.P. Morgan	USD	2,698,740	39,279,620,952	31,849	(16,467)
Sale	EURO STOXX 50 Index, Put Option, Strike Price 3,700.00, Aug. 2021	Morgan Stanley	EUR	(49)	2,361,429	(12,550)	(151)
Purchase	EURO STOXX 50 Index, Put Option, Strike Price 4,000.00, Aug. 2021	Morgan Stanley	EUR	49	2,361,429	39,393	5,426
Purchase	Nqx, Call Option, Strike Price 2,910.00, Jul. 2021	Morgan Stanley	USD	36	52,214,220	132,120	76,027
Purchase	Nqx, Put Option, Strike Price 2,765.00, Jul. 2021	Morgan Stanley	USD	56	81,222,120	40,600	(73,443)
Sale	S&P 500 Index, Put Option, Strike Price 3,500.00, Oct. 2021	Morgan Stanley	USD	(64)	27,460,160	(151,360)	107,262
Sale	S&P 500 Index, Put Option, Strike Price 3,600.00, Sep. 2021	Morgan Stanley	USD	(10)	4,290,650	(17,800)	46,649
Purchase	S&P 500 Index, Put Option, Strike Price 4,000.00, Sep. 2021	Morgan Stanley	USD	10	4,290,650	48,200	(86,941)
Purchase	S&P 500 Index, Put Option, Strike Price 4,100.00, Aug. 2021	Morgan Stanley	USD	64	27,460,160	229,056	(259,265)
						1,527,119	(174,437)
						1,693,476	**(442,591)**

Templeton Asian Bond Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Currency Option							
Sale	Foreign Exchange AUD/JPY, Call Option, Strike Price 81.20, Dec. 2021	Citibank	AUD	(1,817,000)	1,328,176	(53,382)	(21,292)
Sale	Foreign Exchange AUD/JPY, Call Option, Strike Price 85.74, Sep. 2021	Citibank	AUD	(4,594,000)	3,545,839	(14,450)	15,887
Purchase	Foreign Exchange AUD/JPY, Call Option, Strike Price 86.50, Dec. 2021	Citibank	AUD	1,817,000	1,414,867	11,612	1,331
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 68.40, Dec. 2021	Citibank	AUD	(1,817,000)	1,118,808	(1,213)	13,001
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 71.10, Jul. 2021	Citibank	AUD	505,000	323,225	–	(1,770)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 75.00, Dec. 2021	Citibank	AUD	3,633,000	2,452,851	9,730	(61,188)
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 75.90, Jul. 2021	Citibank	AUD	(2,020,000)	1,380,186	(17)	18,108
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 77.45, Sep. 2021	Citibank	AUD	1,608,000	1,121,120	2,010	574
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 78.33, Dec. 2021	Citibank	AUD	(4,828,000)	3,404,395	(26,392)	(6,252)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 78.50, Jul. 2021	Citibank	AUD	2,020,000	1,427,465	120	(31,613)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 80.55, Sep. 2021	Citibank	AUD	3,059,000	2,218,143	12,237	3,672
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 80.56, Sep. 2021	Citibank	AUD	(3,445,000)	2,498,350	(13,834)	(4,448)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 81.61, Dec. 2021	Citibank	AUD	3,216,000	2,362,675	38,736	8,158
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 82.09, Sep. 2021	Citibank	AUD	(1,530,000)	1,130,645	(11,083)	(3,735)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 82.66, Sep. 2021	Citibank	AUD	6,891,000	5,127,695	61,996	19,803
						16,070	**(49,764)**

Note 13 - Open positions on option contracts (continued)

Templeton Global Bond Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Currency Option							
Sale	Foreign Exchange AUD/JPY, Call Option, Strike Price 81.20, Dec. 2021	Citibank	AUD	(59,240,000)	43,302,766	(1,740,431)	(694,199)
Sale	Foreign Exchange AUD/JPY, Call Option, Strike Price 85.74, Sep. 2021	Citibank	AUD	(149,808,000)	115,628,009	(471,226)	518,055
Purchase	Foreign Exchange AUD/JPY, Call Option, Strike Price 86.50, Dec. 2021	Citibank	AUD	59,240,000	46,129,179	378,598	43,383
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 68.40, Dec. 2021	Citibank	AUD	(59,240,000)	36,476,715	(39,545)	423,887
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 71.10, Jul. 2021	Citibank	AUD	16,465,000	10,538,430	7	(57,713)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 75.00, Dec. 2021	Citibank	AUD	118,481,000	79,993,470	317,323	(1,995,477)
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 75.90, Jul. 2021	Citibank	AUD	(65,859,000)	44,998,856	(542)	590,371
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 77.45, Sep. 2021	Citibank	AUD	52,427,000	36,552,829	65,528	18,703
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 78.33, Dec. 2021	Citibank	AUD	(157,440,000)	111,016,561	(860,637)	(203,750)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 78.50, Jul. 2021	Citibank	AUD	65,859,000	46,540,319	3,913	(1,030,693)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 80.55, Sep. 2021	Citibank	AUD	99,773,000	72,347,435	399,125	119,765
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 80.56, Sep. 2021	Citibank	AUD	(112,356,000)	81,481,739	(451,197)	(145,060)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 81.61, Dec. 2021	Citibank	AUD	104,855,000	77,033,049	1,262,958	265,992
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 82.09, Sep. 2021	Citibank	AUD	(49,886,000)	36,864,937	(361,380)	(122,095)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 82.66, Sep. 2021	Citibank	AUD	224,712,000	167,211,533	2,021,670	645,780
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 18.70, Jun. 2022	Morgan Stanley	USD	54,873,000	51,428,181	268,018	(157,797)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 18.76, Oct. 2021	Citibank	USD	80,151,000	75,378,407	157,895	(337,037)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.04, Jun. 2022	Morgan Stanley	USD	54,873,000	52,377,092	398,312	(205,016)
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.05, Oct. 2021	Citibank	USD	(70,973,000)	67,786,047	(204,591)	482,640
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.23, Aug. 2021	Citibank	USD	26,462,000	25,512,241	53,417	(134,172)
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.32, Oct. 2021	Citibank	USD	(129,070,000)	125,001,638	(659,459)	1,013,159
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.35, Aug. 2021	Citibank	USD	18,809,000	18,239,416	30,872	(220,529)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.43, Aug. 2021	Morgan Stanley	USD	37,645,000	36,662,950	164,261	(62,024)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.58, Oct. 2021	Citibank	USD	70,973,000	69,640,908	596,358	(238,072)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.59, Sep. 2021	Citibank	USD	72,667,000	71,355,564	482,674	(256,422)
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.71, Oct. 2021	Citibank	USD	(80,151,000)	79,184,992	(934,473)	535,176
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.84, Jun. 2022	Morgan Stanley	USD	(109,746,000)	109,157,676	(1,849,361)	675,895
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.85, Oct. 2023	Citibank	USD	40,167,000	39,960,533	530,479	(446,049)
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.86, Aug. 2021	Citibank	USD	(52,924,000)	52,682,200	(563,061)	152,895
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.88, Aug. 2021	Morgan Stanley	USD	37,644,000	37,511,070	390,409	163,792

Note 13 - Open positions on option contracts (continued)

Templeton Global Bond Fund (continued)

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.93, Dec. 2022	Morgan Stanley	USD	(32,994,000)	32,960,180	(540,800)	514,662
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 20.21, Sep. 2021	Morgan Stanley	USD	(6,110,000)	6,189,183	(132,406)	9,383
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 20.94, Aug. 2021	Morgan Stanley	USD	(37,645,000)	39,507,489	(1,825,906)	(1,139,675)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 21.15, Aug. 2021	Citibank	USD	33,926,000	35,964,660	1,960,408	591,969
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 21.43, Aug. 2021	Morgan Stanley	USD	(37,644,000)	40,435,726	(2,691,318)	(1,992,269)
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 22.32, Oct. 2023	Citibank	USD	(80,336,000)	89,882,078	(4,296,496)	676,277
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 20.98, Oct. 2021	Citibank	USD	143,495,000	150,931,039	1,532,570	(2,909,892)
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 21.10, Sep. 2021	Citibank	USD	(72,667,000)	76,870,118	(410,916)	334,284
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 21.15, Aug. 2021	Citibank	USD	(33,926,000)	35,964,660	(131,437)	1,237,002
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 21.57, Sep. 2021	Morgan Stanley	USD	20,228,000	21,870,081	89,813	(591,769)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 21.65, Aug. 2021	Citibank	USD	35,283,000	38,293,660	75,277	(1,041,960)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 22.02, Jun. 2022	Morgan Stanley	USD	109,746,000	121,141,449	2,797,849	(16,038)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 22.26, Aug. 2021	Citibank	USD	53,740,000	59,968,716	26,685	(988,033)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 22.36, Dec. 2021	Citibank	USD	79,390,000	88,960,558	698,915	(2,131,417)
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 22.61, Oct. 2021	Citibank	USD	(71,747,000)	81,305,679	(207,104)	731,706
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 22.75, Dec. 2022	Morgan Stanley	USD	(32,994,000)	37,615,620	(1,180,820)	875,992
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 23.43, Aug. 2021	Citibank	USD	(35,283,000)	41,436,340	(12,993)	474,441
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 24.20, Sep. 2021	Morgan Stanley	USD	(12,220,000)	14,825,374	(6,786)	120,864
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 24.62, Aug. 2021	Citibank	USD	(13,435,000)	16,580,302	(666)	87,790
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 25.33, Dec. 2021	Citibank	USD	(50,840,000)	64,538,332	(107,356)	566,783
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 25.41, Jun. 2022	Morgan Stanley	USD	(73,159,000)	93,188,530	(537,348)	(9,871)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 25.55, Dec. 2022	Morgan Stanley	USD	109,982,000	140,823,400	1,716,486	(2,324,913)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 26.30, Oct. 2023	Citibank	USD	80,336,000	105,901,802	2,240,669	(3,777,537)
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 26.61, Aug. 2021	Morgan Stanley	USD	(37,645,000)	50,201,636	(2,344)	758,047
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 27.38, Aug. 2021	Morgan Stanley	USD	(37,644,000)	51,662,631	(717)	796,206
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 27.93, Dec. 2021	Citibank	USD	(24,167,000)	33,831,099	(14,606)	608,951
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 29.19, Aug. 2024	Morgan Stanley	USD	50,193,000	73,438,628	1,429,230	(2,845,958)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 29.71, Aug. 2024	Morgan Stanley	USD	50,191,000	74,743,909	1,275,202	(3,124,039)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 29.73, Dec. 2021	Citibank	USD	72,502,000	108,051,346	25,110	(1,403,107)
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 34.95, Oct. 2023	Citibank	USD	(20,768,000)	36,383,362	(154,638)	450,230
						999,471	**(16,118,503)**

Note 13 - Open positions on option contracts (continued)

Templeton Global Income Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Currency Option							
Sale	Foreign Exchange AUD/JPY, Call Option, Strike Price 81.20, Dec. 2021	Citibank	AUD	(1,560,000)	1,140,316	(45,832)	(18,281)
Sale	Foreign Exchange AUD/JPY, Call Option, Strike Price 85.74, Sep. 2021	Citibank	AUD	(3,945,000)	3,044,914	(12,409)	13,642
Purchase	Foreign Exchange AUD/JPY, Call Option, Strike Price 86.50, Dec. 2021	Citibank	AUD	1,560,000	1,214,745	9,970	1,142
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 68.40, Dec. 2021	Citibank	AUD	(1,560,000)	960,562	(1,041)	11,162
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 71.10, Jul. 2021	Citibank	AUD	434,000	277,782	–	(1,521)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 75.00, Dec. 2021	Citibank	AUD	3,121,000	2,107,170	8,359	(52,564)
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 75.90, Jul. 2021	Citibank	AUD	(1,734,000)	1,184,774	(14)	15,544
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 77.45, Sep. 2021	Citibank	AUD	1,380,000	962,155	1,725	492
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 78.33, Dec. 2021	Citibank	AUD	(4,145,000)	2,922,787	(22,658)	(5,364)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 78.50, Jul. 2021	Citibank	AUD	1,734,000	1,225,359	103	(27,137)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 80.55, Sep. 2021	Citibank	AUD	2,628,000	1,905,616	10,513	3,155
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 80.56, Sep. 2021	Citibank	AUD	(2,959,000)	2,145,898	(11,883)	(3,820)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 81.61, Dec. 2021	Citibank	AUD	2,761,000	2,028,403	33,256	7,004
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 82.09, Sep. 2021	Citibank	AUD	(1,314,000)	971,024	(9,519)	(3,216)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 82.66, Sep. 2021	Citibank	AUD	5,918,000	4,403,672	53,243	17,007
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 18.70, Jun. 2022	Morgan Stanley	USD	1,600,000	1,499,555	7,815	(4,601)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 18.76, Oct. 2021	Citibank	USD	2,072,000	1,948,623	4,082	(8,713)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.04, Jun. 2022	Morgan Stanley	USD	1,600,000	1,527,224	11,614	(5,978)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.23, Aug. 2021	Citibank	USD	682,000	657,522	1,377	(3,458)
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.32, Oct. 2021	Citibank	USD	(3,327,000)	3,222,131	(16,999)	26,116
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.35, Aug. 2021	Citibank	USD	329,000	319,037	540	(3,857)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.43, Aug. 2021	Morgan Stanley	USD	971,000	945,669	4,237	(1,600)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.59, Sep. 2021	Citibank	USD	1,873,000	1,839,198	12,441	(6,609)
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.71, Oct. 2021	Citibank	USD	(2,072,000)	2,047,028	(24,157)	13,835
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.84, Jun. 2022	Morgan Stanley	USD	(3,199,000)	3,181,851	(53,907)	19,702
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.85, Oct. 2023	Citibank	USD	1,169,000	1,162,992	15,439	(12,982)
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.86, Aug. 2021	Citibank	USD	(1,364,000)	1,357,768	(14,512)	3,941
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.88, Aug. 2021	Morgan Stanley	USD	970,000	966,575	10,060	4,221
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.93, Dec. 2022	Morgan Stanley	USD	(960,000)	959,016	(15,736)	14,974
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 20.21, Sep. 2021	Morgan Stanley	USD	(178,000)	180,307	(3,857)	273

Note 13 - Open positions on option contracts (continued)

Templeton Global Income Fund (continued)

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 20.94, Aug. 2021	Morgan Stanley	USD	(971,000)	1,019,040	(47,097)	(29,396)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 21.15, Aug. 2021	Citibank	USD	874,000	926,520	50,504	15,250
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 21.43, Aug. 2021	Morgan Stanley	USD	(970,000)	1,041,936	(69,349)	(51,336)
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 22.32, Oct. 2023	Citibank	USD	(2,337,000)	2,614,698	(124,987)	19,674
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 20.98, Oct. 2021	Citibank	USD	3,698,000	3,889,634	39,496	(74,991)
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 21.10, Sep. 2021	Citibank	USD	(1,873,000)	1,981,336	(10,591)	8,616
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 21.15, Aug. 2021	Citibank	USD	(874,000)	926,520	(3,386)	31,868
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 21.57, Sep. 2021	Morgan Stanley	USD	589,000	636,814	2,615	(17,231)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 21.65, Aug. 2021	Citibank	USD	909,000	986,564	1,939	(26,844)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 22.02, Jun. 2022	Morgan Stanley	USD	3,199,000	3,531,167	81,555	(467)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 22.26, Aug. 2021	Citibank	USD	941,000	1,050,066	467	(17,301)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 22.36, Dec. 2021	Citibank	USD	2,050,000	2,297,130	18,047	(55,037)
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 22.61, Oct. 2021	Citibank	USD	(1,849,000)	2,095,338	(5,337)	18,857
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 22.75, Dec. 2022	Morgan Stanley	USD	(960,000)	1,094,472	(34,358)	25,488
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 23.43, Aug. 2021	Citibank	USD	(909,000)	1,067,529	(335)	12,223
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 24.20, Sep. 2021	Morgan Stanley	USD	(356,000)	431,901	(198)	3,521
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 24.62, Aug. 2021	Citibank	USD	(235,000)	290,016	(12)	1,536
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 25.33, Dec. 2021	Citibank	USD	(1,310,000)	1,662,966	(2,766)	14,604
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 25.41, Jun. 2022	Morgan Stanley	USD	(2,133,000)	2,716,974	(15,667)	(288)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 25.55, Dec. 2022	Morgan Stanley	USD	3,202,000	4,099,912	49,974	(67,687)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 26.30, Oct. 2023	Citibank	USD	2,337,000	3,080,718	65,181	(109,890)
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 26.61, Aug. 2021	Morgan Stanley	USD	(971,000)	1,294,881	(60)	19,553
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 27.38, Aug. 2021	Morgan Stanley	USD	(970,000)	1,331,228	(18)	20,516
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 27.93, Dec. 2021	Citibank	USD	(703,000)	984,121	(425)	17,714
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 29.19, Aug. 2024	Morgan Stanley	USD	1,295,000	1,894,747	36,875	(73,427)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 29.71, Aug. 2024	Morgan Stanley	USD	1,294,000	1,927,011	32,877	(80,542)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 29.73, Dec. 2021	Citibank	USD	2,110,000	3,144,580	731	(40,834)
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 34.95, Oct. 2023	Citibank	USD	(604,000)	1,058,144	(4,498)	13,094
						13,427	**(430,248)**

