

已審計年度報告

FRANKLIN TEMPLETON INVESTMENT FUNDS

société d'investissement à capital variable

2023年6月30日



FRANKLIN
TEMPLETON

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已審計年度報告

截至2023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，視情形而定包含可獲得之相關關鍵資料文件 (「KID」)、投資人重要資訊文件 (「KIID」)、可獲得之最新已審計年度報告以及最新未審計之半年度報告 (如其後刊發)。

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。

本報告為本公司報告的刪節版本，可於公司的註冊辦事處、富蘭克林坦伯頓的當地辦事處或本銷售說明書所列的經銷商免費索取。SFDR 披露載列於年度報告的未刪節版本。

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公司基本資料

截至2023年06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：

執行主席

Gregory E. Johnson
FRANKLIN RESOURCES, INC.
One Franklin Parkway
San Mateo, CA 94403-1906
美國

董事

Anouk Agnes
獨立董事
22, rue Charles Darwin
L-1433 Luxembourg
盧森堡大公國

Mark G. Holowesko

總裁
HOLOWESKO PARTNERS LTD.
Shipston House
P.O.Box N-7776, West Bay Street, Lyford Cay,
Nassau, 巴哈馬

Joseph La Rocque

獨立董事
203 Midhurst Road
Baltimore, Maryland 21209
美國

William C.P. Lockwood

獨立董事
Poste restante, Avenue du Général de Gaulle
57570 Cattenom,
法國

Jed A. Plafker

全球聯盟和新業務策略執行副總裁
FRANKLIN RESOURCES, INC.
One Franklin Parkway
San Mateo, CA 94403-1906
美國

Craig S. Tyle

資深法律顧問
FRANKLIN RESOURCES, INC.
One Franklin Parkway
San Mateo, CA 94403-1906
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

管理機構：

J.P. Morgan SE, Luxembourg Branch
European Bank and Business Centre
6C route de Trèves, L-2633 Senningerberg
盧森堡大公國

註冊處及過戶代理機構：

FRANKLIN TEMPLETON INTERNATIONAL SERVICES
S.à r.l. (2022年10月02日之前)
VIRTUS PARTNERS FUND SERVICES LUXEMBOURG
S.à r.l. (自2022年10月3日起生效)
8A, rue Albert Borschette
L-1246 Luxembourg
盧森堡大公國

總經銷商：

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

存托與上市代理人

J.P. Morgan SE, Luxembourg Branch
European Bank and Business Centre
6C route de Trèves, L-2633 Senningerberg
盧森堡大公國

審計師：

PricewaterhouseCoopers, Société coopérative
2, rue Gerhard Mercator, L-2182 Luxembourg
盧森堡大公國

法律顧問：

ELVINGER HOSS PRUSSEN, société anonyme
2, Place Winston Churchill
B.P 425
L-2014 Luxembourg
盧森堡大公國

董事會

董事會報告

截至2023年6月30日，Franklin Templeton Investment Funds (「FTIF」或「本公司」) 管理的資產為611.7億美元，較之去年的572.8億美元有所增加。

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。

基金關閉

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2023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

公司已採納盧森堡投資基金公會 (Association of the Luxembourg Fund Industry , ALFI) 公佈的行為守則中的一些原則。

謝謝您投資於Franklin Templeton。請注意，公開說明書、關鍵資料文件 (「KID」) 或投資人重要資訊文件 (「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辦事處，其聯絡資訊列於本報告最後一頁。

董事會
盧森堡，2023年7月

董事會 (續)

董事會

執行主席

Gregory E. Johnson

Greg Johnson (62)是Franklin Resources, Inc的執行主席。

Johnson先生於2004年當選Franklin Resources, Inc的共同執行長，並於2005年至2020年2月間擔任公司的執行長。在他擔任執行長期間，Franklin Templeton成為資產管理產業中最受全球認可的公司之一。2020年，Johnson先生成為執行主席。

Johnson先生於1983年在華盛頓與李大學獲得會計和工商管理學士學位，並於1985年獲得註冊會計師(CPA)證書。他是美國投資公司協會(Investment Company Institute)理事會成員和前任主席。Johnson先生是Mutual Fund Forum的前任副主席和Western district of the Securities Industry Association的前任主席。他是Jumpstart的現任董事會成員，這是一家早期識字和教育組織。此前，他曾擔任舊金山交響樂團的董事會成員。Johnson先生擔任舊金山巨人隊的主席和指定的團隊主導者，並在美國職棒大聯盟的審計和競爭委員會任職。

董事

Mark G. Holowesko

Mark Holowesko (63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 Ltd.，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。

Jed A. Plafker

Plafker先生(52)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。

董事會 (續)**董事會 (續)****William C. P. Lockwood**

William Lockwood (67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。

Craig S. Tyle

Craig S. Tyle (63)是Franklin Templeton的資深顧問。在此之前, 他曾任Franklin Resources, Inc.執行副總裁及首席顧問, 管理法律、監管合規及投資合規部門。Tyle先生於2005年加入Franklin Templeton。他曾是華盛頓特區Shearman & Sterling LLP的合夥人, 他當時的客戶包括投資諮詢公司、投資公司及投資公司的獨立董事。在加入Shearman & Sterling前, Tyle先生是美國投資公司協會(Investment Company Institute, ICI)之首席顧問。身為首席顧問, Tyle先生在立法及監管方案上提出業界的看法, 並負責制定提交給美國證券交易委員會及其他聯邦、州及外國監管機構的國會證詞及資料。在獲委任為首席顧問前, Tyle先生曾在ICI法務部擔任多項要職。他在紐約的Sullivan & Cromwell LLP擔任律師, 自此開展職業生涯。Tyle先生以優異的成績取得Swarthmore College學士學位, 並以優等生身份畢業於Harvard Law School。

Anouk Agnes

Anouk Agnes (50)是獨立董事, 專注於金融服務。目前, 她是盧森堡多支投資基金及管理公司的董事會成員。Agnes女士擔任盧森堡總經理的經濟顧問至2022年5月。在加入總理辦公室前, 她供職於盧森堡基金產業協會(Association of the Luxembourg Fund Industry, ALFI) 7年, 擔任通訊及商業發展常務副總監和主任。Agnes女士此前擔任財務部的顧問, 主要負責金融中心的發展。她擔任金融中心高級委員會的秘書長, 以及盧森堡金融署(負責金融中心發展的機構)常務副總監。Agnes女士的職業生涯始於菲律賓和納米比亞國際合作領域。她擁有法律碩士和政治學碩士學位。

Joseph La Rocque

Joseph La Rocque (56)是美國馬里蘭州巴爾的摩Lighthouse Tax Advisors的創始人, 該公司提供美國稅務諮詢服務。LaRocque生同時也是盧森堡和愛爾蘭註冊基金及管理公司的獨立董事。他也擔任於愛爾蘭註冊的Franklin Templeton基金家族的主席。他曾擔任Legg Mason的執行總監, 負責聯合策略計劃。LaRocque先生自2001年至2019年7月一直供職於Legg Mason。他是一名註冊執業會計師, 於1991年至2001年在資誠聯合會計師事務所的麻薩諸塞州波士頓、愛爾蘭都柏林和馬里蘭州巴爾的摩分所擔任多個職務, 最後擔任該事務所全球金融服務的資深經理。

投資經理公司報告

截至2023年06月30日之年份

在截至2023年6月30日、為期12個月的報告期內，全球股市總體大幅上漲。全球股市於2022年10月中旬觸底後開始反彈，因為許多投資者希望聯準會(Fed)能很快放慢政策收緊的步伐，但這種樂觀情緒逐漸消退，全球股市以2008年全球金融危機(GCF)以來最嚴重的年度跌幅結束了2022年。全球股市在2023年1月份強勁反彈，但由於美國和瑞士銀行業的動盪，金融市場的波動在3份加劇。不過，為了遏制潛在危機的蔓延，兩國當局都迅速採取行動，安撫了投資者的情緒。在2023年第二季度，全球股市受益於以下因素：對銀行業的擔憂有所緩解、美國通過了暫停債務上限的立法、第一季度企業盈利報告普遍超出預期，以及幾家中央銀行放緩加息步伐或暫停加息。以美元計值的MSCI指數顯示，發達市場股票在過去12個月的表現優於全球指數，而新興市場和前沿市場股票的表現明顯落後於呈下滑趨勢的全球指數。

歐洲股市在過去12個月的表現優於大多數主要地區（全部以美元計），原因是歐元兌美元匯率大幅下跌後在2022年第三季度走強，銀行業在2023年初的動盪之後企穩，能源價格下跌。隨著歐元區在第一季度陷入經濟衰退以及通脹降溫，許多投資者都希望歐洲央行(ECB)能放緩加息步伐或暫停加息。為了抑制通脹，歐洲央行在過去12個月內八次上調基準利率，總計上調400個基點，達到全球金融危機以來的最高水平。英國的國內生產毛額(GDP)在2022年第三季度環比收縮，在隨後兩個季度適度增長。英格蘭銀行在過去12個月內八次上調基準利率，總計上調375個基點，達到全球金融危機以來的最高水平。

在過去12個月內，美國股市的表現優於大多數發達國家和新興市場國家（全部以美元計）。表現超出預期的企業盈利報告、債務上限的暫停、對美國地區銀行之擔憂的消退、彈性的經濟成長、對人工智慧(AI)的熱烈歡迎，以及對聯準會結束加息行動的希望，均提振了美國股市。美國GDP在2023年前三個月實現了連續第三個季度的增長。核心個人消費支出價格指數（其剔除了波動較大的食品和能源價格，是聯準會的首選通脹指標）的同比變化在2023年5月有所放緩，但仍遠高於聯準會2.0%的長期通脹目標。在此期間，聯準會七次上調聯邦基金目標利率，共計350個基點，達到2007年以來的最高水平，但在6月份卻維持利率不變，並表示「將準備在風險出現時適當調整貨幣政策立場」。

在信貸市場，過去12個月主權債券收益率的變化在很大程度上反映了央行政策的發展，因此發達市場的債券收益率在這段時間普遍上升，而許多新興市場的債券收益率則有所下降。在截至2023年6月的一年內，美國財政部10年期票據收益率上升82個基點，達到3.84%，而德國10年期長期公債收益率則上升106個基點，達到2.39%。英國債券收益率大幅上升（上升216個基點，達到4.38%），這段時間發生的事件包括2022年末的一些政治和財政動盪，以及頑固的高通脹。歐元區其他地區、歐洲其他發達國家（即不包括歐元區國家和英國）和紐西蘭的債券收益率普遍上升60-100個基點，而澳洲和加拿大的漲幅較小。在此期間，當日本銀行(BoJ)將債券收益率目標區間由25個基點擴大到50個基點之後，10年期日本政府債券收益率上升17個基點，達到0.39%。在新興市場中，中歐、拉丁美洲和亞洲（日本除外）的債券收益率普遍下降。

過去12個月，全球大宗商品價格普遍下跌，主要是因為能源和農產品價格大幅下跌。在成為2022年表現最佳的資產類別之後，大宗商品在2023年第一季度開局並不順利，因為交易環境受到了以下方面的影響：廣泛的經濟問題（包括幾個關鍵國家的製造業活動疲軟）、美國經濟衰退的可能性（主要與通脹和利率有關），以及對銀行業危機蔓延的擔憂。第二季度，大宗商品市場對不溫不火的需求動態做出了反應，儘管4月和6月價格總體上漲，但仍然小幅下跌。過去12個月，大宗商品已經適應形勢，隨著俄羅斯入侵烏克蘭的影響減弱，能源和金屬市場逐漸正常化。拋售主要使價格回落到更正常的水平，而不是表明存在嚴重供過於求或經濟衝擊的低迷水平。除了戰爭溢價逐漸消退外，在高利率和投入成本上升的背景下持續存在的宏觀經濟逆風也導致物價走低。特別是，中國在新冠疫情後復甦乏力，對整個2023年春季的經濟下行產生了持續影響，通貨膨脹和歐元區經濟衰退影響了歐洲的消費者信心，而今年春季幾家地方銀行的倒閉則引發了人們對美國經濟衰退的擔憂。到2023年6月底，世界上最重要的一些能源、金屬和農作物產品（包括石油、天然氣、玉米和小麥）價格大幅下降，為那曾與2022年的高價抗爭的消費者帶來了期待已久的解脫。

在進入2023年下半年之際，我們注意到，全球經濟成長已放緩至趨勢水平以下，發達國家前景不明朗。貨幣政策收緊的影響推動了這一趨勢。隨著商品和大宗商品價格下跌，通脹高峰期似乎已經過去，我們預計通脹將進一步放緩。大體來說，全球股市面臨持續的盈利下滑，但近幾個月股票估值的上升以及對AI影響的樂觀情緒，能夠為全球股市提供一定支援。儘管如此，我們認為，盈利預期仍然容易受到持續利潤壓力的影響。收緊貨幣政策抵消了長期股市基本面，在我們看來，長期股市基本面仍然有利。根據我們的評估，長期債券估值具有吸引力，充分反映了預計將進一步略微收緊的貨幣政策。經濟成長減速和銀行貸款標準收緊也印證了這一觀點。高品質企業債券利差仍然不大，不能完全反映當前較低違約率的預期增長。儘管西方主要經濟體目前還有著較為活躍的經濟活動，我們仍然認為其經濟活動處於低谷。我們的分析更加確定的觀點是，逆風依然存在；這是否會導致現在或以後的全球經濟衰退，可能不如經濟發展方向及其對企業盈利的影響重要。

投資經理公司
2023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。

審計報告

致FRANKLIN TEMPLETON INVESTMENT FUNDS股東

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2023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2023年6月30日之淨資產報表；
- 截至2023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。

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之選擇。

PricewaterhouseCoopers, Société coopérative, 2 rue Gerhard Mercator, B.P. 1443, L-1014 Luxembourg
電話：+352 494848 1，傳真：+352 494848 2900，www.pwc.lu

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

「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Templeton Global Total Return II Fund, Franklin Systematic Style Premia Fund和Franklin Global Managed Income Fund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
謹呈

Luxembourg, 2023年10月12日

Steven Libby

基金績效

百分比變動截止於2023年06月30日

	參考股份類別	發行日期	6個月 ^o %	1年 %	3年 ^o %	5年 ^o %	10年 ^o %	自發行日 ^o %
生技領航基金	A (acc) USD	2000年4月3日	2.0	10.9	(15.9)	2.3	82.8	232.6
歐洲非投資等級債券基金	A (Ydis) EUR	2000年4月17日	3.9	9.3	1.1	2.0	23.4	93.6
吉富世界基金	A (acc) USD	2008年10月14日	12.8	13.7	13.3	16.7	72.0	171.4
全球房地產基金	A (acc) USD	2005年12月29日	1.8	(4.7)	5.9	(2.3)	20.3	21.2
波灣富裕債券基金	A (acc) USD	2013年8月30日	0.8	1.3	4.8	26.8	–	59.3
公司債基金	A (Mdis) USD	1996年3月1日	5.1	9.2	7.1	13.8	29.3	219.7
穩定月收益基金	A (Mdis) USD	1999年7月1日	3.2	6.1	22.4	17.7	42.7	222.4
印度基金	A (acc) USD	2005年10月25日	10.3	19.3	70.6	39.5	151.8	430.8
日本基金	A (acc) JPY	2000年9月1日	20.0	23.1	54.1	30.2	94.5	25.5
多空策略基金	A (acc) USD	2014年9月15日	1.8	2.8	3.7	3.7	–	16.3
互利歐洲基金	A (acc) EUR ¹	2000年4月3日	8.3	11.7	42.2	16.9	48.2	153.3
互利全球領航基金	A (acc) USD	2005年10月25日	10.3	15.0	46.5	23.5	54.3	139.0
互利美國價值基金	A (acc) USD	1997年7月7日	4.5	10.1	37.9	17.7	62.8	300.6
天然資源基金	A (acc) USD	2007年7月12日	(2.0)	14.3	101.3	3.6	(9.6)	(22.5)
精選收益基金	A (acc) USD	2007年7月12日	3.3	4.4	(1.8)	3.3	10.8	55.9
科技基金	A (acc) USD	2000年4月3日	37.7	29.0	22.4	88.3	366.9	265.1
美元短期票券基金	A (Mdis) USD	1994年6月1日	2.3	3.6	3.6	6.7	7.8	71.2
美國政府基金	A (Mdis) USD	1991年2月28日	1.3	(2.2)	(11.9)	(4.1)	(0.7)	155.6
美國機會基金	A (acc) USD	2000年4月3日	24.8	19.6	13.0	51.4	188.2	151.8
亞洲債券基金	A (acc) USD	2005年10月25日	(1.3)	(0.4)	(9.9)	(8.9)	(10.8)	58.3
亞洲成長基金	A (Ydis) USD	1991年6月30日	4.3	(2.3)	(3.7)	(5.1)	4.8	267.5
亞洲小型企業基金	A (acc) USD	2008年10月14日	5.8	6.5	40.6	11.8	71.5	440.4
金磚四國基金	A (acc) USD	2005年10月25日	2.8	0.9	(5.7)	(3.0)	33.3	74.1
大中華基金	A (acc) USD	1994年9月1日	(8.6)	(25.3)	(37.0)	(31.0)	(0.5)	125.9
東歐基金	A (acc) EUR	1997年11月10日	16.0	54.1 ¹	(47.3)	(50.0)	(45.1)	(0.5)

基金績效 (續)

百分比變動截止於2023年06月30日

	參考股份類別	發行日期	6個月 ^o %	1年 %	3年 ^o %	5年 ^o %	10年 ^o %	自發行日 ^o %
新興國家固定收益基金	A (Qdis) USD	1991年7月5日	6.4	7.0	(15.1)	(21.4)	(17.5)	569.9
新興市場月收益基金	A (acc) USD	2011年4月29日	7.9	8.9	(2.1)	(2.6)	11.5	(4.6)
新興國家基金	A (Ydis) USD	1991年2月28日	8.1	8.2	3.8	4.3	22.1	290.7
新興國家小型企業基金	A (acc) USD	2007年10月18日	7.4	10.8	38.2	12.2	68.0	34.7
潛力歐洲基金	A (acc) EUR	1999年1月8日	17.9	19.8	19.9	3.4	65.3	145.5
歐洲股票收益基金	A (acc) EUR	2011年7月29日	12.8	14.0	27.7	7.9	52.5	82.2
歐洲中小型企業基金	A (acc) EUR	2001年12月3日	13.5	20.2	44.3	(0.7)	56.2	297.6
邊境市場基金	A (acc) USD	2008年10月14日	9.3	8.2	35.3	4.3	12.0	94.9
全球平衡基金	A (Qdis) USD	1994年6月1日	8.8	8.2	21.1	13.1	35.9	297.6
全球債券基金	A (Mdis) USD	1991年2月28日	(1.3)	0.3	(9.6)	(10.1)	(7.0)	384.8
全球氣候變遷基金	A (Ydis) EUR	1991年4月26日	13.0	22.8	51.8	55.4	124.4	621.5
全球股票收益基金	A (acc) USD	2005年5月27日	10.3	12.5	31.0	7.6	38.7	62.5
全球基金	A (Ydis) USD	1991年2月28日	12.4	13.9	17.3	(1.5)	31.1	362.5
全球非投資等級債券基金	A (acc) USD	2007年9月27日	6.0	8.5	(0.1)	(0.8)	7.8	49.5
中小型企業基金	A (Ydis) USD	1991年7月8日	9.4	12.1	24.7	7.5	42.5	420.5
全球債券總報酬基金	A (acc) USD	2003年8月29日	0.3	1.1	(16.0)	(19.6)	(16.4)	135.7
成長 (歐元) 基金	A (acc) EUR	2000年8月9日	9.8	11.4	24.9	11.4	60.0	94.3
拉丁美洲基金 ²	A (Ydis) USD	1991年2月28日	18.3	26.6	37.4	21.0	(4.3)	599.3

業績基於當年最後一個營業日計算的資產淨值。資產淨值反映了投資截至當年最後一個營業日的市場價格。業績基於每股資產淨值的變動。本年迄今業績包括自2022年7月1日至2023年6月30日的年度。

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。

o未審計的數字。

¹基金業績價值以截至2022年6月30日的指示性資產淨值計算。

²為基金的推出日期，而參考股份類別於後來推出。

³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、可獲得之相關關鍵資料文件（「KID」）或投資人重要資訊文件（「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2023年06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)	58,491,022,337	1,672,383,567
在銀行和經紀公司的存款	1,947,545,521	52,096,261
定期存款 (附註4)	751,075,256	—
出售投資應收款項	84,754,964	—
證券申購應收款項	99,843,151	1,970,458
應收利息及股利 (淨額)	303,063,389	11,865
遠期外匯契約未實現盈利 (附註2(c), 5)	124,222,004	347,493
金融期貨契約未實現盈利 (附註2(d), 6)	4,312,698	—
利率交換契約未實現盈利 (附註2(e), 7)	2,274,760	—
交叉貨幣交換契約未實現利益 (附註2(g), 8)	1,040	—
總報酬交換契約未實現盈利 (附註2(h), 9)	772,709	—
信用違約交換契約市值 (附註2(j), 11)	7,446,713	—
選擇權契約市值 (附註2(k), 12)	5,385,759	—
契約差額未實現盈利 (附註2(i), 10)	5,144,608	—
可退稅款	11,131,974	—
其他應收款項	1,222,046	342
資產總額	61,839,218,929	1,726,809,986
負債		
購買投資應付款項	249,377,627	180,097
證券贖回應付款項	86,945,776	2,579,901
應付投資管理費 (附註14)	44,208,592	1,406,388
銀行透支	116,209	—
遠期外匯契約未實現虧損 (附註2(c), 5)	108,834,384	—
金融期貨契約未實現虧損 (附註2(d), 6)	6,427,455	—
利率交換契約未實現虧損 (附註2(e), 7)	17,525,215	—
信用違約交換契約市值 (附註2(j), 11)	5,297,561	—
選擇權契約市值 (附註2(k), 12)	3,611,793	—
契約差額未實現虧損 (附註2(i), 10)	11,143,707	—
應付稅款	86,154,973	—
應付費用	50,995,626	1,562,202
負債總額	670,638,918	5,728,588
淨資產總額	61,168,580,011	1,721,081,398
三年資產概要		
2022年6月30日	57,274,854,868	1,679,202,117
2021年6月30日	79,308,111,958	2,547,213,681
2020年6月30日	73,833,998,396	1,796,517,531

*請參見附註1瞭解基金活動。

淨資產報表

截至2023年06月30日

	歐洲非投資等級 債券基金 (EUR)
	271,422,011
	29,209,345
	-
	973,120
	230,108
	3,230,991
	-
	-
	-
	-
	-
	-
	9,927
	1,387
	305,076,889
	5,492,444
	358,817
	168,918
	-
	189,754
	-
	-
	-
	-
	-
	203,019
	6,412,952
	298,663,937
	266,605,004
	416,907,420
	434,672,553

淨資產報表

截至2023年06月30日



淨資產報表

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淨資產報表

截至2023年06月30日

	吉富世界基金 (USD)	全球房地產基金 (USD)
資產		
證券投資市值 (附註2(b), 3)	237,372,728	101,593,217
在銀行和經紀公司的存款	62,471	82,498
定期存款 (附註4)	4,900,000	600,000
出售投資應收款項	474,586	—
證券申購應收款項	356,275	30,808
應收利息及股利 (淨額)	44,861	351,460
遠期外匯契約未實現盈利 (附註2(c), 5)	—	102,178
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)	—	—
交叉貨幣交換契約未實現利益 (附註2(g), 8)	—	—
總報酬交換契約未實現盈利 (附註2(h), 9)	—	—
信用違約交換契約市值 (附註2(j), 11)	—	—
選擇權契約市值 (附註2(k), 12)	—	—
契約差額未實現盈利 (附註2(i), 10)	—	—
可退稅款	139,265	8,369
其他應收款項	1,805	761
資產總額	243,351,991	102,769,291
負債		
購買投資應付款項	—	136,648
證券贖回應付款項	107,887	110,724
應付投資管理費 (附註14)	192,452	77,253
銀行透支	—	—
遠期外匯契約未實現虧損 (附註2(c), 5)	—	297
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)	—	—
信用違約交換契約市值 (附註2(j), 11)	—	—
選擇權契約市值 (附註2(k), 12)	—	—
契約差額未實現虧損 (附註2(i), 10)	—	—
應付稅款	—	—
應付費用	244,928	91,530
負債總額	545,267	416,452
淨資產總額	242,806,724	102,352,839
三年資產概要		
2022年6月30日	221,841,371	131,849,766
2021年6月30日	324,944,911	150,687,465
2020年6月30日	306,347,237	108,926,864

*請參見附註1瞭解基金活動。

淨資產報表

截至2023年06月30日

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)
351,762,459	911,188,592	3,718,004,896	1,352,040,175
5,217,497	23,185,641	150,030,133	203,667
—	—	—	18,400,000
8,863,615	—	—	—
192,750	83,667	18,931,153	4,224,569
5,077,480	16,347,208	41,789,663	2,460,476
993,549	485	2,010,742	228,397
—	—	314,456	—
—	—	—	—
—	—	—	—
—	—	—	—
—	—	—	—
—	—	—	—
—	—	423,302	156,823
463	—	33,096	15,422
372,107,813	950,805,593	3,931,537,441	1,377,729,529
—	—	114,629,052	—
307,173	803,639	5,389,069	1,170,143
203,005	614,466	2,604,352	983,841
—	—	—	—
600	103,611	2,778,727	4,238
—	—	1,816,501	—
2,697,863	—	—	—
876,619	—	—	—
—	—	360,250	—
—	—	—	—
—	—	—	39,404,087
234,131	754,311	3,671,863	1,172,684
4,319,391	2,276,027	131,249,814	42,734,993
367,788,422	948,529,566	3,800,287,627	1,334,994,536
491,820,731	993,989,029	2,720,846,379	1,103,505,822
377,585,159	1,330,934,207	1,694,579,613	1,319,163,867
224,203,225	1,324,421,758	1,230,041,635	1,082,211,887

淨資產報表

截至2023年06月30日

	日本基金 (JPY)	多空策略基金 (USD)	互利歐洲基金 (EUR)
資產			
證券投資市值 (附註2(b), 3)	8,364,477,094	541,168,862	517,424,549
在銀行和經紀公司的存款	523,574,391	83,334,788	22,656,935
定期存款 (附註4)	—	280,049,700	—
出售投資應收款項	—	2,232,037	83,311
證券申購應收款項	174,242,125	435,484	1,023,910
應收利息及股利 (淨額)	8,841,643	3,433,667	145,700
遠期外匯契約未實現盈利 (附註2(c), 5)	38,793,868	14,575,346	151
金融期貨契約未實現盈利 (附註2(d), 6)	—	2,856,527	—
利率交換契約未實現盈利 (附註2(e), 7)	—	2,273,433	—
交叉貨幣交換契約未實現利益 (附註2(g), 8)	—	1,040	—
總報酬交換契約未實現盈利 (附註2(h), 9)	—	20,106	—
信用違約交換契約市值 (附註2(j), 11)	—	6,649,734	—
選擇權契約市值 (附註2(k), 12)	—	3,461,049	—
契約差額未實現盈利 (附註2(i), 10)	—	5,144,608	—
可退稅款	—	380,978	805,278
其他應收款項	796,006	—	653
資產總額	9,110,725,127	946,017,359	542,140,487
負債			
購買投資應付款項	—	11,745,614	—
證券贖回應付款項	26,991,468	6,621,593	464,562
應付投資管理費 (附註14)	6,451,534	619,983	439,236
銀行透支	—	—	—
遠期外匯契約未實現虧損 (附註2(c), 5)	4,517,499	12,117,230	188,482
金融期貨契約未實現虧損 (附註2(d), 6)	—	1,971,114	—
利率交換契約未實現虧損 (附註2(e), 7)	—	1,369,180	—
信用違約交換契約市值 (附註2(j), 11)	—	2,081,381	—
選擇權契約市值 (附註2(k), 12)	—	1,085,993	—
契約差額未實現虧損 (附註2(i), 10)	—	11,143,707	—
應付稅款	—	—	—
應付費用	7,800,953	915,273	471,697
負債總額	45,761,454	49,671,068	1,563,977
淨資產總額	9,064,963,673	896,346,291	540,576,510
三年資產概要			
2022年6月30日	6,595,631,627	1,555,809,158	560,968,613
2021年6月30日	9,413,082,982	1,846,391,837	649,560,892
2020年6月30日	5,189,818,710	1,840,152,227	575,472,686

*請參見附註1瞭解基金活動。

淨資產報表

截至2023年06月30日

互利全球領航 基金 (USD)	互利美國價值 基金 (USD)	天然資源基金 (USD)
499,495,242	264,511,465	317,658,907
13,778,081	12,374,445	2,631,881
—	—	—
—	391,382	11,560
221,060	332,242	642,738
515,782	425,203	414,243
1,043,163	41,852	574,501
—	—	—
—	—	—
—	—	—
—	—	—
—	—	—
—	—	—
218,609	—	29,342
2,949	75	3,541
515,274,886	278,076,664	321,966,713
—	169,950	—
139,348	134,355	1,468,626
382,147	212,741	262,294
—	—	—
9,896	—	11,904
—	—	—
—	—	—
—	—	—
—	—	—
—	—	—
416,415	253,379	335,760
947,806	770,425	2,078,584
514,327,080	277,306,239	319,888,129
494,466,470	291,270,547	464,112,653
556,441,053	380,242,473	733,238,468
435,153,294	263,582,471	367,770,156

淨資產報表

截至2023年06月30日

	精選收益基金 (USD)
資產	
證券投資市值 (附註2(b), 3)	429,215,990
在銀行和經紀公司的存款	19,771,963
定期存款 (附註4)	-
出售投資應收款項	621,586
證券申購應收款項	541,291
應收利息及股利 (淨額)	4,533,286
遠期外匯契約未實現盈利 (附註2(c), 5)	891,041
金融期貨契約未實現盈利 (附註2(d), 6)	26,848
利率交換契約未實現盈利 (附註2(e), 7)	-
交叉貨幣交換契約未實現利益 (附註2(g), 8)	-
總報酬交換契約未實現盈利 (附註2(h), 9)	328,280
信用違約交換契約市值 (附註2(j), 11)	109,808
選擇權契約市值 (附註2(k), 12)	-
契約差額未實現盈利 (附註2(i), 10)	-
可退稅款	2,188
其他應收款項	5,632
資產總額	456,047,913
負債	
購買投資應付款項	800,000
證券贖回應付款項	542,786
應付投資管理費 (附註14)	269,211
銀行透支	-
遠期外匯契約未實現虧損 (附註2(c), 5)	546,637
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)	-
信用違約交換契約市值 (附註2(j), 11)	1,508,959
選擇權契約市值 (附註2(k), 12)	-
契約差額未實現虧損 (附註2(i), 10)	-
應付稅款	5,163
應付費用	397,011
負債總額	4,069,767
淨資產總額	451,978,146
三年資產概要	
2022年6月30日	515,639,724
2021年6月30日	735,279,732
2020年6月30日	792,968,420

*請參見附註1瞭解基金活動。

淨資產報表

截至2023年06月30日

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)
9,315,230,909	348,596,520	718,167,448	6,420,304,198
124,563,328	131,687,044	17,793,619	5,801,087
—	—	—	—
—	—	—	—
19,442,013	—	9,027,018	6,249,049
1,212,419	481,399	2,046,538	604,150
2,506,195	—	501,531	5,522,749
—	—	33,326	—
—	—	—	—
—	—	—	—
—	—	—	—
—	—	—	—
—	—	—	—
—	—	—	—
96,220	—	—	—
60,078	114,577	6,145	13,699
9,463,111,162	480,879,540	747,575,625	6,438,494,932
—	—	3,601,512	—
12,047,694	—	3,350,123	6,477,150
6,999,354	113,556	349,523	4,739,173
—	—	—	—
1,717,233	—	3,666	2,630,738
—	—	279,953	—
—	—	—	—
—	—	—	—
—	—	—	—
—	—	—	—
—	—	—	—
7,376,619	202,411	528,089	5,069,970
28,140,900	315,967	8,112,866	18,917,031
9,434,970,262	480,563,573	739,462,759	6,419,577,901
7,372,187,364	329,019,964	636,215,405	5,658,651,422
10,081,258,003	352,689,674	1,098,245,797	8,702,534,822
5,299,830,619	650,914,286	1,342,647,824	5,252,594,912

淨資產報表

截至2023年06月30日

	亞洲債券基金 (USD)	亞洲成長基金 (USD)	亞洲小型企業 基金 (USD)
資產			
證券投資市值 (附註2(b), 3)	117,781,671	1,968,461,503	718,227,969
在銀行和經紀公司的存款	7,065,911	72,443	1,057,105
定期存款 (附註4)	—	19,500,000	30,900,000
出售投資應收款項	—	400,009	—
證券申購應收款項	7,850	565,849	8,196,215
應收利息及股利 (淨額)	1,595,807	5,209,386	2,643,137
遠期外匯契約未實現盈利 (附註2(c), 5)	209,737	1,574,728	11,736
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)	—	—	—
交叉貨幣交換契約未實現利益 (附註2(g), 8)	—	—	—
總報酬交換契約未實現盈利 (附註2(h), 9)	—	—	—
信用違約交換契約市值 (附註2(j), 11)	—	—	—
選擇權契約市值 (附註2(k), 12)	—	—	—
契約差額未實現盈利 (附註2(i), 10)	—	—	—
可退稅款	68,676	236,128	19,847
其他應收款項	379	781	8,336
資產總額	126,730,031	1,996,020,827	761,064,345
負債			
購買投資應付款項	—	—	—
證券贖回應付款項	353,342	2,416,604	3,082,943
應付投資管理費 (附註14)	77,240	2,124,705	720,301
銀行透支	—	—	—
遠期外匯契約未實現虧損 (附註2(c), 5)	2,085,137	66,040	—
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)	—	—	—
信用違約交換契約市值 (附註2(j), 11)	—	—	—
選擇權契約市值 (附註2(k), 12)	—	—	—
契約差額未實現虧損 (附註2(i), 10)	—	—	—
應付稅款	96,057	14,744,896	11,099,212
應付費用	114,687	1,910,156	643,632
負債總額	2,726,463	21,262,401	15,546,088
淨資產總額	124,003,568	1,974,758,426	745,518,257
三年資產概要			
2022年6月30日	162,036,721	2,200,671,286	803,866,982
2021年6月30日	224,842,027	3,380,387,794	1,068,648,860
2020年6月30日	280,355,641	2,670,848,150	910,504,682

*請參見附註1瞭解基金活動。

淨資產報表

截至2023年06月30日

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)
361,115,925	368,029,104	86,778,505	1,856,552,694	107,861,220	660,898,958
-	196,399	27,019	112,932,246	3,838,466	221,031
10,800,000	23,400,000	2,600,000	-	-	31,100,000
319,242	871,923	-	16,994,727	229,597	898,079
114,073	257,174	207,721	1,135,730	32,214	274,001
2,990,497	946,677	743,732	51,890,878	1,567,858	4,828,532
48,854	-	-	16,497,995	809,929	191,984
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
35,658	-	433,738	314,386	36,516	72,796
326	9,513	-	88,984	13,498	2,696
375,424,575	393,710,790	90,790,715	2,056,407,640	114,389,298	698,488,077
472,829	-	-	17,235,832	237,441	935,680
214,846	481,534	122,571	2,281,375	128,788	302,445
489,676	484,404	112,036	1,663,492	89,891	559,969
116,209	-	-	-	-	-
69	-	-	2,472,205	341,376	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
3,841,493	-	-	375,536	401,923	4,365,831
372,937	343,958	130,226	2,015,336	97,382	555,877
5,508,059	1,309,896	364,833	26,043,776	1,296,801	6,719,802
369,916,516	392,400,894	90,425,882	2,030,363,864	113,092,497	691,768,275
382,055,535	424,348,428	53,789,155	2,453,536,148	115,934,078	716,894,817
632,779,326	623,048,591	224,407,510	4,441,241,305	186,347,498	1,202,482,690
535,747,372	396,106,221	180,902,414	6,755,425,443	143,028,728	878,917,615

淨資產報表

截至2023年06月30日

	新興國家小型企業基金 (USD)	潛力歐洲基金 (EUR)
資產		
證券投資市值 (附註2(b), 3)	397,121,852	152,258,797
在銀行和經紀公司的存款	19,105,873	9,549,830
定期存款 (附註4)	—	3,000,000
出售投資應收款項	—	—
證券申購應收款項	52,942	66,441
應收利息及股利 (淨額)	1,242,686	56,617
遠期外匯契約未實現盈利 (附註2(c), 5)	995	—
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)	—	—
交叉貨幣交換契約未實現利益 (附註2(g), 8)	—	—
總報酬交換契約未實現盈利 (附註2(h), 9)	—	—
信用違約交換契約市值 (附註2(j), 11)	—	—
選擇權契約市值 (附註2(k), 12)	—	—
契約差額未實現盈利 (附註2(i), 10)	—	—
可退稅款	23,100	525,289
其他應收款項	5,472	4,806
資產總額	417,552,920	165,461,780
負債		
購買投資應付款項	—	1,420,194
證券贖回應付款項	304,982	195,607
應付投資管理費 (附註14)	408,804	129,127
銀行透支	—	—
遠期外匯契約未實現虧損 (附註2(c), 5)	—	6,457
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)	—	—
信用違約交換契約市值 (附註2(j), 11)	—	—
選擇權契約市值 (附註2(k), 12)	—	—
契約差額未實現虧損 (附註2(i), 10)	—	—
應付稅款	3,905,520	—
應付費用	296,339	156,325
負債總額	4,915,645	1,907,710
淨資產總額	412,637,275	163,554,070
三年資產概要		
2022年6月30日	412,449,901	144,311,731
2021年6月30日	564,399,741	199,775,419
2020年6月30日	505,409,433	237,340,208

*請參見附註1瞭解基金活動。

淨資產報表

截至2023年06月30日

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)
26,986,124	77,871,524	235,042,932	462,769,050	3,084,994,494
74,769	2,304,415	293,771	27,218,088	390,453,722
1,300,000	700,000	2,500,000	—	—
—	—	899,570	507,840	20,231,619
10,836	30,636	154,367	171,921	1,070,286
9,324	24,747	1,030,689	2,153,090	43,831,740
7,225	130	464,301	151,984	18,515,385
—	—	—	—	—
—	—	—	—	—
—	—	—	—	—
—	—	—	—	—
—	—	—	—	—
—	—	—	—	—
—	—	—	—	—
160,684	319,782	12,853	101,298	705,232
34	7,236	306	4,155	13,400
28,548,996	81,258,470	240,398,789	493,077,426	3,559,815,878
40,301	—	51,676	511,724	20,379,249
13,047	121,030	323,098	697,198	6,612,730
22,913	62,945	284,234	316,658	2,122,168
—	—	—	—	—
4,860	5,354	196	23	23,063,684
—	—	—	—	—
—	—	—	—	9,715,646
—	—	—	—	—
—	—	—	—	—
—	—	—	—	—
—	—	—	—	—
—	—	2,458,562	51,468	1,212,821
32,348	76,237	291,139	457,233	3,134,063
113,469	265,566	3,408,905	2,034,304	66,240,361
28,435,527	80,992,904	236,989,884	491,043,122	3,493,575,517
93,158,018	71,007,079	253,078,398	477,296,908	4,024,347,071
96,023,087	98,818,392	333,085,180	587,976,883	6,104,669,852
91,493,394	118,048,230	358,896,877	652,028,802	9,991,498,497

淨資產報表

截至2023年06月30日

	全球氣候變遷 基金 (EUR)	全球股票收益 基金 (USD)	全球基金 (USD)	全球非投資等級 債券基金 (USD)
資產				
證券投資市值 (附註2(b), 3)	1,253,518,972	57,208,832	585,712,803	75,554,879
在銀行和經紀公司的存款	41,150,641	100,018	104,311	2,913,488
定期存款 (附註4)	70,196,245	3,700,000	15,600,000	—
出售投資應收款項	2,269,423	—	—	89,186
證券申購應收款項	3,041,347	12,433	317,947	32,171
應收利息及股利 (淨額)	596,847	35,929	252,715	1,657,422
遠期外匯契約未實現盈利 (附註2(c), 5)	22,815	—	—	878,035
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)	—	—	—	—
交叉貨幣交換契約未實現利益 (附註2(g), 8)	—	—	—	—
總報酬交換契約未實現盈利 (附註2(h), 9)	—	—	—	—
信用違約交換契約市值 (附註2(j), 11)	—	—	—	—
選擇權契約市值 (附註2(k), 12)	—	—	—	—
契約差額未實現盈利 (附註2(i), 10)	—	—	—	—
可退稅款	374,922	27,754	235,343	8,081
其他應收款項	4,035	9,300	14	1,366
資產總額	1,371,175,247	61,094,266	602,223,133	81,134,628
負債				
購買投資應付款項	3,081,595	—	—	89,120
證券贖回應付款項	441,721	136,827	388,993	75,750
應付投資管理費 (附註14)	970,213	49,558	487,393	56,575
銀行透支	—	—	—	—
遠期外匯契約未實現虧損 (附註2(c), 5)	574,221	566	—	114,455
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)	—	—	—	—
信用違約交換契約市值 (附註2(j), 11)	—	—	—	—
選擇權契約市值 (附註2(k), 12)	—	—	—	—
契約差額未實現虧損 (附註2(i), 10)	—	—	—	—
應付稅款	2,188,191	—	—	8,560
應付費用	970,767	48,346	544,676	84,389
負債總額	8,226,708	235,297	1,421,062	428,849
淨資產總額	1,362,948,539	60,858,969	600,802,071	80,705,779
三年資產概要				
2022年6月30日	972,545,333	58,942,475	548,136,949	83,039,013
2021年6月30日	904,666,591	77,986,365	847,214,503	111,196,701
2020年6月30日	614,815,417	70,369,728	688,546,360	123,058,281

*請參見附註1瞭解基金活動。

淨資產報表

截至2023年06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)	拉丁美洲基金 (USD)
	93,021,808	2,235,959,313	6,579,061,486	747,552,742
	457,976	199,023,276	221,511,149	2,194,464
	5,200,000	—	153,400,000	9,500,000
	—	20,612,553	3,123,555	—
	30,848	397,503	75,221	446,790
	170,909	43,900,333	3,711,381	7,645,689
	—	42,057,522	—	157,403
	—	—	—	—
	—	—	—	—
	—	—	—	—
	—	—	—	—
	—	—	—	—
	—	—	—	—
	151,725	442,304	2,097,612	355
	99	86,312	4,013	1,675
	99,033,365	2,542,479,116	6,962,984,417	767,499,118
	—	20,817,524	19,727,701	—
	65,501	3,848,527	2,756,304	1,871,484
	79,446	1,484,087	5,654,710	839,302
	—	—	—	—
	—	52,751,579	—	174,179
	—	—	—	—
	—	2,962,500	—	—
	—	—	—	—
	—	—	—	—
	—	—	—	—
	16,767	422,743	752,974	—
	91,947	2,118,334	6,099,117	684,229
	253,661	84,405,294	34,990,806	3,569,194
	98,779,704	2,458,073,822	6,927,993,611	763,929,924
	95,762,804	3,041,706,164	6,401,429,968	680,664,731
	132,708,301	5,492,303,432	7,117,471,133	816,458,588
	89,381,809	9,242,021,974	6,126,403,757	639,879,031

營運及淨資產變動報表

截至2023年6月30日止年度

	總額 (USD)	生技領航基金 (USD)
年初淨資產	57,274,854,868	1,679,202,117
貨幣換算調整	483,164,198	-
	57,758,019,066	1,679,202,117
收入		
股利 (除去扣繳稅款) (附註2(n))	595,278,162	6,976,260
債務證券利息收入 (除去扣繳稅款) (附註2(n))	972,949,295	2,853,280
銀行利息 (附註2(n))	19,913,094	101,898
證券借貸 (附註2(o), 13)	5,816,453	59,873
交換契約淨利息收入 (附註2(n))	5,758,910	-
雜項收入 (附註2(n))	27,534,670	-
總收入	1,627,250,584	9,991,311
費用		
投資管理費、維護服務費 (附註14、17和19)	780,675,394	26,515,064
行政及股務代理費	133,098,014	4,061,598
董事費	148,987	4,907
申購稅 (附註18)	25,360,456	817,062
保管費	8,345,250	75,999
審計費	1,127,151	16,221
印刷及出版開支	3,829,367	115,644
銀行手續費	1,188,645	-
利率交換淨利息費用	7,070,659	-
其他費用 (附註21)	16,218,404	416,943
總費用	977,062,327	32,023,438
費用償付 (附註20)	(17,301,076)	(3,959)
費用淨額	959,761,251	32,019,479
投資淨收入 / (支出)	667,489,333	(22,028,168)
投資出售已實現淨盈利 / (虧損)	(4,154,116,855)	50,765,753
遠期外匯契約已實現淨盈利 / (虧損)	(100,154,479)	338,660
金融期貨契約已實現淨盈利 / (虧損)	1,504,711	-
交叉貨幣交換契約已實現淨盈利 / (虧損)	111,125	-
利率交換契約已實現淨盈利 / (虧損)	37,968,066	-
總報酬交換契約已實現淨盈利 / (虧損)	(2,035,342)	-
契約差額已實現淨盈利 / (虧損)	(373,213)	-
信用違約交換契約已實現淨盈利 / (虧損)	(767,903)	-
選擇權契約已實現淨盈利 / (虧損)	(13,025,658)	-
抵押滾動交易已實現淨盈利 / (虧損)	114,363	-
外匯交易已實現淨盈利 / (虧損)	(116,450,616)	431,566
本年度已實現淨盈利 / (虧損)	(3,679,736,468)	29,507,811
下列各項之未實現溢價 / (折價) 淨額的變動：		
投資	9,706,011,756	151,679,568
遠期外匯契約	176,035,045	478,177
金融期貨契約	(4,716,598)	-
交叉貨幣交換契約	1,069,440	-
利率交換契約	(36,527,451)	-
總報酬交換契約	2,596,301	-
選擇權契約	(13,541,828)	-
選擇權契約	16,127,993	-
契約差額	(9,866,324)	-
抵押滾動交易	(113,344)	-
外匯交易	26,050,778	-
資本收益稅	(70,023,196)	-
營運結果致使淨資產增加 / (減少) 淨額	6,113,366,104	181,665,556
資本變動		
發行股份	15,035,927,509	315,411,606
贖回股份	(16,961,851,482)	(455,197,881)
損益平準 (附註24)	(22,345,565)	-
	(1,948,269,538)	(139,786,275)
支付 / 累計股利	(754,535,621)	-
資本變動結果致使淨資產增加	(2,702,805,159)	(139,786,275)
年終淨資產	61,168,580,011	1,721,081,398

*請參見附註1瞭解基金活動。

營運及淨資產變動報表

截至2023年6月30日止年度

		歐洲非投資等級 債券基金 (EUR)
		266,605,004
		—
		266,605,004
		—
		12,641,760
		41,944
		—
		—
		12,683,704
		3,124,520
		571,118
		586
		117,033
		22,314
		13,713
		16,144
		—
		—
		65,578
		3,931,006
		(128,211)
		3,802,795
		8,880,909
		(15,110,050)
		(584,078)
		—
		—
		—
		—
		—
		—
		—
		114,101
		(6,699,118)
		27,894,045
		89,519
		—
		—
		—
		—
		—
		—
		—
		(3,584)
		—
		21,280,862
		79,235,080
		(63,024,216)
		1,962,636
		18,173,500
		(7,395,429)
		10,778,071
		298,663,937

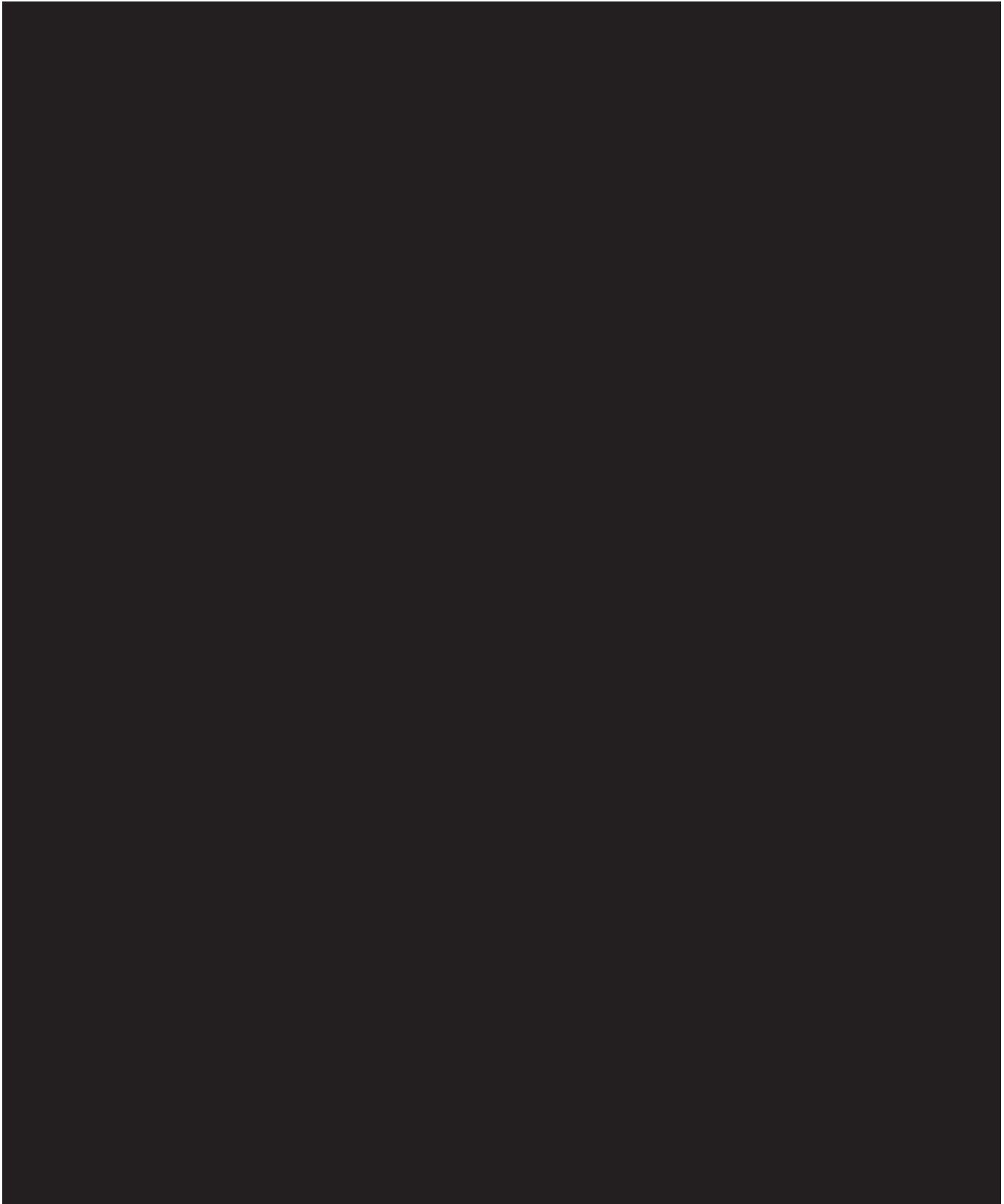
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營運及淨資產變動報表

截至2023年6月30日止年度

	吉富世界基金 (USD)
年初淨資產	221,841,371
貨幣換算調整	-
	221,841,371
收入	
股利 (除去扣繳稅款) (附註2(n))	852,557
債務證券利息收入 (除去扣繳稅款) (附註2(n))	213,124
銀行利息 (附註2(n))	4,328
證券借貸 (附註2(o), 13)	9,104
交換契約淨利息收入 (附註2(n))	-
雜項收入 (附註2(n))	-
總收入	1,079,113
費用	
投資管理費、維護服務費 (附註14、17和19)	3,722,676
行政及股務代理費	668,558
董事費	612
申購稅 (附註18)	104,890
保管費	13,287
審計費	10,228
印刷及出版開支	16,555
銀行手續費	-
利率交換淨利息費用	-
其他費用 (附註21)	76,301
總費用	4,613,107
費用備付 (附註20)	(4,890)
費用淨額	4,608,217
投資淨收入 / (支出)	(3,529,104)
投資出售已實現淨盈利 / (虧損)	(3,838,219)
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)	-
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)	(7,315)
本年度已實現淨盈利 / (虧損)	(7,374,638)
下列各項之未實現溢價 / (折價) 淨額的變動：	
投資	36,800,624
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	-
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	5,545
資本收益稅	-
營運結果致使淨資產增加 / (減少) 淨額	29,431,531
資本變動	
發行股份	21,603,508
贖回股份	(30,069,686)
損益平準 (附註24)	-
	(8,466,178)
支付 / 累計股利	-
資本變動結果致使淨資產增加 / (減少) 淨額	(8,466,178)
年終淨資產	242,806,724

*請參見附註1瞭解基金活動。

營運及淨資產變動報表

截至2023年6月30日止年度

全球房地產基金 (USD)	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)
131,849,766	491,820,731	993,989,029	2,720,846,379	1,103,505,822
-	-	-	-	-
131,849,766	491,820,731	993,989,029	2,720,846,379	1,103,505,822
3,505,514	-	-	86,264,267	7,961,213
25,217	24,216,488	60,666,709	118,772,386	497,876
1,546	4,059	49,692	313,418	-
10,198	-	-	55,064	-
-	-	-	-	-
-	431,313	11,997	24,265,298	-
3,542,475	24,651,860	60,728,398	229,670,433	8,459,089
1,580,446	3,675,717	11,700,600	46,951,611	16,951,559
295,698	938,953	2,194,232	7,412,515	2,831,770
241	868	2,273	9,689	3,318
43,184	149,026	465,839	1,609,123	543,126
9,898	39,611	44,448	134,460	310,884
13,200	15,159	16,529	17,633	15,079
9,551	34,813	62,109	218,114	85,462
-	-	-	-	1,244
-	798,485	-	-	-
70,566	100,903	217,448	749,003	315,023
2,022,784	5,753,535	14,703,478	57,102,148	21,057,465
(373)	(113)	(338)	(75,013)	(4,204)
2,022,411	5,753,422	14,703,140	57,027,135	21,053,261
1,520,064	18,898,438	46,025,258	172,643,298	(12,594,172)
(3,735,759)	(19,697,451)	(30,719,748)	(66,435,532)	117,230,933
(101,846)	1,446,477	152,515	(2,340,109)	744,084
-	-	-	(759,404)	-
-	-	-	-	-
-	173,000	-	-	-
-	(107,230)	-	-	-
-	-	-	-	-
-	-	-	-	-
-	-	-	9,736,237	-
-	-	-	-	-
(137,370)	(1,925,627)	(175,340)	(5,501,671)	(766,519)
(2,454,911)	(1,212,393)	15,282,685	107,342,819	104,614,326
(4,019,397)	9,536,252	70,436,034	56,054,073	140,126,946
172,051	1,909,644	(13,306)	822,634	429,122
-	-	-	(1,502,045)	-
-	-	-	-	-
-	(3,203,009)	-	-	-
-	-	-	-	-
-	(178,046)	-	-	-
-	-	-	1,540,582	-
-	-	-	-	-
-	-	-	-	-
(323)	16	5	1,020,229	1,338,662
-	-	-	-	(33,146,239)
(6,302,580)	6,852,464	85,705,418	165,278,292	213,362,817
10,978,819	93,386,242	58,785,330	3,051,690,642	396,623,973
(33,417,140)	(209,747,546)	(136,243,336)	(1,917,087,948)	(378,514,356)
(159,742)	(3,270,032)	(238,555)	2,568,069	16,322
(22,598,063)	(119,631,336)	(77,696,561)	1,137,170,763	18,125,939
(596,284)	(11,253,437)	(53,468,320)	(223,007,807)	(42)
(23,194,347)	(130,884,773)	(131,164,881)	914,162,956	18,125,897
102,352,839	367,788,422	948,529,566	3,800,287,627	1,334,994,536

營運及淨資產變動報表

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	日本基金 (JPY)	多空策略基金 (USD)
年初淨資產	6,595,631,627	1,555,809,158
貨幣換算調整	-	-
	6,595,631,627	1,555,809,158
收入		
股利 (除去扣繳稅款) (附註2(n))	135,723,742	2,362,602
債務證券利息收入 (除去扣繳稅款) (附註2(n))	-	37,566,304
銀行利息 (附註2(n))	-	451,581
證券借貸 (附註2(o), 13)	983,610	-
交換契約淨利息收入 (附註2(n))	-	-
雜項收入 (附註2(n))	-	153,266
總收入	136,707,352	40,533,753
費用		
投資管理費、維護服務費 (附註14、17和19)	97,221,716	25,235,855
行政及股務代理費	19,183,139	2,685,887
董事費	22,162	1,136
申購稅 (附註18)	2,959,038	361,193
保管費	622,960	664,189
審計費	1,309,030	40,746
印刷及出版開支	772,894	17,584
銀行手續費	660,192	86,322
利率交換淨利息費用	-	2,356,858
其他費用 (附註21)	3,160,517	1,191,395
總費用	125,911,648	32,641,165
費用償付 (附註20)	(1,935,418)	(2,737,619)
費用淨額	123,976,230	29,903,546
投資淨收入 / (支出)	12,731,122	10,630,207
投資出售已實現淨盈利 / (虧損)	433,936,204	(55,413,949)
遠期外匯契約已實現淨盈利 / (虧損)	14,636,192	9,702,680
金融期貨契約已實現淨盈利 / (虧損)	-	(4,930,888)
交叉貨幣交換契約已實現淨盈利 / (虧損)	-	111,125
利率交換契約已實現淨盈利 / (虧損)	-	(776,879)
總報酬交換契約已實現淨盈利 / (虧損)	-	(3,409,519)
契約差額已實現淨盈利 / (虧損)	-	(373,213)
信用違約交換契約已實現淨盈利 / (虧損)	-	(641,802)
選擇權契約已實現淨盈利 / (虧損)	-	(6,114,519)
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)	1,056,738	(11,815,945)
本年度已實現淨盈利 / (虧損)	462,360,256	(63,032,702)
下列各項之未實現溢價 / (折價) 淨額的變動：		
投資	1,120,507,112	109,433,258
遠期外匯契約	31,176,964	5,125,396
金融期貨契約	-	872,043
交叉貨幣交換契約	-	1,069,440
利率交換契約	-	1,370,179
總報酬交換契約	-	303,863
選擇權契約	-	(15,002,242)
選擇權契約	-	821,621
契約差額	-	(9,866,324)
抵押滾動交易	-	-
外匯交易	(26,333)	4,515,548
資本收益稅	-	-
營運結果致使淨資產增加 / (減少) 淨額	1,614,017,999	35,610,080
資本變動		
發行股份	5,220,851,479	270,987,236
贖回股份	(4,363,494,162)	(963,606,262)
損益平準 (附註24)	(2,043,270)	(2,409,033)
	855,314,047	(695,028,059)
支付 / 累計股利	-	(44,888)
資本變動結果致使淨資產增加 / (減少) 淨額	855,314,047	(695,072,947)
年終淨資產	9,064,963,673	896,346,291

*請參見附註1瞭解基金活動。

營運及淨資產變動報表

截至2023年6月30日止年度

互利歐洲基金 (EUR)	互利全球領航 基金 (USD)	互利美國價值 基金 (USD)	天然資源基金 (USD)
560,968,613	494,466,470	291,270,547	464,112,653
-	-	-	-
560,968,613	494,466,470	291,270,547	464,112,653
17,400,737	11,873,894	3,527,685	10,989,232
162,720	688,765	1,581,137	250,591
1,799,689	29,957	13,799	27,770
89,898	5,235	-	1,424
-	-	-	-
-	-	-	-
19,453,044	12,597,851	5,122,621	11,269,017
7,679,930	6,769,391	4,363,959	6,706,101
1,330,008	1,166,281	701,275	958,619
1,319	1,234	664	502
225,550	189,999	125,517	182,327
71,155	34,869	13,121	22,023
14,030	13,996	13,469	12,435
37,554	36,180	19,880	21,942
-	-	-	-
-	-	-	-
127,792	136,679	73,213	80,662
9,487,338	8,348,629	5,311,098	7,984,611
(19,932)	(286)	(2,252)	(404)
9,467,406	8,348,343	5,308,846	7,984,207
9,985,638	4,249,508	(186,225)	3,284,810
2,051,278	(12,262,481)	(14,430,177)	46,169,808
1,500,049	510,009	23,234	3,333,041
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
240,967	(677,836)	458,571	(522,533)
13,777,932	(8,180,800)	(14,134,597)	52,265,126
49,816,210	76,485,167	41,392,047	5,305,551
(329,413)	1,239,124	65,697	1,888,362
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
13,507	18,811	2,525	101
-	-	-	-
63,278,236	69,562,302	27,325,672	59,459,140
50,516,995	48,510,909	39,977,116	269,370,354
(133,032,988)	(97,705,420)	(81,253,401)	(472,150,332)
(899,592)	(173,607)	(13,695)	(875,259)
(83,415,585)	(49,368,118)	(41,289,980)	(203,655,237)
(254,754)	(333,574)	-	(28,427)
(83,670,339)	(49,701,692)	(41,289,980)	(203,683,664)
540,576,510	514,327,080	277,306,239	319,888,129

營運及淨資產變動報表

截至2023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(n))
債務證券利息收入 (除去扣繳稅款) (附註2(n))
銀行利息 (附註2(n))
證券借貸 (附註2(o), 13)
交換契約淨利息收入 (附註2(n))
雜項收入 (附註2(n))

總收入

費用

投資管理費、維護服務費 (附註14、17和19)
行政及股務代理費
董事費
申購稅 (附註18)
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
其他費用 (附註21)

總費用

費用償付 (附註20)

費用淨額

投資淨收入 / (支出)

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)
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
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24)

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

*請參見附註1瞭解基金活動。

營運及淨資產變動報表

截至2023年6月30日止年度

精選收益基金 (USD)	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)
515,639,724	7,372,187,364	329,019,964	636,215,405	5,658,651,422
-	-	-	-	-
515,639,724	7,372,187,364	329,019,964	636,215,405	5,658,651,422
945,625	24,699,851	-	-	23,311,556
21,226,881	11,290,161	15,676,155	23,542,540	2,066,394
1,485,044	422,185	42,507	60,430	185,974
-	48,517	-	-	2,831,863
1,410,467	-	-	-	-
27,309	-	-	17,644	-
25,095,326	36,460,714	15,718,662	23,620,614	28,395,787
5,819,928	107,839,970	2,345,245	6,274,576	77,999,514
1,052,940	17,584,795	535,541	1,516,467	12,977,972
1,045	23,355	1,316	1,831	15,383
214,280	3,305,240	42,988	298,360	2,417,177
23,719	382,435	16,076	27,151	271,514
13,742	25,761	10,252	13,355	24,754
29,963	507,151	30,701	44,803	359,797
-	-	-	-	-
1,136,454	-	-	-	-
115,336	1,863,068	120,739	147,749	1,320,613
8,407,407	131,531,775	3,102,858	8,324,292	95,386,724
(774,022)	(2,190,057)	(1,347,612)	(76,926)	(1,575,180)
7,633,385	129,341,718	1,755,246	8,247,366	93,811,544
17,461,941	(92,881,004)	13,963,416	15,373,248	(65,415,757)
(29,738,019)	(185,836,361)	204	(3,337,644)	97,379,540
52,633	2,179,016	-	418,673	8,476,903
1,299,769	-	-	(1,214,450)	-
-	-	-	-	-
361,043	-	-	-	-
309,782	-	-	-	-
-	-	-	-	-
191,883	-	-	-	-
-	-	-	-	-
110,682	-	-	-	-
(2,453,857)	(2,886,741)	-	(254,062)	(6,535,598)
(12,404,143)	(279,425,090)	13,963,620	10,985,765	33,905,088
28,575,003	2,426,957,235	140,485	(26,471,705)	1,027,602,043
604,638	1,619,570	-	589,827	6,287,074
(205,641)	-	-	(119,118)	-
-	-	-	-	-
-	-	-	-	-
2,522,803	-	-	-	-
509,698	-	-	-	-
-	-	-	-	-
-	-	-	-	-
(113,344)	-	-	-	-
122,279	(3,438)	-	(5)	1,105
1,984	-	-	-	-
19,613,277	2,149,148,277	14,104,105	(15,015,236)	1,067,795,310
89,923,088	2,154,413,633	518,716,780	378,305,928	1,269,790,450
(160,594,764)	(2,240,779,267)	(379,699,671)	(248,081,255)	(1,576,512,315)
(614,963)	255	1,812,464	1,638,064	(24,777)
(71,286,639)	(86,365,379)	140,829,573	131,862,737	(306,746,642)
(11,988,216)	-	(3,390,069)	(13,600,147)	(122,189)
(83,274,855)	(86,365,379)	137,439,504	118,262,590	(306,868,831)
451,978,146	9,434,970,262	480,563,573	739,462,759	6,419,577,901

營運及淨資產變動報表

截至2023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(n))
債務證券利息收入 (除去扣繳稅款) (附註2(n))
銀行利息 (附註2(n))
證券借貸 (附註2(o), 13)
交換契約淨利息收入 (附註2(n))
雜項收入 (附註2(n))
總收入
費用
投資管理費、維護服務費 (附註14、17和19)
行政及股務代理費
董事費
申購稅 (附註18)
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
其他費用 (附註21)
總費用
費用償付 (附註20)
費用淨額
投資淨收入 / (支出)
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)
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
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24)
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

*請參見附註1瞭解基金活動。

營運及淨資產變動報表

截至2023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)	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)
162,036,721	2,200,671,286	803,866,982	382,055,535	424,348,428	53,789,155	2,453,536,148
162,036,721	2,200,671,286	803,866,982	382,055,535	424,348,428	53,789,155	2,453,536,148
-	26,892,214	24,015,011	15,452,856	4,377,838	4,537,601	-
6,132,916	1,503,246	1,338,757	541,324	753,551	32,810	162,675,811
38,926	116,099	23,316	1,119	768	27,215	1,260,767
-	3,467	33,775	4,295	17,631	1,567	-
-	-	-	-	-	-	1,613,433
-	-	-	-	-	-	-
6,171,842	28,515,026	25,410,859	15,999,594	5,149,788	4,599,193	165,550,011
1,512,456	36,046,174	11,661,739	7,931,473	7,302,170	1,422,780	30,383,412
347,072	4,683,802	1,888,657	948,736	882,422	239,465	4,791,567
299	4,883	1,755	949	1,061	144	4,420
64,370	898,161	286,284	182,796	159,378	57,273	951,358
38,279	457,469	271,715	84,044	69,342	48,171	782,581
16,153	21,900	13,837	12,400	13,273	19,369	16,836
16,204	133,390	51,545	24,424	25,198	11,177	129,216
-	-	-	-	-	-	-
-	-	-	-	-	-	-
57,767	544,065	282,440	184,289	118,032	28,069	774,045
2,052,600	42,789,844	14,457,972	9,369,111	8,570,876	1,826,448	37,833,435
(801)	(2,978)	(110,316)	-	(21,460)	(354,023)	(394,141)
2,051,799	42,786,866	14,347,656	9,369,111	8,549,416	1,472,425	37,439,294
4,120,043	(14,271,840)	11,063,203	6,630,483	(3,399,628)	3,126,768	128,110,717
(19,483,628)	(83,764,755)	(13,531,420)	(11,320,431)	(67,280,275)	(127,593,195)	(961,472,042)
(1,869,408)	1,748,793	362	(9,526)	-	-	(75,896,929)
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	19,521,653
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
2,105	(2,189,201)	(2,613)	98,974	37,973	(134,019)	(29,217,758)
(17,230,888)	(98,477,003)	(2,470,468)	(4,600,500)	(70,641,930)	(124,600,446)	(918,954,359)
16,040,634	58,781,883	67,069,157	10,126,995	(48,875,207)	154,612,728	938,312,393
(274,250)	1,961,503	18,579	75,324	-	-	111,794,252
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	(11,230,149)
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
(84,340)	403,547	263,287	187,351	(1,842)	15,154	4,938,235
15,140	(14,939,418)	(8,736,470)	(2,443,358)	-	-	(111,848)
(1,533,704)	(52,269,488)	56,144,085	3,345,812	(119,518,979)	30,027,436	124,748,524
25,003,428	231,414,974	301,901,309	52,410,698	222,710,366	16,055,020	241,144,097
(59,384,464)	(404,957,066)	(414,466,364)	(67,751,093)	(135,133,645)	(9,579,815)	(635,977,674)
(407,792)	17,930	(1,516,776)	(144,436)	(5,276)	134,086	(7,156,667)
(34,788,828)	(173,524,162)	(114,081,831)	(15,484,831)	87,571,445	6,609,291	(401,990,244)
(1,710,621)	(119,210)	(410,979)	-	-	-	(145,930,564)
(36,499,449)	(173,643,372)	(114,492,810)	(15,484,831)	87,571,445	6,609,291	(547,920,808)
124,003,568	1,974,758,426	745,518,257	369,916,516	392,400,894	90,425,882	2,030,363,864

營運及淨資產變動報表

截至2023年6月30日止年度

	新興市場月收益基金 (USD)	新興國家基金 (USD)
年初淨資產	115,934,078	716,894,817
貨幣換算調整	—	—
	115,934,078	716,894,817
收入		
股利 (除去扣繳稅款) (附註2(n))	2,592,737	27,066,737
債務證券利息收入 (除去扣繳稅款) (附註2(n))	3,616,617	686,160
銀行利息 (附註2(n))	27,695	42,284
證券借貸 (附註2(o), 13)	33	1,094
交換契約淨利息收入 (附註2(n))	36,976	—
雜項收入 (附註2(n))	—	—
總收入	6,274,058	27,796,275
費用		
投資管理費、維護服務費 (附註14、17和19)	1,669,424	9,028,135
行政及股務代理費	272,750	1,545,448
董事費	272	1,656
申購稅 (附註18)	47,103	225,332
保管費	34,410	128,428
審計費	11,618	13,421
印刷及出版開支	10,775	43,650
銀行手續費	—	—
利率交換淨利息費用	—	—
其他費用 (附註21)	68,563	243,417
總費用	2,114,915	11,229,487
費用償付 (附註20)	(73,624)	(461,740)
費用淨額	2,041,291	10,767,747
投資淨收入 / (支出)	4,232,767	17,028,528
投資出售已實現淨盈利 / (虧損)	(15,031,745)	(5,127,750)
遠期外匯契約已實現淨盈利 / (虧損)	(1,881,321)	49,432
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)	446,025	—
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)	(309,560)	(327,731)
本年度已實現淨盈利 / (虧損)	(12,543,834)	11,622,479
下列各項之未實現溢價 / (折價) 淨額的變動：		
投資	19,802,240	44,108,295
遠期外匯契約	2,193,878	263,461
金融期貨契約	—	—
交叉貨幣交換契約	—	—
利率交換契約	(278,999)	—
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	118,736	245,072
資本收益稅	(316,114)	(3,038,747)
營運結果致使淨資產增加 / (減少) 淨額	8,975,907	53,200,560
資本變動		
發行股份	15,684,956	79,002,798
贖回股份	(24,989,329)	(155,465,058)
損益平準 (附註24)	(149,016)	(437,741)
	(9,453,389)	(76,900,001)
支付 / 累計股利	(2,364,099)	(1,427,101)
資本變動結果致使淨資產增加 / (減少) 淨額	(11,817,488)	(78,327,102)
年終淨資產	113,092,497	691,768,275

*請參見附註1瞭解基金活動。

營運及淨資產變動報表

截至2023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)	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)
412,449,901	144,311,731	93,158,018	71,007,079	253,078,398	477,296,908
-	-	-	-	-	-
412,449,901	144,311,731	93,158,018	71,007,079	253,078,398	477,296,908
14,286,157	3,480,194	1,085,775	1,863,677	8,834,715	7,678,752
573,821	185,051	24,318	56,514	127,831	5,948,329
29,568	-	-	1,146,167	-	443,835
16,034	2,133	4,144	68,637	-	26,255
-	-	-	-	-	109,708
-	-	-	-	-	-
14,905,580	3,667,378	1,114,237	3,134,995	8,962,546	14,206,879
5,721,925	2,335,880	676,872	1,084,858	4,567,276	6,150,358
880,824	382,777	111,176	187,322	635,262	1,228,741
983	404	17	204	513	1,192
122,100	71,880	15,537	34,226	101,778	231,179
154,315	15,993	6,094	12,458	259,562	68,841
14,053	11,208	11,123	9,857	10,537	10,029
32,773	14,027	3,098	8,957	19,729	31,740
-	16,631	11,988	-	23,819	-
-	-	-	-	-	-
194,603	69,459	15,538	40,289	72,685	154,012
7,121,576	2,918,259	851,443	1,378,171	5,691,161	7,876,092
(7,826)	(22,858)	(15,924)	(489)	(23)	(25,479)
7,113,750	2,895,401	835,519	1,377,682	5,691,138	7,850,613
7,791,830	771,977	278,718	1,757,313	3,271,408	6,356,266
(15,221,279)	1,998,444	(5,752,925)	2,674,041	(1,807,411)	(6,550,819)
(10,957)	(24,963)	250,863	(15,696)	196,846	(75,470)
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	1,613,569
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
(76,941)	3,777	130,780	(2,540)	(1,339,187)	(327,126)
(7,517,347)	2,749,235	(5,092,564)	4,413,118	321,656	1,016,420
53,702,807	24,535,340	4,720,006	9,312,086	18,090,743	37,099,537
3,067	(9,376)	37,342	(8,132)	720,276	212,088
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	(1,021,490)
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
72,517	(133)	(1,358)	(835)	88,095	289,905
(3,154,462)	-	-	-	464,766	(51,715)
43,106,582	27,275,066	(336,574)	13,716,237	19,685,536	37,544,745
71,172,313	23,117,840	21,811,155	9,078,568	23,544,315	40,355,398
(112,712,290)	(30,962,449)	(84,229,137)	(12,809,998)	(59,211,415)	(57,958,234)
(507,052)	(20,395)	(32,753)	1,089	(96,126)	(78,808)
(42,047,029)	(7,865,004)	(62,450,735)	(3,730,341)	(35,763,226)	(17,681,644)
(872,179)	(167,723)	(1,935,182)	(71)	(10,824)	(6,116,887)
(42,919,208)	(8,032,727)	(64,385,917)	(3,730,412)	(35,774,050)	(23,798,531)
412,637,275	163,554,070	28,435,527	80,992,904	236,989,884	491,043,122

營運及淨資產變動報表

截至2023年6月30日止年度

	全球債券基金 (USD)	全球氣候變遷基金 (EUR)
年初淨資產	4,024,347,071	972,545,333
貨幣換算調整	-	-
	4,024,347,071	972,545,333
收入		
股利 (除去扣繳稅款) (附註2(n))	-	25,507,363
債務證券利息收入 (除去扣繳稅款) (附註2(n))	170,245,079	1,229,442
銀行利息 (附註2(n))	6,648,266	158,896
證券借貸 (附註2(o), 13)	-	-
交換契約淨利息收入 (附註2(n))	-	-
雜項收入 (附註2(n))	189,114	841
總收入	177,082,459	26,896,542
費用		
投資管理費、維護服務費 (附註4、17和19)	42,748,739	15,317,932
行政及股務代理費	9,000,650	2,574,795
董事費	8,928	3,331
申購稅 (附註18)	1,849,869	490,285
保管費	1,197,844	121,842
審計費	22,609	13,854
印刷及出版開支	248,698	75,489
銀行手續費	-	-
利率交換淨利息費用	1,205,295	-
其他費用 (附註21)	980,503	290,259
總費用	57,263,135	18,887,787
費用償付 (附註20)	(2,834)	(277,400)
費用淨額	57,260,301	18,610,387
投資淨收入 / (支出)	119,822,158	8,286,155
投資出售已實現淨盈利 / (虧損)	(1,397,354,075)	52,676,495
遠期外匯契約已實現淨盈利 / (虧損)	31,796,865	512,418
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)	411,208	-
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)	(4,236,920)	765,516
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)	(21,132,515)	766,259
本年度已實現淨盈利 / (虧損)	(1,270,693,279)	63,006,843
下列各項之未實現溢價 / (折價) 淨額的變動：		
投資	1,303,244,478	164,387,571
遠期外匯契約	(36,238,084)	(663,904)
金融期貨契約	-	-
交叉貨幣交換契約	-	-
利率交換契約	(9,715,646)	-
總報酬交換契約	-	-
選擇權契約	-	-
選擇權契約	4,388,007	-
契約差額	-	-
抵押滾動交易	-	-
外匯交易	7,344,936	139,527
資本收益稅	(1,007,294)	(1,956,862)
營運結果致使淨資產增加 / (減少) 淨額	(2,676,882)	224,913,175
資本變動		
發行股份	796,046,055	459,942,267
贖回股份	(1,207,001,531)	(295,972,171)
損益平準 (附註24)	(12,016,928)	1,519,935
	(422,972,404)	165,490,031
支付 / 累計股利	(105,122,268)	-
資本變動結果致使淨資產增加 / (減少) 淨額	(528,094,672)	165,490,031
年終淨資產	3,493,575,517	1,362,948,539

*請參見附註1瞭解基金活動。

營運及淨資產變動報表

截至2023年6月30日止年度

全球股票收益 基金 (USD)	全球基金 (USD)	全球非投資等級 債券基金 (USD)	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)
58,942,475	548,136,949	83,039,013	95,762,804	3,041,706,164	6,401,429,968
-	-	-	-	-	-
58,942,475	548,136,949	83,039,013	95,762,804	3,041,706,164	6,401,429,968
1,174,094	11,231,299	162,357	1,826,030	-	103,579,185
132,295	764,011	5,598,209	176,923	154,018,114	5,064,975
2,046	12,536	25,582	470,765	3,127,367	-
90	54,212	111	3,015	-	1,677,827
-	-	29,476	-	880,291	-
-	-	-	-	-	-
-	-	-	-	-	-
1,308,525	12,062,058	5,815,735	2,476,733	158,025,772	110,321,987
874,814	8,473,327	1,116,255	1,425,941	29,028,406	100,460,076
151,816	1,343,514	189,169	231,542	6,107,711	15,707,311
148	1,456	187	237	5,489	17,373
28,625	273,145	38,719	46,000	1,205,799	3,269,244
4,749	46,257	16,283	8,687	668,451	472,788
7,478	9,557	9,727	7,083	21,348	19,877
5,347	36,066	6,141	7,028	169,845	403,379
-	-	-	-	-	835,919
-	-	-	-	-	-
33,784	152,689	35,074	37,804	714,075	1,481,261
1,106,761	10,336,011	1,411,555	1,764,322	37,921,124	122,667,228
(130,681)	(9,806)	(255)	-	(24,772)	(3)
976,080	10,326,205	1,411,300	1,764,322	37,896,352	122,667,225
332,445	1,735,853	4,404,435	712,411	120,129,420	(12,345,238)
(284,800)	4,733,221	(12,405,791)	(7,129,158)	(1,304,150,297)	311,927,683
(3,370)	-	(1,503,119)	-	(86,272,788)	(745)
-	-	-	-	-	-
-	-	-	-	-	-
-	-	397,745	-	15,079,114	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	(10,582,679)	-
-	-	-	-	-	-
23,702	340,629	(296,623)	25,686	(20,327,389)	(975,847)
67,977	6,809,703	(9,403,353)	(6,391,061)	(1,286,124,619)	298,605,853
6,770,083	67,220,217	13,255,397	17,331,012	1,233,050,650	421,669,468
(1,152)	-	2,444,091	-	60,654,136	-
-	-	-	-	-	-
-	-	(229,910)	-	(11,129,868)	-
-	-	-	-	-	-
-	-	-	-	11,129,864	-
-	-	-	-	-	-
-	-	-	-	-	-
692	2,532	101,397	1,823	3,464,257	56,635
-	112,364	(8,155)	(23,764)	(276,064)	(754,276)
6,837,600	74,144,816	6,159,467	10,918,010	10,768,356	719,577,680
7,242,183	38,939,542	17,984,182	10,582,934	262,726,430	113,506,704
(11,176,325)	(60,339,551)	(22,083,867)	(18,477,779)	(757,132,249)	(306,511,791)
(3,470)	(33,527)	54,392	(6,265)	(5,930,040)	(5,464)
(3,937,612)	(21,433,536)	(4,045,293)	(7,901,110)	(500,335,859)	(193,010,551)
(983,494)	(46,158)	(4,447,408)	-	(94,064,839)	(3,486)
(4,921,106)	(21,479,694)	(8,492,701)	(7,901,110)	(594,400,698)	(193,014,037)
60,858,969	600,802,071	80,705,779	98,779,704	2,458,073,822	6,927,993,611

營運及淨資產變動報表

截至2023年6月30日止年度

	拉丁美洲基金 (USD)
年初淨資產	680,664,731
貨幣換算調整	-
	680,664,731
收入	
股利 (除去扣繳稅款) (附註2(n))	56,246,626
債務證券利息收入 (除去扣繳稅款) (附註2(n))	605,424
銀行利息 (附註2(n))	8,447
證券借貸 (附註2(o), 13)	-
交換契約淨利息收入 (附註2(n))	-
雜項收入 (附註2(n))	-
總收入	56,860,497
費用	
投資管理費、維護服務費 (附註14、17和19)	12,595,497
行政及股務代理費	1,697,916
董事費	1,766
申購稅 (附註18)	319,373
保管費	217,585
審計費	10,820
印刷及出版開支	46,428
銀行手續費	-
利率交換淨利息費用	-
其他費用 (附註21)	170,061
總費用	15,059,446
費用償付 (附註20)	(22,653)
費用淨額	15,036,793
投資淨收入 / (支出)	41,823,704
投資出售已實現淨盈利 / (虧損)	(44,755,739)
遠期外匯契約已實現淨盈利 / (虧損)	(2,543,365)
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)	-
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)	(750,628)
本年度已實現淨盈利 / (虧損)	(6,226,028)
下列各項之未實現溢價 / (折價) 淨額的變動：	
投資	170,074,233
遠期外匯契約	(395,321)
金融期貨契約	-
交叉貨幣交換契約	-
利率交換契約	-
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	668,749
資本收益稅	-
營運結果致使淨資產增加 / (減少) 淨額	164,121,633
資本變動	
發行股份	138,414,812
贖回股份	(185,809,704)
損益平準 (附註24)	(1,751,073)
	(49,145,965)
支付 / 累計股利	(31,710,475)
資本變動結果致使淨資產增加 / (減少) 淨額	(80,856,440)
年終淨資產	763,929,924

*請參見附註1瞭解基金活動。

統計資料

	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021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)	1.81%	146,668.983	13.72	12.90	18.96
A (acc) EUR-H1 (避險)	1.81%	1,230,921.767	9.90	9.20	13.49
A (acc) HKD	1.81%	2,234,492.881	21.72	19.61	27.87
A (acc) SGD	1.82%	2,591,863.121	32.76	30.35	42.19
A (acc) USD	1.82%	40,464,895.878	33.26	29.99	43.07
B (acc) USD ^a	—	—	—	22.55	32.80
C (acc) USD	2.40%	300,090.398	38.17	34.63	50.01
F (acc) USD	2.81%	2,794,413.939	10.61	9.66	14.01
I (acc) EUR-H1 (避險)	0.97%	404,962.992	20.25	18.66	27.10
I (acc) USD	0.97%	1,934,850.778	52.47	46.91	66.80
N (acc) PLN-H1 (避險)	2.56%	901,575.945	7.97	7.08	10.23
N (acc) USD	2.57%	3,851,631.431	27.72	25.18	36.43
W (acc) USD	1.01%	1,526,969.196	16.40	14.67	20.90
Z (acc) GBP	1.32%	99,977.759	35.22	32.98	41.46
Z (acc) USD	1.31%	100,612.741	12.36	11.09	15.84

統計資料

	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
歐洲非投資等級債券基金 - EUR					
A (acc) EUR	1.47%	1,579,072.805	19.17	17.55	20.62
A (Mdis) EUR	1.47%	24,518,558.555	4.98	4.79	5.86
A (Mdis) USD	1.47%	1,386,101.827	6.87	6.35	8.79
A (Mdis) USD-H1 (避險)	1.46%	306,068.635	9.10	8.49	10.25
A (Ydis) EUR	1.47%	4,130,601.102	5.29	4.96	6.05
B (Mdis) EUR ^a	—	—	—	8.08	10.02
B (Mdis) USD ^a	—	—	—	6.04	8.45
I (acc) EUR	0.86%	3,136,834.088	21.82	19.85	23.17
I (Ydis) EUR	0.84%	26,000.000	8.43	7.86	9.51
N (acc) EUR	2.07%	2,524,360.600	16.71	15.39	18.19
W (acc) EUR	0.87%	195,161.563	12.47	11.35	13.25



統計資料

總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
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吉富世界基金 - USD

A (acc) EUR	1.89%	3,089,859.290	33.94	31.09	37.28
A (acc) USD	1.89%	1,686,383.820	27.14	23.87	32.39

統計資料

	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
吉富世界基金 - USD (續)					
I (acc) EUR	0.98%	21,234.704	38.67	35.13	41.75
I (acc) USD	0.98%	661,318.235	30.95	26.98	36.28
N (acc) EUR	2.64%	2,196,185.341	12.16	11.22	13.55
N (acc) USD	2.64%	1,219,117.730	24.31	21.54	29.45
W (acc) GBP	1.00%	4,445.054	27.19	24.73	29.25
W (acc) USD	1.00%	10,307.649	10.84	9.45	12.71
Z (acc) USD	1.27%	143,927.224	15.18	13.27	17.90

全球房地產基金 - USD

A (acc) EUR-H1 (避險)	1.90%	322,463.802	13.45	14.80	17.56
A (acc) USD	1.90%	3,114,738.643	12.12	12.72	14.85
A (Qdis) USD	1.90%	1,257,307.478	8.37	9.08	10.83
A (Ydis) EUR-H1 (避險)	1.90%	107,778.897	10.26	11.62	14.11
B (Qdis) USD ^a	—	—	—	7.97	9.63
C (Qdis) USD	2.48%	655,552.704	7.89	8.60	10.31
I (acc) CAD ^a	—	—	—	11.35	12.65
I (acc) USD	1.02%	1,822,658.771	14.15	14.72	17.03
N (acc) EUR-H1 (避險)	2.65%	125,709.953	12.17	13.49	16.14
N (acc) USD	2.65%	1,022,073.884	10.63	11.24	13.22
W (acc) USD	1.09%	282,404.235	10.53	10.96	12.69
W (Qdis) USD	1.10%	54,722.612	9.63	10.35	12.25

統計資料

	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
全球房地產基金 - USD (續)					
Z (acc) USD	1.39%	102,106.576	11.18	11.68	13.56
波灣富裕債券基金 - USD					
A (acc) CHF-H1 (避險)	1.37%	46,055.699	9.22	9.51	10.62
A (acc) EUR-H1 (避險)	1.37%	376,429.120	8.88	9.08	10.11
A (acc) USD	1.37%	6,354,074.406	15.93	15.73	17.31
A (Mdis) USD	1.37%	9,776,481.337	10.27	10.71	12.27
C (Mdis) USD	2.15%	218,830.215	8.52	8.96	10.34
I (acc) CHF-H1 (避險)	0.81%	2,811.980	9.35	9.60	10.67
I (acc) EUR-H1 (避險)	0.82%	3,117,552.007	11.29	11.48	12.72
I (acc) USD	0.82%	1,385,767.392	16.86	16.56	18.13
I (Mdis) USD	0.82%	3,451,785.333	9.29	9.63	10.99
I (Ydis) EUR-H1 (避險)	0.82%	2,045,592.724	8.43	8.97	—
N (acc) EUR-H1 (避險)	2.07%	34,774.455	8.75	9.00	10.11
N (acc) PLN-H1 (避險)	2.07%	2,836,534.459	9.94	9.71	10.63
N (acc) USD	2.07%	1,163,003.433	10.42	10.37	11.49
W (acc) CHF-H1 (避險)	0.86%	2,856.343	9.34	9.60	10.66
W (acc) USD	0.87%	382,528.831	9.99	9.82	10.75
W (Mdis) USD	0.87%	1,883,784.675	9.83	10.20	11.63
Y (acc) USD	0.00%	100.000	9.97	—	—
Y (Ydis) EUR-H1 (避險)	0.05%	547,199.369	9.74	10.33	11.84
公司債基金 - USD					
A (acc) EUR	1.51%	402,176.007	12.10	11.54	11.75
A (acc) USD	1.51%	2,924,052.425	20.27	18.56	21.38
A (Mdis) AUD-H1 (避險)	1.51%	636,215.173	7.13	7.09	8.70
A (Mdis) SGD-H1 (避險)	1.51%	1,896,930.769	6.14	6.05	7.37
A (Mdis) USD	1.51%	157,631,657.758	5.05	4.92	5.98
B (Mdis) USD	2.86%	18,854.920	4.55	4.47	5.52
C (acc) USD	2.19%	432,553.990	24.90	22.95	26.62
F (Mdis) USD	2.18%	108.225	7.91	7.76	9.28
I (acc) EUR-H1 (避險)	1.01%	2,565.924	12.92	12.15	14.14
I (acc) USD	0.87%	649,918.330	22.04	20.05	22.95
I (Mdis) USD	0.87%	1,133,217.865	8.36	8.09	9.76
N (acc) EUR	2.11%	376,102.660	11.70	11.23	11.50
N (acc) USD	2.11%	807,937.145	20.24	18.64	21.61
N (Mdis) USD	2.11%	1,290,761.642	6.72	6.58	8.05
W (acc) USD	0.91%	62,433.295	11.27	10.26	11.74
W (Mdis) USD	0.91%	480,284.746	8.46	8.19	9.90
Y (Mdis) USD	0.04%	493,931.347	8.51	8.17	9.79
Z (Mdis) USD	1.11%	417,063.875	7.70	7.47	9.04
穩定月收益基金 - USD					
A (acc) EUR	1.67%	16,956.466	12.31	12.08	11.33
A (acc) USD	1.67%	10,087,420.636	12.89	12.16	12.91
A (Mdir) RMB-H1 (避險)	1.67%	39,529,228.791	8.42	8.87	—
A (Mdis) AUD-H1 (避險)	1.67%	20,872,871.179	7.44	7.76	8.85
A (Mdis) EUR-H1 (避險)	1.68%	15,903,977.882	6.73	7.12	8.15
A (Mdis) HKD	1.67%	267,914,150.879	8.97	9.17	10.26
A (Mdis) SGD-H1 (避險)	1.68%	13,523,165.368	6.81	7.04	7.97
A (Mdis) USD	1.67%	218,566,139.853	9.90	10.10	11.42

統計資料

	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
穩定月收益基金 - USD (續)					
A (Mdis) ZAR-H1 (避險)	1.67%	969,051.816	106.08	105.90	114.59
A (Qdis) PLN-H1 (避險)*	1.68%	26,134.613	101.13	—	—
B (Mdis) USD	2.94%	1,828.092	8.54	8.81	10.09
C (acc) USD	2.25%	2,378,394.230	27.77	26.34	28.13
C (Mdis) USD	2.25%	5,691,373.015	12.16	12.47	14.18
F (Mdis) USD	2.67%	52,412,266.628	8.06	8.31	9.49
G (acc) EUR	2.28%	4,429.085	11.09	10.94	10.32
I (acc) EUR	0.86%	103,315.125	14.98	14.61	13.60
I (acc) USD	0.87%	1,319,869.566	26.59	24.87	26.20
I (Ydis) EUR-H1 (避險)	0.85%	29,401.855	7.80	8.05	8.96
N (acc) EUR-H1 (避險)	2.17%	420,427.382	10.18	10.01	10.82
N (acc) PLN-H1 (避險)*	2.18%	484,935.528	10.25	—	—
N (acc) USD	2.17%	5,434,163.870	25.96	24.60	26.26
N (Mdis) EUR	2.17%	350,033.877	8.57	9.14	9.17
N (Mdis) EUR-H1 (避險)	2.17%	4,885,122.594	6.46	6.86	7.90
N (Mdis) USD	2.18%	1,692,871.474	7.43	7.62	8.66
W (acc) USD	0.92%	1,559,840.992	12.87	12.04	12.69
W (Mdis) USD	0.92%	1,863,329.787	9.08	9.19	10.31
Y (Mdis) JPY*	0.00%	143.795	1,001.50	—	—
Z (acc) USD	1.16%	771,748.922	19.91	18.68	19.74
Z (Mdis) USD	1.17%	1,483,714.479	9.32	9.46	10.64
印度基金 - USD					
A (acc) EUR	1.84%	4,405,775.603	58.84	51.38	49.72
A (acc) EUR-H1 (避險)	1.84%	535,501.107	13.82	11.96	13.35
A (acc) HKD	1.84%	192,241.707	24.61	20.67	22.41
A (acc) SEK	1.84%	4,853,198.348	35.05	27.88	25.55
A (acc) SGD	1.84%	2,511,070.734	19.52	16.82	17.83
A (acc) USD	1.84%	9,871,557.191	53.09	44.52	48.75
A (Ydis) EUR	1.84%	314,445.437	86.78	75.78	73.32
A (Ydis) GBP	1.84%	81,069.858	74.54	65.22	62.82
AS (acc) SGD	1.74%	440,872.959	16.45	14.16	14.99
B (acc) USD	3.13%	82.672	42.63	35.86	39.78
C (acc) USD	2.42%	88,214.656	47.89	40.39	44.48
I (acc) EUR	0.98%	712,489.785	68.77	59.54	57.12
I (acc) USD	0.99%	2,474,868.781	62.12	51.65	56.07
I (Ydis) EUR	1.12%	3,155.000	67.11	58.18	55.90
N (acc) EUR	2.59%	1,136,866.628	51.74	45.52	44.38
N (acc) PLN-H1 (避險)	2.59%	1,309,808.783	23.55	19.53	21.60
N (acc) USD	2.59%	740,474.237	46.51	39.29	43.34
S (acc) USD	0.78%	44,982.000	29.39	24.38	26.41
W (acc) EUR	1.04%	505,813.016	33.64	29.14	27.97
W (acc) EUR-H1 (避險)	1.04%	62,222.727	11.05	9.47	10.48
W (acc) GBP	1.04%	1,210,766.470	35.94	31.20	29.82
W (acc) USD	1.04%	1,012,755.893	29.17	24.27	26.36
X (acc) USD	0.25%	111.176	28.54	23.55	25.38
Y (Mdis) USD	0.08%	111.147	21.06	17.44	18.84
Z (acc) GBP	1.34%	12,873.148	34.85	30.34	29.08
Z (acc) USD	1.35%	26,034.391	22.25	18.57	20.23

統計資料

	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
日本基金 - JPY					
A (acc) EUR	1.93%	671,257.673	7.92	7.13	7.67
A (acc) JPY	1.93%	1,861,796.059	1,254.59	1,019.24	1,014.14
A (acc) USD	1.93%	1,538,291.384	8.69	7.51	9.13
A (acc) USD-H1 (避險)	1.86%	397,695.865	15.10	11.76	11.68
C (acc) USD	2.50%	87,193.098	9.21	8.00	9.78
I (acc) EUR	0.93%	922,209.135	13.22	11.78	12.57
I (acc) USD	0.93%	10,043.814	11.95	10.22	12.36
N (acc) EUR	2.68%	648,385.193	6.66	6.04	6.54
N (acc) USD	2.67%	149,840.854	11.14	9.70	11.87
W (acc) EUR	0.97%	43,852.820	17.96	16.00	17.03
多空策略基金 - USD					
A (acc) CHF-H1 (避險)	2.75%	71,690.594	9.06	9.13	10.24
A (acc) CZK-H1 (避險)	2.75%	1,285,754.145	104.34	98.95	107.16
A (acc) EUR	2.75%	576,140.820	10.97	11.10	10.86
A (acc) EUR-H1 (避險)	2.75%	9,802,333.567	9.99	9.95	11.14
A (acc) NOK-H1 (避險)	2.75%	40,325.790	10.63	10.47	11.60
A (acc) SEK-H1 (避險)	2.75%	93,246.215	9.74	9.67	10.79
A (acc) SGD-H1 (避險)	2.75%	123,226.689	11.42	11.17	12.37
A (acc) USD	2.75%	9,205,637.183	11.63	11.31	12.51
A (Ydis) EUR	2.75%	962,625.628	13.79	13.96	13.65
A (Ydis) EUR-H1 (避險)	2.75%	767,042.529	9.35	9.31	10.43
A (Ydis) USD	2.75%	766,476.651	11.63	11.30	12.51
A PF (acc) EUR-H1 (避險)	2.10%	5,703,195.589	9.75	9.65	10.75
A PF (Ydis) EUR-H1 (避險)	2.10%	84,759.627	9.78	9.68	10.77
C (acc) USD	3.33%	417,769.777	10.39	10.16	11.31
G (acc) EUR-H1 (避險)	3.35%	17,504.310	9.06	9.09	10.25
I (acc) CHF-H1 (避險)	1.90%	2,107,078.851	9.71	9.71	10.79
I (acc) EUR-H1 (避險)	1.90%	10,929,599.449	10.74	10.64	11.81
I (acc) GBP-H1 (避險)	1.90%	221,682.260	11.70	11.37	12.50
I (acc) JPY	1.90%	123.012	1,687.30	1,528.06	1,372.90
I (acc) JPY-H1 (避險)	1.90%	3,925.864	1,079.09	1,085.28	1,197.27
I (acc) USD	1.90%	10,247,405.074	12.53	12.08	13.25
I (acc) USD-H4 (BRL) (避險)	1.90%	272,958.225	9.98	8.23	8.86
I PF (acc) EUR-H1 (避險)	1.45%	3,002,255.397	9.99	9.86	10.89
I PF (Ydis) EUR-H1 (避險)	1.45%	2,405.384	10.01	9.84	10.86
N (acc) EUR-H1 (避險)	3.50%	2,454,151.040	9.34	9.38	10.58
N (acc) HUF-H1 (避險)	3.50%	4,566,569.875	107.28	95.86	104.98
N (acc) PLN-H1 (避險)	3.50%	2,487,736.875	10.63	10.10	11.12
N (acc) USD	3.50%	3,620,232.465	10.89	10.67	11.89
N (Ydis) EUR-H1 (避險)	3.50%	4,351.369	9.07	9.10	10.27
S (acc) CHF-H1 (避險)	1.75%	1,073,133.486	9.71	9.71	10.77
S (acc) EUR-H1 (避險)	1.75%	1,192,459.224	9.99	9.85	10.93
S (acc) GBP-H1 (避險)	1.75%	2,980,775.386	10.68	10.35	11.37
S (acc) SGD-H1 (避險)	1.75%	3,542.958	11.05	10.70	11.73
S (acc) USD	1.75%	2,036,722.613	11.42	11.00	12.05
S PF (acc) EUR	1.40%	103.520	9.87	9.87	-
S PF (acc) EUR-H1 (避險)	1.40%	2,475.065	10.03	9.89	-

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	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
多空策略基金 - USD (續)					
W (acc) CHF-H1 (避險)	1.95%	3,722.818	9.63	9.64	10.72
W (acc) EUR	1.95%	435,036.915	14.74	14.80	14.36
W (acc) EUR-H1 (避險)	1.95%	2,361,772.292	9.84	9.75	10.82
W (acc) GBP-H1 (避險)	1.95%	134,539.562	11.63	11.30	12.43
W (acc) USD	1.95%	3,573,591.993	11.94	11.52	12.64
W (Ydis) EUR-H1 (避險)	1.95%	255,270.889	9.47	9.35	10.39
Y (acc) CAD-H1 (避險)	0.16%	787,980.469	13.19	12.55	13.54
Y (Mdis) USD	0.15%	109,739.859	12.16	11.88	13.09
Z (acc) GBP-H1 (避險)	2.25%	3,080.566	11.34	11.09	12.25
Z (acc) USD	2.25%	190,904.393	12.15	11.76	12.95
互利歐洲基金 - EUR					
A (acc) CZK-H1 (避險)	1.82%	2,384,051.522	184.47	157.40	156.35
A (acc) EUR	1.84%	9,101,477.722	28.42	25.45	25.91
A (acc) RMB-H1 (避險)	1.82%	1,640.365	167.79	148.78	145.72
A (acc) SEK	1.88%	125,563.401	21.64	17.65	16.97
A (acc) USD	1.84%	3,324,767.882	31.00	26.66	30.72
A (acc) USD-H1 (避險)	1.82%	661,352.699	14.30	12.39	12.44
A (Ydis) EUR	1.84%	494,461.236	22.62	20.64	21.38
A (Ydis) GBP	1.84%	42,708.868	19.59	17.90	18.47
B (acc) USD	2.90%	2,662.244	23.13	20.10	23.34
C (acc) EUR	2.39%	77.466	24.67	22.21	22.73
C (acc) USD	2.42%	149,234.349	26.83	23.22	26.91
I (acc) EUR	0.96%	3,087,264.109	27.98	24.84	25.06
N (acc) EUR	2.59%	1,698,851.947	22.40	20.21	20.73
N (acc) USD	2.59%	171,206.446	24.30	21.06	24.44
N (acc) USD-H1 (避險)	2.56%	127,254.664	13.87	12.09	12.24
W (acc) EUR	1.00%	426,164.267	16.54	14.69	14.83
W (acc) USD	1.00%	223,369.435	11.53	9.83	11.24
W (acc) USD-H1 (避險)	1.00%	147,255.044	12.91	11.09	11.05
W (Ydis) EUR	1.00%	12,495.793	12.13	11.08	11.47
X (acc) EUR	0.15%	78.147	15.18	13.36	13.37
Y (Mdis) EUR	0.07%	88.136	11.81	10.70	11.10
Z (acc) EUR	1.34%	13,842.361	18.12	16.15	16.36
Z (acc) USD	1.34%	148,025.690	16.26	13.92	15.98
Z (acc) USD-H1 (避險)	1.33%	40,018.881	15.40	13.28	13.26
互利全球領航基金 - USD					
A (acc) EUR	1.84%	4,129,492.764	26.49	23.99	23.47
A (acc) EUR-H2 (避險)	1.84%	659,439.392	16.25	14.61	15.41
A (acc) USD	1.84%	6,228,653.446	23.90	20.79	23.01
A (Ydis) EUR	1.84%	732,929.334	34.19	31.33	30.89
A (Ydis) GBP	1.84%	31,455.864	29.60	27.19	26.69
B (acc) USD ^a	—	—	—	16.74	18.77
C (acc) USD	2.42%	570,983.727	21.55	18.85	20.99
I (acc) EUR	0.97%	790,731.152	30.92	27.77	26.95
I (acc) EUR-H2 (避險)	0.97%	2,136,928.961	24.38	21.74	22.72
I (acc) USD	0.98%	1,824,642.880	27.88	24.05	26.39

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	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
互利全球領航基金 - USD (續)					
N (acc) EUR	2.58%	1,223,097.189	23.15	21.13	20.83
N (acc) EUR-H2 (避險)	2.58%	517,329.881	14.68	13.30	14.12
N (acc) USD	2.59%	642,470.679	20.92	18.33	20.45
W (acc) EUR	1.03%	67,414.999	18.52	16.65	16.17
W (acc) EUR-H1 (避險)	1.03%	10,340.485	10.20	9.18	10.25
W (acc) USD	1.03%	30,306.330	12.92	11.15	12.24
Z (acc) USD	1.34%	219,933.193	21.36	18.49	20.37
互利美國價值基金 - USD					
A (acc) EUR	1.83%	155,136.476	86.82	82.11	83.99
A (acc) EUR-H1 (避險)	1.84%	22,829.311	54.81	51.80	60.97
A (acc) SGD	1.84%	315,315.678	15.30	14.27	15.98
A (acc) USD	1.84%	1,553,958.713	94.69	85.97	99.49
A (Ydis) USD	1.84%	39,998.457	87.80	79.71	92.27
B (acc) USD ^a	—	—	—	35.66	41.81
C (acc) USD	2.42%	716,092.810	25.66	23.43	27.28
I (acc) EUR	0.98%	85,969.529	25.66	24.05	24.38
I (acc) EUR-H1 (避險)	0.99%	1,617.552	16.18	15.14	17.66
I (acc) USD	0.97%	1,039,416.940	27.99	25.19	28.91
N (acc) EUR	2.58%	397,903.557	40.62	38.70	39.87
N (acc) EUR-H1 (避險)	2.59%	67,267.198	25.79	24.56	29.13
N (acc) USD	2.59%	443,784.240	44.34	40.56	47.29
W (acc) USD	1.03%	1,086,141.566	12.79	11.52	13.22
Z (acc) USD	1.34%	167,874.720	23.87	21.57	24.83
天然資源基金 - USD					
A (acc) EUR	1.82%	5,463,781.379	7.11	6.48	4.95
A (acc) USD	1.82%	22,618,051.661	7.75	6.78	5.86
A (Ydis) EUR-H1 (避險)	1.82%	442,571.888	5.52	5.07	4.44
A (Ydis) USD	1.82%	359,913.466	7.75	6.78	5.87
B (acc) USD ^a	—	—	—	6.70	5.88
C (acc) USD	2.39%	528,321.301	6.78	5.96	5.19
F (acc) USD	2.82%	566,855.201	10.85	9.58	8.37
I (acc) EUR	0.97%	515,966.068	8.17	7.41	5.62
I (acc) USD	0.97%	582,279.255	8.92	7.73	6.63
N (acc) EUR	2.56%	5,973,106.336	6.30	5.78	4.45
N (acc) PLN-H1 (避險)	2.57%	18,598,777.412	7.78	6.83	5.90
W (acc) USD	1.01%	39,805.456	11.60	10.06	—

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	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
精選收益基金 - USD					
A (acc) EUR	1.35%	1,526,250.730	14.30	14.27	14.47
A (acc) EUR-H1 (避險)	1.35%	890,362.652	10.42	10.28	11.97
A (acc) USD	1.35%	5,862,775.369	15.58	14.93	17.13
A (Mdis) AUD-H1 (避險)	1.35%	513,014.730	7.15	7.35	8.87
A (Mdis) EUR	1.35%	3,893,044.087	7.33	7.70	8.16
A (Mdis) EUR-H1 (避險)	1.35%	5,271,050.619	6.01	6.26	7.63
A (Mdis) SGD-H1 (避險)	1.35%	71,718.532	6.96	7.12	8.55
A (Mdis) USD	1.35%	12,503,668.999	8.00	8.07	9.68
A (Qdis) PLN-H1 (避險)	1.35%	535,581.258	8.36	8.23	9.78
B (Mdis) USD ^a	—	—	—	7.22	8.80
C (acc) USD	1.95%	1,350,470.742	9.94	9.57	11.05

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	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
精選收益基金 - USD (續)					
C (Mdis) USD	1.95%	3,392,244.437	7.61	7.73	9.32
F (Mdis) USD	2.35%	1,878,423.096	7.88	8.03	9.72
I (acc) EUR-H1 (避險)	0.81%	227,389.247	10.64	10.47	12.12
I (acc) USD	0.81%	141,544.502	16.92	16.12	18.40
I (Ydis) USD	0.79%	37,657.750	7.75	7.77	9.22
N (acc) EUR-H1 (避險)	2.07%	585,735.381	9.57	9.53	11.18
N (acc) USD	2.08%	3,495,092.133	11.47	11.07	12.79
N (Mdis) EUR-H1 (避險)	2.07%	1,886,168.821	5.70	5.98	7.34
W (acc) EUR	0.85%	27,267.924	10.29	10.23	10.32
W (acc) USD	0.85%	1,701,877.013	10.62	10.12	11.56
W (Mdis) USD	0.85%	295,943.761	8.09	8.13	9.70
Y (Mdis) USD	0.05%	1,031,568.010	8.42	8.39	9.92
Z (acc) USD	1.08%	728,632.683	14.09	13.45	15.39
科技基金 - USD					
A (acc) CHF-H1 (避險)	1.81%	321,926.242	9.38	7.74	12.61
A (acc) EUR	1.81%	40,031,599.093	33.53	27.06	38.03
A (acc) EUR-H1 (避險)	1.81%	5,196,018.123	18.24	14.91	24.41
A (acc) HKD	1.81%	9,340,224.226	48.14	37.36	58.79
A (acc) RMB-H1 (避險)	1.81%	21,473,939.915	9.29	7.45	11.69
A (acc) SGD-H1 (避險)	1.81%	10,897,447.061	19.11	15.21	24.41
A (acc) USD	1.81%	118,722,809.453	36.51	28.30	44.99
B (acc) USD ^a	—	—	—	21.15	34.07
C (acc) USD	2.39%	2,490,934.829	68.96	53.75	85.97
F (acc) USD	2.81%	3,470,937.552	16.25	12.72	20.42
G (acc) EUR	2.41%	8,562.700	16.18	13.14	18.57
I (acc) EUR	0.85%	10,600,876.729	65.30	52.20	72.66
I (acc) EUR-H1 (避險)	0.85%	3,181,739.993	9.59	7.76	12.57
I (acc) USD	0.85%	17,527,262.060	53.00	40.68	64.06
I (Ydis) EUR	0.85%	1,456,881.958	21.55	17.23	23.97
N (acc) EUR	2.56%	14,594,541.618	27.20	22.12	31.31
N (acc) PLN-H1 (避險)	2.56%	5,346,402.557	15.31	12.07	19.72
N (acc) USD	2.56%	10,237,505.540	29.64	23.14	37.08
W (acc) CHF-H1 (避險)	0.90%	386,050.893	12.38	10.12	16.43
W (acc) EUR	0.90%	1,322,012.902	57.52	46.00	64.06
W (acc) EUR-H1 (避險)	0.90%	1,805,724.656	18.29	14.83	24.07
W (acc) USD	0.90%	8,247,416.992	44.82	34.42	54.23
X (acc) EUR	0.15%	2,732,240.437	11.35	9.01	12.45
X (acc) USD	0.15%	24,977.534	47.90	36.51	57.09
Z (acc) USD	1.20%	427,394.186	54.33	41.84	66.13
美元短期票券基金 - USD					
A (acc) USD	0.25%	14,069,133.477	12.50	12.07	12.06
A (Mdis) USD	0.25%	11,162,463.444	9.83	9.78	9.77
AX (acc) USD	0.65%	8,931,225.921	10.28	9.97	10.01
B (Mdis) USD ^a	—	—	—	8.78	8.88
C (acc) USD	1.24%	987,132.561	9.99	9.74	9.84
F (Mdis) USD	1.25%	399,335.310	10.01	9.76	9.86
N (acc) USD	1.15%	4,340,457.538	10.60	10.32	10.42
W (acc) USD	0.20%	3,993,437.539	10.85	10.47	10.46
Y (acc) USD ^b	0.04%	100.000	10.14	—	—
美國政府基金 - USD					
A (acc) EUR-H1 (避險)	1.27%	1,568,871.866	8.09	8.54	9.43
A (acc) HKD	1.27%	1,386,038.374	10.83	11.10	11.99
A (acc) PLN-H1 (避險)	1.27%	367,851.373	9.91	—	—
A (acc) USD	1.27%	7,026,013.709	10.44	10.68	11.66
A (Mdis) HKD	1.27%	14,412,061.487	7.79	8.28	9.24
A (Mdis) USD	1.27%	46,861,390.491	7.30	7.74	8.72
AX (acc) USD	1.47%	1,483,477.291	14.47	14.83	16.22

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	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
美國政府基金 - USD (續)					
B (acc) USD ^a	—	—	—	11.20	12.39
B (Mdis) USD	2.52%	76.310	6.99	7.39	8.42
C (acc) USD	2.05%	1,704,323.360	12.12	12.50	13.75
F (Mdis) USD	2.27%	1,563,128.600	7.81	8.36	9.51
I (acc) EUR-H1 (避險)	0.60%	626,626.892	9.03	9.48	10.39
I (acc) USD	0.60%	3,988,570.929	13.73	13.95	15.13
I (Mdis) JPY-H1 (避險)	0.60%	20,956.510	654.56	725.29	819.26
I (Mdis) USD	0.60%	3,906,235.200	7.94	8.37	9.37
N (acc) USD	1.97%	4,153,179.386	12.81	13.19	14.50
N (Mdis) USD	1.97%	939,444.346	7.08	7.55	8.57
S (acc) EUR-H1 (避險)	0.25%	3,842,984.495	9.03	9.43	—
W (acc) USD	0.70%	3,938,383.887	10.28	10.45	11.35
W (Mdis) USD	0.70%	526,971.345	7.81	8.23	9.21
X (acc) USD	0.15%	105.382	10.97	11.09	11.97
Z (acc) USD	0.97%	362,320.514	11.28	11.50	12.50
Z (Mdis) USD	0.97%	11,397.351	7.82	8.27	9.28

美國機會基金 - USD

A (acc) CHF-H1 (避險)	1.81%	141,839.719	30.60	27.08	40.83
A (acc) EUR	1.81%	11,356,443.811	23.40	20.37	26.42
A (acc) EUR-H1 (避險)	1.81%	11,694,236.057	14.86	13.01	19.60
A (acc) HKD	1.81%	3,961,275.225	34.77	29.10	42.26
A (acc) NOK-H1 (避險)	1.81%	467,011.341	22.58	19.82	29.92
A (acc) RMB-H1 (避險)	1.81%	239,129.119	250.28	216.02	313.30
A (acc) SEK-H1 (避險)	1.81%	1,099,807.964	29.04	25.68	39.04
A (acc) SGD	1.81%	9,198,862.589	30.67	26.34	37.43
A (acc) SGD-H1 (避險)	1.81%	12,023,479.225	36.79	31.47	46.56
A (acc) USD	1.81%	115,677,869.516	25.50	21.32	31.29
A (Ydis) EUR	1.81%	2,297,978.486	23.82	20.74	26.90
A (Ydis) GBP	1.81%	485,512.221	20.06	17.49	22.59
AS (acc) SGD	1.71%	7,614,846.930	20.58	17.66	25.06
B (acc) USD	3.11%	1,536.885	18.88	15.93	23.68
C (acc) USD	2.39%	4,262,218.031	39.73	33.40	49.31
F (acc) USD	2.81%	824,304.769	18.26	15.41	22.85
I (acc) EUR	0.85%	2,122,564.788	62.95	54.29	69.74
I (acc) EUR-H1 (避險)	0.85%	1,109,578.265	39.53	34.29	51.19
I (acc) PLN-H1 (避險)	0.85%	16,087.079	8.95	7.41	—
I (acc) USD	0.85%	12,126,314.648	68.72	56.88	82.69
N (acc) EUR	2.56%	2,714,254.261	44.91	39.38	51.46
N (acc) EUR-H1 (避險)	2.56%	874,591.430	25.57	22.58	34.29
N (acc) PLN-H1 (避險)	2.56%	7,646,556.078	41.73	35.20	52.59
N (acc) USD	2.56%	5,234,062.039	49.08	41.33	61.12
S (acc) EUR	0.75%	5,012,514.331	14.77	12.73	16.33
S (acc) EUR-H1 (避險)	0.75%	22,888.273	13.21	11.30	16.85

統計資料

	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
美國機會基金 - USD (續)					
S (acc) USD	0.75%	96,874.716	18.17	15.02	21.81
W (acc) EUR	0.90%	377,062.168	34.81	30.03	38.61
W (acc) EUR-H1 (避險)	0.90%	195,280.613	17.27	15.12	22.58
W (acc) SGD	0.90%	67,260.152	8.05	6.86	—
W (acc) USD	0.90%	7,515,304.087	37.46	31.03	45.12
X (Ydis) USD	0.24%	2,740,201.357	38.98	32.11	46.43
Y (Mdis) USD	0.04%	37,417.731	22.32	18.42	26.64
Z (acc) USD	1.20%	802,096.072	45.56	37.84	55.20

亞洲債券基金 - USD

A (acc) CHF-H1 (避險)	1.44%	284,190.994	7.75	8.15	9.01
A (acc) EUR	1.44%	967,497.867	17.54	18.35	17.66
A (acc) EUR-H1 (避險)	1.44%	1,065,456.901	9.53	9.92	10.96
A (acc) USD	1.44%	2,708,138.155	15.83	15.90	17.31
A (Mdis) AUD-H1 (避險)	1.42%	258,360.555	5.70	6.14	6.97
A (Mdis) EUR	1.44%	878,920.181	7.36	8.05	8.05
A (Mdis) SGD	1.44%	61,687.750	6.08	6.55	7.19
A (Mdis) SGD-H1 (避險)	1.49%	207,343.293	5.62	5.98	6.70
A (Mdis) USD	1.44%	2,437,310.887	8.01	8.42	9.53
B (Mdis) USD ^a	—	—	—	7.56	8.68
C (Mdis) USD	2.22%	219,294.328	7.51	7.95	9.07
I (acc) CHF-H1 (避險)	0.86%	1,000.000	8.46	8.72	9.59
I (acc) EUR	0.88%	80,700.080	15.97	16.62	15.90
I (acc) EUR-H1 (避險)	1.00%	8,635.005	9.29	9.63	10.58
I (acc) USD	0.88%	148,854.350	17.44	17.43	18.87
I (Mdis) EUR	0.87%	20,936.000	8.00	8.71	8.66
I (Ydis) EUR-H1 (避險)	0.81%	6,383.276	5.30	5.76	6.58
N (acc) EUR	2.14%	311,684.684	15.50	16.33	15.82
N (acc) USD	2.14%	219,808.343	13.99	14.15	15.52
N (Mdis) USD	2.14%	499,527.752	7.57	8.00	9.12
W (acc) EUR	0.56%	89.409	9.15	9.50	9.08
W (acc) EUR-H1 (避險)	0.90%	22,727.339	8.28	8.57	9.41
W (Mdis) USD	0.90%	89,421.153	6.22	6.50	7.32
Y (Mdis) USD	0.02%	121.359	7.46	7.72	8.59
Z (acc) USD	1.14%	141,975.954	10.75	10.76	11.69

亞洲成長基金 - USD

A (acc) CHF-H1 (避險)	2.19%	479,214.436	9.80	10.55	14.94
A (acc) CZK-H1 (避險)	2.19%	1,505,163.426	94.74	96.72	134.89
A (acc) EUR	2.19%	6,642,507.709	31.38	33.43	41.00
A (acc) EUR-H1 (避險)	2.19%	1,490,282.096	19.18	20.53	29.27
A (acc) HKD	2.19%	8,723,812.430	10.36	10.61	14.57

統計資料

	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
亞洲成長基金 - USD (續)					
A (acc) RMB-H1 (避險)	2.19%	105,877.065	129.74	136.95	186.09
A (acc) SGD	2.19%	5,355,833.739	8.80	9.25	12.43
A (acc) SGD-H1 (避險)	2.19%	69,809.902	10.99	11.49	16.06
A (acc) USD	2.19%	17,652,732.460	34.30	35.09	48.69
A (Ydis) EUR	2.19%	2,109,958.182	28.55	30.43	37.31
A (Ydis) GBP	2.19%	200,292.517	24.53	26.19	31.99
A (Ydis) USD	2.19%	19,926,716.500	31.15	31.87	44.23
B (acc) USD ^a	—	—	—	13.54	19.04
C (acc) USD	2.77%	418,568.199	27.80	28.61	39.94
F (acc) USD	3.19%	211,483.297	9.59	9.91	13.88
I (acc) CHF-H1 (避險)	1.21%	57,100.000	9.03	9.63	13.50
I (acc) EUR	1.17%	3,067,815.605	34.79	36.70	44.56
I (acc) EUR-H1 (避險)	1.19%	244,863.690	18.42	19.52	27.54
I (acc) USD	1.19%	852,449.078	37.95	38.44	52.81
I (Ydis) EUR-H2 (避險)	1.17%	5,053,341.584	5.64	5.79	7.77
N (acc) EUR	2.69%	766,862.287	41.26	44.18	54.45
N (acc) EUR-H1 (避險)	2.69%	534,457.417	25.15	27.06	38.73
N (acc) HUF	2.69%	2,313,332.085	172.02	196.12	214.36
N (acc) PLN-H1 (避險)	2.69%	2,892,504.708	12.57	12.89	18.33
N (acc) USD	2.69%	1,504,296.842	45.02	46.29	64.56
W (acc) EUR	1.23%	413,175.845	12.70	13.40	16.28
W (acc) EUR-H1 (避險)	1.21%	11,518.818	9.03	9.37	13.22
W (acc) GBP	1.24%	106,142.449	15.20	16.08	19.44
W (acc) USD	1.24%	1,218,816.234	12.40	12.56	17.27
W (Ydis) EUR	1.24%	224,274.782	12.82	13.55	16.49
Y (Mdis) USD	0.07%	349,215.882	10.35	10.51	14.46
Z (acc) USD	1.68%	66,344.886	13.83	14.07	19.42
Z (Ydis) EUR-H1 (避險)	1.68%	3,273.509	9.40	10.01	14.17
Z (Ydis) USD	1.69%	50,102.677	9.94	10.12	13.97
亞洲小型企業基金 - USD					
A (acc) EUR	2.23%	2,515,230.256	67.57	66.06	73.63
A (acc) SGD	2.23%	90,098.880	49.95	48.20	58.83
A (acc) USD	2.23%	3,157,753.210	54.04	50.73	63.98
A (Ydis) USD	2.23%	1,628,190.712	52.95	49.71	62.69
B (acc) USD ^a	—	—	—	44.12	56.23
F (acc) USD	3.23%	118,497.552	11.58	10.98	13.98
I (acc) EUR	1.18%	393,739.744	78.49	75.98	83.97
I (acc) USD	1.18%	2,563,561.969	62.99	58.52	73.04
I (Ydis) USD	1.18%	41,605.450	12.57	11.86	14.94
N (acc) EUR	2.73%	680,915.767	24.93	24.50	27.45
N (acc) USD	2.73%	867,124.184	19.16	18.08	22.92
S (acc) USD	0.90%	125,466.191	12.80	11.85	14.75
W (acc) EUR	1.22%	1,250,246.159	21.87	21.16	23.35
W (acc) USD	1.22%	1,123,960.616	17.39	16.16	20.18
W (Ydis) EUR-H1 (避險)	1.22%	95,019.000	8.87	8.73	11.23
W (Ydis) USD	1.22%	762,480.846	11.09	10.46	13.17
X (Ydis) USD	0.29%	468,263.661	15.45	14.60	18.35
Y (Mdis) USD	0.07%	72.875	16.17	15.37	19.42
金磚四國基金 - USD					
A (acc) EUR	2.49%	2,835,309.809	19.30	19.92	26.13
A (acc) EUR-H1 (避險)	2.49%	360,392.894	9.30	9.65	14.78
A (acc) HKD	2.49%	68,018.811	9.60	9.53	13.99
A (acc) USD	2.49%	16,294,019.746	17.41	17.25	25.61
B (acc) USD ^a	—	—	—	13.93	20.92
C (acc) USD	3.07%	221,578.864	15.70	15.65	23.36
I (acc) USD	1.48%	17,167.323	20.98	20.59	30.25
N (acc) EUR	2.98%	729,276.235	17.67	18.34	24.17
N (acc) USD	2.99%	311,939.067	15.93	15.87	23.68

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	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
大中華基金 - USD					
A (acc) HKD	2.46%	254,904.322	9.48	12.71	19.87
A (acc) SGD	2.46%	2,253,212.847	6.90	9.49	14.52
A (acc) USD	2.46%	11,134,769.423	20.73	27.75	43.85
A (Ydis) EUR	2.46%	790,280.975	18.27	25.49	35.59
A (Ydis) GBP	2.46%	30,859.430	15.65	21.87	30.40
B (acc) USD ^a	—	—	—	11.06	17.70
C (acc) USD	3.04%	413,790.756	14.00	18.84	29.95
F (acc) USD	3.45%	838,079.241	7.15	9.67	15.43
I (acc) USD	1.36%	3,347,923.207	27.23	36.05	56.35
I (Ydis) GBP	1.36%	2,223.145	10.41	14.38	19.77
N (acc) USD	2.96%	992,329.010	19.57	26.32	41.81
W (acc) EUR	1.40%	33,044.112	11.69	16.13	22.28
W (acc) GBP	1.40%	157,201.495	13.21	18.27	25.14
W (acc) USD	1.40%	688,715.715	9.76	12.93	20.21
W (Ydis) EUR	1.40%	8,066.952	10.70	14.76	20.37
X (acc) HKD	0.27%	635,790.906	10.88	14.27	21.84
Z (acc) USD	1.92%	32,664.258	8.80	11.72	18.42
東歐基金 - EUR					
A (acc) EUR [#]	2.17%	5,265,596.661	11.28	7.32	29.04
A (acc) EUR RC ¹	11.72%	4,947,736.413	0.01	—	—
A (acc) USD [#]	2.18%	1,514,538.728	12.30	7.67	34.42
A (acc) USD RC ¹	11.73%	1,309,292.149	0.01	—	—
A (Ydis) EUR [#]	2.15%	45,428.796	11.16	7.24	28.71
A (Ydis) EUR RC ¹	11.61%	42,977.335	0.01	—	—
I (acc) EUR [#]	1.40%	677,954.330	8.98	5.76	22.62
I (acc) EUR RC ¹	11.67%	646,089.652	0.01	—	—
N (acc) EUR [#]	2.67%	307,546.262	10.00	6.52	25.98
N (acc) EUR RC ¹	11.74%	308,368.695	0.01	—	—
W (acc) EUR [#]	1.52%	613,778.221	5.58	3.58	14.08
W (acc) EUR RC ¹	11.71%	403,551.529	0.01	—	—
X (acc) EUR	0.30%	146,356.046	5.10	3.24	12.62
X (acc) EUR RC ¹	11.75%	146,356.046	0.01	—	—
新興國家固定收益基金 - USD					
A (acc) CHF-H1 (避險)	1.84%	104,063.447	8.02	7.86	10.12
A (acc) EUR-H1 (避險)	1.83%	778,633.468	7.30	7.11	9.18
A (acc) NOK-H1 (避險)	1.83%	393,083.438	8.79	8.57	10.98
A (acc) SEK-H1 (避險)	1.84%	380,089.367	7.99	7.82	10.08
A (acc) USD	1.84%	5,195,428.116	10.49	9.82	12.46
A (Bdis) CZK-H1 (避險)	1.83%	2,148,336.685	61.47	62.06	85.24
A (Mdis) AUD-H1 (避險)	1.84%	33,040,565.359	3.30	3.45	4.83
A (Mdis) HKD	1.84%	55,053,756.838	3.70	3.75	5.13
A (Mdis) SGD-H1 (避險)	1.83%	4,732,903.315	3.18	3.27	4.53
A (Mdis) USD	1.84%	291,685,170.333	4.03	4.08	5.63
A (Mdis) ZAR-H1 (避險)	1.84%	2,328,693.936	54.12	54.08	71.96
A (Qdis) EUR	1.84%	17,380,563.185	6.39	6.78	8.28
A (Qdis) GBP	1.84%	633,050.470	4.73	5.03	6.11
A (Qdis) USD	1.84%	38,223,841.264	6.96	7.07	9.76
A (Ydis) EUR-H1 (避險)	1.83%	3,497,844.061	2.92	3.20	4.51
B (Mdis) USD ^a	—	—	—	3.71	5.19
B (Qdis) USD ^a	—	—	—	5.83	8.16
C (acc) USD	2.42%	651,339.095	20.99	19.75	25.22
F (Mdis) USD	2.87%	1,213,022.698	4.08	4.17	5.81
G (Mdis) EUR	2.44%	1,896.704	5.86	6.21	7.62
I (acc) CHF-H1 (避險)	0.90%	25,370.000	7.86	7.63	9.74

統計資料

	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
新興國家固定收益基金 - USD (續)					
I (acc) EUR-H1 (避險)	0.90%	75,924.496	9.19	8.88	11.35
I (acc) SEK-H1 (避險)	0.90%	57,572.073	7.21	6.98	8.92
I (acc) USD	0.90%	7,863,377.492	21.63	20.04	25.19
I (Qdis) GBP-H1 (避險)	0.90%	317,953.161	3.52	3.66	5.05
I (Qdis) USD	0.90%	76,849.194	5.58	5.63	7.70
I (Ydis) EUR-H1 (避險)	0.90%	10,699.551	3.14	3.40	4.74
N (acc) USD	2.34%	856,742.464	25.60	24.07	30.70
N (Mdis) USD	2.34%	5,057,797.256	3.57	3.63	5.03
N (Qdis) PLN-H1 (避險)	2.33%	5,908,988.095	3.86	3.93	5.45
S (acc) USD	0.78%	150.735	9.22	8.52	10.70
W (acc) EUR-H1 (避險)	0.95%	25,790.559	7.19	6.95	8.88
W (acc) USD	0.95%	969,041.229	8.72	8.08	10.17
W (Qdis) EUR	0.95%	616,099.508	4.80	5.04	6.09
W (Qdis) GBP	0.95%	42,966.374	4.55	4.79	5.75
W (Qdis) GBP-H1 (避險)	0.95%	1,521,783.982	3.65	3.79	5.23
W (Qdis) USD	0.95%	1,463,615.531	3.59	3.63	4.96
W (Ydis) EUR-H1 (避險)	0.95%	39,208.426	4.17	4.52	6.31
Y (acc) USD	0.11%	217.219	7.86	7.23	9.01
Y (Mdis) USD	0.08%	1,025,179.904	4.86	4.83	6.60
Z (acc) USD	1.25%	40,503.265	11.09	10.31	13.01
Z (Mdis) USD	1.25%	222,798.688	3.67	3.69	5.06
新興市場月收益基金 - USD					
A (acc) EUR	1.85%	1,621,798.091	12.95	12.38	14.76
A (acc) EUR-H1 (避險)	1.85%	644,135.958	7.81	7.50	10.34
A (acc) USD	1.85%	720,219.746	9.54	8.76	11.82
A (Mdis) HKD	1.85%	1,112,193.771	6.73	6.54	9.14
A (Mdis) SGD-H1 (避險)	1.85%	31,515.750	6.73	6.66	9.45
A (Mdis) USD	1.85%	521,647.836	6.74	6.55	9.25
A (Mdis-pc) HKD	1.85%	39,344.320	7.76	7.57	10.74
A (Mdis-pc) USD	1.85%	105,111.824	7.68	7.48	10.73
A (Qdis) USD	1.85%	1,190,297.332	6.07	5.90	8.33
A (Ydis) EUR	1.85%	2,533,208.930	8.60	8.71	10.75
A (Ydis) EUR-H1 (避險)	1.85%	504,166.905	5.10	5.20	7.44
C (acc) USD	2.48%	216,103.823	8.92	8.23	11.19
F (Mdis) USD	2.90%	71,653.798	7.77	7.62	10.87
G (acc) EUR-H1 (避險)	2.48%	4,426.625	8.67	8.36	11.62
I (acc) EUR	0.95%	916,548.404	14.39	13.63	16.12
I (acc) EUR-H1 (避險)	0.95%	4,315.324	8.19	7.79	10.65
N (acc) EUR-H1 (避險)	2.35%	1,101,515.388	7.38	7.11	9.85
N (acc) USD	2.35%	1,382,380.561	9.03	8.33	11.30
X (acc) USD	0.30%	16,734.801	11.76	10.63	14.12
Z (acc) USD	1.35%	2,016.324	10.00	9.13	12.26
新興國家基金 - USD					
A (acc) EUR	2.00%	61,840.349	9.43	9.10	11.81
A (acc) EUR-H1 (避險)	2.00%	780,447.751	8.50	8.24	12.43
A (acc) HKD	2.00%	55,333.434	12.23	11.33	16.47
A (acc) SGD	2.00%	1,329,547.988	8.81	8.37	11.91
A (acc) USD	2.00%	4,465,701.991	41.89	38.73	56.93
A (Ydis) USD	2.00%	4,105,836.356	39.71	36.95	54.37
B (acc) USD ^a	-	-	-	16.72	24.89
C (acc) USD	2.58%	200,210.181	33.79	31.42	46.46
G (acc) EUR	2.58%	3,633.171	10.17	9.85	12.88
I (acc) EUR-H1 (避險)	1.15%	939,577.452	9.51	9.13	13.67
I (acc) USD	1.15%	2,872,749.189	29.82	27.34	39.85
J (acc) USD	0.60%	14,899,422.058	8.19	7.47	-
N (acc) EUR	2.50%	736,558.333	19.76	19.13	24.97
N (acc) USD	2.50%	2,688,360.161	21.55	20.02	29.58
W (acc) USD	1.25%	744,109.672	12.94	11.88	17.33
W (Ydis) EUR-H1 (避險)	1.25%	7,395.057	7.43	7.27	10.98

統計資料

	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
新興國家基金 - USD (續)					
Y (Mdis) USD	0.07%	1,177,609.763	9.72	9.17	13.52
Z (acc) USD	1.50%	488,944.504	11.98	11.03	16.12

新興國家小型企業基金 - USD

A (acc) EUR	2.49%	2,806,282.606	17.63	16.58	18.87
A (acc) EUR-H1 (避險)	2.46%	3,541.522	9.37	8.84	11.62
A (acc) USD	2.49%	4,612,145.382	13.47	12.16	15.65
A (Ydis) GBP	2.49%	84,726.078	20.74	19.55	22.14
A (Ydis) USD	2.49%	1,006,294.519	12.89	11.64	14.98
C (acc) USD	3.07%	164,001.784	13.67	12.42	16.08
I (acc) EUR	1.43%	6,393,494.558	20.88	19.43	21.87
I (acc) USD	1.42%	1,562,740.907	15.93	14.23	18.13
N (acc) USD	2.99%	1,433,240.571	12.46	11.31	14.63
W (acc) EUR	1.49%	2,776,253.104	12.28	11.43	12.88
W (acc) GBP	1.49%	539,146.990	25.55	23.83	26.73
W (acc) USD	1.49%	632,082.221	16.98	15.18	19.35
W (Ydis) EUR-H1 (避險)	1.49%	4,238.316	8.67	8.23	10.78
Y (Mdis) USD	0.11%	653,294.826	12.48	11.42	14.74
Y (Ydis) JPY	0.09%	1,626,363.791	1,506.45	1,293.25	1,354.96

統計資料

	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
潛力歐洲基金 - EUR					
A (acc) EUR	1.88%	4,018,564.283	24.39	20.36	23.47
A (acc) SGD	1.84%	389,502.580	9.40	7.74	9.77
A (acc) USD	1.84%	772,260.763	9.50	7.62	9.93
A (acc) USD-H1 (避險)	1.84%	35,223.662	11.54	9.28	10.52
A (Ydis) EUR	1.88%	477,779.243	19.76	16.53	19.06
A (Ydis) USD	1.84%	2,715,822.088	9.29	7.49	9.79
B (acc) USD ^a	—	—	—	7.78	10.28
C (acc) USD-H1 (避險)	2.42%	2,474.804	11.05	8.95	10.20
I (acc) EUR	0.85%	246,856.348	24.30	20.08	22.91
N (acc) EUR	2.63%	1,264,089.707	13.58	11.42	13.27
N (acc) USD-H1 (避險)	2.58%	2,474.725	10.97	8.91	10.17
S (acc) EUR	0.75%	88.960	12.03	9.93	11.32
W (acc) EUR	0.90%	10,358.562	11.04	9.13	10.42
W (acc) USD	0.90%	1,030.717	11.02	8.76	11.32
W (acc) USD-H1 (避險)	0.90%	6,345.403	12.35	9.84	11.05
歐洲股票收益基金 - EUR					
A (acc) EUR	1.89%	403,770.679	18.22	15.99	16.66
A (Mdis) SGD-H1 (避險)	1.84%	4,498.985	9.79	8.80	9.48
A (Mdis) USD	1.87%	131,127.065	7.23	6.38	7.87
A (Mdis) USD-H1 (避險)	1.84%	26,847.351	9.64	8.54	9.19
A (Ydis) EUR	1.85%	459,587.395	11.62	10.56	11.33
I (acc) EUR	0.85%	264,273.745	20.34	17.66	18.22
I (Qdis) EUR	0.97%	17,439.160	9.86	8.96	9.68
N (acc) EUR	2.65%	368,926.916	16.66	14.74	15.47
N (acc) PLN-H1 (避險)	2.62%	921,613.831	13.86	11.62	11.97
W (Qdis) CHF-H1 (避險)	1.02%	2,593.289	9.70	8.92	9.64
Y (Mdis) EUR	0.08%	222.058	8.80	7.93	8.49
歐洲中小型企業基金 - EUR					
A (acc) EUR	1.90%	1,315,166.602	39.76	33.09	37.44
A (acc) USD	1.90%	280,286.499	43.41	34.69	44.42
A (acc) USD-H1 (避險)	1.83%	11,537.767	10.97	8.79	9.79
C (acc) USD-H1 (避險)	2.41%	23,278.059	10.67	8.61	9.62
I (acc) EUR	1.03%	135,790.719	50.44	41.61	46.69
I (acc) USD	1.02%	537.655	54.55	43.21	54.85
I (acc) USD-H1 (避險)	0.97%	2,580.769	14.48	11.52	12.69
N (acc) EUR	2.65%	180,988.676	35.03	29.37	33.49
N (acc) USD-H1 (避險)	2.58%	2,671.809	10.55	8.54	9.56
W (acc) EUR	1.10%	220,901.409	17.78	14.68	16.48
X (acc) EUR	0.15%	77.372	15.51	12.67	14.08
Y (Mdis) EUR	0.09%	173.967	9.93	8.33	9.44

統計資料

	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
邊境市場基金 - USD					
A (acc) EUR	2.58%	2,709,393.148	24.37	23.45	23.51
A (acc) EUR-H1 (避險)	2.57%	1,253,452.038	9.88	9.42	10.88
A (acc) SGD	2.57%	72,241.124	18.03	17.11	18.79
A (acc) USD	2.58%	2,663,918.606	19.49	18.01	20.43
A (Ydis) GBP	2.57%	90,789.636	24.00	23.14	23.10
A (Ydis) USD	2.57%	459,354.274	17.40	16.08	18.25
C (acc) USD	3.15%	10,308.803	16.92	15.73	17.95
I (acc) EUR	1.49%	805,345.447	28.52	27.15	26.93
I (acc) USD	1.51%	262,360.196	22.85	20.88	23.44
I (Ydis) GBP	1.53%	25,041.242	24.47	23.52	23.54
N (acc) EUR	3.08%	502,794.930	22.64	21.90	22.06
N (acc) EUR-H1 (避險)	3.07%	1,308,456.285	14.44	13.85	16.08
N (acc) PLN-H1 (避險)	3.07%	607,913.739	12.20	11.12	12.70
W (acc) EUR	1.58%	498,274.893	14.38	13.70	13.59
W (acc) GBP	1.57%	384,086.913	18.03	17.21	17.01
W (acc) USD	1.58%	267,336.918	15.27	13.97	15.69
X (acc) USD	0.30%	101.063	16.32	14.72	16.32
Z (acc) GBP	2.07%	4,193.776	17.26	16.56	16.44
Z (Ydis) EUR-H1 (避險)	2.07%	11,760.000	9.08	8.62	9.96
全球平衡基金 - USD					
A (acc) EUR	1.66%	1,030,852.504	31.34	30.15	30.39
A (acc) EUR-H1 (避險)	1.66%	218,983.959	19.46	18.76	21.78
A (acc) SGD	1.66%	2,425,597.360	13.15	12.48	13.78
A (acc) USD	1.66%	3,406,935.084	34.19	31.58	36.02
A (Qdis) USD	1.66%	8,253,533.676	22.43	21.43	24.96
AS (acc) SGD	1.55%	5,486,647.715	12.53	11.88	13.10
B (acc) USD ^a	—	—	—	18.28	21.12
C (Qdis) USD	2.24%	542,250.650	12.58	12.09	14.17
F (Qdis) USD	2.66%	103,010.738	10.38	10.02	11.79
I (Ydis) USD	0.84%	2,854.436	13.41	12.61	14.54
N (acc) EUR	2.16%	1,483,113.641	21.29	20.58	20.85
N (acc) EUR-H1 (避險)	2.16%	529,558.424	9.76	9.46	11.04
W (acc) EUR	0.88%	449,144.729	12.27	11.71	11.71
W (acc) GBP-H1 (避險)	0.88%	142,031.843	11.12	10.50	12.00
W (acc) USD	0.88%	1,068,533.546	13.27	12.17	13.77
X (Ydis) USD	0.26%	98,738.097	10.71	10.01	11.48
Z (acc) USD	1.15%	317,916.681	12.21	11.22	12.74
全球債券基金 - USD					
A (acc) CHF-H1 (避險)	1.39%	1,056,635.520	9.49	9.91	10.95
A (acc) CZK-H1 (避險)	1.39%	7,538,190.109	94.49	93.09	99.38
A (acc) EUR	1.39%	13,422,277.504	23.76	24.71	23.75
A (acc) EUR-H1 (避險)	1.39%	8,986,932.377	16.06	16.62	18.32
A (acc) HKD	1.39%	1,315,753.917	11.60	11.60	12.48
A (acc) NOK-H1 (避險)	1.39%	1,120,131.558	11.29	11.64	12.73
A (acc) SEK-H1 (避險)	1.39%	2,626,586.246	10.12	10.50	11.54
A (acc) USD	1.39%	16,626,156.116	25.93	25.89	28.16
A (Mdis) AUD-H1 (避險)	1.39%	2,689,735.511	6.58	7.07	8.17
A (Mdis) CAD-H1 (避險)	1.38%	200,148.797	6.03	6.39	7.35
A (Mdis) EUR	1.39%	16,533,701.338	10.88	11.87	12.01
A (Mdis) EUR-H1 (避險)	1.39%	9,192,555.426	6.54	7.10	8.25
A (Mdis) GBP	1.39%	925,300.697	9.36	10.23	10.31
A (Mdis) GBP-H1 (避險)	1.39%	1,364,079.364	5.61	6.02	6.93

統計資料

	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
全球債券基金 - USD (續)					
A (Mdis) HKD	1.39%	15,195,322.930	6.49	6.81	7.72
A (Mdis) RMB-H1 (避險)	1.38%	123,500.849	71.51	76.88	86.03
A (Mdis) SGD	1.39%	4,666,672.692	6.95	7.48	8.29
A (Mdis) SGD-H1 (避險)	1.39%	5,909,398.922	7.07	7.52	8.63
A (Mdis) USD	1.39%	94,496,191.955	11.87	12.43	14.23
A (Ydis) CHF-H1 (避險)	1.39%	292,020.138	5.20	5.78	6.71
A (Ydis) EUR	1.39%	12,194,899.840	11.21	12.38	12.50
A (Ydis) EUR-H1 (避險)	1.39%	15,612,867.406	5.25	5.80	6.72
AX (acc) USD	1.59%	3,629,532.742	19.27	19.28	21.01
B (Mdis) USD	2.88%	72.865	11.07	11.63	13.52
C (acc) USD	2.16%	289,900.457	8.22	8.27	9.07
C (Mdis) USD	2.17%	4,985,938.035	8.54	9.02	10.41
F (Mdis) USD	2.38%	465,249.204	5.84	6.18	7.15
I (acc) CHF-H1 (避險)	0.84%	4,968,354.182	9.61	9.98	10.96
I (acc) EUR	0.84%	1,738,237.597	20.45	21.15	20.22
I (acc) EUR-H1 (避險)	0.83%	1,784,299.732	14.07	14.48	15.88
I (acc) NOK-H1 (避險)	0.84%	23,616,615.003	8.96	9.19	10.00
I (acc) USD	0.84%	3,738,450.139	22.47	22.31	24.13
I (Mdis) EUR	0.86%	855.002	9.59	10.31	10.39
I (Mdis) GBP	0.86%	374,858.518	9.09	9.88	9.91
I (Mdis) GBP-H1 (避險)	0.86%	330,791.379	6.44	6.87	7.87
I (Mdis) JPY	0.84%	2,672,343.811	1,079.75	1,057.97	986.36
I (Mdis) JPY-H1 (避險)	0.82%	1,493,270.618	541.46	596.13	685.68
I (Ydis) EUR	0.97%	15,426.000	10.26	11.27	11.33
I (Ydis) EUR-H1 (避險)	0.89%	84,294.474	5.54	6.10	7.01
N (acc) EUR	2.09%	2,576,143.110	21.92	22.95	22.21
N (acc) EUR-H1 (避險)	2.09%	3,529,939.427	14.85	15.48	17.18
N (acc) HUF	2.09%	1,076,705.049	155.01	172.79	148.49
N (acc) PLN-H1 (避險)	2.08%	1,741,065.349	12.16	12.01	13.02
N (acc) USD	2.09%	3,686,805.054	23.91	24.04	26.33
N (Mdis) EUR-H1 (避險)	2.09%	7,155,805.678	7.20	7.87	9.21
N (Mdis) USD	2.09%	2,991,908.306	6.00	6.33	7.30
N (Ydis) EUR-H1 (避險)	2.09%	2,359,779.603	4.99	5.55	6.48
S (acc) EUR-H1 (避險)	0.54%	18,407.809	8.05	8.31	9.06
S (Mdis) EUR	0.54%	254.008	6.56	7.10	7.13
W (acc) CHF-H1 (避險)	0.89%	130,454.718	7.76	8.06	8.86
W (acc) EUR	0.89%	545,108.796	11.40	11.80	11.28
W (acc) EUR-H1 (避險)	0.88%	165,184.237	9.16	9.42	10.34
W (acc) USD	0.89%	2,975,323.589	10.71	10.64	11.52
W (Mdis) EUR	0.88%	316,905.456	7.35	7.98	8.04
W (Mdis) GBP	0.89%	1,897,838.059	7.97	8.67	8.69
W (Mdis) GBP-H1 (避險)	0.89%	457,608.930	6.08	6.49	7.44
W (Mdis) USD	0.89%	1,839,992.555	5.79	6.03	6.87
W (Ydis) CHF-H1 (避險)	0.87%	1,025.000	6.10	6.74	7.79
W (Ydis) EUR	0.89%	695,442.664	7.56	8.30	8.34
W (Ydis) EUR-H1 (避險)	0.88%	283,277.879	5.00	5.50	6.34
X (acc) EUR	0.15%	77.363	12.80	13.16	12.49
X (acc) EUR-H1 (避險)	0.15%	3,215.913	9.07	9.27	10.09
X (acc) USD	0.29%	721,933.679	9.81	9.69	10.42
Y (Mdis) USD	0.08%	251.236	7.39	7.64	8.63
Z (acc) EUR	1.09%	83,395.787	13.86	14.37	13.77
Z (acc) USD	1.09%	1,008,539.895	11.73	11.68	12.66
Z (Mdis) GBP-H1 (避險)	1.09%	16,151.617	6.00	6.41	7.37
Z (Mdis) USD	1.09%	420,294.689	6.15	6.42	7.34
Z (Ydis) EUR-H1 (避險)	1.09%	28,484.354	5.38	5.93	6.85
全球氣候變遷基金 - EUR					
A (acc) CZK-H1 (避險)	1.83%	71,914.775	124.60	96.77	108.15
A (acc) EUR	1.82%	4,097,827.067	33.83	27.55	31.66
A (acc) USD-H1 (避險)	1.83%	1,734,321.619	17.65	13.85	15.67

統計資料

	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
全球氣候變遷基金 - EUR (續)					
A (Ydis) EUR	1.83%	24,944,950.044	29.88	24.33	27.96
F (acc) USD-H1 (避險) *	2.81%	2,500.000	10.79	—	—
I (acc) EUR	0.85%	7,672,067.824	35.28	28.45	32.37
I (acc) USD-H1 (避險)	0.85%	1,440,623.497	11.41	8.86	—
N (acc) EUR	2.58%	1,079,904.947	26.32	21.60	25.01
N (acc) PLN-H1 (避險)	2.58%	2,648,500.725	12.18	9.51	10.78
S (acc) EUR*	0.65%	8,179,187.596	10.21	—	—
S (acc) USD*	0.65%	100.000	11.35	—	—
W (acc) EUR	0.90%	1,918,025.329	21.99	17.75	20.21
W (acc) GBP	0.90%	249,902.879	11.13	9.01	10.22
Z (acc) EUR	1.20%	6,203.294	19.85	15.98	18.25
全球股票收益基金 - USD					
A (acc) EUR	1.60%	121,888.787	18.73	17.34	18.03
A (acc) USD	1.60%	750,171.044	16.25	14.45	16.99
A (Mdis) RMB-H1 (避險)	1.80%	2,094.088	101.54	95.04	111.66
A (Mdis) SGD	1.89%	1,989,739.773	5.94	5.56	6.47
A (Mdis) USD	1.60%	3,283,028.170	9.26	8.42	10.08
AS (Mdis) SGD	1.75%	977,384.534	9.42	8.81	10.23
B (Qdis) USD	2.91%	1,826.484	8.07	7.36	8.95
N (Mdis) USD	2.57%	23,032.470	8.09	7.43	8.98
Y (Mdis) USD	0.07%	106.876	13.67	11.96	13.86
全球基金 - USD					
A (acc) HKD	1.82%	102,171.655	17.28	15.19	19.23
A (acc) SGD	1.83%	1,221,732.154	10.69	9.65	11.95
A (acc) USD	1.83%	2,115,385.340	42.08	36.96	47.29
A (Ydis) USD	1.83%	12,871,913.722	36.62	32.16	41.15
AS (acc) SGD	1.73%	644,939.977	11.08	9.98	12.35
B (acc) USD ^a	—	—	—	20.10	26.04
C (acc) USD	2.41%	221,699.345	22.96	20.28	26.10
I (acc) USD	0.85%	172,014.341	26.02	22.63	28.67
N (acc) USD	2.58%	477,897.116	25.64	22.69	29.25
W (Ydis) USD	0.90%	54,581.424	11.81	10.34	13.16
X (Ydis) USD	0.25%	218,828.429	10.31	9.04	11.49
Z (acc) USD	1.20%	50,484.291	11.63	10.15	12.90
全球非投資等級債券基金 - USD					
A (acc) EUR	1.72%	491,911.179	13.70	13.16	13.88
A (acc) USD	1.71%	361,541.011	14.94	13.78	16.45
A (Mdis) EUR	1.72%	6,537,452.356	5.04	5.21	5.90
A (Mdis) USD	1.72%	3,890,042.151	5.49	5.46	6.99
F (Mdis) USD	2.71%	254,846.591	7.20	7.22	9.35
I (acc) EUR	0.92%	54,846.285	15.48	14.75	15.44
N (acc) EUR	2.22%	572,732.229	12.63	12.19	12.93

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	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
中小型企業基金 - USD					
A (acc) USD	1.86%	733,465.135	48.14	42.96	58.51
A (Ydis) USD	1.86%	1,329,675.062	45.44	40.55	55.23
B (acc) USD ^a	—	—	—	10.33	14.25
I (acc) USD	1.07%	5,689.368	23.30	20.62	27.87
N (acc) USD	2.61%	96,941.806	30.13	27.08	37.17
全球債券總報酬基金 - USD					
A (acc) CHF-H1 (避險)	1.38%	1,396,005.301	9.58	9.93	12.00
A (acc) EUR	1.38%	7,232,175.322	21.58	22.25	23.37
A (acc) EUR-H1 (避險)	1.38%	7,393,871.458	14.37	14.80	17.88
A (acc) HKD	1.38%	1,960,481.194	11.43	11.33	13.32
A (acc) NOK-H1 (避險)	1.38%	449,619.194	7.72	7.95	9.54
A (acc) PLN-H1 (避險)	1.38%	786,030.122	69.03	67.56	79.94
A (acc) SEK-H1 (避險)	1.38%	3,743,460.756	8.74	9.03	10.89
A (acc) USD	1.38%	20,263,668.042	23.57	23.33	27.73
A (Mdis) AUD-H1 (避險)	1.38%	9,859,046.694	5.14	5.58	7.22
A (Mdis) EUR	1.38%	14,631,258.043	7.33	8.04	9.07
A (Mdis) EUR-H1 (避險)	1.38%	16,478,116.447	4.36	4.78	6.21
A (Mdis) GBP	1.38%	1,030,137.920	6.30	6.92	7.78
A (Mdis) GBP-H1 (避險)	1.38%	6,003,606.724	3.61	3.90	5.02
A (Mdis) HKD	1.38%	163,720,169.175	5.27	5.56	7.03
A (Mdis) RMB-H1 (避險)	1.38%	684,479.004	56.14	60.78	76.05
A (Mdis) SGD	1.38%	6,518,913.130	5.48	5.93	7.33
A (Mdis) SGD-H1 (避險)	1.38%	17,446,116.418	5.01	5.36	6.88
A (Mdis) USD	1.38%	57,238,098.868	7.98	8.40	10.72
A (Ydis) CHF-H1 (避險)	1.38%	844,421.376	4.08	4.63	6.00
A (Ydis) EUR	1.38%	12,000,636.484	7.54	8.47	9.53
A (Ydis) EUR-H1 (避險)	1.38%	8,673,224.813	4.19	4.75	6.15
B (acc) USD ^a	—	—	—	17.64	21.28
B (Mdis) USD	2.84%	6,014.107	7.06	7.52	9.74
C (acc) USD	2.16%	96,440.571	7.29	7.27	8.71
C (Mdis) USD	2.16%	4,461,643.766	6.66	7.07	9.10
F (Mdis) USD	2.37%	89,625.138	6.07	6.45	8.33
I (acc) CHF-H1 (避險)	0.85%	195,965.700	8.87	9.16	11.00
I (acc) EUR	0.84%	563,198.138	21.39	21.93	22.91
I (acc) EUR-H1 (避險)	0.84%	492,983.805	13.76	14.10	16.94
I (acc) USD	0.83%	6,313,119.192	23.32	22.96	27.14
I (acc) USD-H4 (BRL) (避險) ^a	—	—	—	5.70	6.69
I (Mdis) EUR	0.88%	75,276.401	7.50	8.18	9.19
I (Mdis) GBP	0.77%	303,861.718	7.66	8.37	9.36
I (Mdis) GBP-H1 (避險)	0.84%	283,009.094	5.33	5.73	7.34
I (Mdis) JPY	0.83%	295.648	856.72	843.52	878.87
I (Mdis) JPY-H1 (避險)	0.83%	11,508.413	408.61	453.18	582.42
I (Mdis) USD	0.80%	239.422	6.59	6.89	8.56
I (Qdis) USD	0.85%	58,561.532	5.32	5.60	7.12
I (Ydis) EUR	0.88%	88,078.121	7.87	8.79	9.84
I (Ydis) EUR-H1 (避險)	0.83%	7,396,240.840	4.40	4.95	6.38
N (acc) EUR	2.08%	3,037,575.330	18.78	19.50	20.62
N (acc) EUR-H1 (避險)	2.08%	5,012,712.406	12.48	12.94	15.74
N (acc) HUF	2.08%	1,508,652.363	150.05	165.79	155.46
N (acc) USD	2.08%	3,734,301.399	20.52	20.45	24.48
N (Mdis) EUR-H1 (避險)	2.08%	13,152,809.548	4.87	5.37	7.04
N (Mdis) USD	2.10%	487,156.725	3.96	4.20	5.40
N (Ydis) EUR-H1 (避險)	2.08%	2,026,335.897	3.97	4.53	5.91
S (acc) CHF-H1 (避險)	0.54%	23,548.473	7.20	7.41	8.87
S (acc) EUR	0.54%	180.885	8.20	8.38	8.69
S (acc) EUR-H1 (避險)	0.54%	4,783.337	7.57	7.73	9.26
S (acc) USD	0.54%	65,810.446	8.91	8.75	10.31

統計資料

	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
全球債券總報酬基金 - USD (續)					
S (Mdis) EUR	0.54%	20,919.448	6.26	6.80	7.61
S (Mdis) GBP	0.54%	314.921	4.37	4.76	5.30
S (Mdis) GBP-H1 (避險)	0.54%	5,889.949	5.73	6.18	7.89
S (Mdis) USD	0.54%	100,000.000	6.09	6.36	8.05
S (Ydis) USD	0.54%	2,049,000.000	4.75	5.07	6.40
W (acc) CHF-H1 (避險)	0.89%	25,757.712	6.90	7.12	8.56
W (acc) EUR	0.89%	262,086.051	10.62	10.90	11.39
W (acc) EUR-H1 (避險)	0.89%	247,777.080	8.43	8.64	10.38
W (acc) GBP-H1 (避險)	0.88%	79,206.479	7.73	7.83	9.32
W (acc) PLN-H1 (避險)	0.90%	2,095.297	77.45	75.45	88.83
W (acc) USD	0.88%	1,681,295.664	9.95	9.80	11.59
W (Mdis) EUR	0.88%	522,251.918	5.73	6.24	7.02
W (Mdis) GBP	0.88%	530,439.255	6.30	6.88	7.68
W (Mdis) GBP-H1 (避險)	0.88%	318,366.123	4.10	4.41	5.66
W (Mdis) USD	0.88%	1,716,472.490	4.48	4.70	5.97
W (Ydis) CHF-H1 (避險)	0.88%	6,886.138	4.87	5.50	7.08
W (Ydis) EUR	0.88%	19,906.939	5.82	6.50	7.28
W (Ydis) EUR-H1 (避險)	0.88%	2,897.000	4.84	5.45	7.02
X (Ydis) USD	0.27%	48,864.288	5.42	5.77	7.26
Y (Mdis) USD	0.00%	141.243	6.00	6.23	7.66
Z (acc) USD	1.08%	336,342.760	11.54	11.39	13.50
Z (Mdis) GBP-H1 (避險)	1.08%	40,292.718	4.67	5.04	6.47
Z (Mdis) USD	1.08%	322,340.075	4.90	5.14	6.55
Z (Ydis) EUR-H1 (避險)	1.08%	117,208.357	4.28	4.83	6.23

成長 (歐元) 基金 - EUR

A (acc) EUR	1.82%	331,769,365.569	19.43	17.45	18.91
A (acc) USD	1.82%	10,899,505.423	21.23	18.30	22.45
A (Ydis) EUR	1.82%	11,215,112.723	19.19	17.23	18.67
A (Ydis) USD	1.82%	1,060,288.235	20.89	18.01	22.10
I (acc) EUR	0.97%	569,725.368	23.39	20.82	22.38
I (Ydis) EUR	0.94%	3,400.000	18.27	16.34	17.62
I (Ydis) USD ^a	—	—	—	17.25	21.06
N (acc) EUR	2.57%	1,158,545.677	16.28	14.73	16.09
W (acc) EUR	1.02%	156,037.363	11.47	10.22	10.98
W (acc) USD	1.00%	1,652.893	11.81	10.10	12.29
W (Ydis) EUR	1.02%	14,751.000	10.76	9.62	10.37

拉丁美洲基金 - USD

A (acc) EUR	2.26%	875,855.622	9.44	7.76	8.68
A (acc) SGD	2.26%	1,286,025.283	7.30	5.93	7.26
A (acc) USD	2.26%	1,304,737.939	66.22	52.31	66.16
A (Ydis) EUR	2.26%	179,788.847	48.44	42.60	48.09
A (Ydis) GBP	2.26%	16,695.987	41.81	36.84	41.40
A (Ydis) USD	2.26%	10,320,397.407	52.86	44.58	56.96
B (acc) USD ^a	—	—	—	8.72	11.16
C (acc) USD	2.84%	69,573.456	12.29	9.76	12.42
I (acc) USD	1.27%	1,575,303.458	22.76	17.80	22.29
I (Ydis) EUR-H2 (避險)	1.27%	3,895,943.180	6.91	6.97	9.17
N (acc) PLN-H1 (避險)	2.76%	2,733,951.344	7.58	5.94	7.57
N (acc) USD	2.76%	363,999.388	32.89	26.11	33.19
W (acc) GBP	1.31%	740,807.199	11.94	9.75	10.74
W (acc) USD	1.31%	1,314,674.280	8.53	6.67	8.36
X (acc) USD	0.25%	90.679	11.65	9.02	11.18

統計資料

	總費用比率 2023年 6月30日 (參見附註25)	截至2023年 6月30日 已發行股票	截至2023年 6月30日 每股 淨資產價值	截至2022年 6月30日 每股 淨資產價值	截至2021年 6月30日 每股 淨資產價值
拉丁美洲基金 - USD (續)					
Z (acc) GBP	1.73%	2,463.363	11.47	9.41	10.41

^{*}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

[#]在資產淨值暫停期間，該股份類別從2022年2月25日至2022年11月11日免除其投資管理費

¹更多關於該股份類別的基金事件詳情，請參閱附註1

財務報表附註

截至2023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86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經過時間檢驗且行之有效的投資選擇策略，讓股東受惠於其管理的投資組合。

東歐基金

受俄羅斯入侵烏克蘭的影響，再加上各國政府和市場交易對手方對特定俄羅斯發行人及資產施加制裁和採取行動，截至2022年2月25日本基金持有的俄羅斯資產將從本基金的流動資產中分離，並分配至於2022年11月11日新設立的七種股份類別(「受限制股份類別」)，藉以使本基金正常運作，而本基金在管理該等股份類別時，以符合股東之切身利益對彼等股份進行變現。下列新股份類別之股份已於2022年11月11日分配予股東，同時在分配時反映股東截至2022年2月25日於本基金總資產淨值的相應持有比例。受限制股份類別為封閉認購、贖回及轉換。

受限制股份類別- A (acc) EUR RC、A (acc) USD RC、A (Ydis) EUR RC、I (acc) EUR RC、N (acc) EUR RC、W (acc) EUR RC、X (acc) EUR RC。

於2022年11月11日僅向現有股東分配俄羅斯資產的受限制股份單位後，本基金投資組合中的流動資產不再存在任何俄羅斯資產，且本基金不會對俄羅斯或白俄羅斯資產作任何投資，直到未來另行通知。

基金關閉

截至2023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。

附註2 — 重要的會計政策

(a) 一般

財務報表繼續按經營會計基礎並根據盧森堡大公國投資基金相關條例編製。因此，這些子基金的財務報表採用清算基礎而編製。

(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。

附註2 — 重要的會計政策 (續)

(b) 證券投資 (續)

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。

本公司的董事採用多種方法，藉以降低市場時間的風險。截至2023年6月30日，本公司對以下基金採用市場水準公平估值的方法：

生技領航基金



吉富世界基金



全球房地產基金



穩定月收益基金

印度基金



日本基金



互利歐洲基金

互利全球領航基金

天然資源基金



科技基金



亞洲成長基金

亞洲小型企業基金

金磚四國基金



大中華基金

附註2 — 重要的會計政策 (續)

(b) 證券投資 (續)

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

潛力歐洲基金
歐洲股票收益基金

歐洲中小型企業基金

邊境市場基金
全球平衡基金
全球氣候變遷基金
全球股票收益基金
全球基金
全球非投資等級債券基金

中小型企業基金
成長 (歐元) 基金

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。

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。本年度有一些持倉。然而，截至2023年6月30日，公司沒有風險敞口。

貨幣市場工具按市價計值。

2022年2月24日，俄羅斯開始在烏克蘭主權領土上開展軍事行動。目前，政治和金融不確定性持續籠罩著俄羅斯和烏克蘭，引發市場波動，增加了在這些國家和該區域內其他受影響國家投資證券的經濟風險。由於製裁、政府行動、烏克蘭國內情形和其他情況，投資經理將繼續評估其對估值和流動性的影響，並根據基金的估值政策和程序採取可能的必要行動。截至2023年6月30日，俄羅斯股權證券的定價為零。

子基金內的風險敞口總結如下 (股票的公允價值為零，因此該股權風險僅限於非股權持有者)：

以子基金貨幣	計	% 烏克蘭	% 俄羅斯	% 白俄羅斯	% 總投資
多空策略基金	2023年6月30日	0.50%	0.00%	0.00%	0.50%

(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。

附註2 — 重要的會計政策 (續)

(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。

(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) 契約差額

契約差額是經紀公司與基金之間訂立的合約，雙方同意相互支付款項，以複製持有標的證券的多頭或空頭倉位的經濟成果。契約差額也反映了發生的任何公司行為。

附註2 — 重要的會計政策 (續)

(i) 契約差額 (續)

在簽訂契約差額時，本基金可能需要向經紀公司質押相當於合約金額一定百分比的現金和/或其他資產（「初始保證金」）。隨後的支付，即價格「變動保證金」，由本基金定期地根據所議定證券價值波動支付或收取。

契約差額的市場價值由標的證券或資產交易或獲准交易的交易所的最後已知交易價格決定。對於在估值時間後收市時交易的標的證券，可以使用截至該時間或其他時間的最後已知價格。

根據市場造市者的報價，契約差額每日按市價入帳，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」。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帳。

(j) 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帳。

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）。

(k) 選擇權契約

選擇權契約讓持有人在契約所定期滿日前任何時候，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」。

(l) 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表示的資產及負債，均按年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。

本公司在合併財務報表中的參考貨幣是美元。主要匯率如下，為截至2023年06月30日的數字：

AED	3.6730	HUF	341.5400	PHP	55.2740
AUD	1.5015	IDR	15065.5000	PLN	4.0646
BDT	108.1800	ILS	3.7079	QAR	3.6442
BRL	4.7885	INR	82.0550	RON	4.5450
CAD	1.3247	ISK	136.2600	RSD	107.4700
CHF	0.8950	JPY	144.2750	RUB	89.5000
CLP	801.7550	KES	140.6000	SAR	3.7507
CNH	7.2699	KRW	1317.5700	SEK	10.7870
COP	4184.8000	KWD	0.3075	SGD	1.3524

附註2 — 重要的會計政策 (續)**(l) 外匯交易 (續)**

CZK	21.7850	KZT	450.8550	THB	35.3200
DKK	6.8229	MAD	9.8980	TRY	26.0123
EGP	30.9000	MXN	17.1202	TWD	31.1520
EUR	0.9163	MYR	4.6675	UYU	37.5250
GBP	0.7874	NOK	10.7331	UZS	11522.1300
GHS	11.3250	NZD	1.6297	VND	23585.0000
HKD	7.8362	PEN	3.6277	ZAR	18.8229

以上匯率已捨入到小數點後四位。

貨幣縮寫表見附註27。

(m) 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。在售出及重新買入的一年中，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。本年度有一些持倉。然而，截至2023年6月30日，本基金沒有風險敞口。

(n) 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）。銀行利息在收到之時將計入資金。掉期利息根據相關掉期交易的條款記錄（如適用）。雜項收入主要由衍生收入組成，包括期權、與同意費有關的應計調整和退稅。

(o) 證券借貸

在相關基金投資政策允許的範圍內，基金最多可暫時地將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。

(p) 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。

(q) 高級浮動利率

優先擔保企業貸款按基準貸款利率加上利差定期重置的利率支付利息。一般而言，基本貸款利率為指定的美國銀行提供的最優惠利率或英鎊隔夜指數均值(SONIA)。優先擔保企業貸款通常需要從超額現金流中或由借款人自行決定提前償還本金。因此，實際到期日可能遠低於規定的到期日。本年度有一些持倉。然而，截至2023年6月30日，本基金沒有風險敞口。

(r) 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。

附註2 — 重要的會計政策 (續)

(r) 擺動定價 (續)

基金採用擺動定價機制，當基金水準上的資本活動預計總額（流入及流出的總和）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。

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。

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）。

如果擺動定價發生在年末的最後一日，淨資產報表揭露的淨資產不包括擺動定價調整，但是，統計資料中揭露的年末的每股資產淨值將會包括擺動定價調整。

截至2023年6月30日，以下擺動定價調整影響以下基金的每股資產淨值。

[REDACTED]

本年度內，擺動定價調整影響以下基金的每股資產淨值：

[REDACTED]

歐洲非投資等級債券基金

[REDACTED]

波灣富裕債券基金

多空策略基金

[REDACTED]

亞洲小型企業基金

大中華基金

附註2 — 重要的會計政策 (續)

(r) 擺動定價 (續)

新興國家基金

新興國家小型企業基金

歐洲股票收益基金

邊境市場基金

全球債券基金

全球氣候變遷基金

中小型企業基金

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2023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
亞洲成長基金	USD	1,968,461,503	18,970,309	1,949,491,194
新興市場月收益基金	USD	107,861,220	3,374,734	104,486,486

無跨基金投資的年末合併淨資產總額為61,124,861,718美元。

附註4 — 定期存款 (「TDs」)

截止於2023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)	基金 交易對手	定期存款的價值 (按基金貨幣計算)
		National Bank of Canada	USD 109,459,100
		Royal Bank of Canada	USD 65,652,700
			280,049,700
吉富世界基金			
Royal Bank of Canada	USD 4,900,000		
全球房地產基金			
Royal Bank of Canada	USD 600,000		
印度基金			
Royal Bank of Canada	USD 18,400,000		
多空策略基金			
Credit Agricole Corporate and Investment Bank	USD 4,203,800		
National Australia Bank Ltd.	USD 100,734,100		

附註4 — 定期存款 (「TDs」) (續)

基金 交易對手		定期存款的價值 (按基金貨幣計算)	基金 交易對手		定期存款的價值 (按基金貨幣計算)
亞洲成長基金			邊境市場基金		
National Bank of Canada	USD	19,500,000	Royal Bank of Canada	USD	2,500,000
亞洲小型企業基金					
National Bank of Canada	USD	15,000,000			
Royal Bank of Canada	USD	15,900,000			
		30,900,000			
金磚四國基金			全球氣候變遷基金		
Royal Bank of Canada	USD	10,800,000	Credit Agricole Group	EUR	13,200,000
			National Bank of Canada	USD	27,490,150
			Royal Bank of Canada	USD	29,506,095
					70,196,245
			全球股票收益基金		
大中華基金			Royal Bank of Canada	USD	3,700,000
National Australia Bank Ltd.	USD	7,000,000	全球基金		
Royal Bank of Canada	USD	16,400,000	Royal Bank of Canada	USD	15,600,000
		23,400,000	中小型企業基金		
東歐基金			Royal Bank of Canada	USD	5,200,000
The Toronto-Dominion Bank	EUR	2,600,000	成長 (歐元) 基金		
新興國家基金			Credit Agricole Group	EUR	73,400,000
Royal Bank of Canada	USD	31,100,000	The Toronto-Dominion Bank	EUR	80,000,000
					153,400,000
			拉丁美洲基金		
潛力歐洲基金			Royal Bank of Canada	USD	9,500,000
Credit Agricole Group	EUR	3,000,000			
歐洲股票收益基金					
The Toronto-Dominion Bank	EUR	1,300,000			
歐洲中小型企業基金					
Credit Agricole Group	EUR	700,000			

附註5 — 遠期外匯契約

截止於2023年06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	2,056,717	USD	2,287,166	2023年7月14日	13,418
EUR	21,089,031	USD	22,723,445	2023年7月14日	303,421
PLN	7,458,389	USD	1,805,996	2023年7月14日	27,938
USD	73,853	CHF	66,006	2023年7月14日	21
USD	1,007,664	EUR	920,463	2023年7月14日	2,622
USD	49,779	PLN	202,146	2023年7月14日	73
					347,493
上述契約供下列交易對手申購：					
J.P. Morgan					347,493
					347,493





附註5 — 遠期外匯契約 (續)



歐洲非投資等級債券基金

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	6,757,806	GBP	5,882,172	2023年7月11日	(85,307)
EUR	7,967,028	USD	8,774,382	2023年7月11日	(70,246)
					<u>(155,553)</u>
用於股份類別避險的遠期外匯契約：					
EUR	22,354	USD	24,512	2023年7月14日	(95)
USD	2,803,970	EUR	2,602,109	2023年7月14日	(34,106)
					<u>(34,201)</u>
					<u>(189,754)</u>

上述契約供下列交易對手申購：

Deutsche Bank	(70,246)
J.P. Morgan	(34,201)
Morgan Stanley	(85,307)
	<u>(189,754)</u>











附註5 — 遠期外匯契約 (續)



全球房地產基金

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	7,119,485	USD	7,671,505	2023年7月14日	102,178
USD	435,718	EUR	399,322	2023年7月14日	(297)
					101,881
上述契約供下列交易對手申購：					
J.P. Morgan					101,881
					101,881



波灣富裕債券基金

買入		賣出		到期日期	未實現 盈利 / (虧損) USD
用於股份類別避險的遠期外匯契約：					
CHF	482,230	USD	536,253	2023年7月14日	3,156
EUR	61,601,006	USD	66,390,443	2023年7月14日	870,973
PLN	30,914,433	USD	7,485,408	2023年7月14日	116,102
USD	5,899	CHF	5,274	2023年7月14日	(1)
USD	176,821	EUR	162,490	2023年7月14日	(599)

附註5 — 遠期外匯契約 (續)

波灣富裕債券基金 (續)

買入		賣出		到期日期	未實現 盈利 / (虧損) USD
USD	666,113	PLN	2,695,507	2023年7月14日	3,318
					992,949

上述契約供下列交易對手申購：

J.P. Morgan	992,949
	992,949

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	4,504,949	USD	3,040,930	2023年7月14日	(39,598)
EUR	33,188	USD	35,766	2023年7月14日	472
SGD	11,660,039	USD	8,689,411	2023年7月14日	(64,013)
USD	1,832	SGD	2,459	2023年7月14日	13
					(103,126)

上述契約供下列交易對手申購：

J.P. Morgan	(103,126)
	(103,126)

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	158,108,074	USD	106,711,915	2023年7月14日	(1,375,575)
CNH	334,828,523	USD	46,970,783	2023年7月14日	(875,002)
EUR	141,822,118	USD	152,919,955	2023年7月14日	1,933,956
PLN	7,563,088	USD	1,836,809	2023年7月14日	22,869
SGD	91,915,841	USD	68,494,060	2023年7月14日	(500,233)
USD	2,002,647	AUD	2,947,393	2023年7月14日	39,006
USD	680,629	CNH	4,899,930	2023年7月14日	6,057
USD	372,155	EUR	341,526	2023年7月14日	(754)
USD	277,026	ZAR	5,053,085	2023年7月14日	8,854
ZAR	107,045,441	USD	5,708,169	2023年7月14日	(27,163)
					(767,985)

上述契約供下列交易對手申購：

J.P. Morgan	(767,985)
	(767,985)

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	7,922,286	USD	8,540,087	2023年7月14日	110,164
PLN	32,228,271	USD	7,806,335	2023年7月14日	118,233
USD	83,235	EUR	76,233	2023年7月14日	(3)
USD	417,848	PLN	1,716,565	2023年7月14日	(4,235)
					224,159

附註5 — 遠期外匯契約 (續)

印度基金 (續)

	未實現 盈利 / (虧損) USD
上述契約供下列交易對手申購：	
J.P. Morgan	224,159
	224,159



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	238,549,167	USD	1,687,539	2023年7月14日	(4,517,499)
USD	7,676,690	JPY	1,066,927,424	2023年7月14日	38,793,868
					34,276,369
上述契約供下列交易對手申購：					
J.P. Morgan					34,276,369
					34,276,369

附註5 — 遠期外匯契約 (續)

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：					
CNH	5,226,785	USD	720,000	2023年7月03日	(1,028)
HKD	11,978,075	USD	1,530,000	2023年7月03日	(1,404)
USD	720,000	CNH	5,220,914	2023年7月03日	1,835
USD	500,000	HKD	3,914,000	2023年7月03日	510
TRY	29,455,890	USD	1,209,142	2023年7月06日	(77,366)
USD	1,280,000	TRY	29,455,890	2023年7月06日	148,225
HKD	8,615,569	USD	1,100,000	2023年7月07日	(486)
SGD	31,100,000	USD	23,083,974	2023年7月07日	(85,305)
USD	9,100,431	SGD	12,300,000	2023年7月07日	4,494
JPY	15,000,000	USD	108,123	2023年7月10日	(4,077)
SGD	34,378,731	USD	25,764,835	2023年7月10日	(338,740)
USD	22,318,367	SGD	30,178,731	2023年7月10日	(1,458)
SGD	4,200,000	USD	3,119,030	2023年7月12日	(12,525)
CNH	6,037,580	USD	870,000	2023年7月17日	(38,618)
SGD	10,863,309	USD	8,100,000	2023年7月17日	(63,434)
USD	857,534	CNH	6,037,580	2023年7月17日	26,151
USD	600,000	SGD	805,299	2023年7月17日	4,248
CNH	97,980,000	USD	14,126,300	2023年7月18日	(633,156)
USD	13,670,029	CNY	97,980,000	2023年7月18日	160,028
COP	1,328,752,523	USD	298,218	2023年7月19日	18,657
JPY	95,629,221	USD	756,495	2023年7月19日	(92,163)
USD	6,393,493	COP	29,456,664,101	2023年7月19日	(631,215)
USD	756,495	JPY	95,560,922	2023年7月19日	92,638
CLP	2,910,153,378	USD	3,633,245	2023年7月20日	(11,519)
EUR	1,715,431	CZK	40,631,980	2023年7月20日	9,800
EUR	86,375	HUF	33,696,405	2023年7月20日	(3,912)
EUR	113,088	IDR	1,854,520,000	2023年7月20日	(173)
EUR	1,660,000	SEK	19,104,381	2023年7月20日	40,219
EUR	7,202,760	USD	7,902,931	2023年7月20日	(36,722)
IDR	52,799,954,964	USD	3,529,496	2023年7月20日	(8,267)
ILS	12,709,243	USD	3,522,589	2023年7月20日	(92,230)
INR	458,352,835	USD	5,557,507	2023年7月20日	26,401
JPY	944,152,052	USD	7,186,515	2023年7月20日	(626,410)
MXN	104,810,521	USD	5,796,099	2023年7月20日	306,982
MYR	17,732,166	USD	3,941,279	2023年7月20日	(137,840)
PHP	161,279,353	USD	2,880,000	2023年7月20日	40,500
PLN	1,691,037	EUR	356,740	2023年7月20日	25,938
RON	576,516	USD	126,575	2023年7月20日	248
SEK	18,730,099	EUR	1,646,269	2023年7月20日	(59,953)
SGD	39,486,576	USD	29,678,420	2023年7月20日	(463,197)
THB	102,564,368	USD	3,041,371	2023年7月20日	(143,700)
TWD	41,805,780	USD	1,398,000	2023年7月20日	(53,138)
USD	5,333,580	CLP	4,313,036,402	2023年7月20日	(34,055)
USD	8,813,693	EUR	8,113,734	2023年7月20日	(47,400)
USD	2,325,558	IDR	34,763,006,296	2023年7月20日	7,213
USD	1,790,000	JPY	240,796,170	2023年7月20日	116,914
USD	132,827	KRW	173,467,500	2023年7月20日	1,078
USD	8,702,221	MXN	154,854,030	2023年7月20日	(314,877)
USD	1,780,000	MYR	8,205,444	2023年7月20日	19,983
USD	2,581,371	PEN	9,650,418	2023年7月20日	(74,578)
USD	2,965,942	PHP	161,526,689	2023年7月20日	40,963
USD	636,332	PLN	2,753,743	2023年7月20日	(40,343)
USD	591,737	RON	2,687,255	2023年7月20日	589
USD	18,111,178	SGD	24,415,513	2023年7月20日	46,693
USD	3,000,000	THB	102,315,000	2023年7月20日	109,374
USD	600,000	TWD	18,408,600	2023年7月20日	7,808
USD	9,072,321	ZAR	170,567,601	2023年7月20日	25,052
ZAR	89,639,262	USD	4,730,000	2023年7月20日	24,658
EUR	351,000	USD	386,727	2023年7月21日	(3,375)
USD	485,077	EUR	450,000	2023年7月21日	(6,400)
SGD	7,500,000	USD	5,591,129	2023年7月24日	(41,174)

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
KZT	322,615,208	USD	691,415	2023年7月25日	20,325
SGD	3,300,000	USD	2,461,676	2023年7月26日	(19,504)
USD	330,000	TWD	10,221,420	2023年7月26日	939
USD	463,391	EUR	416,000	2023年7月31日	8,793
INR	24,828,600	USD	300,000	2023年8月01日	2,336
USD	15,300	INR	1,263,371	2023年8月01日	(84)
BRL	14,449,000	USD	2,876,119	2023年8月02日	124,674
JPY	30,174,889	USD	210,000	2023年8月03日	163
USD	210,000	KRW	275,530,920	2023年8月03日	574
KRW	890,512,267	USD	678,660	2023年8月10日	(1,540)
USD	1,723,452	KRW	2,266,298,264	2023年8月10日	225
HKD	32,836,864	USD	4,200,000	2023年8月14日	(5,644)
USD	4,200,000	HKD	32,806,704	2023年8月14日	9,496
JPY	5,400,000	KRW	52,839,000	2023年8月16日	(2,506)
KRW	52,822,800	JPY	5,400,000	2023年8月16日	2,494
PHP	126,259,125	USD	2,250,000	2023年8月16日	34,565
USD	2,277,078	PHP	126,259,125	2023年8月16日	(7,487)
SGD	5,963,535	USD	4,515,401	2023年8月17日	(98,384)
USD	4,500,000	SGD	5,963,535	2023年8月17日	82,983
USD	147,436	EUR	135,000	2023年8月18日	(221)
CNH	128,871,910	USD	19,185,016	2023年8月21日	(1,387,314)
USD	18,871,893	CNH	128,871,911	2023年8月21日	1,074,191
USD	4,500,000	SGD	5,991,353	2023年8月21日	61,720
USD	3,000,000	SGD	4,006,500	2023年8月31日	30,958
USD	325,628	EUR	302,000	2023年9月05日	(4,973)
CNY	10,717,344	USD	1,491,843	2023年9月15日	(3,947)
EUR	1,870,284	USD	2,047,272	2023年9月15日	1,179
USD	240,525	CLP	194,837,276	2023年9月15日	(281)
USD	2,403,428	CNY	16,997,382	2023年9月15日	43,671
USD	1,491,049	EUR	1,372,006	2023年9月15日	(11,657)
USD	108,608	GBP	85,996	2023年9月15日	(630)
USD	843,607	HKD	6,592,886	2023年9月15日	818
USD	2,164,152	JPY	300,023,659	2023年9月15日	60,645
USD	1,402,507	TRY	35,639,974	2023年9月18日	79,537
AUD	5,673,620	USD	3,878,592	2023年9月20日	(90,658)
CAD	12,001,000	USD	9,065,291	2023年9月20日	5,049
CHF	225,000	USD	251,625	2023年9月20日	1,872
CNH	4,067,161	USD	570,000	2023年9月20日	(6,785)
DKK	190,000	USD	27,927	2023年9月20日	55
EUR	150,000	JPY	23,410,140	2023年9月20日	68
EUR	1,758,608	USD	1,931,946	2023年9月20日	(5,322)
GBP	7,932,802	USD	10,036,895	2023年9月20日	39,834
INR	1,269,747,735	USD	15,305,679	2023年9月20日	128,377
JPY	22,949,470	EUR	150,000	2023年9月20日	(3,300)
JPY	48,000,000	KRW	437,215,500	2023年9月20日	3,568
JPY	174,428,736	USD	1,250,761	2023年9月20日	(26,838)
KRW	3,543,980,808	USD	2,779,401	2023年9月20日	(78,257)
MXN	68,039,000	USD	3,875,242	2023年9月20日	40,135
NOK	1,623,536	AUD	225,000	2023年9月20日	1,457
NOK	4,548,833	USD	435,000	2023年9月20日	(10,033)
NZD	2,584,492	USD	1,598,067	2023年9月20日	(12,495)
PHP	231,709,900	USD	4,037,215	2023年9月20日	151,778
SGD	678,258	USD	507,091	2023年9月20日	(4,057)
USD	10,549,725	AUD	15,472,834	2023年9月20日	219,444
USD	10,915,167	CAD	14,464,000	2023年9月20日	(16,706)
USD	5,110,699	CHF	4,536,270	2023年9月20日	(101)
USD	570,000	CNH	4,065,468	2023年9月20日	7,019
USD	1,962,415	DKK	13,333,000	2023年9月20日	(1,159)
USD	14,722,499	EUR	13,470,097	2023年9月20日	(34,523)
USD	14,500,655	GBP	11,370,000	2023年9月20日	57,786
USD	347,937	HKD	2,717,807	2023年9月20日	470
USD	15,150,000	INR	1,269,747,735	2023年9月20日	(284,055)

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	8,452,960	JPY	1,171,991,000	2023年9月20日	229,394
USD	3,057,912	KRW	3,899,153,405	2023年9月20日	86,063
USD	37,927	MXN	660,000	2023年9月20日	(53)
USD	3,292,518	NZD	5,355,160	2023年9月20日	7,157
USD	4,150,212	PHP	231,709,900	2023年9月20日	(38,780)
USD	891,580	PLN	3,649,000	2023年9月20日	(2,378)
TWD	23,247,480	USD	780,000	2023年9月22日	(26,469)
USD	780,000	TWD	23,728,788	2023年9月22日	10,869
SGD	36,220,000	USD	26,834,412	2023年9月25日	33,835
USD	25,783,119	SGD	36,220,000	2023年9月25日	(1,085,129)
USD	3,339,455	CNH	24,000,000	2023年9月26日	14,024
USD	218,876	AUD	321,000	2023年9月28日	4,519
USD	579,840	CAD	762,000	2023年9月28日	3,853
USD	4,170,614	EUR	3,779,000	2023年9月28日	28,894
USD	1,106,092	HKD	8,640,000	2023年9月28日	1,273
EUR	2,047,474	RON	10,307,981	2023年9月29日	(19,080)
INR	85,400,000	USD	1,000,000	2023年10月16日	37,002
USD	1,006,170	INR	85,400,000	2023年10月16日	(30,832)
INR	87,412,500	USD	1,050,000	2023年10月30日	10,840
USD	1,058,527	INR	87,412,500	2023年10月30日	(2,312)
TRY	11,401,799	USD	462,472	2023年12月11日	(63,872)
USD	498,985	TRY	11,401,799	2023年12月11日	100,384
HKD	157,356,453	USD	20,250,000	2023年12月15日	(86,908)
USD	497,308	GBP	393,000	2023年12月15日	(1,571)
USD	20,250,000	HKD	157,763,966	2023年12月15日	34,691
HKD	14,027,261	USD	1,800,000	2023年12月20日	(2,358)
JPY	835,797,760	USD	6,000,000	2023年12月20日	(42,840)
USD	1,800,000	HKD	14,006,264	2023年12月20日	5,049
CNH	61,312,948	USD	9,000,000	2023年12月21日	(441,484)
USD	9,000,000	CNH	61,850,700	2023年12月21日	366,421
HKD	14,007,209	USD	1,800,000	2023年12月22日	(4,833)
USD	5,343,750	HKD	41,661,873	2023年12月22日	4,355
SGD	11,885,724	USD	9,000,000	2024年1月10日	(138,820)
USD	9,000,000	SGD	11,848,500	2024年1月10日	166,571
SGD	23,246,054	USD	17,400,000	2024年1月22日	(59,267)
USD	17,400,000	SGD	22,796,967	2024年1月22日	394,269
CNH	3,018,790	USD	435,660	2024年2月07日	(12,486)
CNY	3,018,790	USD	435,654	2024年2月07日	(9,943)
USD	536,834	CNH	3,640,555	2024年2月07日	26,501
USD	360,000	CNY	2,397,024	2024年2月07日	21,971
CNH	120,000,000	USD	17,821,430	2024年3月04日	(960,871)
USD	17,800,032	CNH	120,000,000	2024年3月04日	939,473
USD	14,711,943	SGD	19,500,000	2024年3月13日	129,730
CNH	29,784,765	USD	4,500,000	2024年3月15日	(311,012)
INR	189,482,625	USD	2,250,000	2024年3月15日	35,683
KRW	33,633,883,896	USD	27,595,817	2024年3月15日	(1,640,616)
USD	4,500,000	CNH	30,550,948	2024年3月15日	203,255
USD	2,250,000	INR	189,322,500	2024年3月15日	(33,751)
USD	26,208,692	KRW	33,633,883,890	2024年3月15日	253,491
USD	8,723,479	SGD	11,600,000	2024年3月20日	46,001
CNY	55,200,000	USD	7,946,690	2024年3月21日	(127,641)
HKD	129,141,370	USD	16,640,000	2024年3月21日	(49,689)
USD	8,138,433	CNH	55,200,000	2024年3月21日	370,863
USD	16,640,000	HKD	129,448,403	2024年3月21日	10,246
CNY	97,980,000	USD	13,988,837	2024年4月18日	(73,725)
USD	14,399,549	CNH	97,980,000	2024年4月18日	581,153
USD	2,130,000	HKD	16,552,049	2024年5月22日	928
HKD	41,979,114	USD	5,400,000	2024年5月30日	563
USD	5,400,000	HKD	41,966,820	2024年5月30日	1,019
USD	3,164,974	SGD	4,200,000	2024年6月10日	12,641
USD	3,164,444	SGD	4,200,000	2024年6月12日	11,861
USD	6,177,212	JPY	835,797,760	2024年6月20日	44,237

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	2,493,389	SGD	3,300,000	2024年6月20日	15,576
KRW	19,961,408,818	USD	15,799,255	2024年6月21日	(299,041)
USD	15,600,000	KRW	19,961,408,820	2024年6月21日	99,786
USD	5,671,228	SGD	7,500,000	2024年6月24日	38,945
CNH	24,000,000	USD	3,412,568	2024年6月26日	(10,033)
USD	2,497,635	SGD	3,300,000	2024年6月26日	19,235
USD	300,000	INR	25,412,100	2024年8月01日	(3,898)
PHP	233,260,000	USD	4,139,914	2024年9月20日	40,427
USD	4,000,000	PHP	233,260,000	2024年9月20日	(180,341)
USD	4,578,845	EUR	3,910,000	2025年3月31日	197,200
					<u>(3,814,087)</u>
用於股份類別避險的遠期外匯契約：					
BRL	12,959,473	USD	2,573,239	2023年7月05日	132,797
USD	2,660,872	BRL	12,959,473	2023年7月05日	(45,163)
CAD	10,169,972	USD	7,641,259	2023年7月14日	36,818
CHF	31,398,850	USD	34,916,573	2023年7月14日	200,349
CZK	133,786,898	USD	6,065,720	2023年7月14日	72,366
EUR	378,617,340	USD	408,009,080	2023年7月14日	5,344,182
GBP	35,975,039	USD	45,284,055	2023年7月14日	407,262
HUF	482,381,200	USD	1,400,037	2023年7月14日	8,897
JPY	4,227,339	USD	30,468	2023年7月14日	(1,126)
NOK	425,926	USD	39,690	2023年7月14日	6
PLN	27,190,793	USD	6,604,324	2023年7月14日	79,625
SEK	891,832	USD	82,481	2023年7月14日	246
SGD	1,440,178	USD	1,073,191	2023年7月14日	(7,888)
USD	21	CAD	28	2023年7月14日	1
USD	228,403	CHF	204,919	2023年7月14日	(783)
USD	56,143	CZK	1,220,755	2023年7月14日	135
USD	11,966,246	EUR	10,959,503	2023年7月14日	1,272
USD	654,838	GBP	512,223	2023年7月14日	4,271
USD	304,679	PLN	1,253,849	2023年7月14日	(3,538)
USD	15,834	SGD	21,288	2023年7月14日	87
BRL	12,788,903	USD	2,613,634	2023年8月02日	42,387
					<u>6,272,203</u>
					<u>2,458,116</u>

上述契約供下列交易對手申購：

Bank of America	3,820
Barclays	152,878
BNP Paribas	(22,438)
Goldman Sachs	19,930
HSBC	(95,245)
J.P. Morgan	2,093,726
Morgan Stanley	305,445
	<u>2,458,116</u>

附註5 — 遠期外匯契約 (續)

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	271,710	EUR	35,374	2023年7月14日	(1,115)
CZK	432,285,159	EUR	18,187,892	2023年7月14日	(23,307)
EUR	29,391	CZK	698,742	2023年7月14日	30
EUR	110,721	USD	120,763	2023年7月14日	121
USD	13,580,396	EUR	12,601,599	2023年7月14日	(164,060)
					(188,331)
上述契約供下列交易對手申購：					
J.P. Morgan					(188,331)
					(188,331)

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	9,552,050	GBP	8,217,259	2023年7月14日	(6,845)
EUR	4,992,155	JPY	750,957,408	2023年7月14日	237,175
EUR	41,900,999	USD	44,945,222	2023年7月14日	805,988
GBP	372,093	EUR	433,586	2023年7月14日	(837)
JPY	60,534,812	EUR	386,490	2023年7月14日	(1,726)
USD	758,601	EUR	695,208	2023年7月14日	(488)
					1,033,267
上述契約供下列交易對手申購：					
J.P. Morgan					1,033,267
					1,033,267

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	2,967,885	USD	3,198,767	2023年7月14日	41,831
USD	17,929	EUR	16,401	2023年7月14日	21
					41,852
上述契約供下列交易對手申購：					
J.P. Morgan					41,852
					41,852

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	2,461,418	USD	2,652,173	2023年7月14日	35,420
PLN	145,170,703	USD	35,156,754	2023年7月14日	539,081
USD	99,853	EUR	91,812	2023年7月14日	(395)
USD	1,213,326	PLN	4,981,258	2023年7月14日	(11,509)
					562,597
上述契約供下列交易對手申購：					
J.P. Morgan					562,597
					562,597



附註5 — 遠期外匯契約 (續)

[Redacted content]

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：					
JPY	295,000,000	USD	2,270,785	2023年7月10日	(224,038)
USD	1,224,210	EUR	1,150,000	2023年7月10日	(31,191)
USD	2,379,294	COP	11,000,000,000	2023年8月28日	(221,557)
USD	2,875,186	EUR	2,650,000	2023年9月14日	(27,353)
IDR	9,445,000,000	USD	631,266	2023年10月17日	(4,562)
USD	735,392	IDR	11,000,000,000	2023年10月17日	5,510
					<u>(503,191)</u>
用於股份類別避險的遠期外匯契約：					
AUD	3,931,576	USD	2,653,878	2023年7月14日	(34,544)
EUR	60,158,059	USD	64,824,516	2023年7月14日	861,364
PLN	5,105,220	USD	1,236,026	2023年7月14日	19,290
SGD	502,197	USD	374,212	2023年7月14日	(2,718)
USD	187,812	AUD	276,326	2023年7月14日	3,715

附註5 — 遠期外匯契約 (續)

精選收益基金 (續)

買入		賣出		到期日期	未實現 盈利 / (虧損) USD
USD	560,631	EUR	514,068	2023年7月14日	(674)
USD	158,826	PLN	641,337	2023年7月14日	1,128
USD	3,618	SGD	4,845	2023年7月14日	34
					<u>847,595</u>
					<u>344,404</u>

上述契約供下列交易對手申購：

J.P. Morgan					344,404
					<u>344,404</u>

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	7,918,544	USD	8,809,030	2023年7月14日	48,424
CNH	204,734,242	USD	28,715,796	2023年7月14日	(530,071)
EUR	160,940,078	USD	173,674,379	2023年7月14日	2,054,207
PLN	89,345,319	USD	21,648,456	2023年7月14日	320,548
SGD	209,981,403	USD	156,512,343	2023年7月14日	(1,180,693)
USD	346,723	CHF	309,464	2023年7月14日	567
USD	1,433,195	CNH	10,260,445	2023年7月14日	20,642
USD	7,171,164	EUR	6,544,643	2023年7月14日	25,144
USD	2,349,395	PLN	9,581,020	2023年7月14日	(6,469)
USD	5,158,527	SGD	6,923,870	2023年7月14日	36,663
					<u>788,962</u>

上述契約供下列交易對手申購：

J.P. Morgan					788,962
					<u>788,962</u>

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	53,271,973	USD	57,679,122	2023年7月14日	487,921
JPY	13,838,663	USD	99,741	2023年7月14日	(3,663)
PLN	3,720,128	USD	901,271	2023年7月14日	13,466
USD	173,346	EUR	158,733	2023年7月14日	28
USD	1,058	JPY	152,722	2023年7月14日	(3)
USD	16,380	PLN	66,144	2023年7月14日	116
					<u>497,865</u>

上述契約供下列交易對手申購：

J.P. Morgan					497,865
					<u>497,865</u>

附註5 — 遠期外匯契約 (續)



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	4,254,385	USD	4,730,217	2023年7月14日	28,614
CNH	59,505,921	USD	8,348,479	2023年7月14日	(156,310)
EUR	299,454,440	USD	322,882,748	2023年7月14日	4,088,050
NOK	10,524,369	USD	982,342	2023年7月14日	(1,392)
PLN	319,637,160	USD	77,466,049	2023年7月14日	1,129,117
SEK	31,533,239	USD	2,919,512	2023年7月14日	5,204
SGD	441,581,274	USD	329,125,677	2023年7月14日	(2,470,332)
USD	1,477	CHF	1,319	2023年7月14日	2
USD	62,370,162	EUR	56,880,349	2023年7月14日	263,175
USD	3,091	NOK	32,898	2023年7月14日	25
USD	615,197	PLN	2,512,928	2023年7月14日	(2,704)
USD	25,090	SEK	269,117	2023年7月14日	129
USD	1,096,190	SGD	1,470,458	2023年7月14日	8,433
					2,892,011

上述契約供下列交易對手申購：

J.P. Morgan					2,892,011
					2,892,011

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：					
KRW	946,200,000	USD	765,627	2023年7月18日	(47,023)
USD	747,334	KRW	946,200,000	2023年7月18日	28,730
THB	210,600,000	USD	6,566,066	2023年8月07日	(586,051)
JPY	186,939,240	USD	1,346,616	2023年8月21日	(40,878)
AUD	4,900,000	USD	3,258,908	2023年9月11日	11,239
THB	241,500,000	USD	7,001,015	2023年9月13日	(121,054)
THB	280,000,000	USD	8,136,578	2023年9月14日	(159,131)
JPY	731,563,070	USD	5,321,536	2023年9月15日	(191,765)
JPY	1,911,597,690	USD	14,268,836	2023年9月20日	(853,879)
SGD	23,725,000	USD	17,660,575	2023年9月20日	(64,180)
					(2,023,992)
用於股份類別避險的遠期外匯契約：					
AUD	1,496,727	USD	1,010,322	2023年7月14日	(13,158)
CHF	2,309,909	USD	2,568,706	2023年7月14日	15,092
EUR	10,758,889	USD	11,593,239	2023年7月14日	154,266
SGD	1,227,670	USD	914,867	2023年7月14日	(6,711)

附註5 — 遠期外匯契約 (續)

亞洲債券基金 (續)

買入		賣出		到期日期	未實現 盈利 / (虧損) USD
USD	14,498	AUD	21,711	2023年7月14日	34
USD	105,895	CHF	94,594	2023年7月14日	85
USD	317,366	EUR	291,855	2023年7月14日	(1,307)
USD	45,691	SGD	61,373	2023年7月14日	291
					148,592
					(1,875,400)

上述契約供下列交易對手申購：

Bank of America	(203,701)
BNP Paribas	(611,656)
Citibank	(15,739)
Deutsche Bank	(146,095)
HSBC	(745,182)
J.P. Morgan	79,458
Morgan Stanley	(232,485)
	(1,875,400)

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	5,381,398	USD	5,983,642	2023年7月14日	35,834
CNH	14,049,696	USD	1,971,591	2023年7月14日	(37,372)
CNY	371,256	EUR	47,125	2023年7月14日	(204)
CZK	144,669,880	USD	6,559,265	2023年7月14日	78,340
EUR	1,542,084	CNY	11,770,588	2023年7月14日	58,868
EUR	8,672,627	HKD	72,935,197	2023年7月14日	160,027
EUR	6,881,852	INR	609,903,691	2023年7月14日	84,486
EUR	5,218,723	KRW	7,288,882,617	2023年7月14日	163,646
EUR	3,500,644	TWD	115,254,332	2023年7月14日	122,631
EUR	50,405,207	USD	54,310,355	2023年7月14日	726,501
HKD	4,897,245	EUR	573,377	2023年7月14日	(975)
INR	25,703,915	EUR	288,361	2023年7月14日	(1,738)
KRW	829,084,304	EUR	590,648	2023年7月14日	(15,379)
PLN	37,964,431	USD	9,191,055	2023年7月14日	143,970
SGD	829,627	USD	618,273	2023年7月14日	(4,564)
TWD	3,855,343	EUR	113,912	2023年7月14日	(622)
USD	241,216	CHF	215,754	2023年7月14日	(120)
USD	60,312	CNH	435,628	2023年7月14日	339
USD	41,061	CZK	893,054	2023年7月14日	86
USD	2,193,266	EUR	2,012,856	2023年7月14日	(4,547)
USD	483,808	PLN	1,969,653	2023年7月14日	(507)
USD	51,224	SGD	69,263	2023年7月14日	(12)
					1,508,688

上述契約供下列交易對手申購：

J.P. Morgan	1,508,688
	1,508,688

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	851,235	USD	917,718	2023年7月14日	11,736
					11,736

附註5 — 遠期外匯契約 (續)

亞洲小型企業基金 (續)

	未實現 盈利 / (虧損) USD
上述契約供下列交易對手申購：	
J.P. Morgan	11,736
	11,736

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	3,439,019	USD	3,706,171	2023年7月14日	48,854
USD	133,199	EUR	122,053	2023年7月14日	(69)
					48,785
上述契約供下列交易對手申購：					
J.P. Morgan					48,785
					48,785

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	55,560,000,000	USD	68,887,636	2023年7月05日	399,461
USD	69,707,152	CLP	55,560,000,000	2023年7月05日	420,054
INR	7,524,525,400	USD	91,010,008	2023年7月10日	667,779
PEN	82,115,100	USD	22,426,628	2023年7月10日	197,563
INR	2,790,628,700	USD	33,326,113	2023年7月11日	673,088
CLP	34,538,123,294	USD	42,600,214	2023年7月12日	423,754
USD	4,588,872	CLP	3,656,000,000	2023年7月12日	34,611
CLP	18,511,991,497	USD	22,941,230	2023年7月18日	97,277
THB	2,835,000,000	USD	81,794,576	2023年7月24日	(1,391,736)
CLP	18,457,811,174	USD	18,466,393	2023年7月26日	4,475,725
CLP	18,550,000,000	USD	22,702,240	2023年8月04日	322,762
INR	2,196,329,671	USD	26,621,210	2023年8月14日	100,022
CLP	5,146,367,295	USD	6,294,866	2023年9月20日	59,766
INR	11,098,839,350	USD	134,274,907	2023年9月20日	598,178
PEN	384,864,900	USD	100,397,156	2023年9月20日	5,096,241
COP	101,190,750,000	USD	21,755,369	2023年10月12日	1,912,843
CLP	41,233,115,231	USD	50,262,833	2023年10月16日	522,222
					14,609,610
用於股份類別避險的遠期外匯契約：					
AUD	109,502,512	USD	73,917,613	2023年7月14日	(963,755)
CHF	1,030,210	USD	1,145,630	2023年7月14日	6,733
CZK	135,306,523	USD	6,137,856	2023年7月14日	70,150
EUR	17,240,475	USD	18,584,371	2023年7月14日	240,302
GBP	6,718,172	USD	8,457,704	2023年7月14日	74,946
NOK	3,461,657	USD	322,604	2023年7月14日	49
PLN	23,084,114	USD	5,588,958	2023年7月14日	87,165
SEK	3,496,857	USD	323,453	2023年7月14日	882
SGD	14,971,652	USD	11,157,034	2023年7月14日	(81,903)
USD	904,248	AUD	1,337,456	2023年7月14日	13,194
USD	134,144	CZK	2,932,076	2023年7月14日	(383)
USD	241,386	EUR	221,438	2023年7月14日	(399)
USD	127,293	GBP	99,613	2023年7月14日	776
USD	99,085	PLN	405,267	2023年7月14日	(566)
USD	3,928	SEK	42,157	2023年7月14日	17
USD	31,097	SGD	42,015	2023年7月14日	16
USD	208,483	ZAR	3,882,797	2023年7月14日	2,419

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
ZAR	129,125,320	USD	6,886,270	2023年7月14日	(33,463)
					(583,820)
					14,025,790

上述契約供下列交易對手申購：

Banco Santander SA					97,277
Citibank					5,635,532
Deutsche Bank					(1,391,736)
Goldman Sachs					4,993,856
HSBC					767,801
J.P. Morgan					1,407,874
Morgan Stanley					2,515,186
					14,025,790

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	1,165,000,000	USD	1,442,993	2023年7月05日	9,842
USD	1,453,525	CLP	1,165,000,000	2023年7月05日	690
KRW	881,000,000	USD	674,527	2023年7月07日	(5,780)
INR	14,000,000	USD	169,332	2023年7月10日	1,242
PEN	1,088,800	USD	297,364	2023年7月10日	2,620
KRW	1,800,000,000	USD	1,456,487	2023年7月18日	(89,454)
CLP	576,553,611	USD	577,110	2023年7月26日	139,517
CLP	1,165,000,000	USD	1,446,037	2023年8月16日	(1,946)
THB	53,800,000	USD	1,572,180	2023年9月05日	(40,550)
CLP	184,873,727	USD	227,841	2023年9月20日	437
INR	227,600,000	USD	2,752,948	2023年9月20日	12,847
PEN	5,131,200	USD	1,338,542	2023年9月20日	67,945
COP	9,420,000,000	USD	1,853,692	2023年10月12日	349,618
USD	1,162,550	COP	5,836,000,000	2023年10月12日	(202,473)
					244,555

用於股份類別避險的遠期外匯契約：

EUR	16,170,148	USD	17,430,862	2023年7月14日	225,133
SGD	213,896	USD	159,400	2023年7月14日	(1,173)
USD	151,509	EUR	138,724	2023年7月14日	38
					223,998
					468,553

上述契約供下列交易對手申購：

Citibank					34,462
Goldman Sachs					287,099
HSBC					1,242
J.P. Morgan					137,164
Morgan Stanley					8,586
					468,553

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	16,050,207	USD	17,333,204	2023年7月14日	191,829
USD	370,457	EUR	339,139	2023年7月14日	155
					191,984

附註5 — 遠期外匯契約 (續)

新興國家基金 (續)

	未實現 盈利 / (虧損) USD
上述契約供下列交易對手申購：	
J.P. Morgan	191,984
	<u>191,984</u>



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	69,176	USD	74,537
		2023年7月14日	<u>995</u>
			<u>995</u>
上述契約供下列交易對手申購：			
J.P. Morgan			995
			<u>995</u>

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	4,899	USD	5,362	2023年7月14日	(12)
USD	533,709	EUR	495,240	2023年7月14日	(6,445)
					(6,457)
上述契約供下列交易對手申購：					
J.P. Morgan					(6,457)
					(6,457)

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	25,100	EUR	25,900	2023年7月14日	(187)
EUR	46,031	PLN	205,158	2023年7月14日	(170)
EUR	63,314	USD	69,152	2023年7月14日	(19)
PLN	13,053,641	EUR	2,932,400	2023年7月14日	7,225
SGD	43,603	EUR	30,155	2023年7月14日	(614)
USD	330,185	EUR	306,269	2023年7月14日	(3,870)
					2,365
上述契約供下列交易對手申購：					
J.P. Morgan					2,365
					2,365



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	9,895	USD	10,662	2023年7月14日	130
USD	443,699	EUR	411,713	2023年7月14日	(5,354)
					(5,224)
上述契約供下列交易對手申購：					
J.P. Morgan					(5,224)
					(5,224)

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	31,560,273	USD	34,023,873	2023年7月14日	436,420
PLN	7,277,142	USD	1,761,510	2023年7月14日	27,857
USD	275,376	EUR	252,381	2023年7月14日	(196)
USD	7,303	PLN	29,605	2023年7月14日	24
					464,105
上述契約供下列交易對手申購：					
J.P. Morgan					464,105
					464,105

全球平衡基金

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	9,577,674	USD	10,323,579	2023年7月14日	134,171
GBP	1,569,498	USD	1,975,582	2023年7月14日	17,813
USD	267,622	EUR	245,122	2023年7月14日	(23)
					151,961
上述契約供下列交易對手申購：					
J.P. Morgan					151,961
					151,961

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	21,757,100,000	USD	26,975,513	2023年7月05日	157,070
KRW	141,790,075,000	USD	107,490,012	2023年7月05日	129,789
USD	27,285,667	CLP	21,757,100,000	2023年7月05日	153,084
KRW	45,631,740,000	USD	34,841,368	2023年7月07日	(203,318)
INR	1,404,808,200	USD	16,991,318	2023年7月10日	124,673
INR	1,550,112,300	USD	18,511,677	2023年7月11日	373,881
CLP	9,978,150,000	USD	12,307,308	2023年7月12日	122,424
USD	12,524,193	CLP	9,978,150,000	2023年7月12日	94,462
CAD	38,362,440	USD	28,752,279	2023年7月19日	214,226
USD	28,387,567	CAD	38,362,440	2023年7月19日	(578,938)
CLP	12,676,949,497	USD	12,690,192	2023年7月26日	3,066,610
USD	4,539,836	CLP	3,636,000,000	2023年7月26日	20,473
CLP	25,488,646,211	USD	31,083,304	2023年8月04日	554,223
MXN	59,841,000	USD	2,895,640	2023年8月04日	577,177
USD	2,708,350	MXN	59,841,000	2023年8月04日	(764,467)
CLP	3,780,600,000	USD	4,691,153	2023年8月16日	(4,861)
JPY	4,805,584,760	USD	34,617,006	2023年8月21日	(1,050,843)
CAD	40,942,566	USD	29,720,645	2023年9月11日	1,220,669
USD	30,327,153	CAD	40,942,566	2023年9月11日	(614,161)
JPY	37,464,730,650	USD	272,385,065	2023年9月15日	(9,679,788)
CLP	10,877,020,356	USD	13,304,410	2023年9月20日	126,317
INR	3,082,195,600	USD	37,298,236	2023年9月20日	156,602
JPY	13,781,284,590	USD	101,666,029	2023年9月20日	(4,953,549)
NZD	196,370,000	USD	119,952,537	2023年9月20日	519,460
USD	11,597,475	NZD	18,760,000	2023年9月20日	88,310
JPY	25,175,000,000	USD	177,290,605	2023年9月29日	(367,049)
CLP	9,407,036,602	USD	11,467,101	2023年10月16日	119,141
MXN	148,222,000	USD	7,070,142	2023年10月23日	1,406,786
USD	6,452,992	MXN	148,222,000	2023年10月23日	(2,023,936)
MXN	180,142,000	USD	7,929,608	2024年9月03日	1,870,872
USD	7,658,610	MXN	180,142,000	2024年9月03日	(2,141,870)
					(11,286,531)
用於股份類別避險的遠期外匯契約：					
AUD	18,315,587	USD	12,366,625	2023年7月14日	(164,232)
CAD	1,229,040	USD	923,522	2023年7月14日	4,419
CHF	61,351,191	USD	68,221,575	2023年7月14日	404,091
CNH	9,650,651	USD	1,354,593	2023年7月14日	(25,990)
CZK	728,845,176	USD	33,042,683	2023年7月14日	397,501
EUR	445,819,865	USD	480,419,985	2023年7月14日	6,365,506
GBP	13,044,728	USD	16,423,934	2023年7月14日	143,979
JPY	838,610,843	USD	6,043,216	2023年7月14日	(220,961)
NOK	230,340,818	USD	21,464,728	2023年7月14日	4,771
PLN	21,662,884	USD	5,244,394	2023年7月14日	82,264
SEK	27,439,488	USD	2,537,966	2023年7月14日	7,055
SGD	42,751,850	USD	31,861,189	2023年7月14日	(235,934)
USD	450,539	AUD	673,267	2023年7月14日	1,987
USD	19,853	CAD	26,266	2023年7月14日	22
USD	1,016,656	CHF	909,484	2023年7月14日	(666)

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
USD	117,623	CNH	845,270	2023年7月14日	1,255
USD	726,032	CZK	15,781,143	2023年7月14日	1,976
USD	16,078,849	EUR	14,749,563	2023年7月14日	(26,026)
USD	527,485	GBP	416,971	2023年7月14日	(2,103)
USD	200,183	JPY	28,254,289	2023年7月14日	4,021
USD	536,459	NOK	5,796,172	2023年7月14日	(3,788)
USD	115,298	PLN	471,845	2023年7月14日	(723)
USD	76,810	SEK	825,029	2023年7月14日	289
USD	809,031	SGD	1,094,319	2023年7月14日	(481)
					<u>6,738,232</u>
					<u>(4,548,299)</u>

上述契約供下列交易對手申購：

Bank of America	(6,286,443)
BNP Paribas	(2,910,031)
Citibank	(963,668)
Deutsche Bank	(5,264,081)
Goldman Sachs	4,577,264
HSBC	124,673
J.P. Morgan	6,637,136
Morgan Stanley	(463,149)
	<u>(4,548,299)</u>

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	9,210,668	EUR	387,471	2023年7月14日	(440)
EUR	11,502	CZK	273,630	2023年7月14日	4
EUR	1,639,066	PLN	7,328,262	2023年7月14日	(11,228)
EUR	234,439	USD	254,746	2023年7月14日	1,131
PLN	39,090,895	EUR	8,781,427	2023年7月14日	21,680
USD	47,697,423	EUR	44,246,006	2023年7月14日	(562,553)
					<u>(551,406)</u>

上述契約供下列交易對手申購：

J.P. Morgan	(551,406)
	<u>(551,406)</u>

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	210,669	USD	29,569	2023年7月14日	(566)
					<u>(566)</u>

上述契約供下列交易對手申購：

J.P. Morgan	(566)
	<u>(566)</u>

附註5 — 遠期外匯契約 (續)

全球非投資等級債券基金

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：					
INR	33,697,400	USD	407,574	2023年7月10日	2,990
PEN	932,200	USD	254,595	2023年7月10日	2,243
CLP	146,850,000	USD	181,129	2023年7月12日	1,802
USD	184,321	CLP	146,850,000	2023年7月12日	1,390
CLP	453,520,028	USD	453,966	2023年7月26日	109,736
USD	132,349	CLP	106,000,000	2023年7月26日	597
CLP	779,444,044	USD	950,542	2023年8月04日	16,936
INR	33,791,690	USD	409,581	2023年8月14日	1,539
CLP	1,105,950,000	USD	1,372,317	2023年8月16日	(1,422)
CNH	9,850,000	USD	1,440,236	2023年9月14日	(77,036)
COP	3,635,500,000	USD	740,956	2023年9月14日	114,739
THB	18,685,000	USD	543,248	2023年9月14日	(10,896)
USD	1,456,560	CNH	9,850,000	2023年9月14日	93,360
CLP	428,813,458	USD	524,510	2023年9月20日	4,980
INR	25,558,200	USD	309,141	2023年9月20日	1,442
PEN	4,347,800	USD	1,134,182	2023年9月20日	57,572
THB	39,849,000	USD	1,161,017	2023年9月20日	(25,101)
COP	17,049,470,000	USD	3,519,111	2023年10月12日	468,709
					763,580

上述契約供下列交易對手申購：

Citibank	59,014
Deutsche Bank	(35,997)
Goldman Sachs	433,841
HSBC	4,529
J.P. Morgan	133,306
Morgan Stanley	168,887
763,580	

附註5 — 遠期外匯契約 (續)

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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：					
KRW	130,567,710,000	USD	98,982,420	2023年7月05日	119,516
INR	3,421,464,300	USD	41,383,008	2023年7月10日	303,645
CLP	4,551,880,000	USD	5,614,406	2023年7月12日	55,848
USD	5,678,493	CLP	4,551,880,000	2023年7月12日	8,239
KRW	24,386,000,000	USD	19,732,168	2023年7月18日	(1,211,903)
USD	13,305,584	KRW	17,741,000,000	2023年7月18日	(168,049)
CAD	226,587,000	USD	169,824,769	2023年7月19日	1,265,323
USD	167,670,609	CAD	226,587,000	2023年7月19日	(3,419,484)
CLP	22,827,145,799	USD	22,851,209	2023年7月26日	5,521,769
USD	28,491,610	CLP	22,827,145,799	2023年7月26日	118,632
CLP	36,977,559,468	USD	45,083,000	2023年8月04日	815,026
MXN	157,331,000	USD	7,442,337	2023年8月04日	1,688,222
USD	34,851,177	CLP	27,860,884,801	2023年8月04日	269,132
USD	7,120,661	MXN	157,331,000	2023年8月04日	(2,009,898)
INR	5,885,259,451	USD	71,333,884	2023年8月14日	268,018
CLP	27,232,720,000	USD	33,791,686	2023年8月16日	(35,014)
JPY	338,584,720	USD	2,438,993	2023年8月21日	(74,039)
AUD	70,830,000	USD	47,859,831	2023年9月11日	(589,519)
NOK	1,239,241,000	USD	118,502,606	2023年9月11日	(2,753,713)
USD	10,070,744	AUD	15,240,000	2023年9月11日	(100,081)
JPY	18,503,634,100	USD	134,469,432	2023年9月15日	(4,720,673)
INR	6,649,001,270	USD	80,423,360	2023年9月20日	375,297
JPY	12,520,981,180	USD	93,285,580	2023年9月20日	(5,417,491)
CLP	15,297,625,333	USD	18,647,681	2023年10月16日	193,746
MXN	1,551,865,000	USD	69,621,579	2023年10月23日	19,130,756