Note 13 - Open positions on option contracts (continued)

Templeton Global Total Return Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Currency Option							
Sale	Foreign Exchange AUD/JPY, Call Option, Strike Price 81.20, Dec. 2021	Citibank	AUD	(68,109,000)	49,785,755	(2,000,997)	(798,130)
Sale	Foreign Exchange AUD/JPY, Call Option, Strike Price 85.74, Sep. 2021	Citibank	AUD	(172,235,000)	132,938,095	(541,771)	595,611
Purchase	Foreign Exchange AUD/JPY, Call Option, Strike Price 86.50, Dec. 2021	Citibank	AUD	68,109,000	53,035,318	435,279	49,878
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 68.40, Dec. 2021	Citibank	AUD	(68,109,000)	41,937,754	(45,465)	487,348
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 71.10, Jul. 2021	Citibank	AUD	18,929,000	12,115,514	8	(66,349)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 75.00, Dec. 2021	Citibank	AUD	136,218,000	91,968,759	364,827	(2,294,206)
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 75.90, Jul. 2021	Citibank	AUD	(75,718,000)	51,735,121	(623)	678,748
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 77.45, Sep. 2021	Citibank	AUD	60,276,000	42,025,260	75,338	21,504
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 78.33, Dec. 2021	Citibank	AUD	(181,008,000)	127,635,199	(989,471)	(234,251)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 78.50, Jul. 2021	Citibank	AUD	75,718,000	53,507,339	4,499	(1,184,986)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 80.55, Sep. 2021	Citibank	AUD	114,710,000	83,178,558	458,878	137,694
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 80.56, Sep. 2021	Citibank	AUD	(129,176,000)	93,679,778	(518,743)	(166,776)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 81.61, Dec. 2021	Citibank	AUD	120,552,000	88,565,048	1,452,026	305,811
Sale	Foreign Exchange JPY/AUD, Put Option, Strike Price 82.09, Sep. 2021	Citibank	AUD	(57,355,000)	42,384,406	(415,487)	(140,375)
Purchase	Foreign Exchange JPY/AUD, Put Option, Strike Price 82.66, Sep. 2021	Citibank	AUD	258,353,000	192,244,301	2,324,329	742,458
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 19.05, Oct. 2021	Citibank	USD	(181,879,000)	173,711,952	(524,296)	1,236,838
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.35, Aug. 2021	Citibank	USD	19,455,000	18,865,854	31,932	(228,104)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.43, Aug. 2021	Morgan Stanley	USD	94,354,000	91,892,575	411,705	(155,457)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.58, Oct. 2021	Citibank	USD	181,879,000	178,465,314	1,528,256	(610,095)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.85, Oct. 2023	Citibank	USD	102,953,000	102,423,799	1,359,683	(1,143,275)
Purchase	Foreign Exchange MXN/USD, Put Option, Strike Price 19.88, Aug. 2021	Morgan Stanley	USD	94,354,000	94,020,813	978,554	410,542
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 20.94, Aug. 2021	Morgan Stanley	USD	(94,354,000)	99,022,172	(4,576,479)	(2,856,500)
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 21.43, Aug. 2021	Morgan Stanley	USD	(94,354,000)	101,351,410	(6,745,740)	(4,993,586)
Sale	Foreign Exchange MXN/USD, Put Option, Strike Price 22.32, Oct. 2023	Citibank	USD	(205,906,000)	230,373,173	(11,012,177)	1,733,340
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 22.26, Aug. 2021	Citibank	USD	55,585,000	62,027,561	27,602	(1,021,954)
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 24.62, Aug. 2021	Citibank	USD	(13,896,000)	17,149,228	(689)	90,803
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 26.30, Oct. 2023	Citibank	USD	205,906,000	271,432,688	5,742,969	(9,682,051)
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 26.61, Aug. 2021	Morgan Stanley	USD	(94,354,000)	125,826,144	(5,876)	1,899,981
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 27.38, Aug. 2021	Morgan Stanley	USD	(94,354,000)	129,491,442	(1,797)	1,995,677
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 27.93, Dec. 2021	Citibank	USD	(61,943,000)	86,713,277	(37,436)	1,560,817

Note 13 - Open positions on option contracts (continued)

Templeton Global Total Return Fund (continued)

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 29.19, Aug. 2024	Morgan Stanley	USD	125,805,000	184,068,428	3,582,259	(7,133,182)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 29.71, Aug. 2024	Morgan Stanley	USD	125,805,000	187,347,482	3,196,327	(7,830,482)
Purchase	Foreign Exchange USD/MXN, Call Option, Strike Price 29.73, Dec. 2021	Citibank	USD	185,828,000	276,943,609	64,359	(3,596,267)
Sale	Foreign Exchange USD/MXN, Call Option, Strike Price 34.95, Oct. 2023	Citibank	USD	(53,232,000)	93,256,892	(396,364)	1,154,017
						(5,774,581)	**(31,034,959)**

Note 14 - Mortgage dollar rolls

As at June 30, 2021, the Company had entered into the following outstanding mortgage dollar rolls:

Franklin Flexible Alpha Bond Fund

Nominal	Description	Country code	Trading currency	Market value USD	Unrealised profit/(loss) USD
Long position					
396,000	FNMA 4% 07/25/2051	USA	USD	399,867	(46)
369,000	GNMA 4% 07/15/2051	USA	USD	375,832	2,508
367,000	GNMA 5% 07/15/2051	USA	USD	379,817	1,749
				1,155,516	**4,211**

Franklin Strategic Income Fund

Nominal	Description	Country code	Trading currency	Market value USD	Unrealised profit/(loss) USD
Long position					
867,000	GNMA 4% 07/15/2051	USA	USD	883,053	5,893
852,000	GNMA 5% 07/15/2051	USA	USD	881,754	4,060
1,947,000	FNMA 4% 07/25/2036	USA	USD	2,008,338	(4,373)
2,213,000	FNMA 4% 07/25/2051	USA	USD	2,234,611	(259)
4,339,000	FNMA 5% 07/25/2051	USA	USD	4,488,153	1,356
				10,495,909	**6,677**

Franklin U.S. Low Duration Fund

Nominal	Description	Country code	Trading currency	Market value USD	Unrealised profit/(loss) USD
Long position					
8,687,000	FNMA 4% 07/25/2036	USA	USD	8,960,675	(19,511)
				8,960,675	**(19,511)**

Note 15 - Securities lending

During the year, the Company participated in securities lending programmes through Goldman Sachs and J.P. Morgan as lending agents.

As at June 30, 2021, the market value of the securities on loan and the corresponding collateral received were as follows:

Note 15 - Securities lending (continued)

Fund	Currency	Lending Agent	Counterparty	Market value of securities on loan in Fund currency	Market value of sovereign bonds received as collateral in Fund currency
Franklin Biotechnology Discovery Fund	USD	Goldman Sachs	Merrill Lynch	1,088,182	1,265,927
Franklin Biotechnology Discovery Fund	USD	Goldman Sachs	UBS	4,016,334	4,385,204
Franklin Global Multi-Asset Income Fund	EUR	J.P. Morgan	Citigroup	693,816	1,037,634
Franklin Global Multi-Asset Income Fund	EUR	J.P. Morgan	J.P. Morgan	9	12
Franklin Gold and Precious Metals Fund	USD	J.P. Morgan	Citigroup	13,717	17,214
Franklin Gold and Precious Metals Fund	USD	J.P. Morgan	J.P. Morgan	19,261	20,622
Franklin Gold and Precious Metals Fund	USD	J.P. Morgan	Merrill Lynch	1,397,585	1,475,448
Franklin Gold and Precious Metals Fund	USD	J.P. Morgan	Morgan Stanley	89,953	94,989
Franklin Gold and Precious Metals Fund	USD	J.P. Morgan	UBS	1,162,227	1,202,748
Franklin Mutual Global Discovery Fund	USD	J.P. Morgan	Merrill Lynch	4,497,387	4,751,239
Franklin Natural Resources Fund	USD	Goldman Sachs	Morgan Stanley	2,429,620	2,689,615
Franklin Technology Fund	USD	Goldman Sachs	Barclays	4,854,538	4,862,296
Franklin Technology Fund	USD	Goldman Sachs	UBS	1,067,414	1,304,417
Franklin U.S. Opportunities Fund	USD	Goldman Sachs	Barclays	7,055,870	7,151,210
Franklin U.S. Opportunities Fund	USD	Goldman Sachs	Citigroup	5,701,158	6,187,162
Franklin U.S. Opportunities Fund	USD	Goldman Sachs	Goldman Sachs	32,642,040	34,259,871
Franklin U.S. Opportunities Fund	USD	Goldman Sachs	Merrill Lynch	5,494,122	5,962,575
Franklin U.S. Opportunities Fund	USD	Goldman Sachs	Morgan Stanley	12,576,129	13,770,996
Franklin U.S. Opportunities Fund	USD	Goldman Sachs	UBS	2,492,100	2,704,543
Templeton Asian Growth Fund	USD	J.P. Morgan	Citigroup	455,622	573,416
Templeton Asian Growth Fund	USD	J.P. Morgan	Deutsche Bank	2,215	2,367
Templeton Asian Smaller Companies Fund	USD	J.P. Morgan	Citigroup	5,538,261	6,939,654
Templeton Asian Smaller Companies Fund	USD	J.P. Morgan	Deutsche Bank	323,758	345,553
Templeton Asian Smaller Companies Fund	USD	J.P. Morgan	HSBC	821,515	892,408
Templeton Asian Smaller Companies Fund	USD	J.P. Morgan	J.P. Morgan	6,211,934	6,597,491
Templeton Asian Smaller Companies Fund	USD	J.P. Morgan	Merrill Lynch	1,314,424	1,390,646
Templeton Asian Smaller Companies Fund	USD	J.P. Morgan	UBS	925,445	976,867
Templeton BRIC Fund	USD	J.P. Morgan	Citigroup	874,298	1,091,026
Templeton BRIC Fund	USD	J.P. Morgan	J.P. Morgan	770,915	828,166
Templeton BRIC Fund	USD	J.P. Morgan	Morgan Stanley	358,326	367,526
Templeton China Fund	USD	J.P. Morgan	Citigroup	4,659,106	5,808,467
Templeton China Fund	USD	J.P. Morgan	Morgan Stanley	1,690,081	1,783,458
Templeton Eastern Europe Fund	EUR	J.P. Morgan	Merrill Lynch	680,729	719,658
Templeton Emerging Markets Smaller Companies Fund	USD	J.P. Morgan	Citigroup	1,289,904	1,616,547
Templeton Emerging Markets Smaller Companies Fund	USD	J.P. Morgan	Deutsche Bank	1,942,588	2,064,369
Templeton Emerging Markets Smaller Companies Fund	USD	J.P. Morgan	UBS	1,196,500	1,260,355
Templeton Euroland Fund	EUR	J.P. Morgan	UBS	945,369	1,192,581
Templeton European Dividend Fund	EUR	J.P. Morgan	HSBC	1,883,293	2,493,395
Templeton European Small-Mid Cap Fund	EUR	J.P. Morgan	Deutsche Bank	267,334	344,636
Templeton Global Climate Change Fund	EUR	J.P. Morgan	Morgan Stanley	1,755,477	2,205,430
Templeton Global Income Fund	USD	J.P. Morgan	Citigroup	361,946	452,079
Templeton Global Income Fund	USD	J.P. Morgan	HSBC	5,364,503	6,012,807
Templeton Global Income Fund	USD	J.P. Morgan	J.P. Morgan	3,370,368	3,591,016
Templeton Global Smaller Companies Fund	USD	J.P. Morgan	J.P. Morgan	224,655	241,024
Templeton Global Smaller Companies Fund	USD	J.P. Morgan	Merrill Lynch	411,131	435,045
Templeton Growth (Euro) Fund	EUR	J.P. Morgan	Morgan Stanley	24,398,936	30,674,333
Templeton Growth (Euro) Fund	EUR	J.P. Morgan	UBS	1,596,497	2,005,372

During the year, the securities lending programmes generated the following revenues and expenses:

Fund	Fund currency	Lending Agent	Gross earnings in Fund currency	Direct and indirect operational costs and fees in Fund currency	Net earnings in Fund currency
Franklin Biotechnology Discovery Fund	USD	Goldman Sachs	69,909	2,383	67,526
Franklin Diversified Balanced Fund	EUR	J.P. Morgan	2,195	175	2,020
Franklin Diversified Conservative Fund	EUR	J.P. Morgan	359	28	331
Franklin Diversified Dynamic Fund	EUR	J.P. Morgan	3,564	287	3,277
Franklin Global Fundamental Strategies Fund	USD	J.P. Morgan	116,905	4,811	112,094

Note 15 - Securities lending (continued)

Fund	Fund currency	Lending Agent	Gross earnings in Fund currency	Direct and indirect operational costs and fees in Fund currency	Net earnings in Fund currency
Franklin Global Multi-Asset Income Fund	EUR	J.P. Morgan	31,690	411	31,279
Franklin Global Real Estate Fund	USD	J.P. Morgan	7,034	356	6,678
Franklin Global Small-Mid Cap Fund	USD	J.P. Morgan	30	-	30
Franklin Gold and Precious Metals Fund	USD	J.P. Morgan	131,842	10,668	121,174
Franklin Income Fund	USD	J.P. Morgan	24,531	1,873	22,658
Franklin Japan Fund	JPY	J.P. Morgan	192,280	15,389	176,891
Franklin Mutual European Fund	EUR	J.P. Morgan	210,431	16,834	193,597
Franklin Mutual Global Discovery Fund	USD	J.P. Morgan	173,339	13,867	159,472
Franklin Natural Resources Fund	USD	Goldman Sachs	29,317	-	29,317
Franklin Technology Fund	USD	Goldman Sachs	919,936	19,131	900,805
Franklin U.S. Opportunities Fund	USD	Goldman Sachs	4,785,038	1,202	4,783,836
Franklin World Perspectives Fund	USD	J.P. Morgan	21,514	1,719	19,795
Templeton Asian Growth Fund	USD	J.P. Morgan	2,056	143	1,913
Templeton Asian Smaller Companies Fund	USD	J.P. Morgan	62,959	5,183	57,776
Templeton BRIC Fund	USD	J.P. Morgan	93,003	7,470	85,533
Templeton China Fund	USD	J.P. Morgan	52,661	2,092	50,569
Templeton Eastern Europe Fund	EUR	J.P. Morgan	49,049	3,463	45,586
Templeton Emerging Markets Dynamic Income Fund	USD	J.P. Morgan	4,638	307	4,331
Templeton Emerging Markets Fund	USD	J.P. Morgan	52,015	3,613	48,402
Templeton Emerging Markets Smaller Companies Fund	USD	J.P. Morgan	33,342	2,727	30,615
Templeton Euroland Fund	EUR	J.P. Morgan	19,618	1,569	18,049
Templeton European Dividend Fund	EUR	J.P. Morgan	21,679	1,600	20,079
Templeton European Opportunities Fund	EUR	J.P. Morgan	7,742	609	7,133
Templeton European Small-Mid Cap Fund	EUR	J.P. Morgan	1,099	88	1,011
Templeton Frontier Markets Fund	USD	J.P. Morgan	1,648	126	1,522
Templeton Global Balanced Fund	USD	J.P. Morgan	1,384	111	1,273
Templeton Global Climate Change Fund	EUR	J.P. Morgan	42,300	1,634	40,666
Templeton Global Equity Income Fund	USD	J.P. Morgan	635	27	608
Templeton Global Fund	USD	J.P. Morgan	15,686	1,255	14,431
Templeton Global Income Fund	USD	J.P. Morgan	25,159	559	24,600
Templeton Global Smaller Companies Fund	USD	J.P. Morgan	20,290	1,642	18,648
Templeton Growth (Euro) Fund	EUR	J.P. Morgan	309,939	24,847	285,092

Note 16 - Investment management fees

The Management Company receives from the Company a monthly investment management fee equivalent to a certain percentage per annum (as detailed below) of each Fund's average daily net assets during the accounting period. When Funds invest in other Franklin Templeton funds, a management fee is not applied to the amounts invested. The following percentages apply in respect of the different Funds as at June 30, 2021.