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
USD	67,561,984	MXN	1,551,865,000	2023年10月23日	(21,190,351)
EUR	32,700,000	USD	36,249,585	2023年10月25日	(352,819)
AUD	69,540,000	USD	46,275,393	2023年10月31日	195,805
AUD	124,437,000	USD	83,443,719	2023年11月08日	(269,207)
AUD	128,930,000	USD	85,769,085	2023年11月22日	440,366
JPY	15,900,000,000	USD	116,971,971	2023年12月15日	(3,726,558)
MXN	473,620,000	USD	20,848,114	2024年9月03日	4,918,799
USD	20,135,621	MXN	473,620,000	2024年9月03日	(5,631,292)
					<u>(15,981,952)</u>
用於股份類別避險的遠期外匯契約：					
AUD	51,522,492	USD	34,788,619	2023年7月14日	(462,789)
CHF	19,252,308	USD	21,408,391	2023年7月14日	126,683
CNH	39,077,578	USD	5,485,031	2023年7月14日	(105,228)
EUR	399,858,340	USD	430,879,288	2023年7月14日	5,721,352
GBP	26,304,503	USD	33,113,586	2023年7月14日	295,368
JPY	4,758,819	USD	34,297	2023年7月14日	(1,257)
NOK	3,497,544	USD	325,922	2023年7月14日	76
PLN	55,207,627	USD	13,366,154	2023年7月14日	208,778
SEK	33,274,241	USD	3,077,399	2023年7月14日	8,796
SGD	88,880,114	USD	66,233,639	2023年7月14日	(485,460)
USD	558,737	AUD	835,764	2023年7月14日	1,926
USD	339,214	CHF	303,648	2023年7月14日	(438)
USD	86,653	CNH	625,521	2023年7月14日	537
USD	10,917,157	EUR	10,021,115	2023年7月14日	(24,781)
USD	1,284,198	GBP	1,007,878	2023年7月14日	4,107
USD	357	JPY	51,093	2023年7月14日	2
USD	4,317	NOK	46,565	2023年7月14日	(23)
USD	261,531	PLN	1,069,249	2023年7月14日	(1,386)
USD	68,144	SEK	736,071	2023年7月14日	(126)
USD	1,086,215	SGD	1,465,996	2023年7月14日	1,758
					<u>5,287,895</u>
					<u>(10,694,057)</u>

上述契約供下列交易對手申購：

Bank of America	(445,950)
Barclays	(352,819)
BNP Paribas	(3,677,681)
Citibank	(1,825,124)
Deutsche Bank	(6,953,223)
Goldman Sachs	2,583,708
HSBC	571,663
J.P. Morgan	2,564,178
Morgan Stanley	(3,158,809)
	<u>(10,694,057)</u>

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：					
EUR	14,856,688	BRL	78,628,314	2023年7月14日	(165,335)
EUR	7,980,235	MXN	149,566,792	2023年7月14日	(4,521)
EUR	4,303,655	USD	4,625,605	2023年7月14日	73,506
MXN	11,362,060	EUR	604,847	2023年7月14日	1,853
PLN	22,022,696	USD	5,333,088	2023年7月14日	82,044
USD	886,059	EUR	813,348	2023年7月14日	(2,026)
USD	267,780	PLN	1,098,371	2023年7月14日	(2,297)
					(16,776)
上述契約供下列交易對手申購：					
J.P. Morgan					(16,776)
					(16,776)

附註6 — 未平倉金融期貨契約

截止於2023年06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)

[REDACTED]

穩定月收益基金

買入 / (賣出) 契約數	說明	交易對手	交易貨幣	承諾費 USD	未實現 盈利 / (虧損) USD
	債券期貨				
1,494	美國10年期票據, 2023年9月20日	J.P. Morgan	USD	167,724,844	(1,816,501)
170	美國Ultra債券, 2023年9月20日	J.P. Morgan	USD	23,157,188	314,456
					<u>(1,502,045)</u>

多空策略基金

買入 / (賣出) 契約數	說明	交易對手	交易貨幣	承諾費 USD	未實現 盈利 / (虧損) USD
	債券期貨				
(60)	3個月期有擔保隔夜利率(SOFR), 2024年3月19日	Barclays	USD	(14,196,000)	26,450
(5)	3個月期有擔保隔夜利率(SOFR), 2024年3月19日	J.P. Morgan	USD	(1,183,000)	3,241
(52)	3個月期有擔保隔夜利率(SOFR), 2024年6月18日	Barclays	USD	(12,335,050)	31,325
(49)	3個月期有擔保隔夜利率(SOFR), 2024年9月17日	Barclays	USD	(11,666,900)	37,400
(157)	3個月期有擔保隔夜利率(SOFR), 2024年9月17日	Morgan Stanley	USD	(37,381,700)	366,237
(29)	3個月期有擔保隔夜利率(SOFR), 2024年12月17日	Barclays	USD	(6,933,175)	25,775
(25)	3個月期有擔保隔夜利率(SOFR), 2024年12月17日	J.P. Morgan	USD	(5,976,875)	1,578
(25)	3個月期有擔保隔夜利率(SOFR), 2025年3月18日	Barclays	USD	(5,998,438)	20,050
(46)	3個月期有擔保隔夜利率(SOFR), 2025年3月18日	J.P. Morgan	USD	(11,037,125)	89,345
(31)	3個月期有擔保隔夜利率(SOFR), 2025年6月17日	Barclays	USD	(7,456,275)	23,037
(6)	3個月期有擔保隔夜利率(SOFR), 2025年9月16日	Barclays	USD	(1,445,400)	4,037
(3)	3個月期有擔保隔夜利率(SOFR), 2025年12月16日	Barclays	USD	(723,450)	1,825
25	3個月期加拿大銀行承兌匯票, 2023年12月18日	Barclays	CAD	4,456,737	(623)
28	3個月期加拿大銀行承兌匯票, 2024年3月18日	Barclays	CAD	4,996,830	(170)

附註6 — 未平倉金融期貨契約 (續)

多空策略基金 (續)

買入 / (賣出) 契約數	說明	交易對方	交易貨幣	承諾費 USD	未實現 盈利 / (虧損) USD
20	3個月期加拿大銀行承兌匯票, 2024年6月17日	Barclays	CAD	3,577,279	(755)
15	3個月期加拿大銀行承兌匯票, 2024年9月18日	Barclays	CAD	2,692,300	283
13	3個月期加拿大銀行承兌匯票, 2024年12月18日	Barclays	CAD	2,340,196	(2,567)
42	3個月Euro Euribor, 2023年9月18日	J.P. Morgan	EUR	11,009,608	(24,441)
(26)	3個月Euro Euribor, 2023年12月18日	Barclays	EUR	(6,809,797)	10,285
(44)	3個月Euro Euribor, 2023年12月18日	J.P. Morgan	EUR	(11,524,273)	11,136
(24)	3個月Euro Euribor, 2024年3月18日	Barclays	EUR	(6,287,931)	12,030
(22)	3個月Euro Euribor, 2024年6月17日	Barclays	EUR	(5,772,039)	12,849
(162)	3個月Euro Euribor, 2024年6月17日	Morgan Stanley	EUR	(42,503,195)	206,272
(29)	3個月Euro Euribor, 2024年9月16日	Barclays	EUR	(7,623,232)	15,168
(29)	3個月Euro Euribor, 2024年12月16日	Barclays	EUR	(7,639,055)	12,944
(22)	3個月Euro Euribor, 2025年3月17日	Barclays	EUR	(5,804,748)	6,970
(22)	3個月Euro Euribor, 2025年6月16日	Barclays	EUR	(5,812,850)	4,092
(15)	3個月Euro Euribor, 2025年9月15日	Barclays	EUR	(3,967,808)	1,869
(62)	30天聯邦基金期貨, 2023年7月31日	J.P. Morgan	USD	(24,516,503)	(16,278)
(8)	30天聯邦基金期貨, 2023年8月31日	J.P. Morgan	USD	(3,157,586)	69
(2)	ASX 90天銀行承兌匯票, 2023年9月7日	J.P. Morgan	AUD	(1,317,422)	593
23	ASX 90天銀行承兌匯票, 2023年12月7日	Barclays	AUD	15,145,185	(417)
16	ASX 90天銀行承兌匯票, 2024年3月7日	Barclays	AUD	10,536,038	(3,211)
13	ASX 90天銀行承兌匯票, 2024年6月13日	Barclays	AUD	8,561,991	(2,104)
10	ASX 90天銀行承兌匯票, 2024年9月12日	Barclays	AUD	6,588,396	(1,478)
5	ASX 90天銀行承兌匯票, 2024年12月12日	Barclays	AUD	3,295,645	(836)
(77)	澳洲10年期債券, 2023年9月15日	Barclays	AUD	(5,958,890)	8,785
(36)	澳洲10年期債券, 2023年9月15日	J.P. Morgan	AUD	(2,785,975)	9,538
(40)	澳洲10年期債券, 2023年9月15日	Morgan Stanley	AUD	(3,095,527)	9,901
288	澳洲3年期債券, 2023年9月15日	Barclays	AUD	20,265,317	(44,794)
41	澳洲3年期債券, 2023年9月15日	J.P. Morgan	AUD	2,884,993	(2,570)
38	加拿大10年期債券, 2023年9月20日	Barclays	CAD	3,514,731	23,914
(12)	加拿大10年期債券, 2023年9月20日	J.P. Morgan	CAD	(1,109,915)	(8,432)
(34)	加拿大10年期債券, 2023年9月20日	Morgan Stanley	CAD	(3,144,759)	(6,464)
25	Euro-Bobl, 2023年9月7日	Barclays	EUR	3,156,569	5,762
(2)	Euro-Bobl, 2023年9月7日	Morgan Stanley	EUR	(252,526)	609
7	Euro-BTP, 2023年9月7日	J.P. Morgan	EUR	886,895	3,019
95	Euro-Bund, 2023年9月7日	Barclays	EUR	13,864,024	83,128
(5)	Euro-Bund, 2023年9月7日	J.P. Morgan	EUR	(729,685)	16,198
(17)	Euro-Bund, 2023年9月7日	Morgan Stanley	EUR	(2,480,931)	(147)
(27)	Euro-Buxl 30年期債券, 2023年9月7日	Barclays	EUR	(4,112,951)	(151,851)
(5)	Euro-Buxl 30年期債券, 2023年9月7日	J.P. Morgan	EUR	(761,658)	(10,971)
1	Euro-OAT, 2023年9月7日	Barclays	EUR	140,110	426
(11)	Euro-OAT, 2023年9月7日	J.P. Morgan	EUR	(1,541,211)	10,847
268	Euro-Schatz, 2023年9月7日	Barclays	EUR	30,662,502	(59,405)
(39)	Euro-Schatz, 2023年9月7日	J.P. Morgan	EUR	(4,462,081)	19,559
(175)	Euro-Schatz, 2023年9月7日	Morgan Stanley	EUR	(20,022,156)	162,738
(10)	ICE 3個月SONIA指數, 2024年3月19日	Barclays	GBP	(2,977,039)	14,764
26	ICE 3個月SONIA指數, 2024年3月19日	J.P. Morgan	GBP	7,740,301	(53,932)
(8)	ICE 3個月SONIA指數, 2024年6月18日	Barclays	GBP	(2,381,758)	12,192
(5)	ICE 3個月SONIA指數, 2024年9月17日	Barclays	GBP	(1,490,583)	7,112
(27)	ICE 3個月SONIA指數, 2024年9月17日	Morgan Stanley	GBP	(8,049,149)	151,889
(52)	ICE 3個月SONIA指數, 2024年12月17日	Barclays	GBP	(15,536,736)	70,088
3	日本10年期債券, 2023年9月12日	J.P. Morgan	JPY	3,088,465	10,323
(11)	日本10年期債券, 2023年9月12日	Morgan Stanley	JPY	(11,324,370)	(32,191)
(1)	日本10年期迷你債券, 2023年9月11日	Morgan Stanley	JPY	(102,900)	123
(63)	韓國10年期債券, 2023年9月19日	Barclays	KRW	(5,305,263)	8,212
80	韓國10年期債券, 2023年9月19日	J.P. Morgan	KRW	6,736,842	(3,148)
160	韓國3年期債券, 2023年9月19日	Barclays	KRW	12,595,758	(33,947)
127	韓國3年期債券, 2023年9月19日	J.P. Morgan	KRW	9,997,883	(25,574)
(6)	金邊債券, 2023年9月27日	Barclays	GBP	(726,186)	(3,569)
(6)	金邊債券, 2023年9月27日	J.P. Morgan	GBP	(726,186)	15,926
(34)	金邊債券, 2023年9月27日	Morgan Stanley	GBP	(4,115,054)	(14,626)
92	美國2年期票據, 2023年9月29日	Barclays	USD	18,707,625	(106,406)
50	美國2年期票據, 2023年9月29日	J.P. Morgan	USD	10,167,188	(93,109)
(83)	美國2年期票據, 2023年9月29日	Morgan Stanley	USD	(16,877,531)	183,007
(74)	美國5年期票據, 2023年9月29日	Barclays	USD	(7,924,938)	68,234

附註6 — 未平倉金融期貨契約 (續)

多空策略基金 (續)

買入 / (賣出) 契約數	說明	交易對方	交易貨幣	承諾費 USD	未實現 盈利 / (虧損) USD
119	美國5年期票據, 2023年9月29日	J.P. Morgan	USD	12,744,156	(121,924)
(75)	美國5年期票據, 2023年9月29日	Morgan Stanley	USD	(8,032,031)	102,145
26	美國10年期票據, 2023年9月20日	Barclays	USD	2,918,906	(19,141)
(14)	美國10年期票據, 2023年9月20日	J.P. Morgan	USD	(1,571,719)	20,166
(44)	美國10年期票據, 2023年9月20日	Morgan Stanley	USD	(4,939,688)	49,194
6	美國10年期Ultra債券, 2023年9月20日	Barclays	USD	710,625	(5,688)
(49)	美國10年期Ultra債券, 2023年9月20日	J.P. Morgan	USD	(5,803,438)	30,649
35	美國10年期Ultra債券, 2023年9月20日	Morgan Stanley	USD	4,145,313	(48,754)
(22)	美國長期債券, 2023年9月20日	Barclays	USD	(2,791,938)	6,469
(12)	美國長期債券, 2023年9月20日	Morgan Stanley	USD	(1,522,875)	10,480
12	美國Ultra債券, 2023年9月20日	Barclays	USD	1,634,625	(1,906)
(13)	美國Ultra債券, 2023年9月20日	J.P. Morgan	USD	(1,770,844)	(23,054)
					1,115,774
指數期貨					
(56)	CAC 40 10 Euro指數, 2023年7月21日	Barclays	EUR	(4,528,349)	(77,519)
40	CAC 40 10 Euro指數, 2023年7月21日	Morgan Stanley	EUR	3,234,535	36,836
37	CBOE波動指數, 2023年7月19日	Barclays	USD	555,407	(62,093)
18	CBOE波動指數, 2023年8月16日	Barclays	USD	295,205	(28,745)
10	CBOE波動指數, 2023年8月16日	J.P. Morgan	USD	164,003	(8,687)
4	CBOE波動指數, 2023年9月20日	Barclays	USD	70,412	(6,488)
15	CBOE波動指數, 2023年9月20日	J.P. Morgan	USD	264,047	(21,229)
11	CBOE波動指數, 2023年10月18日	J.P. Morgan	USD	201,838	(40,956)
4	CBOE波動指數, 2023年11月15日	J.P. Morgan	USD	75,400	(3,862)
14	DAX指數, 2023年9月15日	Barclays	EUR	6,214,602	(44,575)
11	DAX指數, 2023年9月15日	Morgan Stanley	EUR	4,882,902	(14,111)
4	DJIA CBOT E - 迷你指數, 2023年9月15日	Barclays	USD	692,860	(1,055)
(8)	DJIA CBOT E - 迷你指數, 2023年9月15日	Morgan Stanley	USD	(1,385,720)	(16,447)
(123)	EURO STOXX 50指數, 2023年9月15日	Barclays	EUR	(5,941,813)	(54,244)
25	EURO STOXX 50指數, 2023年9月15日	J.P. Morgan	EUR	1,207,686	21,618
120	EURO STOXX 50指數, 2023年9月15日	Morgan Stanley	EUR	5,796,891	95,255
8	EURO STOXX 50波動指數, 2023年8月16日	J.P. Morgan	EUR	14,098	(1,127)
6	EURO STOXX 50波動指數, 2023年9月20日	J.P. Morgan	EUR	11,130	(725)
(6)	FTSE 100指數, 2023年9月15日	Barclays	GBP	(574,662)	6,718
2	FTSE 100指數, 2023年9月15日	J.P. Morgan	GBP	191,554	(1,175)
16	FTSE 100指數, 2023年9月15日	Morgan Stanley	GBP	1,532,433	(10,907)
(22)	FTSE China A50指數, 2023年7月28日	Barclays	USD	(271,546)	(849)
(51)	FTSE China A50指數, 2023年7月28日	J.P. Morgan	USD	(629,493)	(3,867)
(18)	FTSE臺灣指數, 2023年7月28日	Barclays	USD	(1,040,040)	3,280
23	FTSE臺灣指數, 2023年7月28日	J.P. Morgan	USD	1,328,940	(10,478)
8	FTSE/JSE 40大指數, 2023年9月21日	Barclays	ZAR	301,901	(8,504)
5	FTSE/JSE 40大指數, 2023年9月21日	J.P. Morgan	ZAR	188,688	(3,204)
(12)	FTSE/MIB指數, 2023年9月15日	Barclays	EUR	(1,856,982)	(40,134)
(2)	恆生中國企業指數(HSCEI), 2023年7月28日	Barclays	HKD	(81,075)	191
2	恆生中國企業指數(HSCEI), 2023年7月28日	J.P. Morgan	HKD	81,075	(691)
(1)	恆生指數, 2023年7月28日	Barclays	HKD	(120,004)	1,468
(24)	恆生指數, 2023年7月28日	Morgan Stanley	HKD	(2,880,092)	34,781
19	Hstech, 2023年7月28日	J.P. Morgan	HKD	473,424	(6,329)
(29)	IBEX 35指數, 2023年7月21日	Barclays	EUR	(3,022,078)	(56,939)
(27)	iBoxx iShares債券指數, 2023年8月1日	Morgan Stanley	USD	(3,854,250)	(43,708)
9	KOSPI 200指數, 2023年9月14日	Barclays	KRW	581,433	(11,033)
16	KOSPI 200指數, 2023年9月14日	J.P. Morgan	KRW	1,033,658	(9,959)
8	MSCI新興市場指數, 2023年9月15日	Barclays	USD	399,160	(10,490)
14	MSCI新興市場指數, 2023年9月15日	J.P. Morgan	USD	698,530	(18,486)
15	MSCI新加坡指數, 2023年7月28日	Barclays	SGD	320,430	(518)
6	NASDAQ 100 Emini指數, 2023年9月15日	Barclays	USD	1,840,440	(2,540)
(2)	NASDAQ 100 Emini指數, 2023年9月15日	J.P. Morgan	USD	(613,480)	(31,233)
8	NASDAQ 100 Emini指數, 2023年9月15日	Morgan Stanley	USD	2,453,920	30,217
(63)	Nikkei 225指數, 2023年9月7日	Barclays	JPY	(2,643,647)	20,098
22	Nikkei 225指數, 2023年9月7日	Morgan Stanley	JPY	5,057,279	119,464
49	OMXS30指數, 2023年7月21日	J.P. Morgan	SEK	1,052,319	(4,221)
(61)	Russell 2000 Emini指數, 2023年9月15日	Barclays	USD	(5,806,285)	(10,965)
(2)	Russell 2000 Emini指數, 2023年9月15日	J.P. Morgan	USD	(190,370)	(2,224)
(24)	Russell 2000 Emini指數, 2023年9月15日	Morgan Stanley	USD	(2,284,440)	(28,352)

附註6 — 未平倉金融期貨契約 (續)

多空策略基金 (續)

買入 / (賣出) 契約數	說明	交易對方	交易貨幣	承諾費 USD	未實現 盈利 / (虧損) USD
(18)	S&P 500 Emini指數, 2023年9月15日	Barclays	USD	(4,039,425)	(40,025)
5	S&P 500 Emini指數, 2023年9月15日	J.P. Morgan	USD	1,122,063	34,833
(8)	S&P 500 Emini指數, 2023年9月15日	Morgan Stanley	USD	(1,795,300)	(48,697)
(6)	S&P Midcap 400 Emini指數, 2023年9月15日	Barclays	USD	(1,586,460)	(21,780)
17	S&P/TSX 60指數, 2023年9月14日	Barclays	CAD	3,127,564	26,239
(1)	S&P/TSX 60指數, 2023年9月14日	J.P. Morgan	CAD	(183,974)	(5,254)
3	SGX NIFTY 50指數, 2023年7月27日	J.P. Morgan	USD	115,674	11,215
(8)	SPI 200指數, 2023年9月21日	Barclays	AUD	(954,060)	(1,149)
6	SPI 200指數, 2023年9月21日	J.P. Morgan	AUD	715,545	(6,881)
17	TOPIX指數, 2023年9月7日	Barclays	JPY	2,695,589	(2,703)
9	TOPIX指數, 2023年9月7日	J.P. Morgan	JPY	1,427,076	69,782
27	TOPIX指數, 2023年9月7日	Morgan Stanley	JPY	4,281,229	116,633
					<u>(196,530)</u>
外幣期貨					
(29)	外匯AUD/USD, 2023年9月18日	Barclays	USD	(1,936,620)	22,090
(8)	外匯AUD/USD, 2023年9月18日	J.P. Morgan	USD	(534,240)	7,306
65	外匯BRL/USD, 2023年7月31日	J.P. Morgan	USD	1,348,750	(6,709)
(117)	外匯CAD/USD, 2023年9月19日	Barclays	USD	(8,848,710)	8,230
13	外匯CAD/USD, 2023年9月19日	J.P. Morgan	USD	983,190	(1,403)
(42)	外匯CHF/USD, 2023年9月18日	Barclays	USD	(5,913,338)	(12,006)
14	外匯CHF/USD, 2023年9月18日	J.P. Morgan	USD	1,971,113	20,025
144	外匯EUR/USD, 2023年9月18日	Barclays	USD	19,715,400	(3,869)
11	外匯EUR/USD, 2023年9月18日	J.P. Morgan	USD	1,506,038	15,051
(22)	外匯GBP/USD, 2023年9月18日	Barclays	USD	(1,746,113)	4,562
22	外匯GBP/USD, 2023年9月18日	J.P. Morgan	USD	1,746,113	17,830
106	外匯INR/USD, 2023年7月27日	J.P. Morgan	USD	2,580,252	(1,623)
38	外匯JPY/USD, 2023年9月18日	Barclays	USD	3,330,938	(91,906)
(14)	外匯JPY/USD, 2023年9月18日	J.P. Morgan	USD	(1,227,188)	38,052
174	外匯MXN/USD, 2023年9月18日	Barclays	USD	5,000,760	27,315
67	外匯MXN/USD, 2023年9月18日	J.P. Morgan	USD	1,925,580	23,044
1	外匯NZD/USD, 2023年9月18日	J.P. Morgan	USD	61,365	(983)
(327)	外匯USD/KRW, 2023年7月17日	Barclays	KRW	(3,268,139)	(102,974)
(16)	外匯ZAR/USD, 2023年9月18日	J.P. Morgan	USD	(421,600)	4,137
					<u>(33,831)</u>
					885,413

精選收益基金

買入 / (賣出) 契約數	說明	交易對手	交易貨幣	承諾費 USD	未實現 盈利 / (虧損) USD
債券期貨					
(19)	美國10年期Ultra債券, 2023年9月20日	J.P. Morgan	USD	(2,250,313)	10,067
10	美國Ultra債券, 2023年9月20日	J.P. Morgan	USD	1,362,188	16,781
					<u>26,848</u>

美國政府基金

買入 / (賣出) 契約數	說明	交易對手	交易貨幣	承諾費 USD	未實現 盈利 / (虧損) USD
債券期貨					
110	美國5年期票據, 2023年9月29日	J.P. Morgan	USD	11,780,313	(233,890)
39	美國10年期Ultra債券, 2023年9月20日	J.P. Morgan	USD	4,619,063	(46,063)
52	美國長期債券(Cbt)債券, 2023年9月20日	J.P. Morgan	USD	6,599,125	4,798
17	美國Ultra債券, 2023年9月20日	J.P. Morgan	USD	2,315,719	28,528
					<u>(246,627)</u>

附註6 — 未平倉金融期貨契約 (續)



附註7 — 未平倉利率交換契約

截止於2023年06月30日，本公司已簽訂下列尚未履行契約：



附註7 — 未平倉利率交換契約 (續)

波灣富裕債券基金

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
51,500,000	收到固定2.925% 支付浮動SOFR 1天	J.P.Morgan	2032年5月11日	USD	(2,655,042)
12,500,000	收到固定3.559% 支付浮動SOFR 1天	J.P.Morgan	2032年9月29日	USD	(42,821)
					(2,697,863)

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
109,500,000	收到浮動AONIA 1天 支付浮動BBR 3個月	Barclays	2024年3月20日	AUD	1,777
4,880,000	收到固定3.625% 支付浮動KLIBOR 3個月	BNP Paribas	2025年9月20日	MYR	(478)
2,060,000	收到浮動KLIBOR 3個月 支付固定3.67%	BNP Paribas	2028年9月20日	MYR	440
99,000,000	收到固定9.47% 支付浮動TIIE 4週	Citibank	2024年10月22日	MXN	(84,400)
71,103,212	收到浮動JIBAR 3個月 支付固定7.74%	Citibank	2024年10月25日	ZAR	38,742
25,574,678	收到浮動HIBOR 3個月 支付固定3.525%	Citibank	2025年7月20日	HKD	62,736
22,908,121	收到浮動HIBOR 3個月 支付固定3.475%	Citibank	2025年7月20日	HKD	58,956
212,844,232	收到固定5.909% 支付浮動PRIBOR 6個月	Citibank	2025年7月20日	CZK	49,734
10,078,691	收到浮動HIBOR 3個月 支付固定3.507%	Citibank	2025年7月20日	HKD	25,161
1,282,563	收到固定3.782% 支付浮動SOFR 1天	Citibank	2025年7月20日	USD	(23,812)
3,152,216	收到固定3.73% 支付浮動SOFR 1天	Citibank	2025年7月20日	USD	(57,421)
3,275,221	收到固定3.769% 支付浮動SOFR 1天	Citibank	2025年7月20日	USD	(61,611)
76,851,064	收到固定6.295% 支付浮動JIBAR 3個月	Citibank	2025年7月31日	ZAR	(160,923)
43,000,000	收到固定7.57% 支付浮動JIBAR 3個月	Citibank	2025年11月04日	ZAR	(34,994)
7,385,903	收到固定13.505% 支付浮動CDI 1天	Citibank	2027年1月04日	BRL	193,779
4,983,258	收到固定13.405% 支付浮動CDI 1天	Citibank	2027年1月04日	BRL	126,096
3,715,985	收到固定13.47% 支付浮動CDI 1天	Citibank	2027年1月04日	BRL	96,308
2,535,763	收到固定13.285% 支付浮動CDI 1天	Citibank	2027年1月04日	BRL	61,455
11,980,769	收到固定10.415% 支付浮動CDI 1天	Citibank	2027年1月04日	BRL	29,247
7,406,227	收到固定11.07% 支付浮動CDI 1天	Citibank	2027年1月04日	BRL	28,197
87,500,000	收到浮動TIIE 4週 支付8.78%固定利率	Citibank	2027年10月19日	MXN	(49,048)
30,756,214	收到固定4.787%	Citibank	2028年7月20日	CZK	21,918
29,573,282	收到固定4.785% 支付浮動PRIBOR 6個月	Citibank	2028年7月20日	CZK	20,965
3,532,182	收到固定4.85% 支付浮動PRIBOR 6個月	Citibank	2028年7月20日	CZK	2,976
1,275,066,725	收到固定3.25% 支付浮動CD_KSDA 3個月	Citibank	2028年7月20日	KRW	(11,001)

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	交易對方	到期日期	交易貨幣	未實現 盈利 / (虧損) USD
2,494,933,275	收到固定3.256% 支付浮動CD_KSDA 3個月	Citibank	2028年7月20日	KRW	(21,001)
3,746,603,979	收到固定3.01% 支付浮動CD_KSDA 3個月	Citibank	2028年7月20日	KRW	(63,850)
45,000,000	收到固定8.468% 支付浮動T1IE 4週	Citibank	2032年10月12日	MXN	60,892
26,000,000	收到固定8.724% 支付浮動T1IE 4週	Citibank	2032年10月12日	MXN	60,418
31,000,000	收到固定8.174% 支付浮動T1IE 4週	Citibank	2033年7月07日	MXN	13,901
4,062,791,684	收到浮動IBR 1天 支付8.37%固定利率	Citibank	2033年7月19日	COP	(63,947)
48,020,000	收到浮動PRIBOR 6個月 支付固定4.536%	Citibank	2033年7月20日	CZK	(77,736)
48,300,000	收到固定4.174% 支付浮動AONIA 1天	J.P. Morgan	2023年8月02日	AUD	(548)
10,480,140,000	收到固定3.712% 支付浮動CD_KSDA 3個月	J.P. Morgan	2023年9月15日	KRW	(974)
98,000,000	收到浮動AONIA 1天 支付4.43%固定利率	J.P. Morgan	2023年10月04日	AUD	(519)
12,315,000,000	收到固定4.155% 支付浮動CD_KSDA 3個月	J.P. Morgan	2023年10月26日	KRW	24,271
12,315,000,000	收到浮動CD_KSDA 3個月 支付3.836%固定利率	J.P. Morgan	2023年10月26日	KRW	(9,848)
93,600,000	收到固定4.61% 支付浮動AONIA 1天	J.P. Morgan	2023年11月08日	AUD	7,900
7,201,800	收到固定2.963% 支付浮動BBR 3個月	J.P. Morgan	2023年12月21日	NZD	28,550
7,980,000,000	收到固定3.875% 支付浮動CD_KSDA 3個月	J.P. Morgan	2023年12月21日	KRW	1,050
52,600,000	收到浮動AONIA 1天 支付4.64%固定利率	J.P. Morgan	2024年2月07日	AUD	(4,177)
11,014,800	收到固定3.763% 支付浮動SORA 1天	J.P. Morgan	2024年2月15日	SGD	(1,928)
4,350,000	收到固定3.935% 支付浮動SORA 1天	J.P. Morgan	2024年3月13日	SGD	5,843
3,120,000	收到浮動SOFR 1天 支付5.595%固定利率	J.P. Morgan	2024年3月13日	USD	(8,285)
936,000,000	收到固定7.357% 支付浮動MIBOR 1天	J.P. Morgan	2024年3月15日	INR	56,993
6,180,000	收到浮動SOFR 1天 支付4.965%固定利率	J.P. Morgan	2024年3月15日	USD	21,922
546,000,000	收到浮動MIBOR 1天 支付6.581%固定利率	J.P. Morgan	2024年3月15日	INR	15,216
703,500,000	收到固定7.075% 支付浮動MIBOR 1天	J.P. Morgan	2024年3月15日	INR	12,762
351,750,000	收到固定6.963% 支付浮動MIBOR 1天	J.P. Morgan	2024年3月15日	INR	2,945
361,800,000	收到固定6.933% 支付浮動MIBOR 1天	J.P. Morgan	2024年3月15日	INR	2,067
353,760,000	收到固定6.931% 支付浮動MIBOR 1天	J.P. Morgan	2024年3月15日	INR	1,973
19,500,000	收到固定6.58% 支付浮動MIBOR 1天	J.P. Morgan	2024年3月15日	INR	(318)
117,000,000	收到固定5.9% 支付浮動MIBOR 1天	J.P. Morgan	2024年3月15日	INR	(2,048)
4,500,000	收到固定3.655% 支付浮動SORA 1天	J.P. Morgan	2024年3月15日	SGD	(3,140)
4,200,000	收到固定3.645% 支付浮動SORA 1天	J.P. Morgan	2024年3月15日	SGD	(3,236)
4,080,000	收到浮動SOFR 1天 支付4.69%固定利率	J.P. Morgan	2024年3月17日	USD	25,690

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	交易對方	到期日期	交易貨幣	未實現 盈利 / (虧損) USD
5,600,000	收到固定3.43% 支付浮動SORA 1天	J.P. Morgan	2024年3月17日	SGD	(13,113)
4,112,000	收到浮動SOFR 1天 支付4.38%固定利率	J.P. Morgan	2024年3月20日	USD	38,496
5,520,000	收到固定3.18% 支付浮動SORA 1天	J.P. Morgan	2024年3月20日	SGD	(23,004)
4,100,000	收到浮動SOFR 1天 支付4.13%固定利率	J.P. Morgan	2024年3月22日	USD	48,536
5,480,000	收到固定3.122% 支付浮動SORA 1天	J.P. Morgan	2024年3月22日	SGD	(25,173)
587,520,000	收到浮動MIBOR 1天 支付6.513%固定利率	J.P. Morgan	2024年4月11日	INR	12,101
257,040,000	收到固定5.5% 支付浮動MIBOR 1天	J.P. Morgan	2024年4月11日	INR	8,532
3,096,000	收到浮動SOFR 1天 支付5.081%固定利率	J.P. Morgan	2024年6月09日	USD	9,002
4,200,000	收到固定3.52% 支付浮動SORA 1天	J.P. Morgan	2024年6月09日	SGD	(8,791)
3,090,000	收到浮動SOFR 1天 支付5.148%固定利率	J.P. Morgan	2024年6月12日	USD	6,927
4,140,000	收到固定3.598% 支付浮動SORA 1天	J.P. Morgan	2024年6月12日	SGD	(5,318)
1,100,000	收到固定3.655% 支付浮動SORA 1天	J.P. Morgan	2024年6月19日	SGD	(952)
830,000	收到浮動SOFR 1天 支付5.25%固定利率	J.P. Morgan	2024年6月20日	USD	1,017
2,475,000	收到浮動SOFR 1天 支付5.256%固定利率	J.P. Morgan	2024年6月22日	USD	2,854
3,300,000	收到固定3.72% 支付浮動SORA 1天	J.P. Morgan	2024年6月22日	SGD	(1,335)
3,090,000	收到浮動SOFR 1天 支付5.272%固定利率	J.P. Morgan	2024年6月23日	USD	3,079
4,200,000	收到固定3.715% 支付浮動SORA 1天	J.P. Morgan	2024年6月23日	SGD	(1,854)
2,490,000	收到浮動SOFR 1天 支付5.271%固定利率	J.P. Morgan	2024年6月26日	USD	2,477
3,300,000	收到固定3.685% 支付浮動SORA 1天	J.P. Morgan	2024年6月26日	SGD	(2,170)
3,460,000	收到固定5.172% 支付浮動SOFR 1天	J.P. Morgan	2024年6月26日	USD	(4,392)
12,232,000,000	收到浮動CD_KSDA 3個月 支付3.51%固定利率	J.P. Morgan	2024年8月25日	KRW	22,125
11,668,800,000	收到浮動CD_KSDA 3個月 支付3.823%固定利率	J.P. Morgan	2024年9月20日	KRW	2,508
465,000,000	收到浮動TWCPBA 3個月 支付固定1.525%	J.P. Morgan	2024年9月20日	TWD	(3,616)
2,676,000,000	收到固定6.542% 支付浮動MIBOR 1天	J.P. Morgan	2024年9月20日	INR	(40,785)
4,657,500	收到浮動SOFR 1天 支付3.779%固定利率	J.P. Morgan	2024年12月20日	USD	47,385
4,374,000	收到浮動SOFR 1天 支付3.974%固定利率	J.P. Morgan	2024年12月20日	USD	38,297
5,788,800	收到固定3.85% 支付浮動SORA 1天	J.P. Morgan	2024年12月20日	SGD	720
11,457,000	收到固定3.793% 支付浮動SORA 1天	J.P. Morgan	2024年12月20日	SGD	(2,042)
4,200,000	收到固定3.48% 支付浮動SORA 1天	J.P. Morgan	2024年12月20日	SGD	(6,107)
5,648,000	收到固定3.322% 支付浮動SORA 1天	J.P. Morgan	2024年12月20日	SGD	(14,516)
10,200,000	收到固定2.91% 支付浮動SORA 1天	J.P. Morgan	2024年12月20日	SGD	(55,902)

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	交易對方	到期日期	交易貨幣	未實現 盈利 / (虧損) USD
1,565,000	收到固定4.453% 支付浮動BBR 3個月	J.P. Morgan	2025年3月20日	AUD	(763)
7,140,000	收到固定4.094% 支付浮動BBR 3個月	J.P. Morgan	2025年3月20日	AUD	(19,514)
2,940,000	收到固定利率3.598% 支付浮動EURIBOR 6個月	J.P. Morgan	2025年6月19日	EUR	(2,981)
4,381,800	收到浮動SOFR 1天 支付3.385%固定利率	J.P. Morgan	2025年6月20日	USD	34,173
6,477,000	收到浮動SOFR 1天 支付3.819%固定利率	J.P. Morgan	2025年6月20日	USD	26,284
4,320,000	收到浮動SOFR 1天 支付3.693%固定利率	J.P. Morgan	2025年6月20日	USD	22,532
12,748,000	收到浮動SOFR 1天 支付4.043%固定利率	J.P. Morgan	2025年6月30日	USD	171,762
1,570,800,000	收到浮動MIBOR 1天 支付6.236%固定利率	J.P. Morgan	2025年9月20日	INR	55,702
35,800,000	收到固定利率2.533% 支付浮動CNREPOFIX=CFXS 1週	J.P. Morgan	2025年9月20日	CNY	38,993
2,260,000	收到浮動SORA 1天 支付3.435%固定利率	J.P. Morgan	2025年9月20日	SGD	4,268
1,334,000	收到固定4.375% 支付浮動SOFR 1天	J.P. Morgan	2025年9月20日	USD	(6,065)
4,495,500	收到浮動SOFR 1天 支付2.953%固定利率	J.P. Morgan	2025年12月18日	USD	30,665
1,410,000,000	收到固定1.35% 支付浮動CD_KSDA 3個月	J.P. Morgan	2025年12月20日	KRW	(3,561)
1,440,000,000	收到固定1.31% 支付浮動CD_KSDA 3個月	J.P. Morgan	2025年12月20日	KRW	(3,650)
22,704,000,000	收到固定3.31% 支付浮動CD_KSDA 3個月	J.P. Morgan	2025年12月20日	KRW	(104,722)
14,282,000,000	收到浮動CD_KSDA 3個月 支付4.143%固定利率	J.P. Morgan	2025年12月20日	KRW	(106,728)
5,280,000,000	收到浮動CD_KSDA 3個月 支付3.25%固定利率	J.P. Morgan	2026年6月11日	KRW	20,257
1,947,000,000	收到固定4.064% 支付浮動CD_KSDA 3個月	J.P. Morgan	2026年6月11日	KRW	15,034
1,122,000,000	收到浮動CD_KSDA 3個月 支付1.79%固定利率	J.P. Morgan	2026年6月11日	KRW	2,879
6,060,000	收到浮動EURIBOR 6個月 支付3%固定利率	J.P. Morgan	2026年6月18日	EUR	4,672
4,764,000	收到浮動BBR 3個月 支付固定4.181%	J.P. Morgan	2026年9月15日	AUD	7,520
1,585,000	收到浮動BBR 3個月 支付固定4.22%	J.P. Morgan	2026年9月15日	AUD	1,359
48,000,000	收到固定2.39% 支付浮動THOR 1天	J.P. Morgan	2026年9月20日	THB	834
1,840,000,000	收到固定3.38% 支付浮動CD_KSDA 3個月	J.P. Morgan	2026年9月20日	KRW	(8,272)
2,430,000,000	收到固定4.024% 支付浮動CD_KSDA 3個月	J.P. Morgan	2026年9月27日	KRW	12,877
3,100,000	收到固定利率2.69% 支付浮動EURIBOR 6個月	J.P. Morgan	2027年6月17日	EUR	(1,812)
14,594,500,000	收到固定3.891% 支付浮動CD_KSDA 3個月	J.P. Morgan	2027年12月17日	KRW	108,726
23,178,600,000	收到浮動CD_KSDA 3個月 支付3.035%固定利率	J.P. Morgan	2027年12月17日	KRW	97,548
2,958,720,000	收到浮動CD_KSDA 3個月 支付3.277%固定利率	J.P. Morgan	2027年12月17日	KRW	2,435
3,015,000,000	收到浮動CD_KSDA 3個月 支付3.321%固定利率	J.P. Morgan	2027年12月17日	KRW	1,122
1,428,000,000	收到浮動CD_KSDA 3個月 支付1.327%固定利率	J.P. Morgan	2027年12月17日	KRW	1,037

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	交易對方	到期日期	交易貨幣	未實現 盈利 / (虧損) USD
1,428,000,000	收到浮動CD_KSDA 3個月 支付1.367%固定利率	J.P. Morgan	2027年12月17日	KRW	1,033
1,800,000	收到固定3.078% 支付浮動SOFR 1天	J.P. Morgan	2028年9月16日	USD	(2,296)
458,760,000	收到浮動MIBOR 1天 支付6.007%固定利率	J.P. Morgan	2028年9月20日	INR	65,176
14,100,000	收到固定利率2.545% 支付浮動CNREPOFIX=CFXS 1週	J.P. Morgan	2028年9月20日	CNY	10,540
1,123,000	收到浮動SOFR 1天 支付3.674%固定利率	J.P. Morgan	2028年9月20日	USD	6,906
2,290,000	收到固定利率2.555% 支付浮動CNREPOFIX=CFXS 1週	J.P. Morgan	2028年9月20日	CNY	1,858
14,100,000	收到固定利率2.423% 支付浮動CNREPOFIX=CFXS 1週	J.P. Morgan	2028年9月20日	CNY	(506)
57,000,000	收到固定1.426% 支付浮動TWCPBA 3個月	J.P. Morgan	2028年9月20日	TWD	(1,068)
66,000,000	收到固定1.416% 支付浮動TWCPBA 3個月	J.P. Morgan	2028年9月20日	TWD	(2,243)
1,900,000	收到固定3.185% 支付浮動SORA 1天	J.P. Morgan	2028年9月20日	SGD	(5,676)
1,800,000	收到固定3.034% 支付浮動SORA 1天	J.P. Morgan	2028年9月20日	SGD	(14,460)
1,500,000	收到固定2.965% 支付浮動SORA 1天	J.P. Morgan	2028年9月20日	SGD	(15,512)
15,000,000	收到浮動CNREPOFIX=CFXS 1週 支付2.808%固定利率	J.P. Morgan	2028年9月20日	CNY	(36,443)
2,470,500,000	收到浮動CD_KSDA 3個月 支付3.814%固定利率	J.P. Morgan	2028年9月28日	KRW	(12,619)
8,375,400,000	收到浮動CD_KSDA 3個月 支付2.91%固定利率	J.P. Morgan	2028年12月16日	KRW	43,924
4,568,000,000	收到固定3.802% 支付浮動CD_KSDA 3個月	J.P. Morgan	2028年12月16日	KRW	29,897
3,807,400,000	收到固定3.852% 支付浮動CD_KSDA 3個月	J.P. Morgan	2028年12月16日	KRW	27,622
3,830,000	收到浮動SOFR 1天 支付3.086%固定利率	J.P. Morgan	2030年9月20日	USD	1,618
1,417,500	收到浮動SORA 1天 支付2.72%固定利率	J.P. Morgan	2032年12月15日	SGD	6,952
1,417,500	收到浮動SORA 1天 支付2.84%固定利率	J.P. Morgan	2032年12月15日	SGD	3,261
904,000	收到固定4.283% 支付浮動BBR 3個月	J.P. Morgan	2033年5月26日	NZD	324
912,000	收到固定4.274% 支付浮動BBR 3個月	J.P. Morgan	2033年5月26日	NZD	144
606,000	收到固定4.68% 支付浮動BBR 6個月	J.P. Morgan	2033年6月21日	AUD	2,651
814,800	收到固定4.51% 支付浮動BBR 6個月	J.P. Morgan	2033年6月21日	AUD	177
820,000	收到固定4.443% 支付浮動BBR 6個月	J.P. Morgan	2033年6月21日	AUD	(1,176)
1,600,000	收到固定4.358% 支付浮動BBR 6個月	J.P. Morgan	2033年6月21日	AUD	(5,600)
2,803,200	收到固定4.402% 支付浮動BBR 6個月	J.P. Morgan	2033年6月21日	AUD	(6,830)
2,280,000	收到固定4.18% 支付浮動BBR 6個月	J.P. Morgan	2033年6月21日	AUD	(17,906)
2,920,000	收到固定4.233% 支付浮動BBR 6個月	J.P. Morgan	2033年6月21日	AUD	(19,183)
1,641,000	收到固定4.433% 支付浮動BBR 6個月	J.P. Morgan	2033年9月15日	AUD	2,822
546,000	收到固定4.422% 支付浮動BBR 6個月	J.P. Morgan	2033年9月15日	AUD	616

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	交易對方	到期日期	交易貨幣	未實現 盈利 / (虧損) USD
1,375,000	收到固定3.192% 支付浮動SOFR 1天	J.P. Morgan	2033年9月18日	USD	874
510,000	收到浮動SORA 1天 支付3.066%固定利率	J.P. Morgan	2033年9月20日	SGD	1,423
303,000	收到固定3.479% 支付浮動SOFR 1天	J.P. Morgan	2033年9月20日	USD	(618)
245,344,000	收到浮動TONAR 1天 支付0.612%固定利率	J.P. Morgan	2033年9月20日	JPY	(3,194)
363,000,000	收到浮動TONAR 1天 支付0.639%固定利率	J.P. Morgan	2033年9月20日	JPY	(11,469)
					904,253

全球債券基金

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
131,800,000	收到固定3.232% 支付浮動SOFR 1天	J.P.Morgan	2033年4月24日	USD	(3,586,879)
268,590,000	收到固定3.285% 支付浮動SOFR 1天	J.P.Morgan	2033年5月03日	USD	(6,128,767)
					(9,715,646)

全球債券總報酬基金

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
129,830,000	收到固定3.285% 支付浮動SOFR 1天	J.P.Morgan	2033年5月03日	USD	(2,962,500)
					(2,962,500)

附註8 — 未平倉交叉貨幣交換契約

截止於2023年06月30日，本公司已簽訂下列尚未履行契約：

多空策略基金		交易對手	到期日期	交易貨幣	未實現 盈利 / (虧損) USD
票面金額	說明				
3,100,860	支付浮動SOFR 1天			USD	
4,200,000	支付浮動SORA 1天	Goldman Sachs	2024年6月15日	SGD	423
6,201,720	支付浮動SOFR 1天			USD	
8,400,000	支付浮動SORA 1天	Goldman Sachs	2024年6月18日	SGD	441
2,067,240	支付浮動SOFR 1天			USD	
2,800,000	支付浮動SORA 1天	Goldman Sachs	2024年6月20日	SGD	176
					1,040

附註9 — 未平倉總報酬交換契約

截止於2023年06月30日，本公司已簽訂下列尚未履行契約：



附註9 — 未平倉總報酬交換契約 (續)

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	123,099	Energy Transfer LP	USD OBFR 1日(0.500)%	Citigroup	2023年11月22日	18,456
USD	164,090	Energy Transfer LP	USD SOFR 1日(1.010)%	Goldman Sachs	2023年7月28日	1,247
USD	235,090	Energy Transfer LP	USD OBFR 1日(0.650)%	Barclays	2024年3月18日	403
						20,106

精選收益基金

交易貨幣	票面金額	基金收取	基金支付	交易對手	到期日期	市值 / 未實現 盈利 / (虧損) USD
USD	14,000,000	Markit iBoxx USD Liquid Leveraged Loans Total Return Index	USD SOFR 1日0%	Morgan Stanley	2023年9月20日	328,280
						328,280

附註10 — 契約差額選擇權

截止於2023年06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
CAD	16,951	收到CA1MBAFIX= 1日(0.200)% 支付2支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(114,807)	14,140
CAD	584,000	收到2支證券之相關整批股票 / 債券的績效。 支付CA1MBAFIX= 1日0.650%	BNP Paribas	2023年7月10日	370,872	(20,839)
DKK	2,991	收到DKCIBOR 1週(0.300)% 支付1支證券之相關整批股票的績效。	Barclays	2024年4月19日	(207,930)	(158)
DKK	3,247	收到DKCIBOR 1週(0.300)% 支付1支證券之相關整批股票的績效。	Barclays	2024年4月22日	(225,727)	(171)
DKK	2,854	收到CIBOR 1週(0.500)% 支付1支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2025年3月24日	(198,406)	14,547
DKK	4,966	收到DKCIBOR 1週(0.300)% 支付1支證券之相關整批股票的績效。	Barclays	2024年4月15日	(345,229)	(262)
DKK	4,375	收到1支證券之相關整批股票 / 債券的績效。 支付CIBOR 1週0.650%	Morgan Stanley	2025年3月24日	204,134	(18,468)
EUR	8,102	收到EUROSTR= 1日(1.500)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(58,390)	6,587
EUR	605,783	收到5支證券之相關整批股票 / 債券的績效。 支付EONIA 1日0.400%	Morgan Stanley	2024年10月14日	12,408,777	(1,218,068)
EUR	66,791	收到EUROSTR= 1日(0.350)% 支付2支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(528,038)	3,568
EUR	68,560	收到EONIA 1日(0.500)% 支付1支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2024年10月14日	(987,017)	(10,711)

附註10 — 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	交易對方	到期日期	全球 風險 USD	未實現 盈利 / (虧損) USD
EUR	51,928	收到EUROSTR= 1日(0.350)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2024年3月21日	(190,139)	60,390
EUR	94,669	收到3支證券之相關整批股票 / 債券的績效。 支付EONIA 1日0.650%	Morgan Stanley	2023年9月04日	1,080,268	32,295
EUR	12,610	收到EONIA 1日(0.450)% 支付2支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2025年2月03日	(7,366,893)	35,626
EUR	5,067	收到EONIA 1日(0.450)% 支付2支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2025年3月07日	(571,656)	(10,705)
GBP	1,318,711	收到5支證券之相關整批股票 / 債券的績效。 支付SONIA 1日0.650%	Morgan Stanley	2023年9月28日	2,773,920	(923,734)
GBP	202,618	收到3支證券之相關整批股票 / 債券的績效。 支付SONIA1日0.400%	Morgan Stanley	2025年1月20日	4,171,747	24,697
GBP	1,675	收到SONIA 1日(0.450)% 支付1支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2023年10月30日	(210,428)	1,769
GBP	32,466	收到1支證券之相關整批股票 / 債券的績效。 支付SONIA O/N 0.400%	J.P. Morgan	2027年1月09日	251,720	(18,348)
HKD	773,000	收到HIHKDOND= 1日(2.250)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月06日	(792,039)	12,256
USD	697	收到USONBFR O/N (0.300)% 支付1支證券之相關整批股票的績效。	Barclays	2024年5月31日	(31,769)	(858)
USD	705	收到USONBFR O/N (0.300)% 支付1支證券之相關整批股票的績效。	Barclays	2024年7月18日	(32,134)	(868)
USD	728	收到USONBFR O/N (0.300)% 支付1支證券之相關整批股票的績效。	Barclays	2024年5月30日	(33,182)	(896)
USD	762	收到USONBFR O/N (0.300)% 支付1支證券之相關整批股票的績效。	Barclays	2024年6月27日	(34,732)	(938)
USD	906	收到USONBFR O/N (0.300)% 支付1支證券之相關整批股票的績效。	Barclays	2024年7月29日	(41,295)	(1,381)
USD	3,666	收到USONBFR O/N (0.300)% 支付1支證券之相關整批股票的績效。	Barclays	2024年5月09日	(218,274)	(3,849)
USD	3,765	收到USONBFR O/N (0.300)% 支付1支證券之相關整批股票的績效。	Barclays	2024年5月16日	(224,168)	(3,953)
USD	59,454,000	收到147支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	66,832,430	(1,303,227)
USD	2,025,612	支付USONBFR= 1日0.650% 收到USONBFR= 1日(0.050)% 支付136支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(44,193,932)	(3,014,095)
USD	1,600	收到1支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.300%	Bank of America	2024年5月30日	134,880	6,560
USD	72,724	收到FEDEF 1日(0.350)% 支付18支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2023年9月19日	(10,332,328)	50,245
USD	8,000	收到1支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.300%	Bank of America	2024年7月16日	174,560	11,005
USD	6,400	收到3支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.300%	Bank of America	2024年7月31日	212,432	3,470
USD	17,200	收到2支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.300%	Bank of America	2024年3月26日	105,128	3,224
USD	494,000	收到1支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.700%	Bank of America	2024年7月31日	496,828	(1,381)
USD	952	收到USONFEE= O/N (0.200)% 支付1支證券之相關整批股票 / 債券的績效。	Bank of America	2024年7月30日	(135,898)	(1,072)
USD	7,946,000	收到13支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.700%	Bank of America	2024年6月05日	11,841,322	1,313,215
USD	160,166	收到USONFEE= O/N (0.200)% 支付11支證券之相關整批股票 / 債券的績效。	Bank of America	2024年6月05日	(6,367,939)	(756,342)
USD	15,577	收到USONBFR= 1日(4.000)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(230,851)	(29,786)
USD	6,542	收到FEDEF 1日(0.350)% 支付2支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2023年11月28日	(411,702)	(14,216)

附註10 — 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	交易對方	到期日期	全球 風險 USD	未實現 盈利 / (虧損) USD
USD	5,398	收到USONBFR= 1日(0.210)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(45,181)	3,572
USD	167,000	收到SOFR 1日(0.350)% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2024年8月05日	(164,873)	2,321
USD	710	收到1支證券之相關整批股票 / 債券的績效。 支付SOFR 1日0.350%	Goldman Sachs	2033年3月09日	61,543	(185)
USD	1,562,000	收到2支證券之相關整批股票 / 債券的績效。 支付SOFR 1日0.350%	Goldman Sachs	2025年5月05日	2,958,461	332,744
USD	105,482	收到SOFR 1日(0.350)% 支付5支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2033年5月04日	(4,448,222)	(309,870)
USD	12,820	收到USONFEE= O/N (0.200)% 支付3支證券之相關整批股票 / 債券的績效。	Bank of America	2024年7月10日	(433,473)	12,743
USD	181,000	收到1支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.700%	Bank of America	2024年7月11日	186,402	2,989
USD	728	收到USONBFR O/N (0.300)% 支付1支證券之相關整批股票的績效。	Barclays	2024年5月10日	(33,182)	(896)
USD	272,000	收到1支證券之相關整批股票 / 債券的績效。 支付SOFR 1日0.350%	Goldman Sachs	2024年10月03日	542,334	177,108
USD	22,860	收到SOFR 1日(0.350)% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2033年3月30日	(430,454)	(157,807)
USD	12,505	收到USONFEE= O/N (0.200)% 支付2支證券之相關整批股票 / 債券的績效。	Bank of America	2024年5月15日	(1,724,968)	(479,680)
USD	2,430	收到1支證券之相關整批股票 / 債券的績效。 支付FEDEF 1日0.400%	Morgan Stanley	2023年11月20日	382,360	14,089
USD	1,415	收到FEDEF 1日0.400% 支付1支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2023年11月20日	(222,650)	1,316
USD	170,240	收到1支證券之相關整批股票 / 債券的績效。 支付FEDEF 1日2.500%	Morgan Stanley	2024年10月21日	332,396	(3,811)
USD	2,292,000	收到3支證券之相關整批股票 / 債券的績效。 支付SOFR 1日0.350%	Goldman Sachs	2025年8月19日	3,837,092	491,474
USD	34,551	收到SOFR 1日(0.350)% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2033年5月05日	(570,092)	(15,101)
USD	5,861	收到1支證券之相關整批股票 / 債券的績效。 支付OBFR O/N 0.400%	J.P. Morgan	2024年7月31日	2,913,386	27,845
USD	103,000	收到1支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.700%	Bank of America	2024年7月03日	152,466	15,066
USD	6,177	收到USONFEE= O/N (0.200)% 支付1支證券之相關整批股票 / 債券的績效。	Bank of America	2024年7月03日	(109,456)	(14,022)
USD	1,590	收到FEDEF 1日(2.520)% 支付1支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2023年9月19日	(113,764)	(27,507)
USD	12,954	收到1支證券之相關整批股票 / 債券的績效。 支付OBFR O/N 0.400%	J.P. Morgan	2024年7月03日	6,974,175	119,177
USD	112,229	收到1支證券之相關整批股票 / 債券的績效。 支付OBFR O/N 0.400%	J.P. Morgan	2024年8月01日	3,827,009	61,508
USD	58,240	收到USONBFR= 1日(8.000)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(138,611)	96,622
USD	227,726	收到USONBFR= 1日(6.310)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(403,075)	296,901
USD	812,000	收到2支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.700%	Bank of America	2024年5月01日	1,637,132	305,276
USD	46,277	收到USONFEE= O/N (0.200)% 支付4支證券之相關整批股票 / 債券的績效。	Bank of America	2024年5月22日	(1,596,872)	(13,226)
USD	1,259	收到USONFEE= O/N (0.350)% 支付1支證券之相關整批股票 / 債券的績效。	Bank of America	2026年6月03日	(10,563)	(376)
USD	13,656	收到FEDEF 1日(1.220)% 支付1支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2023年11月28日	(114,574)	(2,486)
USD	794	收到FEDEF 1日(7.500)% 支付1支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2025年6月16日	(151,042)	9,186
USD	320	收到FEDEF 1日(12.750)% 支付1支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2025年6月16日	(184,840)	(7,477)

附註10 — 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	交易對方	到期日期	全球 風險 USD	未實現 盈利 / (虧損) USD
USD	8,800	收到3支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.300%	Bank of America	2024年7月10日	344,352	5,156
USD	250,000	收到1支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.700%	Bank of America	2024年5月08日	297,078	7,313
USD	172	收到1支證券之相關整批股票 / 債券的績效。 支付SOFR 1日0.350%	Goldman Sachs	2033年5月20日	14,553	596
USD	84,000	收到SOFR 1日(3.506)% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2028年6月20日	(65,319)	(1,346)
USD	12,036	收到USONFEE= O/N (0.200)% 支付2支證券之相關整批股票 / 債券的績效。	Bank of America	2024年7月17日	(348,566)	(25,849)
USD	23,517	收到USONBFR= 1日(10.000)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(132,636)	72,110
USD	3,200	收到1支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.300%	Bank of America	2024年5月22日	168,032	1,344
USD	880,000	收到1支證券之相關整批股票 / 債券的績效。 支付SOFR 1日0.350%	Goldman Sachs	2023年8月17日	1,664,129	21,273
USD	922,000	收到2支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.700%	Bank of America	2024年5月30日	945,080	2,283
USD	30,664	收到USONFEE= O/N (0.200)% 支付2支證券之相關整批股票 / 債券的績效。	Bank of America	2024年5月30日	(302,518)	8,147
USD	1,077	收到USONBFR O/N (0.300)% 支付1支證券之相關整批股票的績效。	Barclays	2024年5月08日	(64,125)	(1,131)
USD	4,800	收到1支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.300%	Bank of America	2024年6月28日	70,320	547
USD	8,905	收到USONBFR= 1日(10.500)% 支付2支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(101,632)	(22,175)
USD	583,000	收到1支證券之相關整批股票 / 債券的績效。 支付SOFR 1日0.350%	Goldman Sachs	2028年4月19日	583,284	5,759
USD	15,562	收到SOFR 1日(0.552)% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2033年3月10日	(302,681)	(3,735)
USD	37,210	收到USONBFR= 1日(0.300)% 支付2支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(1,484,951)	(303,333)
USD	741	收到SOFR 1日(0.350)% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2033年3月23日	(18,525)	(1,089)
USD	519,000	收到SOFR 1日0.350% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2025年5月05日	(466,466)	(5,412)
USD	2,026	收到USONFEE= O/N (0.200)% 支付1支證券之相關整批股票 / 債券的績效。	Bank of America	2024年6月26日	(83,329)	(4,241)
USD	56,360	收到USONBFR= 1日(0.200)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(514,781)	(36,008)
USD	5,440	收到1支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.300%	Bank of America	2024年6月05日	214,010	9,303
USD	420	收到USONBFR= 1日(1.750)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2024年5月20日	(78,169)	7,542
USD	424	收到FEDEF 1日(2.000)% 支付1支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2025年6月16日	(78,913)	5,656
USD	17,649	收到USONBFR= 1日(0.400)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(619,480)	(189,730)
USD	3,092	收到USONBFR= 1日(0.900)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(62,489)	10,691
USD	3,674	收到USONBFR= 1日(0.850)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(25,314)	9,682
USD	2,714	收到USONFEE= O/N (0.200)% 支付1支證券之相關整批股票 / 債券的績效。	Bank of America	2024年6月28日	(153,965)	(5,742)
USD	30,914	收到USONBFR= 1日(1.050)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(870,538)	30,914
USD	19,502	收到1支證券之相關整批股票 / 債券的績效。 支付OBFR O/N 0.400%	J.P. Morgan	2024年7月10日	6,641,211	(147,435)
USD	291,000	收到1支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.700%	Bank of America	2024年4月18日	363,702	26,143

附註10 — 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	交易對方	到期日期	全球 風險 USD	未實現 盈利 / (虧損) USD
USD	275,000	收到1支證券之相關整批股票 / 債券的績效。 支付SOFR 1日0.350%	Goldman Sachs	2027年5月05日	399,230	2,135
USD	3,200	收到1支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.300%	Bank of America	2024年6月12日	183,680	(1,280)
USD	516,000	收到1支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.700%	Bank of America	2024年7月10日	542,416	(15,572)
USD	41,747	收到FEDEF 1日(0.570)% 支付1支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2023年9月19日	(404,528)	4,175
USD	479,000	收到1支證券之相關整批股票 / 債券的績效。 支付SOFR 1日0.350%	Goldman Sachs	2029年4月18日	540,252	40,322
USD	203,000	收到SOFR 1日0.350% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2029年4月18日	(204,642)	(1,932)
USD	7,996	收到SOFR 1日(0.350)% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2033年3月17日	(274,423)	(34,113)
USD	960,000	收到1支證券之相關整批股票 / 債券的績效。 支付SOFR 1日0.350%	Goldman Sachs	2025年3月19日	869,860	2,513
USD	19,200	收到2支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.300%	Bank of America	2024年7月17日	235,648	21,768
USD	660,000	收到1支證券之相關整批股票 / 債券的績效。 支付SOFR 1日0.350%	Goldman Sachs	2028年12月05日	645,123	56,993
USD	275,000	收到SOFR 1日0.350% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2028年12月05日	(238,695)	(2,646)
USD	4,088	收到SOFR 1日(0.350)% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2033年4月04日	(327,040)	(54,929)
USD	134,148	收到USONBFR= 1日(1.500)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(1,393,798)	238,113
USD	5,000	收到1支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.300%	Bank of America	2024年5月01日	225,500	(4,100)
USD	4,376	收到OBFR O/N (0.350)% 支付1支證券之相關整批股票 / 債券的績效。	J.P. Morgan	2026年5月20日	(217,050)	379
USD	3,380	收到OBFR O/N (0.350)% 支付1支證券之相關整批股票 / 債券的績效。	J.P. Morgan	2026年5月27日	(176,402)	(13,423)
USD	10,375	收到FEDEF 1日(2.050)% 支付1支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2024年9月19日	(367,690)	3,543
USD	2,299	收到FEDEF 1日(0.150)% 支付1支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2025年6月02日	(1,940,011)	28,531
USD	713	收到FEDEF 1日(0.147)% 支付1支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2023年8月18日	(2,772,672)	(55,650)
USD	8,436	收到OBFR O/N (0.300)% 支付1支證券之相關整批股票 / 債券的績效。	J.P. Morgan	2024年7月30日	(37,543,406)	(259,321)
USD	396,000	收到SOFR 1日0.350% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2027年8月18日	(391,370)	(1,936)
USD	836,000	收到1支證券之相關整批股票 / 債券的績效。 支付SOFR 1日0.350%	Goldman Sachs	2027年8月18日	854,931	(2,254)
USD	4,176	收到SOFR 1日(0.350)% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2033年3月03日	(361,850)	(7,057)
USD	1,958,000	收到3支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.700%	Bank of America	2024年5月22日	2,525,223	31,143
USD	38,730	收到1支證券之相關整批股票 / 債券的績效。 支付OBFR O/N 0.400%	J.P. Morgan	2024年7月25日	5,932,274	328,360
USD	20,200	收到SOFR 1日(0.350)% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2033年3月09日	(2,095,548)	(447,763)
USD	11,120	收到2支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.300%	Bank of America	2024年6月21日	119,162	1,266
USD	11,150	收到1支證券之相關整批股票 / 債券的績效。 支付FEDEF 1日0.300%	Morgan Stanley	2025年6月16日	1,351,761	(309,878)
USD	6,100	收到1支證券之相關整批股票 / 債券的績效。 支付OBFR O/N 0.400%	J.P. Morgan	2024年2月28日	399,245	8,967
USD	8,088	收到USONBFR= 1日(0.450)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(67,454)	(9,529)

附註10 — 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	交易對方	到期日期	全球 風險 USD	未實現 盈利 / (虧損) USD
USD	44,000	收到1支證券之相關整批股票 / 債券的績效。 支付USONBFR= 1日0.000%	BNP Paribas	2023年7月10日	44,110	198
USD	125	收到USONBFR= 1日0.000% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(8,781)	(88)
USD	370,000	收到1支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.700%	Bank of America	2024年4月01日	370,925	(2,468)
USD	5,566	收到1支證券之相關整批股票 / 債券的績效。 支付SOFR 1日0.350%	Goldman Sachs	2033年3月17日	201,545	35,288
USD	321,000	收到SOFR 1日(0.750)% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2025年5月05日	(369,899)	(28,380)
USD	21,530	收到FEDEF 1日(0.870)% 支付1支證券之相關整批股票 / 債券的績效。	Morgan Stanley	2023年9月19日	(210,994)	30,573
USD	4,419	收到1支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.300%	Bank of America	2024年3月25日	71,765	3,314
USD	2,672	收到1支證券之相關整批股票 / 債券的績效。 支付OBFR O/N 0.400%	J.P. Morgan	2024年2月07日	1,394,116	(35,698)
USD	192,678	收到USONFEE= O/N (0.200)% 支付1支證券之相關整批股票 / 債券的績效。	Bank of America	2024年6月07日	(1,350,673)	(247,115)
USD	504	收到1支證券之相關整批股票 / 債券的績效。 支付SOFR 1日0.350%	Goldman Sachs	2033年3月02日	209,901	9,833
USD	504,000	收到SOFR 1日(0.350)% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2026年3月18日	(522,011)	(6,295)
USD	8,000	收到USONFEE= O/N (0.200)% 支付1支證券之相關整批股票 / 債券的績效。	Bank of America	2024年6月21日	(53,680)	(1,040)
USD	1,111,000	收到1支證券之相關整批股票 / 債券的績效。 支付SOFR 1日0.350%	Goldman Sachs	2026年11月04日	2,186,263	297,065
USD	73,172	收到SOFR 1日(0.350)% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2033年2月24日	(1,830,032)	(292,179)
USD	189,000	收到SOFR 1日(0.704)% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2026年1月06日	(169,746)	2,017
USD	235	收到1支證券之相關整批股票 / 債券的績效。 支付SOFR 1日0.350%	Goldman Sachs	2033年5月04日	59,164	2,012
USD	15,124	收到USONBFR= 1日(2.000)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(58,681)	27,510
USD	541,000	收到1支證券之相關整批股票 / 債券的績效。 支付USONFEE= O/N 0.700%	Bank of America	2024年6月12日	866,011	180,600
USD	10,881	收到USONFEE= O/N (0.656)% 支付1支證券之相關整批股票 / 債券的績效。	Bank of America	2024年6月12日	(707,374)	(164,779)
USD	2,236	收到USONBFR= 1日(0.500)% 支付1支證券之相關整批股票 / 債券的績效。	BNP Paribas	2023年7月10日	(47,358)	(6,063)
USD	231,000	收到SOFR 1日(0.250)% 支付1支證券之相關整批股票 / 債券的績效。	Goldman Sachs	2026年12月18日	(202,550)	(4,223)
						(5,999,099)

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
歐洲共同體	(7,366,893)	(65.00)
巴拿馬	(5,203,716)	(45.91)
利比里亞	(2,870,486)	(25.33)
馬紹爾群島	(2,407,621)	(21.24)
瑞士	(1,616,345)	(14.26)
百慕達	(1,546,802)	(13.65)
新加坡	(870,538)	(7.68)
中國香港	(792,039)	(6.99)
丹麥	(773,158)	(6.82)

附註10 — 契約差額選擇權 (續)

多空策略基金 (續)

	全球 風險 USD	批次百分比 全球 風險
開曼群島	(657,825)	(5.80)
加拿大	(591,195)	(5.22)
義大利	(475,190)	(4.19)
瑞典	(190,139)	(1.68)
荷蘭	(66,013)	(0.58)
奧地利	(58,390)	(0.52)
以色列	(22,233)	(0.20)
盧森堡	191,160	1.69
中國	332,396	2.93
曼島	396,532	3.50
愛爾蘭	462,081	4.08
韓國	858,797	7.58
德國	5,174,940	45.66
英國	6,018,772	53.10
法國	6,657,311	58.74
美國	16,750,674	147.79
	<u>11,334,080</u>	<u>100.00</u>

附註11 — 未平倉信用違約交換契約

截止於2023年06月30日，本公司已簽訂下列尚未履行契約：



附註11 — 未平倉信用違約交換契約 (續)

波灣富裕債券基金

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
46,000,000	沙烏地阿拉伯政府債券4% 2025年4月17日	1.00%	J.P.Morgan	買入	2027年12月20日	USD	(876,619)	(178,046)
							(876,619)	(178,046)

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
212,000	AIR FRANCE - KLM 1.875% 2025年01月16日	5.00%	Citibank	買入	2027年12月20日	EUR	(9,870)	(28,018)
336,000	AIR FRANCE - KLM 1.875% 2025年01月16日	5.00%	Citigroup	買入	2027年12月20日	EUR	(15,643)	(42,947)
196,000	American Airlines Group, Inc. 3.75% 2025年3月1日	5.00%	Barclays	買入	2024年12月20日	USD	76	(8,231)
613,000	American Airlines Group, Inc. 5% 2023年12月20日	5.00%	Goldman Sachs	買入	2023年12月20日	USD	(10,343)	(30,771)
32,000	American Airlines Group, Inc. 5% 2024年12月20日	5.00%	Goldman Sachs	買入	2024年12月20日	USD	12	(4,965)
189,000	American Airlines Group, Inc. 5% 2023年12月20日	5.00%	Barclays	買入	2023年12月20日	USD	(3,189)	(6,811)
155,000	American Airlines Group, Inc. 3.75% 2025年3月1日	5.00%	Barclays	買入	2027年12月20日	USD	8,406	(9,892)
734,000	American Airlines Group, Inc. 5% 2024年06月20日	5.00%	Barclays	買入	2024年6月20日	USD	(4,525)	(63,697)
95,000	American Airlines Group, Inc. 5% 2024年12月20日	5.00%	Barclays	買入	2024年12月20日	USD	37	(14,028)
108,000	American Airlines Group, Inc. 5% 2025年06月20日	5.00%	Barclays	買入	2025年6月20日	USD	693	(14,757)
248,000	American Airlines Group, Inc. 3.75% 2025年3月1日	5.00%	Goldman Sachs	買入	2024年12月20日	USD	96	(17,023)
645,000	American Airlines Group, Inc. 5% 2024年06月20日	5.00%	Goldman Sachs	買入	2024年6月20日	USD	(3,976)	(59,248)
432,000	American Airlines Group, Inc. 3.75% 2025年3月1日	5.00%	Barclays	買入	2025年6月20日	USD	2,774	(54,707)
314,000	American Axle & Manufacturing, Inc. 6.25% 2026年3月15日	5.00%	Morgan Stanley	買入	2027年6月20日	USD	(9,037)	(7,180)
312,000	American Axle & Manufacturing, Inc. 6.25% 2026年3月15日	5.00%	Morgan Stanley	買入	2028年6月20日	USD	(1,064)	847
1,380,000	Argentina Government Bond 1% 2029年7月9日	5.00%	Goldman Sachs	買入	2026年12月20日	USD	832,217	106,331
874,000	Argentina Government Bond 1% 2029年7月9日	5.00%	Barclays	買入	2026年12月20日	USD	527,071	67,371
1,350,000	Argentina Government Bond 1% 2029年7月9日	5.00%	Goldman Sachs	買入	2027年12月20日	USD	863,126	65,688
319,000	Argentina Government Bond 1% 2029年7月9日	5.00%	J.P. Morgan	買入	2026年12月20日	USD	192,375	24,616
255,000	Argentina Government Bond 1% 2029年7月9日	5.00%	Citibank	買入	2026年12月20日	USD	153,779	(35,558)
155,000	Assicurazioni Generali SpA 4.125% 2026年5月4日	1.00%	BNP Paribas	買入	2028年6月20日	EUR	3,610	(4,065)
310,000	中國銀行1.25% 2025年6月24日	1.00%	J.P. Morgan	買入	2026年6月20日	USD	(4,450)	(1,784)
774,000	中國銀行1.25% 2025年6月24日	1.00%	Goldman Sachs	買入	2028年6月20日	USD	(8,205)	(6,806)
388,000	中國銀行1.25% 2025年6月24日	1.00%	J.P. Morgan	買入	2028年6月20日	USD	(4,113)	(4,654)
620,000	Bay Motoren Werke AG 0.75% 2024年7月12日	1.00%	Morgan Stanley	買入	2028年6月20日	EUR	(11,564)	(3,915)

附註11 — 未平倉信用違約交換契約 (續)

多空策略基金 (續)

票面	說明	支付 / 收取 利息 %	交易對方	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
77,000	Boparan Finance plc 5.5% 2024年6月20日	5.00%	J.P. Morgan	買入	2024年6月20日	EUR	13,312	(2,920)
277,000	Calpine Corp. 5.125% 2028年3月15日	5.00%	J.P. Morgan	賣出	2027年12月20日	USD	8,208	8,360
101,000	Carnival Corp. 6.65% 2028年1月15日	1.00%	J.P. Morgan	買入	2027年6月20日	USD	11,862	(4,592)
1,378,000	Carnival Corp. 6.65% 2028年1月15日	1.00%	Barclays	買入	2027年6月20日	USD	161,844	(189,234)
1,000,000	CDX.NA.EM.39-V1. Jun.2028	1.00%	Barclays	賣出	2028年6月20日	USD	(47,414)	(409)
8,420,000	CDX.NA.EM.39-V1. Jun.2028	1.00%	Citibank	買入	2028年6月20日	USD	399,229	(16,157)
20,519,600	CDX.NA.HY.40-V1. Jun.2028	5.00%	J.P. Morgan	買入	2028年6月20日	USD	(545,449)	(456,905)
8,960,000	CDX.NA.HY.40-V1. Jun.2028	5.00%	Citibank	買入	2028年6月20日	USD	(270,466)	(187,157)
4,000,000	CDX.NA.HY.40-V1. Jun.2028	5.00%	Barclays	賣出	2028年6月20日	USD	120,744	(18,545)
22,000,000	CDX.NA.IG.40-V1. Jun.2028	1.00%	Barclays	賣出	2028年6月20日	USD	339,029	11,061
243,000	Ceconomy AG 1.75% 2026年06月24日	1.00%	Morgan Stanley	買入	2023年12月20日	EUR	1,575	(26,462)
92,000	Ceconomy AG 1.75% 2026年06月24日	1.00%	Morgan Stanley	買入	2024年6月20日	EUR	3,013	(8,285)
853,000	中國建設銀行0% 2024年4月22日	1.00%	J.P. Morgan	買入	2028年6月20日	USD	(8,910)	(4,181)
466,000	中國建設銀行0% 2024年4月22日	1.00%	J.P. Morgan	買入	2026年6月20日	USD	(6,554)	(2,616)
233,000	中國建設銀行0% 2024年4月22日	1.00%	Goldman Sachs	買入	2028年6月20日	USD	(2,434)	(1,907)
916,000	Cie de St. Gobain 1.625% 2025年8月10日	1.00%	Citigroup	買入	2028年6月20日	EUR	(13,848)	(13,599)
471,000	Continental AG 0.375% 2025年6月27日	1.00%	J.P. Morgan	買入	2028年6月20日	EUR	4,788	(1,114)
157,000	Continental AG 0.375% 2025年6月27日	1.00%	Morgan Stanley	買入	2028年6月20日	EUR	1,596	(998)
867,000	埃及政府債券4.55% 2023年11月20日	1.00%	Barclays	買入	2024年12月20日	USD	148,852	49,676
830,000	埃及政府債券4.55% 2023年11月20日	1.00%	Citigroup	買入	2027年12月20日	USD	333,470	48,965
830,000	埃及政府債券4.55% 2023年11月20日	1.00%	Citigroup	買入	2025年12月20日	USD	238,818	24,863
800,000	埃及政府債券4.55% 2023年11月20日	1.00%	Citibank	買入	2026年6月20日	USD	264,064	(22,229)
350,000	埃及政府債券4.55% 2023年11月20日	1.00%	Citibank	買入	2024年12月20日	USD	60,090	(4,641)
1,163,000	埃及政府債券4.55% 2023年11月20日	1.00%	Barclays	買入	2024年6月20日	USD	107,140	(71,437)
386,000	埃及政府債券4.55% 2023年11月20日	1.00%	Barclays	買入	2026年6月20日	USD	127,411	(20,845)
780,000	Ford Motor Co. 4.346% 2026年12月8日	5.00%	Citibank	買入	2028年6月20日	USD	(74,084)	(12,177)
390,000	Ford Motor Co. 4.346% 2026年12月8日	5.00%	Morgan Stanley	買入	2028年6月20日	USD	(37,041)	(683)
465,000	HSBC Holdings plc 6% 2028年6月20日	1.00%	J.P. Morgan	買入	2028年6月20日	EUR	4,689	(3,489)
40,000	Iceland Bondco plc 4.625% 2025年3月15日	5.00%	J.P. Morgan	買入	2025年6月20日	EUR	411	(1,331)
60,000	Iceland Bondco plc 4.625% 2025年3月15日	5.00%	Goldman Sachs	買入	2025年6月20日	EUR	617	(9,465)
1,396,000	中國工商銀行1.625% 2026年10月28日	1.00%	Goldman Sachs	買入	2028年6月20日	USD	(14,511)	(8,427)

附註11 — 未平倉信用違約交換契約 (續)

多空策略基金 (續)

票面	說明	支付 / 收取 利息 %	交易對方	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
155,000	中國工商銀行1.625% 2026年10月28日	1.00%	J.P. Morgan	買入	2026年6月20日	USD	(2,235)	(983)
155,000	中國工商銀行1.625% 2026年10月28日	1.00%	J.P. Morgan	買入	2028年6月20日	USD	(1,611)	(1,955)
238,000	Intesa Sanpaolo SpA 0% 2028年6月20日	1.00%	Goldman Sachs	買入	2028年6月20日	EUR	14,140	(2,409)
312,000	Intesa Sanpaolo SpA 0% 2028年6月20日	1.00%	Morgan Stanley	買入	2028年6月20日	EUR	18,536	(4,416)
234,000	Intrum AB 3.125% 2024年7月15日	5.00%	J.P. Morgan	買入	2028年6月20日	EUR	47,839	11,194
233,000	Italy Government Bond 6.875% 2023年9月27日	1.00%	Bank of America	買入	2024年6月20日	USD	(1,846)	(6,069)
389,000	Italy Government Bond 6.875% 2023年9月27日	1.00%	J.P. Morgan	買入	2024年6月20日	USD	(3,082)	(6,252)
7,730,000	ITRAXX.EUROPE. CROSSOVER.39-V1. Jun.2028	5.00%	Citibank	買入	2028年6月20日	EUR	(346,936)	37,204
11,000,000	ITRAXX.EUROPE. CROSSOVER.39-V1. Jun.2028	5.00%	Barclays	賣出	2028年6月20日	EUR	493,700	(95,050)
29,000,000	ITRAXX.EUROPE. MAIN.39-V1.Jun.2028	1.00%	Barclays	賣出	2028年6月20日	EUR	382,746	(6,108)
2,255,000	日本政府債券2.2% 2027年09月20日	1.00%	Barclays	買入	2028年6月20日	USD	(86,300)	(8,050)
1,244,000	日本政府債券2.2% 2027年09月20日	1.00%	Goldman Sachs	買入	2028年6月20日	USD	(47,608)	(4,441)
201,687,000	JFE Holdings, Inc. 0.25% 2026年09月18日	1.00%	Goldman Sachs	買入	2028年6月20日	JPY	(33,366)	(13,360)
46,011,000	JFE Holdings, Inc. 0.25% 2026年09月18日	1.00%	J.P. Morgan	買入	2028年6月20日	JPY	(7,611)	864
261,000	K Hovnanian Enterprises, Inc. 10.5% 2026年2月15日	5.00%	Barclays	買入	2028年6月20日	USD	18,204	(1,101)
178,945,000	Kawasaki Heavy Industries Ltd 0.4% 2028年7月20日	1.00%	Barclays	買入	2028年6月20日	JPY	(35,350)	(12,609)
113,756,000	Kawasaki Heavy Industries Ltd 0.4% 2028年7月20日	1.00%	J.P. Morgan	買入	2028年6月20日	JPY	(22,472)	1,675
77,591,000	Kawasaki Heavy Industries Ltd 0.4% 2028年7月20日	1.00%	Morgan Stanley	買入	2028年6月20日	JPY	(15,328)	(210)
194,567,000	Kobe Steel Ltd. 0.924% 2025年5月21日	1.00%	Goldman Sachs	買入	2028年6月20日	JPY	(7,413)	(51,517)
287,000	Kohl's Corp. 4.25% 2025年7月17日	1.00%	J.P. Morgan	買入	2024年12月20日	USD	5,155	(3,471)
931,000	Lanxess 1% 2026年10月7日	1.00%	Goldman Sachs	買入	2028年6月20日	EUR	40,897	17,693
311,000	Lloyds Banking Group plc 4.5% 2024年11月4日	1.00%	Citigroup	買入	2028年6月20日	EUR	8,871	29
469,000	Marks & Spencer plc 3% 2023年12月8日	1.00%	Citigroup	買入	2028年6月20日	EUR	22,324	2,860
314,000	MercedesBenz Group AG 1.4% 2024年1月12日	1.00%	Bank of America	買入	2028年6月20日	EUR	(5,599)	(132)
471,000	MercedesBenz Group AG 1.4% 2024年1月12日	1.00%	J.P. Morgan	買入	2028年6月20日	EUR	(8,398)	(1,292)
157,000	MercedesBenz Group AG 1.4% 2024年1月12日	1.00%	Morgan Stanley	買入	2028年6月20日	EUR	(2,799)	(177)
385,000	MetLife, Inc. 3.6% 2025年11月13日	1.00%	BNP Paribas	買入	2028年6月20日	USD	1,128	(3,283)
954,000	MetLife, Inc. 3.6% 2025年11月13日	1.00%	Barclays	買入	2028年6月20日	USD	2,797	(15,293)
147,387,000	Mitsui OSK Lines Ltd. 0.49% 2025年7月18日	1.00%	Goldman Sachs	買入	2028年6月20日	JPY	(12,125)	(9,123)
62,058,000	Mitsui OSK Lines Ltd. 0.49% 2025年7月18日	1.00%	Citigroup	買入	2028年6月20日	JPY	(5,105)	(4,326)

附註11 — 未平倉信用違約交換契約 (續)

多空策略基金 (續)

票面	說明	支付 / 收取 利息 %	交易對方	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
310,000	Next plc 3.625% 2028年5月18日	1.00%	Citigroup	買入	2028年6月20日	EUR	2,490	(6,896)
7,761,000	Nippon Paper Industries Co. Ltd. 0.49% 2027年7月23日	1.00%	J.P. Morgan	買入	2024年12月20日	JPY	(179)	(1,251)
15,523,000	Nippon Paper Industries Co. Ltd. 0.49% 2027年7月23日	1.00%	J.P. Morgan	買入	2024年6月20日	JPY	(495)	(1,459)
36,129,000	Nippon Paper Industries Co. Ltd. 0.49% 2027年7月23日	1.00%	Citigroup	買入	2025年6月20日	JPY	(520)	(6,875)
15,552,000	Nippon Paper Industries Co. Ltd. 0.49% 2027年7月23日	1.00%	Citigroup	買入	2028年6月20日	JPY	3,422	(9,649)
50,544,000	Nippon Paper Industries Co. Ltd. 0.49% 2027年7月23日	1.00%	J.P. Morgan	買入	2028年6月20日	JPY	11,122	(32,962)
217,915,000	Nippon Steel Corp. 0.14% 2024年6月20日	1.00%	Goldman Sachs	買入	2028年6月20日	JPY	(40,762)	(19,134)
77,002,000	Nippon Steel Corp. 0.14% 2024年6月20日	1.00%	Barclays	買入	2028年6月20日	JPY	(14,403)	783
25,915,000	Nippon Steel Corp. 0.14% 2024年6月20日	1.00%	Citigroup	買入	2028年6月20日	JPY	(4,848)	(118)
20,194,000	Rakuten Group, Inc. 0.42% 2027年6月25日	1.00%	Barclays	買入	2024年12月20日	JPY	9,456	6,117
21,295,000	Rakuten Group, Inc. 0.42% 2027年6月25日	1.00%	J.P. Morgan	買入	2024年12月20日	JPY	9,972	4,555
46,697,000	Rakuten Group, Inc. 0.42% 2027年6月25日	1.00%	Barclays	買入	2024年6月20日	JPY	9,779	579
46,697,000	Rakuten Group, Inc. 0.42% 2027年6月25日	1.00%	Barclays	買入	2023年12月20日	JPY	2,730	338
15,566,000	Rakuten Group, Inc. 0.42% 2027年6月25日	1.00%	J.P. Morgan	買入	2023年12月20日	JPY	910	(197)
7,783,000	Rakuten Group, Inc. 0.42% 2027年6月25日	1.00%	J.P. Morgan	買入	2024年6月20日	JPY	1,630	(247)
120,000	Saipem Finance International BV 3.75% 2023年9月8日	5.00%	Goldman Sachs	買入	2024年6月20日	EUR	(4,551)	(14,051)
2,859,000	沙烏地阿拉伯政府債券4% 2025年4月17日	1.00%	Citigroup	買入	2027年12月20日	USD	(55,370)	(5,661)
269,000	SES SA 0.875% 2027年11月4日	1.00%	Morgan Stanley	買入	2028年6月20日	EUR	3,621	(12,242)
878,000	SES SA 0.875% 2027年11月4日	1.00%	J.P. Morgan	買入	2028年6月20日	EUR	11,820	(38,072)
1,000,000	Societe Generale SA 3.25% 2023年12月20日	1.00%	Barclays	買入	2023年12月20日	EUR	(3,042)	(8,426)
31,088,000	SoftBank Group Corp. 1.569% 2024年6月12日	1.00%	Barclays	買入	2028年6月20日	JPY	15,718	(5,399)
66,839,000	SoftBank Group Corp. 1.569% 2024年6月12日	1.00%	Goldman Sachs	買入	2028年6月20日	JPY	33,794	(9,894)
400,000	南非政府債券5.875% 2025年9月16日	1.00%	Citibank	買入	2028年6月20日	USD	27,990	(1,237)
1,500,000	南非政府債券5.875% 2025年9月16日	1.00%	Goldman Sachs	買入	2024年6月20日	USD	(164)	(10,823)
1,500,000	南非政府債券5.875% 2025年9月16日	1.00%	Barclays	買入	2024年12月20日	USD	6,683	(12,962)
3,700,000	南非政府債券5.875% 2025年9月16日	1.00%	BNP Paribas	買入	2028年6月20日	USD	258,903	(94,332)
1,057,000	SPG LP 2.75% 2028年6月20日	1.00%	Barclays	買入	2028年6月20日	USD	(2,505)	(19,402)
466,000	Stellantis NV 2% 2025年03月20日	5.00%	Barclays	買入	2028年6月20日	EUR	(80,433)	(174)

附註11 — 未平倉信用違約交換契約 (續)

多空策略基金 (續)

票面	說明	支付 / 收取 利息 %	交易對方	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
155,000	Stellantis NV 2% 2025年3月20日	5.00%	Morgan Stanley	買入	2028年6月20日	EUR	(26,754)	764
455,000	Stena Aktiebolag 7% 2024年2月1日	5.00%	Goldman Sachs	買入	2024年12月20日	EUR	(18,485)	8,512
106,000	Stena Aktiebolag 7% 2024年2月1日	5.00%	Barclays	買入	2024年6月20日	EUR	(3,502)	795
575,000	Stena Aktiebolag 7% 2024年2月1日	5.00%	J.P. Morgan	買入	2027年6月20日	EUR	(19,627)	(20,038)
20,000	Stena Aktiebolag 7% 2024年2月1日	5.00%	Goldman Sachs	買入	2027年6月20日	EUR	(683)	(484)
55,000	Stena Aktiebolag 7% 2024年2月1日	5.00%	Goldman Sachs	買入	2024年6月20日	EUR	(1,817)	(2,129)
106,000	Stena Aktiebolag 7% 2024年2月1日	5.00%	Barclays	買入	2027年6月20日	EUR	(3,618)	(10,821)
100,000	TDC Holding A/S 5.625% 2027年6月20日	1.00%	BNP Paribas	買入	2027年6月20日	EUR	(896)	(6,803)
453,000	Telecom Italia SpA 3.625% 2024年1月19日	1.00%	Goldman Sachs	買入	2028年6月20日	EUR	53,548	(1,236)
78,000	Telecom Italia SpA 3.625% 2024年1月19日	1.00%	Bank of America	買入	2028年6月20日	EUR	9,220	(634)
370,000	Tesco plc 6.15% 2037年11月15日	1.00%	Morgan Stanley	買入	2028年6月20日	EUR	(2,671)	(1,129)
100,000	Tesco plc 6.15% 2037年11月15日	1.00%	Citigroup	買入	2028年6月20日	EUR	(722)	(204)
78,000	Tesco plc 6.15% 2037年11月15日	1.00%	Goldman Sachs	買入	2028年6月20日	EUR	(563)	(210)
367,000	Transocean Ltd. 8% 2027年2月1日	1.00%	J.P. Morgan	買入	2027年12月20日	USD	77,356	(36,144)
479,000	U.S. Steel Corp. 6.65% 2037年6月1日	5.00%	Morgan Stanley	買入	2028年6月20日	USD	(21,010)	(10,225)
403,000	U.S. Steel Corp. 6.65% 2037年6月1日	5.00%	Barclays	買入	2028年6月20日	USD	(17,676)	(8,602)
96,000	U.S. Steel Corp. 6.65% 2037年6月1日	5.00%	Goldman Sachs	買入	2028年6月20日	USD	(4,211)	(939)
778,000	Unibail-Rodamco- Westfield SE 1.375% 2026年3月9日	1.00%	J.P. Morgan	買入	2028年6月20日	EUR	52,914	3,501
570,000	Unicredit Societa per Azioni 3% 2028年6月20日	1.00%	J.P. Morgan	買入	2028年6月20日	EUR	30,421	(20,439)
1,142,000	Volkswagen AG 0% 2024年11月16日	1.00%	J.P. Morgan	買入	2028年6月20日	EUR	9,381	(850)
1,885,000	Volkswagen AG 0% 2024年11月16日	1.00%	BNP Paribas	買入	2028年6月20日	EUR	15,483	(10,937)
							4,568,353	(1,698,535)

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
600,000	BNP Paribas Bespoke 5-10% Tranche Index 2023年12月	4.10%	BNP Paribas	賣出	2023年12月20日	EUR	3,302	3,302
3,240,000	Carnival Corp. 6.65% 2028年1月15日	1.00%	Citibank	賣出	2027年6月20日	USD	(381,551)	84,813
2,500,000	CDX.NA.HY.33-V13. 2024年12月	5.00%	Citibank	賣出	2024年12月20日	USD	28,721	72,625
2,400,000	CDX.NA.HY.40-V1. 2028年6月	5.00%	Citigroup	賣出	2028年6月20日	USD	67,033	17,185

附註11 — 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
1,000,000	Citibank Bespoke 0-10% Tranche Index, 2023年12月	3.60%	Citibank	賣出	2023年12月20日	USD	2,298	2,298
4,000,000	Citibank Bespoke 0-5% Tranche Index, 2023年12月	0.00%	Citibank	賣出	2023年12月20日	USD	(1,127,408)	(838,040)
3,350,000	MCDX.NA.MAIN.31-V1. 2023年12月	1.00%	Citibank	賣出	2023年12月20日	USD	8,454	5,258
							(1,399,151)	(652,559)

附註12 — 未平倉選擇權契約

截止於2023年06月30日，本公司已簽訂下列尚未履行契約：





附註12 — 未平倉選擇權契約 (續)

[REDACTED]

穩定月收益基金

買入 / 賣出 倉位	說明	交易對手	交易貨幣	買入 / (賣出) 契約數	承諾費 USD	市值 USD	未實現 盈利 / (虧損) USD
股票選擇權							
賣出	Amazon.com, Inc. , 賣權 , 行使價105.00 , 2023年8月	Morgan Stanley	USD	(1,000)	13,036,000	(49,000)	58,150
賣出	International Business Machines Corp. , 買權 , 行使價135.00 , 2023年7月	J.P.Morgan	USD	(1,250)	16,726,250	(311,250)	(140,225)
						<u>(360,250)</u>	<u>(82,075)</u>

附註12 — 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	買入 / (賣出) 契約數	承諾費 USD	市值 USD	未實現 盈利 / (虧損) USD
債券選擇權							
賣出	3個月Euribor, 賣權, 行使價96.00, 2023年12月	J.P. Morgan	EUR	(264)	6,848,305,783	(158,442)	(77,142)
買入	3個月Euribor, 賣權, 行使價96.50, 2023年12月	J.P. Morgan	EUR	132	3,424,152,892	209,756	106,912
買入	3個月SOFR, 買權, 行使價94.75, 2023年8月	Morgan Stanley	USD	33	780,780,000	4,537	(6,900)
買入	3個月SOFR, 賣權, 行使價93.50, 2023年12月	J.P. Morgan	USD	384	9,085,440,000	9,600	(19,111)
賣出	3個月SOFR, 賣權, 行使價94.00, 2023年12月	J.P. Morgan	USD	(576)	13,628,160,000	(43,200)	27,733
買入	3個月SOFR, 賣權, 行使價94.13, 2023年9月	J.P. Morgan	USD	100	2,366,000,000	1,250	(2,692)
賣出	3個月SOFR, 賣權, 行使價94.25, 2023年9月	J.P. Morgan	USD	(200)	4,732,000,000	(3,750)	7,116
買入	3個月SOFR, 賣權, 行使價94.38, 2023年9月	J.P. Morgan	USD	100	2,366,000,000	4,375	(5,192)
買入	3個月SOFR, 賣權, 行使價95.00, 2023年12月	J.P. Morgan	USD	144	3,407,040,000	194,400	111,633
買入	3個月SOFR 1年期中期曲線期權, 賣權, 行使價95.00, 2023年9月	J.P. Morgan	USD	96	2,270,400,000	25,800	16,435
賣出	3個月SOFR 1年期中期曲線期權, 賣權, 行使價95.50, 2023年9月	J.P. Morgan	USD	(144)	3,405,600,000	(100,800)	(71,197)
賣出	3個月SOFR 1年期中期曲線期權, 賣權, 行使價96.00, 2023年12月	J.P. Morgan	USD	(115)	2,719,750,000	(138,000)	(91,026)
買入	3個月SOFR 1年期中期曲線期權, 賣權, 行使價96.50, 2023年9月	J.P. Morgan	USD	48	1,135,200,000	114,300	72,568
買入	美國財政部2年期票據, 賣權, 行使價100.63, 2023年8月	J.P. Morgan	USD	85	1,719,629,900	17,266	762
買入	美國財政部5年期票據, 賣權, 行使價105.25, 2023年7月	J.P. Morgan	USD	80	864,664,000	4,375	(763)
賣出	美國財政部5年期票據, 賣權, 行使價106.00, 2023年7月	J.P. Morgan	USD	(120)	1,296,996,000	(18,750)	(3,956)
買入	美國財政部5年期票據, 賣權, 行使價107.50, 2023年7月	J.P. Morgan	USD	40	432,332,000	30,313	9,306
						153,030	74,486
貨幣選擇權							
買入	外匯EUR/USD, 買權, 行使價1.15, 2023年7月	J.P. Morgan	EUR	133,650	167,730	108	(20,595)
買入	外匯JPY/KRW, 買權, 行使價10.75, 2023年8月	J.P. Morgan	JPY	6,000,000	447,063	137	(7,305)
賣出	外匯JPY/KRW, 買權, 行使價11.25, 2023年8月	J.P. Morgan	JPY	(6,000,000)	467,857	(41)	3,342
買入	外匯JPY/USD, 賣權, 行使價115.00, 2023年8月	J.P. Morgan	USD	243,000	27,945,000	641	(46,952)
買入	外匯JPY/USD, 賣權, 行使價115.00, 2023年7月	J.P. Morgan	USD	405,000	46,575,000	2	(41,128)
買入	外匯JPY/USD, 賣權, 行使價125.00, 2023年8月	Morgan Stanley	USD	5,291,000	661,375,000	1,766	(64,582)
買入	外匯JPY/USD, 賣權, 行使價131.00, 2023年12月	Goldman Sachs	USD	4,500,000	589,500,000	35,386	(16,949)
買入	外匯USD/TWD, 買權, 行使價32.00, 2023年9月	J.P. Morgan	USD	239,400	7,660,800	33,769	5,139
						71,768	(189,030)
股票選擇權							
買入	3M Co., 賣權, 行使價75.00, 2024年1月	Goldman Sachs	USD	1,380,000	138,124,200	22,962	(31,318)
買入	3M Co., 賣權, 行使價75.00, 2024年1月	J.P. Morgan	USD	61	610,549	7,564	(11,592)
買入	3M Co., 賣權, 行使價85.00, 2024年1月	Goldman Sachs	USD	1,173,000	117,405,570	38,499	(27,741)

附註12 — 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	買入 / (賣出) 契約數	承諾費 USD	市值 USD	未實現 盈利 / (虧損) USD
買入	Activision Blizzard, Inc., 買權, 行使價90.00, 2023年11月	Morgan Stanley	USD	76	640,680	20,824	(6,006)
買入	Activision Blizzard, Inc., 買權, 行使價90.00, 2023年7月	J.P. Morgan	USD	34	286,620	4,692	(285)
買入	Activision Blizzard, Inc., 買權, 行使價90.00, 2023年7月	Morgan Stanley	USD	167	1,407,810	23,046	8,740
賣出	Activision Blizzard, Inc., 買權, 行使價95.00, 2023年11月	Morgan Stanley	USD	(76)	640,680	(8,740)	6,227
賣出	Activision Blizzard, Inc., 買權, 行使價95.00, 2023年7月	Morgan Stanley	USD	(118)	994,740	(1,534)	229
賣出	Activision Blizzard, Inc., 賣權, 行使價65.00, 2023年8月	Morgan Stanley	USD	(441)	3,717,630	(5,733)	39,677
賣出	Activision Blizzard, Inc., 賣權, 行使價70.00, 2023年8月	Morgan Stanley	USD	(272)	2,292,960	(13,600)	9,441
買入	Activision Blizzard, Inc., 賣權, 行使價70.00, 2023年7月	Morgan Stanley	USD	207	1,745,010	3,105	(25,854)
買入	Activision Blizzard, Inc., 賣權, 行使價72.00, 2023年7月	Morgan Stanley	USD	24	202,320	480	(352)
買入	Activision Blizzard, Inc., 賣權, 行使價75.00, 2023年8月	Morgan Stanley	USD	441	3,717,630	59,535	(106,955)
買入	Activision Blizzard, Inc., 賣權, 行使價75.00, 2023年7月	Morgan Stanley	USD	177	1,492,110	10,266	(40,007)
賣出	Activision Blizzard, Inc., 賣權, 行使價78.00, 2023年7月	Morgan Stanley	USD	(23)	193,890	(2,783)	(23)
賣出	Activision Blizzard, Inc., 賣權, 行使價78.00, 2023年7月	Morgan Stanley	USD	(24)	202,320	(2,088)	518
賣出	Activision Blizzard, Inc., 賣權, 行使價79.00, 2023年7月	Morgan Stanley	USD	(26)	219,180	(1,196)	1,109
買入	AMC Entertainment Holdings, Inc., 賣權, 行使價3.00, 2023年8月	J.P. Morgan	USD	134	58,960	11,926	2,271
買入	AMC Entertainment Holdings, Inc., 賣權, 行使價3.00, 2023年8月	Morgan Stanley	USD	222	97,680	19,758	3,903
買入	AMC Entertainment Holdings, Inc., 賣權, 行使價3.00, 2023年7月	J.P. Morgan	USD	100	44,000	2,700	(1,661)
買入	AMC Entertainment Holdings, Inc., 賣權, 行使價3.00, 2023年7月	Morgan Stanley	USD	898	395,120	24,246	(72,346)
買入	AMC Entertainment Holdings, Inc., 賣權, 行使價4.00, 2023年8月	Morgan Stanley	USD	827	208,120	142,244	7,198
買入	Amyris, Inc., 買權, 行使價3.00, 2024年1月	J.P. Morgan	USD	9	927	90	(9)
買入	Amyris, Inc., 賣權, 行使價1.00, 2024年4月	J.P. Morgan	USD	179	18,437	8,055	(2,695)
買入	Amyris, Inc., 賣權, 行使價1.00, 2024年1月	J.P. Morgan	USD	552	56,856	22,080	(8,924)
買入	Amyris, Inc., 賣權, 行使價1.50, 2024年1月	J.P. Morgan	USD	145	14,935	11,600	(2,159)
買入	Anywhere Real Estate, Inc., 買權, 行使價7.50, 2023年12月	Morgan Stanley	USD	21	14,007	1,470	376
買入	Anywhere Real Estate, Inc., 買權, 行使價7.50, 2023年9月	Morgan Stanley	USD	41	27,347	1,332	(94)
買入	ArcBest Corp., 買權, 行使價100.00, 2023年7月	J.P. Morgan	USD	50	494,000	14,250	79
買入	AstraZeneca plc, 賣權, 行使價69.00, 2023年7月	J.P. Morgan	USD	200	1,431,400	15,600	(1,804)
買入	Barclays plc, 賣權, 行使價3.00, 2024年1月	J.P. Morgan	USD	56	44,016	1,120	768
買入	Barclays plc, 賣權, 行使價5.00, 2024年1月	J.P. Morgan	USD	88	69,168	880	(970)
買入	BioMarin Pharmaceutical, Inc., 賣權, 行使價85.00, 2023年10月	J.P. Morgan	USD	6	52,008	2,880	112
買入	Bioxcel Therapeutics, Inc., 買權, 行使價25.00, 2023年7月	J.P. Morgan	USD	50	33,300	200	(9,365)

附註12 — 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	買入 / (賣出) 契約數	承諾費 USD	市值 USD	未實現 盈利 / (虧損) USD
買入	Bread Financial Holdings, Inc., 賣權, 行使價20.00, 2024年1月	J.P. Morgan	USD	9	28,251	1,012	(515)
買入	Burlington Stores, Inc., 買權, 行使價160.00, 2023年6月	Morgan Stanley	USD	9	141,651	135	(2,492)
買入	Burlington Stores, Inc., 賣權, 行使價80.00, 2023年7月	Morgan Stanley	USD	10	157,390	100	(49)
賣出	Burlington Stores, Inc., 賣權, 行使價140.00, 2023年6月	Morgan Stanley	USD	(9)	141,651	(45)	1,515
買入	Carnival Corp., 賣權, 行使價5.00, 2024年1月	J.P. Morgan	USD	496	933,968	2,480	(24,983)
買入	Carnival Corp., 賣權, 行使價13.50, 2023年6月	Morgan Stanley	USD	21	39,543	21	(896)
買入	Carnival Corp., 賣權, 行使價14.00, 2023年7月	Morgan Stanley	USD	21	39,543	84	(1,094)
買入	Carnival Corp., 賣權, 行使價16.00, 2023年7月	Morgan Stanley	USD	22	41,426	220	(629)
買入	Cerence, Inc., 買權, 行使價35.00, 2023年7月	Morgan Stanley	USD	11	32,153	192	(362)
買入	Cinemark Holdings, Inc., 賣權, 行使價5.00, 2024年1月	J.P. Morgan	USD	284	468,600	3,550	(1,002)
買入	Cinemark Holdings, Inc., 賣權, 行使價5.00, 2023年9月	J.P. Morgan	USD	257	424,050	1,285	(2,834)
賣出	Comcast Corp., 買權, 行使價42.50, 2023年8月	Morgan Stanley	USD	(3)	12,465	(279)	(57)
買入	DISH Network Corp., 賣權, 行使價5.00, 2025年12月	J.P. Morgan	USD	49	32,291	11,025	(1,935)
買入	DISH Network Corp., 賣權, 行使價5.00, 2025年1月	J.P. Morgan	USD	19	12,521	2,850	(1,455)
買入	DISH Network Corp., 賣權, 行使價7.50, 2025年12月	Morgan Stanley	USD	74	48,766	29,600	13,686
買入	Eagle Bulk Shipping, Inc., 買權, 行使價50.00, 2023年7月	Morgan Stanley	USD	21	100,884	1,680	482
買入	Encore Capital Group, Inc., 賣權, 行使價22.50, 2023年12月	J.P. Morgan	USD	16	77,792	800	(10)
買入	Envestnet, Inc., 賣權, 行使價40.00, 2023年12月	J.P. Morgan	USD	5	29,675	1,250	845
買入	Esperion Therapeutics, Inc., 買權, 行使價2.50, 2023年9月	J.P. Morgan	USD	988	137,332	14,820	(5,496)
賣出	Fastenal Co., 買權, 行使價60.00, 2023年8月	Morgan Stanley	USD	(1)	5,899	(135)	(46)
買入	GEO Group, Inc. (The), 賣權, 行使價3.00, 2024年1月	J.P. Morgan	USD	5	3,580	50	(46)
買入	GEO Group, Inc. (The), 賣權, 行使價5.00, 2024年1月	J.P. Morgan	USD	335	239,860	10,050	(5,663)
買入	Groupon, Inc., 賣權, 行使價4.00, 2023年10月	Morgan Stanley	USD	7	4,137	490	(101)
買入	Groupon, Inc., 賣權, 行使價4.00, 2023年9月	Morgan Stanley	USD	15	8,865	900	(264)
買入	Guess?, Inc., 賣權, 行使價11.00, 2023年9月	J.P. Morgan	USD	31	60,295	388	(953)
買入	Horizon Therapeutics plc, 買權, 行使價110.00, 2023年8月	J.P. Morgan	USD	122	1,254,770	12,200	(6,824)
賣出	Horizon Therapeutics plc, 買權, 行使價115.00, 2023年8月	Morgan Stanley	USD	(305)	3,136,925	(6,100)	16,583
賣出	Horizon Therapeutics plc, 賣權, 行使價60.00, 2024年1月	Morgan Stanley	USD	(387)	3,980,295	(77,400)	(8,526)
賣出	Horizon Therapeutics plc, 賣權, 行使價70.00, 2024年1月	Morgan Stanley	USD	(124)	1,275,340	(35,340)	(2,862)
買入	Horizon Therapeutics plc, 賣權, 行使價80.00, 2024年1月	Morgan Stanley	USD	387	3,980,295	183,825	(71,606)
賣出	Horizon Therapeutics plc, 賣權, 行使價80.00, 2023年11月	Morgan Stanley	USD	(43)	442,255	(19,242)	(14,054)