The Investment Managers will be remunerated by the Management Company out of the investment management fee received from the Company.

No management fee is payable by an investor on the acquisition of Class X and Class Y shares, instead a fee is paid to the Investment Manager or affiliates under a separate agreement.

	Class A PF	Class I	Class I PF	Class S	Class W	Other Classes except Class X and Class Y
Franklin Biotechnology Discovery Fund		0.70%			0.70%	1.00%
Franklin Diversified Balanced Fund		0.55%			0.55%	0.85%
Franklin Diversified Conservative Fund		0.50%			0.50%	0.80%
Franklin Diversified Dynamic Fund		0.60%			0.60%	0.90%
Franklin Emerging Market Corporate Debt Fund		0.60%			0.60%	
Franklin Emerging Markets Debt Opportunities Hard Currency Fund		0.60%			0.60%	
Franklin Euro Government Bond Fund		0.30%				0.35%
Franklin Euro High Yield Fund		0.60%			0.60%	0.80%

Note 16 - Investment management fees (continued)

	Class A PF	Class I	Class I PF	Class S	Class W	Other Classes except Class X and Class Y
Franklin Euro Short Duration Bond Fund		0.25%			0.25%	0.30%
Franklin Euro Short-Term Money Market Fund		0.20%				0.25%
Franklin European Corporate Bond Fund		0.40%			0.40%	0.45%
Franklin European Income Fund[Ω]		0.60%			0.60%	0.85%
Franklin European Total Return Fund		0.35%		Up to 0.35%	0.35%	0.40%
Franklin Flexible Alpha Bond Fund		0.35%			0.35%	0.75%
Franklin Global Aggregate Bond Fund		0.40%			0.40%	0.65%
Franklin Global Convertible Securities Fund		0.60%			0.60%	0.75%
Franklin Global Corporate Investment Grade Bond Fund				0.40%		
Franklin Global Fundamental Strategies Fund		0.70%			0.70%	1.00%
Franklin Global Income Fund		0.60%			0.60%	0.85%
Franklin Global Managed Income Fund				Up to 0.60%		
Franklin Global Multi-Asset Income Fund		0.60%			0.60%	0.85%
Franklin Global Real Estate Fund		0.70%			0.70%	1.00%
Franklin Global Small-Mid Cap Fund[Ω]		0.70%			0.70%	1.00%
Franklin Gold and Precious Metals Fund		0.70%				1.00%
Franklin Gulf Wealth Bond Fund		0.55%			0.55%	0.75%
Franklin High Yield Fund		0.60%			0.60%	0.80%
Franklin Income Fund		0.60%			0.60%	0.85%
Franklin India Fund		0.70%		Up to 0.70%	0.70%	1.00%
Franklin Innovation Fund		0.70%			0.70%	1.00%
Franklin Japan Fund		0.70%			0.70%	1.00%
Franklin K2 Alternative Strategies Fund	1.30%	1.75%	1.20%	Up to 1.70%	1.75%	2.05%
Franklin K2 Long Short Credit Fund[Ω]	1.05%	1.45%	0.95%		1.45%	1.75%
Franklin MENA Fund		1.05%			1.05%	1.50%
Franklin Mutual European Fund		0.70%			0.70%	1.00%
Franklin Mutual Global Discovery Fund		0.70%			0.70%	1.00%
Franklin Mutual U.S. Value Fund		0.70%			0.70%	1.00%
Franklin Natural Resources Fund		0.70%				1.00%
Franklin NextStep Balanced Growth Fund						0.85%
Franklin NextStep Conservative Fund					0.60%	0.80%
Franklin NextStep Dynamic Growth Fund						0.85%
Franklin NextStep Growth Fund					0.70%	1.00%
Franklin NextStep Moderate Fund					0.65%	0.95%
Franklin NextStep Stable Growth Fund						0.80%
Franklin Select U.S. Equity Fund[*]		0.70%			0.70%	1.00%
Franklin Strategic Income Fund		0.55%			0.55%	0.75%
Franklin Systematic Style Premia Fund				Up to 0.75%		
Franklin Technology Fund		0.70%			0.70%	1.00%
Franklin U.S. Dollar Short-Term Money Market Fund					0.20%	0.30%
Franklin U.S. Government Fund		0.40%			0.40%	0.65%
Franklin U.S. Low Duration Fund		0.40%			0.40%	0.65%
Franklin U.S. Opportunities Fund		0.70%		Up to 0.60%	0.70%	1.00%
Franklin UK Equity Income Fund		0.45%			0.45%	1.00%
Franklin World Perspectives Fund		0.70%			0.70%	1.00%
Templeton Asia Equity Total Return Fund				Up to 0.90%		
Templeton Asian Bond Fund		0.55%			0.55%	0.75%
Templeton Asian Growth Fund		0.90%			0.90%	1.35%
Templeton Asian Smaller Companies Fund		0.90%		Up to 0.90%	0.90%	1.35%
Templeton BRIC Fund		1.10%				1.60%
Templeton China A-Shares Fund		1.00%			1.00%	1.15%
Templeton China Fund		1.10%			1.10%	1.60%
Templeton Eastern Europe Fund		1.10%			1.10%	1.60%
Templeton Emerging Markets Bond Fund		0.70%		Up to 0.70%	0.70%	1.00%
Templeton Emerging Markets Dynamic Income Fund		0.75%				1.00%
Templeton Emerging Markets Fund		1.00%			1.00%	1.15%
Templeton Emerging Markets Local Currency Bond Fund		0.70%			0.70%	1.00%
Templeton Emerging Markets Smaller Companies Fund		1.10%			1.10%	1.60%
Templeton Emerging Markets Sustainability Fund		0.85%			0.85%	1.05%

Note 16 - Investment management fees (continued)

	Class A PF	Class I	Class I PF	Class S	Class W	Other Classes except Class X and Class Y
Templeton Euroland Fund		0.70%		Up to 0.70%	0.70%	1.00%
Templeton European Dividend Fund		0.70%			0.70%	1.00%
Templeton European Opportunities Fund		0.70%			0.70%	1.00%
Templeton European Small-Mid Cap Fund		0.70%			0.70%	1.00%
Templeton Frontier Markets Fund		1.10%			1.10%	1.60%
Templeton Global Balanced Fund		0.60%			0.60%	0.80%
Templeton Global Bond (Euro) Fund		0.55%			0.55%	0.75%
Templeton Global Bond Fund		0.55%		Up to 0.55%	0.55%	0.75%
Templeton Global Climate Change Fund		0.70%			0.70%	1.00%
Templeton Global Equity Income Fund						1.00%
Templeton Global Fund		0.70%			0.70%	1.00%
Templeton Global High Yield Fund		0.60%				0.85%
Templeton Global Income Fund		0.60%		Up to 0.60%	0.60%	0.85%
Templeton Global Smaller Companies Fund		0.70%				1.00%
Templeton Global Total Return Fund		0.55%		Up to 0.55%	0.55%	0.75%
Templeton Global Total Return II Fund						0.75%
Templeton Growth (Euro) Fund		0.70%			0.70%	1.00%
Templeton Latin America Fund		1.00%			1.00%	1.40%

[Ω]This Fund was closed during the year
[*] This Fund merged into Franklin U.S. Opportunities Fund during the year

Note 17 - Performance fees

The Management Company may be entitled to receive from the net assets attributable to a share class an annual performance-based incentive fee (the "performance fee") which, if applicable, will be calculated and accrued daily and payable as of the end of each fiscal year.

The performance fee becomes due in the event of outperformance, that is, if the increase in the NAV during the relevant performance period (after deduction of any subscription and/or redemption fees levied) exceeds (i) the increase in the target benchmark over the same period and (ii) the applicable high water mark point as defined in the prospectus.

If shareholders redeem all or part of their shares before the end of a performance period, any accrued performance fee with respect to such shares will crystallise on that dealing day and will then become payable.

The following performance fees apply in respect of the PF shares as at June 30, 2021.

	Performance fees	Target benchmark
Franklin K2 Alternative Strategies Fund		
A PF (acc) EUR-H1 (hedged)	15%	3-month EUR LIBOR
A PF (Ydis) EUR-H1 (hedged)	15%	3-month EUR LIBOR
I PF (acc) EUR-H1 (hedged)	15%	3-month EUR LIBOR
I PF (Ydis) EUR-H1 (hedged)	15%	3-month EUR LIBOR
Franklin K2 Long Short Credit Fund[Ω]		
A PF (acc) EUR-H1 (hedged)	15%	3-month EUR LIBOR
I PF (acc) EUR-H1 (hedged)	15%	3-month EUR LIBOR

[Ω]This Fund was closed during the year

Note 18 - Soft commission

Consistent with obtaining best execution, brokerage commissions on portfolio transactions for the Company may be directed by the Investment Managers to broker-dealers in recognition of research services furnished by them as well as for services rendered in the execution of orders by such broker-dealers.

The receipt of investment research and information and related services permits the Investment Managers to supplement their own research and analysis and makes available to them the views and information of individuals and research staffs of other firms.

Note 18 - Soft commission (continued)

Such services do not include travel, accommodation, entertainment, general administrative goods or services, general office equipment or premises, membership fees, employee salaries or direct money payment, which are paid for directly by the Investment Managers.

Note 19 - Connected party transactions

Certain Directors of the Company are or may also be Officers and/or Directors of one or more of the various Investment Managers of the Funds, among others, Franklin Templeton Investimentos (Brasil) Ltda., Franklin Templeton Investments (Asia) Limited, Templeton Investment Counsel, LLC and Franklin Templeton Institutional, LLC. All transactions with connected parties were entered into in the ordinary course of business and under normal commercial terms. The investment management fees that are accrued by the Company in respect of the Management Company are detailed in note 16 to the financial statements.

There are no connected brokers in Franklin Templeton, and no transactions were entered into with connected brokers during the year ended June 30, 2021.

During the year ended June 30, 2021, the Company accrued administration and transfer agency fees and shares' maintenance and service charges in respect of Franklin Templeton International Services S.à r.l. as Management Company and Principal Distributor of the Funds.

Any investment in Cross Funds as defined in Note 3 or products issued by Franklin Templeton are made at normal market condition.

Note 20 - Taxation

Under current tax laws and practice, the Company is not liable in the Grand Duchy of Luxembourg to any taxes on income or on realised or unrealised capital gains.

The Company is liable in the Grand Duchy of Luxembourg to a tax of 0.05% per annum, such tax being paid quarterly, and calculated on the net asset value of each Fund at the end of each relevant quarter (except the Franklin Euro Short-Term Money Market Fund and the Franklin U.S. Dollar Short-Term Money Market Fund for which the rate is 0.01%). This tax is not applicable for the portion of the assets of a Fund invested in other undertakings for collective investment that have already been subject to such tax. Class I shares, Class X shares and Class Y shares may benefit from a reduced rate of 0.01% per annum if all shareholders of these share classes are institutional investors.

Investment income received or capital gains realised by the Company may be subject to tax in the countries of origin. All liabilities in respect of taxes payable on unrealised capital gains on investments are provided for as soon as there is a reasonable certainty that a liability will crystallise.

No stamp duty or other tax is payable in the Grand Duchy of Luxembourg on the issue of shares in the Company.

The Company is registered for Value Added Tax in the Grand Duchy of Luxembourg and subject to account for Value Added Tax in accordance with current laws.

Note 21 - Share classes

Class A shares: are offered at the applicable net asset value, plus an entry charge of up to 5.75% of the total amount invested varying per asset class. In addition, a maintenance charge of up to 0.50% per annum of the applicable average net asset value is deducted and paid to the Principal Distributor. This charge is accrued daily and is deducted and paid monthly to the Principal Distributor. A contingent deferred sales charge of up to 1%, retained by the Principal Distributor, applies to certain redemptions on qualified investments of USD 1 million or more within 18 months after repurchase.

Class AS shares: are offered in Singapore to CPF Investors as more fully described in the current prospectus of the Company. Class AS shares are offered at the applicable net asset value and are not subject to an entry charge. In addition, a maintenance charge of up to 0.40% per annum of the applicable average net asset value is deducted and paid to the Principal Distributor. This charge is accrued daily and is deducted and paid monthly to the Principal Distributor.

Note 21 - Share classes (continued)

Class AX shares: are offered at the applicable net asset value, plus an entry charge of up to 5.75% of the total amount invested varying per asset class. In addition, a maintenance charge of up to 0.50% per annum of the applicable average net asset value is deducted and paid to the Principal Distributor. This charge is accrued daily and is deducted and paid monthly to the Principal Distributor. A contingent deferred sales charge of up to 1% applies to certain redemptions on qualified investments of USD 1 million or more within 18 months after repurchase.

Class B shares: As from April 1, 2016, no additional Class B Shares are issued. Class B Shares purchased by an Investor prior to April 1, 2016 are subject to a contingent deferred sales charge up to 4% if such investor sells shares within 4 years of purchase. In addition, a maintenance charge of up to 0.75% per annum of the applicable average net asset value and a servicing charge of 1.06% per annum of the applicable average net asset value are applied. These charges are accrued daily and are deducted and paid monthly to the Principal Distributor and/or other parties. Starting from 2011, shares will be automatically converted into Class A shares of the same Fund 7 years after their purchase as more fully disclosed in the prospectus.

Class C shares: are not subject to an entry charge but are subject to a contingent deferred sales charge of 1.00% if an investor redeems shares within one year of purchase. In addition, a maintenance charge of 1.08% per annum of the applicable average net asset value is deducted. These charges are accrued daily and are deducted and paid monthly to the Principal Distributor and/or other party.

Class F shares: are not subject to an entry charge but are subject to a contingent deferred sales charge of up to 3% if an investor redeems shares within three years of purchase. In addition, a maintenance charge of up to 0.50% per annum of the applicable average net asset value and a servicing charge of 1.00% per annum of the applicable average net asset value are applied. These charges are accrued daily and are deducted and paid monthly to the Principal Distributor and/or other parties. Class F shares will be automatically converted into Class A shares of the same Fund free of charge on the monthly scheduled conversion date fixed by the Management Company upon or following the expiry of 36 months after the date of their purchase.

Class G shares: are not subject to an entry charge but are subject to a contingent deferred sales charge of up to 3% if an investor redeems shares within three years of purchase. In addition, a maintenance charge of 0.10% per annum of the applicable average net asset value and a servicing charge of 1.00% per annum of the applicable average net asset value are applied. These charges are accrued daily and are deducted and paid monthly to the Principal Distributor and/or other parties. Class G shares will be automatically converted into Class A shares of the same Fund free of charge on the monthly scheduled conversion date fixed by the Management Company upon or following the expiry of 36 months after the date of their purchase.

Class I shares: are offered to institutional investors as more fully described in the current prospectus of the Company. Purchases of Class I shares are not subject to an entry sales charge, nor a contingent deferred sales charge or any maintenance or servicing charges.

Class N shares: are subject to an entry charge of up to 3.00% of the total amount invested. In addition, a maintenance charge of up to 1.25% per annum of the applicable average net asset value is accrued daily and is deducted and paid monthly to the Principal Distributor. Class N shares may be offered in certain limited circumstances as more fully described in the current prospectus of the Company.

Class S shares: are not subject to an entry charge, contingent deferred sales charge nor any maintenance or servicing charge. Class S shares may be offered in certain limited circumstances as more fully described in the current prospectus of the Company.

Class W shares: are not subject to an entry charge, contingent deferred sales charge nor any maintenance or servicing charge. Class W shares may be offered in certain limited circumstances as more fully described in the current prospectus of the Company.

Class X shares: are not subject to an entry charge and no management fees will be payable by an investor on the acquisition of Class X shares (instead a fee is paid to the Investment Manager or affiliates under an agreement between the Investment Manager and the investor). Class X shares are offered to institutional investors in certain limited circumstances as more fully described in the current prospectus of the Company.

Note 21 - Share classes (continued)

Class Y shares: are not subject to an entry charge and no management, registrar, transfer, corporate, domiciliary or administration fees will be payable by an investor on the acquisition of Class Y shares (instead a fee is paid to the Investment Manager or affiliates under an agreement between the Investment Manager and the investor). Class Y shares are offered to institutional investors in certain limited circumstances as more fully described in the current prospectus of the Company.

Class Z shares: are not subject to an entry charge, contingent deferred sales charge nor any maintenance or servicing charge. Class Z shares may be offered in certain limited circumstances as more fully described in the current prospectus of the Company.

Distributing shares: may have different frequencies. (Mdis) share classes distribute monthly, (Qdis) share classes distribute quarterly, (Bdis) share classes distribute bi-annually and (Ydis) share classes distribute annually.

Accumulating shares (acc): do not distribute any dividends but the income attributable is reflected in the increased value of the shares. All other terms and conditions are the same as those which apply to distributing share classes.

Class pc shares: are distribution share classes designed to offer, under normal market conditions, dividend distribution at a fixed percentage of the Net Asset Value per Share or a fixed amount respectively.

Performance fee classes: are classes that are subject to performance fees and are denoted by the inclusion of "PF" in their names.

Hedged share classes: In respect of hedged share classes, the Company offers the following alternatives:

- H1: in order to reduce exchange rate fluctuations and return fluctuations, the base currency exposure of the hedged share class is hedged into a specified alternative currency.

- H2: a hedging strategy is applied in order to reduce the risk of currency movements between the currency of the hedged share class and other material currencies of the securities held by the Fund.

- H4: where currency controls imposed by a country's monetary authority prevent free movement of currency ("Restricted Currency"), another hedging methodology is used. The share class is denominated in the base currency of the Fund but hedges the Fund's base currency into a specified Restricted Currency for investors in that Restricted Currency.

Note 22 - Sundry Income

Where Sundry income exceeds 10% of total income the detailed breakdown is as follows:

	Franklin U.S. Dollar Short-Term Money Market Fund	Templeton Asian Bond Fund	Templeton Asian Growth Fund	Templeton Asian Smaller Companies Fund
	(USD)	(USD)	(USD)	(USD)
Foreign tax reclaims	–	3,289,997	4,998,600	2,186,629
Prior budget write offs	61,518	27,384	276,321	92,691
Miscellaneous income	105	–	23,167	15,083
	61,623	3,317,381	5,298,088	2,294,403

	Templeton Global Bond Fund
	(USD)
Foreign tax reclaims	43,444,560
Prior budget write offs	953,339
Miscellaneous income	96,991
	44,494,890

Note 23 - Expenses reimbursement

On a daily basis, for share classes where the expenses are capped, the level of expenses is calculated and compared to the cap and where the level of expenses is higher than the cap, this difference is booked as a decrease of expense (the "waiver fees"). The performance fees do not form part of the capped expenses. On a monthly basis the waiver fees are deducted from the fees received by Franklin Templeton International Services S.à r.l.

The amount of waiver fees is disclosed as "Expenses reimbursement" in the "Statement of Operations and Changes in Net Assets".

Note 24 - Other Charges

Where other charges exceeds 10% of total expenses the detailed breakdown is as follows:

	Templeton China A-Shares Fund (USD)	Templeton European Opportunities Fund (EUR)	Templeton European Small-Mid Cap Fund (EUR)
Exceptional losses	–	335,056	266,025
Legal fees	213	3,657	2,893
Miscellaneous fees	1,172	15,398	12,593
Paying agent fees	1,467	18,493	13,462
Registration and filing fees	195	2,732	2,116
Tax fees	46	4,150	3,337
	3,093	379,486	300,426

Note 25 - Statement of changes in the investment portfolio

A list, specifying for each Fund total purchases and sales transacted during the year under review, may be obtained, upon request, at the registered office of the Company.

Note 26 - Transaction costs

Transaction costs are costs incurred to acquire and dispose of financial assets or liabilities. They include fees and commissions paid to agents, brokers and dealers. During the year ended June 30, 2021, the Company incurred the following transaction costs:

Note 26 - Transaction costs (continued)

Fund Name	Currency	Amount
Franklin Biotechnology Discovery Fund	USD	821,595
Franklin Diversified Balanced Fund	EUR	130,336
Franklin Diversified Conservative Fund	EUR	31,740
Franklin Diversified Dynamic Fund	EUR	131,102
Franklin Emerging Market Corporate Debt Fund	USD	–
Franklin Emerging Markets Debt Opportunities Hard Currency Fund	USD	–
Franklin Euro Government Bond Fund	EUR	601
Franklin Euro High Yield Fund	EUR	–
Franklin Euro Short Duration Bond Fund	EUR	284
Franklin Euro Short-Term Money Market Fund	EUR	–
Franklin European Corporate Bond Fund	EUR	136
Franklin European Income Fund	EUR	3,221
Franklin European Total Return Fund	EUR	5,231
Franklin Flexible Alpha Bond Fund	USD	2,843
Franklin Global Aggregate Bond Fund	USD	59
Franklin Global Convertible Securities Fund	USD	28,537
Franklin Global Corporate Investment Grade Bond Fund	USD	–
Franklin Global Fundamental Strategies Fund	USD	1,007,667
Franklin Global Income Fund	USD	6,198
Franklin Global Managed Income Fund	EUR	2,415
Franklin Global Multi-Asset Income Fund	EUR	51,549
Franklin Global Real Estate Fund	USD	76,570
Franklin Global Small-Mid Cap Fund	USD	77,140
Franklin Gold and Precious Metals Fund	USD	144,013
Franklin Gulf Wealth Bond Fund	USD	–
Franklin High Yield Fund	USD	3
Franklin Income Fund	USD	356,000
Franklin India Fund	USD	1,414,397
Franklin Innovation Fund	USD	55,962
Franklin Japan Fund	JPY	1,993,738
Franklin K2 Alternative Strategies Fund	USD	1,653,037
Franklin K2 Long Short Credit Fund	USD	14,027
Franklin MENA Fund	USD	164,870
Franklin Mutual European Fund	EUR	637,662
Franklin Mutual Global Discovery Fund	USD	366,153
Franklin Mutual U.S. Value Fund	USD	67,011
Franklin Natural Resources Fund	USD	529,446
Franklin NextStep Balanced Growth Fund	USD	15,492
Franklin NextStep Conservative Fund	USD	12,796
Franklin NextStep Dynamic Growth Fund	USD	3,098
Franklin NextStep Growth Fund	USD	5,142
Franklin NextStep Moderate Fund	USD	17,730
Franklin NextStep Stable Growth Fund	USD	4,793
Franklin Select U.S. Equity Fund	USD	25,765
Franklin Strategic Income Fund	USD	9,748
Franklin Systematic Style Premia Fund	USD	14,231
Franklin Technology Fund	USD	1,694,788
Franklin U.S. Dollar Short-Term Money Market Fund	USD	–
Franklin U.S. Government Fund	USD	–
Franklin U.S. Low Duration Fund	USD	7,342
Franklin U.S. Opportunities Fund	USD	517,472
Franklin UK Equity Income Fund	GBP	29,140
Franklin World Perspectives Fund	USD	309,603
Templeton Asia Equity Total Return Fund	USD	37,396
Templeton Asian Bond Fund	USD	–
Templeton Asian Growth Fund	USD	3,255,367
Templeton Asian Smaller Companies Fund	USD	2,011,187
Templeton BRIC Fund	USD	653,541
Templeton China A-Shares Fund	USD	13,835
Templeton China Fund	USD	582,531
Templeton Eastern Europe Fund	EUR	121,727
Templeton Emerging Markets Bond Fund	USD	1,093
Templeton Emerging Markets Dynamic Income Fund	USD	37,145
Templeton Emerging Markets Fund	USD	674,461
Templeton Emerging Markets Local Currency Bond Fund	USD	–
Templeton Emerging Markets Smaller Companies Fund	USD	1,062,982

Note 26 - Transaction costs (continued)

Fund Name	Currency	Amount
Templeton Emerging Markets Sustainability Fund	USD	34,179
Templeton Euroland Fund	EUR	306,087
Templeton European Dividend Fund	EUR	252,523
Templeton European Opportunities Fund	EUR	384,320
Templeton European Small-Mid Cap Fund	EUR	220,933
Templeton Frontier Markets Fund	USD	794,292
Templeton Global Balanced Fund	USD	781,873
Templeton Global Bond (Euro) Fund	EUR	–
Templeton Global Bond Fund	USD	–
Templeton Global Climate Change Fund	EUR	647,643
Templeton Global Equity Income Fund	USD	125,936
Templeton Global Fund	USD	815,392
Templeton Global High Yield Fund	USD	32
Templeton Global Income Fund	USD	248,470
Templeton Global Smaller Companies Fund	USD	71,287
Templeton Global Total Return Fund	USD	–
Templeton Global Total Return II Fund	USD	14
Templeton Growth (Euro) Fund	EUR	4,310,083
Templeton Latin America Fund	USD	171,423

For debt securities and derivatives, transaction costs are not separately identifiable from the purchase price of the security and therefore cannot be disclosed separately.

Note 27 - Equalisation

The Funds use an accounting practice known as equalisation, by which a portion of the proceeds from issues and the costs of sale of shares, equivalent on a per share basis to the amount of undistributed net investment income on the date of the transaction, is credited or charged to undistributed income. As a result, undistributed net investment income per share is unaffected by issues or redemptions of shares. However, in respect of any Fund offering only accumulation shares, the Board of Directors reserves the right not to apply equalisation.

Note 28 - Portfolio Turnover Ratio

The portfolio turnover ratio, expressed as a percentage, is equal to the total of purchases and sales of securities netted against the total value of subscriptions and redemptions, over average net assets of the Fund for a year. It is effectively a measure of how frequently a Fund buys or sells securities.

The portfolio turnover ratio calculation is not applicable to Liquid Reserve and Money Market Funds, as such a ratio is not relevant to such Funds due to the short-term nature of the investments.

Note 29 - Total Expense Ratio

The Total Expense Ratio (“TER”), expressed as a percentage, represents how the total annualised expenses of each share class relate to the average net assets of each share class for the year ended June 30, 2021. The total expenses comprise the investment management fees, the administration and transfer agency fees, the custodian fees and other expenses as summarised in the “Statement of Operations and Changes in Net Assets”.

For share classes launched during the year, the TER is annualised.

Note 30 - Audited annual reports and unaudited semi-annual reports

The audited annual reports and unaudited semi-annual reports will be available on the local Franklin Templeton Investments website,www.franklintempleton.lu or may be obtained, free of charge, on request at the registered office of the Company; they are only distributed to registered shareholders in those countries where local regulation so requires. The complete audited annual reports and unaudited semi-annual reports are available at the registered office of the Company.

Note 31 - Global Credit facility

Effective February 5, 2021, the Company together with other European and U.S. registered investment funds managed by Franklin Templeton Investments (individually, “Borrower”; collectively, “Borrowers”), entered into a joint syndicated senior unsecured credit facility totalling USD 2,675 million (Global Credit Facility) to provide a source of funds to the Borrowers for temporary and emergency purposes, including the ability, to meet future unanticipated or unusually large redemption requests.

Under the terms of the Global Credit Facility, the Company will, in addition to interest charged on any borrowings made by the company and other costs incurred by the Company, pay its share of fees and expenses incurred in connection with the implementation and maintenance of the Global Credit Facility, based upon its relative share of the aggregate net assets of all of the Borrowers, including an annual commitment fee based upon the unused portion of the Global Credit Facility.

During the financial year ended June 30, 2021, the Company did not use the Global Credit Facility.

Note 32 - Abbreviations

Countries

AGO	Angola	DOM	Dominican Republic	KAZ	Kazakhstan	PRY	Paraguay
ARE	United Arab Emirates	ECU	Ecuador	KEN	Kenya	QAT	Qatar
ARG	Argentina	EGY	Egypt	KGZ	Kyrgyzstan	ROU	Romania
ARM	Armenia	ESP	Spain	KHM	Cambodia	RUS	Russia
AUS	Australia	EST	Estonia	KOR	South Korea	SAU	Saudi Arabia
AUT	Austria	ETH	Ethiopia	KWT	Kuwait	SEN	Senegal
AZE	Azerbaijan	FIN	Finland	LBN	Lebanon	SGP	Singapore
BEL	Belgium	FRA	France	LKA	Sri Lanka	SLV	El Salvador
BEN	Benin	GAB	Gabon	LTU	Lithuania	SP	Supranational
BFA	Burkina Faso	GBR	United Kingdom	LUX	Luxembourg	SRB	Serbia
BGD	Bangladesh	GEO	Georgia	LVA	Latvia	SUR	Suriname
BHR	Bahrain	GHA	Ghana	MAC	Macao	SVK	Slovakia
BHS	Bahamas	GRC	Greece	MAR	Morocco	SVN	Slovenia
BIH	Bosnia and Herzegovina	GRD	Grenada	MDA	Moldova	SWE	Sweden
BLR	Belarus	HKG	Hong Kong	MEX	Mexico	THA	Thailand
BMD	Bermuda	HND	Honduras	MKD	Macedonia	TTO	Trinidad And Tobago
BRL	Brazil	HRV	Croatia	MNG	Mongolia	TUN	Tunisia
CAN	Canada	HUN	Hungary	MYS	Malaysia	TUR	Turkey
CHE	Switzerland	IDN	Indonesia	NGA	Nigeria	TWN	Taiwan
CHL	Chile	IND	India	NLD	Netherlands	TZA	Tanzania
CHN	China	IRL	Ireland	NOR	Norway	UKR	Ukraine
CMR	Cameroon	IRQ	Iraq	NZL	New Zealand	URY	Uruguay
COL	Colombia	ISL	Iceland	OMN	Oman	USA	United States
CRI	Costa Rica	ISR	Israel	PAK	Pakistan	UZB	Uzbekistan
CYM	Cayman Islands	ITA	Italy	PAN	Panama	VGB	Virgin Islands, British
CYP	Cyprus	JAM	Jamaica	PER	Peru	VNM	Vietnam
CZE	Czech Republic	JEY	Jersey	PHL	Philippines	ZAF	South Africa
DEU	Germany	JOR	Jordan	POL	Poland	ZMB	Zambia
DNK	Denmark	JPN	Japan	PRT	Portugal		

Currencies

AED	United Arab Emirates Dirham	DOP	Dominican Republic Peso	KWD	Kuwaiti Dinar	QAR	Qatari Rial
ARS	Argentine Peso	EGP	Egyptian Pound	KZT	Tenge	RON	New Romanian Leu
AUD	Australian Dollar	EUR	Euro	LKR	Sri Lanka Rupee	RUB	Russian Ruble
BDT	Bangladeshi Taka	GBP	British Pound Sterling	MAD	Moroccan Dirham	SAR	Saudi Arabian Riyal
BRL	Brazilian Real	GHS	Ghanaian Cedi	MXN	Mexican Peso	SEK	Swedish Krona
BYN	Belarusian Ruble	HKD	Hong Kong Dollar	MYR	Malaysian Ringgit	SGD	Singapore Dollar
CAD	Canadian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	THB	Thai Baht
CHF	Swiss Franc	IDR	Indonesian Rupiah	NOK	Norwegian Krone	TRY	Turkish Lira
CLP	Chilean Peso	INR	Indian Rupee	NZD	New Zealand Dollar	TWD	New Taiwan Dollar
CNH/CNY	Chinese Yuan Renminbi	ISK	Icelandic Crown	PEN	Peruvian Nuevo Sol	USD	US Dollar
COP	Colombian Peso	JPY	Japanese Yen	PHP	Philippine Peso	UYU	Uruguayan Peso
CZK	Czech Koruna	KES	Kenyan Shilling	PKR	Pakistan Rupee	VND	Vietnamese Dong
DKK	Danish Krone	KRW	South Korean Won	PLN	Polish Zloty	ZAR	South African Rand

Note 33 - Other Information

Beginning in January 2020, global financial markets have experienced and may continue to experience significant volatility resulting from the spread of a novel corona virus known as COVID-19. The outbreak of COVID-19 has resulted in travel and border restrictions, quarantines, supply chain disruptions, lower consumer demand and general market uncertainty. The effects of COVID-19 have and may continue to adversely affect the global economy, the economies of certain nations and individual issuers, all of which may negatively impact the Fund's performance.