附註12 — 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	買入 / (賣出) 契約數	承諾費 USD	市值 USD	未實現 盈利 / (虧損) USD
買入	Horizon Therapeutics plc, 賣權, 行使價80.00, 2023年8月	Morgan Stanley	USD	187	1,923,295	5,142	(5,279)
賣出	Horizon Therapeutics plc, 賣權, 行使價85.00, 2023年11月	Morgan Stanley	USD	(19)	195,415	(9,880)	(9,520)
買入	Horizon Therapeutics plc, 賣權, 行使價90.00, 2024年1月	Morgan Stanley	USD	124	1,275,340	81,840	(14,963)
買入	Horizon Therapeutics plc, 賣權, 行使價95.00, 2023年11月	Morgan Stanley	USD	19	195,415	16,435	12,767
買入	Horizon Therapeutics plc, 賣權, 行使價100.00, 2023年11月	Morgan Stanley	USD	43	442,255	34,830	18,934
買入	Horizon Therapeutics plc, 賣權, 行使價100.00, 2023年8月	Morgan Stanley	USD	103	1,059,355	14,420	(11,267)
買入	Illumina, Inc., 賣權, 行使價180.00, 2023年9月	Morgan Stanley	USD	24	449,976	23,160	(4,759)
買入	Illumina, Inc., 賣權, 行使價195.00, 2023年9月	Morgan Stanley	USD	16	299,984	26,720	1,969
買入	Integra LifeSciences Holdings Corp., 賣權, 行使價25.00, 2023年12月	J.P. Morgan	USD	5	20,565	213	(294)
賣出	IVERIC bio, Inc., 買權, 行使價40.00, 2023年9月	Morgan Stanley	USD	(150)	590,100	(1,500)	4,271
買入	IVERIC bio, Inc., 賣權, 行使價29.00, 2023年9月	Morgan Stanley	USD	4	15,736	60	(186)
買入	IVERIC bio, Inc., 賣權, 行使價34.00, 2023年7月	J.P. Morgan	USD	32	125,888	320	(1,819)
買入	IVERIC bio, Inc., 賣權, 行使價35.00, 2023年7月	J.P. Morgan	USD	6	23,604	150	(263)
買入	IVERIC bio, Inc., 賣權, 行使價36.00, 2023年7月	J.P. Morgan	USD	7	27,538	1,838	1,348
買入	Live Nation Entertainment, Inc., 賣權, 行使價55.00, 2023年10月	J.P. Morgan	USD	2	18,222	70	(384)
買入	Lumentum Holdings, Inc., 賣權, 行使價32.50, 2024年1月	J.P. Morgan	USD	5	28,365	437	(471)
買入	Manchester United plc, 買權, 行使價27.00, 2023年7月	Morgan Stanley	USD	23	56,074	3,450	1,690
買入	Manchester United plc, 賣權, 行使價18.00, 2023年7月	Morgan Stanley	USD	81	197,478	3,645	(5,164)
買入	Match Group, Inc., 買權, 行使價45.00, 2023年7月	Morgan Stanley	USD	11	46,035	572	(588)
賣出	Microchip Technology, Inc., 買權, 行使價92.50, 2023年8月	Morgan Stanley	USD	(2)	17,918	(640)	(238)
買入	Microchip Technology, Inc., 買權, 行使價97.50, 2024年1月	J.P. Morgan	USD	2	17,918	1,210	756
買入	Microchip Technology, Inc., 賣權, 行使價57.50, 2024年1月	J.P. Morgan	USD	10	89,590	700	(2,220)
買入	Microchip Technology, Inc., 賣權, 行使價62.50, 2024年1月	J.P. Morgan	USD	10	89,590	1,025	(3,095)
買入	Natera, Inc., 賣權, 行使價25.00, 2024年1月	J.P. Morgan	USD	18	87,588	2,205	(460)
買入	Nexstar Media Group, Inc., 賣權, 行使價160.00, 2023年8月	J.P. Morgan	USD	4	66,620	1,760	(2,446)
買入	NextEra Energy Partners LP, 賣權, 行使價45.00, 2023年10月	J.P. Morgan	USD	11	64,504	825	(561)
買入	Norwegian Cruise Line Holdings Ltd., 賣權, 行使價17.00, 2023年6月	Morgan Stanley	USD	43	93,611	43	(1,186)
買入	Norwegian Cruise Line Holdings Ltd., 賣權, 行使價18.00, 2023年7月	Morgan Stanley	USD	21	45,717	147	(968)
買入	Norwegian Cruise Line Holdings Ltd., 賣權, 行使價19.00, 2023年7月	Morgan Stanley	USD	22	47,894	242	(411)
買入	NVIDIA Corp., 賣權, 行使價225.00, 2023年12月	J.P. Morgan	USD	96	4,060,992	14,592	(100,429)
買入	PagerDuty, Inc., 買權, 行使價25.00, 2023年7月	Morgan Stanley	USD	21	47,208	315	(674)

附註12 — 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	買入 / (賣出) 契約數	承諾費 USD	市值 USD	未實現 盈利 / (虧損) USD
買入	Parsons Corp. , 賣權, 行使價25.00, 2023年9月	J.P. Morgan	USD	3	14,442	53	(102)
買入	Penn Entertainment, Inc. , 買權, 行使價30.00, 2023年8月	Morgan Stanley	USD	15	36,045	300	(694)
買入	Plug Power, Inc. , 買權, 行使價12.00, 2023年6月	Morgan Stanley	USD	21	21,819	21	(558)
買入	Porch Group, Inc. , 買權, 行使價2.50, 2024年1月	Morgan Stanley	USD	21	2,898	472	(61)
賣出	Procter & Gamble Co. (The) , 買權, 行使價155.00, 2023年8月	Morgan Stanley	USD	(1)	15,174	(177)	(50)
買入	Prometheus Biosciences, Inc. , 賣權, 行使價145.00, 2023年8月	Morgan Stanley	USD	24	479,808	300	(2,144)
賣出	QUALCOMM Inc. , 買權, 行使價130.00, 2023年8月	Morgan Stanley	USD	(1)	11,904	(199)	85
買入	Rapid7, Inc. , 買權, 行使價55.00, 2023年7月	Morgan Stanley	USD	15	67,920	825	(1,120)
買入	Redfin Corp. , 買權, 行使價13.00, 2023年11月	Morgan Stanley	USD	11	13,662	2,750	1,004
買入	Redfin Corp. , 賣權, 行使價1.00, 2023年11月	Morgan Stanley	USD	23	28,566	115	(36)
賣出	Redfin Corp. , 賣權, 行使價9.00, 2023年11月	Morgan Stanley	USD	(16)	19,872	(1,440)	827
買入	Royal Caribbean Cruises Ltd. , 賣權, 行使價30.00, 2024年1月	J.P. Morgan	USD	114	1,182,636	1,824	(10,881)
買入	Seagen, Inc. , 買權, 行使價210.00, 2023年7月	Morgan Stanley	USD	28	538,888	1,820	(6,947)
買入	Seagen, Inc. , 買權, 行使價220.00, 2023年7月	Morgan Stanley	USD	68	1,308,728	1,360	(4,856)
賣出	Seagen, Inc. , 買權, 行使價230.00, 2024年6月	Morgan Stanley	USD	(135)	2,598,210	(8,775)	16,768
賣出	Seagen, Inc. , 賣權, 行使價140.00, 2024年6月	Morgan Stanley	USD	(135)	2,598,210	(43,200)	34,090
買入	Seagen, Inc. , 賣權, 行使價190.00, 2024年6月	Morgan Stanley	USD	135	2,598,210	207,900	(51,627)
賣出	Seagen, Inc. , 賣權, 行使價190.00, 2023年7月	Morgan Stanley	USD	(248)	1,174,006	(37,200)	3,755
買入	Shockwave Medical, Inc. , 賣權, 行使價240.00, 2023年7月	J.P. Morgan	USD	56	1,598,296	10,640	(7,665)
買入	Shockwave Medical, Inc. , 賣權, 行使價260.00, 2023年7月	J.P. Morgan	USD	121	3,453,461	49,610	(17,441)
買入	Shockwave Medical, Inc. , 賣權, 行使價270.00, 2023年7月	J.P. Morgan	USD	10	285,410	4,000	(974)
買入	Silicon Motion Technology Corp. , 買權, 行使價70.00, 2023年9月	Morgan Stanley	USD	219	1,573,734	256,230	92,213
買入	Silicon Motion Technology Corp. , 買權, 行使價70.00, 2023年8月	Morgan Stanley	USD	54	388,044	58,320	10,153
買入	Silicon Motion Technology Corp. , 買權, 行使價75.00, 2023年8月	Morgan Stanley	USD	20	143,720	16,800	(4,583)
買入	Silicon Motion Technology Corp. , 買權, 行使價75.00, 2023年7月	J.P. Morgan	USD	48	344,928	19,200	(14,673)
賣出	Silicon Motion Technology Corp. , 買權, 行使價80.00, 2023年9月	Morgan Stanley	USD	(219)	1,573,734	(162,498)	(58,135)
賣出	Silicon Motion Technology Corp. , 買權, 行使價80.00, 2023年8月	Morgan Stanley	USD	(54)	388,044	(32,400)	(360)
買入	Silicon Motion Technology Corp. , 買權, 行使價80.00, 2023年7月	Morgan Stanley	USD	137	984,482	32,880	(32,357)
賣出	Silicon Motion Technology Corp. , 買權, 行使價90.00, 2023年8月	Morgan Stanley	USD	(20)	143,720	(5,740)	3,246
賣出	Silicon Motion Technology Corp. , 買權, 行使價90.00, 2023年7月	Morgan Stanley	USD	(78)	560,508	(5,850)	12,062
賣出	Silicon Motion Technology Corp. , 賣權, 行使價55.00, 2023年8月	Morgan Stanley	USD	(25)	179,650	(6,375)	812

附註12 — 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	買入 / (賣出) 契約數	承諾費 USD	市值 USD	未實現 盈利 / (虧損) USD
賣出	Silicon Motion Technology Corp., 賣權, 行使價60.00, 2023年9月	Morgan Stanley	USD	(59)	423,974	(27,140)	10,438
買入	Silicon Motion Technology Corp., 賣權, 行使價65.00, 2023年8月	Morgan Stanley	USD	25	179,650	15,000	(7,063)
買入	SMART Global Holdings, Inc., 賣權, 行使價22.50, 2023年7月	J.P. Morgan	USD	102	295,902	510	(12,556)
買入	SoFi Technologies, Inc., 買權, 行使價10.00, 2023年10月	Morgan Stanley	USD	21	17,514	1,596	79
買入	SoundThinking, Inc., 買權, 行使價30.00, 2023年7月	J.P. Morgan	USD	315	688,590	7,875	(25,118)
買入	Southern Co. (The), 賣權, 行使價55.00, 2024年1月	J.P. Morgan	USD	2	14,050	115	(328)
買入	Southwest Airlines Co., 賣權, 行使價22.50, 2024年1月	J.P. Morgan	USD	54	195,534	1,458	(4,128)
買入	Southwest Airlines Co., 賣權, 行使價27.50, 2024年1月	J.P. Morgan	USD	10	36,210	620	(1,723)
賣出	Spectrum Brands Holdings, Inc., 買權, 行使價75.00, 2023年7月	Morgan Stanley	USD	(38)	296,590	(14,972)	(5,145)
賣出	Spectrum Brands Holdings, Inc., 買權, 行使價80.00, 2023年7月	Morgan Stanley	USD	(30)	234,150	(3,060)	(145)
賣出	Spectrum Brands Holdings, Inc., 賣權, 行使價50.00, 2023年7月	Morgan Stanley	USD	(146)	1,139,530	(2,920)	21,049
買入	Spectrum Brands Holdings, Inc., 賣權, 行使價65.00, 2023年7月	Morgan Stanley	USD	146	1,139,530	1,460	(85,973)
賣出	Starbucks Corp., 買權, 行使價110.00, 2023年8月	Morgan Stanley	USD	(1)	9,906	(45)	56
買入	Teck Resources Ltd., 買權, 行使價45.00, 2023年10月	Morgan Stanley	USD	146	614,660	36,354	(16,640)
賣出	Teck Resources Ltd., 買權, 行使價55.00, 2023年10月	Morgan Stanley	USD	(73)	307,330	(3,066)	4,951
賣出	Teck Resources Ltd., 賣權, 行使價36.00, 2023年10月	Morgan Stanley	USD	(146)	614,660	(15,111)	12,040
買入	TFI International, Inc., 買權, 行使價115.00, 2023年7月	J.P. Morgan	USD	50	754,650	12,000	(1,867)
賣出	T-Mobile US, Inc., 賣權, 行使價105.00, 2024年1月	J.P. Morgan	USD	(105)	1,468,950	(12,390)	12,598
買入	T-Mobile US, Inc., 賣權, 行使價120.00, 2024年1月	J.P. Morgan	USD	105	1,468,950	28,875	(22,997)
買入	Transocean Ltd., 賣權, 行使價1.50, 2024年1月	J.P. Morgan	USD	719	504,019	1,438	(5,277)
買入	Transocean Ltd., 賣權, 行使價2.50, 2024年1月	J.P. Morgan	USD	121	84,821	484	(1,739)
買入	Transocean Ltd., 賣權, 行使價3.00, 2025年1月	J.P. Morgan	USD	38	26,638	1,064	(432)
賣出	United Parcel Service, Inc., 買權, 行使價185.00, 2023年8月	Morgan Stanley	USD	(1)	17,925	(446)	(209)
買入	United States Steel Corp., 賣權, 行使價15.00, 2024年1月	J.P. Morgan	USD	31	77,531	868	(1,937)
買入	Upwork, Inc., 買權, 行使價2.50, 2023年10月	Morgan Stanley	USD	19	17,746	13,490	13,372
賣出	Upwork, Inc., 買權, 行使價7.50, 2023年10月	Morgan Stanley	USD	(17)	15,878	(3,953)	(3,187)
買入	Upwork, Inc., 買權, 行使價12.50, 2023年10月	Morgan Stanley	USD	38	35,492	1,216	(261)
買入	Veradigm, Inc., 賣權, 行使價10.00, 2023年9月	J.P. Morgan	USD	76	95,760	1,710	(1,076)
買入	Vodafone Group plc, 買權, 行使價13.00, 2023年7月	Morgan Stanley	USD	132	124,740	264	(4,518)
賣出	Vodafone Group plc, 賣權, 行使價10.00, 2023年7月	Morgan Stanley	USD	(84)	79,380	(4,956)	(981)
賣出	Vodafone Group plc, 賣權, 行使價70.00, 2023年8月	Morgan Stanley	GBP	(795)	746,838	(15,145)	3,216

附註12 — 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	買入 / (賣出) 契約數	承諾費 USD	市值 USD	未實現 盈利 / (虧損) USD
買入	Vodafone Group plc, 賣權, 行使價75.00, 2023年9月	Morgan Stanley	GBP	2,082	1,955,870	112,376	(8,550)
買入	Vodafone Group plc, 賣權, 行使價75.00, 2023年8月	Morgan Stanley	GBP	1,263	1,186,486	56,140	(21,358)
買入	Wayfair, Inc., 賣權, 行使價15.00, 2024年1月	J.P. Morgan	USD	75	487,575	2,137	(11,818)
買入	Wayfair, Inc., 賣權, 行使價17.50, 2024年1月	J.P. Morgan	USD	11	71,511	407	(2,358)
買入	Wayfair, Inc., 賣權, 行使價25.00, 2023年8月	J.P. Morgan	USD	13	123,435	150	(5,065)
賣出	World Wrestling Entertainment, Inc., 賣權, 行使價75.00, 2023年7月	Morgan Stanley	USD	(179)	737,596	(9,397)	42,731
買入	World Wrestling Entertainment, Inc., 賣權, 行使價85.00, 2023年7月	Morgan Stanley	USD	197	737,596	1,576	(68,717)
買入	World Wrestling Entertainment, Inc., 賣權, 行使價90.00, 2023年10月	J.P. Morgan	USD	6	65,082	1,080	(1,927)
						<u>1,349,770</u>	<u>(759,877)</u>
指數選擇權							
買入	CBOE波動指數, 買權, 行使價17.00, 2023年7月	J.P. Morgan	USD	77	104,643	4,081	(7,144)
買入	CBOE波動指數, 買權, 行使價18.00, 2023年8月	J.P. Morgan	USD	55	74,745	7,425	(3,233)
買入	CBOE波動指數, 買權, 行使價18.00, 2023年7月	J.P. Morgan	USD	135	183,465	5,535	(15,493)
買入	CBOE波動指數, 買權, 行使價19.00, 2023年8月	J.P. Morgan	USD	123	167,157	14,883	(10,599)
買入	CBOE波動指數, 買權, 行使價20.00, 2023年9月	J.P. Morgan	USD	52	70,668	9,360	(2,693)
買入	CBOE波動指數, 買權, 行使價20.00, 2023年8月	J.P. Morgan	USD	60	81,540	6,600	(5,803)
買入	CBOE波動指數, 賣權, 行使價17.00, 2023年7月	J.P. Morgan	USD	149	202,491	36,952	9,579
買入	CBOE波動指數, 賣權, 行使價18.00, 2023年8月	J.P. Morgan	USD	109	148,131	32,700	3,502
買入	CBOE波動指數, 賣權, 行使價18.00, 2023年7月	J.P. Morgan	USD	254	345,186	87,630	28,576
買入	EURO STOXX 50指數, 買權, 行使價4,370.00, 2023年7月	J.P. Morgan	EUR	1,525,130	7,321,061,784	22,752	2,680
買入	EURO STOXX 50指數, 賣權, 行使價4,200.00, 2023年9月	Goldman Sachs	EUR	966,000	4,637,077,287	10,463	(1,961)
買入	EURO STOXX 50指數, 賣權, 行使價4,370.00, 2023年7月	J.P. Morgan	EUR	1,525,130	7,321,061,784	10,614	(12,288)
賣出	EURO STOXX銀行指數, 賣權, 行使價85.00, 2023年8月	Morgan Stanley	EUR	(88)	515,417	(720)	4,086
買入	FTSE MIB指數, 買權, 行使價26,760.00, 2023年7月	Morgan Stanley	EUR	1,070,400	32,974,187,873	64,550	37,498
買入	FTSEMIB指數, 賣權, 行使價26,760.00, 2023年7月	Morgan Stanley	EUR	1,070,400	32,974,187,873	6	(14,610)
買入	MSCI新興市場指數, 買權, 行使價1,000.00, 2023年7月	Goldman Sachs	USD	1,515,000	1,499,062,200	5,446	(17,300)
買入	MSCI新興市場指數, 賣權, 行使價1,000.00, 2023年7月	Goldman Sachs	USD	1,515,000	1,499,062,200	19,860	(1,350)
買入	Nasdaq 100 Emini指數, 買權, 行使價14,380.00, 2023年7月	J.P. Morgan	USD	1,035,360	14,370,796,800	58,686	35,646
買入	Nasdaq 100 Emini指數, 買權, 行使價14,610.00, 2023年7月	Goldman Sachs	USD	1,081,140	15,006,223,200	42,227	18,977
賣出	Nasdaq 100 Emini指數, 賣權, 行使價13,700.00, 2023年7月	Morgan Stanley	USD	(4)	1,110,400	(800)	8,229
買入	Nasdaq 100 Emini指數, 賣權, 行使價14,100.00, 2023年7月	Morgan Stanley	USD	15	4,164,000	5,400	(51,792)
買入	Nasdaq 100 Emini指數, 賣權, 行使價14,380.00, 2023年7月	J.P. Morgan	USD	1,035,360	14,370,796,800	535	(18,989)

附註12 — 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	買入 / (賣出) 契約數	承諾費 USD	市值 USD	未實現 盈利 / (虧損) USD
買入	Nasdaq 100 Emini指數, 賣權, 行使價14,610.00, 2023年7月	Goldman Sachs	USD	1,081,140	15,006,223,200	45	(19,269)
買入	Russell 2000 Emini指數, 賣權, 行使價1,690.00, 2023年6月	Morgan Stanley	USD	12	1,142,220	30	(7,384)
賣出	S&P 500 Emini指數, 賣權, 行使價3,600.00, 2023年12月	J.P. Morgan	USD	(16)	3,651,000	(18,800)	7,181
買入	S&P 500 Emini指數, 賣權, 行使價4,100.00, 2023年12月	J.P. Morgan	USD	12	2,738,250	36,150	(13,064)
買入	S&P 500指數, 買權, 行使價4,365.00, 2023年7月	J.P. Morgan	USD	1,588,860	7,071,030,767	34,706	9,772
買入	S&P 500指數, 買權, 行使價4,380.00, 2023年7月	Goldman Sachs	USD	1,252,680	5,574,902,018	31,049	14,401
買入	S&P 500指數, 買權, 行使價4,380.00, 2023年7月	Goldman Sachs	USD	1,616,220	7,192,793,164	31,068	6,069
買入	S&P 500指數, 買權, 行使價4,395.00, 2023年7月	J.P. Morgan	USD	1,577,805	7,021,831,816	30,011	11,244
買入	S&P 500 Index, 認估選擇權, 行使價4365.00, 2023年7月	J.P. Morgan	USD	1,588,860	7,071,030,767	2,888	(15,309)
買入	S&P 500 Index, 認估選擇權, 行使價4380.00, 2023年7月	Goldman Sachs	USD	1,252,680	5,574,902,018	7,530	(8,486)
買入	S&P 500 Index, 認估選擇權, 行使價4380.00, 2023年7月	Goldman Sachs	USD	1,616,220	7,192,793,164	4,087	(14,732)
買入	S&P 500 Index, 認估選擇權, 行使價4395.00, 2023年7月	J.P. Morgan	USD	1,577,805	7,021,831,816	7,572	(15,727)
買入	S&P A/S 200, 買權, 行使價7,090.00, 2023年7月	Morgan Stanley	AUD	1,659,060	7,960,962,304	27,233	6,088
買入	S&P A/S 200, 買權, 行使價7,110.00, 2023年7月	J.P. Morgan	AUD	2,396,070	11,497,488,305	26,860	2,104
買入	S&P A/S 200, 買權, 行使價7,140.00, 2023年7月	J.P. Morgan	AUD	2,320,500	11,134,867,350	18,934	(3,567)
買入	S&P A/S 200, 買權, 行使價7,150.00, 2023年7月	Morgan Stanley	AUD	2,473,900	11,870,953,819	22,749	(3,347)
買入	S&P A/S 200, 賣權, 行使價7,090.00, 2023年7月	Morgan Stanley	AUD	1,659,060	7,960,962,304	6,159	(8,371)
買入	S&P A/S 200, 賣權, 行使價7,110.00, 2023年7月	J.P. Morgan	AUD	2,396,070	11,497,488,305	4,084	(14,407)
買入	S&P A/S 200, 賣權, 行使價7,140.00, 2023年7月	J.P. Morgan	AUD	2,320,500	11,134,867,350	3,988	(17,236)
買入	S&P A/S 200, 賣權, 行使價7,150.00, 2023年7月	Morgan Stanley	AUD	2,473,900	11,870,953,819	7,815	(12,193)
買入	TWSE指數, 買權, 行使價16,410.00, 2023年6月	Morgan Stanley	USD	555,135	301,418,986	35,354	17,295
買入	TWSE指數, 買權, 行使價16,450.00, 2023年7月	Morgan Stanley	USD	776,686	421,713,643	36,504	11,232
買入	TWSE指數, 賣權, 行使價16,410.00, 2023年6月	Morgan Stanley	USD	653,100	354,610,572	-	(21,247)
買入	TWSE指數, 賣權, 行使價16,450.00, 2023年7月	Morgan Stanley	USD	572,422	310,805,117	287	(18,340)
						800,488	(121,775)
						2,375,056	(996,196)

附註13 — 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2023年6月30日，出借證券及收到的相應擔保品的市值如下：

基金	貨幣	借出代理人	交易對手	借出證券的市值，以基金貨幣計	作為抵押品收到的主權債券的市值以基金貨幣計
生技領航基金	USD	Goldman Sachs	Citigroup	800,367	841,079
全球房地產基金	USD	J.P. Morgan	Citigroup	271,358	284,867
全球房地產基金	USD	J.P. Morgan	J.P. Morgan	275,291	289,123
全球房地產基金	USD	J.P. Morgan	Morgan Stanley	305,260	316,186
穩定月收益基金	USD	J.P. Morgan	J.P. Morgan	15,513,975	16,317,108
日本基金	JPY	J.P. Morgan	Citigroup	141,178,170	1,038,036
亞洲小型企業基金	USD	J.P. Morgan	Citigroup	30,022	31,556
亞洲小型企業基金	USD	J.P. Morgan	Merrill Lynch	398,867	418,931
金磚四國基金	USD	J.P. Morgan	Citigroup	141,095	150,217
金磚四國基金	USD	J.P. Morgan	J.P. Morgan	181,466	191,121
新興市場月收益基金	USD	J.P. Morgan	Citigroup	20,328	21,642
新興國家基金	USD	J.P. Morgan	Citigroup	163,923	174,521
新興國家小型企業基金	USD	J.P. Morgan	Citigroup	-	2,447,364
新興國家小型企業基金	USD	J.P. Morgan	Merrill Lynch	262,128	275,480
歐洲股票收益基金	EUR	J.P. Morgan	Citigroup	600,770	677,855
歐洲中小型企業基金	EUR	J.P. Morgan	Citigroup	375,617	426,433
歐洲中小型企業基金	EUR	J.P. Morgan	J.P. Morgan	259,426	294,653
歐洲中小型企業基金	EUR	J.P. Morgan	Merrill Lynch	1,281,359	1,432,690
歐洲中小型企業基金	EUR	J.P. Morgan	Morgan Stanley	363,555	398,266
全球非投資等級債券基金	USD	J.P. Morgan	J.P. Morgan	76,277	77,410
中小型企業基金	USD	J.P. Morgan	Citigroup	78,054	82,013
中小型企業基金	USD	J.P. Morgan	Merrill Lynch	189,356	198,818

在本年度，證券借貸計畫之收入和費用如下：

基金	基金貨幣	借出代理人	總收益以基金貨幣計	直接與間接營運成本及費用以基金貨幣計	淨收益以基金貨幣計
生技領航基金	USD	Goldman Sachs	59,873	-	59,873
吉富世界基金	USD	J.P. Morgan	9,896	792	9,104
全球房地產基金	USD	J.P. Morgan	11,085	887	10,198
穩定月收益基金	USD	J.P. Morgan	59,853	4,789	55,064
日本基金	JPY	J.P. Morgan	1,069,164	85,554	983,610
互利歐洲基金	EUR	J.P. Morgan	97,716	7,818	89,898

附註13 — 證券借貸 (續)

基金	基金貨幣	借出 代理人	總收益 以基金貨幣計	直接與間接營運 成本及費用 以基金貨幣計	淨收益 以基金貨幣計
互利全球領航基金	USD	J.P. Morgan	5,690	455	5,235
天然資源基金	USD	Goldman Sachs	1,424	-	1,424
科技基金	USD	Goldman Sachs	48,517	-	48,517
美國機會基金	USD	Goldman Sachs	2,831,863	-	2,831,863
亞洲成長基金	USD	J.P. Morgan	3,769	302	3,467
亞洲小型企業基金	USD	J.P. Morgan	36,712	2,937	33,775
金磚四國基金	USD	J.P. Morgan	4,669	374	4,295
大中華基金	USD	J.P. Morgan	19,164	1,533	17,631
東歐基金	EUR	J.P. Morgan	1,703	136	1,567
新興市場月收益基金	USD	J.P. Morgan	36	3	33
新興國家基金	USD	J.P. Morgan	1,189	95	1,094
新興國家小型企業基金	USD	J.P. Morgan	17,428	1,394	16,034
潛力歐洲基金	EUR	J.P. Morgan	2,319	186	2,133
歐洲股票收益基金	EUR	J.P. Morgan	4,504	360	4,144
歐洲中小型企業基金	EUR	J.P. Morgan	74,606	5,969	68,637
全球平衡基金	USD	J.P. Morgan	28,538	2,283	26,255
全球股票收益基金	USD	J.P. Morgan	98	8	90
全球基金	USD	J.P. Morgan	58,926	4,714	54,212
全球非投資等級債券基金	USD	J.P. Morgan	121	10	111
中小型企業基金	USD	J.P. Morgan	3,278	263	3,015
成長 (歐元) 基金	EUR	J.P. Morgan	1,823,726	145,899	1,677,827

附註14 — 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。以下百分比適用於截至2023年6月30日的不同基金。

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	J類	S股	S PF類	W股	EB類	除X股和Y股外 其他類別
生技領航基金		0.70%					0.70%		1.00%
歐洲非投資等級債券基金		0.60%					0.60%		0.80%

附註14 — 投資管理費 (續)

	A PF股	I股	I PF股	J類	S股	S PF類	W股	EB類	除X股和Y股外 其他類別
吉富世界基金		0.70%					0.70%		1.00%
全球房地產基金		0.70%					0.70%		1.00%
波濤富裕債券基金		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%	最高為1.20%		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%					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%		最高為0.40%			0.40%		0.65%
美國機會基金		0.70%		最高為0.60%			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%

附註14 — 投資管理費 (續)

	A PF股	I股	I PF股	J類	S股	S PF類	W股	EB類	除X股和Y股外 其他類別
新興市場月收益基金		0.75%							1.00%
新興國家基金		1.00%	最高為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%		最高為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%
全球非投資等級債券基金		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%

請參見附註1瞭解基金活動。

附註15 — 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。

就表現費之計算而言：

高水位綫乃參照以下的孰高者計算：(i)初始發行價格；或(ii)截至最後一個估值日的資產淨值，其中該資產淨值在支付表現費的相關表現期內以權責發生基礎構成。高水位綫是投資基金實現的最高價值。高水位綫確保基金毋須為過去表現的恢復支付表現費。

目標資產淨值是日根據目標基準回報調整的高水位綫，其中目標基準為上述的適用基準，並以相關股份類別的計價或對沖貨幣列示。

表現期是指每個財政年度，但在財政年度內發行含表現費的股份類別的情況除外。在此情況下，該股份類別的首個表現期將自發行之日起計。有關更多詳情，請參閱公開說明書。

截至2023年6月30日，以下績效費適用於PF股票。然而，年內不收取任何費用。

子基金與各種類股	子基金貨幣	績效費	績效費 (金額)	平均淨資產 百分比	目標基準
多空策略基金					
A PF (acc) EUR-H1 (避險)	USD	15%	—	—	歐元短期利率
A PF (Ydis) EUR-H1 (避險)	USD	15%	—	—	歐元短期利率
I PF (acc) EUR-H1 (避險)	USD	15%	—	—	歐元短期利率
I PF (Ydis) EUR-H1 (避險)	USD	15%	—	—	歐元短期利率
S PF (acc) EUR	USD	15%	—	—	歐元短期利率
S PF (acc) EUR-H1 (對沖)	USD	15%	—	—	歐元短期利率

附註16 — 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17 — 關係人交易

除Franklin Templeton Investments (Brasil) Ltd.、Franklin Templeton Investments (Asia) Limited、Templeton Investment Counsel, LLC，以及Franklin Templeton Institutional, LLC之外，公司的某些董事同時擔任或可能擔任不同基金的一個或多個投資經理，任管理和/或董事之職。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。本公司向管理公司支付的投資管理費詳情，請參閱財務報表附註14。

Franklin Templeton沒有關聯經紀人，於截至2023年06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2023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18 — 稅務

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（Franklin U.S. Dollar Short-Term Money Market Fund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、J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。

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19 — 股份類別

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：按適用的資產淨值發售，外加最多達總投資額5.75%
。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 / 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。

附註19 — 股份類別 (續)

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 / 或其他方。

EB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。EB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。

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 / 或其他方。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。此外，每年收取的維護費最高為相關平均淨資產值的0.10%，每年的服務費最高為相關平均淨資產值的1.00%。這些費用按日累計，扣除後按月付予總經銷商及 / 或其他方。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。

J類股：該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。購買J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。

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。

派息類股：派息頻率可能不同。(Mdirc) & (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。

dirc類股：指後綴為「dirc」的分配股份類別，以貨幣對沖股份類別形式進行分配。

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波動，本基金的基本貨幣敞口已被對衝為對沖股份類別替代貨幣。
- H2：會採用避險策略，以減少對沖股份類別的貨幣與本基金持有的證券和現金的其他主要貨幣之間貨幣變動的風險。
- 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。

附註20 — 費用退還

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21 — 其他費用

其他費用主要包括執行人員費、股東報告費、律師費、註冊備案費、存管費、支付代理費和稅費。

附註22 — 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23 — 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。以下為公司截至2023年6月30日止年度內發生的交易成本：

基金名稱	貨幣	金額
生技領航基金	USD	727,081
歐洲非投資等級債券基金	EUR	-
吉富世界基金	USD	36,597
全球房地產基金	USD	48,544
波灣富裕債券基金	USD	-
公司債基金	USD	28
穩定月收益基金	USD	1,377,376
印度基金	USD	2,041,684
日本基金	JPY	3,837,407
多空策略基金	USD	1,898,150
互利歐洲基金	EUR	618,969
互利全球領航基金	USD	512,065
互利美國價值基金	USD	100,122
天然資源基金	USD	229,381

附註23 — 交易成本 (續)

基金名稱	貨幣	金額
精選收益基金	USD	3,350
科技基金	USD	1,575,164
美元短期票券基金	USD	—
美國政府基金	USD	1,984
美國機會基金	USD	998,608
亞洲債券基金	USD	—
亞洲成長基金	USD	2,386,592
亞洲小型企業基金	USD	992,409
金磚四國基金	USD	309,317
大中華基金	USD	359,348
東歐基金	EUR	47,486
新興國家固定收益基金	USD	3,768
新興市場月收益基金	USD	59,270
新興國家基金	USD	730,310
新興國家小型企業基金	USD	349,108
潛力歐洲基金	EUR	155,148
歐洲股票收益基金	EUR	42,945
歐洲中小型企業基金	EUR	81,568
邊境市場基金	USD	266,929
全球平衡基金	USD	232,988
全球債券基金	USD	21,986
全球氣候變遷基金	EUR	1,079,364
全球股票收益基金	USD	38,313
全球基金	USD	418,342
全球非投資等級債券基金	USD	11
中小型企業基金	USD	103,166
全球債券總報酬基金	USD	35,441
成長(歐元)基金	EUR	4,013,125
拉丁美洲基金	USD	125,599

*請參見附註1瞭解基金活動。

*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24 — 均衡調整

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，董事會和/或管理公司保留不採用損益平準的權利。

附註25 — 總計費用比率

總費用比率（「TER」）以百分比表示，表示截至2023年6月30日止年度內每個股票類別的年度總支出與每個股票類別的平均淨資產之間的關係。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26 — 全球信貸融資

由2023年2月3日起，本公司聯同由Franklin Templeton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）。

截至2023年6月30日止財務年度內，公司並未使用環球信貸融資。

附註27 — 縮寫**國家/地區**

AGO	安哥拉	DNK	丹麥	JEY	澤西	POL	波蘭
ARE	阿拉伯聯合大公國	DOM	多米尼加共和國	JOR	約旦	PRT	葡萄牙
ARG	阿根廷	ECU	厄瓜多	JPN	日本	PRY	巴拉圭
ARM	亞美尼亞	EGY	埃及	KAZ	哈薩克	QAT	卡達
AUS	澳洲	ESP	西班牙	KEN	肯亞	ROU	羅馬尼亞
AUT	奧地利	EST	愛沙尼亞	KHM	柬埔寨	RUS	俄羅斯
AZE	阿塞拜疆	ETH	衣索比亞	KOR	韓國	SAU	沙烏地阿拉伯
BEL	比利時	FIN	芬蘭	KWT	科威特	SYC	塞席爾
BEN	貝寧	FRA	法國	LKA	斯里蘭卡	SGP	新加坡
BFA	布吉納法索	GAB	加彭	LTU	立陶宛	SLV	薩爾瓦多
BGD	孟加拉	GBR	英國	LUX	盧森堡	SP	超國家組織
BHR	巴林	GEO	喬治亞	LVA	拉脫維亞	SRB	塞爾維亞
BHS	巴哈馬	GHA	迦納	MAC	中國澳門	SVK	斯洛伐克
BLR	白俄羅斯	GRC	希臘	MAR	摩洛哥	SVN	斯洛文尼亞
BMD	百慕達	GRD	格瑞納達	MEX	墨西哥	SWE	瑞典
BRA	巴西	GTM	危地馬拉	MKD	馬其頓	THA	泰國
CAN	加拿大	HKG	中國香港	MNG	蒙古國	TTO	千里達及托巴哥
CHE	瑞士	HND	宏都拉斯	MOZ	莫桑比克	TUN	突尼西亞
CHL	智利	HRV	克羅埃西亞	MYS	馬來西亞	TUR	土耳其
CHN	中國	HUN	匈牙利	NGA	奈及利亞	TWN	中國臺灣
CIV	象牙海岸	IDN	印尼	NLD	荷蘭	UKR	烏克蘭
CMR	喀麥隆	IND	印度	NOR	挪威	URY	烏拉圭
COL	哥倫比亞	IRL	愛爾蘭	NZL	紐西蘭	USA	美國
CRI	哥斯達尼加	IRQ	伊拉克	OMN	阿曼	UZB	烏茲別克斯坦
CYM	開曼群島	ISL	冰島	PAK	巴基斯坦	VNM	越南
CYP	賽普勒斯	ISR	以色列	PAN	巴拿馬	VEN	委內瑞拉
CZE	捷克共和國	ITA	義大利	PER	秘魯	ZAF	南非
DEU	德國	JAM	牙買加	PHL	菲律賓	ZMB	尚比亞
貨幣							
AED	阿拉伯聯合大公國迪拉姆	GBP	英鎊	MAD	摩洛哥迪拉姆	SEK	瑞典克朗
AUD	澳元	GHS	迦納塞地	MXN	墨西哥披索	SGD	新加坡元
BDT	孟加拉塔卡	HKD	港元	MYR	馬來西亞林吉特	THB	泰銖
BRL	巴西里拉	HUF	匈牙利福林	NOK	挪威克朗	TRY	土耳其里拉
CAD	加元	IDR	印尼盧比	NZD	紐西蘭元	TWD	新台幣
CHF	瑞士法郎	ILS	以色列新謝克爾	PEN	秘魯新索爾	USD	美元
CLP	智利披索	INR	印度盧比	PHP	菲律賓披索	UYU	烏拉圭披索
CNH/CNY	中國人民幣	ISK	冰島克朗	PLN	波蘭茲羅提	UZS	烏茲別克索姆
COP	哥倫比亞披索	JPY	日圓	QAR	卡達里亞爾	VND	越南盾
CZK	捷克克朗	KES	肯亞先令	RON	新羅馬尼亞列伊	ZAR	南非蘭特
DKK	丹麥克朗	KRW	韓元	RSD	塞爾維亞第納爾		
EGP	埃及鎊	KWD	科威特第納爾	RUB	俄羅斯盧布		
EUR	歐元	KZT	騰格	SAR	沙烏地阿拉伯里亞爾		

附註28 — 增補資訊

截至2022年10月2日，由管理公司Franklin Templeton International Services S.à r.l.內部進行註冊和過戶代理服務。自2022年10月3日生效起，Virtus Partners Fund Services Luxembourg S.à r.l.獲管理公司委任為註冊和過戶代理機構。

增補資訊 — 未審計

投資經理公司

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
中國香港

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

P. SCHOENFELD ASSET MANAGEMENT L.P.

1350 Avenue of the Americas, 21st Floor
New York, NY 10019, 美國

LAZARD ASSET MANAGEMENT LLC

30 Rockefeller 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

APOLLO SA MANAGEMENT, LLC

9 West 57th Street, Suite 4800
New York, NY 10019, 美國

BARDIN HILL 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

RBC GLOBAL ASSET MANAGEMENT (UK) LIMITED

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

投資經理公司 (續)

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

MARTIN CURRIE INVESTMENT MANAGEMENT LTD
20 Castle Terrace, Edinburgh EH1 2ES, Midlothian
英國

DLD ASSET MANAGEMENT, LP
152 East 52nd Street, 27th Floor,
New York, NY 10022,
美國

CAPITAL FUND MANAGEMENT S.A.
23, rue de l'Université,
75007 Paris, 法國

FRANKLIN TEMPLETON SEALAND FUND MANAGEMENT CO., LTD.
中國
上海浦東新區
世紀大道8號上海國金中心B座9樓

投資經理公司 (續)

審查年度內投資經理公司結構的變化

從2022年8月1日起生效：

此前由Franklin Templeton Investment Management Limited (「FTIML」) 管理的 ██████████ Franklin Advisers, Inc. (「FAV」) 調整其管理結構，由Franklin Templeton Investments (ME) Limited取代FAV作為共同投資經理公司。

從2022年9月19日起生效：

此前由FTIS和Franklin Advisers, Inc. ██████████ 調整其管理結構，由Franklin Templeton Investment Management Limited和Franklin Templeton Investments (ME) Limited取代FTIS及FAV作為共同投資經理公司。

Franklin Templeton Investment Management Limited獲委任為 ██████████ 投資經理，以取代Templeton Asset Management Limited。

從2022年11月4日起生效：

Templeton Investment Counsel, LLC獲委任為全球股票收益基金之投資經理，以取代Templeton Asset Management Limited。

從2022年11月19日起生效：

Capital Fund Management S.A.被委任為多空策略基金的附加副投資經理公司。

從2022年12月22日起生效：

委任Franklin Templeton Investment Management Limited為 ██████████ 投資經理，以取代Franklin Advisers, Inc.

委任Franklin Templeton Investment Management Limited為 ██████████ 附加投資經理。

委任Franklin Advisers, Inc.為 ██████████ 投資經理，以取代Franklin Templeton International Services S.à r.l.。

從2023年2月1日起生效：

委任Templeton Asset Management Limited為Franklin 東歐基金的附加投資經理公司。

從2023年2月10日起生效：

RBC Global Asset Management (UK) Limited (「RBC」) 被委任為多空策略基金的新任副投資經理公司，取代已被RBC收購的BlueBay Asset Management LLP。

從2023年3月9日起生效：

Franklin Templeton Investment Management Limited退出 ██████████ 管理架構。

投資經理公司 (續)

截至2023年06月30日各基金的投資經理公司

生技領航基金

FRANKLIN ADVISERS, INC.

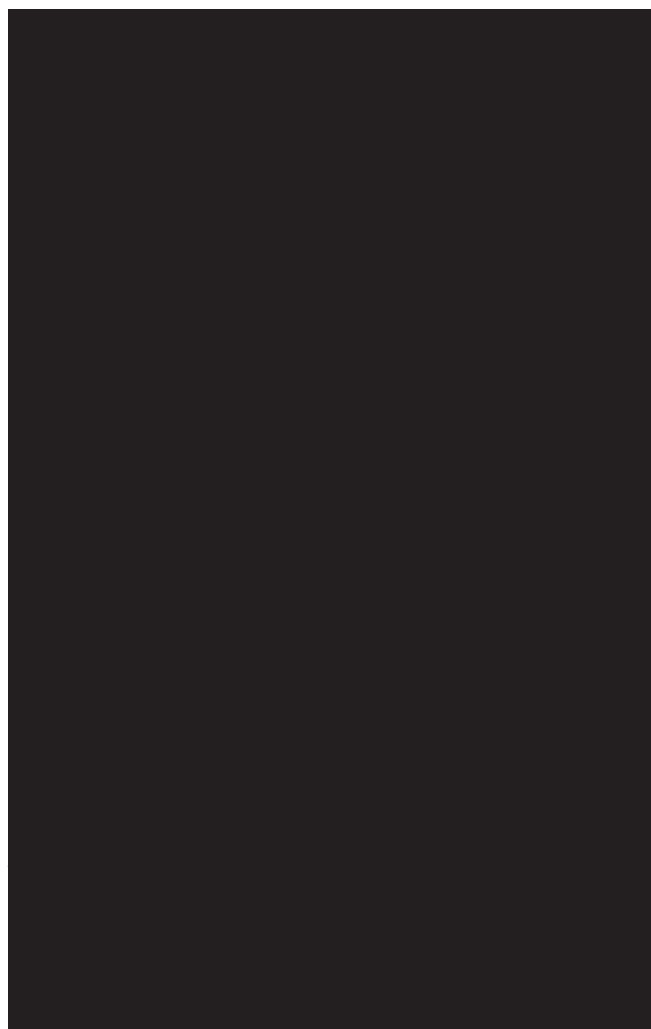


歐洲非投資等級債券基金

共同投資經理公司

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

FRANKLIN ADVISERS, INC.



吉富世界基金

FRANKLIN TEMPLETON INSTITUTIONAL, LLC



全球房地產基金

FRANKLIN TEMPLETON INSTITUTIONAL, LLC



投資經理公司 (續)

波灣富裕債券基金

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.



日本基金

TEMPLETON ASSET MANAGEMENT LIMITED

FRANKLIN TEMPLETON INVESTMENTS (ASIA) 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, INC

JENNISON ASSOCIATES LLC

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

APOLLO SA MANAGEMENT, LLC

BARDIN HILL ARBITRAGE UCITS MANAGEMENT LP

RBC GLOBAL ASSET MANAGEMENT (UK) LIMITED

ELECTRON CAPITAL PARTNERS, LLC

ONE RIVER ASSET MANAGEMENT, L.L.C

RV CAPITAL MANAGEMENT PRIVATE, LTD

DLD ASSET MANAGEMENT, LP

CAPITAL FUND MANAGEMENT S.A.



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.



精選收益基金

FRANKLIN ADVISERS, INC.



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.



美國機會基金

FRANKLIN ADVISERS, INC.



投資經理公司 (續)



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.



大中華基金

TEMPLETON ASSET MANAGEMENT LTD.

東歐基金

FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.

TEMPLETON ASSET MANAGEMENT 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



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.



潛力歐洲基金

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

歐洲股票收益基金

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED



歐洲中小型企業基金

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 INVESTMENT COUNSEL, LLC.



全球債券基金

FRANKLIN ADVISERS, INC.

全球氣候變遷基金

主要投資經理公司

FRANKLIN TEMPLETON INVESTMENTS CORP.

次級投資經理公司

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

TEMPLETON GLOBAL ADVISORS LIMITED

全球股票收益基金

TEMPLETON INVESTMENT COUNSEL, LLC.

全球基金

TEMPLETON GLOBAL ADVISORS LIMITED

全球非投資等級債券基金

FRANKLIN ADVISERS, INC.



投資經理公司 (續)

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.

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) Ltd.

全球債券總報酬基金

FRANKLIN ADVISERS, INC.

成長 (歐元) 基金

TEMPLETON GLOBAL ADVISORS LIMITED

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	限制	利用監管條例規定的VaR限制			參考投資組合	模式類別	信賴區間	持有期間	觀察期間	槓桿*
			最低	最高	平均						
多空策略基金	絕對風險價值	20% (或0.2倍)	7.00%	26.87%	15.02%	不適用	蒙地卡羅模擬法 (Hedgemark)	第99個百分位	20天	2022年7月1日至2023年6月30日	534.79%

風險曝露的計算方法 (續)

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			參考投資組合	模式類別	信賴區間	持有期間	觀察期間	槓杆*
			最低	最高	平均						
精選收益基金	相對風險價值	200% (或2.0倍)	30.14%	45.75%	36.41%	Bloomberg指數 組成部分： 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	2022年7月1日至2023年6月30日	21.57%
亞洲債券基金	相對風險價值	200% (或2.0倍)	49.26%	75.61%	65.17%	J.P. Morgan 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	2022年7月1日至2023年6月30日	53.60%
新興國家固定收益基金	相對風險價值	200% (或2.0倍)	71.88%	91.59%	81.71%	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	2022年7月1日至2023年6月30日	47.05%

風險曝露的計算方法 (續)

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			參考投資組合	模式類別	信賴區間	持有期間	觀察期間	槓杆*
			最低	最高	平均						
全球債券基金	相對風險價值	200% (或2.0倍)	44.49%	78.09%	59.65%	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	2022年7月1日至2023年6月30日	42.56%
全球非投資等級債券基金	相對風險價值	200% (或2.0倍)	56.10%	62.89%	58.73%	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	2022年7月1日至2023年6月30日	22.84%

風險曝露的計算方法 (續)

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			參考投資組合	模式類別	信賴區間	持有期間	觀察期間	槓杆*
			最低	最高	平均						
全球債券總報酬基金	相對風險價值	200% (或2.0倍)	67.64%	87.83%	78.55%	Bloomberg Multiverse Index (50%)、Bloomberg Global High-Yield Index (25%)、J.P. Morgan Emerging Markets Bond Index Global (EMBIG) (12.5%)和 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	20天	2022年7月1日至2023年6月30日	71.76%

*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。

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

基金	基金貨幣	證券借貸		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
		借出證券的市值	佔可借貸證券市值的百分比		
生技領航基金	USD	800,367	0.05	–	0.05
全球房地產基金	USD	851,909	0.84	–	0.83
穩定月收益基金	USD	15,513,975	0.42	–	0.41
日本基金	JPY	141,178,170	1.69	–	1.56
多空策略基金	USD	–	–	20,106	0.00
精選收益基金	USD	–	–	328,280	0.07
亞洲小型企業基金	USD	428,889	0.06	–	0.06
金磚四國基金	USD	322,561	0.09	–	0.09
新興市場月收益基金	USD	20,328	0.02	–	0.02
新興國家基金	USD	163,923	0.02	–	0.02
新興國家小型企業基金	USD	262,128	0.07	–	0.06
歐洲股票收益基金	EUR	600,770	2.23	–	2.11
歐洲中小型企業基金	EUR	2,279,957	2.93	–	2.82
全球非投資等級債券基金	USD	76,277	0.10	–	0.09
中小型企業基金	USD	267,410	0.29	–	0.27

(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	德國政府	841,079
全球房地產基金	USD	法國政府	269,620
全球房地產基金	USD	美國政府	284,867
全球房地產基金	USD	瑞士政府	289,123
全球房地產基金	USD	德國政府	46,566

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
穩定月收益基金	USD	瑞士政府	16,317,108
日本基金	JPY	美國政府	1,038,036
亞洲小型企業基金	USD	法國政府	2,679
亞洲小型企業基金	USD	美國政府	31,556
亞洲小型企業基金	USD	大不列顛暨北愛爾蘭聯合王國	24,397
亞洲小型企業基金	USD	澳洲政府	391,855
金磚四國基金	USD	美國政府	150,217
金磚四國基金	USD	瑞士政府	191,121
新興市場月收益基金	USD	美國政府	21,642
新興國家基金	USD	美國政府	174,521
新興國家小型企業基金	USD	法國政府	1,761
新興國家小型企業基金	USD	美國政府	2,447,364
新興國家小型企業基金	USD	大不列顛暨北愛爾蘭聯合王國	16,042
新興國家小型企業基金	USD	澳洲政府	257,677
歐洲股票收益基金	EUR	美國政府	677,855
歐洲中小型企業基金	EUR	法國政府	348,772
歐洲中小型企業基金	EUR	美國政府	426,433
歐洲中小型企業基金	EUR	瑞士政府	294,653
歐洲中小型企業基金	EUR	大不列顛暨北愛爾蘭聯合王國	83,434
歐洲中小型企業基金	EUR	澳洲政府	1,340,095
歐洲中小型企業基金	EUR	德國政府	58,655
全球非投資等級債券基金	USD	瑞士政府	77,410
中小型企業基金	USD	法國政府	1,271
中小型企業基金	USD	美國政府	82,013
中小型企業基金	USD	大不列顛暨北愛爾蘭聯合王國	11,578
中小型企業基金	USD	澳洲政府	185,969

當基金有十個以上的交易對手時，則只會根據風險敞口揭露十個最大的交易對手。

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	3,704,857

當基金有十個以上的交易對手時，則只會根據風險敞口揭露十個最大的交易對手。

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13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	Goldman Sachs	1,247
多空策略基金	USD	Citigroup	18,456
多空策略基金	USD	Barclays	403
精選收益基金	USD	Morgan Stanley	328,280

⁽¹⁾未實現盈利 / (虧損) 的絕對價值

當基金有十個以上的交易對手時，則只會根據風險敞口揭露十個最大的交易對手。

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	841,079
全球房地產基金	USD	主權	超過1年	EUR	269,620
全球房地產基金	USD	主權	1至3個月	EUR	46,566
全球房地產基金	USD	財政部票據	超過1年	USD	284,867
全球房地產基金	USD	主權	超過1年	CHF	289,123
穩定月收益基金	USD	主權	超過1年	CHF	16,317,108
日本基金	JPY	財政部票據	超過1年	USD	1,038,036
亞洲小型企業基金	USD	主權	超過1年	EUR	2,679
亞洲小型企業基金	USD	主權	超過1年	GBP	24,397
亞洲小型企業基金	USD	財政部票據	超過1年	USD	31,556
亞洲小型企業基金	USD	主權	超過1年	AUD	391,855
金磚四國基金	USD	財政部票據	超過1年	USD	150,217
金磚四國基金	USD	主權	超過1年	CHF	191,121
新興市場月收益基金	USD	財政部票據	超過1年	USD	21,642
新興國家基金	USD	財政部票據	超過1年	USD	174,521
新興國家小型企業基金	USD	主權	超過1年	EUR	1,761
新興國家小型企業基金	USD	主權	超過1年	GBP	16,042

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
新興國家小型企業基金	USD	財政部票據	超過1年	USD	2,447,364
新興國家小型企業基金	USD	主權	超過1年	AUD	257,677
歐洲股票收益基金	EUR	財政部票據	超過1年	USD	677,855
歐洲中小型企業基金	EUR	主權	超過1年	EUR	348,772
歐洲中小型企業基金	EUR	主權	1至3個月	EUR	58,655
歐洲中小型企業基金	EUR	主權	超過1年	GBP	83,434
歐洲中小型企業基金	EUR	財政部票據	超過1年	USD	426,433
歐洲中小型企業基金	EUR	主權	超過1年	CHF	294,653
歐洲中小型企業基金	EUR	主權	超過1年	AUD	1,340,095
全球非投資等級債券基金	USD	主權	超過1年	CHF	77,410
中小型企業基金	USD	主權	超過1年	EUR	1,271
中小型企業基金	USD	主權	超過1年	GBP	11,578
中小型企業基金	USD	財政部票據	超過1年	USD	82,013
中小型企業基金	USD	主權	超過1年	AUD	185,969

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	註冊國家 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	美國	800,367
全球房地產基金	USD	開放期限	美國	851,909
穩定月收益基金	USD	開放期限	美國	15,513,975
日本基金	JPY	開放期限	美國	141,178,170
亞洲小型企業基金	USD	開放期限	美國	428,889
金磚四國基金	USD	開放期限	美國	322,561
新興市場月收益基金	USD	開放期限	美國	20,328
新興國家基金	USD	開放期限	美國	163,923
新興國家小型企業基金	USD	開放期限	美國	262,128
歐洲股票收益基金	EUR	開放期限	美國	600,770
歐洲中小型企業基金	EUR	開放期限	美國	2,279,957
全球非投資等級債券基金	USD	開放期限	美國	76,277
中小型企業基金	USD	開放期限	美國	267,410

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	3,650,000
多空策略基金	USD	主權	1至3個月	USD	1,111,973
多空策略基金	USD	主權	超過1年	USD	2,592,884
精選收益基金	USD	現金	開放期限	USD	480,000

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	註冊國家 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	18,456
多空策略基金	USD	3至12個月	英國	403
多空策略基金	USD	1至4週	美國	1,247
精選收益基金	USD	1至3個月	美國	328,280

⁽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

證券借貸所獲全部抵押品由Goldman Sachs或J.P. Morgan SE, Luxembourg Branch保管。於報告日，證券出借交易並無批出任何抵押品。

總報酬交換所獲全部抵押品由J.P. Morgan SE, Luxembourg Branch保管。

報酬率數據

證券借貸計劃所獲總收入詳見附註13。

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2023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
生技領航基金	J.P. Morgan	USD	350,000	-

抵押品 (續)

基金	交易對方	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
印度基金	J.P. Morgan	USD	290,000	—
多空策略基金	Barclays	USD	950,000	—
多空策略基金	Citigroup	USD	870,000	—
多空策略基金	Goldman Sachs	USD	1,830,000	—
多空策略基金	J.P. Morgan	USD	—	3,704,857
互利全球領航基金	J.P. Morgan	USD	1,200,000	—
天然資源基金	J.P. Morgan	USD	250,000	—
精選收益基金	J.P. Morgan	USD	220,000	—
精選收益基金	Morgan Stanley	USD	260,000	—
科技基金	J.P. Morgan	USD	60,000	—
美國政府基金	J.P. Morgan	USD	530,000	—
美國機會基金	J.P. Morgan	USD	1,320,000	—
亞洲債券基金	J.P. Morgan	USD	250,000	—
亞洲成長基金	J.P. Morgan	USD	1,450,000	—
新興國家固定收益基金	Citigroup	USD	5,420,000	—
新興國家固定收益基金	Goldman Sachs	USD	4,810,000	—
新興國家固定收益基金	HSBC	USD	770,000	—
新興國家固定收益基金	J.P. Morgan	USD	850,000	—
新興國家固定收益基金	Morgan Stanley	USD	2,360,000	—
新興市場月收益基金	Citigroup	USD	260,000	—
新興市場月收益基金	Goldman Sachs	USD	250,000	—
新興市場月收益基金	J.P. Morgan	USD	240,000	—
新興國家基金	J.P. Morgan	USD	200,000	—
邊境市場基金	J.P. Morgan	USD	480,000	—
全球債券基金	Goldman Sachs	USD	4,450,000	—
全球債券基金	J.P. Morgan	USD	4,170,000	—
全球非投資等級債券基金	Goldman Sachs	USD	500,000	—
全球債券總報酬基金	Goldman Sachs	USD	2,270,000	—
全球債券總報酬基金	HSBC	USD	580,000	—
全球債券總報酬基金	J.P. Morgan	USD	730,000	—

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，就信貸差價高於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2023年6月30日的數字：

基金	淨資產 曝險 (%)
歐洲非投資等級債券基金	1.49
公司債基金	4.14
穩定月收益基金	2.18
精選收益基金	0.55
新興國家固定收益基金	5.04
全球非投資等級債券基金	1.21
全球債券總報酬基金	0.02

投資組合週轉率

投資組合週轉率以百分比表示，相當於用期間證券買賣總額，減去認購和贖回的總值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。

基金	投資組合週轉率
生技領航基金	17.13%
歐洲非投資等級債券基金	78.95%
吉富世界基金	32.73%
全球房地產基金	7.59%
波灣富裕債券基金	21.60%
公司債基金	32.61%
穩定月收益基金	18.35%
印度基金	12.86%

投資組合週轉率 (續)

基金	投資組合週轉率
日本基金	38.06%
多空策略基金	267.67%
互利歐洲基金	29.79%
互利全球領航基金	68.02%
互利美國價值基金	53.42%
天然資源基金	(107.03)%
精選收益基金	63.78%
科技基金	(4.26)%
美元短期票券基金	不適用
美國政府基金	(45.32)%
美國機會基金	3.04%
亞洲債券基金	84.02%
亞洲成長基金	22.34%
亞洲小型企業基金	(49.66)%
金磚四國基金	11.95%
大中華基金	(33.13)%
東歐基金	31.02%
新興國家固定收益基金	88.97%
新興市場月收益基金	71.61%
新興國家基金	23.70%
新興國家小型企業基金	(11.30)%
潛力歐洲基金	58.46%
歐洲股票收益基金	(37.19)%
歐洲中小型企業基金	60.00%
邊境市場基金	22.68%
全球平衡基金	107.09%
全球債券基金	219.11%
全球氣候變遷基金	13.34%
全球股票收益基金	44.39%
全球基金	43.81%
全球非投資等級債券基金	30.24%
中小型企業基金	69.94%
全球債券總報酬基金	152.27%
成長 (歐元) 基金	63.43%
拉丁美洲基金	(29.20)%

報酬

Franklin Templeton International Services S.à 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註冊辦事處查閱。有關Franklin Templeton Investment Funds的量化資訊概述如下。

FTIS及其代表於截至2022年9月30日止之年度支付的固定報酬總額 ^{*,**,**}	€	32,791,876
FTIS及其代表於截至2022年9月30日止之年度支付的可變報酬總額 ^{*,**,**}	€	22,017,854
FTIS及其代表於截至2022年9月30日的員工數量		549
FTIS及其代表於截至2022年9月30日止之年度向高階經理支付的報酬總額 ^{*,**,**}	€	16,650,416
FTIS及其代表於截至2022年9月30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 ^{*,**,**}	€	3,468,158

*FTIS支付的報酬總額已根據FTSF於截至2022年9月30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UCITS於截至2022年9月30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FTSF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。

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富蘭克林坦伯頓網站(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之國家的註冊股東。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。

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

14, boulevard de la Madeleine

F-75008 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

瑞典

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

南非

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

中國香港

Franklin Templeton Investments (Asia) Limited

香港干諾道中8號遮打大廈17樓

中國香港

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

新加坡 038987

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

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

美國

Franklin Templeton

100 Fountain Parkway

St. Petersburg, FL 33716

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**

盧森堡大公國

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, 2023



FRANKLIN
TEMPLETON

FRANKLIN TEMPLETON INVESTMENT FUNDS

société d'investissement à capital variable

AUDITED ANNUAL REPORT

For the year ended June 30, 2023

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 Information Documents ("KIDs") or Key Investors 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. SFDR disclosures can be found in the unabridged version of the annual report.

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General Information

As at June 30, 2023

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:

Executive Chairman

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

Directors

Anouk Agnes
Independent Director
22, rue Charles Darwin
L-1433 Luxembourg
Grand Duchy of Luxembourg

Mark G. Holowesko

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

Joseph La Rocque

Independent Director
203 Midhurst Road
Baltimore, Maryland 21209
United States of America

William C.P. Lockwood

Independent Director
Poste restante, Avenue du Général de Gaulle
57570 Cattenom,
France

Jed A. Plafker

Executive Vice President, Global Alliances and New
Business Strategies
FRANKLIN RESOURCES, INC.
One Franklin Parkway
San Mateo, CA 94403-1906
United States of America

Craig S. Tyle

Senior Legal Adviser
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

ADMINISTRATIVE AGENT:

J.P. Morgan SE, Luxembourg Branch
European Bank and Business Centre
6C route de Trèves, L-2633 Senningerberg
Grand Duchy of Luxembourg

REGISTRAR AND TRANSFER AGENT:

FRANKLIN TEMPLETON INTERNATIONAL SERVICES
S.à r.l. (Until October 2, 2022)
VIRTUS PARTNERS FUND SERVICES LUXEMBOURG
S.à r.l. (With effect October 3, 2022)
8A, rue Albert Borschette
L-1246 Luxembourg
Grand Duchy of Luxembourg

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 SE, Luxembourg Branch
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 2023 Franklin Templeton Investment Funds (“FTIF”, or the “Company”) had assets under management of USD 61.17 billion, up from USD 57.28 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

Franklin European Social Leaders Bond Fund and Franklin Global Green Bond Fund launched on September 19, 2022. Franklin Sealand China A-Shares Fund launched on April 13, 2023.

Fund Closures

Franklin Global Managed Income Fund was put into liquidation effective June 5, 2023 and closed with a final NAV on June 12, 2023.

Franklin Systematic Style Premia Fund was put into liquidation effective November 4, 2022 and closed with a final NAV on November 14, 2022.

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, 2023, please refer to the Statistical Information section.

Corporate Governance

The Company has adopted the principles of the Association of the Luxembourg Fund Industry (“ALFI”) code of conduct.

Thank you for investing with Franklin Templeton. Please be advised that the prospectus, the Key Information Documents (“KIDs”) or 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 office using the contact details on the last page of the report.

THE BOARD OF DIRECTORS
Luxembourg, July 2023

The Board of Directors (continued)**THE BOARD****Executive Chairman****Gregory E. Johnson**

Greg Johnson (62) is executive chairman of the Board of Franklin Resources, Inc.

Mr. Johnson was elected co-CEO of Franklin Resources in 2004 and served as the company's CEO beginning in 2005 until February 2020. Under his tenure as CEO, Franklin Templeton became one of the most globally recognized firms in the asset management industry. In 2020, Mr. Johnson became executive chairman.

Mr. Johnson earned a B.S. in accounting and business administration in 1983 from Washington and Lee University, and his Certified Public Accountant (CPA) certificate in 1985. He is a board member and past chairman of the Investment Company Institute's Board of Governors. Mr. Johnson is a past vice chairman of the Mutual Fund Forum and a past chairman of the Western district of the Securities Industry Association. He is a current board member of Jumpstart, an early literacy and education organization. Previously, he served on the board of the San Francisco Symphony. Mr. Johnson serves as the chairman and designated control person for the San Francisco Giants and serves on Major League Baseball's audit and competition committees.

Directors**Mark G. Holowesko**

Mark Holowesko (63) 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 Ltd. 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.

Jed A. Plafker

Mr. Plafker (52) 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)**THE BOARD** (continued)**William C. P. Lockwood**

William Lockwood (67) 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.

Craig S. Tyle

Craig S. Tyle (63) is a Senior Advisor for Franklin Templeton. Prior to his current role, Mr. Tyle was Executive Vice President and General Counsel for Franklin Resources, Inc., overseeing the Legal, Regulatory Compliance and Investment Compliance departments. Mr. Tyle joined Franklin Templeton in 2005. Previously, he was a partner at Shearman & Sterling LLP in Washington D.C., where his clients included investment advisory firms, investment companies and independent directors of investment companies. Before joining Shearman & Sterling, Mr. Tyle was General Counsel for the Investment Company Institute (ICI), the national association of the mutual fund industry. As General Counsel, Mr. Tyle helped to develop industry positions on legislative and regulatory proposals, and was responsible for the drafting of Congressional testimony and submissions to the U.S. Securities and Exchange Commission and other federal, state and foreign regulatory agencies. Prior to being appointed General Counsel, Mr. Tyle held various positions in the ICI's legal department. He started his career as an attorney with Sullivan & Cromwell LLP in New York. Mr. Tyle earned his B.A. with high honors from Swarthmore College and graduated magna cum laude from Harvard Law School.

Anouk Agnes

Anouk Agnes (50) is an independent director with a focus on financial services. She is currently a member of several investment fund and management company boards in Luxembourg. Until May 2022, Mrs Agnes served as Economic Advisor to the Prime Minister of Luxembourg. She joined the Prime Minister's office after 7 years at ALFI, the Association of the Luxembourg Fund Industry, where she was the Deputy Director General and the Director for Communications and Business Development. Mrs Agnes previously worked as an Advisor to the Minister of Finance, with her main responsibilities targeted at the development of the financial centre. As such, she acted as the Secretary General of the High-level Committee for the Financial Centre, as well as Deputy Director General of Luxembourg for Finance, the Agency for the development of the financial centre. Mrs Agnes started her career in the area of international development cooperation in the Philippines and in Namibia. She holds Master's degrees in law (LL.M) and in political science (M.Sc).

Joseph La Rocque

Joseph La Rocque (56) is the Founder of and provides US tax consultancy services on behalf of Lighthouse Tax Advisors in Baltimore, Maryland, USA. Mr. LaRocque is also an Independent Director of both Luxembourg and Irish domiciled funds and Management Companies. He is also the Chairman of the Irish domiciled Franklin Templeton Fund families. He is a former Managing Director in charge of Affiliate Strategic Initiatives at Legg Mason. Mr. LaRocque worked for Legg Mason from 2001 until July 2019. He is a Certified Public Accountant and from 1991 to 2001 was employed by PricewaterhouseCoopers in Boston, Massachusetts, Dublin, Ireland and Baltimore, Maryland in several capacities, most recently as a Senior Manager in their global financial services practice.

Report of the Investment Managers

Year to June 30, 2023

Global equities overall rose significantly during the 12-month reporting period ended 30 June 2023. After reaching a 2022 low in mid-October, global stocks rallied as many investors hoped the US Federal Reserve (Fed) would soon slow the pace of its policy tightening, but this optimism faded and equities worldwide collectively ended 2022 with their worst annual loss since the 2008 global financial crisis (GFC). Global stocks started 2023 with a strong rally in January, but financial markets experienced heightened volatility in March due to banking turmoil in the United States and Switzerland. However, fairly quick action by authorities in both countries to stem potential contagion calmed investors. During 2023's second quarter, global equities benefitted from easing concerns about the banking industry, passage of legislation that suspended the US debt ceiling, first-quarter corporate earnings reports that generally exceeded consensus estimates, and several central banks' slower pace or pausing of interest-rate hikes. As measured by MSCI indices in US-dollar (USD) terms, developed market equities outperformed a global index for the 12-month period, while emerging and frontier market equities significantly underperformed it, with the latter posting a loss.

Stocks in Europe outperformed those in most major regions (all in USD terms) for the 12-month period as the euro strengthened after its significant decline against the USD in 2022's third quarter, the banking industry stabilised following the turmoil in early 2023, and energy prices declined. With the eurozone entering a recession in the first quarter and inflation cooling, many investors hoped for a slower pace of rate hikes or a pause from the European Central Bank (ECB). In its effort to tame inflation, the ECB increased its key rate eight times during the 12-month period by a total of 400 basis points (bps), lifting it to the highest level since the GFC. The United Kingdom's gross domestic product (GDP) contracted quarter-over-quarter in 2022's third quarter and grew modestly in the two subsequent quarters. The Bank of England raised its key rate eight times during the 12 months under review by a total of 375 bps to the highest level since the GFC.

US equities outperformed stocks in most developed and emerging market countries (all in USD terms) during the 12-month period. Better-than-expected corporate earnings reports, the suspension of the debt ceiling, subsiding concerns about US regional banks, resilient economic growth, enthusiasm for artificial intelligence (AI), and hopes for an end to the Fed's campaign of interest-rate hikes bolstered US stocks. US GDP expanded in the first three months of 2023 for the third consecutive quarter. The year-over-year change in the core personal consumption expenditures price index—which excludes volatile food and energy prices and is the Fed's preferred inflation gauge—moderated somewhat by May 2023 but remained well above the central bank's 2.0% long-run inflation target. After raising the federal funds target rate seven times during the period for a total of 350 bps to the highest level since 2007, the Fed left it unchanged in June, noting it “would be prepared to adjust the stance of monetary policy as appropriate if risks emerge.”

In credit markets, patterns in sovereign bond yields over the 12-month period largely reflected developments in central bank policies, so that bond yields in developed markets generally rose over this timeframe but those in many emerging markets declined. The yield on the 10-year US Treasury note rose 82 bps over the year to end June 2023 at 3.84%, while the yield on the 10-year German Bund rose 106 bps to 2.39%. Bond yields rose sharply in the United Kingdom (up 216 bps to 4.38%), with this period encompassing some political and fiscal turmoil late in 2022, as well as stubbornly high inflation. Bond yields generally rose 60 bps–100 bps elsewhere in the eurozone, other developed Europe (i.e., excluding eurozone countries and the United Kingdom), and New Zealand, with smaller increases seen in Australia and Canada. Ten-year Japanese government bond yields rose by 17 bps over the period to 0.39%, following the Bank of Japan's (BoJ's) target range being extended to 50 bps from 25 bps during the period. Amongst emerging markets, bond yields generally declined across central Europe, Latin America and Asia ex Japan.

Global commodity prices generally fell during the 12-month period, led lower largely by significant declines in energy and agricultural prices. After serving as the best-performing asset class of 2022, commodities had a bumpy start during 2023's first quarter in a trading environment guided by broad economic concerns (including weak manufacturing activity in several key countries), the potential for a recession in the United States (tied largely to inflation and interest rates), and fears of banking contagion. In the second quarter, commodities markets responded to tepid demand dynamics and depreciated modestly despite overall gains in April and June. Over the past 12 months, commodities have adapted, with energy and metals markets gradually normalising as the impact of Russia's invasion of Ukraine abated. The selloffs largely took prices back down to more typical levels, rather than depressed levels indicative of serious oversupply or an economic shock. Aside from the fading war premium, prices have trended lower as macroeconomic headwinds persisted amidst high interest rates and elevated input costs. In particular, China's weak post-COVID recovery was a steady influence on the downside throughout 2023's spring

quarter, inflation and a eurozone recession affected consumer sentiment in Europe, and the failure of several regional banks during the spring raised fears of a US recession. By June-end 2023, the cost of some of the world's most important energy, metals and crop products—including oil, natural gas, corn and wheat—had ebbed substantially, bringing long-awaited relief for consumers who had contended with 2022's elevated prices.

As we head into the rest of 2023, we are mindful that global growth has slowed to below trend with an uncertain outlook in the developed world. This is being driven by the impact of monetary policy tightening. Peak inflation likely has been passed, as goods and commodity prices have declined, and we anticipate further moderation. In broad terms, global equities face continued earnings declines but have been supported by higher valuations in recent months, and optimism over the impact of AI. Despite this, earnings expectations remain vulnerable to ongoing margin pressures, in our opinion. Tightening monetary policy offsets longer-term equity fundamentals that, in our view, are still relatively supportive. Long-term bond valuations are attractive, in our assessment, fully reflecting monetary policy that is still expected to tighten a little further. Decelerating growth and tighter bank lending standards complement this view. High-quality corporate bond spreads remain modest and do not fully reflect the anticipated increase from currently low default rates. We continue to believe the major Western economies face a trough in economic activity that still lies ahead, even where current activity has held up reasonably well thus far. Our analysis remains more certain in the view that headwinds persist; whether this results in a worldwide recession now or later is probably less important than the direction of travel and its impact on corporate earnings.

THE INVESTMENT MANAGERS

July, 2023

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



Audit report

To the Shareholders of
FRANKLIN TEMPLETON INVESTMENT FUNDS

Our opinion

In our opinion, the accompanying financial statements give a true and fair view of the financial position of FRANKLIN TEMPLETON INVESTMENT FUNDS (the “Fund”) and of each of its sub-funds as at 30 June 2023, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

What we have audited

The Fund’s financial statements comprise:

- the statement of net assets as at 30 June 2023;
- the schedule of investments as at 30 June 2023;
- the statement of operations and changes in net assets for the year then ended; and
- the notes to the financial statements, which include a summary of significant accounting policies.

Basis for opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the “Commission de Surveillance du Secteur Financier” (CSSF). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the “Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements” section of our report.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

We are independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements. We have fulfilled our other ethical responsibilities under those ethical requirements.

Other information

The Board of Directors is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our audit report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

*PricewaterhouseCoopers, Société coopérative, 2 rue Gerhard Mercator, B.P. 1443, L-1014 Luxembourg
T : +352 494848 1, F : +352 494848 2900, www.pwc.lu*

*Cabinet de révision agréé. Expert-comptable (autorisation gouvernementale n°10028256)
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In connection with our audit of the financial statements, our responsibility is to read the other information identified above and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors for the financial statements

The Board of Directors is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors is responsible for assessing the Fund's and each of its sub-funds' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors either intends to liquidate the Fund or close any of its sub-funds or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements

The objectives of our audit are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an audit report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;
- obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control;
- evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors;



- conclude on the appropriateness of the Board of Directors' use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund's or any of its sub-funds' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our audit report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our audit report. However, future events or conditions may cause the Fund or any of its sub-funds (except for Templeton Global Total Return II Fund, Franklin Systematic Style Premia Fund and Franklin Global Managed Income Fund where a decision to liquidate exists) to cease to continue as a going concern;
- evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

PricewaterhouseCoopers, Société coopérative
Represented by

Electronically signed by:
Steven Libby

A handwritten signature in blue ink, appearing to read 'SLB', is placed below the text 'Electronically signed by: Steven Libby'.

Steven Libby

Luxembourg, 12 October 2023

Fund Performance

Percentage change to June 30, 2023

	Reference Share Class	Launch Date	6 Months ^a %	1 Year %	3 Years ^a %	5 Years ^a %	10 Years ^a %	Since Launch ^a %
Franklin Biotechnology Discovery Fund	A (acc) USD	3 Apr 00	2.0	10.9	(15.9)	2.3	82.8	232.6
Franklin Disruptive Commerce Fund	A (acc) USD	15 Oct 21	25.9	24.7	–	–	–	(49.0)
Franklin Diversified Balanced Fund	A (acc) EUR	23 Mar 15	3.7	2.4	11.0	7.1	29.4	1.4
Franklin Diversified Conservative Fund	A (acc) EUR	23 Mar 15	1.7	(2.5)	(9.4)	(12.3)	(3.1)	(17.2)
Franklin Diversified Dynamic Fund	A (acc) EUR	23 Mar 15	5.0	4.5	24.1	17.6	47.9	8.9
Franklin Emerging Market Corporate Debt Fund	I (acc) USD	29 May 20	3.8	8.0	4.3	17.5	43.5	7.3
Franklin Emerging Market Sovereign Debt Hard Currency Fund	I (acc) USD	30 Sep 21	3.4	8.8	–	–	–	(14.5)
Franklin Emerging Markets Debt Opportunities Hard Currency Fund	I (acc) USD	18 Jan 19	3.2	10.1	(8.0)	–	–	–
Franklin Euro Government Bond Fund	A (Ydis) EUR	8 Jan 99	1.6	(4.1)	(15.4)	(8.1)	4.6	55.8
Franklin Euro High Yield Fund	A (Ydis) EUR	17 Apr 00	3.9	9.3	1.1	2.0	23.4	93.6
Franklin Euro Short Duration Bond Fund	A (acc) EUR	21 Feb 14	0.6	(0.4)	(1.3)	(2.1)	–	(0.5)
Franklin European Corporate Bond Fund	A (acc) EUR	30 Apr 10	1.2	(1.1)	(11.4)	(8.3)	5.9	20.2
Franklin European Social Leaders Bond Fund	A (acc) EUR	19 Sep 22	1.9	–	–	–	–	(0.9)
Franklin European Total Return Fund	A (acc) EUR	29 Aug 03	1.8	(1.2)	(10.5)	(4.1)	13.9	43.7
Franklin Flexible Alpha Bond Fund	A (acc) USD	18 Mar 16	2.3	4.3	5.3	6.0	–	8.5
Franklin Genomic Advancements Fund	I (acc) USD	15 Oct 21	0.2	(6.3)	–	–	–	(40.2)
Franklin Global Aggregate Bond Fund	A (acc) USD	29 Oct 10	0.8	0.3	(11.2)	(3.9)	(3.1)	(1.3)
Franklin Global Convertible Securities Fund	A (acc) USD	24 Feb 12	2.9	8.7	10.3	42.3	91.6	104.5
Franklin Global Corporate Investment Grade Bond Fund	S (Ydis) USD	23 Jan 19	3.1	2.1	(10.2)	–	–	(0.2)
Franklin Global Fundamental Strategies Fund	A (acc) USD	25 Oct 07	13.0	11.9	7.7	(3.1)	14.8	36.1
Franklin Global Green Bond Fund	S (acc) EUR	19 Sep 22	1.8	–	–	–	–	(0.2)
Franklin Global Growth Fund	A (acc) USD	14 Oct 08	12.8	13.7	13.3	16.7	72.0	171.4
Franklin Global Income Fund	A (acc) USD	18 Jun 20	3.4	5.5	14.8	–	–	13.8
Franklin Global Multi-Asset Income Fund	A (acc) EUR	26 Apr 13	2.9	2.0	13.2	5.9	25.5	20.9
Franklin Global Real Estate Fund	A (acc) USD	29 Dec 05	1.8	(4.7)	5.9	(2.3)	20.3	21.2
Franklin Gold and Precious Metals Fund	A (acc) USD	30 Apr 10	(0.4)	2.6	(14.2)	39.7	33.7	(44.0)
Franklin Gulf Wealth Bond Fund	A (acc) USD	30 Aug 13	0.8	1.3	4.8	26.8	–	59.3
Franklin High Yield Fund	A (Mdis) USD	1 Mar 96	5.1	9.2	7.1	13.8	29.3	219.7
Franklin Income Fund	A (Mdis) USD	1 Jul 99	3.2	6.1	22.4	17.7	42.7	222.4
Franklin India Fund	A (acc) USD	25 Oct 05	10.3	19.3	70.6	39.5	151.8	430.8
Franklin Innovation Fund	A (acc) USD	8 Nov 19	30.9	23.2	10.1	–	–	44.5
Franklin Intelligent Machines Fund	A (acc) USD	15 Oct 21	33.7	40.0	–	–	–	(4.4)
Franklin Japan Fund	A (acc) JPY	1 Sep 00	20.0	23.1	54.1	30.2	94.5	25.5
Franklin K2 Alternative Strategies Fund	A (acc) USD	15 Sep 14	1.8	2.8	3.7	3.7	–	16.3
Franklin MENA Fund	A (acc) USD	16 Jun 08	9.8	5.0	59.1	35.8	89.1	(6.0)
Franklin Mutual European Fund	A (acc) EUR ¹	3 Apr 00	8.3	11.7	42.2	16.9	48.2	153.3
Franklin Mutual Global Discovery Fund	A (acc) USD	25 Oct 05	10.3	15.0	46.5	23.5	54.3	139.0
Franklin Mutual U.S. Value Fund	A (acc) USD	7 Jul 97	4.5	10.1	37.9	17.7	62.8	300.6
Franklin Natural Resources Fund	A (acc) USD	12 Jul 07	(2.0)	14.3	101.3	3.6	(9.6)	(22.5)
Franklin NextStep Balanced Growth Fund	A (acc) USD	5 Feb 16	5.2	4.2	3.8	6.7	–	30.2
Franklin NextStep Conservative Fund	A (acc) USD	5 Feb 16	4.2	2.0	(2.7)	5.3	–	16.2
Franklin NextStep Dynamic Growth Fund	A (Acc) USD	5 Feb 16	6.2	5.6	8.1	9.4	–	39.1
Franklin NextStep Growth Fund	A (acc) USD	5 Feb 16	9.8	11.1	18.2	24.1	–	53.7
Franklin NextStep Moderate Fund	A (acc) USD	5 Feb 16	8.1	8.6	11.9	18.5	–	42.7
Franklin NextStep Stable Growth Fund	A (acc) USD	5 Feb 16	3.0	1.3	(6.1)	(0.1)	–	10.4
Franklin Sealand China A-Shares Fund	A (acc) USD	13 Apr 23	–	–	–	–	–	(12.4)
Franklin Strategic Income Fund	A (acc) USD	12 Jul 07	3.3	4.4	(1.8)	3.3	10.8	55.9
Franklin Technology Fund	A (acc) USD	3 Apr 00	37.7	29.0	22.4	88.3	366.9	265.1
Franklin U.S. Dollar Short-Term Money Market Fund	A (Mdis) USD	1 Jun 94	2.3	3.6	3.6	6.7	7.8	71.2
Franklin U.S. Government Fund	A (Mdis) USD	28 Feb 91	1.3	(2.2)	(11.9)	(4.1)	(0.7)	155.6
Franklin U.S. Low Duration Fund	A (Mdis) USD	29 Aug 03	1.6	1.8	(0.7)	2.6	6.7	29.0
Franklin U.S. Opportunities Fund	A (acc) USD	3 Apr 00	24.8	19.6	13.0	51.4	188.2	151.8
Franklin UK Equity Income Fund	A (Ydis) GBP	14 Sep 20	0.5	4.1	–	–	–	27.5
Templeton All China Equity Fund	S (acc) USD	20 Oct 21	(13.3)	(27.0)	–	–	–	(44.4)
Templeton Asia Equity Total Return Fund	S (acc) USD	20 Oct 20	1.1	0.7	–	–	–	(3.9)
Templeton Asian Bond Fund	A (acc) USD	25 Oct 05	(1.3)	(0.4)	(9.9)	(8.9)	(10.8)	58.3
Templeton Asian Growth Fund	A (Ydis) USD	30 Jun 91	4.3	(2.3)	(3.7)	(5.1)	4.8	267.5
Templeton Asian Smaller Companies Fund	A (acc) USD	14 Oct 08	5.8	6.5	40.6	11.8	71.5	440.4
Templeton BRIC Fund	A (acc) USD	25 Oct 05	2.8	0.9	(5.7)	(3.0)	33.3	74.1
Templeton China A-Shares Fund	A (acc) USD	2 Feb 21	(13.0)	(29.0)	–	–	–	(44.2)
Templeton China Fund	A (acc) USD	1 Sep 94	(8.6)	(25.3)	(37.0)	(31.0)	(0.5)	125.9
Templeton Eastern Europe Fund	A (acc) EUR	10 Nov 97	16.0	54.1 [*]	(47.3)	(50.0)	(45.1)	(0.5)

Fund Performance (continued)

Percentage change to June 30, 2023

	Reference Share Class	Launch Date	6 Months ¹ %	1 Year %	3 Years ² %	5 Years ² %	10 Years ² %	Since Launch ² %
Templeton Emerging Markets Bond Fund	A (Qdis) USD	5 Jul 91	6.4	7.0	(15.1)	(21.4)	(17.5)	569.9
Templeton Emerging Markets Dynamic Income Fund	A (acc) USD	29 Apr 11	7.9	8.9	(2.1)	(2.6)	11.5	(4.6)
Templeton Emerging Markets Fund	A (Ydis) USD	28 Feb 91	8.1	8.2	3.8	4.3	22.1	290.7
Templeton Emerging Markets Local Currency Bond Fund	A (acc) USD	20 Feb 18	5.9	5.9	(9.2)	(12.7)	–	(20.9)
Templeton Emerging Markets Smaller Companies Fund	A (acc) USD	18 Oct 07	7.4	10.8	38.2	12.2	68.0	34.7
Templeton Emerging Markets Sustainability Fund	A (acc) USD	30 Sep 20	7.9	5.5	–	–	–	(7.6)
Templeton Euroland Fund	A (acc) EUR	8 Jan 99	17.9	19.8	19.9	3.4	65.3	145.5
Templeton European Dividend Fund	A (acc) EUR	29 Jul 11	12.8	14.0	27.7	7.9	52.5	82.2
Templeton European Opportunities Fund	A (acc) EUR	29 Dec 00	6.4	6.8	19.3	(11.7)	11.4	43.1
Templeton European Small-Mid Cap Fund	A (acc) EUR	3 Dec 01	13.5	20.2	44.3	(0.7)	56.2	297.6
Templeton Frontier Markets Fund	A (acc) USD	14 Oct 08	9.3	8.2	35.3	4.3	12.0	94.9
Templeton Global Balanced Fund	A (Qdis) USD	1 Jun 94	8.8	8.2	21.1	13.1	35.9	297.6
Templeton Global Bond (Euro) Fund	A (acc) EUR	29 Aug 03	3.0	1.8	(10.6)	(20.5)	(16.0)	23.4
Templeton Global Bond Fund	A (Mdis) USD	28 Feb 91	(1.3)	0.3	(9.6)	(10.1)	(7.0)	384.8
Templeton Global Climate Change Fund	A (Ydis) EUR	26 Apr 91	13.0	22.8	51.8	55.4	124.4	621.5
Templeton Global Equity Income Fund	A (acc) USD	27 May 05	10.3	12.5	31.0	7.6	38.7	62.5
Templeton Global Fund	A (Ydis) USD	28 Feb 91	12.4	13.9	17.3	(1.5)	31.1	362.5
Templeton Global High Yield Fund	A (acc) USD	27 Sep 07	6.0	8.5	(0.1)	(0.8)	7.8	49.5
Templeton Global Income Fund	A (acc) USD	27 May 05	6.5	9.2	4.6	(10.1)	7.6	81.0
Templeton Global Smaller Companies Fund	A (Ydis) USD	8 Jul 91	9.4	12.1	24.7	7.5	42.5	420.5
Templeton Global Total Return Fund	A (acc) USD	29 Aug 03	0.3	1.1	(16.0)	(19.6)	(16.4)	135.7
Templeton Global Total Return II Fund	A (acc) USD	18 Jun 20	0.9	3.3	(11.5)	–	–	(12.3)
Templeton Growth (Euro) Fund	A (acc) EUR	9 Aug 00	9.8	11.4	24.9	11.4	60.0	94.3
Templeton Latin America Fund ²	A (Ydis) USD	28 Feb 91	18.3	26.6	37.4	21.0	(4.3)	599.3

The performance is based on the net asset values as calculated on the last business day of the year. Those net asset values reflect the market prices of the investments as of the last business day of the year. The performance is based on the change of the net asset value per share. The year to date performance includes the year from 01.07.2022 until 30.06.2023.

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.

* The fund performance value is calculated using the indicative NAV as of June 30, 2022.

¹ The launch date is for the Fund, however the reference share class launched at a later date.

² 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 Information Documents ("KIDs") or 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, 2023

	Total (USD)	Franklin Biotechnology Discovery Fund (USD)	Franklin Disruptive Commerce Fund (USD)	Franklin Diversified Balanced Fund (EUR)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	58,491,022,337	1,672,383,567	4,583,562	176,244,449
Cash at bank and at brokers	1,947,545,521	52,096,261	26,074	1,211,675
Time deposits (note 4)	751,075,256	–	–	9,800,000
Amounts receivable on sale of investments	84,754,964	–	–	–
Amounts receivable on subscriptions	99,843,151	1,970,458	3,077	43,961
Interest and dividends receivable, net	303,063,389	11,865	312	998,861
Unrealised profit on forward foreign exchange contracts (notes 2(c), 5)	124,222,004	347,493	527	13,710
Unrealised profit on financial future contracts (notes 2(d), 6)	4,312,698	–	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 7)	2,274,760	–	–	–
Unrealised profit on cross currency swap contracts (notes 2(g), 8)	1,040	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 9)	772,709	–	–	68,433
Credit default swap contracts at market value (notes 2(j), 11)	7,446,713	–	–	–
Option contracts at market value (notes 2(k), 12)	5,385,759	–	–	669,096
Unrealised profit on contract for differences (notes 2(i), 10)	5,144,608	–	–	–
Recoverable taxes	11,131,974	–	–	65,485
Other receivables	1,222,046	342	5,308	465
TOTAL ASSETS	61,839,218,929	1,726,809,986	4,618,860	189,116,135
LIABILITIES				
Amounts payable on purchases of investments	249,377,627	180,097	–	–
Amounts payable on redemptions	86,945,776	2,579,901	–	256,393
Investment management fees payable (note 14)	44,208,592	1,406,388	2,820	113,889
Bank overdrafts	116,209	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)	108,834,384	–	185	179,146
Unrealised loss on financial future contracts (notes 2(d), 6)	6,427,455	–	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 7)	17,525,215	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	5,297,561	–	–	–
Option contracts at market value (notes 2(k), 12)	3,611,793	–	–	774,995
Unrealised loss on contract for differences (notes 2(i), 10)	11,143,707	–	–	–
Taxes payable	86,154,973	–	–	–
Expenses payable	50,995,626	1,562,202	3,464	124,455
TOTAL LIABILITIES	670,638,918	5,728,588	6,469	1,448,878
TOTAL NET ASSETS	61,168,580,011	1,721,081,398	4,612,391	187,667,257
THREE YEAR ASSET SUMMARY				
June 30, 2022	57,274,854,868	1,679,202,117	2,195,046	188,572,279
June 30, 2021	79,308,111,958	2,547,213,681	–	199,947,130
June 30, 2020	73,833,998,396	1,796,517,531	–	194,822,715

*Please refer Note 1 for fund events.

Statement of Net Assets

As at June 30, 2023

Franklin Diversified Conservative Fund (EUR)	Franklin Diversified Dynamic Fund (EUR)	Franklin Emerging Market Corporate Debt Fund (USD)	Franklin Emerging Market Sovereign Debt Hard Currency Fund (USD)	Franklin Emerging Markets Debt Opportunities Hard Currency Fund (USD)	Franklin Euro Government Bond Fund (EUR)	Franklin Euro High Yield Fund (EUR)
88,223,987	137,625,298	15,816,863	14,670,745	191,354,973	83,363,498	271,422,011
690,411	289,044	240,749	497,057	8,361,500	641,044	29,209,345
5,200,000	5,900,000	—	—	—	—	—
—	—	—	—	—	—	973,120
2,123	20,873	—	—	60	138,907	230,108
840,586	477,716	270,980	221,286	3,345,515	324,286	3,230,991
6,827	4,286	8,033	2,486	2,083,370	—	—
—	—	—	—	—	73,384	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
53,959	42,128	—	—	—	—	—
—	—	—	—	—	—	—
257,126	531,955	—	—	—	—	—
—	—	—	—	—	—	—
30,848	45,141	—	—	—	—	9,927
71	630	6,009	1,866	—	11,519	1,387
95,305,938	144,937,071	16,342,634	15,393,440	205,145,418	84,552,638	305,076,889
—	—	—	—	—	—	5,492,444
77,335	28,835	—	—	—	66,612	358,817
55,642	97,641	524	5,027	83,435	20,483	168,918
—	—	—	—	—	—	—
120,010	86,062	14,420	—	416,561	—	189,754
3,644	—	—	—	—	26,643	—
—	—	—	—	—	—	—
359,605	597,706	—	—	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
70,633	110,152	3,759	5,275	87,080	45,862	203,019
686,869	920,396	18,703	10,302	587,076	159,600	6,412,952
94,619,069	144,016,675	16,323,931	15,383,138	204,558,342	84,393,038	298,663,937
119,602,278	141,923,861	18,747,216	14,143,924	204,842,230	64,639,275	266,605,004
154,114,524	149,116,036	25,102,991	—	358,632,551	114,781,648	416,907,420
176,306,583	130,241,694	22,107,063	—	194,080,593	93,830,626	434,672,553

Statement of Net Assets

As at June 30, 2023

	Franklin Euro Short Duration Bond Fund (EUR)	Franklin European Corporate Bond Fund (EUR)	Franklin European Social Leaders Bond Fund* (EUR)	Franklin European Total Return Fund (EUR)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	1,041,692,316	48,137,058	10,692,594	1,295,350,400
Cash at bank and at brokers	18,326,645	554,518	330,382	18,302,255
Time deposits (note 4)	–	–	–	–
Amounts receivable on sale of investments	–	94,070	–	–
Amounts receivable on subscriptions	12,510,481	1,355	–	922,506
Interest and dividends receivable, net	6,569,774	461,656	31,985	10,465,506
Unrealised profit on forward foreign exchange contracts (notes 2(c), 5)	93,762	–	–	657,281
Unrealised profit on financial future contracts (notes 2(d), 6)	18,019	9,790	–	189,930
Unrealised profit on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised profit on cross currency swap contracts (notes 2(g), 8)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 9)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Unrealised profit on contract for differences (notes 2(i), 10)	–	–	–	–
Recoverable taxes	27,720	–	–	157,213
Other receivables	210,094	8,365	19,606	176,321
TOTAL ASSETS	1,079,448,811	49,266,812	11,074,567	1,326,221,412
LIABILITIES				
Amounts payable on purchases of investments	4,909,353	499,066	99,527	12,865,043
Amounts payable on redemptions	5,991,648	9,323	–	734,245
Investment management fees payable (note 14)	115,797	15,172	2,739	216,379
Bank overdrafts	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)	155,313	–	–	384,023
Unrealised loss on financial future contracts (notes 2(d), 6)	–	–	–	623,486
Unrealised loss on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Unrealised loss on contract for differences (notes 2(i), 10)	–	–	–	–
Taxes payable	–	–	–	–
Expenses payable	317,355	30,089	8,832	662,367
TOTAL LIABILITIES	11,489,466	553,650	111,098	15,485,543
TOTAL NET ASSETS	1,067,959,345	48,713,162	10,963,469	1,310,735,869
THREE YEAR ASSET SUMMARY				
June 30, 2022	548,942,537	56,527,866	–	1,187,349,798
June 30, 2021	97,093,045	77,867,726	–	1,415,244,743
June 30, 2020	113,898,457	80,200,871	–	352,303,622

*Please refer Note 1 for fund events.

Statement of Net Assets

As at June 30, 2023

Franklin Flexible Alpha Bond Fund (USD)	Franklin Genomic Advancements 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 Green Bond Fund* (EUR)
38,925,219	3,159,472	8,809,642	881,498,800	6,314,984	1,044,211,857	7,742,293
1,006,285	53,656	555,103	43,802,574	808,081	19,125,360	315,112
—	—	—	—	—	—	—
201,502	—	—	—	—	1,460,032	—
894	—	16,359	—	—	86,307	—
382,516	473	61,577	1,949,833	69,618	5,734,365	53,957
341,538	483	34,207	2,272,843	—	2,919,701	—
69,544	—	—	—	—	431,144	—
1,327	—	—	—	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
156,383	—	—	—	—	326,602	—
43,176	—	—	—	—	—	—
—	—	—	—	—	—	—
—	—	13,688	211,148	—	734,807	—
7,940	4,680	12,582	2,509	2,468	3,049	8,664
41,136,324	3,218,764	9,503,158	929,737,707	7,195,151	1,075,033,224	8,120,026
200,000	—	—	—	—	2,348,576	99,682
100,619	—	—	2,290,577	—	1,242,518	—
5,493	2,103	4,993	506,545	1,155	868,827	1,969
—	—	—	—	—	—	—
387,939	220	55,221	3,018	—	2,569,028	29,669
37,671	—	5,571	—	—	477,113	—
15,281	—	—	—	—	601,135	—
151,735	—	—	—	—	—	—
9,000	—	—	—	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	145,127	—
19,360	2,881	9,217	631,939	3,650	993,390	8,565
927,098	5,204	75,002	3,432,079	4,805	9,245,714	139,885
40,209,226	3,213,560	9,428,156	926,305,628	7,190,346	1,065,787,510	7,980,141
33,131,353	3,412,648	12,710,287	1,002,581,942	7,260,743	1,033,412,727	—
35,570,184	—	20,554,878	1,748,556,128	8,919,992	1,432,638,411	—
177,831,348	—	18,992,825	1,303,191,793	8,765,703	1,486,239,530	—

Statement of Net Assets

As at June 30, 2023

	Franklin Global Growth Fund (USD)	Franklin Global Income Fund (USD)	Franklin Global Multi- Asset Income Fund (EUR)	Franklin Global Real Estate Fund (USD)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	237,372,728	36,775,851	117,902,304	101,593,217
Cash at bank and at brokers	62,471	1,428,627	827,415	82,498
Time deposits (note 4)	4,900,000	–	6,000,000	600,000
Amounts receivable on sale of investments	474,586	–	–	–
Amounts receivable on subscriptions	356,275	35,186	57,202	30,808
Interest and dividends receivable, net	44,861	406,950	614,856	351,460
Unrealised profit on forward foreign exchange contracts (notes 2(c), 5)	–	82,204	7,896	102,178
Unrealised profit on financial future contracts (notes 2(d), 6)	–	5,549	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised profit on cross currency swap contracts (notes 2(g), 8)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 9)	–	–	44,019	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	265,873	–
Unrealised profit on contract for differences (notes 2(i), 10)	–	–	–	–
Recoverable taxes	139,265	106	143,915	8,369
Other receivables	1,805	2,039	2,353	761
TOTAL ASSETS	243,351,991	38,736,512	125,865,833	102,769,291
LIABILITIES				
Amounts payable on purchases of investments	–	198,192	–	136,648
Amounts payable on redemptions	107,887	294,824	79,639	110,724
Investment management fees payable (note 14)	192,452	24,408	81,732	77,253
Bank overdrafts	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)	–	1,494	322,611	297
Unrealised loss on financial future contracts (notes 2(d), 6)	–	9,727	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	243,741	–
Unrealised loss on contract for differences (notes 2(i), 10)	–	–	–	–
Taxes payable	–	–	–	–
Expenses payable	244,928	31,526	118,250	91,530
TOTAL LIABILITIES	545,267	560,171	845,973	416,452
TOTAL NET ASSETS	242,806,724	38,176,341	125,019,860	102,352,839
THREE YEAR ASSET SUMMARY				
June 30, 2022	221,841,371	26,396,094	129,705,578	131,849,766
June 30, 2021	324,944,911	30,026,482	140,560,603	150,687,465
June 30, 2020	306,347,237	24,799,321	171,966,810	108,926,864

*Please refer Note 1 for fund events.

Statement of Net Assets

As at June 30, 2023

Franklin Gold and Precious Metals Fund (USD)	Franklin Gulf Wealth Bond Fund (USD)	Franklin High Yield Fund (USD)	Franklin Income Fund (USD)	Franklin India Fund (USD)	Franklin Innovation Fund (USD)	Franklin Intelligent Machines Fund (USD)
399,878,236	351,762,459	911,188,592	3,718,004,896	1,352,040,175	384,610,531	6,974,890
8,237,818	5,217,497	23,185,641	150,030,133	203,667	7,933,142	233,189
—	—	—	—	18,400,000	—	—
—	8,863,615	—	—	—	334,909	—
1,096,419	192,750	83,667	18,931,153	4,224,569	318,265	42,116
26,250	5,077,480	16,347,208	41,789,663	2,460,476	47,837	1,159
323,508	993,549	485	2,010,742	228,397	774,823	955
—	—	—	314,456	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
—	—	—	423,302	156,823	—	—
32,159	463	—	33,096	15,422	9,061	5,033
409,594,390	372,107,813	950,805,593	3,931,537,441	1,377,729,529	394,028,568	7,257,342
324,602	—	—	114,629,052	—	578,698	10,424
626,856	307,173	803,639	5,389,069	1,170,143	444,164	—
323,884	203,005	614,466	2,604,352	983,841	288,550	4,329
—	—	—	—	—	—	—
7,219	600	103,611	2,778,727	4,238	38,080	343
—	—	—	1,816,501	—	—	—
—	2,697,863	—	—	—	—	—
—	876,619	—	—	—	—	—
—	—	—	360,250	—	—	—
—	—	—	—	—	—	—
—	—	—	—	39,404,087	—	—
380,921	234,131	754,311	3,671,863	1,172,684	301,841	5,390
1,663,482	4,319,391	2,276,027	131,249,814	42,734,993	1,651,333	20,486
407,930,908	367,788,422	948,529,566	3,800,287,627	1,334,994,536	392,377,235	7,236,856
384,416,719	491,820,731	993,989,029	2,720,846,379	1,103,505,822	330,274,890	3,985,555
427,920,956	377,585,159	1,330,934,207	1,694,579,613	1,319,163,867	409,715,705	—
331,395,837	224,203,225	1,324,421,758	1,230,041,635	1,082,211,887	84,053,295	—

Statement of Net Assets

As at June 30, 2023

	Franklin Japan Fund (JPY)	Franklin K2 Alternative Strategies Fund (USD)	Franklin MENA Fund (USD)	Franklin Mutual European Fund (EUR)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	8,364,477,094	541,168,862	56,118,676	517,424,549
Cash at bank and at brokers	523,574,391	83,334,788	698,261	22,656,935
Time deposits (note 4)	–	280,049,700	600,000	–
Amounts receivable on sale of investments	–	2,232,037	389,459	83,311
Amounts receivable on subscriptions	174,242,125	435,484	92,514	1,023,910
Interest and dividends receivable, net	8,841,643	3,433,667	83,675	145,700
Unrealised profit on forward foreign exchange contracts (notes 2(c), 5)	38,793,868	14,575,346	90,716	151
Unrealised profit on financial future contracts (notes 2(d), 6)	–	2,856,527	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 7)	–	2,273,433	–	–
Unrealised profit on cross currency swap contracts (notes 2(g), 8)	–	1,040	–	–
Unrealised profit on total return swap contracts (notes 2(h), 9)	–	20,106	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	6,649,734	–	–
Option contracts at market value (notes 2(k), 12)	–	3,461,049	–	–
Unrealised profit on contract for differences (notes 2(i), 10)	–	5,144,608	–	–
Recoverable taxes	–	380,978	–	805,278
Other receivables	796,006	–	2,737	653
TOTAL ASSETS	9,110,725,127	946,017,359	58,076,038	542,140,487
LIABILITIES				
Amounts payable on purchases of investments	–	11,745,614	–	–
Amounts payable on redemptions	26,991,468	6,621,593	156,852	464,562
Investment management fees payable (note 14)	6,451,534	619,983	69,225	439,236
Bank overdrafts	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)	4,517,499	12,117,230	–	188,482
Unrealised loss on financial future contracts (notes 2(d), 6)	–	1,971,114	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 7)	–	1,369,180	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	2,081,381	–	–
Option contracts at market value (notes 2(k), 12)	–	1,085,993	–	–
Unrealised loss on contract for differences (notes 2(i), 10)	–	11,143,707	–	–
Taxes payable	–	–	–	–
Expenses payable	7,800,953	915,273	102,999	471,697
TOTAL LIABILITIES	45,761,454	49,671,068	329,076	1,563,977
TOTAL NET ASSETS	9,064,963,673	896,346,291	57,746,962	540,576,510
THREE YEAR ASSET SUMMARY				
June 30, 2022	6,595,631,627	1,555,809,158	67,125,364	560,968,613
June 30, 2021	9,413,082,982	1,846,391,837	55,112,500	649,560,892
June 30, 2020	5,189,818,710	1,840,152,227	50,102,729	575,472,686

*Please refer Note 1 for fund events.

Statement of Net Assets

As at June 30, 2023

Franklin Mutual Global Discovery Fund (USD)	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)
499,495,242	264,511,465	317,658,907	21,553,678	37,568,504	2,493,144	20,620,361
13,778,081	12,374,445	2,631,881	65,875	60,200	76,909	58,156
—	—	—	600,000	1,100,000	—	600,000
—	391,382	11,560	—	—	—	—
221,060	332,242	642,738	8,446	—	128	2,300
515,782	425,203	414,243	84	154	—	84
1,043,163	41,852	574,501	—	185,838	44	38,215
—	—	—	—	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
218,609	—	29,342	—	—	—	—
2,949	75	3,541	535	225	2,820	2,846
515,274,886	278,076,664	321,966,713	22,228,618	38,914,921	2,573,045	21,321,962
—	169,950	—	—	—	—	—
139,348	134,355	1,468,626	256,504	109,211	120	104,759
382,147	212,741	262,294	20,013	24,444	1,785	16,927
—	—	—	—	—	—	—
9,896	—	11,904	11,548	6,040	4,753	975
—	—	—	—	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
416,415	253,379	335,760	22,054	39,585	7,936	24,177
947,806	770,425	2,078,584	310,119	179,280	14,594	146,838
514,327,080	277,306,239	319,888,129	21,918,499	38,735,641	2,558,451	21,175,124
494,466,470	291,270,547	464,112,653	28,940,693	51,173,347	3,942,381	19,449,154
556,441,053	380,242,473	733,238,468	45,380,902	57,551,841	5,899,813	19,011,114
435,153,294	263,582,471	367,770,156	72,072,870	41,715,217	10,496,145	19,031,488

Statement of Net Assets

As at June 30, 2023

	Franklin NextStep Moderate Fund (USD)	Franklin NextStep Stable Growth Fund (USD)	Franklin Sealand China A-Shares Fund* (USD)	Franklin Strategic Income Fund (USD)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	64,558,001	4,896,277	57,005,461	429,215,990
Cash at bank and at brokers	81,328	48,867	245,221	19,771,963
Time deposits (note 4)	1,900,000	100,000	3,100,000	–
Amounts receivable on sale of investments	–	–	–	621,586
Amounts receivable on subscriptions	–	829	–	541,291
Interest and dividends receivable, net	267	14	–	4,533,286
Unrealised profit on forward foreign exchange contracts (notes 2(c), 5)	269,902	–	2	891,041
Unrealised profit on financial future contracts (notes 2(d), 6)	–	–	–	26,848
Unrealised profit on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised profit on cross currency swap contracts (notes 2(g), 8)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 9)	–	–	–	328,280
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	109,808
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Unrealised profit on contract for differences (notes 2(i), 10)	–	–	–	–
Recoverable taxes	–	–	–	2,188
Other receivables	81	1,141	20,416	5,632
TOTAL ASSETS	66,809,579	5,047,128	60,371,100	456,047,913
LIABILITIES				
Amounts payable on purchases of investments	–	–	–	800,000
Amounts payable on redemptions	455,443	18,574	2,562,725	542,786
Investment management fees payable (note 14)	49,967	3,475	20,328	269,211
Bank overdrafts	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)	2,277	1,836	168	546,637
Unrealised loss on financial future contracts (notes 2(d), 6)	–	–	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	1,508,959
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Unrealised loss on contract for differences (notes 2(i), 10)	–	–	–	–
Taxes payable	–	–	–	5,163
Expenses payable	70,572	8,972	32,918	397,011
TOTAL LIABILITIES	578,259	32,857	2,616,139	4,069,767
TOTAL NET ASSETS	66,231,320	5,014,271	57,754,961	451,978,146
THREE YEAR ASSET SUMMARY				
June 30, 2022	81,534,473	9,797,679	–	515,639,724
June 30, 2021	69,382,746	18,806,845	–	735,279,732
June 30, 2020	53,893,504	13,042,434	–	792,968,420

*Please refer Note 1 for fund events.