Note 34 - Significant changes during the year

On October 24, 2020 Franklin Templeton International Services S.à r.l. appointed J.P. Morgan Bank Luxembourg S.A. as the Administrative Agent for the Franklin Templeton Investment Funds. The sub-funds launched between May 2020 and October 2020 have been directly administered at JP Morgan and the existing sub-funds have migrated from the 25th of September 2020 to the 23rd of October 2020 in three tranches.

Note 35 - Subsequent events

On July 14, 2021, the Franklin Euro Short Term Money Market Fund has been closed.

On September 13, 2021, the Franklin World Perspectives Fund has been renamed Franklin Global Growth Fund.

Additional Information - Unaudited

Investment Managers

EDINBURGH PARTNERS LIMITED
27-31 Melville Street,
Edinburgh EH3 7JF, United Kingdom

FRANKLIN ADVISERS, INC.
One Franklin Parkway
San Mateo, CA 94403-1906, U.S.A.

FRANKLIN MUTUAL ADVISERS, LLC
101 John F. Kennedy Parkway
Short Hills, NJ 07078-2789, U.S.A.

FRANKLIN TEMPLETON FUND MANAGEMENT LIMITED
Cannon Place, 78 Cannon Street
London, EC4N 6HL
United Kingdom

FRANKLIN TEMPLETON INSTITUTIONAL LLC
280 Park Avenue,
New York, NY 10017, U.S.A.

FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.
8A, rue Albert Borschette, L-1246 Luxembourg
Grand Duchy of Luxembourg

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
Cannon Place, 78 Cannon Street
London EC4N 6HL, United Kingdom

FRANKLIN TEMPLETON INVESTIMENTOS (Brasil) Ltda.
Avenue Brigadeiro Faria Lima 3311, 5o andar,
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FRANKLIN TEMPLETON INVESTMENTS CORP.
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K2/D&S MANAGEMENT CO., LLC
300 Atlantic Street, 12th Floor
Stamford, CT 06901, U.S.A.

CHILTON INVESTMENT COMPANY, LLC
1290 East Main Street
Stamford, CT 06902, U.S.A.

JENNISON ASSOCIATES LLC
466 Lexington Avenue
New York, NY 10017, U.S.A.

WELLINGTON MANAGEMENT COMPANY, LLP
280 Congress Street
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P. SCHOENFELD ASSET MANAGEMENT L.P.
1350 Avenue of the Americas, 21st Floor
New York, NY 10019, U.S.A.

LAZARD ASSET MANAGEMENT LLC
30 Rockfeller Plaza
New York, NY 10112, U.S.A.

LOOMIS SAYLES & COMPANY, L.P.
One Financial Center, 27th Floor
Boston, MA 02111, U.S.A.

GRAHAM CAPITAL MANAGEMENT L.P.
40 Highland Avenue
Rowayton, CT 06853, U.S.A.

PORTLAND HILL ASSET MANAGEMENT LIMITED
21 Knightsbridge
London SW1X 7LY, United Kingdom

ELLINGTON GLOBAL ASSET MANAGEMENT, LLC
53 Forest Avenue
Old Greenwich, CT 06870, U.S.A.

APOLLO SA MANAGEMENT, LLC
9 West 57th Street, Suite 4800
New York, NY 10019, U.S.A.

BARDIN HILL INVESTMENT PARTNERS L.P. (previously named HALCYON ARBITRAGE UCITS MANAGEMENT LP)
477 Madison Avenue, 8th Floor
New York, NY 10022, U.S.A.

RV CAPITAL MANAGEMENT PRIVATE, LTD
3 Phillip Street, #10-04 Royal Group Building
Singapore 228577

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77 Grosvenor Street, London, W1K 3JR
United Kingdom

ELECTRON CAPITAL PARTNERS, LLC
10 East 53rd Street, 19th Floor, New York,
NY 10022, U.S.A.

BRIGADE CAPITAL MANAGEMENT, LP,
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ONE RIVER ASSET MANAGEMENT, L.L.C.
3 River Road, 2nd Floor, Cos Cob,
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FRANKLIN TEMPLETON INVESTMENTS (ME) LIMITED
The Gate, East Wing, Level 2,
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TEMPLETON ASSET MANAGEMENT LTD.
7 Temasek Boulevard
38-03 Suntec Tower One
Singapore 038987

TEMPLETON GLOBAL ADVISORS LIMITED
P.O. Box N-7759
Lyford Cay, Nassau, Bahamas

TEMPLETON INVESTMENT COUNSEL, LLC
300 S.E. 2nd Street
Fort Lauderdale, FL 33301, U.S.A.

BRANDYWINE GLOBAL INVESTMENT MANAGEMENT, LLC
1735 Market Street, Suite 1800
Philadelphia, PA 19103
USA

Changes to the Investment Manager's structure of the Company during the year under review

Investment Managers (continued)

With effect from 6 August 2020

The management structure of Franklin U.S. Government Fund changed from a co-management structure with Franklin Advisers, Inc and Franklin Templeton Institutional LLC to a single management structure with Franklin Advisers, Inc. only.

With effect from 1 November 2020

The management structure of Franklin World Perspectives Fund changed from a single management structure with several sub-investment managers to a single management structure with no sub-investment managers. Until 1 November 2020, Franklin World Perspectives Fund was managed by Franklin Advisers, Inc., acting as investment manager, with the following sub-investment managers:

- Franklin Templeton Investments Corp
- Franklin Templeton Investimentos (Brasil) Ltda
- Franklin Templeton Investment Management Limited
- Templeton Asset Management Limited
- Franklin Templeton Investments (ME) Limited

As from 1 November 2020, Franklin World Perspectives Fund is only managed by Franklin Templeton Institutional, LLC.

With effect as from 2 November 2020

1. The management structure of Franklin Nextstep Conservative Fund, Franklin NextStep Moderate Fund and Franklin Nextstep Growth Fund changed from a single management structure with Franklin Advisers, Inc acting as investment manager to a co-management structure with Franklin Advisers, Inc. and Franklin Templeton International Services S.à r.l. acting as co-investment managers.

2. The management structure of Franklin Diversified Balanced Fund, Franklin Diversified Conservative Fund and Franklin Diversified Dynamic Fund changed from a single management structure with Franklin Templeton International Services S.à r.l. acting as investment manager to a co-management structure with Franklin Advisers, Inc. and Franklin Templeton International Services S.à r.l. acting as co-investment managers.

3. Another co-investment manager has been added to the investment management structure of Franklin Global Fundamental Strategies Fund. In addition to Franklin Advisers, Inc, Templeton Global Advisors Limited and Franklin Mutual Advisers, LLC, Franklin Templeton International Services S.à r.l. has been appointed as fourth investment manager of Franklin Global Fundamental Strategies Fund.

With effect as from 1st January 2021

The management structure of Templeton Global Smaller Companies Fund changed from a sole investment management structure with Templeton Investment Counsel, LLC to a sole investment management structure with a sub-investment manager further to the appointment of Franklin Templeton Investments Corp. as a sub-investment manager by Templeton Investment Counsel, LLC acting as lead investment manager.

With effect as from 15 February 2021

The management structure of Franklin European Small-Mid Cap Fund changed with the appointment of Franklin Templeton Investment Management Limited as sole investment manager in replacement of Franklin Templeton Institutional LLC.

Changes to the Investment Manager's structure of the Company during the year under review

Investment Managers (continued)

With effect 15 March 2021

The management structure of Franklin Emerging Market Corporate Debt Fund changed from a co-management structure with Franklin Templeton Investment Management Limited and Franklin Templeton Institutional, LLC to a co- management structure with Franklin Templeton Investment Management Limited/Franklin Advisers, Inc.

With effect 13 April 2021

The management structure of Franklin Global Fundamental Strategies Fund changed from a co-investment managers structure with Franklin Advisers, Inc., Templeton Global Advisors Limited, Franklin Mutual Advisers, LLC and Franklin Templeton International Services S.à r.l. (German branch) to a lead investment manager structure with multiple sub-investment managers with Franklin Templeton International Services S.à r.l. (German branch) acting as lead investment managers and having appointed Franklin Advisers, Inc., Templeton Global Advisors Limited and Brandywine Global Investment LLC as sub-investment managers.

With effect 25 May 2021

The management structure of Templeton Global Climate Change Fund changed from a single management structure with Franklin Templeton Investments Corp. only to a co-investment management structure with Franklin Templeton Investments Corp. and Franklin Templeton Investment Management Limited.

With effect 11 June 2021

Templeton Global Advisors Limited has been appointed as sub-investment manager of Templeton Global Climate Change Fund by Franklin Templeton Investments Corp. and Franklin Templeton Investment Management Limited acting as lead investment managers.

Investment Managers (continued)

Investment Managers per Fund as at June 30, 2021

Franklin Biotechnology Discovery Fund
FRANKLIN ADVISERS, INC.

Franklin Diversified Balanced Fund
Co-Investment Managers
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.
FRANKLIN ADVISERS, INC.

Franklin Diversified Conservative Fund
Co-Investment Managers
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.
FRANKLIN ADVISERS, INC.

Franklin Diversified Dynamic Fund
Co-Investment Managers
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.
FRANKLIN ADVISERS, INC.

Franklin Emerging Market Corporate Debt Fund
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
FRANKLIN ADVISERS, INC.

Franklin Emerging Markets Debt Opportunities Hard Currency Fund
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Franklin Euro Government Bond Fund
Co-Investment Managers
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
FRANKLIN ADVISERS, INC.

Franklin Euro High Yield Fund
Co-Investment Managers
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
FRANKLIN ADVISERS, INC.

Franklin Euro Short Duration Bond Fund
Co-Investment Managers
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
FRANKLIN ADVISERS, INC.

Franklin Euro Short-Term Money Market Fund
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Franklin European Corporate Bond Fund
Co-Investment Managers
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
FRANKLIN TEMPLETON INSTITUTIONAL, LLC

Franklin European Income Fund (Closed on 13 November 2020)
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Franklin European Total Return Fund
Co-Investment Managers
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
FRANKLIN ADVISERS, INC.

Franklin Flexible Alpha Bond Fund
FRANKLIN ADVISERS, INC.

Franklin Global Aggregate Bond Fund
Co-Investment Managers
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
FRANKLIN ADVISERS, INC.

Franklin Global Convertible Securities Fund
FRANKLIN ADVISERS, INC.

Franklin Global Corporate Investment Grade Bond Fund
Co-Investment Managers
FRANKLIN TEMPLETON INSTITUTIONAL, LLC
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Franklin Global Fundamental Strategies Fund
Lead Investment Manager
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.
Sub-Investment Managers
FRANKLIN ADVISERS, INC.
TEMPLETON GLOBAL ADVISORS LIMITED
BRANDYWINE GLOBAL INVESTMENT LLC

Franklin Global Income Fund
FRANKLIN ADVISERS, INC.

Franklin Global Managed Income Fund
Lead Investment Manager
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.
Sub-investment manager
FRANKLIN ADVISERS, INC.

Franklin Global Multi-Asset Income Fund
Lead Investment Manager
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.
Investment Co-Managers
FRANKLIN ADVISERS, INC.
FRANKLIN TEMPLETON INSTITUTIONAL, LLC

Franklin Global Real Estate Fund
FRANKLIN TEMPLETON INSTITUTIONAL, LLC

Franklin Global Small-Mid Cap Fund (Closed on 18 January 2021)
FRANKLIN TEMPLETON INSTITUTIONAL, LLC

Franklin Gold and Precious Metals Fund
FRANKLIN ADVISERS, INC.

Franklin Gulf Wealth Bond Fund (previously Franklin GCC Bond Fund)
FRANKLIN TEMPLETON INVESTMENTS (ME) LIMITED

Franklin High Yield Fund
FRANKLIN ADVISERS, INC.

Franklin Income Fund
FRANKLIN ADVISERS, INC.

Franklin India Fund
TEMPLETON ASSET MANAGEMENT LTD.

Franklin Innovation Fund
FRANKLIN ADVISERS, INC.

Franklin Japan Fund
EDINBURGH PARTNERS LIMITED

Franklin K2 Alternative Strategies Fund
Lead Investment Manager
K2/D&S MANAGEMENT CO., LLC
Sub-Investment Managers
CHILTON INVESTMENT COMPANY, LLC
JENNISON ASSOCIATES LLC
WELLINGTON MANAGEMENT COMPANY, LLP
P. SCHOENFELD ASSET MANAGEMENT L.P.
LAZARD ASSET MANAGEMENT LLC
LOOMIS SAYLES & COMPANY, L.P.
GRAHAM CAPITAL MANAGEMENT L.P.
PORTLAND HILL ASSET MANAGEMENT LIMITED
ELLINGTON GLOBAL ASSET MANAGEMENT, LLC
APOLLO SA MANAGEMENT, LLC
BARDIN HILL INVESTMENT PARTNERS L.P. (previously named HALCYON ARBITRAGE UCITS MANAGEMENT LP)
BLUEBAY ASSET MANAGEMENT LLP
ELECTRON CAPITAL PARTNERS, LLC
BRIGADE CAPITAL MANAGEMENT, LP
ONE RIVER ASSET MANAGEMENT, L.L.C
RV CAPITAL MANAGEMENT PRIVATE, LTD

Franklin K2 Long Short Credit Fund (Closed on 14 May 2021)
Lead Investment Manager
K2/D&S MANAGEMENT CO., LLC
Sub-Investment Managers
ELLINGTON GLOBAL ASSET MANAGEMENT, LLC
APOLLO SA MANAGEMENT, LLC
MEDALIST PARTNERS, L.P.
EMSO ASSET MANAGEMENT LIMITED

Franklin MENA Fund
FRANKLIN TEMPLETON INVESTMENTS (ME) LIMITED

Franklin Mutual European Fund
FRANKLIN MUTUAL ADVISERS, LLC

Franklin Mutual Global Discovery Fund
FRANKLIN MUTUAL ADVISERS, LLC

Franklin Mutual U.S. Value Fund
FRANKLIN MUTUAL ADVISERS, LLC

Franklin Natural Resources Fund
FRANKLIN ADVISERS, INC.

Franklin NextStep Balanced Growth Fund
Lead Investment Manager
FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED
Sub-Investment Manager
FRANKLIN ADVISERS, INC.

Franklin NextStep Conservative Fund
Co-Investment Managers
FRANKLIN ADVISERS, INC.
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.

Franklin NextStep Dynamic Growth Fund
Lead Investment Manager
FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED
Sub-Investment Manager
FRANKLIN ADVISERS, INC.

Franklin NextStep Growth Fund
Co-Investment Managers
FRANKLIN ADVISERS, INC.
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.

Franklin NextStep Moderate Fund
Co-Investment Managers
FRANKLIN ADVISERS, INC.
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.

Franklin NextStep Stable Growth Fund
Lead Investment Manager
FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED
Sub-Investment Manager
FRANKLIN ADVISERS, INC.

Franklin Strategic Income Fund
FRANKLIN ADVISERS, INC.

Franklin Systematic Style Premia Fund
FRANKLIN ADVISERS, INC.

Franklin Technology Fund
FRANKLIN ADVISERS, INC.

Franklin U.S. Dollar Short-Term Money Market Fund
FRANKLIN ADVISERS, INC.

Franklin U.S. Government Fund
FRANKLIN ADVISERS, INC.

Franklin U.S. Low Duration Fund
FRANKLIN ADVISERS, INC.

Franklin U.S. Opportunities Fund
FRANKLIN ADVISERS, INC.

Franklin UK Equity Income Fund
FRANKLIN TEMPLETON FUND MANAGEMENT LIMITED

Franklin World Perspectives Fund
FRANKLIN TEMPLETON INSTITUTIONAL, LLC

Templeton Asia Equity Total Return Fund
TEMPLETON ASSET MANAGEMENT LTD.

Templeton Asian Bond Fund
Lead Investment Manager
FRANKLIN ADVISERS, INC.
Sub-Investment Manager
TEMPLETON ASSET MANAGEMENT LTD.

Templeton Asian Growth Fund
TEMPLETON ASSET MANAGEMENT LTD.

Templeton Asian Smaller Companies Fund
Co-Investment Managers
TEMPLETON ASSET MANAGEMENT LTD.
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.

Templeton BRIC Fund
Lead Investment Manager
FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED
Sub-Investment Manager
TEMPLETON ASSET MANAGEMENT LTD.

Templeton China A-Shares Fund
Co-Investment Managers
TEMPLETON ASSET MANAGEMENT LIMITED
TEMPLETON INVESTMENT COUNSEL LLC

Templeton China Fund
TEMPLETON ASSET MANAGEMENT LTD.

Templeton Eastern Europe Fund
Lead Investment Manager
FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED
Sub-Investment Manager
FRANKLIN TEMPLETON INVESTMENTS (ME) LIMITED

Templeton Emerging Markets Bond Fund
FRANKLIN ADVISERS, INC.

Templeton Emerging Markets Dynamic Income Fund
Lead Investment Manager
FRANKLIN ADVISERS, INC.
Sub-Investment Manager
TEMPLETON ASSET MANAGEMENT LTD.

Templeton Emerging Markets Fund
Co-Investment Managers
TEMPLETON ASSET MANAGEMENT LTD.
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Templeton Emerging Markets Local Currency Bond Fund
FRANKLIN ADVISERS, INC.

Templeton Emerging Markets Smaller Companies Fund
Co-Investment Managers
TEMPLETON ASSET MANAGEMENT LTD.
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.

Templeton Emerging Markets Sustainability Fund
Co-Investment Managers
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
TEMPLETON ASSET MANAGEMENT LIMITED

Templeton Euroland Fund
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Templeton European Dividend Fund (previously Franklin European Dividend Fund)
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Templeton European Opportunities Fund (previously Franklin European Growth Fund)
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Templeton European Small-Mid Cap Fund (previously Franklin European Small-Mid Cap Fund)
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Templeton Frontier Markets Fund
Lead Investment Manager
FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED
Sub-Investment Manager
FRANKLIN TEMPLETON INVESTMENTS (ME) LIMITED

Templeton Global Balanced Fund
Co-Investment Managers
FRANKLIN ADVISERS, INC.
TEMPLETON ASSET MANAGEMENT LTD.

Templeton Global Bond (Euro) Fund
FRANKLIN ADVISERS, INC.

Templeton Global Bond Fund
FRANKLIN ADVISERS, INC.

Templeton Global Climate Change Fund
Co-Investment Managers
FRANKLIN TEMPLETON INVESTMENTS CORP.
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
Sub-Investment Manager
TEMPLETON GLOBAL ADVISORS LIMITED

Templeton Global Equity Income Fund
TEMPLETON ASSET MANAGEMENT LTD.

Templeton Global Fund
TEMPLETON GLOBAL ADVISORS LIMITED

Templeton Global High Yield Fund
FRANKLIN ADVISERS, INC.

Templeton Global Income Fund
Co-Investment Managers
FRANKLIN ADVISERS, INC.
TEMPLETON GLOBAL ADVISORS LIMITED

Templeton Global Smaller Companies Fund
Lead Investment Manager
TEMPLETON INVESTMENT COUNSEL, LLC
Sub-Investment Manager
FRANKLIN TEMPLETON INVESTMENTS CORP.

Templeton Global Total Return Fund

FRANKLIN ADVISERS, INC.

Templeton Global Total Return II Fund

FRANKLIN ADVISERS, INC.

Templeton Growth (Euro) Fund

TEMPLETON GLOBAL ADVISORS LIMITED

Templeton Latin America Fund

Lead Investment Manager

FRANKLIN ADVISERS, INC.

Sub-Investment Manager

FRANKLIN TEMPLETON INVESTIMENTOS (Brasil) Ltda.

Calculation Method of the Risk Exposure

Global exposure using the VaR approach

Fund	Market risk	Limit	Regulatory VaR limit utilisation			Reference portfolio	Model type	Confidence period	Holding period	Observation period	Leverage*
			Lowest	Highest	Average						
Franklin Diversified Balanced Fund	Absolute VaR	20% (or 0.2X)	6.02%	8.86%	7.27%	N/A	Monte Carlo Simulation (MSCI Barra)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	35.76%
Franklin Diversified Conservative Fund	Absolute VaR	20% (or 0.2X)	2.86%	4.58%	3.80%	N/A	Monte Carlo Simulation (MSCI Barra)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	41.66%
Franklin Diversified Dynamic Fund	Absolute VaR	20% (or 0.2X)	8.71%	11.45%	10.08%	N/A	Monte Carlo Simulation (MSCI Barra)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	34.86%
Franklin Flexible Alpha Bond Fund	Absolute VaR	20% (or 0.2X)	0.93%	3.79%	1.83%	N/A	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	171.74%
Franklin Global Aggregate Bond Fund	Absolute VaR	20% (or 0.2X)	3.13%	4.67%	3.85%	N/A	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	33.77%
Franklin Global Managed Income Fund	Absolute VaR	20% (or 0.2X)	7.37%	10.64%	8.87%	N/A	Monte Carlo Simulation (MSCI Barra)	99th Percentile	20-Day	20 October 2020 to 30 June 2021**	16.60%
Franklin Global Multi-Asset Income Fund	Absolute VaR	20% (or 0.2X)	6.46%	9.04%	8.01%	N/A	Monte Carlo Simulation (MSCI Barra)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	29.50%
Franklin K2 Alternative Strategies Fund	Absolute VaR	20% (or 0.2X)	1.73%	6.73%	3.59%	N/A	Monte Carlo Simulation (Hedgemark)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	135.50%
Franklin K2 Long Short Credit Fund	Absolute VaR	20% (or 0.2X)	0.00%	4.21%	1.85%	N/A	Monte Carlo Simulation (Hedgemark)	99th Percentile	20-Day	01 July 2020 to 14 May 2021**	53.02%
Franklin Strategic Income Fund	Relative VaR	200% (or 2.0X)	84.25%	100.00%	92.09%	US High Yield (10%), US Mortgage-Backed (10%), US Government (10%), US Credit Corporates (10%), US Commercial Mortgage-Backed (5%), Global Treasury ex-US (10%), US Dollar Emerging Markets Sovereign (10%), Emerging Market Local Currency Government (10%) and Global High Yield (25%).	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	25.07%

Global exposure using the VaR approach (continued)

Fund	Market risk	Limit	Regulatory VaR limit utilisation			Reference portfolio	Model type	Confidence period	Holding period	Observation period	Leverage*
			Lowest	Highest	Average						
Franklin Systematic Style Premia Fund	Absolute VaR	20% (or 0.2X)	3.89%	11.30%	5.26%	N/A	Monte Carlo Simulation (MSCI Barra)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	258.87%
Franklin U.S. Low Duration Fund	Absolute VaR	20% (or 0.2X)	0.70%	2.42%	1.30%	N/A	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	56.01%
Templeton Asian Bond Fund	Relative VaR	200% (or 2.0X)	33.81%	87.42%	58.81%	JPMorgan Government Bond Index-Emerging Markets Broad Diversified Asia Index (100%)	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	36.40%
Templeton Emerging Markets Bond Fund	Relative VaR	200% (or 2.0X)	33.53%	128.60%	75.59%	J.P. Morgan Emerging Markets Bond Index Global (EMBIG) (50%) and J.P. Morgan Government Bond Index-Emerging Markets (GBI-EM) (50%).	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	52.20%
Templeton Emerging Markets Local Currency Bond Fund	Relative VaR	200% (or 2.0X)	30.22%	89.91%	55.54%	JP Morgan GBI-EM Global Diversified Index (100%)	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	49.81%
Templeton Global Bond Fund	Relative VaR	200% (or 2.0X)	56.32%	89.01%	70.61%	J.P. Morgan Government Bond Index Broad (JGBI Broad) (50%), J.P. Morgan Emerging Markets Bond Index Global (EMBIG) (25%) and J.P. Morgan Government Bond Index-Emerging Markets (GBI-EM) (25%).	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	133.34%
Templeton Global High Yield Fund	Relative VaR	200% (or 2.0X)	47.38%	112.96%	75.69%	J.P. Morgan Global High Yield Index (50%), J.P. Morgan Emerging Markets Bond Index Global (EMBIG) (25%) and J.P. Morgan Government Bond Index-Emerging Markets (GBI-EM) (25%).	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	25.76%

Global exposure using the VaR approach (continued)

Fund	Market risk	Limit	Regulatory VaR limit utilisation			Reference portfolio	Model type	Confidence period	Holding period	Observation period	Leverage*
			Lowest	Highest	Average						
Templeton Global Income Fund	Relative VaR	200% (or 2.0X)	33.62%	126.39%	91.86%	MSCI All Country World Index (50%), the Bloomberg Barclays Multiverse Index (25%), the Bloomberg Barclays Global High-Yield Index (12.5%), the J.P. Morgan Emerging Markets Bond Index Global (EMBIG) (6.25%) and the J.P. Morgan Government Bond Index-Emerging Markets (GBI-EM) (6.25%).	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	61.60%
Templeton Global Total Return Fund	Relative VaR	200% (or 2.0X)	63.78%	155.77%	99.10%	Bloomberg Barclays Multiverse Index (50%),the Bloomberg Barclays Global High-Yield Index (25%), the J.P. Morgan Emerging Markets Bond Index Global (EMBIG) (12.5%) and the J.P. Morgan Government Bond Index-Emerging Markets (GBI-EM) (12.5%)	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	145.72%
Templeton Global Total Return II Fund	Relative VaR	200% (or 2.0X)	52.27%	148.59%	90.50%	Bloomberg Barclays Multiverse Index (50%),the Bloomberg Barclays Global High-Yield Index (25%), the J.P. Morgan Emerging Markets Bond Index Global (EMBIG) (12.5%) and the J.P. Morgan Government Bond Index-Emerging Markets (GBI-EM) (12.5%)	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2020 to 30 June 2021	60.08%

* The level of leverage calculation method used is the sum of notional approach in line with CSSF Circular 11/512

** This Fund was closed during the year

Global exposure using the commitment approach

Franklin Biotechnology Discovery Fund
Franklin Emerging Market Corporate Debt Fund
Franklin Emerging Markets Debt Opportunities Hard Currency Fund
Franklin Euro Government Bond Fund
Franklin Euro High Yield Fund
Franklin Euro Short Duration Bond Fund
Franklin Euro Short-Term Money Market Fund
Franklin European Corporate Bond Fund
Franklin European Total Return Fund
Franklin Global Convertible Securities Fund
Franklin Global Corporate Investment Grade Bond Fund
Franklin Global Fundamental Strategies Fund
Franklin Global Income Fund
Franklin Global Real Estate Fund
Franklin Gold and Precious Metals Fund
Franklin Gulf Wealth Bond Fund[1]
Franklin High Yield Fund
Franklin Income Fund
Franklin India Fund
Franklin Innovation Fund
Franklin Japan Fund
Franklin MENA Fund
Franklin Mutual European Fund
Franklin Mutual Global Discovery Fund
Franklin Mutual U.S. Value Fund
Franklin Natural Resources Fund
Franklin NextStep Balanced Growth Fund
Franklin NextStep Conservative Fund
Franklin NextStep Dynamic Growth Fund
Franklin NextStep Growth Fund
Franklin NextStep Moderate Fund
Franklin NextStep Stable Growth Fund
Franklin Technology Fund
Franklin U.S. Dollar Short-Term Money Market Fund
Franklin U.S. Government Fund
Franklin U.S. Opportunities Fund
Franklin UK Equity Income Fund[2]
Franklin World Perspectives Fund
Templeton Asia Equity Total Return Fund[2]
Templeton Asian Growth Fund
Templeton Asian Smaller Companies Fund
Templeton BRIC Fund
Templeton China A-Shares Fund[2]
Templeton China Fund
Templeton Eastern Europe Fund
Templeton Emerging Markets Dynamic Income Fund
Templeton Emerging Markets Fund
Templeton Emerging Markets Smaller Companies Fund
Templeton Emerging Markets Sustainability Fund[2]
Templeton Euroland Fund
Templeton European Dividend Fund[1]
Templeton European Opportunities Fund[1]
Templeton European Small-Mid Cap Fund[1]
Templeton Frontier Markets Fund
Templeton Global Balanced Fund
Templeton Global Bond (Euro) Fund
Templeton Global Climate Change Fund
Templeton Global Equity Income Fund
Templeton Global Fund
Templeton Global Smaller Companies Fund
Templeton Growth (Euro) Fund
Templeton Latin America Fund

[1]This Fund had its name changed during the year (refer to Note 1)

[2]This Fund was launched during the year

Securities Financing Transactions (SFTs) and Total Return Swaps (TRS)

The Company engages in Securities Financing Transactions (as defined in Article 3 of Regulation (EU) 2015/2365, securities financing transactions include repurchase transactions, securities or commodities lending and securities or commodities borrowing, buy-sell back transactions or sell-buy back transactions and margin lending transactions) through its exposure on securities lending transactions and total return swap contracts during the year, in accordance with Article 13 of Regulation. Information on securities lending transactions and total return swaps are detailed below.