Statement of Net Assets

As at June 30, 2023

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)	Templeton All China Equity Fund (USD)
9,315,230,909	348,596,520	718,167,448	270,035,620	6,420,304,198	23,051,168	2,114,696
124,563,328	131,687,044	17,793,619	22,643,657	5,801,087	71,359	89,895
—	—	—	—	—	600,000	—
—	—	—	—	—	—	19,365
19,442,013	—	9,027,018	721,689	6,249,049	17,403	—
1,212,419	481,399	2,046,538	1,767,547	604,150	107,538	3,558
2,506,195	—	501,531	1,249,464	5,522,749	—	—
—	—	33,326	254,441	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
—	—	—	196,735	—	—	—
—	—	—	204,186	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
96,220	—	—	—	—	1,519	—
60,078	114,577	6,145	5,900	13,699	4,328	1,353
9,463,111,162	480,879,540	747,575,625	297,079,239	6,438,494,932	23,853,315	2,228,867
—	—	3,601,512	500,000	—	6,325	—
12,047,694	—	3,350,123	311,070	6,477,150	—	—
6,999,354	113,556	349,523	114,125	4,739,173	3,985	1,867
—	—	—	—	—	—	—
1,717,233	—	3,666	218,740	2,630,738	—	—
—	—	279,953	1,113,958	—	—	—
—	—	—	—	—	—	—
—	—	—	678,867	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
—	—	—	—	—	—	—
7,376,619	202,411	528,089	162,678	5,069,970	12,700	2,563
28,140,900	315,967	8,112,866	3,099,438	18,917,031	23,010	4,430
9,434,970,262	480,563,573	739,462,759	293,979,801	6,419,577,901	23,830,305	2,224,437
7,372,187,364	329,019,964	636,215,405	273,964,512	5,658,651,422	7,976,632	3,047,352
10,081,258,003	352,689,674	1,098,245,797	338,439,089	8,702,534,822	5,723,120	—
5,299,830,619	650,914,286	1,342,647,824	414,916,872	5,252,594,912	—	—

Statement of Net Assets

As at June 30, 2023

	Templeton Asia Equity Total Return Fund (USD)	Templeton Asian Bond Fund (USD)	Templeton Asian Growth Fund (USD)	Templeton Asian Smaller Companies Fund (USD)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	7,285,792	117,781,671	1,968,461,503	718,227,969
Cash at bank and at brokers	120,591	7,065,911	72,443	1,057,105
Time deposits (note 4)	300,000	–	19,500,000	30,900,000
Amounts receivable on sale of investments	899	–	400,009	–
Amounts receivable on subscriptions	–	7,850	565,849	8,196,215
Interest and dividends receivable, net	30,129	1,595,807	5,209,386	2,643,137
Unrealised profit on forward foreign exchange contracts (notes 2(c), 5)	–	209,737	1,574,728	11,736
Unrealised profit on financial future contracts (notes 2(d), 6)	3,147	–	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised profit on cross currency swap contracts (notes 2(g), 8)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 9)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Unrealised profit on contract for differences (notes 2(i), 10)	–	–	–	–
Recoverable taxes	6,770	68,676	236,128	19,847
Other receivables	3,193	379	781	8,336
TOTAL ASSETS	7,750,521	126,730,031	1,996,020,827	761,064,345
LIABILITIES				
Amounts payable on purchases of investments	24,222	–	–	–
Amounts payable on redemptions	–	353,342	2,416,604	3,082,943
Investment management fees payable (note 14)	5,074	77,240	2,124,705	720,301
Bank overdrafts	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)	–	2,085,137	66,040	–
Unrealised loss on financial future contracts (notes 2(d), 6)	2,355	–	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Unrealised loss on contract for differences (notes 2(i), 10)	–	–	–	–
Taxes payable	24,757	96,057	14,744,896	11,099,212
Expenses payable	4,322	114,687	1,910,156	643,632
TOTAL LIABILITIES	60,730	2,726,463	21,262,401	15,546,088
TOTAL NET ASSETS	7,689,791	124,003,568	1,974,758,426	745,518,257
THREE YEAR ASSET SUMMARY				
June 30, 2022	7,630,200	162,036,721	2,200,671,286	803,866,982
June 30, 2021	9,441,335	224,842,027	3,380,387,794	1,068,648,860
June 30, 2020	–	280,355,641	2,670,848,150	910,504,682

*Please refer Note 1 for fund events.

Statement of Net Assets

As at June 30, 2023

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)
361,115,925	17,371,618	368,029,104	86,778,505	1,856,552,694	107,861,220	660,898,958
–	19,091	196,399	27,019	112,932,246	3,838,466	221,031
10,800,000	1,800,000	23,400,000	2,600,000	–	–	31,100,000
319,242	–	871,923	–	16,994,727	229,597	898,079
114,073	–	257,174	207,721	1,135,730	32,214	274,001
2,990,497	252	946,677	743,732	51,890,878	1,567,858	4,828,532
48,854	–	–	–	16,497,995	809,929	191,984
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
35,658	–	–	433,738	314,386	36,516	72,796
326	4,117	9,513	–	88,984	13,498	2,696
375,424,575	19,195,078	393,710,790	90,790,715	2,056,407,640	114,389,298	698,488,077
472,829	–	–	–	17,235,832	237,441	935,680
214,846	–	481,534	122,571	2,281,375	128,788	302,445
489,676	206	484,404	112,036	1,663,492	89,891	559,969
116,209	–	–	–	–	–	–
69	–	–	–	2,472,205	341,376	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
3,841,493	–	–	–	375,536	401,923	4,365,831
372,937	7,410	343,958	130,226	2,015,336	97,382	555,877
5,508,059	7,616	1,309,896	364,833	26,043,776	1,296,801	6,719,802
369,916,516	19,187,462	392,400,894	90,425,882	2,030,363,864	113,092,497	691,768,275
382,055,535	26,584,448	424,348,428	53,789,155	2,453,536,148	115,934,078	716,894,817
632,779,326	31,216,251	623,048,591	224,407,510	4,441,241,305	186,347,498	1,202,482,690
535,747,372	–	396,106,221	180,902,414	6,755,425,443	143,028,728	878,917,615

Statement of Net Assets

As at June 30, 2023

	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)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	8,476,824	397,121,852	31,413,436	152,258,797
Cash at bank and at brokers	640,302	19,105,873	56,521	9,549,830
Time deposits (note 4)	–	–	1,300,000	3,000,000
Amounts receivable on sale of investments	19,022	–	10,749	–
Amounts receivable on subscriptions	–	52,942	–	66,441
Interest and dividends receivable, net	170,468	1,242,686	115,996	56,617
Unrealised profit on forward foreign exchange contracts (notes 2(c), 5)	118,815	995	4,809	–
Unrealised profit on financial future contracts (notes 2(d), 6)	–	–	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised profit on cross currency swap contracts (notes 2(g), 8)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 9)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Unrealised profit on contract for differences (notes 2(i), 10)	–	–	–	–
Recoverable taxes	1,320	23,100	8,634	525,289
Other receivables	20,732	5,472	20,970	4,806
TOTAL ASSETS	9,447,483	417,552,920	32,931,115	165,461,780
LIABILITIES				
Amounts payable on purchases of investments	18,938	–	–	1,420,194
Amounts payable on redemptions	–	304,982	–	195,607
Investment management fees payable (note 14)	6,194	408,804	23,076	129,127
Bank overdrafts	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)	23,460	–	–	6,457
Unrealised loss on financial future contracts (notes 2(d), 6)	–	–	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Unrealised loss on contract for differences (notes 2(i), 10)	–	–	–	–
Taxes payable	1,176	3,905,520	137,444	–
Expenses payable	8,285	296,339	13,415	156,325
TOTAL LIABILITIES	58,053	4,915,645	173,935	1,907,710
TOTAL NET ASSETS	9,389,430	412,637,275	32,757,180	163,554,070
THREE YEAR ASSET SUMMARY				
June 30, 2022	8,217,262	412,449,901	27,132,913	144,311,731
June 30, 2021	9,539,872	564,399,741	38,219,647	199,775,419
June 30, 2020	21,127,708	505,409,433	–	237,340,208

*Please refer Note 1 for fund events.

Statement of Net Assets

As at June 30, 2023

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)
26,986,124	114,969,759	77,871,524	235,042,932	462,769,050	42,680,158	3,084,994,494
74,769	979,083	2,304,415	293,771	27,218,088	2,486,175	390,453,722
1,300,000	700,000	700,000	2,500,000	–	300,000	–
–	–	–	899,570	507,840	–	20,231,619
10,836	47,079	30,636	154,367	171,921	9,884	1,070,286
9,324	136,549	24,747	1,030,689	2,153,090	773,880	43,831,740
7,225	–	130	464,301	151,984	686,322	18,515,385
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
160,684	242,407	319,782	12,853	101,298	11,225	705,232
34	14,261	7,236	306	4,155	232	13,400
28,548,996	117,089,138	81,258,470	240,398,789	493,077,426	46,947,876	3,559,815,878
40,301	–	–	51,676	511,724	–	20,379,249
13,047	18,761	121,030	323,098	697,198	17,599	6,612,730
22,913	94,284	62,945	284,234	316,658	27,439	2,122,168
–	–	–	–	–	–	–
4,860	48,993	5,354	196	23	612,603	23,063,684
–	–	–	–	–	–	–
–	–	–	–	–	68,582	9,715,646
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	2,458,562	51,468	4,308	1,212,821
32,348	117,243	76,237	291,139	457,233	43,743	3,134,063
113,469	279,281	265,566	3,408,905	2,034,304	774,274	66,240,361
28,435,527	116,809,857	80,992,904	236,989,884	491,043,122	46,173,602	3,493,575,517
93,158,018	118,207,444	71,007,079	253,078,398	477,296,908	50,199,085	4,024,347,071
96,023,087	142,702,370	98,818,392	333,085,180	587,976,883	77,293,639	6,104,669,852
91,493,394	148,933,090	118,048,230	358,896,877	652,028,802	126,816,226	9,991,498,497

Statement of Net Assets

As at June 30, 2023

	Templeton Global Climate Change Fund (EUR)	Templeton Global Equity Income Fund (USD)	Templeton Global Fund (USD)	Templeton Global High Yield Fund (USD)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	1,253,518,972	57,208,832	585,712,803	75,554,879
Cash at bank and at brokers	41,150,641	100,018	104,311	2,913,488
Time deposits (note 4)	70,196,245	3,700,000	15,600,000	–
Amounts receivable on sale of investments	2,269,423	–	–	89,186
Amounts receivable on subscriptions	3,041,347	12,433	317,947	32,171
Interest and dividends receivable, net	596,847	35,929	252,715	1,657,422
Unrealised profit on forward foreign exchange contracts (notes 2(c), 5)	22,815	–	–	878,035
Unrealised profit on financial future contracts (notes 2(d), 6)	–	–	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Unrealised profit on cross currency swap contracts (notes 2(g), 8)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 9)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Unrealised profit on contract for differences (notes 2(i), 10)	–	–	–	–
Recoverable taxes	374,922	27,754	235,343	8,081
Other receivables	4,035	9,300	14	1,366
TOTAL ASSETS	1,371,175,247	61,094,266	602,223,133	81,134,628
LIABILITIES				
Amounts payable on purchases of investments	3,081,595	–	–	89,120
Amounts payable on redemptions	441,721	136,827	388,993	75,750
Investment management fees payable (note 14)	970,213	49,558	487,393	56,575
Bank overdrafts	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)	574,221	566	–	114,455
Unrealised loss on financial future contracts (notes 2(d), 6)	–	–	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 7)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Unrealised loss on contract for differences (notes 2(i), 10)	–	–	–	–
Taxes payable	2,188,191	–	–	8,560
Expenses payable	970,767	48,346	544,676	84,389
TOTAL LIABILITIES	8,226,708	235,297	1,421,062	428,849
TOTAL NET ASSETS	1,362,948,539	60,858,969	600,802,071	80,705,779
THREE YEAR ASSET SUMMARY				
June 30, 2022	972,545,333	58,942,475	548,136,949	83,039,013
June 30, 2021	904,666,591	77,986,365	847,214,503	111,196,701
June 30, 2020	614,815,417	70,369,728	688,546,360	123,058,281

*Please refer Note 1 for fund events.

Statement of Net Assets

As at June 30, 2023

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)
186,222,732	93,021,808	2,235,959,313	7,924,330	6,579,061,486	747,552,742
10,664,584	457,976	199,023,276	717,138	221,511,149	2,194,464
–	5,200,000	–	–	153,400,000	9,500,000
463,124	–	20,612,553	65,595	3,123,555	–
112,804	30,848	397,503	–	75,221	446,790
1,645,040	170,909	43,900,333	152,032	3,711,381	7,645,689
562,725	–	42,057,522	40,637	–	157,403
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
255,714	151,725	442,304	1,582	2,097,612	355
2,176	99	86,312	3,780	4,013	1,675
199,928,899	99,033,365	2,542,479,116	8,905,094	6,962,984,417	767,499,118
464,975	–	20,817,524	66,065	19,727,701	–
118,968	65,501	3,848,527	–	2,756,304	1,871,484
136,123	79,446	1,484,087	5,385	5,654,710	839,302
–	–	–	–	–	–
800,947	–	52,751,579	71,164	–	174,179
–	–	–	–	–	–
77,810	–	2,962,500	10,953	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
218,086	16,767	422,743	3,215	752,974	–
207,523	91,947	2,118,334	6,869	6,099,117	684,229
2,024,432	253,661	84,405,294	163,651	34,990,806	3,569,194
197,904,467	98,779,704	2,458,073,822	8,741,443	6,927,993,611	763,929,924
207,580,604	95,762,804	3,041,706,164	8,480,489	6,401,429,968	680,664,731
334,527,482	132,708,301	5,492,303,432	9,907,991	7,117,471,133	816,458,588
388,000,349	89,381,809	9,242,021,974	9,914,360	6,126,403,757	639,879,031

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2023

	Total (USD)	Franklin Biotechnology Discovery Fund (USD)	Franklin Disruptive Commerce Fund (USD)
NET ASSETS AT THE BEGINNING OF THE YEAR	57,274,854,868	1,679,202,117	2,195,046
Currency translation adjustment	483,164,198	–	–
	57,758,019,066	1,679,202,117	2,195,046
INCOME			
Dividends (net of withholding taxes) (note 2(n))	595,278,162	6,976,260	13,767
Interest income on debt securities (net of withholding taxes) (note 2(n))	972,949,295	2,853,280	1,396
Bank interest (note 2(n))	19,913,094	101,898	601
Securities lending (notes 2(o), 13)	5,816,453	59,873	–
Net interest income on swaps (note 2(n))	5,758,910	–	–
Sundry income (note 2(n))	27,534,670	–	–
TOTAL INCOME	1,627,250,584	9,991,311	15,764
EXPENSES			
Investment management fees, maintenance and service charges (notes 14,17 and 19)	780,675,394	26,515,064	34,417
Administration and transfer agency fees	133,098,014	4,061,598	8,852
Directors fees	148,987	4,907	13
Subscription tax (note 18)	25,360,456	817,062	950
Custodian fees	8,345,250	75,999	179
Audit fees	1,127,151	16,221	7,602
Printing and publishing expenses	3,829,367	115,644	2,326
Bank charges	1,188,645	–	–
Net interest expenses on swaps	7,070,659	–	–
Other charges (note 21)	16,218,404	416,943	9,775
TOTAL EXPENSES	977,062,327	32,023,438	64,114
Expenses reimbursement (note 20)	(17,301,076)	(3,959)	(22,458)
NET EXPENSES	959,761,251	32,019,479	41,656
NET INCOME/(EXPENSES) FROM INVESTMENTS	667,489,333	(22,028,168)	(25,892)
Net realised profit/(loss) on sale of investments	(4,154,116,855)	50,765,753	(780,965)
Net realised profit/(loss) on forward foreign exchange contracts	(100,154,479)	338,660	304
Net realised profit/(loss) on financial future contracts	1,504,711	–	–
Net realised profit/(loss) on cross currency swap contracts	111,125	–	–
Net realised profit/(loss) on interest rate swap contracts	37,968,066	–	–
Net realised profit/(loss) on total return swap contracts	(2,035,342)	–	–
Net realised profit/(loss) on contract for differences	(373,213)	–	–
Net realised profit/(loss) on credit default swap contracts	(767,903)	–	–
Net realised profit/(loss) on option contracts	(13,025,658)	–	–
Net realised profit/(loss) on mortgage dollar rolls	114,363	–	–
Net realised profit/(loss) on foreign exchange transactions	(116,450,616)	431,566	(1,803)
NET REALISED PROFIT/(LOSS) FOR THE YEAR	(3,679,736,468)	29,507,811	(808,356)
Change in net unrealised appreciation/(depreciation) on:			
Investments	9,706,011,756	151,679,568	1,524,108
Forward foreign exchange contracts	176,035,045	478,177	593
Financial future contracts	(4,716,598)	–	–
Cross currency swap contracts	1,069,440	–	–
Interest rate swap contracts	(36,527,451)	–	–
Total return swap contracts	2,596,301	–	–
Credit default swap contracts	(13,541,828)	–	–
Option contracts	16,127,993	–	–
Contract for differences	(9,866,324)	–	–
Mortgage dollar rolls	(113,344)	–	–
Foreign exchange transactions	26,050,778	–	(3)
Capital gains tax	(70,023,196)	–	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	6,113,366,104	181,665,556	716,342
MOVEMENT OF CAPITAL			
Issue of shares	15,035,927,509	315,411,606	2,433,346
Redemption of shares	(16,961,851,482)	(455,197,881)	(732,343)
Equalisation (note 24)	(22,345,565)	–	–
	(1,948,269,538)	(139,786,275)	1,701,003
Dividends paid/accumulated	(754,535,621)	–	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(2,702,805,159)	(139,786,275)	1,701,003
NET ASSETS AT THE END OF THE YEAR	61,168,580,011	1,721,081,398	4,612,391

*Please refer Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2023

Franklin Diversified Balanced Fund (EUR)	Franklin Diversified Conservative Fund (EUR)	Franklin Diversified Dynamic Fund (EUR)	Franklin Emerging Market Corporate Debt Fund (USD)	Franklin Emerging Market Sovereign Debt Hard Currency Fund (USD)	Franklin Emerging Markets Debt Opportunities Hard Currency Fund (USD)	Franklin Euro Government Bond Fund (EUR)	Franklin Euro High Yield Fund (EUR)
188,572,279	119,602,278	141,923,861	18,747,216	14,143,924	204,842,230	64,639,275	266,605,004
—	—	—	—	—	—	—	—
188,572,279	119,602,278	141,923,861	18,747,216	14,143,924	204,842,230	64,639,275	266,605,004
2,243,033	364,535	2,222,093	—	—	—	—	—
2,523,634	2,061,717	760,704	1,217,173	895,804	12,067,959	675,579	12,641,760
—	2,277	—	573	291	43,961	4,663	41,944
9,327	1,472	11,064	—	—	—	—	—
—	—	—	—	—	—	—	—
3,239	1,222	2,056	—	—	—	4,131	—
4,779,233	2,431,223	2,995,917	1,217,746	896,095	12,111,920	684,373	12,683,704
1,925,804	1,098,594	1,742,017	46,289	58,944	1,084,722	352,904	3,124,520
424,921	245,740	317,115	17,029	29,473	393,682	157,975	571,118
477	227	363	36	38	303	221	586
62,337	37,311	55,505	1,602	1,479	18,744	19,563	117,033
14,881	10,770	10,826	1,216	346	35,983	10,546	22,314
12,564	12,874	12,914	10,493	8,021	10,969	9,508	13,713
13,396	8,299	10,561	3,173	1,463	13,826	6,184	16,144
35,125	—	17,994	—	—	—	—	—
190,829	184,444	117,477	—	—	—	—	—
43,957	24,338	33,369	13,138	7,698	42,994	30,800	65,578
2,724,291	1,622,597	2,318,141	92,976	107,462	1,601,223	587,701	3,931,006
(332)	(26,581)	(1,474)	(22,784)	(19,047)	(178,605)	(78,673)	(128,211)
2,723,959	1,596,016	2,316,667	70,192	88,415	1,422,618	509,028	3,802,795
2,055,274	835,207	679,250	1,147,554	807,680	10,689,302	175,345	8,880,909
3,330,074	(5,334,493)	7,175,113	(641,502)	(533,801)	(32,647,017)	(3,696,530)	(15,110,050)
385,245	(407,798)	78,559	49,714	5,377	436,159	—	(584,078)
(150,036)	(249,469)	(90,451)	—	—	—	530,709	—
—	—	—	—	—	—	—	—
—	—	—	—	—	—	—	—
228,430	249,137	140,625	—	—	—	—	—
—	—	—	—	—	—	—	—
—	—	—	—	—	—	—	—
(949,793)	(513,549)	(774,928)	—	—	—	—	—
—	—	—	—	—	—	—	—
56,061	263,167	(7,629)	(24,350)	(97)	(2,054,306)	1	114,101
4,955,255	(5,157,798)	7,200,539	531,416	279,159	(23,575,862)	(2,990,475)	(6,699,118)
1,793,744	3,592,329	485,563	707,530	956,598	39,718,990	54,753	27,894,045
31,882	24,878	(16,284)	(10,245)	1,450	2,529,036	—	89,519
(56,638)	(65,534)	(52,114)	—	—	—	(66,208)	—
—	—	—	—	—	—	—	—
—	—	—	—	—	—	—	—
(311,488)	(360,401)	(191,757)	—	—	—	—	—
—	—	—	—	—	—	—	—
(773,279)	(293,131)	(657,260)	—	—	—	—	—
—	—	—	—	—	—	—	—
—	—	—	—	—	—	—	—
(16,605)	(7,891)	(2,149)	821	7	33,458	(7)	(3,584)
—	—	—	—	—	—	—	—
5,622,871	(2,267,548)	6,766,538	1,229,522	1,237,214	18,705,622	(3,001,937)	21,280,862
13,314,385	3,170,501	6,303,048	1,463,258	2,000	28,275,932	40,765,585	79,235,080
(19,071,402)	(24,922,905)	(10,817,642)	(4,479,999)	—	(38,472,533)	(17,945,784)	(63,024,216)
(53,482)	(63,779)	(11,877)	(7,618)	—	142,785	17,761	1,962,636
(5,810,499)	(21,816,183)	(4,526,471)	(3,024,359)	2,000	(10,053,816)	22,837,562	18,173,500
(717,394)	(899,478)	(147,253)	(628,448)	—	(8,935,694)	(81,862)	(7,395,429)
(6,527,893)	(22,715,661)	(4,673,724)	(3,652,807)	2,000	(18,989,510)	22,755,700	10,778,071
187,667,257	94,619,069	144,016,675	16,323,931	15,383,138	204,558,342	84,393,038	298,663,937

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2023

	Franklin Euro Short Duration Bond Fund (EUR)	Franklin European Corporate Bond Fund (EUR)	Franklin European Social Leaders Bond Fund* (EUR)
NET ASSETS AT THE BEGINNING OF THE YEAR	548,942,537	56,527,866	-
Currency translation adjustment	-	-	-
	548,942,537	56,527,866	-
INCOME			
Dividends (net of withholding taxes) (note 2(n))	-	-	-
Interest income on debt securities (net of withholding taxes) (note 2(n))	15,717,178	1,128,107	231,740
Bank interest (note 2(n))	-	-	-
Securities lending (notes 2(o), 13)	-	-	-
Net interest income on swaps (note 2(n))	-	-	-
Sundry income (note 2(n))	15,323	488	218
TOTAL INCOME	15,732,501	1,128,595	231,958
EXPENSES			
Investment management fees, maintenance and service charges (notes 14,17 and 19)	1,417,026	362,416	26,578
Administration and transfer agency fees	1,610,716	111,983	17,259
Directors fees	3,179	126	35
Subscription tax (note 18)	388,766	15,471	1,844
Custodian fees	75,489	4,990	680
Audit fees	11,784	9,020	5,664
Printing and publishing expenses	67,523	4,643	710
Bank charges	22,799	2,264	17
Net interest expenses on swaps	-	-	-
Other charges (note 21)	233,530	23,184	11,480
TOTAL EXPENSES	3,830,812	534,097	64,267
Expenses reimbursement (note 20)	(1,938,011)	(68,566)	(24,574)
NET EXPENSES	1,892,801	465,531	39,693
NET INCOME/(EXPENSES) FROM INVESTMENTS	13,839,700	663,064	192,265
Net realised profit/(loss) on sale of investments	(10,504,708)	(4,502,083)	(33,030)
Net realised profit/(loss) on forward foreign exchange contracts	557,620	-	-
Net realised profit/(loss) on financial future contracts	5,132,037	240,978	61,893
Net realised profit/(loss) on cross currency swap contracts	-	-	-
Net realised profit/(loss) on interest 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	210,577	12	-
NET REALISED PROFIT/(LOSS) FOR THE YEAR	9,235,226	(3,598,029)	221,128
Change in net unrealised appreciation/(depreciation) on:			
Investments	(8,694,814)	3,027,535	(283,540)
Forward foreign exchange contracts	(336,380)	-	-
Financial future contracts	500,200	(108,494)	-
Cross currency swap contracts	-	-	-
Interest rate swap contracts	-	-	-
Total return swap contracts	-	-	-
Credit default swap contracts	-	-	-
Option contracts	-	-	-
Contract for differences	-	-	-
Mortgage dollar rolls	-	-	-
Foreign exchange transactions	7,260	(3)	1
Capital gains tax	-	-	-
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	711,492	(678,991)	(62,411)
MOVEMENT OF CAPITAL			
Issue of shares	1,203,653,454	11,570,734	11,100,118
Redemption of shares	(688,463,828)	(18,418,400)	(2,267)
Equalisation (note 24)	4,169,135	(64,613)	6,879
	519,358,761	(6,912,279)	11,104,730
Dividends paid/accumulated	(1,053,445)	(223,434)	(78,850)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	518,305,316	(7,135,713)	11,025,880
NET ASSETS AT THE END OF THE YEAR	1,067,959,345	48,713,162	10,963,469

*Please refer Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2023

Franklin European Total Return Fund (EUR)	Franklin Flexible Alpha Bond Fund (USD)	Franklin Genomic Advancements 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 Green Bond Fund* (EUR)
1,187,349,798	33,131,353	3,412,648	12,710,287	1,002,581,942	7,260,743	1,033,412,727	-
-	-	-	-	-	-	-	-
1,187,349,798	33,131,353	3,412,648	12,710,287	1,002,581,942	7,260,743	1,033,412,727	-
-	-	7,413	-	4,607,245	-	5,864,819	-
21,799,902	1,469,059	266	275,695	9,769,525	227,638	19,320,074	199,573
156,763	11,997	892	15,172	85,530	3,630	269,309	153
-	-	-	-	-	-	311	-
-	249,826	-	-	-	-	277,544	-
67,858	9,326	-	551	-	-	139,227	182
22,024,523	1,740,208	8,571	291,418	14,462,300	231,268	25,871,284	199,908
3,561,332	98,525	32,568	109,239	9,641,398	28,168	15,687,306	18,596
2,592,922	22,558	7,638	29,543	2,167,986	15,346	2,462,175	13,503
3,218	108	-	25	2,123	18	2,614	26
467,867	6,630	1,001	4,506	298,362	3,498	503,063	3,959
176,060	1,813	220	1,744	53,644	393	114,379	818
13,073	12,883	7,225	10,775	16,607	9,105	10,218	5,664
83,954	6,169	2,148	3,923	60,869	941	66,697	584
-	-	-	-	-	-	-	-
-	84,288	-	-	-	-	85,485	-
297,696	33,529	9,502	15,103	204,762	3,407	237,074	10,752
7,196,122	266,503	60,302	174,858	12,445,751	60,876	19,169,011	53,902
(2,190,640)	(38,846)	(20,849)	(41,272)	(68,734)	(18,622)	(5,618)	(26,008)
5,005,482	227,657	39,453	133,586	12,377,017	42,254	19,163,393	27,894
17,019,041	1,512,551	(30,882)	157,832	2,085,283	189,014	6,707,891	172,014
(74,797,818)	(1,611,300)	(501,516)	(875,656)	2,506,079	(291,144)	(94,212,134)	(104,716)
2,996,146	996,145	950	(203)	5,148,772	-	(1,998,467)	141,813
10,897,036	442,828	-	55,406	-	-	(9,695,395)	37,649
-	-	-	-	-	-	-	-
-	352	-	-	-	-	-	-
-	(21,503)	-	-	-	-	11,213	-
-	-	-	-	-	-	-	-
-	70,965	-	-	-	-	(282,293)	-
-	(20,666)	-	-	-	-	(210,270)	-
-	3,681	-	-	-	-	-	-
(354,318)	(330,567)	(1,763)	(34,298)	(4,086,336)	(31,023)	143,310	5,051
(44,239,913)	1,042,486	(533,211)	(696,919)	5,653,798	(133,153)	(99,536,145)	251,811
38,937,217	1,306,729	310,032	623,826	79,531,355	239,161	212,932,896	(241,817)
(128,888)	17,826	563	(10,934)	1,552,529	-	1,419,354	(29,669)
(2,958,366)	(61,051)	-	(15,170)	-	-	(45,969)	-
-	-	-	-	-	-	-	-
-	(13,954)	-	-	-	-	(601,135)	-
-	29,419	-	-	-	-	-	-
-	167,571	-	-	-	-	183,017	-
-	7,101	-	-	-	-	218,491	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
(239,022)	(6,389)	-	26,723	38,713	45,995	473,333	(184)
-	-	-	-	-	-	(117,611)	-
(8,628,972)	2,489,738	(222,616)	(72,474)	86,776,395	152,003	114,926,231	(19,859)
506,074,206	11,096,475	56,561	3,755,314	8,989,693	-	33,030,364	8,000,000
(370,501,983)	(6,537,131)	(33,033)	(6,911,178)	(171,860,864)	-	(113,806,149)	-
1,930,066	45,698	-	(30,915)	(181,538)	-	(236,052)	-
137,502,289	4,605,042	23,528	(3,186,779)	(163,052,709)	-	(81,011,837)	8,000,000
(5,487,246)	(16,907)	-	(22,878)	-	(222,400)	(1,539,611)	-
132,015,043	4,588,135	23,528	(3,209,657)	(163,052,709)	(222,400)	(82,551,448)	8,000,000
1,310,735,869	40,209,226	3,213,560	9,428,156	926,305,628	7,190,346	1,065,787,510	7,980,141

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2023

	Franklin Global Growth Fund (USD)	Franklin Global Income Fund (USD)	Franklin Global Managed Income Fund* (EUR)
NET ASSETS AT THE BEGINNING OF THE YEAR	221,841,371	26,396,094	5,425,916
Currency translation adjustment	–	–	–
	221,841,371	26,396,094	5,425,916
INCOME			
Dividends (net of withholding taxes) (note 2(n))	852,557	789,507	92,865
Interest income on debt securities (net of withholding taxes) (note 2(n))	213,124	797,427	52,727
Bank interest (note 2(n))	4,328	19,788	44
Securities lending (notes 2(o), 13)	9,104	–	–
Net interest income on swaps (note 2(n))	–	–	–
Sundry income (note 2(n))	–	1,784	–
TOTAL INCOME	1,079,113	1,608,506	145,636
EXPENSES			
Investment management fees, maintenance and service charges (notes 14,17 and 19)	3,722,676	366,005	31,462
Administration and transfer agency fees	668,558	64,905	11,433
Directors fees	612	96	14
Subscription tax (note 18)	104,890	13,838	2,019
Custodian fees	13,287	1,577	536
Audit fees	10,228	12,718	11,020
Printing and publishing expenses	16,555	4,492	1,296
Bank charges	–	–	–
Net interest expenses on swaps	–	–	–
Other charges (note 21)	76,301	7,624	8,821
TOTAL EXPENSES	4,613,107	471,255	66,601
Expenses reimbursement (note 20)	(4,890)	(37,621)	(25,176)
NET EXPENSES	4,608,217	433,634	41,425
NET INCOME/(EXPENSES) FROM INVESTMENTS	(3,529,104)	1,174,872	104,211
Net realised profit/(loss) on sale of investments	(3,838,219)	(9,679)	435,665
Net realised profit/(loss) on forward foreign exchange contracts	–	37,712	(39,847)
Net realised profit/(loss) on financial future contracts	–	11,263	–
Net realised profit/(loss) on cross currency swap contracts	–	–	–
Net realised profit/(loss) on interest 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	–	26,656	–
Net realised profit/(loss) on mortgage dollar rolls	–	–	–
Net realised profit/(loss) on foreign exchange transactions	(7,315)	(98,082)	5,795
NET REALISED PROFIT/(LOSS) FOR THE YEAR	(7,374,638)	1,142,742	505,824
Change in net unrealised appreciation/(depreciation) on:			
Investments	36,800,624	228,261	(345,832)
Forward foreign exchange contracts	–	120,266	12,960
Financial future contracts	–	(4,178)	–
Cross currency swap contracts	–	–	–
Interest rate swap contracts	–	–	–
Total return swap contracts	–	–	–
Credit default swap contracts	–	–	–
Option contracts	–	–	–
Contract for differences	–	–	–
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	5,545	755	(23,342)
Capital gains tax	–	–	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	29,431,531	1,487,846	149,610
MOVEMENT OF CAPITAL			
Issue of shares	21,603,508	12,984,345	–
Redemption of shares	(30,069,686)	(1,936,783)	(5,575,526)
Equalisation (note 24)	–	8,047	–
	(8,466,178)	11,055,609	(5,575,526)
Dividends paid/accumulated	–	(763,208)	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(8,466,178)	10,292,401	(5,575,526)
NET ASSETS AT THE END OF THE YEAR	242,806,724	38,176,341	–

*Please refer Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2023

Franklin Global Multi-Asset Income Fund (EUR)	Franklin Global Real Estate Fund (USD)	Franklin Gold and Precious Metals Fund (USD)	Franklin Gulf Wealth Bond Fund (USD)	Franklin High Yield Fund (USD)	Franklin Income Fund (USD)	Franklin India Fund (USD)	Franklin Innovation Fund (USD)
129,705,578	131,849,766	384,416,719	491,820,731	993,989,029	2,720,846,379	1,103,505,822	330,274,890
-	-	-	-	-	-	-	-
129,705,578	131,849,766	384,416,719	491,820,731	993,989,029	2,720,846,379	1,103,505,822	330,274,890
2,157,099	3,505,514	5,463,461	-	-	86,264,267	7,961,213	1,081,723
1,803,028	25,217	214,162	24,216,488	60,666,709	118,772,386	497,876	245,553
-	1,546	16,830	4,059	49,692	313,418	-	14,111
15,377	10,198	431,755	-	-	55,064	-	-
-	-	-	-	-	-	-	-
1,976,554	-	-	431,313	11,997	24,265,298	-	-
5,952,058	3,542,475	6,126,208	24,651,860	60,728,398	229,670,433	8,459,089	1,341,387
1,807,705	1,580,446	5,952,822	3,675,717	11,700,600	46,951,611	16,951,559	4,558,766
302,702	295,698	931,376	938,953	2,194,232	7,412,515	2,831,770	828,879
316	241	912	868	2,273	9,689	3,318	963
52,556	43,184	175,157	149,026	465,839	1,609,123	543,126	133,394
12,387	9,898	41,914	39,611	44,448	134,460	310,884	17,295
13,743	13,200	10,689	15,159	16,529	17,633	15,079	14,296
11,206	9,551	26,145	34,813	62,109	218,114	85,462	23,863
12,096	-	-	-	-	-	1,244	-
122,748	-	-	798,485	-	-	-	-
40,182	70,566	95,912	100,903	217,448	749,003	315,023	86,224
2,375,641	2,022,784	7,234,927	5,753,535	14,703,478	57,102,148	21,057,465	5,663,680
(38,876)	(373)	(697)	(113)	(338)	(75,013)	(4,204)	(244,549)
2,336,765	2,022,411	7,234,230	5,753,422	14,703,140	57,027,135	21,053,261	5,419,131
3,615,293	1,520,064	(1,108,022)	18,898,438	46,025,258	172,643,298	(12,594,172)	(4,077,744)
654,766	(3,735,759)	10,555,340	(19,697,451)	(30,719,748)	(66,435,532)	117,230,933	(32,607,255)
(660,181)	(101,846)	116,066	1,446,477	152,515	(2,340,109)	744,084	3,266,422
(380,697)	-	-	-	-	(759,404)	-	-
-	-	-	-	-	-	-	-
-	-	-	173,000	-	-	-	-
146,934	-	-	(107,230)	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
86,034	-	-	-	-	9,736,237	-	-
-	-	-	-	-	-	-	-
508,211	(137,370)	(404,260)	(1,925,627)	(175,340)	(5,501,671)	(766,519)	(477,641)
3,970,360	(2,454,911)	9,159,124	(1,212,393)	15,282,685	107,342,819	104,614,326	(33,896,218)
(1,088,483)	(4,019,397)	3,672,274	9,536,252	70,436,034	56,054,073	140,126,946	110,743,792
(339,779)	172,051	412,233	1,909,644	(13,306)	822,634	429,122	1,083,349
(94,106)	-	-	-	-	(1,502,045)	-	-
-	-	-	-	-	-	-	-
-	-	-	(3,203,009)	-	-	-	-
(200,360)	-	-	-	-	-	-	-
-	-	-	(178,046)	-	-	-	-
(192,343)	-	-	-	-	1,540,582	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
190,446	(323)	1,742	16	5	1,020,229	1,338,662	331
-	-	-	-	-	-	(33,146,239)	-
2,245,735	(6,302,580)	13,245,373	6,852,464	85,705,418	165,278,292	213,362,817	77,931,254
16,330,222	10,978,819	160,636,405	93,386,242	58,785,330	3,051,690,642	396,623,973	46,889,614
(20,270,159)	(33,417,140)	(150,356,883)	(209,747,546)	(136,243,336)	(1,917,087,948)	(378,514,356)	(62,718,523)
(35,805)	(159,742)	(10,706)	(3,270,032)	(238,555)	2,568,069	16,322	-
(3,975,742)	(22,598,063)	10,268,816	(119,631,336)	(77,696,561)	1,137,170,763	18,125,939	(15,828,909)
(2,955,711)	(596,284)	-	(11,253,437)	(53,468,320)	(223,007,807)	(42)	-
(6,931,453)	(23,194,347)	10,268,816	(130,884,773)	(131,164,881)	914,162,956	18,125,897	(15,828,909)
125,019,860	102,352,839	407,930,908	367,788,422	948,529,566	3,800,287,627	1,334,994,536	392,377,235

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2023

	Franklin Intelligent Machines Fund (USD)	Franklin Japan Fund (JPY)	Franklin K2 Alternative Strategies Fund (USD)
NET ASSETS AT THE BEGINNING OF THE YEAR	3,985,555	6,595,631,627	1,555,809,158
Currency translation adjustment	–	–	–
	3,985,555	6,595,631,627	1,555,809,158
INCOME			
Dividends (net of withholding taxes) (note 2(n))	16,809	135,723,742	2,362,602
Interest income on debt securities (net of withholding taxes) (note 2(n))	4,263	–	37,566,304
Bank interest (note 2(n))	14	–	451,581
Securities lending (notes 2(o), 13)	–	983,610	–
Net interest income on swaps (note 2(n))	–	–	–
Sundry income (note 2(n))	–	–	153,266
TOTAL INCOME	21,086	136,707,352	40,533,753
EXPENSES			
Investment management fees, maintenance and service charges (notes 14,17 and 19)	50,516	97,221,716	25,235,855
Administration and transfer agency fees	11,621	19,183,139	2,685,887
Directors fees	17	22,162	1,136
Subscription tax (note 18)	1,751	2,959,038	361,193
Custodian fees	144	622,960	664,189
Audit fees	7,605	1,309,030	40,746
Printing and publishing expenses	2,332	772,894	17,584
Bank charges	–	660,192	86,322
Net interest expenses on swaps	–	–	2,356,858
Other charges (note 21)	9,951	3,160,517	1,191,395
TOTAL EXPENSES	83,937	125,911,648	32,641,165
Expenses reimbursement (note 20)	(23,123)	(1,935,418)	(2,737,619)
NET EXPENSES	60,814	123,976,230	29,903,546
NET INCOME/(EXPENSES) FROM INVESTMENTS	(39,728)	12,731,122	10,630,207
Net realised profit/(loss) on sale of investments	(296,330)	433,936,204	(55,413,949)
Net realised profit/(loss) on forward foreign exchange contracts	1,181	14,636,192	9,702,680
Net realised profit/(loss) on financial future contracts	–	–	(4,930,888)
Net realised profit/(loss) on cross currency swap contracts	–	–	111,125
Net realised profit/(loss) on interest rate swap contracts	–	–	(776,879)
Net realised profit/(loss) on total return swap contracts	–	–	(3,409,519)
Net realised profit/(loss) on contract for differences	–	–	(373,213)
Net realised profit/(loss) on credit default swap contracts	–	–	(641,802)
Net realised profit/(loss) on option contracts	–	–	(6,114,519)
Net realised profit/(loss) on mortgage dollar rolls	–	–	–
Net realised profit/(loss) on foreign exchange transactions	(2,009)	1,056,738	(11,815,945)
NET REALISED PROFIT/(LOSS) FOR THE YEAR	(336,886)	462,360,256	(63,032,702)
Change in net unrealised appreciation/(depreciation) on:			
Investments	2,025,526	1,120,507,112	109,433,258
Forward foreign exchange contracts	918	31,176,964	5,125,396
Financial future contracts	–	–	872,043
Cross currency swap contracts	–	–	1,069,440
Interest rate swap contracts	–	–	1,370,179
Total return swap contracts	–	–	303,863
Credit default swap contracts	–	–	(15,002,242)
Option contracts	–	–	821,621
Contract for differences	–	–	(9,866,324)
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	(30)	(26,333)	4,515,548
Capital gains tax	–	–	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	1,689,528	1,614,017,999	35,610,080
MOVEMENT OF CAPITAL			
Issue of shares	2,152,942	5,220,851,479	270,987,236
Redemption of shares	(591,169)	(4,363,494,162)	(963,606,262)
Equalisation (note 24)	–	(2,043,270)	(2,409,033)
	1,561,773	855,314,047	(695,028,059)
Dividends paid/accumulated	–	–	(44,888)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	1,561,773	855,314,047	(695,072,947)
NET ASSETS AT THE END OF THE YEAR	7,236,856	9,064,963,673	896,346,291

*Please refer Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2023

Franklin MENA Fund (USD)	Franklin Mutual European Fund (EUR)	Franklin Mutual Global Discovery Fund (USD)	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)
67,125,364	560,968,613	494,466,470	291,270,547	464,112,653	28,940,693	51,173,347	3,942,381
-	-	-	-	-	-	-	-
67,125,364	560,968,613	494,466,470	291,270,547	464,112,653	28,940,693	51,173,347	3,942,381
1,612,455	17,400,737	11,873,894	3,527,685	10,989,232	310,251	725,549	29,667
27,487	162,720	688,765	1,581,137	250,591	18,694	30,047	-
-	1,799,689	29,957	13,799	27,770	1,053	1,500	1,091
85	89,898	5,235	-	1,424	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
1,640,027	19,453,044	12,597,851	5,122,621	11,269,017	329,998	757,096	30,758
1,223,274	7,679,930	6,769,391	4,363,959	6,706,101	320,729	577,896	43,805
176,016	1,330,008	1,166,281	701,275	958,619	56,626	110,206	7,598
122	1,319	1,234	664	502	53	89	-
28,202	225,550	189,999	125,517	182,327	7,500	13,612	894
170,679	71,155	34,869	13,121	22,023	2,141	2,238	1,469
11,663	14,030	13,996	13,469	12,435	12,165	10,477	12,125
6,222	37,554	36,180	19,880	21,942	2,918	4,570	1,639
11,807	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
30,230	127,792	136,679	73,213	80,662	7,308	10,462	1,801
1,658,215	9,487,338	8,348,629	5,311,098	7,984,611	409,440	729,550	69,331
(9,605)	(19,932)	(286)	(2,252)	(404)	(8,198)	(50,261)	(20,020)
1,648,610	9,467,406	8,348,343	5,308,846	7,984,207	401,242	679,289	49,311
(8,583)	9,985,638	4,249,508	(186,225)	3,284,810	(71,244)	77,807	(18,553)
2,188,258	2,051,278	(12,262,481)	(14,430,177)	46,169,808	(560,794)	(1,953,978)	(147,860)
41,716	1,500,049	510,009	23,234	3,333,041	42,411	769,814	14,891
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
(245,823)	240,967	(677,836)	458,571	(522,533)	(12,512)	(146,636)	(5,734)
1,975,568	13,777,932	(8,180,800)	(14,134,597)	52,265,126	(602,139)	(1,252,993)	(157,256)
454,164	49,816,210	76,485,167	41,392,047	5,305,551	1,603,060	2,845,523	278,694
137,796	(329,413)	1,239,124	65,697	1,888,362	(9,418)	429,768	(4,006)
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
193	13,507	18,811	2,525	101	191	(25)	37
-	-	-	-	-	-	-	-
2,567,721	63,278,236	69,562,302	27,325,672	59,459,140	991,694	2,022,273	117,469
19,346,696	50,516,995	48,510,909	39,977,116	269,370,354	170,264	4,797,252	143,248
(31,298,966)	(133,032,988)	(97,705,420)	(81,253,401)	(472,150,332)	(8,124,788)	(19,097,010)	(1,636,398)
6,499	(899,592)	(173,607)	(13,695)	(875,259)	(111)	(7,961)	-
(11,945,771)	(83,415,585)	(49,368,118)	(41,289,980)	(203,655,237)	(7,954,635)	(14,307,719)	(1,493,150)
(352)	(254,754)	(333,574)	-	(28,427)	(59,253)	(152,260)	(8,249)
(11,946,123)	(83,670,339)	(49,701,692)	(41,289,980)	(203,683,664)	(8,013,888)	(14,459,979)	(1,501,399)
57,746,962	540,576,510	514,327,080	277,306,239	319,888,129	21,918,499	38,735,641	2,558,451

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2023

	Franklin NextStep Growth Fund (USD)	Franklin NextStep Moderate Fund (USD)	Franklin NextStep Stable Growth Fund (USD)
NET ASSETS AT THE BEGINNING OF THE YEAR	19,449,154	81,534,473	9,797,679
Currency translation adjustment	–	–	–
	19,449,154	81,534,473	9,797,679
INCOME			
Dividends (net of withholding taxes) (note 2(n))	205,198	920,737	151,071
Interest income on debt securities (net of withholding taxes) (note 2(n))	15,752	52,176	4,161
Bank interest (note 2(n))	1,265	2,450	981
Securities lending (notes 2(o), 13)	–	–	–
Net interest income on swaps (note 2(n))	–	–	–
Sundry income (note 2(n))	–	–	–
TOTAL INCOME	222,215	975,363	156,213
EXPENSES			
Investment management fees, maintenance and service charges (notes 14,17 and 19)	314,616	1,224,745	92,687
Administration and transfer agency fees	48,178	192,917	18,768
Directors fees	52	161	11
Subscription tax (note 18)	6,857	24,363	2,452
Custodian fees	1,456	4,098	847
Audit fees	10,592	10,692	11,934
Printing and publishing expenses	3,484	6,477	1,703
Bank charges	–	–	–
Net interest expenses on swaps	–	–	–
Other charges (note 21)	6,680	17,014	2,613
TOTAL EXPENSES	391,915	1,480,467	131,015
Expenses reimbursement (note 20)	(32,844)	(90,156)	(21,472)
NET EXPENSES	359,071	1,390,311	109,543
NET INCOME/(EXPENSES) FROM INVESTMENTS	(136,856)	(414,948)	46,670
Net realised profit/(loss) on sale of investments	(139,608)	(2,489,401)	(607,761)
Net realised profit/(loss) on forward foreign exchange contracts	145,650	1,186,418	8,850
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 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	(29,774)	(174,085)	(7)
NET REALISED PROFIT/(LOSS) FOR THE YEAR	(160,588)	(1,892,016)	(552,248)
Change in net unrealised appreciation/(depreciation) on:			
Investments	2,344,587	8,451,739	636,009
Forward foreign exchange contracts	91,980	670,430	(1,071)
Financial future contracts	–	–	–
Cross currency swap contracts	–	–	–
Interest rate swap contracts	–	–	–
Total return swap contracts	–	–	–
Credit default swap contracts	–	–	–
Option contracts	–	–	–
Contract for differences	–	–	–
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	41	(74)	32
Capital gains tax	–	–	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	2,276,020	7,230,079	82,722
MOVEMENT OF CAPITAL			
Issue of shares	2,809,804	9,296,283	133,939
Redemption of shares	(3,325,738)	(31,675,403)	(4,945,620)
Equalisation (note 24)	(13)	(215)	(16,630)
	(515,947)	(22,379,335)	(4,828,311)
Dividends paid/accumulated	(34,103)	(153,897)	(37,819)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(550,050)	(22,533,232)	(4,866,130)
NET ASSETS AT THE END OF THE YEAR	21,175,124	66,231,320	5,014,271

*Please refer Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2023

Franklin Sealand China A-Shares Fund' (USD)	Franklin Strategic Income Fund (USD)	Franklin Systematic Style Premia Fund' (USD)	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)
-	515,639,724	9,174,353	7,372,187,364	329,019,964	636,215,405	273,964,512	5,658,651,422
-	-	-	-	-	-	-	-
-	515,639,724	9,174,353	7,372,187,364	329,019,964	636,215,405	273,964,512	5,658,651,422
473,061	945,625	25,151	24,699,851	-	-	-	23,311,556
17,298	21,226,881	32,162	11,290,161	15,676,155	23,542,540	8,001,626	2,066,394
679	1,485,044	3,708	422,185	42,507	60,430	60,763	185,974
-	-	-	48,517	-	-	-	2,831,863
-	1,410,467	-	-	-	-	1,116,610	-
-	27,309	234	-	-	17,644	23,847	-
491,038	25,095,326	61,255	36,460,714	15,718,662	23,620,614	9,202,846	28,395,787
49,271	5,819,928	12	107,839,970	2,345,245	6,274,576	1,904,943	77,999,514
26,928	1,052,940	-	17,584,795	535,541	1,516,467	483,862	12,977,972
133	1,045	-	23,355	1,316	1,831	717	15,383
7,201	214,280	227	3,305,240	42,988	298,360	97,459	2,417,177
108	23,719	325	382,435	16,076	27,151	12,965	271,514
10,146	13,742	3,255	25,761	10,252	13,355	10,605	24,754
2,054	29,963	580	507,151	30,701	44,803	19,187	359,797
-	-	-	-	-	-	-	-
-	1,136,454	-	-	-	-	729,622	-
8,608	115,336	6,917	1,863,068	120,739	147,749	91,795	1,320,613
104,449	8,407,407	11,316	131,531,775	3,102,858	8,324,292	3,351,155	95,386,724
(41,995)	(774,022)	(6,905)	(2,190,057)	(1,347,612)	(76,926)	(216,299)	(1,575,180)
62,454	7,633,385	4,411	129,341,718	1,755,246	8,247,366	3,134,856	93,811,544
428,584	17,461,941	56,844	(92,881,004)	13,963,416	15,373,248	6,067,990	(65,415,757)
(1,395,279)	(29,738,019)	(34,384)	(185,836,361)	204	(3,337,644)	(6,657,621)	97,379,540
132,825	52,633	38,751	2,179,016	-	418,673	(145,104)	8,476,903
-	1,299,769	91,115	-	-	(1,214,450)	(1,170,015)	-
-	-	-	-	-	-	-	-
-	361,043	-	-	-	-	-	-
-	309,782	(81,935)	-	-	-	428,833	-
-	-	-	-	-	-	-	-
-	191,883	-	-	-	-	(106,656)	-
-	-	-	-	-	-	(6,801)	-
-	110,682	-	-	-	-	-	-
(10,605)	(2,453,857)	715	(2,886,741)	-	(254,062)	(291,209)	(6,535,598)
(844,475)	(12,404,143)	71,106	(279,425,090)	13,963,620	10,985,765	(1,880,583)	33,905,088
(6,594,487)	28,575,003	344,385	2,426,957,235	140,485	(26,471,705)	5,127,344	1,027,602,043
(166)	604,638	(2,577)	1,619,570	-	589,827	666,272	6,287,074
-	(205,641)	2,694	-	-	(119,118)	(464,750)	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	2,522,803	(322,207)	-	-	-	1,223,621	-
-	509,698	-	-	-	-	778,174	-
-	-	-	-	-	-	6,470	-
-	-	-	-	-	-	-	-
-	(113,344)	-	-	-	-	-	-
(2,064)	122,279	(1,496)	(3,438)	-	(5)	8,361	1,105
-	1,984	-	-	-	-	-	-
(7,441,192)	19,613,277	91,905	2,149,148,277	14,104,105	(15,015,236)	5,464,909	1,067,795,310
67,762,954	89,923,088	-	2,154,413,633	518,716,780	378,305,928	133,178,902	1,269,790,450
(2,565,242)	(160,594,764)	(9,201,258)	(2,240,779,267)	(379,699,671)	(248,081,255)	(117,148,543)	(1,576,512,315)
(1,559)	(614,963)	-	255	1,812,464	1,638,064	811,907	(24,777)
65,196,153	(71,286,639)	(9,201,258)	(86,365,379)	140,829,573	131,862,737	16,842,266	(306,746,642)
-	(11,988,216)	(65,000)	-	(3,390,069)	(13,600,147)	(2,291,886)	(122,189)
65,196,153	(83,274,855)	(9,266,258)	(86,365,379)	137,439,504	118,262,590	14,550,380	(306,868,831)
57,754,961	451,978,146	-	9,434,970,262	480,563,573	739,462,759	293,979,801	6,419,577,901

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2023

	Franklin UK Equity Income Fund (GBP)	Templeton All China Equity Fund (USD)	Templeton Asia Equity Total Return Fund (USD)
NET ASSETS AT THE BEGINNING OF THE YEAR	7,976,632	3,047,352	7,630,200
Currency translation adjustment	–	–	–
	7,976,632	3,047,352	7,630,200
INCOME			
Dividends (net of withholding taxes) (note 2(n))	591,230	24,613	125,537
Interest income on debt securities (net of withholding taxes) (note 2(n))	6,584	40	15,649
Bank interest (note 2(n))	1,767	169	1,205
Securities lending (notes 2(o), 13)	–	–	–
Net interest income on swaps (note 2(n))	–	–	–
Sundry income (note 2(n))	–	–	1,282
TOTAL INCOME	599,581	24,822	143,673
EXPENSES			
Investment management fees, maintenance and service charges (notes 14,17 and 19)	87,297	25,382	64,411
Administration and transfer agency fees	29,231	5,550	16,529
Directors fees	63	–	20
Subscription tax (note 18)	7,446	1,217	3,742
Custodian fees	669	347	1,565
Audit fees	8,477	5,194	5,307
Printing and publishing expenses	3,564	669	1,284
Bank charges	–	–	–
Net interest expenses on swaps	–	–	–
Other charges (note 21)	7,730	4,712	9,674
TOTAL EXPENSES	144,477	43,071	102,532
Expenses reimbursement (note 20)	(30,200)	(11,346)	(23,202)
NET EXPENSES	114,277	31,725	79,330
NET INCOME/(EXPENSES) FROM INVESTMENTS	485,304	(6,903)	64,343
Net realised profit/(loss) on sale of investments	(23,829)	(611,129)	(560,959)
Net realised profit/(loss) on forward foreign exchange contracts	–	(249)	–
Net realised profit/(loss) on financial future contracts	–	–	(119,405)
Net realised profit/(loss) on cross currency swap contracts	–	–	–
Net realised profit/(loss) on interest 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	(573)	(25)	(1,124)
NET REALISED PROFIT/(LOSS) FOR THE YEAR	460,902	(618,306)	(617,145)
Change in net unrealised appreciation/(depreciation) on:			
Investments	(861,472)	(204,603)	718,802
Forward foreign exchange contracts	–	–	–
Financial future contracts	–	–	(7,136)
Cross currency swap contracts	–	–	–
Interest rate swap contracts	–	–	–
Total return swap contracts	–	–	–
Credit default swap contracts	–	–	–
Option contracts	–	–	–
Contract for differences	–	–	–
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	(133)	(6)	732
Capital gains tax	–	–	(35,662)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	(400,703)	(822,915)	59,591
MOVEMENT OF CAPITAL			
Issue of shares	21,351,820	–	–
Redemption of shares	(4,766,678)	–	–
Equalisation (note 24)	17,117	–	–
	16,602,259	–	–
Dividends paid/accumulated	(347,883)	–	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	16,254,376	–	–
NET ASSETS AT THE END OF THE YEAR	23,830,305	2,224,437	7,689,791

*Please refer Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2023

Templeton Asian Bond Fund (USD)	Templeton Asian Growth Fund (USD)	Templeton Asian Smaller Companies Fund (USD)	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)
162,036,721	2,200,671,286	803,866,982	382,055,535	26,584,448	424,348,428	53,789,155	2,453,536,148
-	-	-	-	-	-	-	-
162,036,721	2,200,671,286	803,866,982	382,055,535	26,584,448	424,348,428	53,789,155	2,453,536,148
-	26,892,214	24,015,011	15,452,856	281,048	4,377,838	4,537,601	-
6,132,916	1,503,246	1,338,757	541,324	36,660	753,551	32,810	162,675,811
38,926	116,099	23,316	1,119	1,119	768	27,215	1,260,767
-	3,467	33,775	4,295	-	17,631	1,567	-
-	-	-	-	-	-	-	1,613,433
-	-	-	-	-	-	-	-
6,171,842	28,515,026	25,410,859	15,999,594	318,827	5,149,788	4,599,193	165,550,011
1,512,456	36,046,174	11,661,739	7,931,473	4,548	7,302,170	1,422,780	30,383,412
347,072	4,683,802	1,888,657	948,736	1,486	882,422	239,465	4,791,567
299	4,883	1,755	949	52	1,061	144	4,420
64,370	898,161	286,284	182,796	2,202	159,378	57,273	951,358
38,279	457,469	271,715	84,044	3,573	69,342	48,171	782,581
16,153	21,900	13,837	12,400	9,357	13,273	19,369	16,836
16,204	133,390	51,545	24,424	3,786	25,198	11,177	129,216
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
57,767	544,065	282,440	184,289	15,020	118,032	28,069	774,045
2,052,600	42,789,844	14,457,972	9,369,111	40,024	8,570,876	1,826,448	37,833,435
(801)	(2,978)	(110,316)	-	(5,352)	(21,460)	(354,023)	(394,141)
2,051,799	42,786,866	14,347,656	9,369,111	34,672	8,549,416	1,472,425	37,439,294
4,120,043	(14,271,840)	11,063,203	6,630,483	284,155	(3,399,628)	3,126,768	128,110,717
(19,483,628)	(83,764,755)	(13,531,420)	(11,320,431)	(2,660,399)	(67,280,275)	(127,593,195)	(961,472,042)
(1,869,408)	1,748,793	362	(9,526)	-	-	-	(75,896,929)
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	19,521,653
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
2,105	(2,189,201)	(2,613)	98,974	(9,745)	37,973	(134,019)	(29,217,758)
(17,230,888)	(98,477,003)	(2,470,468)	(4,600,500)	(2,385,989)	(70,641,930)	(124,600,446)	(918,954,359)
16,040,634	58,781,883	67,069,157	10,126,995	(4,974,341)	(48,875,207)	154,612,728	938,312,393
(274,250)	1,961,503	18,579	75,324	-	-	-	111,794,252
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	(11,230,149)
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
(84,340)	403,547	263,287	187,351	(26)	(1,842)	15,154	4,938,235
15,140	(14,939,418)	(8,736,470)	(2,443,358)	-	-	-	(111,848)
(1,533,704)	(52,269,488)	56,144,085	3,345,812	(7,360,356)	(119,518,979)	30,027,436	124,748,524
25,003,428	231,414,974	301,901,309	52,410,698	57,356	222,710,366	16,055,020	241,144,097
(59,384,464)	(404,957,066)	(414,466,364)	(67,751,093)	(93,968)	(135,133,645)	(9,579,815)	(635,977,674)
(407,792)	17,930	(1,516,776)	(144,436)	(18)	(5,276)	134,086	(7,156,667)
(34,788,828)	(173,524,162)	(114,081,831)	(15,484,831)	(36,630)	87,571,445	6,609,291	(401,990,244)
(1,710,621)	(119,210)	(410,979)	-	-	-	-	(145,930,564)
(36,499,449)	(173,643,372)	(114,492,810)	(15,484,831)	(36,630)	87,571,445	6,609,291	(547,920,808)
124,003,568	1,974,758,426	745,518,257	369,916,516	19,187,462	392,400,894	90,425,882	2,030,363,864

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2023

	Templeton Emerging Markets Dynamic Income Fund (USD)	Templeton Emerging Markets Fund (USD)	Templeton Emerging Markets Local Currency Bond Fund (USD)
NET ASSETS AT THE BEGINNING OF THE YEAR	115,934,078	716,894,817	8,217,262
Currency translation adjustment	–	–	–
	115,934,078	716,894,817	8,217,262
INCOME			
Dividends (net of withholding taxes) (note 2(n))	2,592,737	27,066,737	–
Interest income on debt securities (net of withholding taxes) (note 2(n))	3,616,617	686,160	519,413
Bank interest (note 2(n))	27,695	42,284	1,785
Securities lending (notes 2(o), 13)	33	1,094	–
Net interest income on swaps (note 2(n))	36,976	–	–
Sundry income (note 2(n))	–	–	–
TOTAL INCOME	6,274,058	27,796,275	521,198
EXPENSES			
Investment management fees, maintenance and service charges (notes 14,17 and 19)	1,669,424	9,028,135	92,970
Administration and transfer agency fees	272,750	1,545,448	18,806
Directors fees	272	1,656	23
Subscription tax (note 18)	47,103	225,332	3,080
Custodian fees	34,410	128,428	3,937
Audit fees	11,618	13,421	13,040
Printing and publishing expenses	10,775	43,650	7,302
Bank charges	–	–	–
Net interest expenses on swaps	–	–	–
Other charges (note 21)	68,563	243,417	24,627
TOTAL EXPENSES	2,114,915	11,229,487	163,785
Expenses reimbursement (note 20)	(73,624)	(461,740)	(49,491)
NET EXPENSES	2,041,291	10,767,747	114,294
NET INCOME/(EXPENSES) FROM INVESTMENTS	4,232,767	17,028,528	406,904
Net realised profit/(loss) on sale of investments	(15,031,745)	(5,127,750)	(2,463,919)
Net realised profit/(loss) on forward foreign exchange contracts	(1,881,321)	49,432	(263,920)
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	446,025	–	–
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	(309,560)	(327,731)	(23,115)
NET REALISED PROFIT/(LOSS) FOR THE YEAR	(12,543,834)	11,622,479	(2,344,050)
Change in net unrealised appreciation/(depreciation) on:			
Investments	19,802,240	44,108,295	2,542,110
Forward foreign exchange contracts	2,193,878	263,461	357,564
Financial future contracts	–	–	–
Cross currency swap contracts	–	–	–
Interest rate swap contracts	(278,999)	–	–
Total return swap contracts	–	–	–
Credit default swap contracts	–	–	–
Option contracts	–	–	–
Contract for differences	–	–	–
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	118,736	245,072	11,677
Capital gains tax	(316,114)	(3,038,747)	(1,139)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	8,975,907	53,200,560	566,162
MOVEMENT OF CAPITAL			
Issue of shares	15,684,956	79,002,798	1,042,948
Redemption of shares	(24,989,329)	(155,465,058)	(280,324)
Equalisation (note 24)	(149,016)	(437,741)	13,672
	(9,453,389)	(76,900,001)	776,296
Dividends paid/accumulated	(2,364,099)	(1,427,101)	(170,290)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(11,817,488)	(78,327,102)	606,006
NET ASSETS AT THE END OF THE YEAR	113,092,497	691,768,275	9,389,430

*Please refer Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2023

Templeton Emerging Markets Smaller Companies Fund (USD)	Templeton Emerging Markets Sustainability Fund (USD)	Templeton Euroland Fund (EUR)	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)
412,449,901	27,132,913	144,311,731	93,158,018	118,207,444	71,007,079	253,078,398	477,296,908
-	-	-	-	-	-	-	-
412,449,901	27,132,913	144,311,731	93,158,018	118,207,444	71,007,079	253,078,398	477,296,908
14,286,157	535,088	3,480,194	1,085,775	2,667,666	1,863,677	8,834,715	7,678,752
573,821	32,785	185,051	24,318	119,345	56,514	127,831	5,948,329
29,568	1,059	-	-	-	1,146,167	-	443,835
16,034	-	2,133	4,144	129,311	68,637	-	26,255
-	-	-	-	-	-	-	109,708
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
14,905,580	568,932	3,667,378	1,114,237	2,916,322	3,134,995	8,962,546	14,206,879
5,721,925	255,875	2,335,880	676,872	1,864,972	1,084,858	4,567,276	6,150,358
880,824	66,937	382,777	111,176	277,546	187,322	635,262	1,228,741
983	84	404	17	295	204	513	1,192
122,100	4,101	71,880	15,537	53,655	34,226	101,778	231,179
154,315	8,947	15,993	6,094	9,798	12,458	259,562	68,841
14,053	12,228	11,208	11,123	11,526	9,857	10,537	10,029
32,773	6,103	14,027	3,098	11,230	8,957	19,729	31,740
-	-	16,631	11,988	17,249	-	23,819	-
-	-	-	-	-	-	-	-
194,603	36,510	69,459	15,538	42,398	40,289	72,685	154,012
7,121,576	390,785	2,918,259	851,443	2,288,669	1,378,171	5,691,161	7,876,092
(7,826)	(90,229)	(22,858)	(15,924)	(2,536)	(489)	(23)	(25,479)
7,113,750	300,556	2,895,401	835,519	2,286,133	1,377,682	5,691,138	7,850,613
7,791,830	268,376	771,977	278,718	630,189	1,757,313	3,271,408	6,356,266
(15,221,279)	(1,790,355)	1,998,444	(5,752,925)	6,237,919	2,674,041	(1,807,411)	(6,550,819)
(10,957)	7,001	(24,963)	250,863	21,981	(15,696)	196,846	(75,470)
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	1,613,569
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
(76,941)	(10,691)	3,777	130,780	(31,155)	(2,540)	(1,339,187)	(327,126)
(7,517,347)	(1,525,669)	2,749,235	(5,092,564)	6,858,934	4,413,118	321,656	1,016,420
53,702,807	3,642,957	24,535,340	4,720,006	752,037	9,312,086	18,090,743	37,099,537
3,067	4,799	(9,376)	37,342	(73,066)	(8,132)	720,276	212,088
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	(1,021,490)
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
72,517	4,409	(133)	(1,358)	1,383	(835)	88,095	289,905
(3,154,462)	(103,180)	-	-	-	-	464,766	(51,715)
43,106,582	2,023,316	27,275,066	(336,574)	7,539,288	13,716,237	19,685,536	37,544,745
71,172,313	3,974,365	23,117,840	21,811,155	9,181,727	9,078,568	23,544,315	40,355,398
(112,712,290)	(380,705)	(30,962,449)	(84,229,137)	(18,094,848)	(12,809,998)	(59,211,415)	(57,958,234)
(507,052)	8,477	(20,395)	(32,753)	(21,502)	1,089	(96,126)	(78,808)
(42,047,029)	3,602,137	(7,865,004)	(62,450,735)	(8,934,623)	(3,730,341)	(35,763,226)	(17,681,644)
(872,179)	(1,186)	(167,723)	(1,935,182)	(2,252)	(71)	(10,824)	(6,116,887)
(42,919,208)	3,600,951	(8,032,727)	(64,385,917)	(8,936,875)	(3,730,412)	(35,774,050)	(23,798,531)
412,637,275	32,757,180	163,554,070	28,435,527	116,809,857	80,992,904	236,989,884	491,043,122

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2023

	Templeton Global Bond (Euro) Fund (EUR)	Templeton Global Bond Fund (USD)	Templeton Global Climate Change Fund (EUR)
NET ASSETS AT THE BEGINNING OF THE YEAR	50,199,085	4,024,347,071	972,545,333
Currency translation adjustment	–	–	–
	50,199,085	4,024,347,071	972,545,333
INCOME			
Dividends (net of withholding taxes) (note 2(n))	–	–	25,507,363
Interest income on debt securities (net of withholding taxes) (note 2(n))	2,484,632	170,245,079	1,229,442
Bank interest (note 2(n))	154,912	6,648,266	158,896
Securities lending (notes 2(o), 13)	–	–	–
Net interest income on swaps (note 2(n))	–	–	–
Sundry income (note 2(n))	997	189,114	841
TOTAL INCOME	2,640,541	177,082,459	26,896,542
EXPENSES			
Investment management fees, maintenance and service charges (notes 14,17 and 19)	548,473	42,748,739	15,317,932
Administration and transfer agency fees	117,273	9,000,650	2,574,795
Directors fees	113	8,928	3,331
Subscription tax (note 18)	22,895	1,849,869	490,285
Custodian fees	16,713	1,197,844	121,842
Audit fees	7,776	22,609	13,854
Printing and publishing expenses	4,322	248,698	75,489
Bank charges	–	–	–
Net interest expenses on swaps	2,246	1,205,295	–
Other charges (note 21)	29,493	980,503	290,259
TOTAL EXPENSES	749,304	57,263,135	18,887,787
Expenses reimbursement (note 20)	(3,851)	(2,834)	(277,400)
NET EXPENSES	745,453	57,260,301	18,610,387
NET INCOME/(EXPENSES) FROM INVESTMENTS	1,895,088	119,822,158	8,286,155
Net realised profit/(loss) on sale of investments	(18,192,755)	(1,397,354,075)	52,676,495
Net realised profit/(loss) on forward foreign exchange contracts	(423,928)	31,796,865	512,418
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	161,512	411,208	–
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	–	(4,236,920)	765,516
Net realised profit/(loss) on mortgage dollar rolls	–	–	–
Net realised profit/(loss) on foreign exchange transactions	(263,277)	(21,132,515)	766,259
NET REALISED PROFIT/(LOSS) FOR THE YEAR	(16,823,360)	(1,270,693,279)	63,006,843
Change in net unrealised appreciation/(depreciation) on:			
Investments	16,551,802	1,303,244,478	164,387,571
Forward foreign exchange contracts	1,133,538	(36,238,084)	(663,904)
Financial future contracts	–	–	–
Cross currency swap contracts	–	–	–
Interest rate swap contracts	(84,009)	(9,715,646)	–
Total return swap contracts	–	–	–
Credit default swap contracts	–	–	–
Option contracts	–	4,388,007	–
Contract for differences	–	–	–
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	(38,856)	7,344,936	139,527
Capital gains tax	(4,308)	(1,007,294)	(1,956,862)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	734,807	(2,676,882)	224,913,175
MOVEMENT OF CAPITAL			
Issue of shares	5,229,961	796,046,055	459,942,267
Redemption of shares	(9,206,923)	(1,207,001,531)	(295,972,171)
Equalisation (note 24)	(90,891)	(12,016,928)	1,519,935
	(4,067,853)	(422,972,404)	165,490,031
Dividends paid/accumulated	(692,437)	(105,122,268)	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(4,760,290)	(528,094,672)	165,490,031
NET ASSETS AT THE END OF THE YEAR	46,173,602	3,493,575,517	1,362,948,539

*Please refer Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2023

Templeton Global Equity Income Fund (USD)	Templeton Global Fund (USD)	Templeton Global High Yield Fund (USD)	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)
58,942,475	548,136,949	83,039,013	207,580,604	95,762,804	3,041,706,164	8,480,489	6,401,429,968
-	-	-	-	-	-	-	-
58,942,475	548,136,949	83,039,013	207,580,604	95,762,804	3,041,706,164	8,480,489	6,401,429,968
1,174,094	11,231,299	162,357	2,739,741	1,826,030	-	-	103,579,185
132,295	764,011	5,598,209	5,401,377	176,923	154,018,114	402,951	5,064,975
2,046	12,536	25,582	63,286	470,765	3,127,367	696	-
90	54,212	111	1,763	3,015	-	-	1,677,827
-	-	29,476	29,249	-	880,291	5,330	-
-	-	-	-	-	-	-	-
1,308,525	12,062,058	5,815,735	8,235,416	2,476,733	158,025,772	408,977	110,321,987
874,814	8,473,327	1,116,255	2,891,311	1,425,941	29,028,406	88,957	100,460,076
151,816	1,343,514	189,169	477,925	231,542	6,107,711	18,575	15,707,311
148	1,456	187	470	237	5,489	22	17,373
28,625	273,145	38,719	94,507	46,000	1,205,799	4,239	3,269,244
4,749	46,257	16,283	42,326	8,687	668,451	2,501	472,788
7,478	9,557	9,727	10,867	7,083	21,348	10,209	19,877
5,347	36,066	6,141	16,095	7,028	169,845	2,361	403,379
-	-	-	-	-	-	-	835,919
-	-	-	-	-	-	-	-
33,784	152,689	35,074	95,567	37,804	714,075	9,347	1,481,261
1,106,761	10,336,011	1,411,555	3,629,068	1,764,322	37,921,124	136,211	122,667,228
(130,681)	(9,806)	(255)	(7,712)	-	(24,772)	(15,591)	(3)
976,080	10,326,205	1,411,300	3,621,356	1,764,322	37,896,352	120,620	122,667,225
332,445	1,735,853	4,404,435	4,614,060	712,411	120,129,420	288,357	(12,345,238)
(284,800)	4,733,221	(12,405,791)	(43,635,284)	(7,129,158)	(1,304,150,297)	(613,585)	311,927,683
(3,370)	-	(1,503,119)	(3,523,558)	-	(86,272,788)	(112,667)	(745)
-	-	-	-	-	-	-	-
-	-	397,745	508,833	-	15,079,114	56,138	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	(103,305)	-	(10,582,679)	-	-
-	-	-	-	-	-	-	-
23,702	340,629	(296,623)	(110,566)	25,686	(20,327,389)	(29,505)	(975,847)
67,977	6,809,703	(9,403,353)	(42,249,820)	(6,391,061)	(1,286,124,619)	(411,262)	298,605,853
6,770,083	67,220,217	13,255,397	56,985,416	17,331,012	1,233,050,650	629,794	421,669,468
(1,152)	-	2,444,091	2,288,976	-	60,654,136	81,822	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	(229,910)	(338,092)	-	(11,129,868)	(43,696)	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	106,888	-	11,129,864	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
692	2,532	101,397	181,983	1,823	3,464,257	7,549	56,635
-	112,364	(8,155)	(139,466)	(23,764)	(276,064)	(3,253)	(754,276)
6,837,600	74,144,816	6,159,467	16,835,885	10,918,010	10,768,356	260,954	719,577,680
7,242,183	38,939,542	17,984,182	7,204,064	10,582,934	262,726,430	-	113,506,704
(11,176,325)	(60,339,551)	(22,083,867)	(31,814,353)	(18,477,779)	(757,132,249)	-	(306,511,791)
(3,470)	(33,527)	54,392	(196,252)	(6,265)	(5,930,040)	-	(5,464)
(3,937,612)	(21,433,536)	(4,045,293)	(24,806,541)	(7,901,110)	(500,335,859)	-	(193,010,551)
(983,494)	(46,158)	(4,447,408)	(1,705,481)	-	(94,064,839)	-	(3,486)
(4,921,106)	(21,479,694)	(8,492,701)	(26,512,022)	(7,901,110)	(594,400,698)	-	(193,014,037)
60,858,969	600,802,071	80,705,779	197,904,467	98,779,704	2,458,073,822	8,741,443	6,927,993,611

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2023

	Templeton Latin America Fund (USD)
NET ASSETS AT THE BEGINNING OF THE YEAR	680,664,731
Currency translation adjustment	—
	680,664,731
INCOME	
Dividends (net of withholding taxes) (note 2(n))	56,246,626
Interest income on debt securities (net of withholding taxes) (note 2(n))	605,424
Bank interest (note 2(n))	8,447
Securities lending (notes 2(o), 13)	—
Net interest income on swaps (note 2(n))	—
Sundry income (note 2(n))	—
TOTAL INCOME	56,860,497
EXPENSES	
Investment management fees, maintenance and service charges (notes 14,17 and 19)	12,595,497
Administration and transfer agency fees	1,697,916
Directors fees	1,766
Subscription tax (note 18)	319,373
Custodian fees	217,585
Audit fees	10,820
Printing and publishing expenses	46,428
Bank charges	—
Net interest expenses on swaps	—
Other charges (note 21)	170,061
TOTAL EXPENSES	15,059,446
Expenses reimbursement (note 20)	(22,653)
NET EXPENSES	15,036,793
NET INCOME/(EXPENSES) FROM INVESTMENTS	41,823,704
Net realised profit/(loss) on sale of investments	(44,755,739)
Net realised profit/(loss) on forward foreign exchange contracts	(2,543,365)
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 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	(750,628)
NET REALISED PROFIT/(LOSS) FOR THE YEAR	(6,226,028)
Change in net unrealised appreciation/(depreciation) on:	
Investments	170,074,233
Forward foreign exchange contracts	(395,321)
Financial future contracts	—
Cross currency swap contracts	—
Interest rate swap contracts	—
Total return swap contracts	—
Credit default swap contracts	—
Option contracts	—
Contract for differences	—
Mortgage dollar rolls	—
Foreign exchange transactions	668,749
Capital gains tax	—
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	164,121,633
MOVEMENT OF CAPITAL	
Issue of shares	138,414,812
Redemption of shares	(185,809,704)
Equalisation (note 24)	(1,751,073)
	(49,145,965)
Dividends paid/accumulated	(31,710,475)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(80,856,440)
NET ASSETS AT THE END OF THE YEAR	763,929,924

*Please refer Note 1 for fund events.

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Franklin Biotechnology Discovery Fund - USD					
A (acc) CHF-H1 (hedged)	1.81%	146,668.983	13.72	12.90	18.96
A (acc) EUR-H1 (hedged)	1.81%	1,230,921.767	9.90	9.20	13.49
A (acc) HKD	1.81%	2,234,492.881	21.72	19.61	27.87
A (acc) SGD	1.82%	2,591,863.121	32.76	30.35	42.19
A (acc) USD	1.82%	40,464,895.878	33.26	29.99	43.07
B (acc) USD ^a	–	–	–	22.55	32.80
C (acc) USD	2.40%	300,090.398	38.17	34.63	50.01
F (acc) USD	2.81%	2,794,413.939	10.61	9.66	14.01
I (acc) EUR-H1 (hedged)	0.97%	404,962.992	20.25	18.66	27.10
I (acc) USD	0.97%	1,934,850.778	52.47	46.91	66.80
N (acc) PLN-H1 (hedged)	2.56%	901,575.945	7.97	7.08	10.23
N (acc) USD	2.57%	3,851,631.431	27.72	25.18	36.43
W (acc) USD	1.01%	1,526,969.196	16.40	14.67	20.90
Z (acc) GBP	1.32%	99,977.759	35.22	32.98	41.46
Z (acc) USD	1.31%	100,612.741	12.36	11.09	15.84
Franklin Disruptive Commerce Fund - USD					
A (acc) EUR-H1 (hedged)	1.80%	5,127.568	7.40	6.23	–
A (acc) SGD-H1 (hedged)	1.80%	6,777.500	4.93	4.05	–
A (acc) USD	1.80%	121,827.423	5.10	4.09	–
A (Ydis) EUR	1.80%	4,858.429	5.42	4.52	–
C (acc) USD	2.38%	5,000.000	5.05	4.07	–
I (acc) EUR	0.85%	385,448.796	5.51	4.56	–
I (acc) USD	0.85%	125,000.000	5.18	4.11	–
N (acc) EUR	2.55%	35,122.717	5.35	4.50	–
N (acc) USD	2.55%	10,460.984	5.03	4.06	–
W (acc) USD	0.90%	125,000.000	5.18	4.11	–
Franklin Diversified Balanced Fund - EUR					
A (acc) CZK-H1 (hedged)	1.57%	1,955,225.980	120.16	111.66	113.74
A (acc) EUR	1.57%	4,608,270.283	14.40	14.06	14.76
A (acc) SGD-H1 (hedged)	1.57%	3,611.409	11.95	11.46	11.90
A (Qdis) EUR	1.57%	85,589.450	8.26	8.25	8.77
A (Ydis) EUR	1.57%	2,749,477.099	11.83	11.78	12.54
G (acc) EUR	2.27%	17,751.290	10.06	9.89	10.46
I (acc) EUR	0.82%	4,421,345.652	15.91	15.41	16.06
I (acc) USD-H1 (hedged)	0.81%	2,596.780	13.04	12.27	12.66
I (Qdis) EUR	0.84%	180.695	8.77	8.69	9.17
I (Ydis) EUR	0.81%	117.826	14.00	13.83	14.61
N (acc) EUR	2.37%	513,418.097	12.77	12.57	13.30
N (Ydis) EUR	2.37%	132,567.922	7.98	8.01	8.59
W (Ydis) EUR	0.87%	1,457.578	9.26	9.16	9.68
Franklin Diversified Conservative Fund - EUR					
A (acc) CZK-H1 (hedged)	1.43%	1,222,692.799	95.60	93.27	101.04
A (acc) EUR	1.43%	1,995,599.656	11.72	12.02	13.46
A (acc) SGD-H1 (hedged)	1.43%	3,773.389	9.56	9.62	10.65
A (Qdis) EUR	1.43%	102,010.916	7.17	7.52	8.51
A (Qdis) USD-H1 (hedged)	1.43%	4,128.466	8.62	8.78	9.83
A (Ydis) EUR	1.43%	2,422,360.064	10.04	10.56	11.98
G (acc) EUR ^a	–	–	–	8.39	9.47
I (acc) EUR	0.71%	2,251,328.801	12.79	13.03	14.47
I (acc) USD-H1 (hedged)	0.71%	17,000.000	10.38	10.27	11.30
I (Qdis) EUR	0.71%	208.526	7.57	7.88	8.85
I (Ydis) EUR	0.71%	95.096	11.05	11.48	12.93
N (acc) EUR	2.33%	905,556.920	10.21	10.57	11.94
N (acc) USD-H1 (hedged)	2.34%	3,556.407	9.33	9.38	10.49
N (Ydis) EUR	2.33%	429,305.384	6.84	7.26	8.30
W (Ydis) EUR	0.75%	1,069.682	7.97	8.32	9.36
Franklin Diversified Dynamic Fund - EUR					
A (acc) CZK-H1 (hedged)	1.72%	633,865.871	132.70	120.95	118.80
A (acc) EUR	1.72%	6,108,588.096	15.66	14.99	15.19
A (acc) NOK-H1 (hedged)	1.72%	240,967.613	11.95	11.39	11.50
A (acc) SEK-H1 (hedged)	1.72%	39,436.168	11.15	10.68	10.82

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Franklin Diversified Dynamic Fund - EUR (continued)					
A (acc) SGD-H1 (hedged)	1.72%	3,776.936	13.06	12.29	12.33
A (Ydis) EUR	1.72%	589,457.584	12.87	12.57	13.00
I (acc) EUR	0.87%	1,923,382.059	17.55	16.66	16.73
I (acc) USD-H1 (hedged)	0.86%	2,618.520	14.39	13.28	13.19
I (Ydis) EUR	0.87%	70.072	17.58	16.70	16.77
N (acc) EUR	2.47%	225,776.836	13.75	13.26	13.54
W (Ydis) EUR	0.93%	1,188.317	9.68	9.38	9.62
Franklin Emerging Market Corporate Debt Fund - USD					
A (acc) USD	1.58%	500.000	10.14	9.46	–
I (acc) EUR-H1 (hedged)	0.80%	29,507.118	12.90	12.34	14.50
I (acc) GBP-H1 (hedged)	0.80%	11,694.822	10.45	9.83	11.42
I (acc) USD	0.80%	475,701.744	15.21	14.08	16.30
I (Ydis) EUR-H1 (hedged)	0.80%	9,009.009	8.92	9.13	11.30
W (acc) USD	0.85%	30,999.476	10.73	9.93	11.49
Y (acc) USD	0.10%	500.000	10.86	9.98	11.46
Y (Mdis) EUR	0.10%	818,151.696	9.06	9.33	10.07
Franklin Emerging Market Sovereign Debt Hard Currency Fund - USD					
EB (acc) USD*	0.30%	100.000	10.27	–	–
I (acc) USD	0.60%	1,800,000.000	8.55	7.86	–
Y (acc) USD*	0.06%	100.000	10.30	–	–
Franklin Emerging Markets Debt Opportunities Hard Currency Fund - USD					
I (acc) USD	0.80%	3,460,138.337	10.00	9.08	11.77
I (Ydis) EUR-H1 (hedged)	0.80%	19,680,262.813	7.42	7.50	10.35
I (Ydis) USD	0.79%	280.259	8.41	8.13	11.00
W (acc) GBP-H1 (hedged)	0.85%	148.445	8.37	7.77	–
W (acc) USD	0.85%	147.218	9.34	8.48	10.90
W (Ydis) EUR-H1 (hedged)	0.85%	4,821.794	7.39	7.47	10.32
Y (acc) USD	0.06%	1,055,557.053	9.97	8.99	11.56
Franklin Euro Government Bond Fund - EUR					
A (Ydis) EUR	0.80%	1,847,019.224	9.75	10.19	11.73
I (acc) EUR	0.50%	3,208,248.648	14.45	15.03	17.16
I (Qdis) EUR	0.50%	92,339.000	9.68	10.14	11.59
N (acc) EUR	1.35%	1,240,453.620	12.00	12.59	14.50
Y (Mdis) EUR	0.09%	505,658.746	8.42	8.80	10.02
Franklin Euro High Yield Fund - EUR					
A (acc) EUR	1.47%	1,579,072.805	19.17	17.55	20.62
A (Mdis) EUR	1.47%	24,518,558.555	4.98	4.79	5.86
A (Mdis) USD	1.47%	1,386,101.827	6.87	6.35	8.79
A (Mdis) USD-H1 (hedged)	1.46%	306,068.635	9.10	8.49	10.25
A (Ydis) EUR	1.47%	4,130,601.102	5.29	4.96	6.05
B (Mdis) EUR [□]	–	–	–	8.08	10.02
B (Mdis) USD [□]	–	–	–	6.04	8.45
I (acc) EUR	0.86%	3,136,834.088	21.82	19.85	23.17
I (Ydis) EUR	0.84%	26,000.000	8.43	7.86	9.51
N (acc) EUR	2.07%	2,524,360.600	16.71	15.39	18.19
W (acc) EUR	0.87%	195,161.563	12.47	11.35	13.25
Franklin Euro Short Duration Bond Fund - EUR					
A (acc) EUR	0.60%	15,551,502.596	9.95	9.99	10.24
A (Ydis) EUR	0.60%	274,202.699	9.53	9.66	9.99
EB (acc) EUR	0.15%	68,488,170.334	9.79	9.79	–
EB (Qdis) EUR*	0.15%	1,060,000.000	10.00	–	–
I (acc) EUR	0.30%	10,513,500.918	10.26	10.27	10.50
N (acc) EUR	1.15%	1,047,949.054	9.45	9.55	9.84
S (acc) EUR	0.20%	5,295,835.232	9.88	9.87	–
W (acc) EUR	0.35%	5,579,097.563	10.16	10.17	10.41
Y (Mdis) EUR	0.02%	262,032.233	9.71	9.87	10.15
Y (Mdis) USD-H1 (hedged) [□]	–	–	–	10.62	10.81
Franklin European Corporate Bond Fund - EUR					
A (acc) EUR	0.98%	811,235.713	12.02	12.15	14.09
A (Ydis) EUR	0.98%	374,571.419	9.54	9.78	11.51

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	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Franklin European Corporate Bond Fund - EUR (continued)					
I (acc) EUR	0.58%	1,305,321.170	12.78	12.86	14.86
I (Ydis) EUR	0.58%	158.294	9.83	10.04	11.77
N (acc) EUR	1.67%	761,180.896	10.84	11.03	12.88
N (Ydis) EUR	1.68%	308,471.258	8.97	9.26	10.98
W (acc) EUR	0.61%	154,413.702	10.23	10.30	11.90
Y (Mdis) EUR	0.05%	666,935.930	9.16	9.36	10.89
Franklin European Social Leaders Bond Fund - EUR*					
A (acc) EUR	0.75%	50,000.000	9.91	–	–
A (Mdis) EUR	0.75%	50,000.000	9.77	–	–
I (acc) EUR	0.45%	511,930.956	9.93	–	–
I (Mdis) EUR	0.45%	400,000.000	9.77	–	–
W (acc) EUR	0.50%	50,000.000	9.93	–	–
W (Mdis) EUR	0.50%	50,000.000	9.77	–	–
Franklin European Total Return Fund - EUR					
A (acc) EUR	0.95%	5,687,958.504	14.36	14.53	16.59
A (acc) NOK-H1 (hedged)	0.95%	35,390.984	11.98	12.05	13.61
A (acc) SEK-H1 (hedged)	0.95%	36,503.673	10.82	10.95	12.46
A (Mdis) EUR	0.95%	4,039,222.965	8.87	9.13	10.55
A (Mdis) USD	0.95%	102,587.398	9.69	9.59	12.53
A (Ydis) EUR ^a	–	–	–	8.60	9.88
I (acc) EUR	0.55%	20,740,348.455	14.40	14.52	16.52
N (acc) EUR	1.65%	3,755,862.909	12.49	12.73	14.64
N (acc) PLN-H1 (hedged)	1.65%	1,581,363.004	10.82	10.42	11.67
N (Mdis) EUR	1.65%	1,943,633.286	9.49	9.84	11.45
S (acc) EUR	0.15%	36,317,143.060	8.92	8.96	10.15
S (Ydis) EUR	0.15%	54,151,678.839	8.67	8.82	10.02
W (acc) EUR	0.60%	2,289,186.895	10.82	10.92	12.42
W (Ydis) EUR	0.60%	441.029	8.46	8.64	9.90
X (Qdis) EUR	0.15%	104.913	8.72	8.78	9.89
Y (Mdis) EUR	0.06%	668,558.397	8.83	9.01	10.32
Franklin Flexible Alpha Bond Fund - USD					
A (acc) EUR	1.39%	214,629.559	11.22	11.20	10.50
A (acc) USD	1.39%	107,003.863	10.85	10.40	11.03
A (Qdis) EUR-H1 (hedged)	1.39%	15,517.358	8.38	8.46	9.20
I (acc) EUR	0.50%	214,569.717	11.87	11.74	10.90
I (acc) EUR-H1 (hedged) ^a	–	–	–	9.63	10.24
I (acc) GBP-H1 (hedged)	0.50%	2,493.406	10.59	10.19	10.74
I (acc) NOK-H1 (hedged)	0.50%	30,308.816	10.42	10.09	10.63
I (acc) SEK-H1 (hedged)	0.50%	36,219.750	9.97	9.71	10.30
I (acc) USD	0.50%	100.467	11.45	10.88	11.44
I (Ydis) GBP-H1 (hedged)	0.50%	3,522.859	9.23	9.11	9.81
I (Ydis) USD	0.50%	131.790	10.05	9.78	10.50
N (acc) EUR	1.99%	199,541.900	10.72	10.76	10.15
N (acc) EUR-H1 (hedged)	1.99%	17,137.421	8.87	8.79	9.51
N (Qdis) EUR-H1 (hedged)	1.99%	16,590.123	8.42	8.50	9.25
N (Qdis) USD	1.99%	37,068.643	9.86	9.68	10.40
W (acc) USD	0.55%	102,102.170	11.11	10.56	11.11
Y (acc) SGD-H1 (hedged)	0.06%	3,650,793.651	10.82	10.33	10.82
Franklin Genomic Advancements Fund - USD					
A (acc) EUR-H1 (hedged)	1.80%	4,532.567	7.23	8.11	–
A (acc) SGD-H1 (hedged)	1.80%	6,885.642	5.76	6.32	–
A (acc) USD	1.80%	114,025.018	5.89	6.34	–
A (Ydis) EUR	1.80%	7,591.069	6.27	7.03	–
C (acc) USD	2.38%	5,000.000	5.83	6.31	–
I (acc) EUR	0.85%	108,309.506	6.36	7.06	–
I (acc) USD	0.85%	125,000.000	5.98	6.38	–
N (acc) EUR	2.55%	16,463.829	6.18	6.98	–
N (acc) USD	2.55%	6,471.593	5.81	6.30	–

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	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Franklin Genomic Advancements Fund - USD (continued)					
W (acc) USD	0.90%	125,000.000	5.98	6.38	–
Franklin Global Aggregate Bond Fund - USD					
A (acc) EUR	1.20%	147,201.544	12.65	13.13	13.66
A (acc) EUR-H1 (hedged)	1.18%	135,373.548	8.20	8.45	10.10
A (acc) USD	1.20%	80,095.331	9.87	9.84	11.59
A (Mdis) EUR	1.20%	75,471.495	10.79	11.37	11.95
A (Mdis) USD	1.20%	54,546.169	8.48	8.57	10.18
EB (acc) USD*	0.30%	100.000	10.05	–	–
I (acc) EUR	0.53%	286.128	13.82	14.24	14.72
I (acc) EUR-H1 (hedged)	0.53%	7,874.089	8.69	8.89	10.54
I (acc) USD	0.53%	48,189.910	10.80	10.68	12.49
N (acc) EUR	1.90%	187,647.482	11.59	12.12	12.70
N (acc) EUR-H1 (hedged)	1.90%	33,574.423	7.53	7.82	9.40
N (acc) USD	1.90%	16,047.026	9.08	9.11	10.80
W (acc) EUR	0.57%	48,250.000	12.05	12.43	12.85
W (acc) GBP-H1 (hedged)	0.58%	148.445	8.64	8.71	–
W (acc) USD	0.57%	500.000	9.00	8.91	10.42
Y (Mdis) USD	0.09%	487.805	8.89	8.99	10.68
Z (Mdis) USD	0.93%	500.000	8.35	8.44	10.03
Franklin Global Convertible Securities Fund - USD					
A (acc) CHF-H1 (hedged)	1.56%	564,060.225	16.33	15.71	20.19
A (acc) EUR	1.56%	3,908,725.797	25.20	24.15	26.92
A (acc) EUR-H1 (hedged)	1.56%	2,950,032.376	17.03	16.21	20.81
A (acc) HKD	1.53%	1,110.359	20.70	19.07	23.80
A (acc) USD	1.56%	4,259,837.475	20.45	18.82	23.74
A (Ydis) EUR	1.56%	1,298,866.008	24.47	23.46	26.14
A (Ydis) EUR-H1 (hedged)	1.56%	716,827.757	16.57	15.78	20.25
C (acc) USD	2.14%	945,717.729	13.26	12.27	15.57
G (acc) EUR	2.15%	92.339	12.80	12.34	13.83
I (acc) CHF-H1 (hedged)	0.86%	1,806,402.732	9.38	8.95	11.43
I (acc) EUR	0.86%	2,998,775.648	27.36	26.04	28.82
I (acc) EUR-H1 (hedged)	0.86%	4,380,835.894	15.48	14.63	18.65
I (acc) USD	0.86%	11,577,243.948	22.18	20.27	25.38
N (acc) EUR	2.31%	3,066,329.004	23.16	22.36	25.11
N (acc) USD	2.31%	1,155,939.779	18.77	17.41	22.12
W (acc) CHF-H1 (hedged)	0.91%	1,892,353.327	13.65	13.05	16.66
W (acc) EUR-H1 (hedged)	0.91%	321,816.051	14.02	13.26	16.92
W (acc) USD	0.91%	2,107,708.225	16.22	14.83	18.58
Franklin Global Corporate Investment Grade Bond Fund - USD					
S (Ydis) USD	0.60%	800,000.000	8.99	9.08	11.15
Franklin Global Fundamental Strategies Fund - USD					
A (acc) EUR	1.86%	27,632,054.599	12.48	11.62	13.04
A (acc) EUR-H1 (hedged)	1.86%	6,465,110.268	7.74	7.22	9.35
A (acc) USD	1.86%	4,710,691.510	13.61	12.17	15.44
A (Ydis) EUR	1.86%	45,318,747.576	10.47	9.78	11.01
I (acc) EUR	0.85%	119,679.691	14.35	13.24	14.71
N (acc) EUR	2.62%	626,648.911	12.37	11.61	13.12
N (acc) EUR-H1 (hedged)	2.63%	1,603,117.769	6.59	6.19	8.07
N (acc) PLN-H1 (hedged)	2.62%	714,374.315	14.52	12.98	16.63
N (acc) USD	2.62%	257,401.224	10.34	9.31	11.91
N (Ydis) EUR	2.62%	1,798,526.113	12.39	11.62	13.13
W (acc) EUR	0.90%	126,645.295	10.17	9.39	10.43
W (acc) EUR-H1 (hedged)	0.90%	4,052.183	8.93	8.24	10.56
W (acc) USD	0.90%	152.396	10.46	9.28	11.66
W (Ydis) EUR	0.90%	192.596	9.04	8.47	9.53
Franklin Global Green Bond Fund - EUR*					
S (acc) EUR	0.45%	800,000.000	9.98	–	–
Franklin Global Growth Fund - USD					
A (acc) EUR	1.89%	3,089,859.290	33.94	31.09	37.28
A (acc) USD	1.89%	1,686,383.820	27.14	23.87	32.39

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	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Franklin Global Growth Fund - USD (continued)					
I (acc) EUR	0.98%	21,234.704	38.67	35.13	41.75
I (acc) USD	0.98%	661,318.235	30.95	26.98	36.28
N (acc) EUR	2.64%	2,196,185.341	12.16	11.22	13.55
N (acc) USD	2.64%	1,219,117.730	24.31	21.54	29.45
W (acc) GBP	1.00%	4,445.054	27.19	24.73	29.25
W (acc) USD	1.00%	10,307.649	10.84	9.45	12.71
Z (acc) USD	1.27%	143,927.224	15.18	13.27	17.90
Franklin Global Income Fund - USD					
A (acc) SGD-H1 (hedged)	1.60%	13,627.500	10.59	10.19	11.21
A (acc) USD	1.60%	215,573.243	11.38	10.79	11.85
A (Mdis) HKD	1.60%	1,588,842.250	10.18	10.16	11.51
A (Mdis) SGD-H1 (hedged)	1.60%	13,627.500	9.35	9.46	10.87
A (Mdis) USD	1.60%	1,187,861.987	10.06	10.04	11.49
A (Qdis) EUR-H1 (hedged)	1.60%	204,153.403	9.43	9.76	11.35
A (Ydis) EUR	1.60%	251,867.998	10.72	11.11	11.19
C (acc) USD	2.18%	205,000.000	11.18	10.67	11.78
I (acc) USD	0.75%	205,000.000	11.68	10.98	11.95
I (Ydis) EUR-H1 (hedged)	0.75%	191,930.018	10.01	10.29	11.81
N (acc) USD	2.10%	205,000.000	11.21	10.69	11.79
N (Ydis) EUR-H1 (hedged)	2.10%	200,856.996	9.60	10.01	11.65
W (acc) EUR	0.80%	222,860.905	11.97	11.73	11.29
W (acc) USD	0.80%	205,000.000	11.66	10.97	11.95
Franklin Global Managed Income Fund - EUR^a					
S (acc) EUR	–	–	–	10.85	11.21
Franklin Global Multi-Asset Income Fund - EUR					
A (acc) EUR	1.69%	894,414.045	12.09	11.85	12.32
A (acc) USD-H1 (hedged)	1.69%	169,558.268	11.72	11.17	11.51
A (Mdis) EUR	1.69%	237,341.969	7.46	7.60	8.19
A (Mdis) SGD-H1 (hedged)	1.69%	22,763.667	7.88	7.89	8.42
A (Mdis) USD-H1 (hedged)	1.69%	400,593.555	8.19	8.12	8.66
A (Qdis) EUR	1.69%	3,555,379.686	7.94	8.08	8.71
A (Ydis) EUR	1.69%	384,076.334	8.20	8.34	8.99
C (acc) USD-H1 (hedged)	2.27%	13,077.565	11.09	10.63	11.00
G (Qdis) EUR	2.29%	41,740.331	7.46	7.64	8.29
I (acc) EUR	0.75%	1,081,756.081	13.19	12.80	13.19
I (Mdis) USD-H1 (hedged)	0.75%	1,278,476.185	8.81	8.65	9.14
I (Qdis) EUR	0.75%	182.698	8.61	8.68	9.27
N (acc) EUR	2.19%	1,948,809.496	11.49	11.32	11.83
N (acc) USD-H1 (hedged)	2.19%	46,094.688	11.49	11.01	11.40
N (Mdis) USD-H1 (hedged)	2.19%	424,065.164	7.88	7.84	8.41
N (Qdis) EUR	2.19%	3,130,300.356	6.83	6.99	7.57
N (Ydis) EUR	2.19%	280,665.312	7.05	7.21	7.81
W (Mdis) USD-H1 (hedged)	0.80%	87,481.454	9.33	9.18	9.71
W (Ydis) EUR	0.80%	123,251.578	8.40	8.47	9.05
Z (Mdis) USD-H1 (hedged)	1.05%	284.593	8.62	8.45	8.96
Franklin Global Real Estate Fund - USD					
A (acc) EUR-H1 (hedged)	1.90%	322,463.802	13.45	14.80	17.56
A (acc) USD	1.90%	3,114,738.643	12.12	12.72	14.85
A (Qdis) USD	1.90%	1,257,307.478	8.37	9.08	10.83
A (Ydis) EUR-H1 (hedged)	1.90%	107,778.897	10.26	11.62	14.11
B (Qdis) USD ^a	–	–	–	7.97	9.63
C (Qdis) USD	2.48%	655,552.704	7.89	8.60	10.31
I (acc) CAD ^a	–	–	–	11.35	12.65
I (acc) USD	1.02%	1,822,658.771	14.15	14.72	17.03
N (acc) EUR-H1 (hedged)	2.65%	125,709.953	12.17	13.49	16.14
N (acc) USD	2.65%	1,022,073.884	10.63	11.24	13.22
W (acc) USD	1.09%	282,404.235	10.53	10.96	12.69
W (Qdis) USD	1.10%	54,722.612	9.63	10.35	12.25

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	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Franklin Global Real Estate Fund - USD (continued)					
Z (acc) USD	1.39%	102,106.576	11.18	11.68	13.56
Franklin Gold and Precious Metals Fund - USD					
A (acc) CHF-H1 (hedged)	1.83%	323,206.777	3.52	3.63	4.91
A (acc) EUR	1.83%	8,689,280.215	6.84	6.94	8.06
A (acc) EUR-H1 (hedged)	1.83%	4,858,660.098	4.24	4.38	5.88
A (acc) HKD	1.83%	3,085,309.157	5.66	5.53	7.19
A (acc) SGD	1.83%	7,220,307.412	5.53	5.54	7.05
A (acc) USD	1.83%	23,538,497.719	5.60	5.46	7.18
A (Ydis) EUR	1.83%	4,866,445.257	6.84	6.95	8.07
I (acc) USD	0.97%	9,074,513.260	6.29	6.08	7.92
N (acc) EUR	2.58%	6,147,864.066	6.20	6.34	7.42
N (acc) USD	2.58%	3,928,098.292	5.07	4.98	6.60
W (acc) SGD	1.02%	61,285.191	7.21	7.16	–
W (acc) USD	1.02%	53,442.380	7.23	6.99	–
Franklin Gulf Wealth Bond Fund - USD					
A (acc) CHF-H1 (hedged)	1.37%	46,055.699	9.22	9.51	10.62
A (acc) EUR-H1 (hedged)	1.37%	376,429.120	8.88	9.08	10.11
A (acc) USD	1.37%	6,354,074.406	15.93	15.73	17.31
A (Mdis) USD	1.37%	9,776,481.337	10.27	10.71	12.27
C (Mdis) USD	2.15%	218,830.215	8.52	8.96	10.34
I (acc) CHF-H1 (hedged)	0.81%	2,811.980	9.35	9.60	10.67
I (acc) EUR-H1 (hedged)	0.82%	3,117,552.007	11.29	11.48	12.72
I (acc) USD	0.82%	1,385,767.392	16.86	16.56	18.13
I (Mdis) USD	0.82%	3,451,785.333	9.29	9.63	10.99
I (Ydis) EUR-H1 (hedged)	0.82%	2,045,592.724	8.43	8.97	–
N (acc) EUR-H1 (hedged)	2.07%	34,774.455	8.75	9.00	10.11
N (acc) PLN-H1 (hedged)	2.07%	2,836,534.459	9.94	9.71	10.63
N (acc) USD	2.07%	1,163,003.433	10.42	10.37	11.49
W (acc) CHF-H1 (hedged)	0.86%	2,856.343	9.34	9.60	10.66
W (acc) USD	0.87%	382,528.831	9.99	9.82	10.75
W (Mdis) USD	0.87%	1,883,784.675	9.83	10.20	11.63
Y (acc) USD	0.00%	100.000	9.97	–	–
Y (Ydis) EUR-H1 (hedged)	0.05%	547,199.369	9.74	10.33	11.84
Franklin High Yield Fund - USD					
A (acc) EUR	1.51%	402,176.007	12.10	11.54	11.75
A (acc) USD	1.51%	2,924,052.425	20.27	18.56	21.38
A (Mdis) AUD-H1 (hedged)	1.51%	636,215.173	7.13	7.09	8.70
A (Mdis) SGD-H1 (hedged)	1.51%	1,896,930.769	6.14	6.05	7.37
A (Mdis) USD	1.51%	157,631,657.758	5.05	4.92	5.98
B (Mdis) USD	2.86%	18,854.920	4.55	4.47	5.52
C (acc) USD	2.19%	432,553.990	24.90	22.95	26.62
F (Mdis) USD	2.18%	108.225	7.91	7.76	9.28
I (acc) EUR-H1 (hedged)	1.01%	2,565.924	12.92	12.15	14.14
I (acc) USD	0.87%	649,918.330	22.04	20.05	22.95
I (Mdis) USD	0.87%	1,133,217.865	8.36	8.09	9.76
N (acc) EUR	2.11%	376,102.660	11.70	11.23	11.50
N (acc) USD	2.11%	807,937.145	20.24	18.64	21.61
N (Mdis) USD	2.11%	1,290,761.642	6.72	6.58	8.05
W (acc) USD	0.91%	62,433.295	11.27	10.26	11.74
W (Mdis) USD	0.91%	480,284.746	8.46	8.19	9.90
Y (Mdis) USD	0.04%	493,931.347	8.51	8.17	9.79
Z (Mdis) USD	1.11%	417,063.875	7.70	7.47	9.04
Franklin Income Fund - USD					
A (acc) EUR	1.67%	16,956.466	12.31	12.08	11.33
A (acc) USD	1.67%	10,087,420.636	12.89	12.16	12.91
A (Mdir) RMB-H1 (hedged)	1.67%	39,529,228.791	8.42	8.87	–
A (Mdis) AUD-H1 (hedged)	1.67%	20,872,871.179	7.44	7.76	8.85
A (Mdis) EUR-H1 (hedged)	1.68%	15,903,977.882	6.73	7.12	8.15
A (Mdis) HKD	1.67%	267,914,150.879	8.97	9.17	10.26
A (Mdis) SGD-H1 (hedged)	1.68%	13,523,165.368	6.81	7.04	7.97
A (Mdis) USD	1.67%	218,566,139.853	9.90	10.10	11.42

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Franklin Income Fund - USD (continued)					
A (Mdis) ZAR-H1 (hedged)	1.67%	969,051.816	106.08	105.90	114.59
A (Qdis) PLN-H1 (hedged)*	1.68%	26,134.613	101.13	–	–
B (Mdis) USD	2.94%	1,828.092	8.54	8.81	10.09
C (acc) USD	2.25%	2,378,394.230	27.77	26.34	28.13
C (Mdis) USD	2.25%	5,691,373.015	12.16	12.47	14.18
F (Mdis) USD	2.67%	52,412,266.628	8.06	8.31	9.49
G (acc) EUR	2.28%	4,429.085	11.09	10.94	10.32
I (acc) EUR	0.86%	103,315.125	14.98	14.61	13.60
I (acc) USD	0.87%	1,319,869.566	26.59	24.87	26.20
I (Ydis) EUR-H1 (hedged)	0.85%	29,401.855	7.80	8.05	8.96
N (acc) EUR-H1 (hedged)	2.17%	420,427.382	10.18	10.01	10.82
N (acc) PLN-H1 (hedged)*	2.18%	484,935.528	10.25	–	–
N (acc) USD	2.17%	5,434,163.870	25.96	24.60	26.26
N (Mdis) EUR	2.17%	350,033.877	8.57	9.14	9.17
N (Mdis) EUR-H1 (hedged)	2.17%	4,885,122.594	6.46	6.86	7.90
N (Mdis) USD	2.18%	1,692,871.474	7.43	7.62	8.66
W (acc) USD	0.92%	1,559,840.992	12.87	12.04	12.69
W (Mdis) USD	0.92%	1,863,329.787	9.08	9.19	10.31
Y (Mdis) JPY*	0.00%	143.795	1,001.50	–	–
Z (acc) USD	1.16%	771,748.922	19.91	18.68	19.74
Z (Mdis) USD	1.17%	1,483,714.479	9.32	9.46	10.64
Franklin India Fund - USD					
A (acc) EUR	1.84%	4,405,775.603	58.84	51.38	49.72
A (acc) EUR-H1 (hedged)	1.84%	535,501.107	13.82	11.96	13.35
A (acc) HKD	1.84%	192,241.707	24.61	20.67	22.41
A (acc) SEK	1.84%	4,853,198.348	35.05	27.88	25.55
A (acc) SGD	1.84%	2,511,070.734	19.52	16.82	17.83
A (acc) USD	1.84%	9,871,557.191	53.09	44.52	48.75
A (Ydis) EUR	1.84%	314,445.437	86.78	75.78	73.32
A (Ydis) GBP	1.84%	81,069.858	74.54	65.22	62.82
AS (acc) SGD	1.74%	440,872.959	16.45	14.16	14.99
B (acc) USD	3.13%	82.672	42.63	35.86	39.78
C (acc) USD	2.42%	88,214.656	47.89	40.39	44.48
I (acc) EUR	0.98%	712,489.785	68.77	59.54	57.12
I (acc) USD	0.99%	2,474,868.781	62.12	51.65	56.07
I (Ydis) EUR	1.12%	3,155.000	67.11	58.18	55.90
N (acc) EUR	2.59%	1,136,866.628	51.74	45.52	44.38
N (acc) PLN-H1 (hedged)	2.59%	1,309,808.783	23.55	19.53	21.60
N (acc) USD	2.59%	740,474.237	46.51	39.29	43.34
S (acc) USD	0.78%	44,982.000	29.39	24.38	26.41
W (acc) EUR	1.04%	505,813.016	33.64	29.14	27.97
W (acc) EUR-H1 (hedged)	1.04%	62,222.727	11.05	9.47	10.48
W (acc) GBP	1.04%	1,210,766.470	35.94	31.20	29.82
W (acc) USD	1.04%	1,012,755.893	29.17	24.27	26.36
X (acc) USD	0.25%	111.176	28.54	23.55	25.38
Y (Mdis) USD	0.08%	111.147	21.06	17.44	18.84
Z (acc) GBP	1.34%	12,873.148	34.85	30.34	29.08
Z (acc) USD	1.35%	26,034.391	22.25	18.57	20.23
Franklin Innovation Fund - USD					
A (acc) CZK-H1 (hedged)	1.80%	8,051,648.160	142.06	115.54	182.50
A (acc) EUR-H1 (hedged)	1.80%	5,017.191	8.57	7.32	–
A (acc) USD	1.80%	10,155,743.896	14.45	11.73	18.54
A (Ydis) EUR	1.80%	2,314,623.171	14.60	12.35	17.24
C (acc) USD	2.38%	1,381,192.670	13.63	11.13	17.69
F (acc) USD	2.80%	500.000	9.47	7.77	–
I (acc) EUR	0.85%	636,229.321	8.10	6.78	–
I (acc) USD	0.85%	6,036,139.404	14.96	12.03	18.83
I (acc) USD-H4 (BRL) (hedged)	0.85%	172,750.287	13.49	9.18	14.38
N (acc) EUR*	2.55%	93.258	11.47	–	–

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Franklin Innovation Fund - USD (continued)					
N (acc) USD	2.55%	2,044,887.009	13.54	11.08	17.64
W (acc) CHF-H1 (hedged)	0.90%	23,061.709	8.74	7.45	11.97
W (acc) USD	0.90%	750,570.485	14.94	12.02	18.82
Franklin Intelligent Machines Fund - USD					
A (acc) EUR-H1 (hedged)	1.80%	7,930.534	9.77	7.33	–
A (acc) SGD-H1 (hedged)	1.80%	6,777.500	9.26	6.79	–
A (acc) USD	1.80%	147,345.020	9.56	6.83	–
A (Ydis) EUR	1.80%	6,921.739	10.14	7.56	–
C (acc) USD	2.38%	5,000.000	9.47	6.80	–
I (acc) EUR	0.85%	108,309.505	10.33	7.61	–
I (acc) USD	0.85%	125,000.000	9.72	6.87	–
N (acc) EUR	2.55%	155,473.918	10.03	7.52	–
N (acc) USD	2.55%	23,052.580	9.44	6.79	–
W (acc) USD	0.90%	125,321.429	9.71	6.87	–
Franklin Japan Fund - JPY					
A (acc) EUR	1.93%	671,257.673	7.92	7.13	7.67
A (acc) JPY	1.93%	1,861,796.059	1,254.59	1,019.24	1,014.14
A (acc) USD	1.93%	1,538,291.384	8.69	7.51	9.13
A (acc) USD-H1 (hedged)	1.86%	397,695.865	15.10	11.76	11.68
C (acc) USD	2.50%	87,193.098	9.21	8.00	9.78
I (acc) EUR	0.93%	922,209.135	13.22	11.78	12.57
I (acc) USD	0.93%	10,043.814	11.95	10.22	12.36
N (acc) EUR	2.68%	648,385.193	6.66	6.04	6.54
N (acc) USD	2.67%	149,840.854	11.14	9.70	11.87
W (acc) EUR	0.97%	43,852.820	17.96	16.00	17.03
Franklin K2 Alternative Strategies Fund - USD					
A (acc) CHF-H1 (hedged)	2.75%	71,690.594	9.06	9.13	10.24
A (acc) CZK-H1 (hedged)	2.75%	1,285,754.145	104.34	98.95	107.16
A (acc) EUR	2.75%	576,140.820	10.97	11.10	10.86
A (acc) EUR-H1 (hedged)	2.75%	9,802,333.567	9.99	9.95	11.14
A (acc) NOK-H1 (hedged)	2.75%	40,325.790	10.63	10.47	11.60
A (acc) SEK-H1 (hedged)	2.75%	93,246.215	9.74	9.67	10.79
A (acc) SGD-H1 (hedged)	2.75%	123,226.689	11.42	11.17	12.37
A (acc) USD	2.75%	9,205,637.183	11.63	11.31	12.51
A (Ydis) EUR	2.75%	962,625.628	13.79	13.96	13.65
A (Ydis) EUR-H1 (hedged)	2.75%	767,042.529	9.35	9.31	10.43
A (Ydis) USD	2.75%	766,476.651	11.63	11.30	12.51
A PF (acc) EUR-H1 (hedged)	2.10%	5,703,195.589	9.75	9.65	10.75
A PF (Ydis) EUR-H1 (hedged)	2.10%	84,759.627	9.78	9.68	10.77
C (acc) USD	3.33%	417,769.777	10.39	10.16	11.31
G (acc) EUR-H1 (hedged)	3.35%	17,504.310	9.06	9.09	10.25
I (acc) CHF-H1 (hedged)	1.90%	2,107,078.851	9.71	9.71	10.79
I (acc) EUR-H1 (hedged)	1.90%	10,929,599.449	10.74	10.64	11.81
I (acc) GBP-H1 (hedged)	1.90%	221,682.260	11.70	11.37	12.50
I (acc) JPY	1.90%	123.012	1,687.30	1,528.06	1,372.90
I (acc) JPY-H1 (hedged)	1.90%	3,925.864	1,079.09	1,085.28	1,197.27
I (acc) USD	1.90%	10,247,405.074	12.53	12.08	13.25
I (acc) USD-H4 (BRL) (hedged)	1.90%	272,958.225	9.98	8.23	8.86
I PF (acc) EUR-H1 (hedged)	1.45%	3,002,255.397	9.99	9.86	10.89
I PF (Ydis) EUR-H1 (hedged)	1.45%	2,405.384	10.01	9.84	10.86
N (acc) EUR-H1 (hedged)	3.50%	2,454,151.040	9.34	9.38	10.58
N (acc) HUF-H1 (hedged)	3.50%	4,566,569.875	107.28	95.86	104.98
N (acc) PLN-H1 (hedged)	3.50%	2,487,736.875	10.63	10.10	11.12
N (acc) USD	3.50%	3,620,232.465	10.89	10.67	11.89
N (Ydis) EUR-H1 (hedged)	3.50%	4,351.369	9.07	9.10	10.27
S (acc) CHF-H1 (hedged)	1.75%	1,073,133.486	9.71	9.71	10.77
S (acc) EUR-H1 (hedged)	1.75%	1,192,459.224	9.99	9.85	10.93
S (acc) GBP-H1 (hedged)	1.75%	2,980,775.386	10.68	10.35	11.37
S (acc) SGD-H1 (hedged)	1.75%	3,542.958	11.05	10.70	11.73
S (acc) USD	1.75%	2,036,722.613	11.42	11.00	12.05
S PF (acc) EUR	1.40%	103.520	9.87	9.87	–
S PF (acc) EUR-H1 (hedged)	1.40%	2,475.065	10.03	9.89	–

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Franklin K2 Alternative Strategies Fund - USD (continued)					
W (acc) CHF-H1 (hedged)	1.95%	3,722.818	9.63	9.64	10.72
W (acc) EUR	1.95%	435,036.915	14.74	14.80	14.36
W (acc) EUR-H1 (hedged)	1.95%	2,361,772.292	9.84	9.75	10.82
W (acc) GBP-H1 (hedged)	1.95%	134,539.562	11.63	11.30	12.43
W (acc) USD	1.95%	3,573,591.993	11.94	11.52	12.64
W (Ydis) EUR-H1 (hedged)	1.95%	255,270.889	9.47	9.35	10.39
Y (acc) CAD-H1 (hedged)	0.16%	787,980.469	13.19	12.55	13.54
Y (Mdis) USD	0.15%	109,739.859	12.16	11.88	13.09
Z (acc) GBP-H1 (hedged)	2.25%	3,080.566	11.34	11.09	12.25
Z (acc) USD	2.25%	190,904.393	12.15	11.76	12.95
Franklin MENA Fund - USD					
A (acc) EUR	2.70%	1,776,562.478	8.56	8.48	6.82
A (acc) EUR-H1 (hedged)	2.71%	443,539.633	4.85	4.76	4.38
A (acc) USD	2.70%	2,708,584.064	9.40	8.95	8.14
A (Ydis) USD	2.71%	63,387.388	9.83	9.36	8.51
I (acc) EUR	1.37%	169,022.092	10.23	10.01	7.96
I (acc) USD	1.37%	123,177.453	11.19	10.51	9.44
N (acc) EUR-H1 (hedged)	3.21%	927,869.976	4.50	4.44	4.11
N (acc) USD	3.21%	538,525.527	8.71	8.33	7.62
W (acc) EUR	1.41%	9,800.095	17.98	17.57	13.98
W (Qdis) USD	1.41%	406.659	17.32	16.52	15.04
X (acc) USD	0.30%	77.279	28.50	26.48	23.55
Franklin Mutual European Fund - EUR					
A (acc) CZK-H1 (hedged)	1.82%	2,384,051.522	184.47	157.40	156.35
A (acc) EUR	1.84%	9,101,477.722	28.42	25.45	25.91
A (acc) RMB-H1 (hedged)	1.82%	1,640.365	167.79	148.78	145.72
A (acc) SEK	1.88%	125,563.401	21.64	17.65	16.97
A (acc) USD	1.84%	3,324,767.882	31.00	26.66	30.72
A (acc) USD-H1 (hedged)	1.82%	661,352.699	14.30	12.39	12.44
A (Ydis) EUR	1.84%	494,461.236	22.62	20.64	21.38
A (Ydis) GBP	1.84%	42,708.868	19.59	17.90	18.47
B (acc) USD	2.90%	2,662.244	23.13	20.10	23.34
C (acc) EUR	2.39%	77.466	24.67	22.21	22.73
C (acc) USD	2.42%	149,234.349	26.83	23.22	26.91
I (acc) EUR	0.96%	3,087,264.109	27.98	24.84	25.06
N (acc) EUR	2.59%	1,698,851.947	22.40	20.21	20.73
N (acc) USD	2.59%	171,206.446	24.30	21.06	24.44
N (acc) USD-H1 (hedged)	2.56%	127,254.664	13.87	12.09	12.24
W (acc) EUR	1.00%	426,164.267	16.54	14.69	14.83
W (acc) USD	1.00%	223,369.435	11.53	9.83	11.24
W (acc) USD-H1 (hedged)	1.00%	147,255.044	12.91	11.09	11.05
W (Ydis) EUR	1.00%	12,495.793	12.13	11.08	11.47
X (acc) EUR	0.15%	78.147	15.18	13.36	13.37
Y (Mdis) EUR	0.07%	88.136	11.81	10.70	11.10
Z (acc) EUR	1.34%	13,842.361	18.12	16.15	16.36
Z (acc) USD	1.34%	148,025.690	16.26	13.92	15.98
Z (acc) USD-H1 (hedged)	1.33%	40,018.881	15.40	13.28	13.26
Franklin Mutual Global Discovery Fund - USD					
A (acc) EUR	1.84%	4,129,492.764	26.49	23.99	23.47
A (acc) EUR-H2 (hedged)	1.84%	659,439.392	16.25	14.61	15.41
A (acc) USD	1.84%	6,228,653.446	23.90	20.79	23.01
A (Ydis) EUR	1.84%	732,929.334	34.19	31.33	30.89
A (Ydis) GBP	1.84%	31,455.864	29.60	27.19	26.69
B (acc) USD ^a	–	–	–	16.74	18.77
C (acc) USD	2.42%	570,983.727	21.55	18.85	20.99
I (acc) EUR	0.97%	790,731.152	30.92	27.77	26.95
I (acc) EUR-H2 (hedged)	0.97%	2,136,928.961	24.38	21.74	22.72
I (acc) USD	0.98%	1,824,642.880	27.88	24.05	26.39

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Franklin Mutual Global Discovery Fund - USD (continued)					
N (acc) EUR	2.58%	1,223,097.189	23.15	21.13	20.83
N (acc) EUR-H2 (hedged)	2.58%	517,329.881	14.68	13.30	14.12
N (acc) USD	2.59%	642,470.679	20.92	18.33	20.45
W (acc) EUR	1.03%	67,414.999	18.52	16.65	16.17
W (acc) EUR-H1 (hedged)	1.03%	10,340.485	10.20	9.18	10.25
W (acc) USD	1.03%	30,306.330	12.92	11.15	12.24
Z (acc) USD	1.34%	219,933.193	21.36	18.49	20.37
Franklin Mutual U.S. Value Fund - USD					
A (acc) EUR	1.83%	155,136.476	86.82	82.11	83.99
A (acc) EUR-H1 (hedged)	1.84%	22,829.311	54.81	51.80	60.97
A (acc) SGD	1.84%	315,315.678	15.30	14.27	15.98
A (acc) USD	1.84%	1,553,958.713	94.69	85.97	99.49
A (Ydis) USD	1.84%	39,998.457	87.80	79.71	92.27
B (acc) USD ^a	—	—	—	35.66	41.81
C (acc) USD	2.42%	716,092.810	25.66	23.43	27.28
I (acc) EUR	0.98%	85,969.529	25.66	24.05	24.38
I (acc) EUR-H1 (hedged)	0.99%	1,617.552	16.18	15.14	17.66
I (acc) USD	0.97%	1,039,416.940	27.99	25.19	28.91
N (acc) EUR	2.58%	397,903.557	40.62	38.70	39.87
N (acc) EUR-H1 (hedged)	2.59%	67,267.198	25.79	24.56	29.13
N (acc) USD	2.59%	443,784.240	44.34	40.56	47.29
W (acc) USD	1.03%	1,086,141.566	12.79	11.52	13.22
Z (acc) USD	1.34%	167,874.720	23.87	21.57	24.83
Franklin Natural Resources Fund - USD					
A (acc) EUR	1.82%	5,463,781.379	7.11	6.48	4.95
A (acc) USD	1.82%	22,618,051.661	7.75	6.78	5.86
A (Ydis) EUR-H1 (hedged)	1.82%	442,571.888	5.52	5.07	4.44
A (Ydis) USD	1.82%	359,913.466	7.75	6.78	5.87
B (acc) USD ^a	—	—	—	6.70	5.88
C (acc) USD	2.39%	528,321.301	6.78	5.96	5.19
F (acc) USD	2.82%	566,855.201	10.85	9.58	8.37
I (acc) EUR	0.97%	515,966.068	8.17	7.41	5.62
I (acc) USD	0.97%	582,279.255	8.92	7.73	6.63
N (acc) EUR	2.56%	5,973,106.336	6.30	5.78	4.45
N (acc) PLN-H1 (hedged)	2.57%	18,598,777.412	7.78	6.83	5.90
W (acc) USD	1.01%	39,805.456	11.60	10.06	—
Franklin NextStep Balanced Growth Fund - USD					
A (acc) HKD	1.58%	131,943.523	13.10	12.59	15.18
A (acc) RMB-H1 (hedged) ^a	—	—	—	10.53	12.54
A (acc) SGD-H1 (hedged)	1.58%	71,933.822	12.36	12.05	14.72
A (Acc) USD	1.58%	1,278,147.690	13.02	12.50	15.23
A (Mdis) HKD	1.58%	24,076.167	12.14	11.81	14.33
A (Mdis) SGD-H1 (hedged)	1.58%	105,336.376	11.47	11.33	13.94
A (Mdis) USD	1.58%	287,372.183	12.07	11.73	14.39
Franklin NextStep Conservative Fund - USD					
A (acc) PLN-H1 (hedged)	1.37%	2,824,689.321	11.58	11.05	12.68
A (acc) USD	1.37%	617,190.384	11.62	11.31	13.09
A (Mdis) USD	1.37%	49,567.783	10.47	10.36	12.12
C (acc) USD	2.15%	895,518.933	10.02	9.83	11.47
N (acc) USD	2.25%	596,689.566	10.89	10.69	12.49
W (Mdis) EUR-H1 (hedged)	0.78%	279,380.553	8.87	9.03	10.66
W (Mdis) GBP-H1 (hedged)	0.78%	171,785.420	9.94	9.96	11.64
W (Mdis) USD	0.78%	254,381.591	10.43	10.25	11.93
Franklin NextStep Dynamic Growth Fund - USD					
A (acc) HKD	1.68%	229,657.273	13.98	13.25	16.29
A (acc) RMB-H1 (hedged)	1.68%	16,164.861	10.84	10.55	12.83
A (acc) SGD-H1 (hedged)	1.68%	32,248.529	13.14	12.65	15.79
A (acc) USD	1.68%	83,194.845	13.91	13.17	16.37
A (Mdis) HKD	1.68%	26,100.421	13.25	12.67	15.67
A (Mdis) SGD-H1 (hedged)	1.68%	28,322.871	12.40	12.03	15.09
A (Mdis) USD	1.68%	26,718.900	13.11	12.51	15.64

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Franklin NextStep Growth Fund - USD					
A (acc) PLN-H1 (hedged)	1.73%	415,648.421	15.07	13.36	15.89
A (acc) USD	1.73%	682,470.351	15.37	13.84	16.50
A (Mdis) USD	1.73%	31,605.664	14.39	13.09	15.71
C (acc) USD	2.31%	86,363.673	11.73	10.62	12.73
N (acc) USD	2.53%	336,182.614	14.49	13.15	15.80
W (Mdis) EUR-H1 (hedged)	0.89%	3,654.000	12.05	11.29	13.67
W (Mdis) GBP-H1 (hedged)	0.89%	86,041.752	13.51	12.49	15.01
W (Mdis) USD	0.89%	89,626.601	14.28	12.89	15.33
Franklin NextStep Moderate Fund - USD					
A (acc) PLN-H1 (hedged)	1.58%	4,270,755.754	14.22	12.90	15.09
A (acc) USD	1.58%	633,986.005	14.27	13.14	15.46
A (Mdis) USD	1.58%	178,351.766	13.20	12.30	14.59
C (acc) USD	2.26%	1,037,141.508	11.23	10.41	12.33
N (acc) USD	2.38%	1,450,064.583	13.45	12.48	14.80
W (Mdis) EUR-H1 (hedged)	0.83%	158,168.266	11.17	10.71	12.80
W (Mdis) GBP-H1 (hedged)	0.83%	126,380.945	12.68	11.98	14.23
W (Mdis) USD	0.83%	365,215.974	13.08	12.10	14.25
Franklin NextStep Stable Growth Fund - USD					
A (acc) HKD	1.37%	149,284.639	11.11	10.98	12.75
A (acc) SGD-H1 (hedged)	1.37%	8,931.358	10.59	10.59	12.45
A (acc) USD	1.37%	271,937.059	11.04	10.90	12.80
A (Mdis) HKD	1.37%	338,248.097	9.93	9.99	11.73
A (Mdis) SGD-H1 (hedged)	1.37%	25,472.001	9.47	9.64	11.45
A (Mdis) USD	1.37%	113,686.386	9.87	9.92	11.77
Franklin Sealand China A-Shares Fund - USD[†]					
A (acc) RMB	1.92%	687.980	9.26	–	–
A (acc) EUR	2.00%	91.710	8.86	–	–
A (acc) HKD	1.92%	784.995	8.74	–	–
A (acc) SGD	1.91%	132.855	8.96	–	–
A (acc) SGD-H1 (hedged)	2.00%	3,321.375	8.71	–	–
A (acc) USD	2.00%	100.000	8.76	–	–
A (Ydis) EUR	1.91%	91.710	8.86	–	–
A (Ydis) USD	1.92%	100.000	8.75	–	–
EB (acc) EUR	0.45%	91.709	8.88	–	–
EB (acc) USD	0.45%	5,000,100.000	8.78	–	–
EB (Ydis) USD	0.45%	1,022,594.888	8.78	–	–
I (acc) EUR	1.15%	91.710	8.87	–	–
I (acc) USD	1.15%	114.679	8.77	–	–
I (Ydis) USD	1.15%	100.000	8.77	–	–
S (acc) EUR	1.15%	91.709	8.87	–	–
S (acc) USD	1.15%	100.000	8.77	–	–
S (Ydis) USD	1.15%	100.000	8.77	–	–
W (acc) EUR	1.25%	91.709	8.87	–	–
W (acc) USD	1.25%	552,619.268	8.77	–	–
W (Ydis) USD	1.25%	100.000	8.77	–	–
Franklin Strategic Income Fund - USD					
A (acc) EUR	1.35%	1,526,250.730	14.30	14.27	14.47
A (acc) EUR-H1 (hedged)	1.35%	890,362.652	10.42	10.28	11.97
A (acc) USD	1.35%	5,862,775.369	15.58	14.93	17.13
A (Mdis) AUD-H1 (hedged)	1.35%	513,014.730	7.15	7.35	8.87
A (Mdis) EUR	1.35%	3,893,044.087	7.33	7.70	8.16
A (Mdis) EUR-H1 (hedged)	1.35%	5,271,050.619	6.01	6.26	7.63
A (Mdis) SGD-H1 (hedged)	1.35%	71,718.532	6.96	7.12	8.55
A (Mdis) USD	1.35%	12,503,668.999	8.00	8.07	9.68
A (Qdis) PLN-H1 (hedged)	1.35%	535,581.258	8.36	8.23	9.78
B (Mdis) USD [‡]	–	–	–	7.22	8.80
C (acc) USD	1.95%	1,350,470.742	9.94	9.57	11.05

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Franklin Strategic Income Fund - USD (continued)					
C (Mdis) USD	1.95%	3,392,244.437	7.61	7.73	9.32
F (Mdis) USD	2.35%	1,878,423.096	7.88	8.03	9.72
I (acc) EUR-H1 (hedged)	0.81%	227,389.247	10.64	10.47	12.12
I (acc) USD	0.81%	141,544.502	16.92	16.12	18.40
I (Ydis) USD	0.79%	37,657.750	7.75	7.77	9.22
N (acc) EUR-H1 (hedged)	2.07%	585,735.381	9.57	9.53	11.18
N (acc) USD	2.08%	3,495,092.133	11.47	11.07	12.79
N (Mdis) EUR-H1 (hedged)	2.07%	1,886,168.821	5.70	5.98	7.34
W (acc) EUR	0.85%	27,267.924	10.29	10.23	10.32
W (acc) USD	0.85%	1,701,877.013	10.62	10.12	11.56
W (Mdis) USD	0.85%	295,943.761	8.09	8.13	9.70
Y (Mdis) USD	0.05%	1,031,568.010	8.42	8.39	9.92
Z (acc) USD	1.08%	728,632.683	14.09	13.45	15.39
Franklin Systematic Style Premia Fund - USD^a					
S (acc) USD	—	—	—	9.20	8.94
Y (acc) USD	—	—	—	9.57	9.06
Y (Mdis) USD	—	—	—	9.17	8.94
Franklin Technology Fund - USD					
A (acc) CHF-H1 (hedged)	1.81%	321,926.242	9.38	7.74	12.61
A (acc) EUR	1.81%	40,031,599.093	33.53	27.06	38.03
A (acc) EUR-H1 (hedged)	1.81%	5,196,018.123	18.24	14.91	24.41
A (acc) HKD	1.81%	9,340,224.226	48.14	37.36	58.79
A (acc) RMB-H1 (hedged)	1.81%	21,473,939.915	9.29	7.45	11.69
A (acc) SGD-H1 (hedged)	1.81%	10,897,447.061	19.11	15.21	24.41
A (acc) USD	1.81%	118,722,809.453	36.51	28.30	44.99
B (acc) USD ^a	—	—	—	21.15	34.07
C (acc) USD	2.39%	2,490,934.829	68.96	53.75	85.97
F (acc) USD	2.81%	3,470,937.552	16.25	12.72	20.42
G (acc) EUR	2.41%	8,562.700	16.18	13.14	18.57
I (acc) EUR	0.85%	10,600,876.729	65.30	52.20	72.66
I (acc) EUR-H1 (hedged)	0.85%	3,181,739.993	9.59	7.76	12.57
I (acc) USD	0.85%	17,527,262.060	53.00	40.68	64.06
I (Ydis) EUR	0.85%	1,456,881.958	21.55	17.23	23.97
N (acc) EUR	2.56%	14,594,541.618	27.20	22.12	31.31
N (acc) PLN-H1 (hedged)	2.56%	5,346,402.557	15.31	12.07	19.72
N (acc) USD	2.56%	10,237,505.540	29.64	23.14	37.08
W (acc) CHF-H1 (hedged)	0.90%	386,050.893	12.38	10.12	16.43
W (acc) EUR	0.90%	1,322,012.902	57.52	46.00	64.06
W (acc) EUR-H1 (hedged)	0.90%	1,805,724.656	18.29	14.83	24.07
W (acc) USD	0.90%	8,247,416.992	44.82	34.42	54.23
X (acc) EUR	0.15%	2,732,240.437	11.35	9.01	12.45
X (acc) USD	0.15%	24,977.534	47.90	36.51	57.09
Z (acc) USD	1.20%	427,394.186	54.33	41.84	66.13
Franklin U.S. Dollar Short-Term Money Market Fund - USD					
A (acc) USD	0.25%	14,069,133.477	12.50	12.07	12.06
A (Mdis) USD	0.25%	11,162,463.444	9.83	9.78	9.77
AX (acc) USD	0.65%	8,931,225.921	10.28	9.97	10.01
B (Mdis) USD ^a	—	—	—	8.78	8.88
C (acc) USD	1.24%	987,132.561	9.99	9.74	9.84
F (Mdis) USD	1.25%	399,335.310	10.01	9.76	9.86
N (acc) USD	1.15%	4,340,457.538	10.60	10.32	10.42
W (acc) USD	0.20%	3,993,437.539	10.85	10.47	10.46
Y (acc) USD ^b	0.04%	100.000	10.14	—	—
Franklin U.S. Government Fund - USD					
A (acc) EUR-H1 (hedged)	1.27%	1,568,871.866	8.09	8.54	9.43
A (acc) HKD	1.27%	1,386,038.374	10.83	11.10	11.99
A (acc) PLN-H1 (hedged) [*]	1.27%	367,851.373	9.91	—	—
A (acc) USD	1.27%	7,026,013.709	10.44	10.68	11.66
A (Mdis) HKD	1.27%	14,412,061.487	7.79	8.28	9.24
A (Mdis) USD	1.27%	46,861,390.491	7.30	7.74	8.72
AX (acc) USD	1.47%	1,483,477.291	14.47	14.83	16.22

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Franklin U.S. Government Fund - USD (continued)					
B (acc) USD ^a	–	–	–	11.20	12.39
B (Mdis) USD	2.52%	76.310	6.99	7.39	8.42
C (acc) USD	2.05%	1,704,323.360	12.12	12.50	13.75
F (Mdis) USD	2.27%	1,563,128.600	7.81	8.36	9.51
I (acc) EUR-H1 (hedged)	0.60%	626,626.892	9.03	9.48	10.39
I (acc) USD	0.60%	3,988,570.929	13.73	13.95	15.13
I (Mdis) JPY-H1 (hedged)	0.60%	20,956.510	654.56	725.29	819.26
I (Mdis) USD	0.60%	3,906,235.200	7.94	8.37	9.37
N (acc) USD	1.97%	4,153,179.386	12.81	13.19	14.50
N (Mdis) USD	1.97%	939,444.346	7.08	7.55	8.57
S (acc) EUR-H1 (hedged)	0.25%	3,842,984.495	9.03	9.43	–
W (acc) USD	0.70%	3,938,383.887	10.28	10.45	11.35
W (Mdis) USD	0.70%	526,971.345	7.81	8.23	9.21
X (acc) USD	0.15%	105.382	10.97	11.09	11.97
Z (acc) USD	0.97%	362,320.514	11.28	11.50	12.50
Z (Mdis) USD	0.97%	11,397.351	7.82	8.27	9.28
Franklin U.S. Low Duration Fund - USD					
A (acc) EUR	1.15%	798,816.235	11.37	11.62	10.94
A (acc) EUR-H1 (hedged)	1.15%	1,555,263.710	8.95	9.03	9.73
A (acc) USD	1.15%	6,693,093.239	11.05	10.85	11.55
A (Mdis) USD	1.15%	2,612,550.426	9.29	9.29	9.93
AX (acc) USD	1.35%	464,805.781	12.41	12.21	13.02
B (Mdis) USD ^a	–	–	–	8.98	9.67
C (acc) USD	2.05%	392,957.251	9.71	9.62	10.33
C (Mdis) USD	2.05%	1,128,213.711	9.36	9.28	9.97
I (acc) EUR-H1 (hedged)	0.59%	5,464,337.675	9.79	9.82	10.53
I (acc) USD	0.59%	1,064,824.417	13.89	13.56	14.36
N (Mdis) USD	1.85%	1,537,931.260	9.32	9.28	9.94
W (acc) USD	0.67%	1,700,759.931	10.54	10.30	10.91
W (Mdis) USD	0.67%	304,094.897	9.41	9.41	10.05
Y (Mdis) USD	0.06%	4,459,662.802	9.44	9.43	10.09
Z (acc) USD	0.85%	8,981.860	10.66	10.44	11.08
Franklin U.S. Opportunities Fund - USD					
A (acc) CHF-H1 (hedged)	1.81%	141,839.719	30.60	27.08	40.83
A (acc) EUR	1.81%	11,356,443.811	23.40	20.37	26.42
A (acc) EUR-H1 (hedged)	1.81%	11,694,236.057	14.86	13.01	19.60
A (acc) HKD	1.81%	3,961,275.225	34.77	29.10	42.26
A (acc) NOK-H1 (hedged)	1.81%	467,011.341	22.58	19.82	29.92
A (acc) RMB-H1 (hedged)	1.81%	239,129.119	250.28	216.02	313.30
A (acc) SEK-H1 (hedged)	1.81%	1,099,807.964	29.04	25.68	39.04
A (acc) SGD	1.81%	9,198,862.589	30.67	26.34	37.43
A (acc) SGD-H1 (hedged)	1.81%	12,023,479.225	36.79	31.47	46.56
A (acc) USD	1.81%	115,677,869.516	25.50	21.32	31.29
A (Ydis) EUR	1.81%	2,297,978.486	23.82	20.74	26.90
A (Ydis) GBP	1.81%	485,512.221	20.06	17.49	22.59
AS (acc) SGD	1.71%	7,614,846.930	20.58	17.66	25.06
B (acc) USD	3.11%	1,536.885	18.88	15.93	23.68
C (acc) USD	2.39%	4,262,218.031	39.73	33.40	49.31
F (acc) USD	2.81%	824,304.769	18.26	15.41	22.85
I (acc) EUR	0.85%	2,122,564.788	62.95	54.29	69.74
I (acc) EUR-H1 (hedged)	0.85%	1,109,578.265	39.53	34.29	51.19
I (acc) PLN-H1 (hedged)	0.85%	16,087.079	8.95	7.41	–
I (acc) USD	0.85%	12,126,314.648	68.72	56.88	82.69
N (acc) EUR	2.56%	2,714,254.261	44.91	39.38	51.46
N (acc) EUR-H1 (hedged)	2.56%	874,591.430	25.57	22.58	34.29
N (acc) PLN-H1 (hedged)	2.56%	7,646,556.078	41.73	35.20	52.59
N (acc) USD	2.56%	5,234,062.039	49.08	41.33	61.12
S (acc) EUR	0.75%	5,012,514.331	14.77	12.73	16.33
S (acc) EUR-H1 (hedged)	0.75%	22,888.273	13.21	11.30	16.85

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Franklin U.S. Opportunities Fund - USD (continued)					
S (acc) USD	0.75%	96,874.716	18.17	15.02	21.81
W (acc) EUR	0.90%	377,062.168	34.81	30.03	38.61
W (acc) EUR-H1 (hedged)	0.90%	195,280.613	17.27	15.12	22.58
W (acc) SGD	0.90%	67,260.152	8.05	6.86	–
W (acc) USD	0.90%	7,515,304.087	37.46	31.03	45.12
X (Ydis) USD	0.24%	2,740,201.357	38.98	32.11	46.43
Y (Mdis) USD	0.04%	37,417.731	22.32	18.42	26.64
Z (acc) USD	1.20%	802,096.072	45.56	37.84	55.20
Franklin UK Equity Income Fund - GBP					
A (acc) GBP*	1.56%	80.740	9.40	–	–
A (acc) USD	1.75%	32,823.171	12.59	11.60	12.79
A (Mdis) GBP	1.75%	17,953.069	11.30	11.37	11.55
A (Qdis) GBP	1.75%	31,870.641	11.41	11.48	11.66
A (Qdis) USD	1.75%	34,040.219	11.41	10.87	12.55
A (Ydis) GBP	1.75%	20,436.802	11.79	11.89	11.89
C (acc) USD	2.38%	23,078.670	12.38	11.47	12.73
EB (Qdis) GBP*	0.40%	311,930.739	9.42	–	–
EB (Qdis) USD*	0.40%	100.000	9.62	–	–
I (Ydis) GBP	0.60%	17,953.069	12.17	12.14	12.00
N (acc) USD	2.55%	26,208.560	12.32	11.43	12.72
W (acc) GBP	0.65%	47,788.592	13.15	12.49	12.00
W (acc) USD	0.65%	24,374.331	12.99	11.83	12.91
W (Qdis) GBP	0.65%	1,476,944.473	11.77	11.72	11.76
W (Qdis) USD	0.65%	29,353.670	11.63	11.08	12.65
W (Ydis) GBP	0.65%	17,953.069	12.16	12.13	12.00
Templeton All China Equity Fund - USD					
S (acc) USD	1.25%	400,000.000	5.56	7.62	–
Templeton Asia Equity Total Return Fund - USD					
S (acc) USD	1.05%	800,000.000	9.61	9.54	11.80
Templeton Asian Bond Fund - USD					
A (acc) CHF-H1 (hedged)	1.44%	284,190.994	7.75	8.15	9.01
A (acc) EUR	1.44%	967,497.867	17.54	18.35	17.66
A (acc) EUR-H1 (hedged)	1.44%	1,065,456.901	9.53	9.92	10.96
A (acc) USD	1.44%	2,708,138.155	15.83	15.90	17.31
A (Mdis) AUD-H1 (hedged)	1.42%	258,360.555	5.70	6.14	6.97
A (Mdis) EUR	1.44%	878,920.181	7.36	8.05	8.05
A (Mdis) SGD	1.44%	61,687.750	6.08	6.55	7.19
A (Mdis) SGD-H1 (hedged)	1.49%	207,343.293	5.62	5.98	6.70
A (Mdis) USD	1.44%	2,437,310.887	8.01	8.42	9.53
B (Mdis) USD ^a	–	–	–	7.56	8.68
C (Mdis) USD	2.22%	219,294.328	7.51	7.95	9.07
I (acc) CHF-H1 (hedged)	0.86%	1,000.000	8.46	8.72	9.59
I (acc) EUR	0.88%	80,700.080	15.97	16.62	15.90
I (acc) EUR-H1 (hedged)	1.00%	8,635.005	9.29	9.63	10.58
I (acc) USD	0.88%	148,854.350	17.44	17.43	18.87
I (Mdis) EUR	0.87%	20,936.000	8.00	8.71	8.66
I (Ydis) EUR-H1 (hedged)	0.81%	6,383.276	5.30	5.76	6.58
N (acc) EUR	2.14%	311,684.684	15.50	16.33	15.82
N (acc) USD	2.14%	219,808.343	13.99	14.15	15.52
N (Mdis) USD	2.14%	499,527.752	7.57	8.00	9.12
W (acc) EUR	0.56%	89.409	9.15	9.50	9.08
W (acc) EUR-H1 (hedged)	0.90%	22,727.339	8.28	8.57	9.41
W (Mdis) USD	0.90%	89,421.153	6.22	6.50	7.32
Y (Mdis) USD	0.02%	121.359	7.46	7.72	8.59
Z (acc) USD	1.14%	141,975.954	10.75	10.76	11.69
Templeton Asian Growth Fund - USD					
A (acc) CHF-H1 (hedged)	2.19%	479,214.436	9.80	10.55	14.94
A (acc) CZK-H1 (hedged)	2.19%	1,505,163.426	94.74	96.72	134.89
A (acc) EUR	2.19%	6,642,507.709	31.38	33.43	41.00
A (acc) EUR-H1 (hedged)	2.19%	1,490,282.096	19.18	20.53	29.27
A (acc) HKD	2.19%	8,723,812.430	10.36	10.61	14.57

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Templeton Asian Growth Fund - USD (continued)					
A (acc) RMB-H1 (hedged)	2.19%	105,877.065	129.74	136.95	186.09
A (acc) SGD	2.19%	5,355,833.739	8.80	9.25	12.43
A (acc) SGD-H1 (hedged)	2.19%	69,809.902	10.99	11.49	16.06
A (acc) USD	2.19%	17,652,732.460	34.30	35.09	48.69
A (Ydis) EUR	2.19%	2,109,958.182	28.55	30.43	37.31
A (Ydis) GBP	2.19%	200,292.517	24.53	26.19	31.99
A (Ydis) USD	2.19%	19,926,716.500	31.15	31.87	44.23
B (acc) USD ^a	—	—	—	13.54	19.04
C (acc) USD	2.77%	418,568.199	27.80	28.61	39.94
F (acc) USD	3.19%	211,483.297	9.59	9.91	13.88
I (acc) CHF-H1 (hedged)	1.21%	57,100.000	9.03	9.63	13.50
I (acc) EUR	1.17%	3,067,815.605	34.79	36.70	44.56
I (acc) EUR-H1 (hedged)	1.19%	244,863.690	18.42	19.52	27.54
I (acc) USD	1.19%	852,449.078	37.95	38.44	52.81
I (Ydis) EUR-H2 (hedged)	1.17%	5,053,341.584	5.64	5.79	7.77
N (acc) EUR	2.69%	766,862.287	41.26	44.18	54.45
N (acc) EUR-H1 (hedged)	2.69%	534,457.417	25.15	27.06	38.73
N (acc) HUF	2.69%	2,313,332.085	172.02	196.12	214.36
N (acc) PLN-H1 (hedged)	2.69%	2,892,504.708	12.57	12.89	18.33
N (acc) USD	2.69%	1,504,296.842	45.02	46.29	64.56
W (acc) EUR	1.23%	413,175.845	12.70	13.40	16.28
W (acc) EUR-H1 (hedged)	1.21%	11,518.818	9.03	9.37	13.22
W (acc) GBP	1.24%	106,142.449	15.20	16.08	19.44
W (acc) USD	1.24%	1,218,816.234	12.40	12.56	17.27
W (Ydis) EUR	1.24%	224,274.782	12.82	13.55	16.49
Y (Mdis) USD	0.07%	349,215.882	10.35	10.51	14.46
Z (acc) USD	1.68%	66,344.886	13.83	14.07	19.42
Z (Ydis) EUR-H1 (hedged)	1.68%	3,273.509	9.40	10.01	14.17
Z (Ydis) USD	1.69%	50,102.677	9.94	10.12	13.97
Templeton Asian Smaller Companies Fund - USD					
A (acc) EUR	2.23%	2,515,230.256	67.57	66.06	73.63
A (acc) SGD	2.23%	90,098.880	49.95	48.20	58.83
A (acc) USD	2.23%	3,157,753.210	54.04	50.73	63.98
A (Ydis) USD	2.23%	1,628,190.712	52.95	49.71	62.69
B (acc) USD ^a	—	—	—	44.12	56.23
F (acc) USD	3.23%	118,497.552	11.58	10.98	13.98
I (acc) EUR	1.18%	393,739.744	78.49	75.98	83.97
I (acc) USD	1.18%	2,563,561.969	62.99	58.52	73.04
I (Ydis) USD	1.18%	41,605.450	12.57	11.86	14.94
N (acc) EUR	2.73%	680,915.767	24.93	24.50	27.45
N (acc) USD	2.73%	867,124.184	19.16	18.08	22.92
S (acc) USD	0.90%	125,466.191	12.80	11.85	14.75
W (acc) EUR	1.22%	1,250,246.159	21.87	21.16	23.35
W (acc) USD	1.22%	1,123,960.616	17.39	16.16	20.18
W (Ydis) EUR-H1 (hedged)	1.22%	95,019.000	8.87	8.73	11.23
W (Ydis) USD	1.22%	762,480.846	11.09	10.46	13.17
X (Ydis) USD	0.29%	468,263.661	15.45	14.60	18.35
Y (Mdis) USD	0.07%	72.875	16.17	15.37	19.42
Templeton BRIC Fund - USD					
A (acc) EUR	2.49%	2,835,309.809	19.30	19.92	26.13
A (acc) EUR-H1 (hedged)	2.49%	360,392.894	9.30	9.65	14.78
A (acc) HKD	2.49%	68,018.811	9.60	9.53	13.99
A (acc) USD	2.49%	16,294,019.746	17.41	17.25	25.61
B (acc) USD ^a	—	—	—	13.93	20.92
C (acc) USD	3.07%	221,578.864	15.70	15.65	23.36
I (acc) USD	1.48%	17,167.323	20.98	20.59	30.25
N (acc) EUR	2.98%	729,276.235	17.67	18.34	24.17
N (acc) USD	2.99%	311,939.067	15.93	15.87	23.68

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Templeton China A-Shares Fund - USD					
A (acc) HKD	2.00%	3,875.750	5.64	7.96	9.52
A (acc) SGD	2.00%	666.025	5.67	8.20	9.60
A (acc) USD	2.00%	35,673.951	5.58	7.86	9.51
I (acc) USD	1.15%	500.000	5.70	7.96	9.54
W (acc) USD	1.25%	1,518.373	5.68	7.95	9.53
Y (acc) USD	0.15%	3,249,393.467	5.84	8.07	9.58
Templeton China Fund - USD					
A (acc) HKD	2.46%	254,904.322	9.48	12.71	19.87
A (acc) SGD	2.46%	2,253,212.847	6.90	9.49	14.52
A (acc) USD	2.46%	11,134,769.423	20.73	27.75	43.85
A (Ydis) EUR	2.46%	790,280.975	18.27	25.49	35.59
A (Ydis) GBP	2.46%	30,859.430	15.65	21.87	30.40
B (acc) USD ^a	—	—	—	11.06	17.70
C (acc) USD	3.04%	413,790.756	14.00	18.84	29.95
F (acc) USD	3.45%	838,079.241	7.15	9.67	15.43
I (acc) USD	1.36%	3,347,923.207	27.23	36.05	56.35
I (Ydis) GBP	1.36%	2,223.145	10.41	14.38	19.77
N (acc) USD	2.96%	992,329.010	19.57	26.32	41.81
W (acc) EUR	1.40%	33,044.112	11.69	16.13	22.28
W (acc) GBP	1.40%	157,201.495	13.21	18.27	25.14
W (acc) USD	1.40%	688,715.715	9.76	12.93	20.21
W (Ydis) EUR	1.40%	8,066.952	10.70	14.76	20.37
X (acc) HKD	0.27%	635,790.906	10.88	14.27	21.84
Z (acc) USD	1.92%	32,664.258	8.80	11.72	18.42
Templeton Eastern Europe Fund - EUR					
A (acc) EUR [#]	2.17%	5,265,596.661	11.28	7.32	29.04
A (acc) EUR RC ¹	11.72%	4,947,736.413	0.01	—	—
A (acc) USD [#]	2.18%	1,514,538.728	12.30	7.67	34.42
A (acc) USD RC ¹	11.73%	1,309,292.149	0.01	—	—
A (Ydis) EUR [#]	2.15%	45,428.796	11.16	7.24	28.71
A (Ydis) EUR RC ¹	11.61%	42,977.335	0.01	—	—
I (acc) EUR [#]	1.40%	677,954.330	8.98	5.76	22.62
I (acc) EUR RC ¹	11.67%	646,089.652	0.01	—	—
N (acc) EUR [#]	2.67%	307,546.262	10.00	6.52	25.98
N (acc) EUR RC ¹	11.74%	308,368.695	0.01	—	—
W (acc) EUR [#]	1.52%	613,778.221	5.58	3.58	14.08
W (acc) EUR RC ¹	11.71%	403,551.529	0.01	—	—
X (acc) EUR	0.30%	146,356.046	5.10	3.24	12.62
X (acc) EUR RC ¹	11.75%	146,356.046	0.01	—	—
Templeton Emerging Markets Bond Fund - USD					
A (acc) CHF-H1 (hedged)	1.84%	104,063.447	8.02	7.86	10.12
A (acc) EUR-H1 (hedged)	1.83%	778,633.468	7.30	7.11	9.18
A (acc) NOK-H1 (hedged)	1.83%	393,083.438	8.79	8.57	10.98
A (acc) SEK-H1 (hedged)	1.84%	380,089.367	7.99	7.82	10.08
A (acc) USD	1.84%	5,195,428.116	10.49	9.82	12.46
A (Bdis) CZK-H1 (hedged)	1.83%	2,148,336.685	61.47	62.06	85.24
A (Mdis) AUD-H1 (hedged)	1.84%	33,040,565.359	3.30	3.45	4.83
A (Mdis) HKD	1.84%	55,053,756.838	3.70	3.75	5.13
A (Mdis) SGD-H1 (hedged)	1.83%	4,732,903.315	3.18	3.27	4.53
A (Mdis) USD	1.84%	291,685,170.333	4.03	4.08	5.63
A (Mdis) ZAR-H1 (hedged)	1.84%	2,328,693.936	54.12	54.08	71.96
A (Qdis) EUR	1.84%	17,380,563.185	6.39	6.78	8.28
A (Qdis) GBP	1.84%	633,050.470	4.73	5.03	6.11
A (Qdis) USD	1.84%	38,223,841.264	6.96	7.07	9.76
A (Ydis) EUR-H1 (hedged)	1.83%	3,497,844.061	2.92	3.20	4.51
B (Mdis) USD ^a	—	—	—	3.71	5.19
B (Qdis) USD ^a	—	—	—	5.83	8.16
C (acc) USD	2.42%	651,339.095	20.99	19.75	25.22
F (Mdis) USD	2.87%	1,213,022.698	4.08	4.17	5.81
G (Mdis) EUR	2.44%	1,896.704	5.86	6.21	7.62
I (acc) CHF-H1 (hedged)	0.90%	25,370.000	7.86	7.63	9.74

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Templeton Emerging Markets Bond Fund - USD (continued)					
I (acc) EUR-H1 (hedged)	0.90%	75,924.496	9.19	8.88	11.35
I (acc) SEK-H1 (hedged)	0.90%	57,572.073	7.21	6.98	8.92
I (acc) USD	0.90%	7,863,377.492	21.63	20.04	25.19
I (Qdis) GBP-H1 (hedged)	0.90%	317,953.161	3.52	3.66	5.05
I (Qdis) USD	0.90%	76,849.194	5.58	5.63	7.70
I (Ydis) EUR-H1 (hedged)	0.90%	10,699.551	3.14	3.40	4.74
N (acc) USD	2.34%	856,742.464	25.60	24.07	30.70
N (Mdis) USD	2.34%	5,057,797.256	3.57	3.63	5.03
N (Qdis) PLN-H1 (hedged)	2.33%	5,908,988.095	3.86	3.93	5.45
S (acc) USD	0.78%	150.735	9.22	8.52	10.70
W (acc) EUR-H1 (hedged)	0.95%	25,790.559	7.19	6.95	8.88
W (acc) USD	0.95%	969,041.229	8.72	8.08	10.17
W (Qdis) EUR	0.95%	616,099.508	4.80	5.04	6.09
W (Qdis) GBP	0.95%	42,966.374	4.55	4.79	5.75
W (Qdis) GBP-H1 (hedged)	0.95%	1,521,783.982	3.65	3.79	5.23
W (Qdis) USD	0.95%	1,463,615.531	3.59	3.63	4.96
W (Ydis) EUR-H1 (hedged)	0.95%	39,208.426	4.17	4.52	6.31
Y (acc) USD	0.11%	217.219	7.86	7.23	9.01
Y (Mdis) USD	0.08%	1,025,179.904	4.86	4.83	6.60
Z (acc) USD	1.25%	40,503.265	11.09	10.31	13.01
Z (Mdis) USD	1.25%	222,798.688	3.67	3.69	5.06
Templeton Emerging Markets Dynamic Income Fund - USD					
A (acc) EUR	1.85%	1,621,798.091	12.95	12.38	14.76
A (acc) EUR-H1 (hedged)	1.85%	644,135.958	7.81	7.50	10.34
A (acc) USD	1.85%	720,219.746	9.54	8.76	11.82
A (Mdis) HKD	1.85%	1,112,193.771	6.73	6.54	9.14
A (Mdis) SGD-H1 (hedged)	1.85%	31,515.750	6.73	6.66	9.45
A (Mdis) USD	1.85%	521,647.836	6.74	6.55	9.25
A (Mdis-pc) HKD	1.85%	39,344.320	7.76	7.57	10.74
A (Mdis-pc) USD	1.85%	105,111.824	7.68	7.48	10.73
A (Qdis) USD	1.85%	1,190,297.332	6.07	5.90	8.33
A (Ydis) EUR	1.85%	2,533,208.930	8.60	8.71	10.75
A (Ydis) EUR-H1 (hedged)	1.85%	504,166.905	5.10	5.20	7.44
C (acc) USD	2.48%	216,103.823	8.92	8.23	11.19
F (Mdis) USD	2.90%	71,653.798	7.77	7.62	10.87
G (acc) EUR-H1 (hedged)	2.48%	4,426.625	8.67	8.36	11.62
I (acc) EUR	0.95%	916,548.404	14.39	13.63	16.12
I (acc) EUR-H1 (hedged)	0.95%	4,315.324	8.19	7.79	10.65
N (acc) EUR-H1 (hedged)	2.35%	1,101,515.388	7.38	7.11	9.85
N (acc) USD	2.35%	1,382,380.561	9.03	8.33	11.30
X (acc) USD	0.30%	16,734.801	11.76	10.63	14.12
Z (acc) USD	1.35%	2,016.324	10.00	9.13	12.26
Templeton Emerging Markets Fund - USD					
A (acc) EUR	2.00%	61,840.349	9.43	9.10	11.81
A (acc) EUR-H1 (hedged)	2.00%	780,447.751	8.50	8.24	12.43
A (acc) HKD	2.00%	55,333.434	12.23	11.33	16.47
A (acc) SGD	2.00%	1,329,547.988	8.81	8.37	11.91
A (acc) USD	2.00%	4,465,701.991	41.89	38.73	56.93
A (Ydis) USD	2.00%	4,105,836.356	39.71	36.95	54.37
B (acc) USD ^a	—	—	—	16.72	24.89
C (acc) USD	2.58%	200,210.181	33.79	31.42	46.46
G (acc) EUR	2.58%	3,633.171	10.17	9.85	12.88
I (acc) EUR-H1 (hedged)	1.15%	939,577.452	9.51	9.13	13.67
I (acc) USD	1.15%	2,872,749.189	29.82	27.34	39.85
J (acc) USD	0.60%	14,899,422.058	8.19	7.47	—
N (acc) EUR	2.50%	736,558.333	19.76	19.13	24.97
N (acc) USD	2.50%	2,688,360.161	21.55	20.02	29.58
W (acc) USD	1.25%	744,109.672	12.94	11.88	17.33
W (Ydis) EUR-H1 (hedged)	1.25%	7,395.057	7.43	7.27	10.98

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Templeton Emerging Markets Fund - USD (continued)					
Y (Mdis) USD	0.07%	1,177,609.763	9.72	9.17	13.52
Z (acc) USD	1.50%	488,944.504	11.98	11.03	16.12
Templeton Emerging Markets Local Currency Bond Fund - USD					
A (acc) USD	1.80%	180,408.801	7.91	7.48	8.82
A (Mdis) EUR-H1 (hedged)	1.80%	30,414.644	4.49	4.70	6.09
A (Ydis) EUR	1.80%	76,135.182	5.98	6.46	7.28
C (acc) USD	2.38%	90,000.000	7.67	7.29	8.65
I (acc) EUR	0.90%	72,960.156	9.38	9.15	9.45
I (acc) EUR-H1 (hedged)	0.90%	106,127.154	7.28	7.09	8.41
I (acc) NOK-H1 (hedged)	0.90%	81,430.000	8.36	8.11	9.54
I (acc) SEK-H1 (hedged)	0.90%	80,999.500	7.37	7.18	8.52
I (acc) USD	0.90%	90,000.000	8.29	7.78	9.08
I (Qdis) USD	0.90%	90,000.000	5.42	5.43	6.88
I (Ydis) EUR	0.90%	76,416.783	6.29	6.73	7.50
I (Ydis) EUR-H1 (hedged)	0.90%	8,106.684	4.81	5.17	6.64
N (acc) USD	2.30%	96,335.048	7.70	7.32	8.67
N (Qdis) EUR-H1 (hedged)	2.30%	8,106.684	4.38	4.63	6.05
W (acc) EUR-H1 (hedged)	0.95%	8,106.684	7.26	7.06	8.39
W (acc) GBP-H1 (hedged)	0.95%	7,147.707	7.60	7.30	8.59
W (acc) USD	0.95%	187,285.000	8.27	7.76	9.07
W (Mdis) USD	0.95%	90,000.000	5.36	5.36	6.77
W (Qdis) EUR-H1 (hedged)	0.95%	8,106.684	4.71	4.91	6.33
W (Qdis) GBP-H1 (hedged)	0.95%	7,147.707	4.95	5.09	6.50
Y (acc) SEK-H1 (hedged)	0.11%	80,999.500	7.63	7.38	8.68
Y (Mdis) EUR	0.11%	436.300	7.73	7.97	8.83
Templeton Emerging Markets Smaller Companies Fund - USD					
A (acc) EUR	2.49%	2,806,282.606	17.63	16.58	18.87
A (acc) EUR-H1 (hedged)	2.46%	3,541.522	9.37	8.84	11.62
A (acc) USD	2.49%	4,612,145.382	13.47	12.16	15.65
A (Ydis) GBP	2.49%	84,726.078	20.74	19.55	22.14
A (Ydis) USD	2.49%	1,006,294.519	12.89	11.64	14.98
C (acc) USD	3.07%	164,001.784	13.67	12.42	16.08
I (acc) EUR	1.43%	6,393,494.558	20.88	19.43	21.87
I (acc) USD	1.42%	1,562,740.907	15.93	14.23	18.13
N (acc) USD	2.99%	1,433,240.571	12.46	11.31	14.63
W (acc) EUR	1.49%	2,776,253.104	12.28	11.43	12.88
W (acc) GBP	1.49%	539,146.990	25.55	23.83	26.73
W (acc) USD	1.49%	632,082.221	16.98	15.18	19.35
W (Ydis) EUR-H1 (hedged)	1.49%	4,238.316	8.67	8.23	10.78
Y (Mdis) USD	0.11%	653,294.826	12.48	11.42	14.74
Y (Ydis) JPY	0.09%	1,626,363.791	1,506.45	1,293.25	1,354.96
Templeton Emerging Markets Sustainability Fund - USD					
A (acc) EUR	1.90%	23,165.937	9.93	9.80	12.37
A (acc) EUR-H1 (hedged)	1.90%	10,719.615	8.53	8.45	12.40
A (acc) USD	1.90%	19,556.855	9.24	8.76	12.52
A (Ydis) EUR	1.90%	11,360.441	9.93	9.80	12.37
A (Ydis) USD	1.90%	15,108.272	9.25	8.76	12.51
EB (acc) EUR'	0.50%	95.374	10.30	-	-
EB (acc) GBP'	0.50%	82.109	10.30	-	-
EB (acc) USD'	0.50%	100.000	10.67	-	-
I (acc) EUR	0.99%	126,081.300	10.19	9.96	12.45
I (acc) EUR-H1 (hedged)	0.99%	8,530.968	8.75	8.59	12.49
I (acc) USD	0.99%	2,838,202.801	9.48	8.90	12.60
I (Ydis) EUR	0.99%	7,997.782	10.10	9.93	12.45
I (Ydis) USD	0.99%	9,375.000	9.41	8.87	12.60
N (acc) EUR	2.40%	8,756.151	9.80	9.72	12.32
N (acc) USD	2.40%	10,518.669	9.12	8.69	12.47
N (Ydis) EUR	2.40%	7,997.782	9.80	9.72	12.32
W (acc) CHF-H1 (hedged)	1.10%	9,213.000	8.70	8.60	12.44
W (acc) EUR	1.10%	225,719.965	10.16	9.94	12.44
W (acc) EUR-H1 (hedged)	1.10%	8,530.968	8.73	8.58	12.48
W (acc) GBP	1.10%	7,265.189	9.60	9.42	11.74

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Templeton Emerging Markets Sustainability Fund - USD (continued)					
W (acc) GBP-H1 (hedged)	1.10%	7,749.535	8.95	8.70	12.52
W (acc) USD	1.10%	9,375.000	9.45	8.89	12.59
W (Ydis) EUR	1.10%	7,997.782	10.10	9.91	12.44
W (Ydis) USD	1.10%	9,375.000	9.40	8.86	12.59
Templeton Euroland Fund - EUR					
A (acc) EUR	1.88%	4,018,564.283	24.39	20.36	23.47
A (acc) SGD	1.84%	389,502.580	9.40	7.74	9.77
A (acc) USD	1.84%	772,260.763	9.50	7.62	9.93
A (acc) USD-H1 (hedged)	1.84%	35,223.662	11.54	9.28	10.52
A (Ydis) EUR	1.88%	477,779.243	19.76	16.53	19.06
A (Ydis) USD	1.84%	2,715,822.088	9.29	7.49	9.79
B (acc) USD ^a	—	—	—	7.78	10.28
C (acc) USD-H1 (hedged)	2.42%	2,474.804	11.05	8.95	10.20
I (acc) EUR	0.85%	246,856.348	24.30	20.08	22.91
N (acc) EUR	2.63%	1,264,089.707	13.58	11.42	13.27
N (acc) USD-H1 (hedged)	2.58%	2,474.725	10.97	8.91	10.17
S (acc) EUR	0.75%	88.960	12.03	9.93	11.32
W (acc) EUR	0.90%	10,358.562	11.04	9.13	10.42
W (acc) USD	0.90%	1,030.717	11.02	8.76	11.32
W (acc) USD-H1 (hedged)	0.90%	6,345.403	12.35	9.84	11.05
Templeton European Dividend Fund - EUR					
A (acc) EUR	1.89%	403,770.679	18.22	15.99	16.66
A (Mdis) SGD-H1 (hedged)	1.84%	4,498.985	9.79	8.80	9.48
A (Mdis) USD	1.87%	131,127.065	7.23	6.38	7.87
A (Mdis) USD-H1 (hedged)	1.84%	26,847.351	9.64	8.54	9.19
A (Ydis) EUR	1.85%	459,587.395	11.62	10.56	11.33
I (acc) EUR	0.85%	264,273.745	20.34	17.66	18.22
I (Qdis) EUR	0.97%	17,439.160	9.86	8.96	9.68
N (acc) EUR	2.65%	368,926.916	16.66	14.74	15.47
N (acc) PLN-H1 (hedged)	2.62%	921,613.831	13.86	11.62	11.97
W (Qdis) CHF-H1 (hedged)	1.02%	2,593.289	9.70	8.92	9.64
Y (Mdis) EUR	0.08%	222.058	8.80	7.93	8.49
Templeton European Opportunities Fund - EUR					
A (acc) EUR	1.85%	5,455,095.219	14.31	13.40	14.33
A (acc) NOK-H1 (hedged)	1.83%	15,790.110	10.10	9.44	10.04
A (acc) SGD-H1 (hedged)	1.85%	125,617.652	13.25	12.15	12.83
A (acc) USD	1.85%	580,797.936	9.95	8.94	10.82
A (acc) USD-H1 (hedged)	1.85%	175,451.899	11.88	10.71	11.29
A (Ydis) GBP	1.85%	26,709.014	15.47	14.57	15.60
I (acc) EUR	0.97%	229,888.014	29.95	27.79	29.47
N (acc) EUR	2.60%	1,791,523.666	12.05	11.37	12.25
N (acc) USD	2.60%	143,026.637	9.21	8.34	10.18
W (acc) EUR	1.05%	20,613.878	11.13	10.34	10.97
Templeton European Small-Mid Cap Fund - EUR					
A (acc) EUR	1.90%	1,315,166.602	39.76	33.09	37.44
A (acc) USD	1.90%	280,286.499	43.41	34.69	44.42
A (acc) USD-H1 (hedged)	1.83%	11,537.767	10.97	8.79	9.79
C (acc) USD-H1 (hedged)	2.41%	23,278.059	10.67	8.61	9.62
I (acc) EUR	1.03%	135,790.719	50.44	41.61	46.69
I (acc) USD	1.02%	537.655	54.55	43.21	54.85
I (acc) USD-H1 (hedged)	0.97%	2,580.769	14.48	11.52	12.69
N (acc) EUR	2.65%	180,988.676	35.03	29.37	33.49
N (acc) USD-H1 (hedged)	2.58%	2,671.809	10.55	8.54	9.56
W (acc) EUR	1.10%	220,901.409	17.78	14.68	16.48
X (acc) EUR	0.15%	77.372	15.51	12.67	14.08
Y (Mdis) EUR	0.09%	173.967	9.93	8.33	9.44

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Templeton Frontier Markets Fund - USD					
A (acc) EUR	2.58%	2,709,393.148	24.37	23.45	23.51
A (acc) EUR-H1 (hedged)	2.57%	1,253,452.038	9.88	9.42	10.88
A (acc) SGD	2.57%	72,241.124	18.03	17.11	18.79
A (acc) USD	2.58%	2,663,918.606	19.49	18.01	20.43
A (Ydis) GBP	2.57%	90,789.636	24.00	23.14	23.10
A (Ydis) USD	2.57%	459,354.274	17.40	16.08	18.25
C (acc) USD	3.15%	10,308.803	16.92	15.73	17.95
I (acc) EUR	1.49%	805,345.447	28.52	27.15	26.93
I (acc) USD	1.51%	262,360.196	22.85	20.88	23.44
I (Ydis) GBP	1.53%	25,041.242	24.47	23.52	23.54
N (acc) EUR	3.08%	502,794.930	22.64	21.90	22.06
N (acc) EUR-H1 (hedged)	3.07%	1,308,456.285	14.44	13.85	16.08
N (acc) PLN-H1 (hedged)	3.07%	607,913.739	12.20	11.12	12.70
W (acc) EUR	1.58%	498,274.893	14.38	13.70	13.59
W (acc) GBP	1.57%	384,086.913	18.03	17.21	17.01
W (acc) USD	1.58%	267,336.918	15.27	13.97	15.69
X (acc) USD	0.30%	101.063	16.32	14.72	16.32
Z (acc) GBP	2.07%	4,193.776	17.26	16.56	16.44
Z (Ydis) EUR-H1 (hedged)	2.07%	11,760.000	9.08	8.62	9.96
Templeton Global Balanced Fund - USD					
A (acc) EUR	1.66%	1,030,852.504	31.34	30.15	30.39
A (acc) EUR-H1 (hedged)	1.66%	218,983.959	19.46	18.76	21.78
A (acc) SGD	1.66%	2,425,597.360	13.15	12.48	13.78
A (acc) USD	1.66%	3,406,935.084	34.19	31.58	36.02
A (Qdis) USD	1.66%	8,253,533.676	22.43	21.43	24.96
AS (acc) SGD	1.55%	5,486,647.715	12.53	11.88	13.10
B (acc) USD ^a	—	—	—	18.28	21.12
C (Qdis) USD	2.24%	542,250.650	12.58	12.09	14.17
F (Qdis) USD	2.66%	103,010.738	10.38	10.02	11.79
I (Ydis) USD	0.84%	2,854.436	13.41	12.61	14.54
N (acc) EUR	2.16%	1,483,113.641	21.29	20.58	20.85
N (acc) EUR-H1 (hedged)	2.16%	529,558.424	9.76	9.46	11.04
W (acc) EUR	0.88%	449,144.729	12.27	11.71	11.71
W (acc) GBP-H1 (hedged)	0.88%	142,031.843	11.12	10.50	12.00
W (acc) USD	0.88%	1,068,533.546	13.27	12.17	13.77
X (Ydis) USD	0.26%	98,738.097	10.71	10.01	11.48
Z (acc) USD	1.15%	317,916.681	12.21	11.22	12.74
Templeton Global Bond (Euro) Fund - EUR					
A (acc) EUR	1.47%	2,083,612.746	12.34	12.12	13.52
A (acc) USD	1.47%	45,417.315	7.63	7.20	9.09
A (Ydis) EUR	1.47%	1,547,428.360	5.91	6.19	7.23
I (acc) EUR	0.75%	102,821.395	13.23	12.90	14.29
N (acc) EUR	2.17%	797,747.573	10.74	10.63	11.94
N (Ydis) EUR	2.02%	200.000	5.71	5.98	6.99
W (acc) EUR	0.80%	122,561.046	8.78	8.57	9.49
X (acc) EUR	0.15%	193.694	8.35	8.10	8.92
Templeton Global Bond Fund - USD					
A (acc) CHF-H1 (hedged)	1.39%	1,056,635.520	9.49	9.91	10.95
A (acc) CZK-H1 (hedged)	1.39%	7,538,190.109	94.49	93.09	99.38
A (acc) EUR	1.39%	13,422,277.504	23.76	24.71	23.75
A (acc) EUR-H1 (hedged)	1.39%	8,986,932.377	16.06	16.62	18.32
A (acc) HKD	1.39%	1,315,753.917	11.60	11.60	12.48
A (acc) NOK-H1 (hedged)	1.39%	1,120,131.558	11.29	11.64	12.73
A (acc) SEK-H1 (hedged)	1.39%	2,626,586.246	10.12	10.50	11.54
A (acc) USD	1.39%	16,626,156.116	25.93	25.89	28.16
A (Mdis) AUD-H1 (hedged)	1.39%	2,689,735.511	6.58	7.07	8.17
A (Mdis) CAD-H1 (hedged)	1.38%	200,148.797	6.03	6.39	7.35
A (Mdis) EUR	1.39%	16,533,701.338	10.88	11.87	12.01
A (Mdis) EUR-H1 (hedged)	1.39%	9,192,555.426	6.54	7.10	8.25
A (Mdis) GBP	1.39%	925,300.697	9.36	10.23	10.31
A (Mdis) GBP-H1 (hedged)	1.39%	1,364,079.364	5.61	6.02	6.93

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Templeton Global Bond Fund - USD (continued)					
A (Mdis) HKD	1.39%	15,195,322.930	6.49	6.81	7.72
A (Mdis) RMB-H1 (hedged)	1.38%	123,500.849	71.51	76.88	86.03
A (Mdis) SGD	1.39%	4,666,672.692	6.95	7.48	8.29
A (Mdis) SGD-H1 (hedged)	1.39%	5,909,398.922	7.07	7.52	8.63
A (Mdis) USD	1.39%	94,496,191.955	11.87	12.43	14.23
A (Ydis) CHF-H1 (hedged)	1.39%	292,020.138	5.20	5.78	6.71
A (Ydis) EUR	1.39%	12,194,899.840	11.21	12.38	12.50
A (Ydis) EUR-H1 (hedged)	1.39%	15,612,867.406	5.25	5.80	6.72
AX (acc) USD	1.59%	3,629,532.742	19.27	19.28	21.01
B (Mdis) USD	2.88%	72.865	11.07	11.63	13.52
C (acc) USD	2.16%	289,900.457	8.22	8.27	9.07
C (Mdis) USD	2.17%	4,985,938.035	8.54	9.02	10.41
F (Mdis) USD	2.38%	465,249.204	5.84	6.18	7.15
I (acc) CHF-H1 (hedged)	0.84%	4,968,354.182	9.61	9.98	10.96
I (acc) EUR	0.84%	1,738,237.597	20.45	21.15	20.22
I (acc) EUR-H1 (hedged)	0.83%	1,784,299.732	14.07	14.48	15.88
I (acc) NOK-H1 (hedged)	0.84%	23,616,615.003	8.96	9.19	10.00
I (acc) USD	0.84%	3,738,450.139	22.47	22.31	24.13
I (Mdis) EUR	0.86%	855.002	9.59	10.31	10.39
I (Mdis) GBP	0.86%	374,858.518	9.09	9.88	9.91
I (Mdis) GBP-H1 (hedged)	0.86%	330,791.379	6.44	6.87	7.87
I (Mdis) JPY	0.84%	2,672,343.811	1,079.75	1,057.97	986.36
I (Mdis) JPY-H1 (hedged)	0.82%	1,493,270.618	541.46	596.13	685.68
I (Ydis) EUR	0.97%	15,426.000	10.26	11.27	11.33
I (Ydis) EUR-H1 (hedged)	0.89%	84,294.474	5.54	6.10	7.01
N (acc) EUR	2.09%	2,576,143.110	21.92	22.95	22.21
N (acc) EUR-H1 (hedged)	2.09%	3,529,939.427	14.85	15.48	17.18
N (acc) HUF	2.09%	1,076,705.049	155.01	172.79	148.49
N (acc) PLN-H1 (hedged)	2.08%	1,741,065.349	12.16	12.01	13.02
N (acc) USD	2.09%	3,686,805.054	23.91	24.04	26.33
N (Mdis) EUR-H1 (hedged)	2.09%	7,155,805.678	7.20	7.87	9.21
N (Mdis) USD	2.09%	2,991,908.306	6.00	6.33	7.30
N (Ydis) EUR-H1 (hedged)	2.09%	2,359,779.603	4.99	5.55	6.48
S (acc) EUR-H1 (hedged)	0.54%	18,407.809	8.05	8.31	9.06
S (Mdis) EUR	0.54%	254.008	6.56	7.10	7.13
W (acc) CHF-H1 (hedged)	0.89%	130,454.718	7.76	8.06	8.86
W (acc) EUR	0.89%	545,108.796	11.40	11.80	11.28
W (acc) EUR-H1 (hedged)	0.88%	165,184.237	9.16	9.42	10.34
W (acc) USD	0.89%	2,975,323.589	10.71	10.64	11.52
W (Mdis) EUR	0.88%	316,905.456	7.35	7.98	8.04
W (Mdis) GBP	0.89%	1,897,838.059	7.97	8.67	8.69
W (Mdis) GBP-H1 (hedged)	0.89%	457,608.930	6.08	6.49	7.44
W (Mdis) USD	0.89%	1,839,992.555	5.79	6.03	6.87
W (Ydis) CHF-H1 (hedged)	0.87%	1,025.000	6.10	6.74	7.79
W (Ydis) EUR	0.89%	695,442.664	7.56	8.30	8.34
W (Ydis) EUR-H1 (hedged)	0.88%	283,277.879	5.00	5.50	6.34
X (acc) EUR	0.15%	77.363	12.80	13.16	12.49
X (acc) EUR-H1 (hedged)	0.15%	3,215.913	9.07	9.27	10.09
X (acc) USD	0.29%	721,933.679	9.81	9.69	10.42
Y (Mdis) USD	0.08%	251.236	7.39	7.64	8.63
Z (acc) EUR	1.09%	83,395.787	13.86	14.37	13.77
Z (acc) USD	1.09%	1,008,539.895	11.73	11.68	12.66
Z (Mdis) GBP-H1 (hedged)	1.09%	16,151.617	6.00	6.41	7.37
Z (Mdis) USD	1.09%	420,294.689	6.15	6.42	7.34
Z (Ydis) EUR-H1 (hedged)	1.09%	28,484.354	5.38	5.93	6.85
Templeton Global Climate Change Fund - EUR					
A (acc) CZK-H1 (hedged)	1.83%	71,914.775	124.60	96.77	108.15
A (acc) EUR	1.82%	4,097,827.067	33.83	27.55	31.66
A (acc) USD-H1 (hedged)	1.83%	1,734,321.619	17.65	13.85	15.67

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Templeton Global Climate Change Fund - EUR (continued)					
A (Ydis) EUR	1.83%	24,944,950.044	29.88	24.33	27.96
F (acc) USD-H1 (hedged)*	2.81%	2,500.000	10.79	–	–
I (acc) EUR	0.85%	7,672,067.824	35.28	28.45	32.37
I (acc) USD-H1 (hedged)	0.85%	1,440,623.497	11.41	8.86	–
N (acc) EUR	2.58%	1,079,904.947	26.32	21.60	25.01
N (acc) PLN-H1 (hedged)	2.58%	2,648,500.725	12.18	9.51	10.78
S (acc) EUR*	0.65%	8,179,187.596	10.21	–	–
S (acc) USD*	0.65%	100.000	11.35	–	–
W (acc) EUR	0.90%	1,918,025.329	21.99	17.75	20.21
W (acc) GBP	0.90%	249,902.879	11.13	9.01	10.22
Z (acc) EUR	1.20%	6,203.294	19.85	15.98	18.25
Templeton Global Equity Income Fund - USD					
A (acc) EUR	1.60%	121,888.787	18.73	17.34	18.03
A (acc) USD	1.60%	750,171.044	16.25	14.45	16.99
A (Mdis) RMB-H1 (hedged)	1.80%	2,094.088	101.54	95.04	111.66
A (Mdis) SGD	1.89%	1,989,739.773	5.94	5.56	6.47
A (Mdis) USD	1.60%	3,283,028.170	9.26	8.42	10.08
AS (Mdis) SGD	1.75%	977,384.534	9.42	8.81	10.23
B (Qdis) USD	2.91%	1,826.484	8.07	7.36	8.95
N (Mdis) USD	2.57%	23,032.470	8.09	7.43	8.98
Y (Mdis) USD	0.07%	106.876	13.67	11.96	13.86
Templeton Global Fund - USD					
A (acc) HKD	1.82%	102,171.655	17.28	15.19	19.23
A (acc) SGD	1.83%	1,221,732.154	10.69	9.65	11.95
A (acc) USD	1.83%	2,115,385.340	42.08	36.96	47.29
A (Ydis) USD	1.83%	12,871,913.722	36.62	32.16	41.15
AS (acc) SGD	1.73%	644,939.977	11.08	9.98	12.35
B (acc) USD ^a	–	–	–	20.10	26.04
C (acc) USD	2.41%	221,699.345	22.96	20.28	26.10
I (acc) USD	0.85%	172,014.341	26.02	22.63	28.67
N (acc) USD	2.58%	477,897.116	25.64	22.69	29.25
W (Ydis) USD	0.90%	54,581.424	11.81	10.34	13.16
X (Ydis) USD	0.25%	218,828.429	10.31	9.04	11.49
Z (acc) USD	1.20%	50,484.291	11.63	10.15	12.90
Templeton Global High Yield Fund - USD					
A (acc) EUR	1.72%	491,911.179	13.70	13.16	13.88
A (acc) USD	1.71%	361,541.011	14.94	13.78	16.45
A (Mdis) EUR	1.72%	6,537,452.356	5.04	5.21	5.90
A (Mdis) USD	1.72%	3,890,042.151	5.49	5.46	6.99
F (Mdis) USD	2.71%	254,846.591	7.20	7.22	9.35
I (acc) EUR	0.92%	54,846.285	15.48	14.75	15.44
N (acc) EUR	2.22%	572,732.229	12.63	12.19	12.93
Templeton Global Income Fund - USD					
A (acc) EUR	1.72%	3,135,820.308	20.86	19.91	22.32
A (acc) EUR-H1 (hedged)	1.66%	179,101.317	8.36	7.97	10.31
A (acc) USD	1.72%	1,782,053.352	18.10	16.59	21.04
A (Mdis) SGD-H1 (hedged)	1.66%	10,002.140	6.63	6.45	8.47
A (Qdis) EUR-H1 (hedged)	1.66%	202,171.651	5.95	5.93	7.89
A (Qdis) HKD	1.72%	1,723,725.351	8.69	8.31	10.74
A (Qdis) USD	1.72%	2,587,335.922	9.96	9.51	12.42
B (Qdis) USD ^a	–	–	–	8.61	11.40
C (acc) USD	2.29%	58,003.311	8.97	8.27	10.54
C (Qdis) USD	2.30%	891,057.000	9.47	9.09	11.94
I (acc) EUR-H1 (hedged)	0.88%	6,457.372	8.92	8.50	10.90
I (acc) USD	0.91%	361,450.358	20.63	18.75	23.60
N (acc) EUR-H1 (hedged)	2.20%	108,917.470	7.77	7.45	9.69
N (acc) USD	2.22%	2,380,056.375	16.54	15.23	19.42
N (Qdis) EUR-H1 (hedged)	2.20%	591,797.385	5.72	5.72	7.66
S (acc) USD	0.68%	105.259	10.70	9.70	12.18
W (acc) EUR	0.91%	792.326	9.49	8.98	9.99
W (acc) USD	0.91%	68,343.306	9.76	8.87	11.16

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Templeton Global Income Fund - USD (continued)					
Z (acc) USD	1.05%	162,851.493	15.01	13.66	17.22
Templeton Global Smaller Companies Fund - USD					
A (acc) USD	1.86%	733,465.135	48.14	42.96	58.51
A (Ydis) USD	1.86%	1,329,675.062	45.44	40.55	55.23
B (acc) USD ^a	—	—	—	10.33	14.25
I (acc) USD	1.07%	5,689.368	23.30	20.62	27.87
N (acc) USD	2.61%	96,941.806	30.13	27.08	37.17
Templeton Global Total Return Fund - USD					
A (acc) CHF-H1 (hedged)	1.38%	1,396,005.301	9.58	9.93	12.00
A (acc) EUR	1.38%	7,232,175.322	21.58	22.25	23.37
A (acc) EUR-H1 (hedged)	1.38%	7,393,871.458	14.37	14.80	17.88
A (acc) HKD	1.38%	1,960,481.194	11.43	11.33	13.32
A (acc) NOK-H1 (hedged)	1.38%	449,619.194	7.72	7.95	9.54
A (acc) PLN-H1 (hedged)	1.38%	786,030.122	69.03	67.56	79.94
A (acc) SEK-H1 (hedged)	1.38%	3,743,460.756	8.74	9.03	10.89
A (acc) USD	1.38%	20,263,668.042	23.57	23.33	27.73
A (Mdis) AUD-H1 (hedged)	1.38%	9,859,046.694	5.14	5.58	7.22
A (Mdis) EUR	1.38%	14,631,258.043	7.33	8.04	9.07
A (Mdis) EUR-H1 (hedged)	1.38%	16,478,116.447	4.36	4.78	6.21
A (Mdis) GBP	1.38%	1,030,137.920	6.30	6.92	7.78
A (Mdis) GBP-H1 (hedged)	1.38%	6,003,606.724	3.61	3.90	5.02
A (Mdis) HKD	1.38%	163,720,169.175	5.27	5.56	7.03
A (Mdis) RMB-H1 (hedged)	1.38%	684,479.004	56.14	60.78	76.05
A (Mdis) SGD	1.38%	6,518,913.130	5.48	5.93	7.33
A (Mdis) SGD-H1 (hedged)	1.38%	17,446,116.418	5.01	5.36	6.88
A (Mdis) USD	1.38%	57,238,098.868	7.98	8.40	10.72
A (Ydis) CHF-H1 (hedged)	1.38%	844,421.376	4.08	4.63	6.00
A (Ydis) EUR	1.38%	12,000,636.484	7.54	8.47	9.53
A (Ydis) EUR-H1 (hedged)	1.38%	8,673,224.813	4.19	4.75	6.15
B (acc) USD ^a	—	—	—	17.64	21.28
B (Mdis) USD	2.84%	6,014.107	7.06	7.52	9.74
C (acc) USD	2.16%	96,440.571	7.29	7.27	8.71
C (Mdis) USD	2.16%	4,461,643.766	6.66	7.07	9.10
F (Mdis) USD	2.37%	89,625.138	6.07	6.45	8.33
I (acc) CHF-H1 (hedged)	0.85%	195,965.700	8.87	9.16	11.00
I (acc) EUR	0.84%	563,198.138	21.39	21.93	22.91
I (acc) EUR-H1 (hedged)	0.84%	492,983.805	13.76	14.10	16.94
I (acc) USD	0.83%	6,313,119.192	23.32	22.96	27.14
I (acc) USD-H4 (BRL) (hedged) ^a	—	—	—	5.70	6.69
I (Mdis) EUR	0.88%	75,276.401	7.50	8.18	9.19
I (Mdis) GBP	0.77%	303,861.718	7.66	8.37	9.36
I (Mdis) GBP-H1 (hedged)	0.84%	283,009.094	5.33	5.73	7.34
I (Mdis) JPY	0.83%	295.648	856.72	843.52	878.87
I (Mdis) JPY-H1 (hedged)	0.83%	11,508.413	408.61	453.18	582.42
I (Mdis) USD	0.80%	239.422	6.59	6.89	8.56
I (Qdis) USD	0.85%	58,561.532	5.32	5.60	7.12
I (Ydis) EUR	0.88%	88,078.121	7.87	8.79	9.84
I (Ydis) EUR-H1 (hedged)	0.83%	7,396,240.840	4.40	4.95	6.38
N (acc) EUR	2.08%	3,037,575.330	18.78	19.50	20.62
N (acc) EUR-H1 (hedged)	2.08%	5,012,712.406	12.48	12.94	15.74
N (acc) HUF	2.08%	1,508,652.363	150.05	165.79	155.46
N (acc) USD	2.08%	3,734,301.399	20.52	20.45	24.48
N (Mdis) EUR-H1 (hedged)	2.08%	13,152,809.548	4.87	5.37	7.04
N (Mdis) USD	2.10%	487,156.725	3.96	4.20	5.40
N (Ydis) EUR-H1 (hedged)	2.08%	2,026,335.897	3.97	4.53	5.91
S (acc) CHF-H1 (hedged)	0.54%	23,548.473	7.20	7.41	8.87
S (acc) EUR	0.54%	180.885	8.20	8.38	8.69
S (acc) EUR-H1 (hedged)	0.54%	4,783.337	7.57	7.73	9.26
S (acc) USD	0.54%	65,810.446	8.91	8.75	10.31

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Templeton Global Total Return Fund - USD (continued)					
S (Mdis) EUR	0.54%	20,919.448	6.26	6.80	7.61
S (Mdis) GBP	0.54%	314.921	4.37	4.76	5.30
S (Mdis) GBP-H1 (hedged)	0.54%	5,889.949	5.73	6.18	7.89
S (Mdis) USD	0.54%	100,000.000	6.09	6.36	8.05
S (Ydis) USD	0.54%	2,049,000.000	4.75	5.07	6.40
W (acc) CHF-H1 (hedged)	0.89%	25,757.712	6.90	7.12	8.56
W (acc) EUR	0.89%	262,086.051	10.62	10.90	11.39
W (acc) EUR-H1 (hedged)	0.89%	247,777.080	8.43	8.64	10.38
W (acc) GBP-H1 (hedged)	0.88%	79,206.479	7.73	7.83	9.32
W (acc) PLN-H1 (hedged)	0.90%	2,095.297	77.45	75.45	88.83
W (acc) USD	0.88%	1,681,295.664	9.95	9.80	11.59
W (Mdis) EUR	0.88%	522,251.918	5.73	6.24	7.02
W (Mdis) GBP	0.88%	530,439.255	6.30	6.88	7.68
W (Mdis) GBP-H1 (hedged)	0.88%	318,366.123	4.10	4.41	5.66
W (Mdis) USD	0.88%	1,716,472.490	4.48	4.70	5.97
W (Ydis) CHF-H1 (hedged)	0.88%	6,886.138	4.87	5.50	7.08
W (Ydis) EUR	0.88%	19,906.939	5.82	6.50	7.28
W (Ydis) EUR-H1 (hedged)	0.88%	2,897.000	4.84	5.45	7.02
X (Ydis) USD	0.27%	48,864.288	5.42	5.77	7.26
Y (Mdis) USD	0.00%	141.243	6.00	6.23	7.66
Z (acc) USD	1.08%	336,342.760	11.54	11.39	13.50
Z (Mdis) GBP-H1 (hedged)	1.08%	40,292.718	4.67	5.04	6.47
Z (Mdis) USD	1.08%	322,340.075	4.90	5.14	6.55
Z (Ydis) EUR-H1 (hedged)	1.08%	117,208.357	4.28	4.83	6.23
Templeton Global Total Return II Fund - USD					
A (acc) HKD	1.40%	3,631,085.825	8.87	8.61	9.88
A (acc) USD	1.40%	468,500.000	8.77	8.50	9.86
A (Mdis) AUD-H1 (hedged)	1.40%	29,212.007	8.40	8.39	9.82
A (Mdis) EUR	1.40%	892.698	9.00	9.08	9.31
A (Mdis) EUR-H1 (hedged)	1.40%	17,853.955	8.22	8.28	9.76
A (Mdis) GBP-H1 (hedged)	1.40%	16,109.545	8.47	8.42	9.83
A (Mdis) HKD	1.40%	7,750.450	8.87	8.61	9.88
A (Mdis) USD	1.40%	1,000.000	8.77	8.50	9.86
Templeton Growth (Euro) Fund - EUR					
A (acc) EUR	1.82%	331,769,365.569	19.43	17.45	18.91
A (acc) USD	1.82%	10,899,505.423	21.23	18.30	22.45
A (Ydis) EUR	1.82%	11,215,112.723	19.19	17.23	18.67
A (Ydis) USD	1.82%	1,060,288.235	20.89	18.01	22.10
I (acc) EUR	0.97%	569,725.368	23.39	20.82	22.38
I (Ydis) EUR	0.94%	3,400.000	18.27	16.34	17.62
I (Ydis) USD ^a	—	—	—	17.25	21.06
N (acc) EUR	2.57%	1,158,545.677	16.28	14.73	16.09
W (acc) EUR	1.02%	156,037.363	11.47	10.22	10.98
W (acc) USD	1.00%	1,652.893	11.81	10.10	12.29
W (Ydis) EUR	1.02%	14,751.000	10.76	9.62	10.37
Templeton Latin America Fund - USD					
A (acc) EUR	2.26%	875,855.622	9.44	7.76	8.68
A (acc) SGD	2.26%	1,286,025.283	7.30	5.93	7.26
A (acc) USD	2.26%	1,304,737.939	66.22	52.31	66.16
A (Ydis) EUR	2.26%	179,788.847	48.44	42.60	48.09
A (Ydis) GBP	2.26%	16,695.987	41.81	36.84	41.40
A (Ydis) USD	2.26%	10,320,397.407	52.86	44.58	56.96
B (acc) USD ^a	—	—	—	8.72	11.16
C (acc) USD	2.84%	69,573.456	12.29	9.76	12.42
I (acc) USD	1.27%	1,575,303.458	22.76	17.80	22.29
I (Ydis) EUR-H2 (hedged)	1.27%	3,895,943.180	6.91	6.97	9.17
N (acc) PLN-H1 (hedged)	2.76%	2,733,951.344	7.58	5.94	7.57
N (acc) USD	2.76%	363,999.388	32.89	26.11	33.19
W (acc) GBP	1.31%	740,807.199	11.94	9.75	10.74
W (acc) USD	1.31%	1,314,674.280	8.53	6.67	8.36
X (acc) USD	0.25%	90.679	11.65	9.02	11.18

Statistical Information

	Total Expense Ratio June 30, 2023 (See note 25)	Shares Outstanding as at June 30, 2023	Net Asset Value per share as at June 30, 2023	Net Asset Value per share as at June 30, 2022	Net Asset Value per share as at June 30, 2021
Templeton Latin America Fund - USD (continued)					
Z (acc) GBP	1.73%	2,463.363	11.47	9.41	10.41

[†]This Fund / share class was launched during the year

[‡]This Fund / share class was closed during the year

[#]This share class waived its investment management fees from February 25, 2022 to November 11, 2022 during the NAV suspension period

¹Please refer to note 1 for further detail on fund events relevant to this share class

Notes to Financial Statements

For the year ended June 30, 2023

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 86 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, according to its successful time-tested investment selection methods.

Fund launches

Franklin European Social Leaders Bond Fund and Franklin Global Green Bond Fund launched on September 19, 2022.

Franklin Sealand China A-Shares Fund launched on April 13, 2023.

Templeton Eastern Europe Fund

In the context of the invasion of Ukraine by Russia and the resulting impact of sanctions and the actions of governments and market counterparties on certain Russian issuers and assets, to allow the proper functioning of the Fund, Russian assets held by the Fund as of February 25, 2022 were segregated from the liquid assets within the Fund and allocated to seven share classes newly created on November 11, 2022 (the "Restricted Share Classes") and these are being managed with the aim to realize them in the best interest of the shareholders. Shares in such new classes listed below were allocated to shareholders on November 11, 2022 in a manner to reflect their respective percentage holdings in the Fund's total NAV as of February 25, 2022. The Restricted Share Classes are closed to subscriptions, redemptions and switches.

Restricted Share Classes - A (acc) EUR RC, A (acc) USD RC, A (Ydis) EUR RC, I (acc) EUR RC, N (acc) EUR RC, W (acc) EUR RC, X (acc) EUR RC.

Following the allocation of the Russian assets to the Restricted Share Classes issued only to existing shareholders on November 11, 2022, the liquid part of the Fund's portfolio no longer has any exposure to Russian assets and the Fund will not make any further investments in Russian or Belarussian assets until further notice.

Fund closure

Franklin Systematic Style Premia Fund was put into liquidation effective November 4, 2022 and closed with a final NAV on November 14, 2022. The remaining amount of cash at bank is USD 2,096.35 as at June 30, 2023 and the estimated cash balance as at October 12, 2023 is USD 2,059.85. The management company is monitoring the cash which will be used to cover costs linked to liquidation.

Franklin Global Managed Income Fund was put into liquidation effective June 5, 2023 and closed with a final NAV on June 12, 2023. The remaining amount of cash at bank is EUR 6,557.80 as at June 30, 2023 and the estimated cash balance as at October 12, 2023 is USD 2,881.33. The management company is monitoring the cash which will be used to cover costs linked to liquidation.

As of June 30, 2023, the above cash balances are still open and there is no Shareholder in the Funds. 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.

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 Systematic Style Premia Fund, Franklin Global Managed Income Fund and Templeton Global Total Return II Fund. As such, the financial statements for these sub-funds have been prepared on a liquidation basis.

(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.

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's directors are using several methods to reduce the risk of market timing. As at June 30, 2023, a Market Level Fair Valuation was applied to the following Funds:

Franklin Biotechnology Discovery Fund
Franklin Disruptive Commerce Fund
Franklin Diversified Balanced Fund
Franklin Diversified Conservative Fund
Franklin Diversified Dynamic Fund
Franklin Emerging Market Corporate Debt Fund
Franklin Emerging Markets Debt Opportunities Hard Currency Fund
Franklin European Total Return Fund
Franklin Genomic Advancements Fund
Franklin Global Fundamental Strategies Fund
Franklin Global Growth Fund
Franklin Global Income Fund
Franklin Global Multi-Asset Income Fund
Franklin Global Real Estate Fund
Franklin Gold and Precious Metals Fund
Franklin Income Fund
Franklin India Fund
Franklin Innovation Fund
Franklin Intelligent Machines Fund
Franklin Japan Fund
Franklin MENA Fund
Franklin Mutual European Fund
Franklin Mutual Global Discovery Fund
Franklin Natural Resources Fund
Franklin NextStep Balanced Growth Fund
Franklin NextStep Conservative Fund
Franklin NextStep Dynamic Growth Fund
Franklin NextStep Growth Fund

Note 2 - Significant accounting policies (continued)

(b) Investment in securities (continued)

Franklin NextStep Moderate Fund
Franklin NextStep Stable Growth Fund
Franklin Sealand China A-Shares Fund
Franklin Technology Fund
Franklin UK Equity Income Fund
Templeton All China Equity Fund
Templeton Asia Equity Total Return Fund
Templeton Asian Growth Fund
Templeton Asian Smaller Companies Fund
Templeton BRIC Fund
Templeton China A-Shares Fund
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
Templeton Euroland Fund
Templeton European Dividend Fund
Templeton European Opportunities Fund
Templeton European Small-Mid Cap Fund
Templeton Frontier Markets Fund
Templeton Global Balanced Fund
Templeton Global Climate Change Fund
Templeton Global Equity Income Fund
Templeton Global Fund
Templeton Global High Yield Fund
Templeton Global Income Fund
Templeton Global Smaller Companies Fund
Templeton Growth (Euro) Fund

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". There were holdings during the year. However, the Company had no exposure as at June 30, 2023.

Money market instruments are valued at market value.

On February 24, 2022, Russia began military operations in the sovereign territory of Ukraine. The current political and financial uncertainty surrounding Russia and Ukraine has increased market volatility and the economic risk of investing in securities in these countries and other impacted countries within the region. Due to the sanctions, actions by governments, developments in

Note 2 - Significant accounting policies (continued)**(b) Investment in securities (continued)**

Ukraine itself and other circumstances, the Manager continues to assess the impact on valuation and liquidity and will take any potential actions needed, in accordance with the Funds' valuation policies and procedures. The Russian equity securities are priced at nil as at June 30, 2023.

Exposure within the sub-funds has been summarised as follows (exposure is limited to non-equity holdings as the equities have been fair valued at nil):

Sub-fund	As of	% Ukraine	% Russia	% Belarus	% Total Exposed
Franklin Emerging Market Corporate Debt Fund	30/06/2023	1.68%	0.00%	0.51%	2.20%
Franklin Emerging Market Sovereign Debt Hard Currency Fund	30/06/2023	1.28%	0.00%	0.00%	1.28%
Franklin Emerging Markets Debt Opportunities Hard Currency Fund	30/06/2023	0.47%	0.19%	0.72%	1.38%
Franklin Global Aggregate Bond Fund	30/06/2023	0.50%	0.00%	0.00%	0.50%
Franklin K2 Alternative Strategies Fund	30/06/2023	0.50%	0.00%	0.00%	0.50%

(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.

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.

Note 2 - Significant accounting policies (continued)

(f) Inflation swap contracts (continued)

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) Contracts for difference

Contracts for difference are contracts entered into between a broker and the Fund under which the parties agree to make payments to each other so as to replicate the economic consequences of holding a long or short position in the underlying security. Contracts for difference also mirror any corporate actions that take place.

Upon entering into contracts for difference, the Fund may be required to pledge to the broker an amount of cash and/or other assets equal to a certain percentage of the contract amount ("initial margin"). Subsequently, payments known as "variation margin" are made or received by the Fund periodically depending on fluctuations in the value of the underlying security.

The market value of CFDs is determined by the last known traded price on the exchange on which the underlying securities or assets are traded or admitted for trading. For underlying securities traded on markets closing after the time of the valuation, last known prices as of this time or such other time may be used.

Contracts for differences 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 contract is terminated early, the Fund records a realised gain or loss for any payments received or paid.

Note 2 - Significant accounting policies (continued)**(j) 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.

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".

(k) 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".

(l) 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 year 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 combined financial statements is U.S. dollar. The principal exchange rates applied as at June 30, 2023 are as follows:

AED	3.6730	HUF	341.5400	PHP	55.2740
AUD	1.5015	IDR	15065.5000	PLN	4.0646
BDT	108.1800	ILS	3.7079	QAR	3.6442
BRL	4.7885	INR	82.0550	RON	4.5450
CAD	1.3247	ISK	136.2600	RSD	107.4700
CHF	0.8950	JPY	144.2750	RUB	89.5000
CLP	801.7550	KES	140.6000	SAR	3.7507
CNH	7.2699	KRW	1317.5700	SEK	10.7870
COP	4184.8000	KWD	0.3075	SGD	1.3524

Note 2 - Significant accounting policies (continued)

(l) Foreign exchange transactions (continued)

CZK	21.7850	KZT	450.8550	THB	35.3200
DKK	6.8229	MAD	9.8980	TRY	26.0123
EGP	30.9000	MXN	17.1202	TWD	31.1520
EUR	0.9163	MYR	4.6675	UYU	37.5250
GBP	0.7874	NOK	10.7331	UZS	11522.1300
GHS	11.3250	NZD	1.6297	VND	23585.0000
HKD	7.8362	PEN	3.6277	ZAR	18.8229

The above exchange rates have been rounded to four decimal places.

The list of the currency abbreviations is available in note 27.

(m) 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 year 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". There were holdings during year. However, the fund had no exposure as at June 30, 2023.

(n) 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. Bank interest is credited to the funds upon receipt. Swap interest where applicable is recorded in accordance with the terms of the relevant swap deal. Sundry income are principally comprised of derivative income – options, accrual adjustments pertaining to consent fees and tax reclaims.

(o) Securities lending

To the extent permitted in the relevant Fund's investment policy, a Fund may utilise, on a temporary basis, 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.

(p) Formation expenses

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

Note 2 - Significant accounting policies (continued)**(q) Senior floating rate interest**

Senior secured corporate loans pay interest at rates which are periodically reset by reference to a base lending rate plus a spread. These base lending rates are generally the prime rate offered by a designated U.S. bank or the Sterling Over Night Index Average (SONIA). Senior secured corporate loans often require prepayment of principal from excess cash flows or at the discretion of the borrower. As a result, actual maturity may be substantially less than the stated maturity. There were holdings during year. However, the fund had no exposure as at June 30, 2023.

(r) 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 estimated 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.

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.

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.

In the case of a swing pricing event on the last day of the year end, the net assets as disclosed in the "Statement of Net Assets", exclude the swing pricing adjustment, however, the net asset value per share as at year end, as disclosed in the Statistical Information, would include the swing pricing adjustment.

As at June 30, 2023 the below swing pricing adjustments affected the net asset value per share of the following Funds.

Note 2 - Significant accounting policies (continued)

(r) Swing pricing (continued)

Franklin Global Income Fund
Templeton Emerging Markets Local Currency Bond Fund

During the year swing pricing adjustments affected the net asset value per share of the following Funds:

Franklin Disruptive Commerce 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 European Corporate Bond Fund
Franklin European Social Leaders Bond Fund
Franklin European Total Return Fund
Franklin Flexible Alpha Bond Fund
Franklin Global Aggregate Bond Fund
Franklin Gold and Precious Metals Fund
Franklin Gulf Wealth Bond Fund
Franklin K2 Alternative Strategies Fund
Franklin MENA Fund
Franklin NextStep Dynamic Growth Fund
Franklin NextStep Stable Growth Fund
Franklin Sealand China A-Shares Fund
Franklin UK Equity Income Fund
Templeton Asian Smaller Companies Fund
Templeton China Fund
Templeton Emerging Markets 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 Opportunities Fund
Templeton Frontier Markets Fund
Templeton Global Bond Fund
Templeton Global Climate Change Fund
Templeton Global Smaller Companies 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, 2023, the following Funds held shares issued by another Fund of the Company.

		Investment in securities at market value as per Statement	Market value of Cross Funds investment	Investment in securities at market value after deduction of Cross Funds investments
	Currency	of Net Assets		
Franklin Diversified Balanced Fund	EUR	176,244,449	3,830,310	172,414,139
Franklin Global Multi-Asset Income Fund	EUR	117,902,304	2,668,532	115,233,772
Franklin NextStep Balanced Growth Fund	USD	21,553,678	2,967,098	18,586,580
Franklin NextStep Conservative Fund	USD	37,568,504	3,491,054	34,077,450
Franklin NextStep Dynamic Growth Fund	USD	2,493,144	362,423	2,130,721
Franklin NextStep Growth Fund	USD	20,620,361	1,460,018	19,160,343
Franklin NextStep Moderate Fund	USD	64,558,001	5,467,900	59,090,101
Franklin NextStep Stable Growth Fund	USD	4,896,277	532,274	4,364,003
Templeton Asian Growth Fund	USD	1,968,461,503	18,970,309	1,949,491,194
Templeton Emerging Markets Dynamic Income Fund	USD	107,861,220	3,374,734	104,486,486

Note 3 - Cross Funds Investments (continued)

The total combined net assets at year-end without Cross Funds investments would amount to USD 61,124,861,718.