Global data

		Securities lending			
Fund	Fund Currency	Market value of securities on loan	in % of lendable securities market value	Gross Volume of TRS[1]	Total securities Lending and TRS in % of net assets
Franklin Biotechnology Discovery Fund	USD	5,104,516	0.20	–	0.20
Franklin Diversified Balanced Fund	EUR	–	–	123,059	0.06
Franklin Diversified Conservative Fund	EUR	–	–	134,215	0.09
Franklin Diversified Dynamic Fund	EUR	–	–	75,757	0.05
Franklin Flexible Alpha Bond Fund	USD	–	–	5,430	0.02
Franklin Global Multi-Asset Income Fund	EUR	693,825	0.51	79,156	0.55
Franklin Gold and Precious Metals Fund	USD	2,682,743	0.63	–	0.63
Franklin K2 Alternative Strategies Fund	USD	–	–	7,014,289	0.38
Franklin Mutual Global Discovery Fund	USD	4,497,387	0.83	–	0.81
Franklin Natural Resources Fund	USD	2,429,620	0.34	–	0.33
Franklin Strategic Income Fund	USD	–	–	466,867	0.06
Franklin Systematic Style Premia Fund	USD	–	–	100,830	1.02
Franklin Technology Fund	USD	5,921,952	0.06	–	0.06
Franklin U.S. Low Duration Fund	USD	–	–	125,063	0.04
Franklin U.S. Opportunities Fund	USD	65,961,419	0.76	–	0.76
Templeton Asian Growth Fund	USD	457,837	0.01	–	0.01
Templeton Asian Smaller Companies Fund	USD	15,135,337	1.48	–	1.42
Templeton BRIC Fund	USD	2,003,539	0.32	–	0.32
Templeton China Fund	USD	6,349,187	1.05	–	1.02
Templeton Eastern Europe Fund	EUR	680,729	0.31	–	0.30
Templeton Emerging Markets Smaller Companies Fund	USD	4,428,992	0.80	–	0.78
Templeton Euroland Fund	EUR	945,369	0.51	–	0.47
Templeton European Dividend Fund	EUR	1,883,293	2.01	–	1.96
Templeton European Small-Mid Cap Fund	EUR	267,334	0.28	–	0.27
Templeton Global Climate Change Fund	EUR	1,755,477	0.21	–	0.19
Templeton Global Income Fund	USD	9,096,817	2.92	–	2.72
Templeton Global Smaller Companies Fund	USD	635,786	0.50	–	0.48
Templeton Growth (Euro) Fund	EUR	25,995,433	0.38	–	0.37

(1) absolute value of the unrealised gains/(losses)

Concentration Data

Securities lending, ten largest collateral issuers

Fund	Fund currency	Issuer	Collateral value in Fund currency
Franklin Biotechnology Discovery Fund	USD	Government of Belgium	5,651,131
Franklin Global Multi-Asset Income Fund	EUR	Government of Austria	45,012
Franklin Global Multi-Asset Income Fund	EUR	Government of Belgium	36,393
Franklin Global Multi-Asset Income Fund	EUR	Government of France	921,716
Franklin Global Multi-Asset Income Fund	EUR	Government of Germany	224
Franklin Global Multi-Asset Income Fund	EUR	Government of the Netherlands	4,800
Franklin Global Multi-Asset Income Fund	EUR	United Kingdom Treasury	29,501
Franklin Gold and Precious Metals Fund	USD	Government of Australia	343,308
Franklin Gold and Precious Metals Fund	USD	Government of Austria	23,906

Securities lending, ten largest collateral issuers (continued)

Fund	Fund currency	Issuer	Collateral value in Fund currency
Franklin Gold and Precious Metals Fund	USD	Government of Belgium	832,636
Franklin Gold and Precious Metals Fund	USD	Government of Canada	835,264
Franklin Gold and Precious Metals Fund	USD	Government of France	688,762
Franklin Gold and Precious Metals Fund	USD	Government of Germany	70,851
Franklin Gold and Precious Metals Fund	USD	Government of the Netherlands	87
Franklin Gold and Precious Metals Fund	USD	Government of the United States of America	14,710
Franklin Gold and Precious Metals Fund	USD	United Kingdom Treasury	1,497
Franklin Mutual Global Discovery Fund	USD	Government of Belgium	2,382,149
Franklin Mutual Global Discovery Fund	USD	Government of France	2,139,429
Franklin Mutual Global Discovery Fund	USD	Government of Germany	228,146
Franklin Mutual Global Discovery Fund	USD	Government of the United States of America	1,515
Franklin Natural Resources Fund	USD	Government of Belgium	2,689,615
Franklin Technology Fund	USD	Government of Belgium	1,304,417
Franklin Technology Fund	USD	Government of the United States of America	969,074
Franklin Technology Fund	USD	Government of United Arab Emirates	3,893,222
Franklin U.S. Opportunities Fund	USD	Government of Belgium	22,438,115
Franklin U.S. Opportunities Fund	USD	Government of Singapore	649,770
Franklin U.S. Opportunities Fund	USD	Government of United Arab Emirates	5,905,353
Franklin U.S. Opportunities Fund	USD	United Kingdom Treasury	41,043,119
Templeton Asian Growth Fund	USD	Government of Austria	24,876
Templeton Asian Growth Fund	USD	Government of Belgium	20,168
Templeton Asian Growth Fund	USD	Government of France	510,034
Templeton Asian Growth Fund	USD	Government of Germany	1,372
Templeton Asian Growth Fund	USD	Government of the Netherlands	2,807
Templeton Asian Growth Fund	USD	Government of the United States of America	222
Templeton Asian Growth Fund	USD	United Kingdom Treasury	16,304
Templeton Asian Smaller Companies Fund	USD	Government of Australia	278,834
Templeton Asian Smaller Companies Fund	USD	Government of Austria	319,840
Templeton Asian Smaller Companies Fund	USD	Government of Belgium	7,471,938
Templeton Asian Smaller Companies Fund	USD	Government of Canada	678,398
Templeton Asian Smaller Companies Fund	USD	Government of France	6,962,830
Templeton Asian Smaller Companies Fund	USD	Government of Germany	250,650
Templeton Asian Smaller Companies Fund	USD	Government of the Netherlands	56,745
Templeton Asian Smaller Companies Fund	USD	Government of the United States of America	32,845
Templeton Asian Smaller Companies Fund	USD	United Kingdom Treasury	1,090,537
Templeton BRIC Fund	USD	Government of Austria	47,327
Templeton BRIC Fund	USD	Government of Belgium	1,135,103
Templeton BRIC Fund	USD	Government of France	1,012,614
Templeton BRIC Fund	USD	Government of Germany	235
Templeton BRIC Fund	USD	Government of the Netherlands	5,325
Templeton BRIC Fund	USD	Government of the United States of America	55,094
Templeton BRIC Fund	USD	United Kingdom Treasury	31,020
Templeton China Fund	USD	Government of Austria	251,963
Templeton China Fund	USD	Government of Belgium	1,553,307
Templeton China Fund	USD	Government of France	5,326,037
Templeton China Fund	USD	Government of Germany	1,250
Templeton China Fund	USD	Government of the Netherlands	26,873
Templeton China Fund	USD	Government of the United States of America	267,349
Templeton China Fund	USD	United Kingdom Treasury	165,146
Templeton Eastern Europe Fund	EUR	Government of Belgium	360,818
Templeton Eastern Europe Fund	EUR	Government of France	324,053
Templeton Eastern Europe Fund	EUR	Government of Germany	34,557
Templeton Eastern Europe Fund	EUR	Government of the United States of America	230
Templeton Emerging Markets Smaller Companies Fund	USD	Government of Australia	359,751
Templeton Emerging Markets Smaller Companies Fund	USD	Government of Austria	94,391
Templeton Emerging Markets Smaller Companies Fund	USD	Government of Belgium	111,287
Templeton Emerging Markets Smaller Companies Fund	USD	Government of Canada	875,271
Templeton Emerging Markets Smaller Companies Fund	USD	Government of France	2,028,571
Templeton Emerging Markets Smaller Companies Fund	USD	Government of Germany	1,089,910
Templeton Emerging Markets Smaller Companies Fund	USD	Government of the Netherlands	141,497
Templeton Emerging Markets Smaller Companies Fund	USD	Government of the United States of America	193,575
Templeton Emerging Markets Smaller Companies Fund	USD	United Kingdom Treasury	47,018
Templeton Euroland Fund	EUR	Government of Australia	340,406
Templeton Euroland Fund	EUR	Government of Austria	22,963
Templeton Euroland Fund	EUR	Government of Belgium	10

Securities lending, ten largest collateral issuers (continued)

Fund	Fund currency	Issuer	Collateral value in Fund currency
Templeton Euroland Fund	EUR	Government of Canada	828,204
Templeton Euroland Fund	EUR	United Kingdom Treasury	998
Templeton European Dividend Fund	EUR	United Kingdom Treasury	2,493,395
Templeton European Small-Mid Cap Fund	EUR	Government of Belgium	9,115
Templeton European Small-Mid Cap Fund	EUR	Government of France	98,934
Templeton European Small-Mid Cap Fund	EUR	Government of Germany	181,897
Templeton European Small-Mid Cap Fund	EUR	Government of the Netherlands	22,374
Templeton European Small-Mid Cap Fund	EUR	Government of the United States of America	32,316
Templeton Global Climate Change Fund	EUR	Government of Belgium	1,668,983
Templeton Global Climate Change Fund	EUR	Government of France	205,843
Templeton Global Climate Change Fund	EUR	Government of the United States of America	330,604
Templeton Global Income Fund	USD	Government of Austria	19,610
Templeton Global Income Fund	USD	Government of Belgium	3,565,908
Templeton Global Income Fund	USD	Government of France	441,334
Templeton Global Income Fund	USD	Government of Germany	98
Templeton Global Income Fund	USD	Government of the Netherlands	3,293
Templeton Global Income Fund	USD	United Kingdom Treasury	6,025,659
Templeton Global Smaller Companies Fund	USD	Government of Belgium	456,395
Templeton Global Smaller Companies Fund	USD	Government of France	198,565
Templeton Global Smaller Companies Fund	USD	Government of Germany	20,890
Templeton Global Smaller Companies Fund	USD	Government of the Netherlands	81
Templeton Global Smaller Companies Fund	USD	Government of the United States of America	138
Templeton Growth (Euro) Fund	EUR	Government of Australia	572,407
Templeton Growth (Euro) Fund	EUR	Government of Austria	38,614
Templeton Growth (Euro) Fund	EUR	Government of Belgium	23,213,145
Templeton Growth (Euro) Fund	EUR	Government of Canada	1,392,656
Templeton Growth (Euro) Fund	EUR	Government of France	2,862,979
Templeton Growth (Euro) Fund	EUR	Government of the United States of America	4,598,221
Templeton Growth (Euro) Fund	EUR	United Kingdom Treasury	1,683

When less than 10 issuers are disclosed, less than 10 issuers are available.

Total return swaps, ten largest collateral issuers

Fund	Fund currency	Issuer	Collateral value in Fund currency
Franklin K2 Alternative Strategies Fund	USD	U.S. Treasury	151,978

When less than 10 issuers are disclosed, less than 10 issuers are available.

The above table does not inlude the collateral received in Cash.

Securities Lending, ten largest counterparties

All securities lending counterparties are disclosed in Note 15.

Total return swaps, ten largest counterparties

Fund	Fund Currency	Counterparties	Gross Volume of TRS[1] in Fund currency
Franklin Diversified Balanced Fund	EUR	Societe Generale	123,059
Franklin Diversified Conservative Fund	EUR	Societe Generale	134,215
Franklin Diversified Dynamic Fund	EUR	Societe Generale	75,757
Franklin Flexible Alpha Bond Fund	USD	Morgan Stanley	5,430
Franklin Global Multi-Asset Income Fund	EUR	Societe Generale	79,156
Franklin K2 Alternative Strategies Fund	USD	Bank of America	29,844
Franklin K2 Alternative Strategies Fund	USD	Goldman Sachs	15,069
Franklin K2 Alternative Strategies Fund	USD	J.P. Morgan	3,334,587
Franklin K2 Alternative Strategies Fund	USD	Morgan Stanley	3,634,789
Franklin Strategic Income Fund	USD	Morgan Stanley	466,867
Franklin Systematic Style Premia Fund	USD	Morgan Stanley	100,830

Total return swaps, ten largest counterparties (continued)

Fund	Fund Currency	Counterparties	Gross Volume of TRS[1] in Fund currency
Franklin U.S. Low Duration Fund	USD	Morgan Stanley	125,063

(1) absolute value of the unrealised gains/(losses)

When less than 10 counterparties are disclosed, less than 10 counterparties are available.

Aggregate Transaction Data

Securities lending, type and quality of collateral

Fund	Fund currency	Type of collateral	Maturity	Collateral currency	Collateral Value in Fund currency
Franklin Biotechnology Discovery Fund	USD	Sovereign	more than 1 year	EUR	5,651,131
Franklin Global Multi-Asset Income Fund	EUR	Sovereign	1 to 3 months	EUR	17,977
Franklin Global Multi-Asset Income Fund	EUR	Sovereign	more than 1 year	EUR	990,168
Franklin Global Multi-Asset Income Fund	EUR	Sovereign	more than 1 year	GBP	29,501
Franklin Gold and Precious Metals Fund	USD	Sovereign	1 to 3 months	CAD	1,621
Franklin Gold and Precious Metals Fund	USD	Sovereign	1 to 3 months	EUR	298
Franklin Gold and Precious Metals Fund	USD	Sovereign	1 to 3 months	USD	14,239
Franklin Gold and Precious Metals Fund	USD	Sovereign	3 to 12 months	EUR	214,462
Franklin Gold and Precious Metals Fund	USD	Sovereign	more than 1 year	AUD	343,309
Franklin Gold and Precious Metals Fund	USD	Sovereign	more than 1 year	CAD	833,643
Franklin Gold and Precious Metals Fund	USD	Sovereign	more than 1 year	EUR	1,401,482
Franklin Gold and Precious Metals Fund	USD	Sovereign	more than 1 year	GBP	1,497
Franklin Gold and Precious Metals Fund	USD	Sovereign	more than 1 year	USD	470
Franklin Mutual Global Discovery Fund	USD	Sovereign	3 to 12 months	EUR	579,394
Franklin Mutual Global Discovery Fund	USD	Sovereign	more than 1 year	EUR	4,170,330
Franklin Mutual Global Discovery Fund	USD	Sovereign	more than 1 year	USD	1,515
Franklin Natural Resources Fund	USD	Sovereign	more than 1 year	EUR	2,689,615
Franklin Technology Fund	USD	Sovereign	more than 1 year	EUR	1,304,417
Franklin Technology Fund	USD	Sovereign	more than 1 year	USD	4,862,296
Franklin U.S. Opportunities Fund	USD	Sovereign	more than 1 year	EUR	22,438,115
Franklin U.S. Opportunities Fund	USD	Sovereign	more than 1 year	GBP	41,043,119
Franklin U.S. Opportunities Fund	USD	Sovereign	more than 1 year	SGD	649,770
Franklin U.S. Opportunities Fund	USD	Sovereign	more than 1 year	USD	5,905,353
Templeton Asian Growth Fund	USD	Sovereign	1 to 3 months	EUR	9,934
Templeton Asian Growth Fund	USD	Sovereign	3 to 12 months	EUR	425
Templeton Asian Growth Fund	USD	Sovereign	3 to 12 months	USD	222
Templeton Asian Growth Fund	USD	Sovereign	more than 1 year	EUR	548,898
Templeton Asian Growth Fund	USD	Sovereign	more than 1 year	GBP	16,304
Templeton Asian Smaller Companies Fund	USD	Sovereign	1 to 3 months	CAD	1,316
Templeton Asian Smaller Companies Fund	USD	Sovereign	1 to 3 months	EUR	120,223
Templeton Asian Smaller Companies Fund	USD	Sovereign	1 to 3 months	GBP	10
Templeton Asian Smaller Companies Fund	USD	Sovereign	3 to 12 months	EUR	231,585
Templeton Asian Smaller Companies Fund	USD	Sovereign	3 to 12 months	USD	32,402
Templeton Asian Smaller Companies Fund	USD	Sovereign	more than 1 year	AUD	278,834
Templeton Asian Smaller Companies Fund	USD	Sovereign	more than 1 year	CAD	677,082
Templeton Asian Smaller Companies Fund	USD	Sovereign	more than 1 year	EUR	14,710,195
Templeton Asian Smaller Companies Fund	USD	Sovereign	more than 1 year	GBP	1,090,529
Templeton Asian Smaller Companies Fund	USD	Sovereign	more than 1 year	USD	443
Templeton BRIC Fund	USD	Sovereign	1 to 3 months	EUR	18,901
Templeton BRIC Fund	USD	Sovereign	1 to 3 months	USD	55,094
Templeton BRIC Fund	USD	Sovereign	3 to 12 months	EUR	133,631
Templeton BRIC Fund	USD	Sovereign	more than 1 year	EUR	2,048,072
Templeton BRIC Fund	USD	Sovereign	more than 1 year	GBP	31,020
Templeton China Fund	USD	Sovereign	1 to 3 months	EUR	100,626
Templeton China Fund	USD	Sovereign	1 to 3 months	USD	267,349
Templeton China Fund	USD	Sovereign	3 to 12 months	EUR	648,457
Templeton China Fund	USD	Sovereign	more than 1 year	EUR	6,410,347
Templeton China Fund	USD	Sovereign	more than 1 year	GBP	165,146
Templeton Eastern Europe Fund	EUR	Sovereign	3 to 12 months	EUR	87,759

Securities lending, type and quality of collateral (continued)