Note 4 - Time deposits ("TDs")

As at June 30, 2023, the Company had the following cash on time deposits:

Fund Counterparty	Value of TDs in Fund Currency	Fund Counterparty	Value of TDs in Fund Currency
Franklin Diversified Balanced Fund		Templeton BRIC Fund	
Toronto-Dominion Bank (The)	EUR 9,800,000	Royal Bank of Canada	USD 10,800,000
Franklin Diversified Conservative Fund		Templeton China A-Shares Fund	
Toronto-Dominion Bank (The)	EUR 5,200,000	Royal Bank of Canada	USD 1,800,000
Franklin Diversified Dynamic Fund		Templeton China Fund	
Toronto-Dominion Bank (The)	EUR 5,900,000	National Australia Bank Ltd.	USD 7,000,000
Franklin Global Growth Fund		Royal Bank of Canada	USD 16,400,000
Royal Bank of Canada	USD 4,900,000		23,400,000
Franklin Global Multi-Asset Income Fund		Templeton Eastern Europe Fund	
Toronto-Dominion Bank (The)	EUR 6,000,000	Toronto-Dominion Bank (The)	EUR 2,600,000
Franklin Global Real Estate Fund		Templeton Emerging Markets Fund	
Royal Bank of Canada	USD 600,000	Royal Bank of Canada	USD 31,100,000
Franklin India Fund		Templeton Emerging Markets Sustainability Fund	
Royal Bank of Canada	USD 18,400,000	Royal Bank of Canada	USD 1,300,000
Franklin K2 Alternative Strategies Fund		Templeton Euroland Fund	
Credit Agricole Corporate and Investment Bank	USD 4,203,800	Credit Agricole Group	EUR 3,000,000
National Australia Bank Ltd.	USD 100,734,100	Templeton European Dividend Fund	
National Bank of Canada	USD 109,459,100	Toronto-Dominion Bank (The)	EUR 1,300,000
Royal Bank of Canada	USD 65,652,700	Templeton European Opportunities Fund	
	280,049,700	Credit Agricole Group	EUR 700,000
Franklin MENA Fund		Templeton European Small-Mid Cap Fund	
Royal Bank of Canada	USD 600,000	Credit Agricole Group	EUR 700,000
Franklin NextStep Balanced Growth Fund		Templeton Frontier Markets Fund	
Royal Bank of Canada	USD 600,000	Royal Bank of Canada	USD 2,500,000
Franklin NextStep Conservative Fund		Templeton Global Bond (Euro) Fund	
Royal Bank of Canada	USD 1,100,000	Credit Agricole Group	EUR 300,000
Franklin NextStep Growth Fund		Templeton Global Climate Change Fund	
Royal Bank of Canada	USD 600,000	Credit Agricole Group	EUR 13,200,000
Franklin NextStep Moderate Fund		National Bank of Canada	USD 27,490,150
Royal Bank of Canada	USD 1,900,000	Royal Bank of Canada	USD 29,506,095
Franklin NextStep Stable Growth Fund			70,196,245
Royal Bank of Canada	USD 100,000	Templeton Global Equity Income Fund	
Franklin Sealand China A-Shares Fund		Royal Bank of Canada	USD 3,700,000
Royal Bank of Canada	USD 3,100,000	Templeton Global Fund	
Franklin UK Equity Income Fund		Royal Bank of Canada	USD 15,600,000
Royal Bank of Canada	GBP 600,000	Templeton Global Smaller Companies Fund	
Templeton Asia Equity Total Return Fund		Royal Bank of Canada	USD 5,200,000
Royal Bank of Canada	USD 300,000	Templeton Growth (Euro) Fund	
Templeton Asian Growth Fund		Credit Agricole Group	EUR 73,400,000
National Bank of Canada	USD 19,500,000	Toronto-Dominion Bank (The)	EUR 80,000,000
Templeton Asian Smaller Companies Fund			153,400,000
National Bank of Canada	USD 15,000,000	Templeton Latin America Fund	
Royal Bank of Canada	USD 15,900,000	Royal Bank of Canada	USD 9,500,000
	30,900,000		

Note 5 - Forward foreign exchange contracts

As at June 30, 2023, 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	2,056,717	USD	2,287,166	07/14/2023	13,418
EUR	21,089,031	USD	22,723,445	07/14/2023	303,421
PLN	7,458,389	USD	1,805,996	07/14/2023	27,938
USD	73,853	CHF	66,006	07/14/2023	21
USD	1,007,664	EUR	920,463	07/14/2023	2,622
USD	49,779	PLN	202,146	07/14/2023	73
					347,493

The above contracts were opened with the below counterparties:

J.P. Morgan	347,493
347,493	

Franklin Disruptive Commerce Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	36,635	USD	39,474	07/14/2023	527
SGD	33,215	USD	24,756	07/14/2023	(185)
					342

The above contracts were opened with the below counterparties:

J.P. Morgan	342
342	

Franklin Diversified Balanced Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	4,764,953	USD	5,280,000	07/28/2023	(67,064)
EUR	1,988,261	GBP	1,735,000	08/16/2023	(26,749)
EUR	9,557,145	USD	10,444,000	08/16/2023	8,280
USD	1,747,000	EUR	1,627,554	08/16/2023	(30,286)
EUR	3,353,711	USD	3,664,000	08/17/2023	3,905
EUR	2,792,191	GBP	2,425,000	08/18/2023	(23,912)
EUR	1,155,466	ZAR	24,246,000	08/18/2023	(16,695)
INR	249,229,000	EUR	2,769,211	08/23/2023	1,206
					(151,315)
Forward foreign exchange contracts used for share class hedging:					
CZK	234,761,294	EUR	9,878,091	07/14/2023	(13,442)
EUR	106,700	CZK	2,531,683	07/14/2023	319
SGD	42,150	EUR	29,150	07/14/2023	(594)
USD	33,069	EUR	30,691	07/14/2023	(404)
					(14,121)
					(165,436)

The above contracts were opened with the below counterparties:

Barclays	(134,420)
J.P. Morgan	(12,915)
Morgan Stanley	(18,101)
(165,436)	

Note 5 - Forward foreign exchange contracts (continued)

Franklin Diversified Conservative Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	3,663,974	USD	4,060,000	07/28/2023	(51,554)
EUR	1,652,491	GBP	1,442,000	08/16/2023	(22,232)
EUR	6,248,198	USD	6,828,000	08/16/2023	5,413
USD	479,000	EUR	445,531	08/16/2023	(7,586)
EUR	2,599,856	GBP	2,258,000	08/18/2023	(22,313)
EUR	389,062	ZAR	8,164,000	08/18/2023	(5,623)
INR	85,936,000	EUR	954,844	08/23/2023	416
					<u>(103,479)</u>
Forward foreign exchange contracts used for share class hedging:					
CZK	125,973,963	EUR	5,300,634	07/14/2023	(7,219)
EUR	426,489	CZK	10,125,954	07/14/2023	998
SGD	35,819	EUR	24,771	07/14/2023	(504)
USD	243,594	EUR	226,073	07/14/2023	(2,979)
					<u>(9,704)</u>
					<u>(113,183)</u>

The above contracts were opened with the below counterparties:

Barclays	(101,722)
J.P. Morgan	(9,288)
Morgan Stanley	(2,173)
	<u>(113,183)</u>

Franklin Diversified Dynamic Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	3,402,270	USD	3,770,000	07/28/2023	(47,863)
EUR	545,479	GBP	476,000	08/16/2023	(7,342)
EUR	3,379,408	USD	3,693,000	08/16/2023	2,928
USD	693,000	EUR	645,632	08/16/2023	(12,028)
EUR	895,433	GBP	779,000	08/18/2023	(9,203)
INR	251,153,000	EUR	2,790,589	08/23/2023	1,215
					<u>(72,293)</u>
Forward foreign exchange contracts used for share class hedging:					
CZK	84,869,571	EUR	3,571,073	07/14/2023	(4,861)
EUR	38,833	CZK	920,739	07/14/2023	143
NOK	2,881,586	EUR	249,214	07/14/2023	(3,232)
SEK	430,903	EUR	36,987	07/14/2023	(384)
SGD	49,312	EUR	34,098	07/14/2023	(689)
USD	37,629	EUR	34,922	07/14/2023	(460)
					<u>(9,483)</u>
					<u>(81,776)</u>

The above contracts were opened with the below counterparties:

Barclays	(57,066)
J.P. Morgan	(8,268)
Morgan Stanley	(16,442)
	<u>(81,776)</u>

Franklin Emerging Market Corporate Debt Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
USD	818,616	EUR	759,000	09/13/2023	(12,673)
USD	102,422	GBP	82,000	09/13/2023	(1,737)
					<u>(14,410)</u>

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	465,471	USD	501,571	07/14/2023	6,672
GBP	122,389	USD	154,084	07/14/2023	1,361
USD	5,549	EUR	5,090	07/14/2023	(10)
					<u>8,023</u>
					<u>(6,387)</u>

The above contracts were opened with the below counterparties:

Citibank					(14,410)
J.P. Morgan					8,023
					<u>(6,387)</u>

Franklin Emerging Market Sovereign Debt Hard Currency Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
USD	65,574	JPY	9,000,000	09/13/2023	2,486
					<u>2,486</u>
					<u>2,486</u>

The above contracts were opened with the below counterparties:

Citibank					2,486
					<u>2,486</u>

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	2,175,322	CHF	1,950,000	09/13/2023	(20,113)
USD	24,224,597	EUR	22,480,000	09/13/2023	(396,448)
					<u>(416,561)</u>
Forward foreign exchange contracts used for share class hedging:					
EUR	144,998,454	USD	156,238,758	07/14/2023	2,083,356
GBP	1,235	USD	1,555	07/14/2023	14
					<u>2,083,370</u>
					<u>1,666,809</u>

The above contracts were opened with the below counterparties:

Barclays					(20,113)
Citibank					(396,448)
J.P. Morgan					2,083,370
					<u>1,666,809</u>

Franklin Euro High Yield Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	6,757,806	GBP	5,882,172	07/11/2023	(85,307)
EUR	7,967,028	USD	8,774,382	07/11/2023	(70,246)
					<u>(155,553)</u>
Forward foreign exchange contracts used for share class hedging:					
EUR	22,354	USD	24,512	07/14/2023	(95)

Note 5 - Forward foreign exchange contracts (continued)

Franklin Euro High Yield Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
USD	2,803,970	EUR	2,602,109	07/14/2023	(34,106)
					(34,201)
					(189,754)

The above contracts were opened with the below counterparties:

Deutsche Bank	(70,246)
J.P. Morgan	(34,201)
Morgan Stanley	(85,307)
	(189,754)

Franklin Euro Short Duration Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	22,841,265	DKK	170,100,000	07/11/2023	(5,524)
EUR	7,725,030	GBP	6,769,000	07/11/2023	(149,789)
EUR	1,202,921	NOK	14,000,000	07/11/2023	7,780
NOK	241,077,000	EUR	20,494,074	07/11/2023	85,982
					(61,551)
					(61,551)

The above contracts were opened with the below counterparties:

Citibank	(155,313)
J.P. Morgan	93,762
	(61,551)

Franklin European Total Return Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	100,184,672	DKK	746,100,000	07/11/2023	(26,908)
EUR	12,696,703	GBP	11,220,000	07/11/2023	(356,254)
NOK	1,515,615,000	EUR	128,736,458	07/11/2023	647,270
					264,108
Forward foreign exchange contracts used for share class hedging:					
EUR	2,633	PLN	11,850	07/14/2023	(35)
NOK	422,475	EUR	36,538	07/14/2023	(474)
PLN	17,073,575	EUR	3,834,888	07/14/2023	10,011
SEK	395,530	EUR	33,950	07/14/2023	(352)
					9,150
					273,258

The above contracts were opened with the below counterparties:

BNP Paribas	(26,908)
J.P. Morgan	300,166
	273,258

Franklin Flexible Alpha Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
JPY	91,114,842	USD	643,471	07/03/2023	(11,935)
USD	691,941	JPY	91,114,842	07/03/2023	60,406
JPY	216,286,500	USD	1,522,971	07/11/2023	(22,099)

Note 5 - Forward foreign exchange contracts (continued)

Franklin Flexible Alpha Bond Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	1,632,235	JPY	216,286,500	07/11/2023	131,363
USD	658,986	EUR	600,000	07/21/2023	3,606
USD	815,895	EUR	740,000	07/24/2023	7,463
USD	430,446	GBP	345,000	07/24/2023	(7,763)
USD	603,335	EUR	547,000	08/14/2023	5,114
USD	468,181	EUR	435,000	09/11/2023	(8,201)
USD	26,647	COP	115,000,000	09/18/2023	(395)
USD	2,093,700	JPY	295,332,500	09/25/2023	19,500
USD	372,706	EUR	357,000	11/01/2023	(19,353)
USD	424,129	EUR	387,854	01/08/2024	(3,452)
USD	245,142	GBP	202,020	01/10/2024	(11,215)
USD	1,118,231	JPY	140,500,000	02/15/2024	107,231
USD	149,556	GBP	129,000	03/15/2024	(13,921)
USD	437,042	EUR	420,000	05/29/2024	(28,918)
USD	718,207	EUR	685,000	11/14/2024	(45,868)
					<u>161,563</u>
Forward foreign exchange contracts used for share class hedging:					
EUR	422,956	USD	455,734	07/14/2023	6,087
GBP	58,728	USD	73,925	07/14/2023	665
NOK	315,703	USD	29,419	07/14/2023	7
SEK	361,109	USD	33,397	07/14/2023	96
SGD	39,297,909	USD	29,285,056	07/14/2023	(214,819)
					<u>(207,964)</u>
					(46,401)

The above contracts were opened with the below counterparties:

J.P. Morgan					(46,401)
					<u>(46,401)</u>

Franklin Genomic Advancements Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	33,324	USD	35,907	07/14/2023	480
SGD	40,336	USD	30,058	07/14/2023	(220)
USD	1,432	EUR	1,308	07/14/2023	3
USD	1,160	SGD	1,568	07/14/2023	—
					<u>263</u>

The above contracts were opened with the below counterparties:

J.P. Morgan					263
					<u>263</u>

Franklin Global Aggregate Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	620,000	USD	687,859	07/25/2023	(10,487)
JPY	75,000,000	USD	560,239	07/25/2023	(38,583)
USD	343,512	EUR	320,000	07/25/2023	(6,099)
USD	536,051	JPY	75,000,000	07/25/2023	14,395
					<u>(40,774)</u>
Forward foreign exchange contracts used for share class hedging:					
EUR	1,435,633	USD	1,547,752	07/14/2023	19,798
GBP	1,279	USD	1,610	07/14/2023	14

Note 5 - Forward foreign exchange contracts (continued)

Franklin Global Aggregate Bond Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	5,115	EUR	4,733	07/14/2023	(52)
					19,760
					(21,014)

The above contracts were opened with the below counterparties:

Citibank	(40,774)
J.P. Morgan	19,760
	(21,014)

Franklin Global Convertible Securities Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	51,566,336	USD	57,342,468	07/14/2023	338,142
EUR	134,444,867	USD	144,864,075	07/14/2023	1,934,701
USD	126,380	CHF	113,330	07/14/2023	(387)
USD	1,933,939	EUR	1,773,598	07/14/2023	(2,631)
					2,269,825

The above contracts were opened with the below counterparties:

J.P. Morgan	2,269,825
	2,269,825

Franklin Global Fundamental Strategies Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
CLP	710,100,000	USD	880,417	07/05/2023	5,126
USD	890,539	CLP	710,100,000	07/05/2023	4,996
INR	83,737,000	USD	1,012,809	07/10/2023	7,431
INR	201,640,800	USD	2,408,025	07/11/2023	48,635
CLP	456,030,000	USD	562,479	07/12/2023	5,595
USD	572,391	CLP	456,030,000	07/12/2023	4,317
BRL	38,940,000	USD	7,748,791	07/19/2023	358,590
CAD	2,319,809	USD	1,738,674	07/19/2023	12,955
USD	7,807,988	BRL	38,940,000	07/19/2023	(299,393)
USD	1,716,620	CAD	2,319,809	07/19/2023	(35,009)
CLP	580,890,036	USD	581,490	07/26/2023	140,526
USD	725,288	CLP	580,890,036	07/26/2023	3,271
COP	25,220,000,000	USD	5,418,094	07/28/2023	596,825
MXN	106,500,000	USD	5,901,585	07/28/2023	287,958
USD	5,526,799	COP	25,220,000,000	07/28/2023	(488,121)
USD	5,783,957	MXN	106,500,000	07/28/2023	(405,586)
CLP	1,569,538,300	USD	1,913,783	08/04/2023	34,390
MXN	2,986,000	USD	141,249	08/04/2023	32,041
USD	248,815	CLP	199,000,000	08/04/2023	1,809
USD	2,318,887	EUR	2,160,000	08/04/2023	(42,246)
USD	135,144	MXN	2,986,000	08/04/2023	(38,146)
INR	242,262,199	USD	2,936,405	08/14/2023	11,033
CLP	824,460,000	USD	1,023,030	08/16/2023	(1,060)
JPY	121,177,870	USD	872,904	08/21/2023	(26,498)
CAD	3,650,000	USD	2,648,987	09/11/2023	109,408
USD	2,703,023	CAD	3,650,000	09/11/2023	(55,373)
KRW	5,410,000,000	USD	4,170,200	09/13/2023	(48,553)
USD	4,217,008	KRW	5,410,000,000	09/13/2023	95,362
JPY	944,712,560	USD	6,868,476	09/15/2023	(244,086)

Note 5 - Forward foreign exchange contracts (continued)

Franklin Global Fundamental Strategies Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
JPY	863,000,000	USD	6,277,642	09/19/2023	(222,361)
CLP	744,075,545	USD	910,128	09/20/2023	8,641
INR	447,115,040	USD	5,409,350	09/20/2023	23,992
JPY	1,617,029,570	USD	11,754,544	09/20/2023	(406,767)
NZD	9,080,000	USD	5,546,505	09/20/2023	24,029
JPY	1,695,900,000	USD	11,943,084	09/29/2023	(24,726)
CLP	430,349,387	USD	524,592	10/16/2023	5,451
MXN	8,958,000	USD	417,146	10/23/2023	95,169
USD	389,995	MXN	8,958,000	10/23/2023	(122,319)
MXN	8,990,000	USD	395,728	09/03/2024	93,365
USD	382,204	MXN	8,990,000	09/03/2024	(106,890)
					<u>(556,219)</u>
Forward foreign exchange contracts used for share class hedging:					
EUR	60,661,696	USD	65,367,047	07/14/2023	868,748
PLN	10,603,173	USD	2,567,163	07/14/2023	40,038
USD	261,636	EUR	241,118	07/14/2023	(1,638)
USD	83,255	PLN	339,626	07/14/2023	(256)
					<u>906,892</u>
					<u>350,673</u>

The above contracts were opened with the below counterparties:

Bank of America	(439,483)
BNP Paribas	(73,379)
Citibank	(42,470)
Deutsche Bank	(136,012)
Goldman Sachs	188,911
HSBC	77,661
J.P. Morgan	796,135
Morgan Stanley	(20,690)
	<u>350,673</u>

Franklin Global Green Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	229,335	CAD	340,000	07/11/2023	(5,793)
EUR	418,656	GBP	368,500	07/11/2023	(10,044)
EUR	1,510,821	USD	1,664,200	07/11/2023	(13,574)
USD	59,600	EUR	54,851	07/11/2023	(258)
					<u>(29,669)</u>
					<u>(29,669)</u>

The above contracts were opened with the below counterparties:

Deutsche Bank	(29,669)
	<u>(29,669)</u>

Franklin Global Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	5,707,956	USD	6,150,247	07/14/2023	82,204
SGD	270,889	USD	201,881	07/14/2023	(1,494)
					<u>80,710</u>

Note 5 - Forward foreign exchange contracts (continued)

Franklin Global Income Fund (continued)

	Unrealised profit/(loss) USD
The above contracts were opened with the below counterparties:	
J.P. Morgan	80,710
	80,710

Franklin Global Multi-Asset Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	1,313,284	GBP	1,146,000	08/16/2023	(17,668)
EUR	4,111,476	USD	4,493,000	08/16/2023	3,562
USD	505,000	EUR	469,690	08/16/2023	(7,973)
EUR	2,336,801	USD	2,553,000	08/17/2023	2,725
EUR	1,942,007	GBP	1,687,000	08/18/2023	(17,071)
EUR	921,373	ZAR	19,409,000	08/18/2023	(16,946)
INR	168,961,000	EUR	1,877,344	08/23/2023	817
					<u>(52,554)</u>
Forward foreign exchange contracts used for share class hedging:					
EUR	52,731	SGD	77,961	07/14/2023	(86)
EUR	116,092	USD	125,894	07/14/2023	792
SGD	254,585	EUR	175,984	07/14/2023	(3,506)
USD	21,328,380	EUR	19,792,854	07/14/2023	(259,361)
					<u>(262,161)</u>
					(314,715)

The above contracts were opened with the below counterparties:		
Barclays		(51,685)
J.P. Morgan		(261,344)
Morgan Stanley		(1,686)
		(314,715)

Franklin Global Real Estate Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	7,119,485	USD	7,671,505	07/14/2023	102,178
USD	435,718	EUR	399,322	07/14/2023	(297)
					<u>101,881</u>

The above contracts were opened with the below counterparties:		
J.P. Morgan		101,881
		101,881

Franklin Gold and Precious Metals Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	1,208,268	USD	1,343,628	07/14/2023	7,906
EUR	22,002,295	USD	23,708,445	07/14/2023	315,602
USD	95,277	CHF	85,663	07/14/2023	(543)
USD	1,790,297	EUR	1,645,748	07/14/2023	(6,676)
					<u>316,289</u>

Note 5 - Forward foreign exchange contracts (continued)

Franklin Gold and Precious Metals Fund (continued)

	Unrealised profit/(loss) USD
The above contracts were opened with the below counterparties:	
J.P. Morgan	316,289
	316,289

Franklin Gulf Wealth Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	482,230	USD	536,253	07/14/2023	3,156
EUR	61,601,006	USD	66,390,443	07/14/2023	870,973
PLN	30,914,433	USD	7,485,408	07/14/2023	116,102
USD	5,899	CHF	5,274	07/14/2023	(1)
USD	176,821	EUR	162,490	07/14/2023	(599)
USD	666,113	PLN	2,695,507	07/14/2023	3,318
					992,949

The above contracts were opened with the below counterparties:	
J.P. Morgan	992,949
	992,949

Franklin High Yield Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
AUD	4,504,949	USD	3,040,930	07/14/2023	(39,598)
EUR	33,188	USD	35,766	07/14/2023	472
SGD	11,660,039	USD	8,689,411	07/14/2023	(64,013)
USD	1,832	SGD	2,459	07/14/2023	13
					(103,126)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(103,126)
	(103,126)

Franklin Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
AUD	158,108,074	USD	106,711,915	07/14/2023	(1,375,575)
CNH	334,828,523	USD	46,970,783	07/14/2023	(875,002)
EUR	141,822,118	USD	152,919,955	07/14/2023	1,933,956
PLN	7,563,088	USD	1,836,809	07/14/2023	22,869
SGD	91,915,841	USD	68,494,060	07/14/2023	(500,233)
USD	2,002,647	AUD	2,947,393	07/14/2023	39,006
USD	680,629	CNH	4,899,930	07/14/2023	6,057
USD	372,155	EUR	341,526	07/14/2023	(754)
USD	277,026	ZAR	5,053,085	07/14/2023	8,854
ZAR	107,045,441	USD	5,708,169	07/14/2023	(27,163)
					(767,985)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(767,985)
	(767,985)

Note 5 - Forward foreign exchange contracts (continued)**Franklin India Fund**

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	7,922,286	USD	8,540,087	07/14/2023	110,164
PLN	32,228,271	USD	7,806,335	07/14/2023	118,233
USD	83,235	EUR	76,233	07/14/2023	(3)
USD	417,848	PLN	1,716,565	07/14/2023	(4,235)
					224,159

The above contracts were opened with the below counterparties:

J.P. Morgan	224,159
	224,159

Franklin Innovation Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
BRL	11,765,573	USD	2,338,336	07/05/2023	118,240
USD	2,418,577	BRL	11,765,573	07/05/2023	(38,000)
CHF	199,324	USD	221,632	07/14/2023	1,326
CZK	1,130,536,703	USD	51,251,099	07/14/2023	619,115
EUR	42,489	USD	45,830	07/14/2023	563
USD	106,348	CZK	2,319,675	07/14/2023	(80)
BRL	10,971,518	USD	2,242,220	08/02/2023	35,579
					736,743

The above contracts were opened with the below counterparties:

J.P. Morgan	736,743
	736,743

Franklin Intelligent Machines Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	77,064	USD	83,200	07/14/2023	945
SGD	62,477	USD	46,560	07/14/2023	(343)
USD	2,617	EUR	2,392	07/14/2023	6
USD	1,480	SGD	1,995	07/14/2023	4
					612

The above contracts were opened with the below counterparties:

J.P. Morgan	612
	612

Franklin Japan Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) JPY
Forward foreign exchange contracts used for share class hedging:					
JPY	238,549,167	USD	1,687,539	07/14/2023	(4,517,499)
USD	7,676,690	JPY	1,066,927,424	07/14/2023	38,793,868
					34,276,369

Note 5 - Forward foreign exchange contracts (continued)

Franklin Japan Fund (continued)

	Unrealised profit/(loss) JPY
The above contracts were opened with the below counterparties:	
J.P. Morgan	34,276,369
	34,276,369

Franklin K2 Alternative Strategies Fund

Purchases	Sales	Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:			
CNH	5,226,785	USD 720,000	07/03/2023 (1,028)
HKD	11,978,075	USD 1,530,000	07/03/2023 (1,404)
USD	720,000	CNH 5,220,914	07/03/2023 1,835
USD	500,000	HKD 3,914,000	07/03/2023 510
TRY	29,455,890	USD 1,209,142	07/06/2023 (77,366)
USD	1,280,000	TRY 29,455,890	07/06/2023 148,225
HKD	8,615,569	USD 1,100,000	07/07/2023 (486)
SGD	31,100,000	USD 23,083,974	07/07/2023 (85,305)
USD	9,100,431	SGD 12,300,000	07/07/2023 4,494
JPY	15,000,000	USD 108,123	07/10/2023 (4,077)
SGD	34,378,731	USD 25,764,835	07/10/2023 (338,740)
USD	22,318,367	SGD 30,178,731	07/10/2023 (1,458)
SGD	4,200,000	USD 3,119,030	07/12/2023 (12,525)
CNH	6,037,580	USD 870,000	07/17/2023 (38,618)
SGD	10,863,309	USD 8,100,000	07/17/2023 (63,434)
USD	857,534	CNH 6,037,580	07/17/2023 26,151
USD	600,000	SGD 805,299	07/17/2023 4,248
CNH	97,980,000	USD 14,126,300	07/18/2023 (633,156)
USD	13,670,029	CNY 97,980,000	07/18/2023 160,028
COP	1,328,752,523	USD 298,218	07/19/2023 18,657
JPY	95,629,221	USD 756,495	07/19/2023 (92,163)
USD	6,393,493	COP 29,456,664,101	07/19/2023 (631,215)
USD	756,495	JPY 95,560,922	07/19/2023 92,638
CLP	2,910,153,378	USD 3,633,245	07/20/2023 (11,519)
EUR	1,715,431	CZK 40,631,980	07/20/2023 9,800
EUR	86,375	HUF 33,696,405	07/20/2023 (3,912)
EUR	113,088	IDR 1,854,520,000	07/20/2023 (173)
EUR	1,660,000	SEK 19,104,381	07/20/2023 40,219
EUR	7,202,760	USD 7,902,931	07/20/2023 (36,722)
IDR	52,799,954,964	USD 3,529,496	07/20/2023 (8,267)
ILS	12,709,243	USD 3,522,589	07/20/2023 (92,230)
INR	458,352,835	USD 5,557,507	07/20/2023 26,401
JPY	944,152,052	USD 7,186,515	07/20/2023 (626,410)
MXN	104,810,521	USD 5,796,099	07/20/2023 306,982
MYR	17,732,166	USD 3,941,279	07/20/2023 (137,840)
PHP	161,279,353	USD 2,880,000	07/20/2023 40,500
PLN	1,691,037	EUR 356,740	07/20/2023 25,938
RON	576,516	USD 126,575	07/20/2023 248
SEK	18,730,099	EUR 1,646,269	07/20/2023 (59,953)
SGD	39,486,576	USD 29,678,420	07/20/2023 (463,197)
THB	102,564,368	USD 3,041,371	07/20/2023 (143,700)
TWD	41,805,780	USD 1,398,000	07/20/2023 (53,138)
USD	5,333,580	CLP 4,313,036,402	07/20/2023 (34,055)
USD	8,813,693	EUR 8,113,734	07/20/2023 (47,400)
USD	2,325,558	IDR 34,763,006,296	07/20/2023 7,213
USD	1,790,000	JPY 240,796,170	07/20/2023 116,914
USD	132,827	KRW 173,467,500	07/20/2023 1,078
USD	8,702,221	MXN 154,854,030	07/20/2023 (314,877)
USD	1,780,000	MYR 8,205,444	07/20/2023 19,983
USD	2,581,371	PEN 9,650,418	07/20/2023 (74,578)
USD	2,965,942	PHP 161,526,689	07/20/2023 40,963
USD	636,332	PLN 2,753,743	07/20/2023 (40,343)
USD	591,737	RON 2,687,255	07/20/2023 589

Note 5 - Forward foreign exchange contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	18,111,178	SGD	24,415,513	07/20/2023	46,693
USD	3,000,000	THB	102,315,000	07/20/2023	109,374
USD	600,000	TWD	18,408,600	07/20/2023	7,808
USD	9,072,321	ZAR	170,567,601	07/20/2023	25,052
ZAR	89,639,262	USD	4,730,000	07/20/2023	24,658
EUR	351,000	USD	386,727	07/21/2023	(3,375)
USD	485,077	EUR	450,000	07/21/2023	(6,400)
SGD	7,500,000	USD	5,591,129	07/24/2023	(41,174)
KZT	322,615,208	USD	691,415	07/25/2023	20,325
SGD	3,300,000	USD	2,461,676	07/26/2023	(19,504)
USD	330,000	TWD	10,221,420	07/26/2023	939
USD	463,391	EUR	416,000	07/31/2023	8,793
INR	24,828,600	USD	300,000	08/01/2023	2,336
USD	15,300	INR	1,263,371	08/01/2023	(84)
BRL	14,449,000	USD	2,876,119	08/02/2023	124,674
JPY	30,174,889	USD	210,000	08/03/2023	163
USD	210,000	KRW	275,530,920	08/03/2023	574
KRW	890,512,267	USD	678,660	08/10/2023	(1,540)
USD	1,723,452	KRW	2,266,298,264	08/10/2023	225
HKD	32,836,864	USD	4,200,000	08/14/2023	(5,644)
USD	4,200,000	HKD	32,806,704	08/14/2023	9,496
JPY	5,400,000	KRW	52,839,000	08/16/2023	(2,506)
KRW	52,822,800	JPY	5,400,000	08/16/2023	2,494
PHP	126,259,125	USD	2,250,000	08/16/2023	34,565
USD	2,277,078	PHP	126,259,125	08/16/2023	(7,487)
SGD	5,963,535	USD	4,515,401	08/17/2023	(98,384)
USD	4,500,000	SGD	5,963,535	08/17/2023	82,983
USD	147,436	EUR	135,000	08/18/2023	(221)
CNH	128,871,910	USD	19,185,016	08/21/2023	(1,387,314)
USD	18,871,893	CNH	128,871,911	08/21/2023	1,074,191
USD	4,500,000	SGD	5,991,353	08/21/2023	61,720
USD	3,000,000	SGD	4,006,500	08/31/2023	30,958
USD	325,628	EUR	302,000	09/05/2023	(4,973)
CNY	10,717,344	USD	1,491,843	09/15/2023	(3,947)
EUR	1,870,284	USD	2,047,272	09/15/2023	1,179
USD	240,525	CLP	194,837,276	09/15/2023	(281)
USD	2,403,428	CNY	16,997,382	09/15/2023	43,671
USD	1,491,049	EUR	1,372,006	09/15/2023	(11,657)
USD	108,608	GBP	85,996	09/15/2023	(630)
USD	843,607	HKD	6,592,886	09/15/2023	818
USD	2,164,152	JPY	300,023,659	09/15/2023	60,645
USD	1,402,507	TRY	35,639,974	09/18/2023	79,537
AUD	5,673,620	USD	3,878,592	09/20/2023	(90,658)
CAD	12,001,000	USD	9,065,291	09/20/2023	5,049
CHF	225,000	USD	251,625	09/20/2023	1,872
CNH	4,067,161	USD	570,000	09/20/2023	(6,785)
DKK	190,000	USD	27,927	09/20/2023	55
EUR	150,000	JPY	23,410,140	09/20/2023	68
EUR	1,758,608	USD	1,931,946	09/20/2023	(5,322)
GBP	7,932,802	USD	10,036,895	09/20/2023	39,834
INR	1,269,747,735	USD	15,305,679	09/20/2023	128,377
JPY	22,949,470	EUR	150,000	09/20/2023	(3,300)
JPY	48,000,000	KRW	437,215,500	09/20/2023	3,568
JPY	174,428,736	USD	1,250,761	09/20/2023	(26,838)
KRW	3,543,980,808	USD	2,779,401	09/20/2023	(78,257)
MXN	68,039,000	USD	3,875,242	09/20/2023	40,135
NOK	1,623,536	AUD	225,000	09/20/2023	1,457
NOK	4,548,833	USD	435,000	09/20/2023	(10,033)
NZD	2,584,492	USD	1,598,067	09/20/2023	(12,495)
PHP	231,709,900	USD	4,037,215	09/20/2023	151,778
SGD	678,258	USD	507,091	09/20/2023	(4,057)
USD	10,549,725	AUD	15,472,834	09/20/2023	219,444

Note 5 - Forward foreign exchange contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	10,915,167	CAD	14,464,000	09/20/2023	(16,706)
USD	5,110,699	CHF	4,536,270	09/20/2023	(101)
USD	570,000	CNH	4,065,468	09/20/2023	7,019
USD	1,962,415	DKK	13,333,000	09/20/2023	(1,159)
USD	14,722,499	EUR	13,470,097	09/20/2023	(34,523)
USD	14,500,655	GBP	11,370,000	09/20/2023	57,786
USD	347,937	HKD	2,717,807	09/20/2023	470
USD	15,150,000	INR	1,269,747,735	09/20/2023	(284,055)
USD	8,452,960	JPY	1,171,991,000	09/20/2023	229,394
USD	3,057,912	KRW	3,899,153,405	09/20/2023	86,063
USD	37,927	MXN	660,000	09/20/2023	(53)
USD	3,292,518	NZD	5,355,160	09/20/2023	7,157
USD	4,150,212	PHP	231,709,900	09/20/2023	(38,780)
USD	891,580	PLN	3,649,000	09/20/2023	(2,378)
TWD	23,247,480	USD	780,000	09/22/2023	(26,469)
USD	780,000	TWD	23,728,788	09/22/2023	10,869
SGD	36,220,000	USD	26,834,412	09/25/2023	33,835
USD	25,783,119	SGD	36,220,000	09/25/2023	(1,085,129)
USD	3,339,455	CNH	24,000,000	09/26/2023	14,024
USD	218,876	AUD	321,000	09/28/2023	4,519
USD	579,840	CAD	762,000	09/28/2023	3,853
USD	4,170,614	EUR	3,779,000	09/28/2023	28,894
USD	1,106,092	HKD	8,640,000	09/28/2023	1,273
EUR	2,047,474	RON	10,307,981	09/29/2023	(19,080)
INR	85,400,000	USD	1,000,000	10/16/2023	37,002
USD	1,006,170	INR	85,400,000	10/16/2023	(30,832)
INR	87,412,500	USD	1,050,000	10/30/2023	10,840
USD	1,058,527	INR	87,412,500	10/30/2023	(2,312)
TRY	11,401,799	USD	462,472	12/11/2023	(63,872)
USD	498,985	TRY	11,401,799	12/11/2023	100,384
HKD	157,356,453	USD	20,250,000	12/15/2023	(86,908)
USD	497,308	GBP	393,000	12/15/2023	(1,571)
USD	20,250,000	HKD	157,763,966	12/15/2023	34,691
HKD	14,027,261	USD	1,800,000	12/20/2023	(2,358)
JPY	835,797,760	USD	6,000,000	12/20/2023	(42,840)
USD	1,800,000	HKD	14,006,264	12/20/2023	5,049
CNH	61,312,948	USD	9,000,000	12/21/2023	(441,484)
USD	9,000,000	CNH	61,850,700	12/21/2023	366,421
HKD	14,007,209	USD	1,800,000	12/22/2023	(4,833)
USD	5,343,750	HKD	41,661,873	12/22/2023	4,355
SGD	11,885,724	USD	9,000,000	01/10/2024	(138,820)
USD	9,000,000	SGD	11,848,500	01/10/2024	166,571
SGD	23,246,054	USD	17,400,000	01/22/2024	(59,267)
USD	17,400,000	SGD	22,796,967	01/22/2024	394,269
CNH	3,018,790	USD	435,660	02/07/2024	(12,486)
CNY	3,018,790	USD	435,654	02/07/2024	(9,943)
USD	536,834	CNH	3,640,555	02/07/2024	26,501
USD	360,000	CNY	2,397,024	02/07/2024	21,971
CNH	120,000,000	USD	17,821,430	03/04/2024	(960,871)
USD	17,800,032	CNH	120,000,000	03/04/2024	939,473
USD	14,711,943	SGD	19,500,000	03/13/2024	129,730
CNH	29,784,765	USD	4,500,000	03/15/2024	(311,012)
INR	189,482,625	USD	2,250,000	03/15/2024	35,683
KRW	33,633,883,896	USD	27,595,817	03/15/2024	(1,640,616)
USD	4,500,000	CNH	30,550,948	03/15/2024	203,255
USD	2,250,000	INR	189,322,500	03/15/2024	(33,751)
USD	26,208,692	KRW	33,633,883,890	03/15/2024	253,491
USD	8,723,479	SGD	11,600,000	03/20/2024	46,001
CNY	55,200,000	USD	7,946,690	03/21/2024	(127,641)
HKD	129,141,370	USD	16,640,000	03/21/2024	(49,689)
USD	8,138,433	CNH	55,200,000	03/21/2024	370,863
USD	16,640,000	HKD	129,448,403	03/21/2024	10,246

Note 5 - Forward foreign exchange contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
CNY	97,980,000	USD	13,988,837	04/18/2024	(73,725)
USD	14,399,549	CNH	97,980,000	04/18/2024	581,153
USD	2,130,000	HKD	16,552,049	05/22/2024	928
HKD	41,979,114	USD	5,400,000	05/30/2024	563
USD	5,400,000	HKD	41,966,820	05/30/2024	1,019
USD	3,164,974	SGD	4,200,000	06/10/2024	12,641
USD	3,164,444	SGD	4,200,000	06/12/2024	11,861
USD	6,177,212	JPY	835,797,760	06/20/2024	44,237
USD	2,493,389	SGD	3,300,000	06/20/2024	15,576
KRW	19,961,408,818	USD	15,799,255	06/21/2024	(299,041)
USD	15,600,000	KRW	19,961,408,820	06/21/2024	99,786
USD	5,671,228	SGD	7,500,000	06/24/2024	38,945
CNH	24,000,000	USD	3,412,568	06/26/2024	(10,033)
USD	2,497,635	SGD	3,300,000	06/26/2024	19,235
USD	300,000	INR	25,412,100	08/01/2024	(3,898)
PHP	233,260,000	USD	4,139,914	09/20/2024	40,427
USD	4,000,000	PHP	233,260,000	09/20/2024	(180,341)
USD	4,578,845	EUR	3,910,000	03/31/2025	197,200
					<u>(3,814,087)</u>

Forward foreign exchange contracts used for share class hedging:

BRL	12,959,473	USD	2,573,239	07/05/2023	132,797
USD	2,660,872	BRL	12,959,473	07/05/2023	(45,163)
CAD	10,169,972	USD	7,641,259	07/14/2023	36,818
CHF	31,398,850	USD	34,916,573	07/14/2023	200,349
CZK	133,786,898	USD	6,065,720	07/14/2023	72,366
EUR	378,617,340	USD	408,009,080	07/14/2023	5,344,182
GBP	35,975,039	USD	45,284,055	07/14/2023	407,262
HUF	482,381,200	USD	1,400,037	07/14/2023	8,897
JPY	4,227,339	USD	30,468	07/14/2023	(1,126)
NOK	425,926	USD	39,690	07/14/2023	6
PLN	27,190,793	USD	6,604,324	07/14/2023	79,625
SEK	891,832	USD	82,481	07/14/2023	246
SGD	1,440,178	USD	1,073,191	07/14/2023	(7,888)
USD	21	CAD	28	07/14/2023	1
USD	228,403	CHF	204,919	07/14/2023	(783)
USD	56,143	CZK	1,220,755	07/14/2023	135
USD	11,966,246	EUR	10,959,503	07/14/2023	1,272
USD	654,838	GBP	512,223	07/14/2023	4,271
USD	304,679	PLN	1,253,849	07/14/2023	(3,538)
USD	15,834	SGD	21,288	07/14/2023	87
BRL	12,788,903	USD	2,613,634	08/02/2023	42,387
					<u>6,272,203</u>
					<u>2,458,116</u>

The above contracts were opened with the below counterparties:

Bank of America	3,820
Barclays	152,878
BNP Paribas	(22,438)
Goldman Sachs	19,930
HSBC	(95,245)
J.P. Morgan	2,093,726
Morgan Stanley	305,445
	<u>2,458,116</u>

Franklin MENA Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	6,353,897	USD	6,847,142	07/14/2023	90,603

Note 5 - Forward foreign exchange contracts (continued)

Franklin MENA Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	132,224	EUR	120,993	07/14/2023	113
					90,716

The above contracts were opened with the below counterparties:

J.P. Morgan	90,716
90,716	

Franklin Mutual European Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for share class hedging:					
CNH	271,710	EUR	35,374	07/14/2023	(1,115)
CZK	432,285,159	EUR	18,187,892	07/14/2023	(23,307)
EUR	29,391	CZK	698,742	07/14/2023	30
EUR	110,721	USD	120,763	07/14/2023	121
USD	13,580,396	EUR	12,601,599	07/14/2023	(164,060)
					(188,331)

The above contracts were opened with the below counterparties:

J.P. Morgan	(188,331)
(188,331)	

Franklin Mutual Global Discovery Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	9,552,050	GBP	8,217,259	07/14/2023	(6,845)
EUR	4,992,155	JPY	750,957,408	07/14/2023	237,175
EUR	41,900,999	USD	44,945,222	07/14/2023	805,988
GBP	372,093	EUR	433,586	07/14/2023	(837)
JPY	60,534,812	EUR	386,490	07/14/2023	(1,726)
USD	758,601	EUR	695,208	07/14/2023	(488)
					1,033,267

The above contracts were opened with the below counterparties:

J.P. Morgan	1,033,267
1,033,267	

Franklin Mutual U.S. Value Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	2,967,885	USD	3,198,767	07/14/2023	41,831
USD	17,929	EUR	16,401	07/14/2023	21
					41,852

The above contracts were opened with the below counterparties:

J.P. Morgan	41,852
41,852	

Note 5 - Forward foreign exchange contracts (continued)

Franklin Natural Resources Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	2,461,418	USD	2,652,173	07/14/2023	35,420
PLN	145,170,703	USD	35,156,754	07/14/2023	539,081
USD	99,853	EUR	91,812	07/14/2023	(395)
USD	1,213,326	PLN	4,981,258	07/14/2023	(11,509)
					562,597

The above contracts were opened with the below counterparties:

J.P. Morgan					562,597
					562,597

Franklin NextStep Balanced Growth Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
SGD	2,091,230	USD	1,558,515	07/14/2023	(11,548)
					(11,548)

The above contracts were opened with the below counterparties:

J.P. Morgan					(11,548)
					(11,548)

Franklin NextStep Conservative Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	2,498,747	USD	2,692,394	07/14/2023	35,958
GBP	1,720,388	USD	2,165,560	07/14/2023	19,478
PLN	34,453,106	USD	8,341,453	07/14/2023	130,177
USD	88,167	EUR	80,610	07/14/2023	149
USD	17,891	GBP	14,026	07/14/2023	76
USD	632,681	PLN	2,597,602	07/14/2023	(6,040)
					179,798

The above contracts were opened with the below counterparties:

J.P. Morgan					179,798
					179,798

Franklin NextStep Dynamic Growth Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CNH	174,073	USD	24,433	07/14/2023	(468)
SGD	781,563	USD	582,438	07/14/2023	(4,285)
USD	7,485	SGD	10,060	07/14/2023	44
					(4,709)

The above contracts were opened with the below counterparties:

J.P. Morgan					(4,709)
					(4,709)

Note 5 - Forward foreign exchange contracts (continued)

Franklin NextStep Growth Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	43,503	USD	46,880	07/14/2023	621
GBP	1,142,777	USD	1,438,486	07/14/2023	12,938
PLN	6,525,952	USD	1,580,002	07/14/2023	24,656
USD	100,853	PLN	414,119	07/14/2023	(975)
					37,240

The above contracts were opened with the below counterparties:

J.P. Morgan	37,240
37,240	

Franklin NextStep Moderate Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	1,854,586	USD	1,999,250	07/14/2023	25,751
GBP	1,658,875	USD	2,088,479	07/14/2023	18,434
PLN	59,737,648	USD	14,463,096	07/14/2023	225,717
USD	84,807	EUR	78,585	07/14/2023	(1,000)
USD	77,937	GBP	61,383	07/14/2023	(24)
USD	138,556	PLN	568,588	07/14/2023	(1,253)
					267,625

The above contracts were opened with the below counterparties:

J.P. Morgan	267,625
267,625	

Franklin NextStep Stable Growth Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
SGD	335,819	USD	250,254	07/14/2023	(1,836)
					(1,836)

The above contracts were opened with the below counterparties:

J.P. Morgan	(1,836)
(1,836)	

Franklin Sealand China A-Shares Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
SGD	29,744	USD	22,171	07/14/2023	(168)
USD	907	SGD	1,224	07/14/2023	2
					(166)

The above contracts were opened with the below counterparties:

J.P. Morgan	(166)
(166)	

Note 5 - Forward foreign exchange contracts (continued)

Franklin Strategic Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
JPY	295,000,000	USD	2,270,785	07/10/2023	(224,038)
USD	1,224,210	EUR	1,150,000	07/10/2023	(31,191)
USD	2,379,294	COP	11,000,000,000	08/28/2023	(221,557)
USD	2,875,186	EUR	2,650,000	09/14/2023	(27,353)
IDR	9,445,000,000	USD	631,266	10/17/2023	(4,562)
USD	735,392	IDR	11,000,000,000	10/17/2023	5,510
					<u>(503,191)</u>
Forward foreign exchange contracts used for share class hedging:					
AUD	3,931,576	USD	2,653,878	07/14/2023	(34,544)
EUR	60,158,059	USD	64,824,516	07/14/2023	861,364
PLN	5,105,220	USD	1,236,026	07/14/2023	19,290
SGD	502,197	USD	374,212	07/14/2023	(2,718)
USD	187,812	AUD	276,326	07/14/2023	3,715
USD	560,631	EUR	514,068	07/14/2023	(674)
USD	158,826	PLN	641,337	07/14/2023	1,128
USD	3,618	SGD	4,845	07/14/2023	34
					<u>847,595</u>
					<u>344,404</u>

The above contracts were opened with the below counterparties:

J.P. Morgan					344,404
					<u>344,404</u>

Franklin Technology Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	7,918,544	USD	8,809,030	07/14/2023	48,424
CNH	204,734,242	USD	28,715,796	07/14/2023	(530,071)
EUR	160,940,078	USD	173,674,379	07/14/2023	2,054,207
PLN	89,345,319	USD	21,648,456	07/14/2023	320,548
SGD	209,981,403	USD	156,512,343	07/14/2023	(1,180,693)
USD	346,723	CHF	309,464	07/14/2023	567
USD	1,433,195	CNH	10,260,445	07/14/2023	20,642
USD	7,171,164	EUR	6,544,643	07/14/2023	25,144
USD	2,349,395	PLN	9,581,020	07/14/2023	(6,469)
USD	5,158,527	SGD	6,923,870	07/14/2023	36,663
					<u>788,962</u>

The above contracts were opened with the below counterparties:

J.P. Morgan					788,962
					<u>788,962</u>

Franklin U.S. Government Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	53,271,973	USD	57,679,122	07/14/2023	487,921
JPY	13,838,663	USD	99,741	07/14/2023	(3,663)
PLN	3,720,128	USD	901,271	07/14/2023	13,466
USD	173,346	EUR	158,733	07/14/2023	28
USD	1,058	JPY	152,722	07/14/2023	(3)
USD	16,380	PLN	66,144	07/14/2023	116
					<u>497,865</u>

Note 5 - Forward foreign exchange contracts (continued)

Franklin U.S. Government Fund (continued)

	Unrealised profit/(loss) USD
The above contracts were opened with the below counterparties:	
J.P. Morgan	497,865
	<u>497,865</u>

Franklin U.S. Low Duration Fund

Purchases	Sales	Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:			
JPY	377,475,774	USD	2,665,810
USD	2,866,614	JPY	377,475,774
EUR	4,186,000	USD	4,528,575
USD	17,035,618	EUR	15,721,000
USD	2,948,902	JPY	412,147,000
			<u>54,282</u>
			<u>138,583</u>
Forward foreign exchange contracts used for share class hedging:			
EUR	67,771,939	USD	73,106,910
USD	138,392	EUR	127,053
			07/14/2023
			07/14/2023
			<u>892,477</u>
			<u>(336)</u>
			<u>892,141</u>
			<u>1,030,724</u>

The above contracts were opened with the below counterparties:	
J.P. Morgan	1,030,724
	<u>1,030,724</u>

Franklin U.S. Opportunities Fund

Purchases	Sales	Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:			
CHF	4,254,385	USD	4,730,217
CNH	59,505,921	USD	8,348,479
EUR	299,454,440	USD	322,882,748
NOK	10,524,369	USD	982,342
PLN	319,637,160	USD	77,466,049
SEK	31,533,239	USD	2,919,512
SGD	441,581,274	USD	329,125,677
USD	1,477	CHF	1,319
USD	62,370,162	EUR	56,880,349
USD	3,091	NOK	32,898
USD	615,197	PLN	2,512,928
USD	25,090	SEK	269,117
USD	1,096,190	SGD	1,470,458
			<u>2</u>
			<u>263,175</u>
			<u>25</u>
			<u>(2,704)</u>
			<u>129</u>
			<u>8,433</u>
			<u>2,892,011</u>

The above contracts were opened with the below counterparties:	
J.P. Morgan	2,892,011
	<u>2,892,011</u>

Templeton Asian Bond Fund

Purchases	Sales	Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:			
KRW	946,200,000	USD	765,627
USD	747,334	KRW	946,200,000
THB	210,600,000	USD	6,566,066
JPY	186,939,240	USD	1,346,616
			07/18/2023
			07/18/2023
			08/07/2023
			08/21/2023
			<u>(47,023)</u>
			<u>28,730</u>
			<u>(586,051)</u>
			<u>(40,878)</u>

Note 5 - Forward foreign exchange contracts (continued)

Templeton Asian Bond Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
AUD	4,900,000	USD	3,258,908	09/11/2023	11,239
THB	241,500,000	USD	7,001,015	09/13/2023	(121,054)
THB	280,000,000	USD	8,136,578	09/14/2023	(159,131)
JPY	731,563,070	USD	5,321,536	09/15/2023	(191,765)
JPY	1,911,597,690	USD	14,268,836	09/20/2023	(853,879)
SGD	23,725,000	USD	17,660,575	09/20/2023	(64,180)
					<u>(2,023,992)</u>
Forward foreign exchange contracts used for share class hedging:					
AUD	1,496,727	USD	1,010,322	07/14/2023	(13,158)
CHF	2,309,909	USD	2,568,706	07/14/2023	15,092
EUR	10,758,889	USD	11,593,239	07/14/2023	154,266
SGD	1,227,670	USD	914,867	07/14/2023	(6,711)
USD	14,498	AUD	21,711	07/14/2023	34
USD	105,895	CHF	94,594	07/14/2023	85
USD	317,366	EUR	291,855	07/14/2023	(1,307)
USD	45,691	SGD	61,373	07/14/2023	291
					<u>148,592</u>
					<u>(1,875,400)</u>

The above contracts were opened with the below counterparties:

Bank of America	(203,701)
BNP Paribas	(611,656)
Citibank	(15,739)
Deutsche Bank	(146,095)
HSBC	(745,182)
J.P. Morgan	79,458
Morgan Stanley	(232,485)
	<u>(1,875,400)</u>

Templeton Asian Growth Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	5,381,398	USD	5,983,642	07/14/2023	35,834
CNH	14,049,696	USD	1,971,591	07/14/2023	(37,372)
CNY	371,256	EUR	47,125	07/14/2023	(204)
CZK	144,669,880	USD	6,559,265	07/14/2023	78,340
EUR	1,542,084	CNY	11,770,588	07/14/2023	58,868
EUR	8,672,627	HKD	72,935,197	07/14/2023	160,027
EUR	6,881,852	INR	609,903,691	07/14/2023	84,486
EUR	5,218,723	KRW	7,288,882,617	07/14/2023	163,646
EUR	3,500,644	TWD	115,254,332	07/14/2023	122,631
EUR	50,405,207	USD	54,310,355	07/14/2023	726,501
HKD	4,897,245	EUR	573,377	07/14/2023	(975)
INR	25,703,915	EUR	288,361	07/14/2023	(1,738)
KRW	829,084,304	EUR	590,648	07/14/2023	(15,379)
PLN	37,964,431	USD	9,191,055	07/14/2023	143,970
SGD	829,627	USD	618,273	07/14/2023	(4,564)
TWD	3,855,343	EUR	113,912	07/14/2023	(622)
USD	241,216	CHF	215,754	07/14/2023	(120)
USD	60,312	CNH	435,628	07/14/2023	339
USD	41,061	CZK	893,054	07/14/2023	86
USD	2,193,266	EUR	2,012,856	07/14/2023	(4,547)
USD	483,808	PLN	1,969,653	07/14/2023	(507)
USD	51,224	SGD	69,263	07/14/2023	(12)
					<u>1,508,688</u>

Note 5 - Forward foreign exchange contracts (continued)

Templeton Asian Growth Fund (continued)

	Unrealised profit/(loss) USD
The above contracts were opened with the below counterparties:	
J.P. Morgan	1,508,688
	<u>1,508,688</u>

Templeton Asian Smaller Companies Fund

Purchases	Sales	Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:			
EUR	851,235	USD	917,718
		07/14/2023	11,736
			<u>11,736</u>

The above contracts were opened with the below counterparties:	
J.P. Morgan	11,736
	<u>11,736</u>

Templeton BRIC Fund

Purchases	Sales	Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:			
EUR	3,439,019	USD	3,706,171
USD	133,199	EUR	122,053
		07/14/2023	48,854
		07/14/2023	(69)
			<u>48,785</u>

The above contracts were opened with the below counterparties:	
J.P. Morgan	48,785
	<u>48,785</u>

Templeton Emerging Markets Bond Fund

Purchases	Sales	Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:			
CLP	55,560,000,000	USD	68,887,636
USD	69,707,152	CLP	55,560,000,000
INR	7,524,525,400	USD	91,010,008
PEN	82,115,100	USD	22,426,628
INR	2,790,628,700	USD	33,326,113
CLP	34,538,123,294	USD	42,600,214
USD	4,588,872	CLP	3,656,000,000
CLP	18,511,991,497	USD	22,941,230
THB	2,835,000,000	USD	81,794,576
CLP	18,457,811,174	USD	18,466,393
CLP	18,550,000,000	USD	22,702,240
INR	2,196,329,671	USD	26,621,210
CLP	5,146,367,295	USD	6,294,866
INR	11,098,839,350	USD	134,274,907
PEN	384,864,900	USD	100,397,156
COP	101,190,750,000	USD	21,755,369
CLP	41,233,115,231	USD	50,262,833
			<u>522,222</u>
			<u>14,609,610</u>

Forward foreign exchange contracts used for share class hedging:			
AUD	109,502,512	USD	73,917,613
CHF	1,030,210	USD	1,145,630
CZK	135,306,523	USD	6,137,856
EUR	17,240,475	USD	18,584,371
GBP	6,718,172	USD	8,457,704
		07/14/2023	(963,755)
		07/14/2023	6,733
		07/14/2023	70,150
		07/14/2023	240,302
		07/14/2023	74,946

Note 5 - Forward foreign exchange contracts (continued)

Templeton Emerging Markets Bond Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
NOK	3,461,657	USD	322,604	07/14/2023	49
PLN	23,084,114	USD	5,588,958	07/14/2023	87,165
SEK	3,496,857	USD	323,453	07/14/2023	882
SGD	14,971,652	USD	11,157,034	07/14/2023	(81,903)
USD	904,248	AUD	1,337,456	07/14/2023	13,194
USD	134,144	CZK	2,932,076	07/14/2023	(383)
USD	241,386	EUR	221,438	07/14/2023	(399)
USD	127,293	GBP	99,613	07/14/2023	776
USD	99,085	PLN	405,267	07/14/2023	(566)
USD	3,928	SEK	42,157	07/14/2023	17
USD	31,097	SGD	42,015	07/14/2023	16
USD	208,483	ZAR	3,882,797	07/14/2023	2,419
ZAR	129,125,320	USD	6,886,270	07/14/2023	(33,463)
					<u>(583,820)</u>
					<u>14,025,790</u>

The above contracts were opened with the below counterparties:

Banco Santander SA	97,277
Citibank	5,635,532
Deutsche Bank	(1,391,736)
Goldman Sachs	4,993,856
HSBC	767,801
J.P. Morgan	1,407,874
Morgan Stanley	2,515,186
	<u>14,025,790</u>

Templeton Emerging Markets Dynamic Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
CLP	1,165,000,000	USD	1,442,993	07/05/2023	9,842
USD	1,453,525	CLP	1,165,000,000	07/05/2023	690
KRW	881,000,000	USD	674,527	07/07/2023	(5,780)
INR	14,000,000	USD	169,332	07/10/2023	1,242
PEN	1,088,800	USD	297,364	07/10/2023	2,620
KRW	1,800,000,000	USD	1,456,487	07/18/2023	(89,454)
CLP	576,553,611	USD	577,110	07/26/2023	139,517
CLP	1,165,000,000	USD	1,446,037	08/16/2023	(1,946)
THB	53,800,000	USD	1,572,180	09/05/2023	(40,550)
CLP	184,873,727	USD	227,841	09/20/2023	437
INR	227,600,000	USD	2,752,948	09/20/2023	12,847
PEN	5,131,200	USD	1,338,542	09/20/2023	67,945
COP	9,420,000,000	USD	1,853,692	10/12/2023	349,618
USD	1,162,550	COP	5,836,000,000	10/12/2023	(202,473)
					<u>244,555</u>
Forward foreign exchange contracts used for share class hedging:					
EUR	16,170,148	USD	17,430,862	07/14/2023	225,133
SGD	213,896	USD	159,400	07/14/2023	(1,173)
USD	151,509	EUR	138,724	07/14/2023	38
					<u>223,998</u>
					<u>468,553</u>

Note 5 - Forward foreign exchange contracts (continued)

Templeton Emerging Markets Dynamic Income Fund (continued)

	Unrealised profit/(loss) USD
The above contracts were opened with the below counterparties:	
Citibank	34,462
Goldman Sachs	287,099
HSBC	1,242
J.P. Morgan	137,164
Morgan Stanley	8,586
	468,553

Templeton Emerging Markets Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	16,050,207	USD	17,333,204	07/14/2023	191,829
USD	370,457	EUR	339,139	07/14/2023	155
					191,984

The above contracts were opened with the below counterparties:

J.P. Morgan	191,984
	191,984

Templeton Emerging Markets Local Currency Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
INR	4,683,700	USD	56,650	07/10/2023	416
INR	5,168,200	USD	61,719	07/11/2023	1,246
CLP	90,425,714	USD	90,494	07/26/2023	21,901
USD	111,927	CLP	90,425,714	07/26/2023	(468)
THB	7,600,000	USD	223,192	08/07/2023	(7,389)
UYU	1,790,000	USD	45,466	08/08/2023	1,643
INR	4,696,790	USD	56,929	08/14/2023	214
MYR	700,000	USD	159,672	08/21/2023	(8,541)
CLP	113,150,833	USD	139,449	09/20/2023	267
INR	19,164,900	USD	231,778	09/20/2023	1,114
SGD	370,000	USD	280,774	09/20/2023	(6,351)
USD	139,280	CLP	113,150,833	09/20/2023	(437)
COP	2,887,520,000	USD	600,766	10/12/2023	74,616
USD	136,013	COP	582,000,000	10/12/2023	(115)
INR	8,990,000	USD	108,300	12/20/2023	543
					78,659
Forward foreign exchange contracts used for share class hedging:					
EUR	1,079,525	USD	1,163,213	07/14/2023	15,508
GBP	89,453	USD	112,600	07/14/2023	1,013
NOK	678,581	USD	63,234	07/14/2023	14
SEK	1,211,832	USD	112,078	07/14/2023	320
USD	765,678	EUR	701,388	07/14/2023	(159)
					16,696
					95,355

The above contracts were opened with the below counterparties:

Citibank	(4,061)
Goldman Sachs	53,548
HSBC	(6,216)
J.P. Morgan	18,409
Morgan Stanley	33,675
	95,355

Note 5 - Forward foreign exchange contracts (continued)

Templeton Emerging Markets Smaller Companies Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	69,176	USD	74,537	07/14/2023	995
					995

The above contracts were opened with the below counterparties:

J.P. Morgan					995
					995

Templeton Emerging Markets Sustainability Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	81,303	USD	90,402	07/14/2023	541
EUR	243,886	USD	262,820	07/14/2023	3,477
GBP	69,792	USD	87,851	07/14/2023	791
					4,809

The above contracts were opened with the below counterparties:

J.P. Morgan					4,809
					4,809

Templeton Euroland Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for share class hedging:					
EUR	4,899	USD	5,362	07/14/2023	(12)
USD	533,709	EUR	495,240	07/14/2023	(6,445)
					(6,457)

The above contracts were opened with the below counterparties:

J.P. Morgan					(6,457)
					(6,457)

Templeton European Dividend Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for share class hedging:					
CHF	25,100	EUR	25,900	07/14/2023	(187)
EUR	46,031	PLN	205,158	07/14/2023	(170)
EUR	63,314	USD	69,152	07/14/2023	(19)
PLN	13,053,641	EUR	2,932,400	07/14/2023	7,225
SGD	43,603	EUR	30,155	07/14/2023	(614)
USD	330,185	EUR	306,269	07/14/2023	(3,870)
					2,365

The above contracts were opened with the below counterparties:

J.P. Morgan					2,365
					2,365

Note 5 - Forward foreign exchange contracts (continued)

Templeton European Opportunities Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for share class hedging:					
EUR	468	NOK	5,508	07/14/2023	(2)
EUR	38,531	SGD	56,889	07/14/2023	(10)
NOK	161,746	EUR	13,991	07/14/2023	(184)
SGD	1,687,662	EUR	1,167,070	07/14/2023	(23,701)
USD	2,051,829	EUR	1,904,253	07/14/2023	(25,096)
					(48,993)

The above contracts were opened with the below counterparties:

J.P. Morgan	(48,993)
	(48,993)

Templeton European Small-Mid Cap Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for share class hedging:					
EUR	9,895	USD	10,662	07/14/2023	130
USD	443,699	EUR	411,713	07/14/2023	(5,354)
					(5,224)

The above contracts were opened with the below counterparties:

J.P. Morgan	(5,224)
	(5,224)

Templeton Frontier Markets Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	31,560,273	USD	34,023,873	07/14/2023	436,420
PLN	7,277,142	USD	1,761,510	07/14/2023	27,857
USD	275,376	EUR	252,381	07/14/2023	(196)
USD	7,303	PLN	29,605	07/14/2023	24
					464,105

The above contracts were opened with the below counterparties:

J.P. Morgan	464,105
	464,105

Templeton Global Balanced Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	9,577,674	USD	10,323,579	07/14/2023	134,171
GBP	1,569,498	USD	1,975,582	07/14/2023	17,813
USD	267,622	EUR	245,122	07/14/2023	(23)
					151,961

The above contracts were opened with the below counterparties:

J.P. Morgan	151,961
	151,961

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global Bond (Euro) Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	2,994,404	BRL	16,000,000	08/02/2023	(44,703)
EUR	4,129,364	IDR	68,324,450,600	09/20/2023	(10,518)
EUR	9,762,385	KRW	13,710,000,000	09/20/2023	224,840
KRW	7,280,000,000	EUR	4,923,909	09/20/2023	140,520
EUR	12,621,687	USD	13,954,000	10/20/2023	(93,379)
EUR	4,428,235	MYR	21,770,000	11/02/2023	143,781
COP	14,604,000,000	EUR	3,040,600	11/20/2023	42,866
EUR	5,101,606	COP	26,360,000,000	11/20/2023	(464,003)
EUR	2,833,471	IDR	46,086,400,000	12/20/2023	59,498
EUR	4,591,780	INR	414,500,000	12/20/2023	35,035
EUR	3,385,550	USD	3,700,000	03/15/2024	39,782
					73,719

The above contracts were opened with the below counterparties:

Citibank	(381,355)
Deutsche Bank	(103,897)
Goldman Sachs	143,781
J.P. Morgan	459,893
Morgan Stanley	(44,703)
	73,719

Templeton Global Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
CLP	21,757,100,000	USD	26,975,513	07/05/2023	157,070
KRW	141,790,075,000	USD	107,490,012	07/05/2023	129,789
USD	27,285,667	CLP	21,757,100,000	07/05/2023	153,084
KRW	45,631,740,000	USD	34,841,368	07/07/2023	(203,318)
INR	1,404,808,200	USD	16,991,318	07/10/2023	124,673
INR	1,550,112,300	USD	18,511,677	07/11/2023	373,881
CLP	9,978,150,000	USD	12,307,308	07/12/2023	122,424
USD	12,524,193	CLP	9,978,150,000	07/12/2023	94,462
CAD	38,362,440	USD	28,752,279	07/19/2023	214,226
USD	28,387,567	CAD	38,362,440	07/19/2023	(578,938)
CLP	12,676,949,497	USD	12,690,192	07/26/2023	3,066,610
USD	4,539,836	CLP	3,636,000,000	07/26/2023	20,473
CLP	25,488,646,211	USD	31,083,304	08/04/2023	554,223
MXN	59,841,000	USD	2,895,640	08/04/2023	577,177
USD	2,708,350	MXN	59,841,000	08/04/2023	(764,467)
CLP	3,780,600,000	USD	4,691,153	08/16/2023	(4,861)
JPY	4,805,584,760	USD	34,617,006	08/21/2023	(1,050,843)
CAD	40,942,566	USD	29,720,645	09/11/2023	1,220,669
USD	30,327,153	CAD	40,942,566	09/11/2023	(614,161)
JPY	37,464,730,650	USD	272,385,065	09/15/2023	(9,679,788)
CLP	10,877,020,356	USD	13,304,410	09/20/2023	126,317
INR	3,082,195,600	USD	37,298,236	09/20/2023	156,602
JPY	13,781,284,590	USD	101,666,029	09/20/2023	(4,953,549)
NZD	196,370,000	USD	119,952,537	09/20/2023	519,460
USD	11,597,475	NZD	18,760,000	09/20/2023	88,310
JPY	25,175,000,000	USD	177,290,605	09/29/2023	(367,049)
CLP	9,407,036,602	USD	11,467,101	10/16/2023	119,141
MXN	148,222,000	USD	7,070,142	10/23/2023	1,406,786
USD	6,452,992	MXN	148,222,000	10/23/2023	(2,023,936)
MXN	180,142,000	USD	7,929,608	09/03/2024	1,870,872
USD	7,658,610	MXN	180,142,000	09/03/2024	(2,141,870)
					(11,286,531)

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global Bond Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
AUD	18,315,587	USD	12,366,625	07/14/2023	(164,232)
CAD	1,229,040	USD	923,522	07/14/2023	4,419
CHF	61,351,191	USD	68,221,575	07/14/2023	404,091
CNH	9,650,651	USD	1,354,593	07/14/2023	(25,990)
CZK	728,845,176	USD	33,042,683	07/14/2023	397,501
EUR	445,819,865	USD	480,419,985	07/14/2023	6,365,506
GBP	13,044,728	USD	16,423,934	07/14/2023	143,979
JPY	838,610,843	USD	6,043,216	07/14/2023	(220,961)
NOK	230,340,818	USD	21,464,728	07/14/2023	4,771
PLN	21,662,884	USD	5,244,394	07/14/2023	82,264
SEK	27,439,488	USD	2,537,966	07/14/2023	7,055
SGD	42,751,850	USD	31,861,189	07/14/2023	(235,934)
USD	450,539	AUD	673,267	07/14/2023	1,987
USD	19,853	CAD	26,266	07/14/2023	22
USD	1,016,656	CHF	909,484	07/14/2023	(666)
USD	117,623	CNH	845,270	07/14/2023	1,255
USD	726,032	CZK	15,781,143	07/14/2023	1,976
USD	16,078,849	EUR	14,749,563	07/14/2023	(26,026)
USD	527,485	GBP	416,971	07/14/2023	(2,103)
USD	200,183	JPY	28,254,289	07/14/2023	4,021
USD	536,459	NOK	5,796,172	07/14/2023	(3,788)
USD	115,298	PLN	471,845	07/14/2023	(723)
USD	76,810	SEK	825,029	07/14/2023	289
USD	809,031	SGD	1,094,319	07/14/2023	(481)
					6,738,232
					(4,548,299)

The above contracts were opened with the below counterparties:

Bank of America	(6,286,443)
BNP Paribas	(2,910,031)
Citibank	(963,668)
Deutsche Bank	(5,264,081)
Goldman Sachs	4,577,264
HSBC	124,673
J.P. Morgan	6,637,136
Morgan Stanley	(463,149)
(4,548,299)	

Templeton Global Climate Change Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for share class hedging:					
CZK	9,210,668	EUR	387,471	07/14/2023	(440)
EUR	11,502	CZK	273,630	07/14/2023	4
EUR	1,639,066	PLN	7,328,262	07/14/2023	(11,228)
EUR	234,439	USD	254,746	07/14/2023	1,131
PLN	39,090,895	EUR	8,781,427	07/14/2023	21,680
USD	47,697,423	EUR	44,246,006	07/14/2023	(562,553)
					(551,406)

The above contracts were opened with the below counterparties:

J.P. Morgan	(551,406)
(551,406)	

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global Equity Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CNH	210,669	USD	29,569	07/14/2023	(566)
					(566)

The above contracts were opened with the below counterparties:

J.P. Morgan	(566)
	(566)

Templeton Global High Yield Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
INR	33,697,400	USD	407,574	07/10/2023	2,990
PEN	932,200	USD	254,595	07/10/2023	2,243
CLP	146,850,000	USD	181,129	07/12/2023	1,802
USD	184,321	CLP	146,850,000	07/12/2023	1,390
CLP	453,520,028	USD	453,966	07/26/2023	109,736
USD	132,349	CLP	106,000,000	07/26/2023	597
CLP	779,444,044	USD	950,542	08/04/2023	16,936
INR	33,791,690	USD	409,581	08/14/2023	1,539
CLP	1,105,950,000	USD	1,372,317	08/16/2023	(1,422)
CNH	9,850,000	USD	1,440,236	09/14/2023	(77,036)
COP	3,635,500,000	USD	740,956	09/14/2023	114,739
THB	18,685,000	USD	543,248	09/14/2023	(10,896)
USD	1,456,560	CNH	9,850,000	09/14/2023	93,360
CLP	428,813,458	USD	524,510	09/20/2023	4,980
INR	25,558,200	USD	309,141	09/20/2023	1,442
PEN	4,347,800	USD	1,134,182	09/20/2023	57,572
THB	39,849,000	USD	1,161,017	09/20/2023	(25,101)
COP	17,049,470,000	USD	3,519,111	10/12/2023	468,709
					763,580

The above contracts were opened with the below counterparties:

Citibank	59,014
Deutsche Bank	(35,997)
Goldman Sachs	433,841
HSBC	4,529
J.P. Morgan	133,306
Morgan Stanley	168,887
	763,580

Templeton Global Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
CLP	434,700,000	USD	538,962	07/05/2023	3,138
USD	544,384	CLP	434,700,000	07/05/2023	2,284
INR	72,994,100	USD	882,872	07/10/2023	6,478
CLP	350,010,000	USD	431,711	07/12/2023	4,294
USD	439,319	CLP	350,010,000	07/12/2023	3,314
CAD	1,013,313	USD	759,469	07/19/2023	5,659
USD	749,835	CAD	1,013,313	07/19/2023	(15,292)
CLP	499,149,506	USD	499,570	07/26/2023	120,848
USD	623,228	CLP	499,149,506	07/26/2023	2,811
CLP	1,314,828,276	USD	1,603,210	08/04/2023	28,808
MXN	1,456,000	USD	68,874	08/04/2023	15,623

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global Income Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	657,673	CLP	526,000,000	08/04/2023	4,780
USD	65,897	MXN	1,456,000	08/04/2023	(18,600)
INR	113,773,006	USD	1,379,017	08/14/2023	5,181
CLP	668,840,000	USD	829,929	08/16/2023	(860)
JPY	117,611,290	USD	847,212	08/21/2023	(25,718)
AUD	3,070,000	USD	2,074,399	09/11/2023	(25,552)
CAD	3,518,000	USD	2,553,754	09/11/2023	104,886
NOK	8,313,000	USD	794,932	09/11/2023	(18,472)
USD	2,605,868	CAD	3,518,000	09/11/2023	(52,772)
KRW	3,748,000,000	USD	2,909,825	09/13/2023	(54,385)
THB	112,060,000	USD	3,248,587	09/13/2023	(56,171)
JPY	916,907,230	USD	6,666,319	09/15/2023	(236,902)
INR	101,791,860	USD	1,231,229	09/20/2023	5,746
JPY	337,281,480	USD	2,488,162	09/20/2023	(121,233)
CLP	357,949,490	USD	436,338	10/16/2023	4,533
MXN	5,122,000	USD	238,515	10/23/2023	54,416
USD	222,991	MXN	5,122,000	10/23/2023	(69,940)
NOK	34,705,000	USD	3,289,573	10/27/2023	(43,803)
AUD	3,010,000	USD	2,003,005	10/31/2023	8,475
EUR	1,310,000	USD	1,417,909	11/06/2023	21,155
AUD	4,060,000	USD	2,722,514	11/08/2023	(8,784)
AUD	4,490,000	USD	2,986,917	11/22/2023	15,336
MXN	4,382,000	USD	192,889	09/03/2024	45,510
USD	186,298	MXN	4,382,000	09/03/2024	(52,101)
					<u>(337,310)</u>
Forward foreign exchange contracts used for share class hedging:					
EUR	6,974,581	USD	7,516,064	07/14/2023	99,400
SGD	66,089	USD	49,251	07/14/2023	(362)
USD	12,059	EUR	10,998	07/14/2023	50
					<u>99,088</u>
					<u>(238,222)</u>

The above contracts were opened with the below counterparties:

Bank of America	(154,906)
Barclays	21,155
BNP Paribas	(71,220)
Citibank	(14,373)
Deutsche Bank	(202,900)
Goldman Sachs	208,952
HSBC	(42,726)
J.P. Morgan	89,104
Morgan stanley	(71,308)
	<u>(238,222)</u>

Templeton Global Total Return Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
KRW	130,567,710,000	USD	98,982,420	07/05/2023	119,516
INR	3,421,464,300	USD	41,383,008	07/10/2023	303,645
CLP	4,551,880,000	USD	5,614,406	07/12/2023	55,848
USD	5,678,493	CLP	4,551,880,000	07/12/2023	8,239
KRW	24,386,000,000	USD	19,732,168	07/18/2023	(1,211,903)
USD	13,305,584	KRW	17,741,000,000	07/18/2023	(168,049)
CAD	226,587,000	USD	169,824,769	07/19/2023	1,265,323
USD	167,670,609	CAD	226,587,000	07/19/2023	(3,419,484)
CLP	22,827,145,799	USD	22,851,209	07/26/2023	5,521,769
USD	28,491,610	CLP	22,827,145,799	07/26/2023	118,632
CLP	36,977,559,468	USD	45,083,000	08/04/2023	815,026
MXN	157,331,000	USD	7,442,337	08/04/2023	1,688,222

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global Total Return Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	34,851,177	CLP	27,860,884,801	08/04/2023	269,132
USD	7,120,661	MXN	157,331,000	08/04/2023	(2,009,898)
INR	5,885,259,451	USD	71,333,884	08/14/2023	268,018
CLP	27,232,720,000	USD	33,791,686	08/16/2023	(35,014)
JPY	338,584,720	USD	2,438,993	08/21/2023	(74,039)
AUD	70,830,000	USD	47,859,831	09/11/2023	(589,519)
NOK	1,239,241,000	USD	118,502,606	09/11/2023	(2,753,713)
USD	10,070,744	AUD	15,240,000	09/11/2023	(100,081)
JPY	18,503,634,100	USD	134,469,432	09/15/2023	(4,720,673)
INR	6,649,001,270	USD	80,423,360	09/20/2023	375,297
JPY	12,520,981,180	USD	93,285,580	09/20/2023	(5,417,491)
CLP	15,297,625,333	USD	18,647,681	10/16/2023	193,746
MXN	1,551,865,000	USD	69,621,579	10/23/2023	19,130,756
USD	67,561,984	MXN	1,551,865,000	10/23/2023	(21,190,351)
EUR	32,700,000	USD	36,249,585	10/25/2023	(352,819)
AUD	69,540,000	USD	46,275,393	10/31/2023	195,805
AUD	124,437,000	USD	83,443,719	11/08/2023	(269,207)
AUD	128,930,000	USD	85,769,085	11/22/2023	440,366
JPY	15,900,000,000	USD	116,971,971	12/15/2023	(3,726,558)
MXN	473,620,000	USD	20,848,114	09/03/2024	4,918,799
USD	20,135,621	MXN	473,620,000	09/03/2024	(5,631,292)
					(15,981,952)
Forward foreign exchange contracts used for share class hedging:					
AUD	51,522,492	USD	34,788,619	07/14/2023	(462,789)
CHF	19,252,308	USD	21,408,391	07/14/2023	126,683
CNH	39,077,578	USD	5,485,031	07/14/2023	(105,228)
EUR	399,858,340	USD	430,879,288	07/14/2023	5,721,352
GBP	26,304,503	USD	33,113,586	07/14/2023	295,368
JPY	4,758,819	USD	34,297	07/14/2023	(1,257)
NOK	3,497,544	USD	325,922	07/14/2023	76
PLN	55,207,627	USD	13,366,154	07/14/2023	208,778
SEK	33,274,241	USD	3,077,399	07/14/2023	8,796
SGD	88,880,114	USD	66,233,639	07/14/2023	(485,460)
USD	558,737	AUD	835,764	07/14/2023	1,926
USD	339,214	CHF	303,648	07/14/2023	(438)
USD	86,653	CNH	625,521	07/14/2023	537
USD	10,917,157	EUR	10,021,115	07/14/2023	(24,781)
USD	1,284,198	GBP	1,007,878	07/14/2023	4,107
USD	357	JPY	51,093	07/14/2023	2
USD	4,317	NOK	46,565	07/14/2023	(23)
USD	261,531	PLN	1,069,249	07/14/2023	(1,386)
USD	68,144	SEK	736,071	07/14/2023	(126)
USD	1,086,215	SGD	1,465,996	07/14/2023	1,758
					5,287,895
					(10,694,057)

The above contracts were opened with the below counterparties:

Bank of America	(445,950)
Barclays	(352,819)
BNP Paribas	(3,677,681)
Citibank	(1,825,124)
Deutsche Bank	(6,953,223)
Goldman Sachs	2,583,708
HSBC	571,663
J.P. Morgan	2,564,178
Morgan Stanley	(3,158,809)
(10,694,057)	

Note 5 - Forward foreign exchange contracts (continued)

Templeton Global Total Return II Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
CLP	91,100,000	USD	112,950	07/05/2023	658
USD	114,249	CLP	91,100,000	07/05/2023	641
INR	17,449,600	USD	211,055	07/10/2023	1,549
CLP	31,230,000	USD	38,520	07/12/2023	383
USD	39,199	CLP	31,230,000	07/12/2023	296
KRW	363,370,000	USD	294,024	07/18/2023	(18,058)
USD	272,524	KRW	363,370,000	07/18/2023	(3,442)
CLP	40,001,895	USD	40,042	07/26/2023	9,678
USD	49,946	CLP	40,001,895	07/26/2023	225
CLP	98,710,484	USD	120,365	08/04/2023	2,159
USD	7,502	CLP	6,000,000	08/04/2023	54
INR	11,115,023	USD	134,723	08/14/2023	506
CLP	57,330,000	USD	71,138	08/16/2023	(74)
JPY	10,691,160	USD	77,014	08/21/2023	(2,338)
AUD	290,000	USD	195,953	09/11/2023	(2,414)
CAD	360,000	USD	261,270	09/11/2023	10,791
USD	266,600	CAD	360,000	09/11/2023	(5,461)
KRW	314,000,000	USD	243,779	09/13/2023	(4,556)
JPY	83,349,120	USD	605,985	09/15/2023	(21,535)
INR	24,199,220	USD	292,703	09/20/2023	1,366
JPY	30,659,720	USD	226,180	09/20/2023	(11,020)
THB	2,350,000	USD	67,095	09/29/2023	(56)
CLP	29,349,958	USD	35,777	10/16/2023	372
AUD	290,000	USD	192,981	10/31/2023	816
EUR	380,000	USD	411,302	11/06/2023	6,137
AUD	390,000	USD	259,443	11/22/2023	1,332
					<u>(31,991)</u>
Forward foreign exchange contracts used for share class hedging:					
AUD	247,030	USD	166,757	07/14/2023	(2,177)
EUR	147,922	USD	159,390	07/14/2023	2,124
GBP	137,309	USD	172,844	07/14/2023	1,550
USD	1,944	AUD	2,932	07/14/2023	(10)
USD	1,994	EUR	1,835	07/14/2023	(10)
USD	2,026	GBP	1,606	07/14/2023	(13)
					<u>1,464</u>
					<u>(30,527)</u>

The above contracts were opened with the below counterparties:

Bank of America	(14,081)
Barclays	6,137
BNP Paribas	(6,474)
Citibank	6,696
Deutsche Bank	(11,311)
Goldman Sachs	12,339
HSBC	(2,557)
J.P. Morgan	(19,604)
Morgan Stanley	(1,672)
	<u>(30,527)</u>

Templeton Latin America Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	14,856,688	BRL	78,628,314	07/14/2023	(165,335)
EUR	7,980,235	MXN	149,566,792	07/14/2023	(4,521)
EUR	4,303,655	USD	4,625,605	07/14/2023	73,506
MXN	11,362,060	EUR	604,847	07/14/2023	1,853
PLN	22,022,696	USD	5,333,088	07/14/2023	82,044

Note 5 - Forward foreign exchange contracts (continued)

Templeton Latin America Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	886,059	EUR	813,348	07/14/2023	(2,026)
USD	267,780	PLN	1,098,371	07/14/2023	(2,297)
					(16,776)

The above contracts were opened with the below counterparties:

J.P. Morgan	(16,776)
	(16,776)

Note 6 - Open positions on financial future contracts

As at June 30, 2023, the Company had entered into the following outstanding contracts:

Franklin Diversified Conservative Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Bond Future					
7	Euro-buxl 30 Year Bond, 09/07/2023	J.P. Morgan	EUR	977,200	(3,644)
					(3,644)

Franklin Euro Government Bond Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Bond Future					
(40)	Euro-BTP, 09/07/2023	J.P. Morgan	EUR	(4,644,400)	(26,643)
(51)	Euro-Bund, 09/07/2023	J.P. Morgan	EUR	(6,820,740)	73,384
					46,741

Franklin Euro Short Duration Bond Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Bond Future					
(42)	Euro-Bobl, 09/07/2023	J.P. Morgan	EUR	(4,859,820)	18,019
					18,019

Franklin European Corporate Bond Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Bond Future					
(10)	Euro-OAT, 09/07/2023	J.P. Morgan	EUR	(1,284,000)	9,790
					9,790

Franklin European Total Return Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Bond Future					
(710)	Euro-BTP, 09/07/2023	J.P. Morgan	EUR	(82,438,100)	(472,917)
550	Euro-Bund, 09/07/2023	J.P. Morgan	EUR	73,557,000	(150,569)
(194)	Euro-OAT, 09/07/2023	J.P. Morgan	EUR	(24,909,600)	189,930
					(433,556)

Note 6 - Open positions on financial future contracts (continued)

Franklin Flexible Alpha Bond Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
(17)	Euro-Bobl, 09/07/2023	J.P. Morgan	EUR	(2,146,663)	16,497
(1)	Long Gilt, 09/27/2023	J.P. Morgan	GBP	(121,031)	24
22	US 2 Year Note, 09/29/2023	J.P. Morgan	USD	4,473,563	(37,671)
(22)	US 5 Year Note, 09/29/2023	J.P. Morgan	USD	(2,356,063)	34,410
(2)	US 10 Year Note, 09/20/2023	J.P. Morgan	USD	(224,531)	2,778
(28)	US 10 Year Ultra Bond, 09/20/2023	J.P. Morgan	USD	(3,316,250)	15,835
					31,873

Franklin Global Aggregate Bond Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
1	US 5 Year Note, 09/29/2023	J.P. Morgan	USD	107,094	(2,126)
(5)	US Long Bond, 09/20/2023	J.P. Morgan	USD	(634,531)	(3,445)
					(5,571)

Franklin Global Fundamental Strategies Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
28	Euro-buxl 30 Year Bond, 09/07/2023	Citigroup	EUR	4,265,673	122,650
(46)	Japan 10 Year Bond, 09/12/2023	Citigroup	JPY	(47,363,022)	(149,953)
264	US 10 Year Ultra Bond, 09/20/2023	Citigroup	USD	31,267,500	(327,160)
247	US Ultra Bond, 09/20/2023	Citigroup	USD	33,646,031	308,494
					(45,969)

Franklin Global Income Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
8	US 10 Year Note, 09/20/2023	J.P. Morgan	USD	898,125	(9,727)
3	US Ultra Bond, 09/20/2023	J.P. Morgan	USD	408,656	5,549
					(4,178)

Franklin Income Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
1,494	US 10 Year Note, 09/20/2023	J.P. Morgan	USD	167,724,844	(1,816,501)
170	US Ultra Bond, 09/20/2023	J.P. Morgan	USD	23,157,188	314,456
					(1,502,045)

Franklin K2 Alternative Strategies Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
(60)	3 month SOFR, 03/19/2024	Barclays	USD	(14,196,000)	26,450
(5)	3 month SOFR, 03/19/2024	J.P. Morgan	USD	(1,183,000)	3,241
(52)	3 month SOFR, 06/18/2024	Barclays	USD	(12,335,050)	31,325
(49)	3 month SOFR, 09/17/2024	Barclays	USD	(11,666,900)	37,400
(157)	3 month SOFR, 09/17/2024	Morgan Stanley	USD	(37,381,700)	366,237

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
(29)	3 month SOFR, 12/17/2024	Barclays	USD	(6,933,175)	25,775
(25)	3 month SOFR, 12/17/2024	J.P. Morgan	USD	(5,976,875)	1,578
(25)	3 month SOFR, 03/18/2025	Barclays	USD	(5,998,438)	20,050
(46)	3 month SOFR, 03/18/2025	J.P. Morgan	USD	(11,037,125)	89,345
(31)	3 month SOFR, 06/17/2025	Barclays	USD	(7,456,275)	23,037
(6)	3 month SOFR, 09/16/2025	Barclays	USD	(1,445,400)	4,037
(3)	3 month SOFR, 12/16/2025	Barclays	USD	(723,450)	1,825
25	3 Month Canadian Bankers Acceptance, 12/18/2023	Barclays	CAD	4,456,737	(623)
28	3 Month Canadian Bankers Acceptance, 03/18/2024	Barclays	CAD	4,996,830	(170)
20	3 Month Canadian Bankers Acceptance, 06/17/2024	Barclays	CAD	3,577,279	(755)
15	3 Month Canadian Bankers Acceptance, 09/18/2024	Barclays	CAD	2,692,300	283
13	3 Month Canadian Bankers Acceptance, 12/18/2024	Barclays	CAD	2,340,196	(2,567)
42	3 Month Euro Euribor, 09/18/2023	J.P. Morgan	EUR	11,009,608	(24,441)
(26)	3 Month Euro Euribor, 12/18/2023	Barclays	EUR	(6,809,797)	10,285
(44)	3 Month Euro Euribor, 12/18/2023	J.P. Morgan	EUR	(11,524,273)	11,136
(24)	3 Month Euro Euribor, 03/18/2024	Barclays	EUR	(6,287,931)	12,030
(22)	3 Month Euro Euribor, 06/17/2024	Barclays	EUR	(5,772,039)	12,849
(162)	3 Month Euro Euribor, 06/17/2024	Morgan Stanley	EUR	(42,503,195)	206,272
(29)	3 Month Euro Euribor, 09/16/2024	Barclays	EUR	(7,623,232)	15,168
(29)	3 Month Euro Euribor, 12/16/2024	Barclays	EUR	(7,639,055)	12,944
(22)	3 Month Euro Euribor, 03/17/2025	Barclays	EUR	(5,804,748)	6,970
(22)	3 Month Euro Euribor, 06/16/2025	Barclays	EUR	(5,812,850)	4,092
(15)	3 Month Euro Euribor, 09/15/2025	Barclays	EUR	(3,967,808)	1,869
(62)	30 Day Federal Funds, 07/31/2023	J.P. Morgan	USD	(24,516,503)	(16,278)
(8)	30 Day Federal Funds, 08/31/2023	J.P. Morgan	USD	(3,157,586)	69
(2)	ASX 90 Day Bank Accepted Bill, 09/07/2023	J.P. Morgan	AUD	(1,317,422)	593
23	ASX 90 Day Bank Accepted Bill, 12/07/2023	Barclays	AUD	15,145,185	(417)
16	ASX 90 Day Bank Accepted Bill, 03/07/2024	Barclays	AUD	10,536,038	(3,211)
13	ASX 90 Day Bank Accepted Bill, 06/13/2024	Barclays	AUD	8,561,991	(2,104)
10	ASX 90 Day Bank Accepted Bill, 09/12/2024	Barclays	AUD	6,588,396	(1,478)
5	ASX 90 Day Bank Accepted Bill, 12/12/2024	Barclays	AUD	3,295,645	(836)
(77)	Australia 10 Year Bond, 09/15/2023	Barclays	AUD	(5,958,890)	8,785
(36)	Australia 10 Year Bond, 09/15/2023	J.P. Morgan	AUD	(2,785,975)	9,538
(40)	Australia 10 Year Bond, 09/15/2023	Morgan Stanley	AUD	(3,095,527)	9,901
288	Australia 3 Year Bond, 09/15/2023	Barclays	AUD	20,265,317	(44,794)
41	Australia 3 Year Bond, 09/15/2023	J.P. Morgan	AUD	2,884,993	(2,570)
38	Canada 10 Year Bond, 09/20/2023	Barclays	CAD	3,514,731	23,914
(12)	Canada 10 Year Bond, 09/20/2023	J.P. Morgan	CAD	(1,109,915)	(8,432)
(34)	Canada 10 Year Bond, 09/20/2023	Morgan Stanley	CAD	(3,144,759)	(6,464)
25	Euro-Bobl, 09/07/2023	Barclays	EUR	3,156,569	5,762
(2)	Euro-Bobl, 09/07/2023	Morgan Stanley	EUR	(252,526)	609
7	Euro-BTP, 09/07/2023	J.P. Morgan	EUR	886,895	3,019
95	Euro-Bund, 09/07/2023	Barclays	EUR	13,864,024	83,128
(5)	Euro-Bund, 09/07/2023	J.P. Morgan	EUR	(729,685)	16,198
(17)	Euro-Bund, 09/07/2023	Morgan Stanley	EUR	(2,480,931)	(147)
(27)	Euro-Buxl 30 Year Bond, 09/07/2023	Barclays	EUR	(4,112,951)	(151,851)
(5)	Euro-Buxl 30 Year Bond, 09/07/2023	J.P. Morgan	EUR	(761,658)	(10,971)
1	Euro-OAT, 09/07/2023	Barclays	EUR	140,110	426
(11)	Euro-OAT, 09/07/2023	J.P. Morgan	EUR	(1,541,211)	10,847
268	Euro-Schatz, 09/07/2023	Barclays	EUR	30,662,502	(59,405)
(39)	Euro-Schatz, 09/07/2023	J.P. Morgan	EUR	(4,462,081)	19,559
(175)	Euro-Schatz, 09/07/2023	Morgan Stanley	EUR	(20,022,156)	162,738
(10)	ICE 3 Month SONIA Index, 03/19/2024	Barclays	GBP	(2,977,039)	14,764
26	ICE 3 Month SONIA Index, 03/19/2024	J.P. Morgan	GBP	7,740,301	(53,932)
(8)	ICE 3 Month SONIA Index, 06/18/2024	Barclays	GBP	(2,381,758)	12,192
(5)	ICE 3 Month SONIA Index, 09/17/2024	Barclays	GBP	(1,490,583)	7,112
(27)	ICE 3 Month SONIA Index, 09/17/2024	Morgan Stanley	GBP	(8,049,149)	151,889
(52)	ICE 3 Month SONIA Index, 12/17/2024	Barclays	GBP	(15,536,736)	70,088

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
3	Japan 10 Year Bond, 09/12/2023	J.P. Morgan	JPY	3,088,465	10,323
(11)	Japan 10 Year Bond, 09/12/2023	Morgan Stanley	JPY	(11,324,370)	(32,191)
(1)	Japan 10 Year Bond Mini, 09/11/2023	Morgan Stanley	JPY	(102,900)	123
(63)	Korea 10 Year Bond, 09/19/2023	Barclays	KRW	(5,305,263)	8,212
80	Korea 10 Year Bond, 09/19/2023	J.P. Morgan	KRW	6,736,842	(3,148)
160	Korea 3 Year Bond, 09/19/2023	Barclays	KRW	12,595,758	(33,947)
127	Korea 3 Year Bond, 09/19/2023	J.P. Morgan	KRW	9,997,883	(25,574)
(6)	Long Gilt, 09/27/2023	Barclays	GBP	(726,186)	(3,569)
(6)	Long Gilt, 09/27/2023	J.P. Morgan	GBP	(726,186)	15,926
(34)	Long Gilt, 09/27/2023	Morgan Stanley	GBP	(4,115,054)	(14,626)
92	US 2 Year Note, 09/29/2023	Barclays	USD	18,707,625	(106,406)
50	US 2 Year Note, 09/29/2023	J.P. Morgan	USD	10,167,188	(93,109)
(83)	US 2 Year Note, 09/29/2023	Morgan Stanley	USD	(16,877,531)	183,007
(74)	US 5 Year Note, 09/29/2023	Barclays	USD	(7,924,938)	68,234
119	US 5 Year Note, 09/29/2023	J.P. Morgan	USD	12,744,156	(121,924)
(75)	US 5 Year Note, 09/29/2023	Morgan Stanley	USD	(8,032,031)	102,145
26	US 10 Year Note, 09/20/2023	Barclays	USD	2,918,906	(19,141)
(14)	US 10 Year Note, 09/20/2023	J.P. Morgan	USD	(1,571,719)	20,166
(44)	US 10 Year Note, 09/20/2023	Morgan Stanley	USD	(4,939,688)	49,194
6	US 10 Year Ultra Bond, 09/20/2023	Barclays	USD	710,625	(5,688)
(49)	US 10 Year Ultra Bond, 09/20/2023	J.P. Morgan	USD	(5,803,438)	30,649
35	US 10 Year Ultra Bond, 09/20/2023	Morgan Stanley	USD	4,145,313	(48,754)
(22)	US Long Bond, 09/20/2023	Barclays	USD	(2,791,938)	6,469
(12)	US Long Bond, 09/20/2023	Morgan Stanley	USD	(1,522,875)	10,480
12	US Ultra Bond, 09/20/2023	Barclays	USD	1,634,625	(1,906)
(13)	US Ultra Bond, 09/20/2023	J.P. Morgan	USD	(1,770,844)	(23,054)
					<u>1,115,774</u>
Index Future					
(56)	CAC 40 10 Euro Index, 07/21/2023	Barclays	EUR	(4,528,349)	(77,519)
40	CAC 40 10 Euro Index, 07/21/2023	Morgan Stanley	EUR	3,234,535	36,836
37	CBOE Volatility Index, 07/19/2023	Barclays	USD	555,407	(62,093)
18	CBOE Volatility Index, 08/16/2023	Barclays	USD	295,205	(28,745)
10	CBOE Volatility Index, 08/16/2023	J.P. Morgan	USD	164,003	(8,687)
4	CBOE Volatility Index, 09/20/2023	Barclays	USD	70,412	(6,488)
15	CBOE Volatility Index, 09/20/2023	J.P. Morgan	USD	264,047	(21,229)
11	CBOE Volatility Index, 10/18/2023	J.P. Morgan	USD	201,838	(40,956)
4	CBOE Volatility Index, 11/15/2023	J.P. Morgan	USD	75,400	(3,862)
14	DAX Index, 09/15/2023	Barclays	EUR	6,214,602	(44,575)
11	DAX Index, 09/15/2023	Morgan Stanley	EUR	4,882,902	(14,111)
4	DJIA CBOT E-Mini Index, 09/15/2023	Barclays	USD	692,860	(1,055)
(8)	DJIA CBOT E-Mini Index, 09/15/2023	Morgan Stanley	USD	(1,385,720)	(16,447)
(123)	EURO STOXX 50 Index, 09/15/2023	Barclays	EUR	(5,941,813)	(54,244)
25	EURO STOXX 50 Index, 09/15/2023	J.P. Morgan	EUR	1,207,686	21,618
120	EURO STOXX 50 Index, 09/15/2023	Morgan Stanley	EUR	5,796,891	95,255
8	EURO STOXX 50 Volatility Index, 08/16/2023	J.P. Morgan	EUR	14,098	(1,127)
6	EURO STOXX 50 Volatility Index, 09/20/2023	J.P. Morgan	EUR	11,130	(725)
(6)	FTSE 100 Index, 09/15/2023	Barclays	GBP	(574,662)	6,718
2	FTSE 100 Index, 09/15/2023	J.P. Morgan	GBP	191,554	(1,175)
16	FTSE 100 Index, 09/15/2023	Morgan Stanley	GBP	1,532,433	(10,907)
(22)	FTSE China A50 Index, 07/28/2023	Barclays	USD	(271,546)	(849)
(51)	FTSE China A50 Index, 07/28/2023	J.P. Morgan	USD	(629,493)	(3,867)
(18)	FTSE Taiwan Index, 07/28/2023	Barclays	USD	(1,040,040)	3,280
23	FTSE Taiwan Index, 07/28/2023	J.P. Morgan	USD	1,328,940	(10,478)
8	FTSE/JSE Top 40 Index, 09/21/2023	Barclays	ZAR	301,901	(8,504)
5	FTSE/JSE Top 40 Index, 09/21/2023	J.P. Morgan	ZAR	188,688	(3,204)
(12)	FTSE/MIB Index, 09/15/2023	Barclays	EUR	(1,856,982)	(40,134)
(2)	Hang Seng China Enterprises Index, 07/28/2023	Barclays	HKD	(81,075)	191
2	Hang Seng China Enterprises Index, 07/28/2023	J.P. Morgan	HKD	81,075	(691)
(1)	Hang Seng Index, 07/28/2023	Barclays	HKD	(120,004)	1,468
(24)	Hang Seng Index, 07/28/2023	Morgan Stanley	HKD	(2,880,092)	34,781
19	Hstech, 07/28/2023	J.P. Morgan	HKD	473,424	(6,329)

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
(29)	IBEX 35 Index, 07/21/2023	Barclays	EUR	(3,022,078)	(56,939)
(27)	iBoxx iShares Bond Index, 08/01/2023	Morgan Stanley	USD	(3,854,250)	(43,708)
9	KOSPI 200 Index, 09/14/2023	Barclays	KRW	581,433	(11,033)
16	KOSPI 200 Index, 09/14/2023	J.P. Morgan	KRW	1,033,658	(9,959)
8	MSCI Emerging Markets Index, 09/15/2023	Barclays	USD	399,160	(10,490)
14	MSCI Emerging Markets Index, 09/15/2023	J.P. Morgan	USD	698,530	(18,486)
15	MSCI Singapore Index, 07/28/2023	Barclays	SGD	320,430	(518)
6	NASDAQ 100 Emini Index, 09/15/2023	Barclays	USD	1,840,440	(2,540)
(2)	NASDAQ 100 Emini Index, 09/15/2023	J.P. Morgan	USD	(613,480)	(31,233)
8	NASDAQ 100 Emini Index, 09/15/2023	Morgan Stanley	USD	2,453,920	30,217
(63)	Nikkei 225 Index, 09/07/2023	Barclays	JPY	(2,643,647)	20,098
22	Nikkei 225 Index, 09/07/2023	Morgan Stanley	JPY	5,057,279	119,464
49	OMXS30 Index, 07/21/2023	J.P. Morgan	SEK	1,052,319	(4,221)
(61)	Russell 2000 Emini Index, 09/15/2023	Barclays	USD	(5,806,285)	(10,965)
(2)	Russell 2000 Emini Index, 09/15/2023	J.P. Morgan	USD	(190,370)	(2,224)
(24)	Russell 2000 Emini Index, 09/15/2023	Morgan Stanley	USD	(2,284,440)	(28,352)
(18)	S&P 500 Emini Index, 09/15/2023	Barclays	USD	(4,039,425)	(40,025)
5	S&P 500 Emini Index, 09/15/2023	J.P. Morgan	USD	1,122,063	34,833
(8)	S&P 500 Emini Index, 09/15/2023	Morgan Stanley	USD	(1,795,300)	(48,697)
(6)	S&P Midcap 400 Emini Index, 09/15/2023	Barclays	USD	(1,586,460)	(21,780)
17	S&P/TSX 60 Index, 09/14/2023	Barclays	CAD	3,127,564	26,239
(1)	S&P/TSX 60 Index, 09/14/2023	J.P. Morgan	CAD	(183,974)	(5,254)
3	SGX NIFTY 50 Index, 07/27/2023	J.P. Morgan	USD	115,674	11,215
(8)	SPI 200 Index, 09/21/2023	Barclays	AUD	(954,060)	(1,149)
6	SPI 200 Index, 09/21/2023	J.P. Morgan	AUD	715,545	(6,881)
17	TOPIX Index, 09/07/2023	Barclays	JPY	2,695,589	(2,703)
9	TOPIX Index, 09/07/2023	J.P. Morgan	JPY	1,427,076	69,782
27	TOPIX Index, 09/07/2023	Morgan Stanley	JPY	4,281,229	116,633
					<u>(196,530)</u>
Foreign Currency Future					
(29)	Foreign Exchange AUD/USD, 09/18/2023	Barclays	USD	(1,936,620)	22,090
(8)	Foreign Exchange AUD/USD, 09/18/2023	J.P. Morgan	USD	(534,240)	7,306
65	Foreign Exchange BRL/USD, 07/31/2023	J.P. Morgan	USD	1,348,750	(6,709)
(117)	Foreign Exchange CAD/USD, 09/19/2023	Barclays	USD	(8,848,710)	8,230
13	Foreign Exchange CAD/USD, 09/19/2023	J.P. Morgan	USD	983,190	(1,403)
(42)	Foreign Exchange CHF/USD, 09/18/2023	Barclays	USD	(5,913,338)	(12,006)
14	Foreign Exchange CHF/USD, 09/18/2023	J.P. Morgan	USD	1,971,113	20,025
144	Foreign Exchange EUR/USD, 09/18/2023	Barclays	USD	19,715,400	(3,869)
11	Foreign Exchange EUR/USD, 09/18/2023	J.P. Morgan	USD	1,506,038	15,051
(22)	Foreign Exchange GBP/USD, 09/18/2023	Barclays	USD	(1,746,113)	4,562
22	Foreign Exchange GBP/USD, 09/18/2023	J.P. Morgan	USD	1,746,113	17,830
106	Foreign Exchange INR/USD, 07/27/2023	J.P. Morgan	USD	2,580,252	(1,623)
38	Foreign Exchange JPY/USD, 09/18/2023	Barclays	USD	3,330,938	(91,906)
(14)	Foreign Exchange JPY/USD, 09/18/2023	J.P. Morgan	USD	(1,227,188)	38,052
174	Foreign Exchange MXN/USD, 09/18/2023	Barclays	USD	5,000,760	27,315
67	Foreign Exchange MXN/USD, 09/18/2023	J.P. Morgan	USD	1,925,580	23,044
1	Foreign Exchange NZD/USD, 09/18/2023	J.P. Morgan	USD	61,365	(983)
(327)	Foreign Exchange USD/KRW, 07/17/2023	Barclays	KRW	(3,268,139)	(102,974)
(16)	Foreign Exchange ZAR/USD, 09/18/2023	J.P. Morgan	USD	(421,600)	4,137
					<u>(33,831)</u>
					<u>885,413</u>

Franklin Strategic Income Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
(19)	US 10 Year Ultra Bond, 09/20/2023	J.P. Morgan	USD	(2,250,313)	10,067
10	US Ultra Bond, 09/20/2023	J.P. Morgan	USD	1,362,188	16,781
					<u>26,848</u>

Note 6 - Open positions on financial future contracts (continued)

Franklin U.S. Government Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
110	US 5 Year Note, 09/29/2023	J.P. Morgan	USD	11,780,313	(233,890)
39	US 10 Year Ultra Bond, 09/20/2023	J.P. Morgan	USD	4,619,063	(46,063)
52	US Long Bond(Cbt) Bond, 09/20/2023	J.P. Morgan	USD	6,599,125	4,798
17	US Ultra Bond, 09/20/2023	J.P. Morgan	USD	2,315,719	28,528
					(246,627)

Franklin U.S. Low Duration Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
427	US 2 Year Note, 09/29/2023	J.P. Morgan	USD	86,827,781	(1,113,958)
(140)	US 5 Year Note, 09/29/2023	J.P. Morgan	USD	(14,993,125)	216,932
(27)	US 10 Year Note, 09/20/2023	J.P. Morgan	USD	(3,031,172)	37,509
					(859,517)

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 Equity Index, 07/28/2023	J.P. Morgan	USD	(57,780)	208
(1)	Hang Seng Mini Index, 07/28/2023	J.P. Morgan	HKD	(24,000)	166
(3)	KOSPI 200 Index, 07/13/2023	J.P. Morgan	KRW	(38,564)	601
(3)	MSCI China, 09/15/2023	J.P. Morgan	USD	(69,075)	2,172
(7)	MSCI Emerging Markets Index, 09/15/2023	J.P. Morgan	USD	(349,265)	(1,274)
(1)	MSCI India Index, 07/27/2023	J.P. Morgan	USD	(43,124)	(976)
(1)	MSCI Singapore Index, 07/28/2023	J.P. Morgan	SGD	(21,363)	(58)
(1)	SET50 Index, 09/28/2023	J.P. Morgan	THB	(5,179)	(47)
					792

Note 7 - Open positions on interest rate swap contracts

As at June 30, 2023, 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
5,100,000	Receive fixed 4.928% Pay floating SOFR 1 day	Citigroup	02/28/2025	USD	(8,049)
710,000	Receive fixed 3.44% Pay floating SOFR 1 day	Citigroup	05/26/2043	USD	1,327
540,000	Receive floating SOFR 1 day Pay fixed 3.26%	Citigroup	05/26/2053	USD	(7,232)
					(13,954)

Franklin Global Fundamental Strategies Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
10,300,000	Receive fixed 3.232% Pay floating SOFR 1 day	J.P.Morgan	04/24/2033	USD	(280,310)

Note 7 - Open positions on interest rate swap contracts (continued)

Franklin Global Fundamental Strategies Fund (continued)

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
14,060,000	Receive fixed 3.285% Pay floating SOFR 1 day	J.P.Morgan	05/03/2033	USD	(320,825)
					(601,135)

Franklin Gulf Wealth Bond Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
51,500,000	Receive fixed 2.925% Pay floating SOFR 1 day	J.P.Morgan	05/11/2032	USD	(2,655,042)
12,500,000	Receive fixed 3.559% Pay floating SOFR 1 day	J.P.Morgan	09/29/2032	USD	(42,821)
					(2,697,863)

Franklin K2 Alternative Strategies Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
109,500,000	Receive floating AONIA 1 day Pay floating BBR 3 month	Barclays	03/20/2024	AUD	1,777
4,880,000	Receive fixed 3.625% Pay floating KLIBOR 3 month	BNP Paribas	09/20/2025	MYR	(478)
2,060,000	Receive floating KLIBOR 3 month Pay fixed 3.67%	BNP Paribas	09/20/2028	MYR	440
99,000,000	Receive fixed 9.47% Pay floating TIIE 4 week	Citibank	10/22/2024	MXN	(84,400)
71,103,212	Receive floating JIBAR 3 month Pay fixed 7.74%	Citibank	10/25/2024	ZAR	38,742
25,574,678	Receive floating HIBOR 3 month Pay fixed 3.525%	Citibank	07/20/2025	HKD	62,736
22,908,121	Receive floating HIBOR 3 month Pay fixed 3.475%	Citibank	07/20/2025	HKD	58,956
212,844,232	Receive fixed 5.909% Pay floating PRIBOR 6 month	Citibank	07/20/2025	CZK	49,734
10,078,691	Receive floating HIBOR 3 month Pay fixed 3.507%	Citibank	07/20/2025	HKD	25,161
1,282,563	Receive fixed 3.782% Pay floating SOFR 1 day	Citibank	07/20/2025	USD	(23,812)
3,152,216	Receive fixed 3.73% Pay floating SOFR 1 day	Citibank	07/20/2025	USD	(57,421)
3,275,221	Receive fixed 3.769% Pay floating SOFR 1 day	Citibank	07/20/2025	USD	(61,611)
76,851,064	Receive fixed 6.295% Pay floating JIBAR 3 month	Citibank	07/31/2025	ZAR	(160,923)
43,000,000	Receive fixed 7.57% Pay floating JIBAR 3 month	Citibank	11/04/2025	ZAR	(34,994)
7,385,903	Receive fixed 13.505% Pay floating CDI 1 day	Citibank	01/04/2027	BRL	193,779
4,983,258	Receive fixed 13.405% Pay floating CDI 1 day	Citibank	01/04/2027	BRL	126,096
3,715,985	Receive fixed 13.47% Pay floating CDI 1 day	Citibank	01/04/2027	BRL	96,308
2,535,763	Receive fixed 13.285% Pay floating CDI 1 day	Citibank	01/04/2027	BRL	61,455
11,980,769	Receive fixed 10.415% Pay floating CDI 1 day	Citibank	01/04/2027	BRL	29,247
7,406,227	Receive fixed 11.07% Pay floating CDI 1 day	Citibank	01/04/2027	BRL	28,197

Note 7 - Open positions on interest rate swap contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
87,500,000	Receive floating TIIE 4 week Pay fixed 8.78%	Citibank	10/19/2027	MXN	(49,048)
30,756,214	Receive fixed 4.787% Pay floating PRIBOR 6 month	Citibank	07/20/2028	CZK	21,918
29,573,282	Receive fixed 4.785% Pay floating PRIBOR 6 month	Citibank	07/20/2028	CZK	20,965
3,532,182	Receive fixed 4.85% Pay floating PRIBOR 6 month	Citibank	07/20/2028	CZK	2,976
1,275,066,725	Receive fixed 3.25% Pay floating CD_KSDA 3 month	Citibank	07/20/2028	KRW	(11,001)
2,494,933,275	Receive fixed 3.256% Pay floating CD_KSDA 3 month	Citibank	07/20/2028	KRW	(21,001)
3,746,603,979	Receive fixed 3.01% Pay floating CD_KSDA 3 month	Citibank	07/20/2028	KRW	(63,850)
45,000,000	Receive fixed 8.468% Pay floating TIIE 4 week	Citibank	10/12/2032	MXN	60,892
26,000,000	Receive fixed 8.724% Pay floating TIIE 4 week	Citibank	10/12/2032	MXN	60,418
31,000,000	Receive fixed 8.174% Pay floating TIIE 4 week	Citibank	07/07/2033	MXN	13,901
4,062,791,684	Receive floating IBR 1 day Pay fixed 8.37%	Citibank	07/19/2033	COP	(63,947)
48,020,000	Receive floating PRIBOR 6 month Pay fixed 4.536%	Citibank	07/20/2033	CZK	(77,736)
48,300,000	Receive fixed 4.174% Pay floating AONIA 1 day	J.P. Morgan	08/02/2023	AUD	(548)
10,480,140,000	Receive fixed 3.712% Pay floating CD_KSDA 3 month	J.P. Morgan	09/15/2023	KRW	(974)
98,000,000	Receive floating AONIA 1 day Pay fixed 4.43%	J.P. Morgan	10/04/2023	AUD	(519)
12,315,000,000	Receive fixed 4.155% Pay floating CD_KSDA 3 month	J.P. Morgan	10/26/2023	KRW	24,271
12,315,000,000	Receive floating CD_KSDA 3 month Pay fixed 3.836%	J.P. Morgan	10/26/2023	KRW	(9,848)
93,600,000	Receive fixed 4.61% Pay floating AONIA 1 day	J.P. Morgan	11/08/2023	AUD	7,900
7,201,800	Receive fixed 2.963% Pay floating BBR 3 month	J.P. Morgan	12/21/2023	NZD	28,550
7,980,000,000	Receive fixed 3.875% Pay floating CD_KSDA 3 month	J.P. Morgan	12/21/2023	KRW	1,050
52,600,000	Receive floating AONIA 1 day Pay fixed 4.64%	J.P. Morgan	02/07/2024	AUD	(4,177)
11,014,800	Receive fixed 3.763% Pay floating SORA 1 day	J.P. Morgan	02/15/2024	SGD	(1,928)
4,350,000	Receive fixed 3.935% Pay floating SORA 1 day	J.P. Morgan	03/13/2024	SGD	5,843
3,120,000	Receive floating SOFR 1 day Pay fixed 5.595%	J.P. Morgan	03/13/2024	USD	(8,285)
936,000,000	Receive fixed 7.357% Pay floating MIBOR 1 day	J.P. Morgan	03/15/2024	INR	56,993
6,180,000	Receive floating SOFR 1 day Pay fixed 4.965%	J.P. Morgan	03/15/2024	USD	21,922
546,000,000	Receive floating MIBOR 1 day Pay fixed 6.581%	J.P. Morgan	03/15/2024	INR	15,216
703,500,000	Receive fixed 7.075% Pay floating MIBOR 1 day	J.P. Morgan	03/15/2024	INR	12,762
351,750,000	Receive fixed 6.963% Pay floating MIBOR 1 day	J.P. Morgan	03/15/2024	INR	2,945
361,800,000	Receive fixed 6.933% Pay floating MIBOR 1 day	J.P. Morgan	03/15/2024	INR	2,067
353,760,000	Receive fixed 6.931% Pay floating MIBOR 1 day	J.P. Morgan	03/15/2024	INR	1,973
19,500,000	Receive fixed 6.58% Pay floating MIBOR 1 day	J.P. Morgan	03/15/2024	INR	(318)