Fund	Fund currency	Type of collateral	Maturity	Collateral currency	Collateral Value in Fund currency
Templeton Eastern Europe Fund	EUR	Sovereign	more than 1 year	EUR	631,669
Templeton Eastern Europe Fund	EUR	Sovereign	more than 1 year	USD	230
Templeton Emerging Markets Smaller Companies Fund	USD	Sovereign	1 to 3 months	CAD	1,698
Templeton Emerging Markets Smaller Companies Fund	USD	Sovereign	1 to 3 months	EUR	28,005
Templeton Emerging Markets Smaller Companies Fund	USD	Sovereign	3 to 12 months	EUR	370,404
Templeton Emerging Markets Smaller Companies Fund	USD	Sovereign	3 to 12 months	USD	193,575
Templeton Emerging Markets Smaller Companies Fund	USD	Sovereign	more than 1 year	AUD	359,751
Templeton Emerging Markets Smaller Companies Fund	USD	Sovereign	more than 1 year	CAD	873,573
Templeton Emerging Markets Smaller Companies Fund	USD	Sovereign	more than 1 year	EUR	3,067,247
Templeton Emerging Markets Smaller Companies Fund	USD	Sovereign	more than 1 year	GBP	47,018
Templeton Euroland Fund	EUR	Sovereign	1 to 3 months	CAD	1,607
Templeton Euroland Fund	EUR	Sovereign	more than 1 year	AUD	340,406
Templeton Euroland Fund	EUR	Sovereign	more than 1 year	CAD	826,597
Templeton Euroland Fund	EUR	Sovereign	more than 1 year	EUR	22,973
Templeton Euroland Fund	EUR	Sovereign	more than 1 year	GBP	998
Templeton European Dividend Fund	EUR	Sovereign	1 to 3 months	GBP	27
Templeton European Dividend Fund	EUR	Sovereign	more than 1 year	GBP	2,493,368
Templeton European Small-Mid Cap Fund	EUR	Sovereign	3 to 12 months	EUR	61,837
Templeton European Small-Mid Cap Fund	EUR	Sovereign	3 to 12 months	USD	32,316
Templeton European Small-Mid Cap Fund	EUR	Sovereign	more than 1 year	EUR	250,483
Templeton Global Climate Change Fund	EUR	Sovereign	1 to 3 months	USD	330,605
Templeton Global Climate Change Fund	EUR	Sovereign	3 to 12 months	EUR	801,882
Templeton Global Climate Change Fund	EUR	Sovereign	more than 1 year	EUR	1,072,943
Templeton Global Income Fund	USD	Sovereign	1 to 3 months	EUR	7,832
Templeton Global Income Fund	USD	Sovereign	1 to 3 months	GBP	65
Templeton Global Income Fund	USD	Sovereign	more than 1 year	EUR	4,022,411
Templeton Global Income Fund	USD	Sovereign	more than 1 year	GBP	6,025,594
Templeton Global Smaller Companies Fund	USD	Sovereign	3 to 12 months	EUR	53,051
Templeton Global Smaller Companies Fund	USD	Sovereign	more than 1 year	EUR	622,880
Templeton Global Smaller Companies Fund	USD	Sovereign	more than 1 year	USD	138
Templeton Growth (Euro) Fund	EUR	Sovereign	1 to 3 months	CAD	2,702
Templeton Growth (Euro) Fund	EUR	Sovereign	1 to 3 months	USD	4,598,221
Templeton Growth (Euro) Fund	EUR	Sovereign	3 to 12 months	EUR	11,153,016
Templeton Growth (Euro) Fund	EUR	Sovereign	more than 1 year	AUD	572,407
Templeton Growth (Euro) Fund	EUR	Sovereign	more than 1 year	CAD	1,389,954
Templeton Growth (Euro) Fund	EUR	Sovereign	more than 1 year	EUR	14,961,722
Templeton Growth (Euro) Fund	EUR	Sovereign	more than 1 year	GBP	1,683

Collaterals received by the Funds in respect of securities lending as at the reporting date are in the form of debt securities having investment grade credit rating.

Securities lending, maturity tenor and country of incorporation

Fund	Fund Currency	Maturity	Country of incorporation of the Counterparty	Gross Volume of Securities lending in Fund currency
Franklin Biotechnology Discovery Fund	USD	open maturity	Switzerland	4,016,334
Franklin Biotechnology Discovery Fund	USD	open maturity	United States of America	1,088,182
Franklin Global Multi-Asset Income Fund	EUR	open maturity	United States of America	693,825
Franklin Gold and Precious Metals Fund	USD	open maturity	Switzerland	1,162,227
Franklin Gold and Precious Metals Fund	USD	open maturity	United States of America	1,520,516
Franklin Mutual Global Discovery Fund	USD	open maturity	United States of America	4,497,387
Franklin Natural Resources Fund	USD	open maturity	United States of America	2,429,620
Franklin Technology Fund	USD	open maturity	Switzerland	1,067,414
Franklin Technology Fund	USD	open maturity	United Kingdom	4,854,538
Franklin U.S. Opportunities Fund	USD	open maturity	Switzerland	2,492,100
Franklin U.S. Opportunities Fund	USD	open maturity	United Kingdom	7,055,870
Franklin U.S. Opportunities Fund	USD	open maturity	United States of America	56,413,449
Templeton Asian Growth Fund	USD	open maturity	Germany	2,215
Templeton Asian Growth Fund	USD	open maturity	United States of America	455,622
Templeton Asian Smaller Companies Fund	USD	open maturity	Germany	323,758
Templeton Asian Smaller Companies Fund	USD	open maturity	Switzerland	925,445
Templeton Asian Smaller Companies Fund	USD	open maturity	United Kingdom	821,515

Securities lending, maturity tenor and country of incorporation (continued)

Fund	Currency	Maturity	of the Counterparty	in Fund currency
Templeton Asian Smaller Companies Fund	USD	open maturity	United States of America	13,064,619
Templeton BRIC Fund	USD	open maturity	United States of America	2,003,539
Templeton China Fund	USD	open maturity	United States of America	6,349,187
Templeton Eastern Europe Fund	EUR	open maturity	United States of America	680,729
Templeton Emerging Markets Smaller Companies Fund	USD	open maturity	Germany	1,942,588
Templeton Emerging Markets Smaller Companies Fund	USD	open maturity	Switzerland	1,196,500
Templeton Emerging Markets Smaller Companies Fund	USD	open maturity	United States of America	1,289,904
Templeton Euroland Fund	EUR	open maturity	Switzerland	945,369
Templeton European Dividend Fund	EUR	open maturity	United Kingdom	1,883,293
Templeton European Small-Mid Cap Fund	EUR	open maturity	Germany	267,334
Templeton Global Climate Change Fund	EUR	open maturity	United States of America	1,755,477
Templeton Global Income Fund	USD	open maturity	United Kingdom	5,364,503
Templeton Global Income Fund	USD	open maturity	United States of America	3,732,314
Templeton Global Smaller Companies Fund	USD	open maturity	United States of America	635,786
Templeton Growth (Euro) Fund	EUR	open maturity	Switzerland	1,596,497
Templeton Growth (Euro) Fund	EUR	open maturity	United States of America	24,398,936

All Funds engaged in securities lending utilise bi-lateral settlement and clearing with their respective counterparty.

Total return swaps, type of collateral and maturity tenor

Fund	Fund currency	Type of collateral	Maturity	Collateral currency	Collateral Value in Fund currency
Franklin K2 Alternative Strategies Fund	USD	Cash	open maturity	USD	4,620,000
Franklin K2 Alternative Strategies Fund	USD	Sovereign	3 to 12 months	USD	151,978
Franklin Strategic Income Fund	USD	Cash	open maturity	USD	590,000
Franklin U.S. Low Duration Fund	USD	Cash	open maturity	USD	570,000

Collateral amounts disclosed above include collateral received on OTC derivatives other than total return swaps. OTC derivative transactions entered into by each of the Funds under and ISDA master agreement are netted together for collateral purposes. Therefore, collateral disclosures provided above are in respect of all OTC derivative transactions and not just total return swaps.

Total return swaps, maturity tenor and country of incorporation

Fund	Fund Currency	Maturity	Country of incorporation of the Counterparty	Gross Volume of TRS[1] in Fund currency
Franklin Diversified Balanced Fund	EUR	more than 1 year	France	123,059
Franklin Diversified Conservative Fund	EUR	more than 1 year	France	134,215
Franklin Diversified Dynamic Fund	EUR	more than 1 year	France	75,757
Franklin Flexible Alpha Bond Fund	USD	3 to 12 months	United States of America	5,430
Franklin Global Multi-Asset Income Fund	EUR	more than 1 year	France	79,156
Franklin K2 Alternative Strategies Fund	USD	3 to 12 months	United States of America	15,069
Franklin K2 Alternative Strategies Fund	USD	more than 1 year	United States of America	6,999,220
Franklin Strategic Income Fund	USD	3 to 12 months	United States of America	466,867
Franklin Systematic Style Premia Fund	USD	3 to 12 months	United States of America	100,830
Franklin U.S. Low Duration Fund	USD	3 to 12 months	United States of America	125,063

(1) absolute value of the unrealised gains/(losses)

All Funds engaged in total return swap contracts utilise bi-lateral settlement and clearing with their respective counterparty.

Data on reuse of collateral

Collaterals received in relation to Securities lending and Total Return Swaps cannot be sold, re-invested or pledged.

Safekeeping of collateral

All the collateral received in relation to Securities Lending is in custody at Goldman Sachs or JPMorgan Bank Luxembourg S.A.

All the collateral received in relation to Total Return Swaps is in custody at JPMorgan Bank Luxembourg S.A.

Data on return

The total income earned from the securities lending programme is detailed in Note 15.
The return from total return swap contracts is accrued to the Funds.

Collateral

The following table reports the collateral held as at June 30, 2021 to reduce counterparty exposure on OTC derivatives.

Fund	Counterparty	Collateral currency	Cash held as collateral	Sovereign Bonds held as collateral
Franklin Emerging Markets Debt Opportunities Hard Currency Fund	Citigroup	USD	320,000	–
Franklin Euro High Yield Fund	Deutsche Bank	EUR	90,000	–
Franklin Euro High Yield Fund	Morgan Stanley	EUR	30,000	–
Franklin Euro Short Duration Bond Fund	Bank of America	USD	40,000	–
Franklin Global Fundamental Strategies Fund	Bank of America	USD	110,000	–
Franklin Global Fundamental Strategies Fund	Deutsche Bank	USD	110,000	–
Franklin Gold and Precious Metals Fund	Morgan Stanley	USD	56,000	–
Franklin K2 Alternative Strategies Fund	Credit Suisse	USD	80,000	–
Franklin K2 Alternative Strategies Fund	Goldman Sachs	USD	4,510,000	–
Franklin K2 Alternative Strategies Fund	J.P. Morgan	USD	30,000	151,978
Franklin MENA Fund	Morgan Stanley	USD	78,000	–
Franklin Mutual U.S. Value Fund	Morgan Stanley	USD	67,000	–
Franklin Strategic Income Fund	Morgan Stanley	USD	590,000	–
Franklin U.S. Low Duration Fund	Morgan Stanley	USD	570,000	–
Templeton Asian Bond Fund	Morgan Stanley	USD	20,000	–
Templeton Emerging Markets Bond Fund	Deutsche Bank	USD	1,480,000	–
Templeton Emerging Markets Bond Fund	Morgan Stanley	USD	4,360,000	–
Templeton Global Balanced Fund	Morgan Stanley	USD	10,000	–
Templeton Global Bond Fund	Bank of America	EUR	1,023,000	–
Templeton Global Bond Fund	Deutsche Bank	USD	5,340,000	–
Templeton Global Bond Fund	Morgan Stanley	USD	850,000	–
Templeton Global Income Fund	Deutsche Bank	USD	420,000	–
Templeton Global Total Return Fund	J.P. Morgan	USD	13,695,000	–
Templeton Global Total Return Fund	Morgan Stanley	USD	4,770,000	–
Templeton Global Total Return Fund	Standard Chartered	USD	3,740,000	–

Distressed securities

In line with the prospectus definition, distressed securities are to be understood as including defaulted securities, and securities that are being rated CCC or below by at least 2 ratings agencies, or if unrated, their equivalent and have a credit spread above 1,000 bps. However, with respect to securities with a credit spread higher than 1000 bps (irrespective of their credit rating), the Investment Manager will proceed to additional analyses and verifications notably based on the evolution of the security's credit spread and the rating provided by other credit agencies in order to assess whether this security should be requalified as a distressed security. This procedure is further described in the Management Company's risk management process.

The exposure to distressed securities as at June 30, 2021 is as follows:

Fund	Exposure in % of Net Assets
Franklin Diversified Balanced Fund	0.27%
Franklin Diversified Conservative Fund	0.65%
Franklin Diversified Dynamic Fund	0.12%
Franklin Emerging Market Corporate Debt Fund	2.65%
Franklin Emerging Markets Debt Opportunities Hard Currency Fund	0.78%
Franklin Euro High Yield Fund	4.60%
Franklin Flexible Alpha Bond Fund	1.15%
Franklin Global Convertible Securities Fund	7.45%
Franklin Global Fundamental Strategies Fund	0.74%
Franklin Global Income Fund	1.87%
Franklin Global Managed Income Fund	0.96%
Franklin Global Multi-Asset Income Fund	0.41%
Franklin Gulf Wealth Bond Fund	0.78%
Franklin High Yield Fund	2.18%
Franklin Income Fund	4.99%
Franklin K2 Alternative Strategies Fund	9.65%
Franklin Mutual U.S. Value Fund	0.97%
Franklin Strategic Income Fund	4.09%
Franklin U.S. Low Duration Fund	0.63%
Templeton Emerging Markets Bond Fund	7.45%
Templeton Emerging Markets Dynamic Income Fund	1.58%
Templeton Emerging Markets Local Currency Bond Fund	7.05%
Templeton Global Balanced Fund	0.46%
Templeton Global Bond (Euro) Fund	4.76%
Templeton Global Bond Fund	4.21%
Templeton Global High Yield Fund	7.73%
Templeton Global Income Fund	1.76%
Templeton Global Total Return Fund	7.59%

Funds not listed above have no exposure to distressed securities as at June 30, 2021.

Remuneration

Franklin Templeton International Services S.à r.l. ("FTIS"), as UCITS licensed management company (the "Management Company") has a remuneration policy (the "Policy") in place which applies to all UCITS funds (each a "UCITS" and together the "UCITS") under its management. The Policy has been designed to discourage excessive risk taking, integrating in its performance management systems risk criteria specific to the business units it covers. The policy has a governance structure aimed at preventing internal conflicts of interest.

There are defined procedures in place for the creation, update, review and approval of the Policy as well as for communication and implementation of the Policy. Senior Management, Human Resources, Compliance and other functions are all involved in this process and the Policy is approved by Senior Management and the Board of Directors of the Management Company.

Fixed remuneration is defined as base salary plus other benefits which may include pension contributions, life assurance premiums or private medical insurance premiums. Levels of fixed remuneration are set with reference to job complexity, level of responsibility, performance and market benchmarking data. These levels are reviewed on a regular basis.

Variable remuneration is defined as annual bonuses, long term awards in the form of performance share grants or sales bonus payments. Levels of variable remuneration are set with reference to overall corporate and business unit performance as well as individual performance.

The full Policy is available at the registered office of the Management Company. Quantitative information relevant to the Franklin Templeton Investment Funds is outlined below.

Total amount of fixed remuneration paid by FTIS and its delegates during the year ended March 31, 2021*,**,***	€	31,036,945
Total amount of variable remuneration paid by FTIS and its delegates during the year ended March 31, 2021*,**,***	€	14,663,660
Number of staff of FTIS and in its delegates as at March 31, 2021		485
Total amount of compensation paid by FTIS and its delegates to Senior managers during the year ended March 31, 2021*,**,***	€	19,934,006
Total amount paid by FTIS and its delegates to other members of staff who have a material impact on the profile of UCITS during year ended March 31, 2021*,**,***	€	9,840,971.63

**The total amount of compensation paid by FTIS has been allocated to UCITS based on its pro rata share of the average month end total net assets of the funds under management of FTIS for the year ended March 31, 2021.*

***The total amount of compensation paid by the FTIS delegates has been allocated to UCITS based on its pro rata share of the average month end total net assets of the fund under management of the FTIS delegates for the year ended March 31, 2021.*

****Delegates are Investment Management entities which are subject to regulatory requirements that are equally as effective as those under Article 69(3)(a) of the UCITS Directive.*

Franklin Templeton Office Directory

Further information regarding Franklin Templeton Investment Funds is available from the following Franklin Templeton offices:

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**Master agent appointed in Taiwan for FTIF to be offered and sold to the public in Taiwan.*

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Please note that the websites mentioned above are directed at residents within the country stated on these websites. (Please refer to the website disclaimers).



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