Note 7 - Open positions on interest rate swap contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
117,000,000	Receive fixed 5.9% Pay floating MIBOR 1 day	J.P. Morgan	03/15/2024	INR	(2,048)
4,500,000	Receive fixed 3.655% Pay floating SORA 1 day	J.P. Morgan	03/15/2024	SGD	(3,140)
4,200,000	Receive fixed 3.645% Pay floating SORA 1 day	J.P. Morgan	03/15/2024	SGD	(3,236)
4,080,000	Receive floating SOFR 1 day Pay fixed 4.69%	J.P. Morgan	03/17/2024	USD	25,690
5,600,000	Receive fixed 3.43% Pay floating SORA 1 day	J.P. Morgan	03/17/2024	SGD	(13,113)
4,112,000	Receive floating SOFR 1 day Pay fixed 4.38%	J.P. Morgan	03/20/2024	USD	38,496
5,520,000	Receive fixed 3.18% Pay floating SORA 1 day	J.P. Morgan	03/20/2024	SGD	(23,004)
4,100,000	Receive floating SOFR 1 day Pay fixed 4.13%	J.P. Morgan	03/22/2024	USD	48,536
5,480,000	Receive fixed 3.122% Pay floating SORA 1 day	J.P. Morgan	03/22/2024	SGD	(25,173)
587,520,000	Receive floating MIBOR 1 day Pay fixed 6.513%	J.P. Morgan	04/11/2024	INR	12,101
257,040,000	Receive fixed 5.5% Pay floating MIBOR 1 day	J.P. Morgan	04/11/2024	INR	8,532
3,096,000	Receive floating SOFR 1 day Pay fixed 5.081%	J.P. Morgan	06/09/2024	USD	9,002
4,200,000	Receive fixed 3.52% Pay floating SORA 1 day	J.P. Morgan	06/09/2024	SGD	(8,791)
3,090,000	Receive floating SOFR 1 day Pay fixed 5.148%	J.P. Morgan	06/12/2024	USD	6,927
4,140,000	Receive fixed 3.598% Pay floating SORA 1 day	J.P. Morgan	06/12/2024	SGD	(5,318)
1,100,000	Receive fixed 3.655% Pay floating SORA 1 day	J.P. Morgan	06/19/2024	SGD	(952)
830,000	Receive floating SOFR 1 day Pay fixed 5.25%	J.P. Morgan	06/20/2024	USD	1,017
2,475,000	Receive floating SOFR 1 day Pay fixed 5.256%	J.P. Morgan	06/22/2024	USD	2,854
3,300,000	Receive fixed 3.72% Pay floating SORA 1 day	J.P. Morgan	06/22/2024	SGD	(1,335)
3,090,000	Receive floating SOFR 1 day Pay fixed 5.272%	J.P. Morgan	06/23/2024	USD	3,079
4,200,000	Receive fixed 3.715% Pay floating SORA 1 day	J.P. Morgan	06/23/2024	SGD	(1,854)
2,490,000	Receive floating SOFR 1 day Pay fixed 5.271%	J.P. Morgan	06/26/2024	USD	2,477
3,300,000	Receive fixed 3.685% Pay floating SORA 1 day	J.P. Morgan	06/26/2024	SGD	(2,170)
3,460,000	Receive fixed 5.172% Pay floating SOFR 1 day	J.P. Morgan	06/26/2024	USD	(4,392)
12,232,000,000	Receive floating CD_KSDA 3 month Pay fixed 3.51%	J.P. Morgan	08/25/2024	KRW	22,125
11,668,800,000	Receive floating CD_KSDA 3 month Pay fixed 3.823%	J.P. Morgan	09/20/2024	KRW	2,508
465,000,000	Receive floating TWCPBA 3 month Pay fixed 1.525%	J.P. Morgan	09/20/2024	TWD	(3,616)
2,676,000,000	Receive fixed 6.542% Pay floating MIBOR 1 day	J.P. Morgan	09/20/2024	INR	(40,785)
4,657,500	Receive floating SOFR 1 day Pay fixed 3.779%	J.P. Morgan	12/20/2024	USD	47,385
4,374,000	Receive floating SOFR 1 day Pay fixed 3.974%	J.P. Morgan	12/20/2024	USD	38,297
5,788,800	Receive fixed 3.85% Pay floating SORA 1 day	J.P. Morgan	12/20/2024	SGD	720
11,457,000	Receive fixed 3.793% Pay floating SORA 1 day	J.P. Morgan	12/20/2024	SGD	(2,042)

Note 7 - Open positions on interest rate swap contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
4,200,000	Receive fixed 3.48% Pay floating SORA 1 day	J.P. Morgan	12/20/2024	SGD	(6,107)
5,648,000	Receive fixed 3.322% Pay floating SORA 1 day	J.P. Morgan	12/20/2024	SGD	(14,516)
10,200,000	Receive fixed 2.91% Pay floating SORA 1 day	J.P. Morgan	12/20/2024	SGD	(55,902)
1,565,000	Receive fixed 4.453% Pay floating BBR 3 month	J.P. Morgan	03/20/2025	AUD	(763)
7,140,000	Receive fixed 4.094% Pay floating BBR 3 month	J.P. Morgan	03/20/2025	AUD	(19,514)
2,940,000	Receive fixed 3.598% Pay floating EURIBOR 6 month	J.P. Morgan	06/19/2025	EUR	(2,981)
4,381,800	Receive floating SOFR 1 day Pay fixed 3.385%	J.P. Morgan	06/20/2025	USD	34,173
6,477,000	Receive floating SOFR 1 day Pay fixed 3.819%	J.P. Morgan	06/20/2025	USD	26,284
4,320,000	Receive floating SOFR 1 day Pay fixed 3.693%	J.P. Morgan	06/20/2025	USD	22,532
12,748,000	Receive floating SOFR 1 day Pay fixed 4.043%	J.P. Morgan	06/30/2025	USD	171,762
1,570,800,000	Receive floating MIBOR 1 day Pay fixed 6.236%	J.P. Morgan	09/20/2025	INR	55,702
35,800,000	Receive fixed 2.533% Pay floating CNREPOFIX=CFXS 1 week	J.P. Morgan	09/20/2025	CNY	38,993
2,260,000	Receive floating SORA 1 day Pay fixed 3.435%	J.P. Morgan	09/20/2025	SGD	4,268
1,334,000	Receive fixed 4.375% Pay floating SOFR 1 day	J.P. Morgan	09/20/2025	USD	(6,065)
4,495,500	Receive floating SOFR 1 day Pay fixed 2.953%	J.P. Morgan	12/18/2025	USD	30,665
1,410,000,000	Receive fixed 1.35% Pay floating CD_KSDA 3 month	J.P. Morgan	12/20/2025	KRW	(3,561)
1,440,000,000	Receive fixed 1.31% Pay floating CD_KSDA 3 month	J.P. Morgan	12/20/2025	KRW	(3,650)
22,704,000,000	Receive fixed 3.31% Pay floating CD_KSDA 3 month	J.P. Morgan	12/20/2025	KRW	(104,722)
14,282,000,000	Receive floating CD_KSDA 3 month Pay fixed 4.143%	J.P. Morgan	12/20/2025	KRW	(106,728)
5,280,000,000	Receive floating CD_KSDA 3 month Pay fixed 3.25%	J.P. Morgan	06/11/2026	KRW	20,257
1,947,000,000	Receive fixed 4.064% Pay floating CD_KSDA 3 month	J.P. Morgan	06/11/2026	KRW	15,034
1,122,000,000	Receive floating CD_KSDA 3 month Pay fixed 1.79%	J.P. Morgan	06/11/2026	KRW	2,879
6,060,000	Receive floating EURIBOR 6 month Pay fixed 3%	J.P. Morgan	06/18/2026	EUR	4,672
4,764,000	Receive floating BBR 3 month Pay fixed 4.181%	J.P. Morgan	09/15/2026	AUD	7,520
1,585,000	Receive floating BBR 3 month Pay fixed 4.22%	J.P. Morgan	09/15/2026	AUD	1,359
48,000,000	Receive fixed 2.39% Pay floating THOR 1 day	J.P. Morgan	09/20/2026	THB	834
1,840,000,000	Receive fixed 3.38% Pay floating CD_KSDA 3 month	J.P. Morgan	09/20/2026	KRW	(8,272)
2,430,000,000	Receive fixed 4.024% Pay floating CD_KSDA 3 month	J.P. Morgan	09/27/2026	KRW	12,877
3,100,000	Receive fixed 2.69% Pay floating EURIBOR 6 month	J.P. Morgan	06/17/2027	EUR	(1,812)
14,594,500,000	Receive fixed 3.891% Pay floating CD_KSDA 3 month	J.P. Morgan	12/17/2027	KRW	108,726
23,178,600,000	Receive floating CD_KSDA 3 month Pay fixed 3.035%	J.P. Morgan	12/17/2027	KRW	97,548
2,958,720,000	Receive floating CD_KSDA 3 month Pay fixed 3.277%	J.P. Morgan	12/17/2027	KRW	2,435

Note 7 - Open positions on interest rate swap contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
3,015,000,000	Receive floating CD_KSDA 3 month Pay fixed 3.321%	J.P. Morgan	12/17/2027	KRW	1,122
1,428,000,000	Receive floating CD_KSDA 3 month Pay fixed 1.327%	J.P. Morgan	12/17/2027	KRW	1,037
1,428,000,000	Receive floating CD_KSDA 3 month Pay fixed 1.367%	J.P. Morgan	12/17/2027	KRW	1,033
1,800,000	Receive fixed 3.078% Pay floating SOFR 1 day	J.P. Morgan	09/16/2028	USD	(2,296)
458,760,000	Receive floating MIBOR 1 day Pay fixed 6.007%	J.P. Morgan	09/20/2028	INR	65,176
14,100,000	Receive fixed 2.545% Pay floating CNREPOFIX=CFXS 1 week	J.P. Morgan	09/20/2028	CNY	10,540
1,123,000	Receive floating SOFR 1 day Pay fixed 3.674%	J.P. Morgan	09/20/2028	USD	6,906
2,290,000	Receive fixed 2.555% Pay floating CNREPOFIX=CFXS 1 week	J.P. Morgan	09/20/2028	CNY	1,858
14,100,000	Receive fixed 2.423% Pay floating CNREPOFIX=CFXS 1 week	J.P. Morgan	09/20/2028	CNY	(506)
57,000,000	Receive fixed 1.426% Pay floating TWCPBA 3 month	J.P. Morgan	09/20/2028	TWD	(1,068)
66,000,000	Receive fixed 1.416% Pay floating TWCPBA 3 month	J.P. Morgan	09/20/2028	TWD	(2,243)
1,900,000	Receive fixed 3.185% Pay floating SORA 1 day	J.P. Morgan	09/20/2028	SGD	(5,676)
1,800,000	Receive fixed 3.034% Pay floating SORA 1 day	J.P. Morgan	09/20/2028	SGD	(14,460)
1,500,000	Receive fixed 2.965% Pay floating SORA 1 day	J.P. Morgan	09/20/2028	SGD	(15,512)
15,000,000	Receive floating CNREPOFIX=CFXS 1 week Pay fixed 2.808%	J.P. Morgan	09/20/2028	CNY	(36,443)
2,470,500,000	Receive floating CD_KSDA 3 month Pay fixed 3.814%	J.P. Morgan	09/28/2028	KRW	(12,619)
8,375,400,000	Receive floating CD_KSDA 3 month Pay fixed 2.91%	J.P. Morgan	12/16/2028	KRW	43,924
4,568,000,000	Receive fixed 3.802% Pay floating CD_KSDA 3 month	J.P. Morgan	12/16/2028	KRW	29,897
3,807,400,000	Receive fixed 3.852% Pay floating CD_KSDA 3 month	J.P. Morgan	12/16/2028	KRW	27,622
3,830,000	Receive floating SOFR 1 day Pay fixed 3.086%	J.P. Morgan	09/20/2030	USD	1,618
1,417,500	Receive floating SORA 1 day Pay fixed 2.72%	J.P. Morgan	12/15/2032	SGD	6,952
1,417,500	Receive floating SORA 1 day Pay fixed 2.84%	J.P. Morgan	12/15/2032	SGD	3,261
904,000	Receive fixed 4.283% Pay floating BBR 3 month	J.P. Morgan	05/26/2033	NZD	324
912,000	Receive fixed 4.274% Pay floating BBR 3 month	J.P. Morgan	05/26/2033	NZD	144
606,000	Receive fixed 4.68% Pay floating BBR 6 month	J.P. Morgan	06/21/2033	AUD	2,651
814,800	Receive fixed 4.51% Pay floating BBR 6 month	J.P. Morgan	06/21/2033	AUD	177
820,000	Receive fixed 4.443% Pay floating BBR 6 month	J.P. Morgan	06/21/2033	AUD	(1,176)
1,600,000	Receive fixed 4.358% Pay floating BBR 6 month	J.P. Morgan	06/21/2033	AUD	(5,600)
2,803,200	Receive fixed 4.402% Pay floating BBR 6 month	J.P. Morgan	06/21/2033	AUD	(6,830)
2,280,000	Receive fixed 4.18% Pay floating BBR 6 month	J.P. Morgan	06/21/2033	AUD	(17,906)
2,920,000	Receive fixed 4.233% Pay floating BBR 6 month	J.P. Morgan	06/21/2033	AUD	(19,183)
1,641,000	Receive fixed 4.433% Pay floating BBR 6 month	J.P. Morgan	09/15/2033	AUD	2,822

Note 7 - Open positions on interest rate swap contracts (continued)

Franklin K2 Alternative Strategies Fund (continued)

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
546,000	Receive fixed 4.422% Pay floating BBR 6 month	J.P. Morgan	09/15/2033	AUD	616
1,375,000	Receive fixed 3.192% Pay floating SOFR 1 day	J.P. Morgan	09/18/2033	USD	874
510,000	Receive floating SORA 1 day Pay fixed 3.066%	J.P. Morgan	09/20/2033	SGD	1,423
303,000	Receive fixed 3.479% Pay floating SOFR 1 day	J.P. Morgan	09/20/2033	USD	(618)
245,344,000	Receive floating TONAR 1 day Pay fixed 0.612%	J.P. Morgan	09/20/2033	JPY	(3,194)
363,000,000	Receive floating TONAR 1 day Pay fixed 0.639%	J.P. Morgan	09/20/2033	JPY	(11,469)
					904,253

Templeton Global Bond (Euro) Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) EUR
3,280,000	Receive fixed 3.285% Pay floating SOFR 1 day	J.P.Morgan	05/03/2033	USD	(68,582)
					(68,582)

Templeton Global Bond Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
131,800,000	Receive fixed 3.232% Pay floating SOFR 1 day	J.P.Morgan	04/24/2033	USD	(3,586,879)
268,590,000	Receive fixed 3.285% Pay floating SOFR 1 day	J.P.Morgan	05/03/2033	USD	(6,128,767)
					(9,715,646)

Templeton Global Income Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
3,410,000	Receive fixed 3.285% Pay floating SOFR 1 day	J.P.Morgan	05/03/2033	USD	(77,810)
					(77,810)

Templeton Global Total Return Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
129,830,000	Receive fixed 3.285% Pay floating SOFR 1 day	J.P.Morgan	05/03/2033	USD	(2,962,500)
					(2,962,500)

Note 7 - Open positions on interest rate swap contracts (continued)

Templeton Global Total Return II Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
480,000	Receive fixed 3.285% Pay floating SOFR 1 day	J.P.Morgan	05/03/2033	USD	(10,953)
					(10,953)

Note 8 - Open positions on cross currency swap contracts

As at June 30, 2023, the Company had entered into the following outstanding contracts:

Franklin K2 Alternative Strategies Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
3,100,860	Receive floating SOFR 1 day			USD	
4,200,000	Pay floating SORA 1 day	Goldman Sachs	06/15/2024	SGD	423
6,201,720	Receive floating SOFR 1 day			USD	
8,400,000	Pay floating SORA 1 day	Goldman Sachs	06/18/2024	SGD	441
2,067,240	Receive floating SOFR 1 day			USD	
2,800,000	Pay floating SORA 1 day	Goldman Sachs	06/20/2024	SGD	176
					1,040

Note 9 - Open positions on total return swap contracts

As at June 30, 2023, 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	4,720,636	USSGMDVISB Index	USD FEDERAL_FUNDS_H15 1 day (0.500)%	Societe Generale	03/05/2024	68,433
						68,433

Franklin Diversified Conservative Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) EUR
USD	3,722,146	USSGMDVISB Index	USD FEDERAL_FUNDS_H15 1 day (0.500)%	Societe Generale	03/05/2024	53,959
						53,959

Franklin Diversified Dynamic Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) EUR
USD	2,906,090	USSGMDVISB Index	USD FEDERAL_FUNDS_H15 1 day (0.500)%	Societe Generale	03/05/2024	42,128
						42,128

Note 9 - Open positions on total return swap contracts (continued)

Franklin Global Multi-Asset Income Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) EUR
USD	3,036,487	USSGMDVISB Index	USD FEDERAL_FUNDS_H15 1 day (0.500)%	Societe Generale	03/05/2024	44,019
						44,019

Franklin K2 Alternative Strategies Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) USD
USD	123,099	Energy Transfer LP	USD OBFR 1 day (0.500)%	Citigroup	11/22/2023	18,456
USD	164,090	Energy Transfer LP	USD SOFR 1 day (1.010)%	Goldman Sachs	07/28/2023	1,247
USD	235,090	Energy Transfer LP	USD OBFR 1 day (0.650)%	Barclays	03/18/2024	403
						20,106

Franklin Strategic Income Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) USD
USD	14,000,000	Markit iBoxx USD Liquid Leveraged Loans Total Return Index	USD SOFR 1 day 0%	Morgan Stanley	09/20/2023	328,280
						328,280

Franklin U.S. Low Duration Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) USD
USD	8,390,000	Markit iBoxx USD Liquid Leveraged Loans Total Return Index	USD SOFR 1 day 0%	Morgan Stanley	09/20/2023	196,735
						196,735

Note 10 - Open positions on contracts for differences

As at June 30, 2023, 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
CAD	16,951	Receive CA1MBAFIX= 1 Day (0.200)%	Pay Performance of the underlying equity/ bond basket of 2 Securities.	BNP Paribas	07/10/2023	(114,807)	14,140
CAD	584,000	Receive Performance of the underlying equity/ bond basket of 2 Securities.	Pay CA1MBAFIX= 1 Day 0.650%	BNP Paribas	07/10/2023	370,872	(20,839)
DKK	2,991	Receive DKCIBOR 1 Week (0.300)%	Pay Performance of the underlying equity basket of 1 Securities.	Barclays	04/19/2024	(207,930)	(158)
DKK	3,247	Receive DKCIBOR 1 Week (0.300)%	Pay Performance of the underlying equity basket of 1 Securities.	Barclays	04/22/2024	(225,727)	(171)

Note 10 - Open positions on contracts 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
DKK	2,854	Receive CIBOR 1 Week (0.500)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Morgan Stanley	03/24/2025	(198,406)	14,547
DKK	4,966	Receive DKCIBOR 1 Week (0.300)% Pay Performance of the underlying equity basket of 1 Securities.	Barclays	04/15/2024	(345,229)	(262)
DKK	4,375	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay CIBOR 1 Week 0.650%	Morgan Stanley	03/24/2025	204,134	(18,468)
EUR	8,102	Receive EUROSTR= 1 Day (1.500)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	07/10/2023	(58,390)	6,587
EUR	605,783	Receive Performance of the underlying equity/ bond basket of 5 Securities. Pay EONIA 1 Day 0.400%	Morgan Stanley	10/14/2024	12,408,777	(1,218,068)
EUR	66,791	Receive EUROSTR= 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	BNP Paribas	07/10/2023	(528,038)	3,568
EUR	68,560	Receive EONIA 1 Day (0.500)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Morgan Stanley	10/14/2024	(987,017)	(10,711)
EUR	51,928	Receive EUROSTR= 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	03/21/2024	(190,139)	60,390
EUR	94,669	Receive Performance of the underlying equity/ bond basket of 3 Securities. Pay EONIA 1 Day 0.650%	Morgan Stanley	09/04/2023	1,080,268	32,295
EUR	12,610	Receive EONIA 1 Day (0.450)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	02/03/2025	(7,366,893)	35,626
EUR	5,067	Receive EONIA 1 Day (0.450)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	03/07/2025	(571,656)	(10,705)
GBP	1,318,711	Receive Performance of the underlying equity/ bond basket of 5 Securities. Pay SONIA 1 Day 0.650%	Morgan Stanley	09/28/2023	2,773,920	(923,734)
GBP	202,618	Receive Performance of the underlying equity/ bond basket of 3 Securities. Pay SONIA 1 Day 0.400%	Morgan Stanley	01/20/2025	4,171,747	24,697
GBP	1,675	Receive SONIA 1 Day (0.450)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Morgan Stanley	10/30/2023	(210,428)	1,769
GBP	32,466	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay SONIA O/N 0.400%	J.P. Morgan	01/09/2027	251,720	(18,348)
HKD	773,000	Receive HIHKDOND= 1 Day (2.250)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	07/06/2023	(792,039)	12,256
USD	697	Receive USONBFR O/N (0.300)% Pay Performance of the underlying equity basket of 1 Securities.	Barclays	05/31/2024	(31,769)	(858)
USD	705	Receive USONBFR O/N (0.300)% Pay Performance of the underlying equity basket of 1 Securities.	Barclays	07/18/2024	(32,134)	(868)
USD	728	Receive USONBFR O/N (0.300)% Pay Performance of the underlying equity basket of 1 Securities.	Barclays	05/30/2024	(33,182)	(896)
USD	762	Receive USONBFR O/N (0.300)% Pay Performance of the underlying equity basket of 1 Securities.	Barclays	06/27/2024	(34,732)	(938)

Note 10 - Open positions on contracts 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	906	Receive USONBFR O/N (0.300)% Pay Performance of the underlying equity basket of 1 Securities.	Barclays	07/29/2024	(41,295)	(1,381)
USD	3,666	Receive USONBFR O/N (0.300)% Pay Performance of the underlying equity basket of 1 Securities.	Barclays	05/09/2024	(218,274)	(3,849)
USD	3,765	Receive USONBFR O/N (0.300)% Pay Performance of the underlying equity basket of 1 Securities.	Barclays	05/16/2024	(224,168)	(3,953)
USD	59,454,000	Receive Performance of the underlying equity/ bond basket of 147 Securities. Pay USONBFR= 1 Day 0.650%	BNP Paribas	07/10/2023	66,832,430	(1,303,227)
USD	2,025,612	Receive USONBFR= 1 Day (0.050)% Pay Performance of the underlying equity/ bond basket of 136 Securities.	BNP Paribas	07/10/2023	(44,193,932)	(3,014,095)
USD	1,600	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay USONFEE= O/N 0.300%	Bank of America	05/30/2024	134,880	6,560
USD	72,724	Receive FEDEF 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 18 Securities.	Morgan Stanley	09/19/2023	(10,332,328)	50,245
USD	8,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay USONFEE= O/N 0.300%	Bank of America	07/16/2024	174,560	11,005
USD	6,400	Receive Performance of the underlying equity/ bond basket of 3 Securities. Pay USONFEE= O/N 0.300%	Bank of America	07/31/2024	212,432	3,470
USD	17,200	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay USONFEE= O/N 0.300%	Bank of America	03/26/2024	105,128	3,224
USD	494,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay USONFEE= O/N 0.700%	Bank of America	07/31/2024	496,828	(1,381)
USD	952	Receive USONFEE= O/N (0.200)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Bank of America	07/30/2024	(135,898)	(1,072)
USD	7,946,000	Receive Performance of the underlying equity/ bond basket of 13 Securities. Pay USONFEE= O/N 0.700%	Bank of America	06/05/2024	11,841,322	1,313,215
USD	160,166	Receive USONFEE= O/N (0.200)% Pay Performance of the underlying equity/ bond basket of 11 Securities.	Bank of America	06/05/2024	(6,367,939)	(756,342)
USD	15,577	Receive USONBFR= 1 Day (4.000)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	07/10/2023	(230,851)	(29,786)
USD	6,542	Receive FEDEF 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	11/28/2023	(411,702)	(14,216)
USD	5,398	Receive USONBFR= 1 Day (0.210)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	07/10/2023	(45,181)	3,572
USD	167,000	Receive SOFR 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	08/05/2024	(164,873)	2,321
USD	710	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay SOFR 1 Day 0.350%	Goldman Sachs	03/09/2033	61,543	(185)
USD	1,562,000	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay SOFR 1 Day 0.350%	Goldman Sachs	05/05/2025	2,958,461	332,744

Note 10 - Open positions on contracts 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	105,482	Receive SOFR 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 5 Securities.	Goldman Sachs	05/04/2033	(4,448,222)	(309,870)
USD	12,820	Receive USONFEE= O/N (0.200)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Bank of America	07/10/2024	(433,473)	12,743
USD	181,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay USONFEE= O/N 0.700%	Bank of America	07/11/2024	186,402	2,989
USD	728	Receive USONBFR O/N (0.300)% Pay Performance of the underlying equity basket of 1 Securities.	Barclays	05/10/2024	(33,182)	(896)
USD	272,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay SOFR 1 Day 0.350%	Goldman Sachs	10/03/2024	542,334	177,108
USD	22,860	Receive SOFR 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	03/30/2033	(430,454)	(157,807)
USD	12,505	Receive USONFEE= O/N (0.200)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Bank of America	05/15/2024	(1,724,968)	(479,680)
USD	2,430	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay FEDEF 1 Day 0.400%	Morgan Stanley	11/20/2023	382,360	14,089
USD	1,415	Receive FEDEF 1 Day 0.400% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Morgan Stanley	11/20/2023	(222,650)	1,316
USD	170,240	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay FEDEF 1 Day 2.500%	Morgan Stanley	10/21/2024	332,396	(3,811)
USD	2,292,000	Receive Performance of the underlying equity/ bond basket of 3 Securities. Pay SOFR 1 Day 0.350%	Goldman Sachs	08/19/2025	3,837,092	491,474
USD	34,551	Receive SOFR 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	05/05/2033	(570,092)	(15,101)
USD	5,861	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay OBFR O/N 0.400%	J.P. Morgan	07/31/2024	2,913,386	27,845
USD	103,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay USONFEE= O/N 0.700%	Bank of America	07/03/2024	152,466	15,066
USD	6,177	Receive USONFEE= O/N (0.200)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Bank of America	07/03/2024	(109,456)	(14,022)
USD	1,590	Receive FEDEF 1 Day (2.520)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Morgan Stanley	09/19/2023	(113,764)	(27,507)
USD	12,954	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay OBFR O/N 0.400%	J.P. Morgan	07/03/2024	6,974,175	119,177
USD	112,229	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay OBFR O/N 0.400%	J.P. Morgan	08/01/2024	3,827,009	61,508
USD	58,240	Receive USONBFR= 1 Day (8.000)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	07/10/2023	(138,611)	96,622
USD	227,726	Receive USONBFR= 1 Day (6.310)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	07/10/2023	(403,075)	296,901

Note 10 - Open positions on contracts 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	812,000	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay USONFEE= O/N 0.700%	Bank of America	05/01/2024	1,637,132	305,276
USD	46,277	Receive USONFEE= O/N (0.200)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Bank of America	05/22/2024	(1,596,872)	(13,226)
USD	1,259	Receive USONFEE= O/N (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Bank of America	06/03/2026	(10,563)	(376)
USD	13,656	Receive FEDEF 1 Day (1.220)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Morgan Stanley	11/28/2023	(114,574)	(2,486)
USD	794	Receive FEDEF 1 Day (7.500)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Morgan Stanley	06/16/2025	(151,042)	9,186
USD	320	Receive FEDEF 1 Day (12.750)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Morgan Stanley	06/16/2025	(184,840)	(7,477)
USD	8,800	Receive Performance of the underlying equity/ bond basket of 3 Securities. Pay USONFEE= O/N 0.300%	Bank of America	07/10/2024	344,352	5,156
USD	250,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay USONFEE= O/N 0.700%	Bank of America	05/08/2024	297,078	7,313
USD	172	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay SOFR 1 Day 0.350%	Goldman Sachs	05/20/2033	14,553	596
USD	84,000	Receive SOFR 1 Day (3.506)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	06/20/2028	(65,319)	(1,346)
USD	12,036	Receive USONFEE= O/N (0.200)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Bank of America	07/17/2024	(348,566)	(25,849)
USD	23,517	Receive USONBFR= 1 Day (10.000)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	07/10/2023	(132,636)	72,110
USD	3,200	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay USONFEE= O/N 0.300%	Bank of America	05/22/2024	168,032	1,344
USD	880,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay SOFR 1 Day 0.350%	Goldman Sachs	08/17/2023	1,664,129	21,273
USD	922,000	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay USONFEE= O/N 0.700%	Bank of America	05/30/2024	945,080	2,283
USD	30,664	Receive USONFEE= O/N (0.200)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Bank of America	05/30/2024	(302,518)	8,147
USD	1,077	Receive USONBFR O/N (0.300)% Pay Performance of the underlying equity basket of 1 Securities.	Barclays	05/08/2024	(64,125)	(1,131)
USD	4,800	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay USONFEE= O/N 0.300%	Bank of America	06/28/2024	70,320	547
USD	8,905	Receive USONBFR= 1 Day (10.500)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	BNP Paribas	07/10/2023	(101,632)	(22,175)
USD	583,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay SOFR 1 Day 0.350%	Goldman Sachs	04/19/2028	583,284	5,759

Note 10 - Open positions on contracts 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	15,562	Receive SOFR 1 Day (0.552)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	03/10/2033	(302,681)	(3,735)
USD	37,210	Receive USONBFR= 1 Day (0.300)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	BNP Paribas	07/10/2023	(1,484,951)	(303,333)
USD	741	Receive SOFR 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	03/23/2033	(18,525)	(1,089)
USD	519,000	Receive SOFR 1 Day 0.350% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	05/05/2025	(466,466)	(5,412)
USD	2,026	Receive USONFEE= O/N (0.200)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Bank of America	06/26/2024	(83,329)	(4,241)
USD	56,360	Receive USONBFR= 1 Day (0.200)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	07/10/2023	(514,781)	(36,008)
USD	5,440	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay USONFEE= O/N 0.300%	Bank of America	06/05/2024	214,010	9,303
USD	420	Receive USONBFR= 1 Day (1.750)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	05/20/2024	(78,169)	7,542
USD	424	Receive FEDEF 1 Day (2.000)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Morgan Stanley	06/16/2025	(78,913)	5,656
USD	17,649	Receive USONBFR= 1 Day (0.400)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	07/10/2023	(619,480)	(189,730)
USD	3,092	Receive USONBFR= 1 Day (0.900)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	07/10/2023	(62,489)	10,691
USD	3,674	Receive USONBFR= 1 Day (0.850)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	07/10/2023	(25,314)	9,682
USD	2,714	Receive USONFEE= O/N (0.200)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Bank of America	06/28/2024	(153,965)	(5,742)
USD	30,914	Receive USONBFR= 1 Day (1.050)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	07/10/2023	(870,538)	30,914
USD	19,502	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay OBFR O/N 0.400%	J.P. Morgan	07/10/2024	6,641,211	(147,435)
USD	291,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay USONFEE= O/N 0.700%	Bank of America	04/18/2024	363,702	26,143
USD	275,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay SOFR 1 Day 0.350%	Goldman Sachs	05/05/2027	399,230	2,135
USD	3,200	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay USONFEE= O/N 0.300%	Bank of America	06/12/2024	183,680	(1,280)
USD	516,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay USONFEE= O/N 0.700%	Bank of America	07/10/2024	542,416	(15,572)
USD	41,747	Receive FEDEF 1 Day (0.570)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Morgan Stanley	09/19/2023	(404,528)	4,175

Note 10 - Open positions on contracts 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	479,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay SOFR 1 Day 0.350%	Goldman Sachs	04/18/2029	540,252	40,322
USD	203,000	Receive SOFR 1 Day 0.350% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	04/18/2029	(204,642)	(1,932)
USD	7,996	Receive SOFR 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	03/17/2033	(274,423)	(34,113)
USD	960,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay SOFR 1 Day 0.350%	Goldman Sachs	03/19/2025	869,860	2,513
USD	19,200	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay USONFEE= O/N 0.300%	Bank of America	07/17/2024	235,648	21,768
USD	660,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay SOFR 1 Day 0.350%	Goldman Sachs	12/05/2028	645,123	56,993
USD	275,000	Receive SOFR 1 Day 0.350% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	12/05/2028	(238,695)	(2,646)
USD	4,088	Receive SOFR 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	04/04/2033	(327,040)	(54,929)
USD	134,148	Receive USONBFR= 1 Day (1.500)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	07/10/2023	(1,393,798)	238,113
USD	5,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay USONFEE= O/N 0.300%	Bank of America	05/01/2024	225,500	(4,100)
USD	4,376	Receive OBFR O/N (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	J.P. Morgan	05/20/2026	(217,050)	379
USD	3,380	Receive OBFR O/N (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	J.P. Morgan	05/27/2026	(176,402)	(13,423)
USD	10,375	Receive FEDEF 1 Day (2.050)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Morgan Stanley	09/19/2024	(367,690)	3,543
USD	2,299	Receive FEDEF 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Morgan Stanley	06/02/2025	(1,940,011)	28,531
USD	713	Receive FEDEF 1 Day (0.147)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Morgan Stanley	08/18/2023	(2,772,672)	(55,650)
USD	8,436	Receive OBFR O/N (0.300)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	J.P. Morgan	07/30/2024	(37,543,406)	(259,321)
USD	396,000	Receive SOFR 1 Day 0.350% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	08/18/2027	(391,370)	(1,936)
USD	836,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay SOFR 1 Day 0.350%	Goldman Sachs	08/18/2027	854,931	(2,254)
USD	4,176	Receive SOFR 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	03/03/2033	(361,850)	(7,057)
USD	1,958,000	Receive Performance of the underlying equity/ bond basket of 3 Securities. Pay USONFEE= O/N 0.700%	Bank of America	05/22/2024	2,525,223	31,143

Note 10 - Open positions on contracts 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	38,730	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay OBFR O/N 0.400%	J.P. Morgan	07/25/2024	5,932,274	328,360
USD	20,200	Receive SOFR 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	03/09/2033	(2,095,548)	(447,763)
USD	11,120	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay USONFEE= O/N 0.300%	Bank of America	06/21/2024	119,162	1,266
USD	11,150	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay FEDEF 1 Day 0.300%	Morgan Stanley	06/16/2025	1,351,761	(309,878)
USD	6,100	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay OBFR O/N 0.400%	J.P. Morgan	02/28/2024	399,245	8,967
USD	8,088	Receive USONBFR= 1 Day (0.450)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	07/10/2023	(67,454)	(9,529)
USD	44,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay USONBFR= 1 Day 0.000%	BNP Paribas	07/10/2023	44,110	198
USD	125	Receive USONBFR= 1 Day 0.000% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	07/10/2023	(8,781)	(88)
USD	370,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay USONFEE= O/N 0.700%	Bank of America	04/01/2024	370,925	(2,468)
USD	5,566	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay SOFR 1 Day 0.350%	Goldman Sachs	03/17/2033	201,545	35,288
USD	321,000	Receive SOFR 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	05/05/2025	(369,899)	(28,380)
USD	21,530	Receive FEDEF 1 Day (0.870)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Morgan Stanley	09/19/2023	(210,994)	30,573
USD	4,419	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay USONFEE= O/N 0.300%	Bank of America	03/25/2024	71,765	3,314
USD	2,672	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay OBFR O/N 0.400%	J.P. Morgan	02/07/2024	1,394,116	(35,698)
USD	192,678	Receive USONFEE= O/N (0.200)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Bank of America	06/07/2024	(1,350,673)	(247,115)
USD	504	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay SOFR 1 Day 0.350%	Goldman Sachs	03/02/2033	209,901	9,833
USD	504,000	Receive SOFR 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	03/18/2026	(522,011)	(6,295)
USD	8,000	Receive USONFEE= O/N (0.200)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Bank of America	06/21/2024	(53,680)	(1,040)
USD	1,111,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay SOFR 1 Day 0.350%	Goldman Sachs	11/04/2026	2,186,263	297,065
USD	73,172	Receive SOFR 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	02/24/2033	(1,830,032)	(292,179)

Note 10 - Open positions on contracts 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	189,000	Receive SOFR 1 Day (0.704)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	01/06/2026	(169,746)	2,017
USD	235	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay SOFR 1 Day 0.350%	Goldman Sachs	05/04/2033	59,164	2,012
USD	15,124	Receive USONBFR= 1 Day (2.000)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	07/10/2023	(58,681)	27,510
USD	541,000	Receive Performance of the underlying equity/ bond basket of 1 Securities. Pay USONFEE= O/N 0.700%	Bank of America	06/12/2024	866,011	180,600
USD	10,881	Receive USONFEE= O/N (0.656)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Bank of America	06/12/2024	(707,374)	(164,779)
USD	2,236	Receive USONBFR= 1 Day (0.500)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	BNP Paribas	07/10/2023	(47,358)	(6,063)
USD	231,000	Receive SOFR 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Securities.	Goldman Sachs	12/18/2026	(202,550)	(4,223)
					(5,999,099)	

Geographic distribution based on economic exposure:

	Global Exposure USD	% of Basket Global Exposure
European Community	(7,366,893)	(65.00)
Panama	(5,203,716)	(45.91)
Liberia	(2,870,486)	(25.33)
Marshall Islands	(2,407,621)	(21.24)
Switzerland	(1,616,345)	(14.26)
Bermuda	(1,546,802)	(13.65)
Singapore	(870,538)	(7.68)
Hong Kong	(792,039)	(6.99)
Denmark	(773,158)	(6.82)
Cayman Islands	(657,825)	(5.80)
Canada	(591,195)	(5.22)
Italy	(475,190)	(4.19)
Sweden	(190,139)	(1.68)
Netherlands	(66,013)	(0.58)
Austria	(58,390)	(0.52)
Israel	(22,233)	(0.20)
Luxembourg	191,160	1.69
China	332,396	2.93
Isle of Man	396,532	3.50
Ireland	462,081	4.08
South Korea	858,797	7.58
Germany	5,174,940	45.66
United Kingdom	6,018,772	53.10
France	6,657,311	58.74
United States of America	16,750,674	147.79
	11,334,080	100.00

Note 11 - Open positions on credit default swap contracts

As at June 30, 2023, 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
140,000	Carnival Corp. 6.65% 15/01/2028	1.00%	Citibank	Sell	06/20/2027	USD	(16,487)	3,665
800,000	CDX.NA.HY.33-V13. Dec.2024	5.00%	Goldman Sachs	Sell	12/20/2024	USD	51,580	3,846
3,150,000	CDX.NA.HY.40-V1. Jun.2028	5.00%	Citigroup	Sell	06/20/2028	USD	87,980	54,311
200,000	Citibank Bespoke 0-10% Tranche Index Dec. 2023	3.60%	Citibank	Sell	12/20/2023	USD	460	459
200,000	Citibank Bespoke 0-5% Tranche Index Dec. 2023	0.00%	Citibank	Sell	12/20/2023	USD	(56,819)	(42,374)
200,000	Colombia Government Bond 10.375% 28/01/2033	1.00%	Citibank	Sell	12/20/2030	USD	(24,732)	(13,727)
3,320,000	MCDX.NA.MAIN.31-V1. Dec. 2023	1.00%	Citibank	Sell	12/20/2023	USD	8,378	5,211
130,000	NRG Energy, Inc. 7.25% 15/05/2026	5.00%	Goldman Sachs	Sell	12/20/2025	USD	7,985	(939)
950,000	Xerox Corp. 3.8% 15/05/2024	5.00%	Citibank	Buy	09/20/2025	USD	(53,697)	2,456
							4,648	12,908

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
19,880,000	CDX.NA.HY.31-V14. Dec.2023	5.00%	Citigroup	Sell	12/20/2023	USD	326,602	68,920
							326,602	68,920

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
46,000,000	Saudi Arabia Government Bond 4% 17/04/2025	1.00%	J.P.Morgan	Buy	12/20/2027	USD	(876,619)	(178,046)
							(876,619)	(178,046)

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
212,000	AIR FRANCE - KLM 1.875% 16/01/2025	5.00%	Citibank	Buy	12/20/2027	EUR	(9,870)	(28,018)
336,000	AIR FRANCE - KLM 1.875% 16/01/2025	5.00%	Citigroup	Buy	12/20/2027	EUR	(15,643)	(42,947)
196,000	American Airlines Group, Inc. 3.75% 01/03/2025	5.00%	Barclays	Buy	12/20/2024	USD	76	(8,231)
613,000	American Airlines Group, Inc. 5% 20/12/2023	5.00%	Goldman Sachs	Buy	12/20/2023	USD	(10,343)	(30,771)
32,000	American Airlines Group, Inc. 5% 20/12/2024	5.00%	Goldman Sachs	Buy	12/20/2024	USD	12	(4,965)
189,000	American Airlines Group, Inc. 5% 20/12/2023	5.00%	Barclays	Buy	12/20/2023	USD	(3,189)	(6,811)
155,000	American Airlines Group, Inc. 3.75% 01/03/2025	5.00%	Barclays	Buy	12/20/2027	USD	8,406	(9,892)

Note 11 - 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
734,000	American Airlines Group, Inc. 5% 20/06/2024	5.00%	Barclays	Buy	06/20/2024	USD	(4,525)	(63,697)
95,000	American Airlines Group, Inc. 5% 20/12/2024	5.00%	Barclays	Buy	12/20/2024	USD	37	(14,028)
108,000	American Airlines Group, Inc. 5% 20/06/2025	5.00%	Barclays	Buy	06/20/2025	USD	693	(14,757)
248,000	American Airlines Group, Inc. 3.75% 01/03/2025	5.00%	Goldman Sachs	Buy	12/20/2024	USD	96	(17,023)
645,000	American Airlines Group, Inc. 5% 20/06/2024	5.00%	Goldman Sachs	Buy	06/20/2024	USD	(3,976)	(59,248)
432,000	American Airlines Group, Inc. 3.75% 01/03/2025	5.00%	Barclays	Buy	06/20/2025	USD	2,774	(54,707)
314,000	American Axle & Manufacturing, Inc. 6.25% 15/03/2026	5.00%	Morgan Stanley	Buy	06/20/2027	USD	(9,037)	(7,180)
312,000	American Axle & Manufacturing, Inc. 6.25% 15/03/2026	5.00%	Morgan Stanley	Buy	06/20/2028	USD	(1,064)	847
1,380,000	Argentina Government Bond 1% 09/07/2029	5.00%	Goldman Sachs	Buy	12/20/2026	USD	832,217	106,331
874,000	Argentina Government Bond 1% 09/07/2029	5.00%	Barclays	Buy	12/20/2026	USD	527,071	67,371
1,350,000	Argentina Government Bond 1% 09/07/2029	5.00%	Goldman Sachs	Buy	12/20/2027	USD	863,126	65,688
319,000	Argentina Government Bond 1% 09/07/2029	5.00%	J.P. Morgan	Buy	12/20/2026	USD	192,375	24,616
255,000	Argentina Government Bond 1% 09/07/2029	5.00%	Citibank	Buy	12/20/2026	USD	153,779	(35,558)
155,000	Assicurazioni Generali SpA 4.125% 04/05/2026	1.00%	BNP Paribas	Buy	06/20/2028	EUR	3,610	(4,065)
310,000	Bank of China Ltd. 1.25% 24/06/2025	1.00%	J.P. Morgan	Buy	06/20/2026	USD	(4,450)	(1,784)
774,000	Bank of China Ltd. 1.25% 24/06/2025	1.00%	Goldman Sachs	Buy	06/20/2028	USD	(8,205)	(6,806)
388,000	Bank of China Ltd. 1.25% 24/06/2025	1.00%	J.P. Morgan	Buy	06/20/2028	USD	(4,113)	(4,654)
620,000	Bay Motoren Werke AG 0.75% 12/07/2024	1.00%	Morgan Stanley	Buy	06/20/2028	EUR	(11,564)	(3,915)
77,000	Boparan Finance plc 5.5% 20/06/2024	5.00%	J.P. Morgan	Buy	06/20/2024	EUR	13,312	(2,920)
277,000	Calpine Corp. 5.125% 15/03/2028	5.00%	J.P. Morgan	Sell	12/20/2027	USD	8,208	8,360
101,000	Carnival Corp. 6.65% 15/01/2028	1.00%	J.P. Morgan	Buy	06/20/2027	USD	11,862	(4,592)
1,378,000	Carnival Corp. 6.65% 15/01/2028	1.00%	Barclays	Buy	06/20/2027	USD	161,844	(189,234)
1,000,000	CDX.NA.EM.39-V1. Jun.2028	1.00%	Barclays	Sell	06/20/2028	USD	(47,414)	(409)
8,420,000	CDX.NA.EM.39-V1. Jun.2028	1.00%	Citibank	Buy	06/20/2028	USD	399,229	(16,157)
20,519,600	CDX.NA.HY.40-V1. Jun.2028	5.00%	J.P. Morgan	Buy	06/20/2028	USD	(545,449)	(456,905)
8,960,000	CDX.NA.HY.40-V1. Jun.2028	5.00%	Citibank	Buy	06/20/2028	USD	(270,466)	(187,157)
4,000,000	CDX.NA.HY.40-V1. Jun.2028	5.00%	Barclays	Sell	06/20/2028	USD	120,744	(18,545)
22,000,000	CDX.NA.IG.40-V1. Jun.2028	1.00%	Barclays	Sell	06/20/2028	USD	339,029	11,061
243,000	Ceconomy AG 1.75% 24/06/2026	1.00%	Morgan Stanley	Buy	12/20/2023	EUR	1,575	(26,462)
92,000	Ceconomy AG 1.75% 24/06/2026	1.00%	Morgan Stanley	Buy	06/20/2024	EUR	3,013	(8,285)
853,000	China Construction Bank Corp. 0% 22/04/2024	1.00%	J.P. Morgan	Buy	06/20/2028	USD	(8,910)	(4,181)

Note 11 - 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
466,000	China Construction Bank Corp. 0% 22/04/2024	1.00%	J.P. Morgan	Buy	06/20/2026	USD	(6,554)	(2,616)
233,000	China Construction Bank Corp. 0% 22/04/2024	1.00%	Goldman Sachs	Buy	06/20/2028	USD	(2,434)	(1,907)
916,000	Cie de St. Gobain 1.625% 10/08/2025	1.00%	Citigroup	Buy	06/20/2028	EUR	(13,848)	(13,599)
471,000	Continental AG 0.375% 27/06/2025	1.00%	J.P. Morgan	Buy	06/20/2028	EUR	4,788	(1,114)
157,000	Continental AG 0.375% 27/06/2025	1.00%	Morgan Stanley	Buy	06/20/2028	EUR	1,596	(998)
867,000	Egypt Government Bond 4.55% 20/11/2023	1.00%	Barclays	Buy	12/20/2024	USD	148,852	49,676
830,000	Egypt Government Bond 4.55% 20/11/2023	1.00%	Citigroup	Buy	12/20/2027	USD	333,470	48,965
830,000	Egypt Government Bond 4.55% 20/11/2023	1.00%	Citigroup	Buy	12/20/2025	USD	238,818	24,863
800,000	Egypt Government Bond 4.55% 20/11/2023	1.00%	Citibank	Buy	06/20/2026	USD	264,064	(22,229)
350,000	Egypt Government Bond 4.55% 20/11/2023	1.00%	Citibank	Buy	12/20/2024	USD	60,090	(4,641)
1,163,000	Egypt Government Bond 4.55% 20/11/2023	1.00%	Barclays	Buy	06/20/2024	USD	107,140	(71,437)
386,000	Egypt Government Bond 4.55% 20/11/2023	1.00%	Barclays	Buy	06/20/2026	USD	127,411	(20,845)
780,000	Ford Motor Co. 4.346% 08/12/2026	5.00%	Citibank	Buy	06/20/2028	USD	(74,084)	(12,177)
390,000	Ford Motor Co. 4.346% 08/12/2026	5.00%	Morgan Stanley	Buy	06/20/2028	USD	(37,041)	(683)
465,000	HSBC Holdings plc 6% 20/06/2028	1.00%	J.P. Morgan	Buy	06/20/2028	EUR	4,689	(3,489)
40,000	Iceland Bondco plc 4.625% 15/03/2025	5.00%	J.P. Morgan	Buy	06/20/2025	EUR	411	(1,331)
60,000	Iceland Bondco plc 4.625% 15/03/2025	5.00%	Goldman Sachs	Buy	06/20/2025	EUR	617	(9,465)
1,396,000	Industrial & Commercial Bank of China Ltd. 1.625% 28/10/2026	1.00%	Goldman Sachs	Buy	06/20/2028	USD	(14,511)	(8,427)
155,000	Industrial & Commercial Bank of China Ltd. 1.625% 28/10/2026	1.00%	J.P. Morgan	Buy	06/20/2026	USD	(2,235)	(983)
155,000	Industrial & Commercial Bank of China Ltd. 1.625% 28/10/2026	1.00%	J.P. Morgan	Buy	06/20/2028	USD	(1,611)	(1,955)
238,000	Intesa Sanpaolo SpA 0% 20/06/2028	1.00%	Goldman Sachs	Buy	06/20/2028	EUR	14,140	(2,409)
312,000	Intesa Sanpaolo SpA 0% 20/06/2028	1.00%	Morgan Stanley	Buy	06/20/2028	EUR	18,536	(4,416)
234,000	Intrum AB 3.125% 15/07/2024	5.00%	J.P. Morgan	Buy	06/20/2028	EUR	47,839	11,194
233,000	Italy Government Bond 6.875% 27/09/2023	1.00%	Bank of America	Buy	06/20/2024	USD	(1,846)	(6,069)
389,000	Italy Government Bond 6.875% 27/09/2023	1.00%	J.P. Morgan	Buy	06/20/2024	USD	(3,082)	(6,252)
7,730,000	ITRAXX.EUROPE. CROSSOVER.39-V1. Jun.2028	5.00%	Citibank	Buy	06/20/2028	EUR	(346,936)	37,204
11,000,000	ITRAXX.EUROPE. CROSSOVER.39-V1. Jun.2028	5.00%	Barclays	Sell	06/20/2028	EUR	493,700	(95,050)
29,000,000	ITRAXX.EUROPE. MAIN.39-V1.Jun.2028	1.00%	Barclays	Sell	06/20/2028	EUR	382,746	(6,108)
2,255,000	Japan Government Bond 2.2% 20/09/2027	1.00%	Barclays	Buy	06/20/2028	USD	(86,300)	(8,050)

Note 11 - 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
1,244,000	Japan Government Bond 2.2% 20/09/2027	1.00%	Goldman Sachs	Buy	06/20/2028	USD	(47,608)	(4,441)
201,687,000	JFE Holdings, Inc. 0.25% 18/09/2026	1.00%	Goldman Sachs	Buy	06/20/2028	JPY	(33,366)	(13,360)
46,011,000	JFE Holdings, Inc. 0.25% 18/09/2026	1.00%	J.P. Morgan	Buy	06/20/2028	JPY	(7,611)	864
261,000	K Hovnanian Enterprises, Inc. 10.5% 15/02/2026	5.00%	Barclays	Buy	06/20/2028	USD	18,204	(1,101)
178,945,000	Kawasaki Heavy Industries Ltd 0.4% 20/07/2028	1.00%	Barclays	Buy	06/20/2028	JPY	(35,350)	(12,609)
113,756,000	Kawasaki Heavy Industries Ltd 0.4% 20/07/2028	1.00%	J.P. Morgan	Buy	06/20/2028	JPY	(22,472)	1,675
77,591,000	Kawasaki Heavy Industries Ltd 0.4% 20/07/2028	1.00%	Morgan Stanley	Buy	06/20/2028	JPY	(15,328)	(210)
194,567,000	Kobe Steel Ltd. 0.924% 21/05/2025	1.00%	Goldman Sachs	Buy	06/20/2028	JPY	(7,413)	(51,517)
287,000	Kohl's Corp. 4.25% 17/07/2025	1.00%	J.P. Morgan	Buy	12/20/2024	USD	5,155	(3,471)
931,000	Lanxess 1% 07/10/2026	1.00%	Goldman Sachs	Buy	06/20/2028	EUR	40,897	17,693
311,000	Lloyds Banking Group plc 4.5% 04/11/2024	1.00%	Citigroup	Buy	06/20/2028	EUR	8,871	29
469,000	Marks & Spencer plc 3% 08/12/2023	1.00%	Citigroup	Buy	06/20/2028	EUR	22,324	2,860
314,000	MercedesBenz Group AG 1.4% 12/01/2024	1.00%	Bank of America	Buy	06/20/2028	EUR	(5,599)	(132)
471,000	MercedesBenz Group AG 1.4% 12/01/2024	1.00%	J.P. Morgan	Buy	06/20/2028	EUR	(8,398)	(1,292)
157,000	MercedesBenz Group AG 1.4% 12/01/2024	1.00%	Morgan Stanley	Buy	06/20/2028	EUR	(2,799)	(177)
385,000	MetLife, Inc. 3.6% 13/11/2025	1.00%	BNP Paribas	Buy	06/20/2028	USD	1,128	(3,283)
954,000	MetLife, Inc. 3.6% 13/11/2025	1.00%	Barclays	Buy	06/20/2028	USD	2,797	(15,293)
147,387,000	Mitsui OSK Lines Ltd. 0.49% 18/07/2025	1.00%	Goldman Sachs	Buy	06/20/2028	JPY	(12,125)	(9,123)
62,058,000	Mitsui OSK Lines Ltd. 0.49% 18/07/2025	1.00%	Citigroup	Buy	06/20/2028	JPY	(5,105)	(4,326)
310,000	Next plc 3.625% 18/05/2028	1.00%	Citigroup	Buy	06/20/2028	EUR	2,490	(6,896)
7,761,000	Nippon Paper Industries Co. Ltd. 0.49% 23/07/2027	1.00%	J.P. Morgan	Buy	12/20/2024	JPY	(179)	(1,251)
15,523,000	Nippon Paper Industries Co. Ltd. 0.49% 23/07/2027	1.00%	J.P. Morgan	Buy	06/20/2024	JPY	(495)	(1,459)
36,129,000	Nippon Paper Industries Co. Ltd. 0.49% 23/07/2027	1.00%	Citigroup	Buy	06/20/2025	JPY	(520)	(6,875)
15,552,000	Nippon Paper Industries Co. Ltd. 0.49% 23/07/2027	1.00%	Citigroup	Buy	06/20/2028	JPY	3,422	(9,649)
50,544,000	Nippon Paper Industries Co. Ltd. 0.49% 23/07/2027	1.00%	J.P. Morgan	Buy	06/20/2028	JPY	11,122	(32,962)
217,915,000	Nippon Steel Corp. 0.14% 20/06/2024	1.00%	Goldman Sachs	Buy	06/20/2028	JPY	(40,762)	(19,134)
77,002,000	Nippon Steel Corp. 0.14% 20/06/2024	1.00%	Barclays	Buy	06/20/2028	JPY	(14,403)	783
25,915,000	Nippon Steel Corp. 0.14% 20/06/2024	1.00%	Citigroup	Buy	06/20/2028	JPY	(4,848)	(118)
20,194,000	Rakuten Group, Inc. 0.42% 25/06/2027	1.00%	Barclays	Buy	12/20/2024	JPY	9,456	6,117
21,295,000	Rakuten Group, Inc. 0.42% 25/06/2027	1.00%	J.P. Morgan	Buy	12/20/2024	JPY	9,972	4,555
46,697,000	Rakuten Group, Inc. 0.42% 25/06/2027	1.00%	Barclays	Buy	06/20/2024	JPY	9,779	579
46,697,000	Rakuten Group, Inc. 0.42% 25/06/2027	1.00%	Barclays	Buy	12/20/2023	JPY	2,730	338

Note 11 - 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
15,566,000	Rakuten Group, Inc. 0.42% 25/06/2027	1.00%	J.P. Morgan	Buy	12/20/2023	JPY	910	(197)
7,783,000	Rakuten Group, Inc. 0.42% 25/06/2027	1.00%	J.P. Morgan	Buy	06/20/2024	JPY	1,630	(247)
120,000	Saipem Finance International BV 3.75% 08/09/2023	5.00%	Goldman Sachs	Buy	06/20/2024	EUR	(4,551)	(14,051)
2,859,000	Saudi Arabia Government Bond 4% 17/04/2025	1.00%	Citigroup	Buy	12/20/2027	USD	(55,370)	(5,661)
269,000	SES SA 0.875% 04/11/2027	1.00%	Morgan Stanley	Buy	06/20/2028	EUR	3,621	(12,242)
878,000	SES SA 0.875% 04/11/2027	1.00%	J.P. Morgan	Buy	06/20/2028	EUR	11,820	(38,072)
1,000,000	Societe Generale SA 3.25% 20/12/2023	1.00%	Barclays	Buy	12/20/2023	EUR	(3,042)	(8,426)
31,088,000	SoftBank Group Corp. 1.569% 12/06/2024	1.00%	Barclays	Buy	06/20/2028	JPY	15,718	(5,399)
66,839,000	SoftBank Group Corp. 1.569% 12/06/2024	1.00%	Goldman Sachs	Buy	06/20/2028	JPY	33,794	(9,894)
400,000	South Africa Government Bond 5.875% 16/09/2025	1.00%	Citibank	Buy	06/20/2028	USD	27,990	(1,237)
1,500,000	South Africa Government Bond 5.875% 16/09/2025	1.00%	Goldman Sachs	Buy	06/20/2024	USD	(164)	(10,823)
1,500,000	South Africa Government Bond 5.875% 16/09/2025	1.00%	Barclays	Buy	12/20/2024	USD	6,683	(12,962)
3,700,000	South Africa Government Bond 5.875% 16/09/2025	1.00%	BNP Paribas	Buy	06/20/2028	USD	258,903	(94,332)
1,057,000	SPG LP 2.75% 20/06/2028	1.00%	Barclays	Buy	06/20/2028	USD	(2,505)	(19,402)
466,000	Stellantis NV 2% 20/03/2025	5.00%	Barclays	Buy	06/20/2028	EUR	(80,433)	(174)
155,000	Stellantis NV 2% 20/03/2025	5.00%	Morgan Stanley	Buy	06/20/2028	EUR	(26,754)	764
455,000	Stena Aktiebolag 7% 01/02/2024	5.00%	Goldman Sachs	Buy	12/20/2024	EUR	(18,485)	8,512
106,000	Stena Aktiebolag 7% 01/02/2024	5.00%	Barclays	Buy	06/20/2024	EUR	(3,502)	795
575,000	Stena Aktiebolag 7% 01/02/2024	5.00%	J.P. Morgan	Buy	06/20/2027	EUR	(19,627)	(20,038)
20,000	Stena Aktiebolag 7% 01/02/2024	5.00%	Goldman Sachs	Buy	06/20/2027	EUR	(683)	(484)
55,000	Stena Aktiebolag 7% 01/02/2024	5.00%	Goldman Sachs	Buy	06/20/2024	EUR	(1,817)	(2,129)
106,000	Stena Aktiebolag 7% 01/02/2024	5.00%	Barclays	Buy	06/20/2027	EUR	(3,618)	(10,821)
100,000	TDC Holding A/S 5.625% 20/06/2027	1.00%	BNP Paribas	Buy	06/20/2027	EUR	(896)	(6,803)
453,000	Telecom Italia SpA 3.625% 19/01/2024	1.00%	Goldman Sachs	Buy	06/20/2028	EUR	53,548	(1,236)
78,000	Telecom Italia SpA 3.625% 19/01/2024	1.00%	Bank of America	Buy	06/20/2028	EUR	9,220	(634)
370,000	Tesco plc 6.15% 15/11/2037	1.00%	Morgan Stanley	Buy	06/20/2028	EUR	(2,671)	(1,129)
100,000	Tesco plc 6.15% 15/11/2037	1.00%	Citigroup	Buy	06/20/2028	EUR	(722)	(204)
78,000	Tesco plc 6.15% 15/11/2037	1.00%	Goldman Sachs	Buy	06/20/2028	EUR	(563)	(210)
367,000	Transocean Ltd. 8% 01/02/2027	1.00%	J.P. Morgan	Buy	12/20/2027	USD	77,356	(36,144)
479,000	U.S. Steel Corp. 6.65% 01/06/2037	5.00%	Morgan Stanley	Buy	06/20/2028	USD	(21,010)	(10,225)
403,000	U.S. Steel Corp. 6.65% 01/06/2037	5.00%	Barclays	Buy	06/20/2028	USD	(17,676)	(8,602)
96,000	U.S. Steel Corp. 6.65% 01/06/2037	5.00%	Goldman Sachs	Buy	06/20/2028	USD	(4,211)	(939)

Note 11 - 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
778,000	Unibail-Rodamco-Westfield SE 1.375% 09/03/2026	1.00%	J.P. Morgan	Buy	06/20/2028	EUR	52,914	3,501
570,000	Unicredit Societa per Azioni 3% 20/06/2028	1.00%	J.P. Morgan	Buy	06/20/2028	EUR	30,421	(20,439)
1,142,000	Volkswagen AG 0% 16/11/2024	1.00%	J.P. Morgan	Buy	06/20/2028	EUR	9,381	(850)
1,885,000	Volkswagen AG 0% 16/11/2024	1.00%	BNP Paribas	Buy	06/20/2028	EUR	15,483	(10,937)
							4,568,353	(1,698,535)

Franklin Strategic Income Fund

Nominal	Description	Interest paid/received %	Counterparty	Buy/Sell Protection	Maturity date	Trading currency	Market Value USD	Unrealised profit/(loss) USD
600,000	BNP Paribas Bespoke 5-10% Tranche Index Dec. 2023	4.10%	BNP Paribas	Sell	12/20/2023	EUR	3,302	3,302
3,240,000	Carnival Corp. 6.65% 15/01/2028	1.00%	Citibank	Sell	06/20/2027	USD	(381,551)	84,813
2,500,000	CDX.NA.HY.33-V13. Dec.2024	5.00%	Citibank	Sell	12/20/2024	USD	28,721	72,625
2,400,000	CDX.NA.HY.40-V1. Jun.2028	5.00%	Citigroup	Sell	06/20/2028	USD	67,033	17,185
1,000,000	Citibank Bespoke 0-10% Tranche Index Dec. 2023	3.60%	Citibank	Sell	12/20/2023	USD	2,298	2,298
4,000,000	Citibank Bespoke 0-5% Tranche Index Dec. 2023	0.00%	Citibank	Sell	12/20/2023	USD	(1,127,408)	(838,040)
3,350,000	MCDX.NA.MAIN.31-V1. Dec. 2023	1.00%	Citibank	Sell	12/20/2023	USD	8,454	5,258
							(1,399,151)	(652,559)

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
250,000	BNP Paribas Bespoke 5-10% Tranche Index Dec. 2023	4.10%	BNP Paribas	Sell	12/20/2023	EUR	1,376	1,375
700,000	Carnival Corp. 6.65% 15/01/2028	1.00%	Citibank	Sell	06/20/2027	USD	(82,434)	18,324
690,000	CDX.NA.EM.38-V1. Dec.2027	1.00%	Citigroup	Buy	12/20/2027	USD	28,533	(20,749)
4,100,000	CDX.NA.HY.31-V15. Dec.2023	5.00%	Citibank	Sell	12/20/2023	USD	95,603	147,001
2,000,000	CDX.NA.HY.33-V13. Dec.2024	5.00%	Citibank	Sell	12/20/2024	USD	22,977	58,100
4,130,000	CDX.NA.HY.40-V1. Jun.2028	5.00%	Citigroup	Buy	06/20/2028	USD	(115,352)	(61,512)
1,000,000	CDX.NA.IG.31-V1. Dec.2023	1.00%	Citibank	Sell	12/20/2023	USD	(14,191)	(896)
3,600,000	CDX.NA.IG.40-V1. Jun.2028	1.00%	Citigroup	Sell	06/20/2028	USD	53,859	20,372
800,000	Citibank Bespoke 0-10% Tranche Index Dec. 2023	3.60%	Citibank	Sell	12/20/2023	USD	1,838	1,839
1,650,000	Citibank Bespoke 0-5% Tranche Index Dec. 2023	0.00%	Citibank	Sell	12/20/2023	USD	(466,890)	(347,619)
							(474,681)	(183,765)

Note 12 - Open positions on option contracts

As at June 30, 2023, 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/USD, Put Option, Strike Price 120.00, Jan. 2024	HSBC	USD	10,270,000	1,129,295,374	27,922	(254,253)
Sale	Foreign Exchange JPY/USD, Put Option, Strike Price 130.00, Jan. 2024	HSBC	USD	(10,270,000)	1,223,403,322	(91,441)	19,783
Purchase	Foreign Exchange JPY/USD, Put Option, Strike Price 135.00, Jan. 2024	HSBC	USD	10,270,000	1,270,457,296	167,142	(43,156)
Sale	Foreign Exchange USD/JPY, Call Option, Strike Price 140.00, Jan. 2024	HSBC	USD	(10,270,000)	1,317,511,270	(263,844)	(191,122)
Sale	Foreign Exchange USD/JPY, Call Option, Strike Price 145.00, Jan. 2024	HSBC	USD	(10,270,000)	1,364,565,243	(135,209)	(57,399)
						<u>(295,430)</u>	<u>(526,147)</u>
Index Option							
Purchase	CBOE Volatility Index, Call Option, Strike Price 30.00, Dec. 2023	J.P.Morgan	USD	1,271	1,582,781	164,218	(192,793)
Sale	CBOE Volatility Index, Call Option, Strike Price 35.00, Dec. 2023	J.P.Morgan	USD	(1,271)	1,582,781	(122,290)	139,180
Sale	EURO STOXX 50 Index, Put Option, Strike Price 3,600.00, Dec. 2023	J.P.Morgan	EUR	(352)	15,484,797	(87,296)	174,712
Purchase	EURO STOXX 50 Index, Put Option, Strike Price 3,925.00, Dec. 2023	J.P.Morgan	EUR	352	15,484,797	169,312	(269,864)
Sale	Nasdaq 100 Emini Index, Put Option, Strike Price 11,700.00, Dec. 2023	J.P.Morgan	USD	(1)	1,271,878	(8,096)	33,846
Purchase	Nasdaq 100 Emini Index, Put Option, Strike Price 12,350.00, Dec. 2023	J.P.Morgan	USD	1	1,271,878	11,665	(45,077)
Sale	S&P 500 Index, Put Option, Strike Price 3,450.00, Dec. 2023	J.P.Morgan	USD	(40)	16,312,215	(66,819)	247,094
Purchase	S&P 500 Index, Put Option, Strike Price 3,825.00, Dec. 2023	J.P.Morgan	USD	40	16,312,215	128,837	(440,407)
						<u>189,531</u>	<u>(353,309)</u>
						<u>(105,899)</u>	<u>(879,456)</u>

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/USD, Put Option, Strike Price 120.00, Jan. 2024	HSBC	USD	5,600,000	615,779,366	15,225	(138,638)
Sale	Foreign Exchange JPY/USD, Put Option, Strike Price 130.00, Jan. 2024	HSBC	USD	(5,200,000)	619,444,720	(46,299)	10,017
Purchase	Foreign Exchange JPY/USD, Put Option, Strike Price 135.00, Jan. 2024	HSBC	USD	5,200,000	643,269,517	84,629	(21,851)
Sale	Foreign Exchange USD/JPY, Call Option, Strike Price 140.00, Jan. 2024	HSBC	USD	(5,600,000)	718,409,261	(143,868)	(104,215)
Sale	Foreign Exchange USD/JPY, Call Option, Strike Price 145.00, Jan. 2024	HSBC	USD	(5,200,000)	690,919,111	(68,460)	(29,063)
						<u>(158,773)</u>	<u>(283,750)</u>
Index Option							
Purchase	CBOE Volatility Index, Call Option, Strike Price 30.00, Dec. 2023	J.P.Morgan	USD	669	833,108	86,437	(101,478)
Sale	CBOE Volatility Index, Call Option, Strike Price 35.00, Dec. 2023	J.P.Morgan	USD	(669)	833,108	(64,368)	73,258
Sale	EURO STOXX 50 Index, Put Option, Strike Price 3,600.00, Dec. 2023	J.P.Morgan	EUR	(87)	3,827,208	(21,576)	43,182

Note 12 - Open positions on option contracts (continued)

Franklin Diversified Conservative Fund (continued)

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment EUR	Market value EUR	Unrealised profit/(loss) EUR
Purchase	EURO STOXX 50 Index, Put Option, Strike Price 3,925.00, Dec. 2023	J.P.Morgan	EUR	87	3,827,208	41,847	(66,699)
Sale	S&P 500 Index, Put Option, Strike Price 3,450.00, Dec. 2023	J.P.Morgan	USD	(9)	3,670,248	(15,034)	61,137
Purchase	S&P 500 Index, Put Option, Strike Price 3,825.00, Dec. 2023	J.P.Morgan	USD	9	3,670,248	28,988	(108,027)
						56,294	(98,627)
						(102,479)	(382,377)

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/USD, Put Option, Strike Price 120.00, Jan. 2024	HSBC	USD	7,640,000	840,098,993	20,771	(189,142)
Sale	Foreign Exchange JPY/USD, Put Option, Strike Price 130.00, Jan. 2024	HSBC	USD	(7,850,000)	935,123,279	(69,894)	15,122
Purchase	Foreign Exchange JPY/USD, Put Option, Strike Price 135.00, Jan. 2024	HSBC	USD	7,850,000	971,089,559	127,757	(32,987)
Sale	Foreign Exchange USD/JPY, Call Option, Strike Price 140.00, Jan. 2024	HSBC	USD	(7,640,000)	980,115,492	(196,277)	(142,179)
Sale	Foreign Exchange USD/JPY, Call Option, Strike Price 145.00, Jan. 2024	HSBC	USD	(7,850,000)	1,043,022,119	(103,348)	(43,873)
						(220,991)	(393,059)
Index Option							
Purchase	CBOE Volatility Index, Call Option, Strike Price 30.00, Dec. 2023	J.P.Morgan	USD	949	1,181,793	122,614	(143,950)
Sale	CBOE Volatility Index, Call Option, Strike Price 35.00, Dec. 2023	J.P.Morgan	USD	(949)	1,181,793	(91,309)	103,919
Sale	EURO STOXX 50 Index, Put Option, Strike Price 3,600.00, Dec. 2023	J.P.Morgan	EUR	(297)	13,065,297	(73,656)	147,413
Purchase	EURO STOXX 50 Index, Put Option, Strike Price 3,925.00, Dec. 2023	J.P.Morgan	EUR	297	13,065,297	142,857	(227,698)
Sale	Nasdaq 100 Emini Index, Put Option, Strike Price 11,700.00, Dec. 2023	J.P.Morgan	USD	(1)	1,271,878	(8,096)	33,846
Purchase	Nasdaq 100 Emini Index, Put Option, Strike Price 12,350.00, Dec. 2023	J.P.Morgan	USD	1	1,271,878	11,665	(45,077)
Sale	S&P 500 Index, Put Option, Strike Price 3,450.00, Dec. 2023	J.P.Morgan	USD	(33)	13,457,578	(55,126)	224,169
Purchase	S&P 500 Index, Put Option, Strike Price 3,825.00, Dec. 2023	J.P.Morgan	USD	33	13,457,578	106,291	(396,097)
						155,240	(303,475)
						(65,751)	(696,534)

Note 12 - Open positions on option contracts (continued)

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
Bond Option							
Purchase	3 Month SOFR, Call Option, Strike Price 95.63, Dec. 2023	J.P.Morgan	USD	40	378,560	11,000	(58,560)
Sale	3 Month SOFR, Call Option, Strike Price 96.75, Dec. 2023	J.P.Morgan	USD	(80)	757,120	(9,000)	58,879
						<u>2,000</u>	<u>319</u>
Swaption							
Purchase	Credit Default Swap Index Option, Put Option, Strike Price 0.01, Sep. 2023	Goldman Sachs	USD	25,500,000	25,500,000	14,631	(13,291)
Purchase	Credit Default Swap Index Option, Put Option, Strike Price 0.98, Sep. 2023	Goldman Sachs	USD	5,100,000	5,100,000	17,545	(11,423)
						<u>32,176</u>	<u>(24,714)</u>
						<u>34,176</u>	<u>(24,395)</u>

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
Equity Option							
Sale	Advanced Micro Devices, Inc., Call Option, Strike Price 110.00, Jul. 2023	J.P.Morgan	USD	(13)	135,694	(7,874)	(6,466)
Sale	Alphabet, Inc., Call Option, Strike Price 120.00, Jul. 2023	J.P.Morgan	USD	(45)	493,586	(10,927)	(4,292)
Sale	Amazon.com, Inc., Call Option, Strike Price 125.00, Jul. 2023	J.P.Morgan	USD	(55)	710,066	(35,279)	(27,875)
Sale	Applied Materials, Inc., Call Option, Strike Price 135.00, Jul. 2023	J.P.Morgan	USD	(10)	132,448	(9,896)	(8,568)
Sale	AstraZeneca plc, Call Option, Strike Price 134.00, Jul. 2023	J.P.Morgan	GBP	(1)	131,361	(17)	1,638
Sale	Bank of America Corp., Call Option, Strike Price 33.00, Jul. 2023	J.P.Morgan	USD	(100)	262,897	(367)	2,952
Sale	Cigna Group (The), Call Option, Strike Price 280.00, Jul. 2023	J.P.Morgan	USD	(4)	102,850	(2,273)	(868)
Sale	Fortescue Metals Group Ltd., Call Option, Strike Price 25.00, Jul. 2023	J.P.Morgan	AUD	(197)	266,660	(541)	2,014
Sale	Microchip Technology, Inc., Call Option, Strike Price 90.00, Jul. 2023	J.P.Morgan	USD	(14)	114,933	(3,028)	(1,726)
Sale	Microsoft Corp., Call Option, Strike Price 315.00, Jul. 2023	J.P.Morgan	USD	(4)	124,820	(10,153)	(8,984)
Sale	Siemens AG, Call Option, Strike Price 162.00, Jul. 2023	J.P.Morgan	EUR	(13)	198,599	(494)	2,022
Sale	TotalEnergies SE, Call Option, Strike Price 64.00, Jul. 2023	J.P.Morgan	EUR	(20)	105,214	(20)	1,152
Sale	Verbund AG, Call Option, Strike Price 92.00, Jul. 2023	J.P.Morgan	EUR	(6)	44,070	(6)	531
Sale	Vertex Pharmaceuticals, Inc., Call Option, Strike Price 370.00, Jul. 2023	J.P.Morgan	USD	(3)	96,741	(330)	778
						<u>(81,205)</u>	<u>(47,692)</u>
Index Option							
Purchase	CBOE Volatility Index, Call Option, Strike Price 30.00, Dec. 2023	J.P.Morgan	USD	853	1,062,244	110,211	(128,188)
Sale	CBOE Volatility Index, Call Option, Strike Price 35.00, Dec. 2023	J.P.Morgan	USD	(853)	1,062,244	(82,072)	94,607
Sale	EURO STOXX 50 Index, Put Option, Strike Price 3,600.00, Dec. 2023	J.P.Morgan	EUR	(183)	8,050,335	(45,384)	90,830
Purchase	EURO STOXX 50 Index, Put Option, Strike Price 3,925.00, Dec. 2023	J.P.Morgan	EUR	183	8,050,335	88,023	(140,299)

Note 12 - 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
Sale	S&P 500 Index, Put Option, Strike Price 3,450.00, Dec. 2023	J.P.Morgan	USD	(21)	8,563,913	(35,080)	142,644
Purchase	S&P 500 Index, Put Option, Strike Price 3,825.00, Dec. 2023	J.P.Morgan	USD	21	8,563,913	67,639	(252,066)
						103,337	(192,472)
						22,132	(240,164)

Franklin 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	Amazon.com, Inc., Put Option, Strike Price 105.00, Aug. 2023	Morgan Stanley	USD	(1,000)	13,036,000	(49,000)	58,150
Sale	International Business Machines Corp., Call Option, Strike Price 135.00, Jul. 2023	J.P.Morgan	USD	(1,250)	16,726,250	(311,250)	(140,225)
						(360,250)	(82,075)

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
Bond Option							
Sale	3 Month Euribor, Put Option, Strike Price 96.00, Dec. 2023	J.P. Morgan	EUR	(264)	6,848,305,783	(158,442)	(77,142)
Purchase	3 Month Euribor, Put Option, Strike Price 96.50, Dec. 2023	J.P. Morgan	EUR	132	3,424,152,892	209,756	106,912
Purchase	3 Month SOFR, Call Option, Strike Price 94.75, Aug. 2023	Morgan Stanley	USD	33	780,780,000	4,537	(6,900)
Purchase	3 Month SOFR, Put Option, Strike Price 93.50, Dec. 2023	J.P. Morgan	USD	384	9,085,440,000	9,600	(19,111)
Sale	3 Month SOFR, Put Option, Strike Price 94.00, Dec. 2023	J.P. Morgan	USD	(576)	13,628,160,000	(43,200)	27,733
Purchase	3 Month SOFR, Put Option, Strike Price 94.13, Sep. 2023	J.P. Morgan	USD	100	2,366,000,000	1,250	(2,692)
Sale	3 Month SOFR, Put Option, Strike Price 94.25, Sep. 2023	J.P. Morgan	USD	(200)	4,732,000,000	(3,750)	7,116
Purchase	3 Month SOFR, Put Option, Strike Price 94.38, Sep. 2023	J.P. Morgan	USD	100	2,366,000,000	4,375	(5,192)
Purchase	3 Month SOFR, Put Option, Strike Price 95.00, Dec. 2023	J.P. Morgan	USD	144	3,407,040,000	194,400	111,633
Purchase	3 Month SOFR 1 Year Mid-Curve, Put Option, Strike Price 95.00, Sep. 2023	J.P. Morgan	USD	96	2,270,400,000	25,800	16,435
Sale	3 Month SOFR 1 Year Mid-Curve, Put Option, Strike Price 95.50, Sep. 2023	J.P. Morgan	USD	(144)	3,405,600,000	(100,800)	(71,197)
Sale	3 Month SOFR 1 Year Mid-Curve, Put Option, Strike Price 96.00, Dec. 2023	J.P. Morgan	USD	(115)	2,719,750,000	(138,000)	(91,026)
Purchase	3 Month SOFR 1 Year Mid-Curve, Put Option, Strike Price 96.50, Sep. 2023	J.P. Morgan	USD	48	1,135,200,000	114,300	72,568
Purchase	US Treasury 2 Year Note, Put Option, Strike Price 100.63, Aug. 2023	J.P. Morgan	USD	85	1,719,629,900	17,266	762
Purchase	US Treasury 5 Year Note, Put Option, Strike Price 105.25, Jul. 2023	J.P. Morgan	USD	80	864,664,000	4,375	(763)
Sale	US Treasury 5 Year Note, Put Option, Strike Price 106.00, Jul. 2023	J.P. Morgan	USD	(120)	1,296,996,000	(18,750)	(3,956)

Note 12 - 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	US Treasury 5 Year Note, Put Option, Strike Price 107.50, Jul. 2023	J.P. Morgan	USD	40	432,332,000	30,313	9,306
						<u>153,030</u>	<u>74,486</u>
Currency Option							
Purchase	Foreign Exchange EUR/USD, Call Option, Strike Price 1.15, Jul. 2023	J.P. Morgan	EUR	133,650	167,730	108	(20,595)
Purchase	Foreign Exchange JPY/KRW, Call Option, Strike Price 10.75, Aug. 2023	J.P. Morgan	JPY	6,000,000	447,063	137	(7,305)
Sale	Foreign Exchange JPY/KRW, Call Option, Strike Price 11.25, Aug. 2023	J.P. Morgan	JPY	(6,000,000)	467,857	(41)	3,342
Purchase	Foreign Exchange JPY/USD, Put Option, Strike Price 115.00, Aug. 2023	J.P. Morgan	USD	243,000	27,945,000	641	(46,952)
Purchase	Foreign Exchange JPY/USD, Put Option, Strike Price 115.00, Jul. 2023	J.P. Morgan	USD	405,000	46,575,000	2	(41,128)
Purchase	Foreign Exchange JPY/USD, Put Option, Strike Price 125.00, Aug. 2023	Morgan Stanley	USD	5,291,000	661,375,000	1,766	(64,582)
Purchase	Foreign Exchange JPY/USD, Put Option, Strike Price 131.00, Dec. 2023	Goldman Sachs	USD	4,500,000	589,500,000	35,386	(16,949)
Purchase	Foreign Exchange USD/TWD, Call Option, Strike Price 32.00, Sep. 2023	J.P. Morgan	USD	239,400	7,660,800	33,769	5,139
						<u>71,768</u>	<u>(189,030)</u>
Equity Option							
Purchase	3M Co., Put Option, Strike Price 75.00, Jan. 2024	Goldman Sachs	USD	1,380,000	138,124,200	22,962	(31,318)
Purchase	3M Co., Put Option, Strike Price 75.00, Jan. 2024	J.P. Morgan	USD	61	610,549	7,564	(11,592)
Purchase	3M Co., Put Option, Strike Price 85.00, Jan. 2024	Goldman Sachs	USD	1,173,000	117,405,570	38,499	(27,741)
Purchase	Activision Blizzard, Inc., Call Option, Strike Price 90.00, Nov. 2023	Morgan Stanley	USD	76	640,680	20,824	(6,006)
Purchase	Activision Blizzard, Inc., Call Option, Strike Price 90.00, Jul. 2023	J.P. Morgan	USD	34	286,620	4,692	(285)
Purchase	Activision Blizzard, Inc., Call Option, Strike Price 90.00, Jul. 2023	Morgan Stanley	USD	167	1,407,810	23,046	8,740
Sale	Activision Blizzard, Inc., Call Option, Strike Price 95.00, Nov. 2023	Morgan Stanley	USD	(76)	640,680	(8,740)	6,227
Sale	Activision Blizzard, Inc., Call Option, Strike Price 95.00, Jul. 2023	Morgan Stanley	USD	(118)	994,740	(1,534)	229
Sale	Activision Blizzard, Inc., Put Option, Strike Price 65.00, Aug. 2023	Morgan Stanley	USD	(441)	3,717,630	(5,733)	39,677
Sale	Activision Blizzard, Inc., Put Option, Strike Price 70.00, Aug. 2023	Morgan Stanley	USD	(272)	2,292,960	(13,600)	9,441
Purchase	Activision Blizzard, Inc., Put Option, Strike Price 70.00, Jul. 2023	Morgan Stanley	USD	207	1,745,010	3,105	(25,854)
Purchase	Activision Blizzard, Inc., Put Option, Strike Price 72.00, Jul. 2023	Morgan Stanley	USD	24	202,320	480	(352)
Purchase	Activision Blizzard, Inc., Put Option, Strike Price 75.00, Aug. 2023	Morgan Stanley	USD	441	3,717,630	59,535	(106,955)
Purchase	Activision Blizzard, Inc., Put Option, Strike Price 75.00, Jul. 2023	Morgan Stanley	USD	177	1,492,110	10,266	(40,007)
Sale	Activision Blizzard, Inc., Put Option, Strike Price 78.00, Jul. 2023	Morgan Stanley	USD	(23)	193,890	(2,783)	(23)
Sale	Activision Blizzard, Inc., Put Option, Strike Price 78.00, Jul. 2023	Morgan Stanley	USD	(24)	202,320	(2,088)	518
Sale	Activision Blizzard, Inc., Put Option, Strike Price 79.00, Jul. 2023	Morgan Stanley	USD	(26)	219,180	(1,196)	1,109
Purchase	AMC Entertainment Holdings, Inc., Put Option, Strike Price 3.00, Aug. 2023	J.P. Morgan	USD	134	58,960	11,926	2,271

Note 12 - 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	AMC Entertainment Holdings, Inc., Put Option, Strike Price 3.00, Aug. 2023	Morgan Stanley	USD	222	97,680	19,758	3,903
Purchase	AMC Entertainment Holdings, Inc., Put Option, Strike Price 3.00, Jul. 2023	J.P. Morgan	USD	100	44,000	2,700	(1,661)
Purchase	AMC Entertainment Holdings, Inc., Put Option, Strike Price 3.00, Jul. 2023	Morgan Stanley	USD	898	395,120	24,246	(72,346)
Purchase	AMC Entertainment Holdings, Inc., Put Option, Strike Price 4.00, Aug. 2023	Morgan Stanley	USD	827	208,120	142,244	7,198
Purchase	Amyris, Inc., Call Option, Strike Price 3.00, Jan. 2024	J.P. Morgan	USD	9	927	90	(9)
Purchase	Amyris, Inc., Put Option, Strike Price 1.00, Apr. 2024	J.P. Morgan	USD	179	18,437	8,055	(2,695)
Purchase	Amyris, Inc., Put Option, Strike Price 1.00, Jan. 2024	J.P. Morgan	USD	552	56,856	22,080	(8,924)
Purchase	Amyris, Inc., Put Option, Strike Price 1.50, Jan. 2024	J.P. Morgan	USD	145	14,935	11,600	(2,159)
Purchase	Anywhere Real Estate, Inc., Call Option, Strike Price 7.50, Dec. 2023	Morgan Stanley	USD	21	14,007	1,470	376
Purchase	Anywhere Real Estate, Inc., Call Option, Strike Price 7.50, Sep. 2023	Morgan Stanley	USD	41	27,347	1,332	(94)
Purchase	ArcBest Corp., Call Option, Strike Price 100.00, Jul. 2023	J.P. Morgan	USD	50	494,000	14,250	79
Purchase	AstraZeneca plc, Put Option, Strike Price 69.00, Jul. 2023	J.P. Morgan	USD	200	1,431,400	15,600	(1,804)
Purchase	Barclays plc, Put Option, Strike Price 3.00, Jan. 2024	J.P. Morgan	USD	56	44,016	1,120	768
Purchase	Barclays plc, Put Option, Strike Price 5.00, Jan. 2024	J.P. Morgan	USD	88	69,168	880	(970)
Purchase	BioMarin Pharmaceutical, Inc., Put Option, Strike Price 85.00, Oct. 2023	J.P. Morgan	USD	6	52,008	2,880	112
Purchase	Bioxcel Therapeutics, Inc., Call Option, Strike Price 25.00, Jul. 2023	J.P. Morgan	USD	50	33,300	200	(9,365)
Purchase	Bread Financial Holdings, Inc., Put Option, Strike Price 20.00, Jan. 2024	J.P. Morgan	USD	9	28,251	1,012	(515)
Purchase	Burlington Stores, Inc., Call Option, Strike Price 160.00, Jun. 2023	Morgan Stanley	USD	9	141,651	135	(2,492)
Purchase	Burlington Stores, Inc., Put Option, Strike Price 80.00, Jul. 2023	Morgan Stanley	USD	10	157,390	100	(49)
Sale	Burlington Stores, Inc., Put Option, Strike Price 140.00, Jun. 2023	Morgan Stanley	USD	(9)	141,651	(45)	1,515
Purchase	Carnival Corp., Put Option, Strike Price 5.00, Jan. 2024	J.P. Morgan	USD	496	933,968	2,480	(24,983)
Purchase	Carnival Corp., Put Option, Strike Price 13.50, Jun. 2023	Morgan Stanley	USD	21	39,543	21	(896)
Purchase	Carnival Corp., Put Option, Strike Price 14.00, Jul. 2023	Morgan Stanley	USD	21	39,543	84	(1,094)
Purchase	Carnival Corp., Put Option, Strike Price 16.00, Jul. 2023	Morgan Stanley	USD	22	41,426	220	(629)
Purchase	Cerence, Inc., Call Option, Strike Price 35.00, Jul. 2023	Morgan Stanley	USD	11	32,153	192	(362)
Purchase	Cinemark Holdings, Inc., Put Option, Strike Price 5.00, Jan. 2024	J.P. Morgan	USD	284	468,600	3,550	(1,002)
Purchase	Cinemark Holdings, Inc., Put Option, Strike Price 5.00, Sep. 2023	J.P. Morgan	USD	257	424,050	1,285	(2,834)
Sale	Comcast Corp., Call Option, Strike Price 42.50, Aug. 2023	Morgan Stanley	USD	(3)	12,465	(279)	(57)
Purchase	DISH Network Corp., Put Option, Strike Price 5.00, Dec. 2025	J.P. Morgan	USD	49	32,291	11,025	(1,935)

Note 12 - 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	DISH Network Corp., Put Option, Strike Price 5.00, Jan. 2025	J.P. Morgan	USD	19	12,521	2,850	(1,455)
Purchase	DISH Network Corp., Put Option, Strike Price 7.50, Dec. 2025	Morgan Stanley	USD	74	48,766	29,600	13,686
Purchase	Eagle Bulk Shipping, Inc., Call Option, Strike Price 50.00, Jul. 2023	Morgan Stanley	USD	21	100,884	1,680	482
Purchase	Encore Capital Group, Inc., Put Option, Strike Price 22.50, Dec. 2023	J.P. Morgan	USD	16	77,792	800	(10)
Purchase	Envestnet, Inc., Put Option, Strike Price 40.00, Dec. 2023	J.P. Morgan	USD	5	29,675	1,250	845
Purchase	Esperion Therapeutics, Inc., Call Option, Strike Price 2.50, Sep. 2023	J.P. Morgan	USD	988	137,332	14,820	(5,496)
Sale	Fastenal Co., Call Option, Strike Price 60.00, Aug. 2023	Morgan Stanley	USD	(1)	5,899	(135)	(46)
Purchase	GEO Group, Inc. (The), Put Option, Strike Price 3.00, Jan. 2024	J.P. Morgan	USD	5	3,580	50	(46)
Purchase	GEO Group, Inc. (The), Put Option, Strike Price 5.00, Jan. 2024	J.P. Morgan	USD	335	239,860	10,050	(5,663)
Purchase	Groupon, Inc., Put Option, Strike Price 4.00, Oct. 2023	Morgan Stanley	USD	7	4,137	490	(101)
Purchase	Groupon, Inc., Put Option, Strike Price 4.00, Sep. 2023	Morgan Stanley	USD	15	8,865	900	(264)
Purchase	Guess?, Inc., Put Option, Strike Price 11.00, Sep. 2023	J.P. Morgan	USD	31	60,295	388	(953)
Purchase	Horizon Therapeutics plc, Call Option, Strike Price 110.00, Aug. 2023	Morgan Stanley	USD	122	1,254,770	12,200	(6,824)
Sale	Horizon Therapeutics plc, Call Option, Strike Price 115.00, Aug. 2023	Morgan Stanley	USD	(305)	3,136,925	(6,100)	16,583
Sale	Horizon Therapeutics plc, Put Option, Strike Price 60.00, Jan. 2024	Morgan Stanley	USD	(387)	3,980,295	(77,400)	(8,526)
Sale	Horizon Therapeutics plc, Put Option, Strike Price 70.00, Jan. 2024	Morgan Stanley	USD	(124)	1,275,340	(35,340)	(2,862)
Purchase	Horizon Therapeutics plc, Put Option, Strike Price 80.00, Jan. 2024	Morgan Stanley	USD	387	3,980,295	183,825	(71,606)
Sale	Horizon Therapeutics plc, Put Option, Strike Price 80.00, Nov. 2023	Morgan Stanley	USD	(43)	442,255	(19,242)	(14,054)
Purchase	Horizon Therapeutics plc, Put Option, Strike Price 80.00, Aug. 2023	Morgan Stanley	USD	187	1,923,295	5,142	(5,279)
Sale	Horizon Therapeutics plc, Put Option, Strike Price 85.00, Nov. 2023	Morgan Stanley	USD	(19)	195,415	(9,880)	(9,520)
Purchase	Horizon Therapeutics plc, Put Option, Strike Price 90.00, Jan. 2024	Morgan Stanley	USD	124	1,275,340	81,840	(14,963)
Purchase	Horizon Therapeutics plc, Put Option, Strike Price 95.00, Nov. 2023	Morgan Stanley	USD	19	195,415	16,435	12,767
Purchase	Horizon Therapeutics plc, Put Option, Strike Price 100.00, Nov. 2023	Morgan Stanley	USD	43	442,255	34,830	18,934
Purchase	Horizon Therapeutics plc, Put Option, Strike Price 100.00, Aug. 2023	Morgan Stanley	USD	103	1,059,355	14,420	(11,267)
Purchase	llumina, Inc., Put Option, Strike Price 180.00, Sep. 2023	Morgan Stanley	USD	24	449,976	23,160	(4,759)
Purchase	llumina, Inc., Put Option, Strike Price 195.00, Sep. 2023	Morgan Stanley	USD	16	299,984	26,720	1,969
Purchase	Integra LifeSciences Holdings Corp., Put Option, Strike Price 25.00, Dec. 2023	J.P. Morgan	USD	5	20,565	213	(294)
Sale	IVERIC bio, Inc., Call Option, Strike Price 40.00, Sep. 2023	Morgan Stanley	USD	(150)	590,100	(1,500)	4,271
Purchase	IVERIC bio, Inc., Put Option, Strike Price 29.00, Sep. 2023	Morgan Stanley	USD	4	15,736	60	(186)
Purchase	IVERIC bio, Inc., Put Option, Strike Price 34.00, Jul. 2023	J.P. Morgan	USD	32	125,888	320	(1,819)
Purchase	IVERIC bio, Inc., Put Option, Strike Price 35.00, Jul. 2023	J.P. Morgan	USD	6	23,604	150	(263)

Note 12 - 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	IVERIC bio, Inc., Put Option, Strike Price 36.00, Jul. 2023	J.P. Morgan	USD	7	27,538	1,838	1,348
Purchase	Live Nation Entertainment, Inc., Put Option, Strike Price 55.00, Oct. 2023	J.P. Morgan	USD	2	18,222	70	(384)
Purchase	Lumentum Holdings, Inc., Put Option, Strike Price 32.50, Jan. 2024	J.P. Morgan	USD	5	28,365	437	(471)
Purchase	Manchester United plc, Call Option, Strike Price 27.00, Jul. 2023	Morgan Stanley	USD	23	56,074	3,450	1,690
Purchase	Manchester United plc, Put Option, Strike Price 18.00, Jul. 2023	Morgan Stanley	USD	81	197,478	3,645	(5,164)
Purchase	Match Group, Inc., Call Option, Strike Price 45.00, Jul. 2023	Morgan Stanley	USD	11	46,035	572	(588)
Sale	Microchip Technology, Inc., Call Option, Strike Price 92.50, Aug. 2023	Morgan Stanley	USD	(2)	17,918	(640)	(238)
Purchase	Microchip Technology, Inc., Call Option, Strike Price 97.50, Jan. 2024	J.P. Morgan	USD	2	17,918	1,210	756
Purchase	Microchip Technology, Inc., Put Option, Strike Price 57.50, Jan. 2024	J.P. Morgan	USD	10	89,590	700	(2,220)
Purchase	Microchip Technology, Inc., Put Option, Strike Price 62.50, Jan. 2024	J.P. Morgan	USD	10	89,590	1,025	(3,095)
Purchase	Natera, Inc., Put Option, Strike Price 25.00, Jan. 2024	J.P. Morgan	USD	18	87,588	2,205	(460)
Purchase	Nexstar Media Group, Inc., Put Option, Strike Price 160.00, Aug. 2023	J.P. Morgan	USD	4	66,620	1,760	(2,446)
Purchase	NextEra Energy Partners LP, Put Option, Strike Price 45.00, Oct. 2023	J.P. Morgan	USD	11	64,504	825	(561)
Purchase	Norwegian Cruise Line Holdings Ltd., Put Option, Strike Price 17.00, Jun. 2023	Morgan Stanley	USD	43	93,611	43	(1,186)
Purchase	Norwegian Cruise Line Holdings Ltd., Put Option, Strike Price 18.00, Jul. 2023	Morgan Stanley	USD	21	45,717	147	(968)
Purchase	Norwegian Cruise Line Holdings Ltd., Put Option, Strike Price 19.00, Jul. 2023	Morgan Stanley	USD	22	47,894	242	(411)
Purchase	NVIDIA Corp., Put Option, Strike Price 225.00, Dec. 2023	J.P. Morgan	USD	96	4,060,992	14,592	(100,429)
Purchase	PagerDuty, Inc., Call Option, Strike Price 25.00, Jul. 2023	Morgan Stanley	USD	21	47,208	315	(674)
Purchase	Parsons Corp., Put Option, Strike Price 25.00, Sep. 2023	J.P. Morgan	USD	3	14,442	53	(102)
Purchase	Penn Entertainment, Inc., Call Option, Strike Price 30.00, Aug. 2023	Morgan Stanley	USD	15	36,045	300	(694)
Purchase	Plug Power, Inc., Call Option, Strike Price 12.00, Jun. 2023	Morgan Stanley	USD	21	21,819	21	(558)
Purchase	Porch Group, Inc., Call Option, Strike Price 2.50, Jan. 2024	Morgan Stanley	USD	21	2,898	472	(61)
Sale	Procter & Gamble Co. (The), Call Option, Strike Price 155.00, Aug. 2023	Morgan Stanley	USD	(1)	15,174	(177)	(50)
Purchase	Prometheus Biosciences, Inc., Put Option, Strike Price 145.00, Aug. 2023	Morgan Stanley	USD	24	479,808	300	(2,144)
Sale	QUALCOMM, Inc., Call Option, Strike Price 130.00, Aug. 2023	Morgan Stanley	USD	(1)	11,904	(199)	85
Purchase	Rapid7, Inc., Call Option, Strike Price 55.00, Jul. 2023	Morgan Stanley	USD	15	67,920	825	(1,120)
Purchase	Redfin Corp., Call Option, Strike Price 13.00, Nov. 2023	Morgan Stanley	USD	11	13,662	2,750	1,004
Purchase	Redfin Corp., Put Option, Strike Price 1.00, Nov. 2023	Morgan Stanley	USD	23	28,566	115	(36)
Sale	Redfin Corp., Put Option, Strike Price 9.00, Nov. 2023	Morgan Stanley	USD	(16)	19,872	(1,440)	827
Purchase	Royal Caribbean Cruises Ltd., Put Option, Strike Price 30.00, Jan. 2024	J.P. Morgan	USD	114	1,182,636	1,824	(10,881)

Note 12 - 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	Seagen, Inc., Call Option, Strike Price 210.00, Jul. 2023	Morgan Stanley	USD	28	538,888	1,820	(6,947)
Purchase	Seagen, Inc., Call Option, Strike Price 220.00, Jul. 2023	Morgan Stanley	USD	68	1,308,728	1,360	(4,856)
Sale	Seagen, Inc., Call Option, Strike Price 230.00, Jun. 2024	Morgan Stanley	USD	(135)	2,598,210	(8,775)	16,768
Sale	Seagen, Inc., Put Option, Strike Price 140.00, Jun. 2024	Morgan Stanley	USD	(135)	2,598,210	(43,200)	34,090
Purchase	Seagen, Inc., Put Option, Strike Price 190.00, Jun. 2024	Morgan Stanley	USD	135	2,598,210	207,900	(51,627)
Sale	Seagen, Inc., Put Option, Strike Price 190.00, Jul. 2023	Morgan Stanley	USD	(248)	1,174,006	(37,200)	3,755
Purchase	Shockwave Medical, Inc., Put Option, Strike Price 240.00, Jul. 2023	J.P. Morgan	USD	56	1,598,296	10,640	(7,665)
Purchase	Shockwave Medical, Inc., Put Option, Strike Price 260.00, Jul. 2023	J.P. Morgan	USD	121	3,453,461	49,610	(17,441)
Purchase	Shockwave Medical, Inc., Put Option, Strike Price 270.00, Jul. 2023	J.P. Morgan	USD	10	285,410	4,000	(974)
Purchase	Silicon Motion Technology Corp., Call Option, Strike Price 70.00, Sep. 2023	Morgan Stanley	USD	219	1,573,734	256,230	92,213
Purchase	Silicon Motion Technology Corp., Call Option, Strike Price 70.00, Aug. 2023	Morgan Stanley	USD	54	388,044	58,320	10,153
Purchase	Silicon Motion Technology Corp., Call Option, Strike Price 75.00, Aug. 2023	Morgan Stanley	USD	20	143,720	16,800	(4,583)
Purchase	Silicon Motion Technology Corp., Call Option, Strike Price 75.00, Jul. 2023	J.P. Morgan	USD	48	344,928	19,200	(14,673)
Sale	Silicon Motion Technology Corp., Call Option, Strike Price 80.00, Sep. 2023	Morgan Stanley	USD	(219)	1,573,734	(162,498)	(58,135)
Sale	Silicon Motion Technology Corp., Call Option, Strike Price 80.00, Aug. 2023	Morgan Stanley	USD	(54)	388,044	(32,400)	(360)
Purchase	Silicon Motion Technology Corp., Call Option, Strike Price 80.00, Jul. 2023	Morgan Stanley	USD	137	984,482	32,880	(32,357)
Sale	Silicon Motion Technology Corp., Call Option, Strike Price 90.00, Aug. 2023	Morgan Stanley	USD	(20)	143,720	(5,740)	3,246
Sale	Silicon Motion Technology Corp., Call Option, Strike Price 90.00, Jul. 2023	Morgan Stanley	USD	(78)	560,508	(5,850)	12,062
Sale	Silicon Motion Technology Corp., Put Option, Strike Price 55.00, Aug. 2023	Morgan Stanley	USD	(25)	179,650	(6,375)	812
Sale	Silicon Motion Technology Corp., Put Option, Strike Price 60.00, Sep. 2023	Morgan Stanley	USD	(59)	423,974	(27,140)	10,438
Purchase	Silicon Motion Technology Corp., Put Option, Strike Price 65.00, Aug. 2023	Morgan Stanley	USD	25	179,650	15,000	(7,063)
Purchase	SMART Global Holdings, Inc., Put Option, Strike Price 22.50, Jul. 2023	J.P. Morgan	USD	102	295,902	510	(12,556)
Purchase	SoFi Technologies, Inc., Call Option, Strike Price 10.00, Oct. 2023	Morgan Stanley	USD	21	17,514	1,596	79
Purchase	SoundThinking, Inc., Call Option, Strike Price 30.00, Jul. 2023	J.P. Morgan	USD	315	688,590	7,875	(25,118)
Purchase	Southern Co. (The), Put Option, Strike Price 55.00, Jan. 2024	J.P. Morgan	USD	2	14,050	115	(328)
Purchase	Southwest Airlines Co., Put Option, Strike Price 22.50, Jan. 2024	J.P. Morgan	USD	54	195,534	1,458	(4,128)
Purchase	Southwest Airlines Co., Put Option, Strike Price 27.50, Jan. 2024	J.P. Morgan	USD	10	36,210	620	(1,723)
Sale	Spectrum Brands Holdings, Inc., Call Option, Strike Price 75.00, Jul. 2023	Morgan Stanley	USD	(38)	296,590	(14,972)	(5,145)
Sale	Spectrum Brands Holdings, Inc., Call Option, Strike Price 80.00, Jul. 2023	Morgan Stanley	USD	(30)	234,150	(3,060)	(145)
Sale	Spectrum Brands Holdings, Inc., Put Option, Strike Price 50.00, Jul. 2023	Morgan Stanley	USD	(146)	1,139,530	(2,920)	21,049
Purchase	Spectrum Brands Holdings, Inc., Put Option, Strike Price 65.00, Jul. 2023	Morgan Stanley	USD	146	1,139,530	1,460	(85,973)

Note 12 - 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	Starbucks Corp., Call Option, Strike Price 110.00, Aug. 2023	Morgan Stanley	USD	(1)	9,906	(45)	56
Purchase	Teck Resources Ltd., Call Option, Strike Price 45.00, Oct. 2023	Morgan Stanley	USD	146	614,660	36,354	(16,640)
Sale	Teck Resources Ltd., Call Option, Strike Price 55.00, Oct. 2023	Morgan Stanley	USD	(73)	307,330	(3,066)	4,951
Sale	Teck Resources Ltd., Put Option, Strike Price 36.00, Oct. 2023	Morgan Stanley	USD	(146)	614,660	(15,111)	12,040
Purchase	TFI International, Inc., Call Option, Strike Price 115.00, Jul. 2023	J.P. Morgan	USD	50	754,650	12,000	(1,867)
Sale	T-Mobile US, Inc., Put Option, Strike Price 105.00, Jan. 2024	J.P. Morgan	USD	(105)	1,468,950	(12,390)	12,598
Purchase	T-Mobile US, Inc., Put Option, Strike Price 120.00, Jan. 2024	J.P. Morgan	USD	105	1,468,950	28,875	(22,997)
Purchase	Transocean Ltd., Put Option, Strike Price 1.50, Jan. 2024	J.P. Morgan	USD	719	504,019	1,438	(5,277)
Purchase	Transocean Ltd., Put Option, Strike Price 2.50, Jan. 2024	J.P. Morgan	USD	121	84,821	484	(1,739)
Purchase	Transocean Ltd., Put Option, Strike Price 3.00, Jan. 2025	J.P. Morgan	USD	38	26,638	1,064	(432)
Sale	United Parcel Service, Inc., Call Option, Strike Price 185.00, Aug. 2023	Morgan Stanley	USD	(1)	17,925	(446)	(209)
Purchase	United States Steel Corp., Put Option, Strike Price 15.00, Jan. 2024	J.P. Morgan	USD	31	77,531	868	(1,937)
Purchase	Upwork, Inc., Call Option, Strike Price 2.50, Oct. 2023	Morgan Stanley	USD	19	17,746	13,490	13,372
Sale	Upwork, Inc., Call Option, Strike Price 7.50, Oct. 2023	Morgan Stanley	USD	(17)	15,878	(3,953)	(3,187)
Purchase	Upwork, Inc., Call Option, Strike Price 12.50, Oct. 2023	Morgan Stanley	USD	38	35,492	1,216	(261)
Purchase	Veradigm, Inc., Put Option, Strike Price 10.00, Sep. 2023	J.P. Morgan	USD	76	95,760	1,710	(1,076)
Purchase	Vodafone Group plc, Call Option, Strike Price 13.00, Jul. 2023	Morgan Stanley	USD	132	124,740	264	(4,518)
Sale	Vodafone Group plc, Put Option, Strike Price 10.00, Jul. 2023	Morgan Stanley	USD	(84)	79,380	(4,956)	(981)
Sale	Vodafone Group plc, Put Option, Strike Price 70.00, Aug. 2023	Morgan Stanley	GBP	(795)	746,838	(15,145)	3,216
Purchase	Vodafone Group plc, Put Option, Strike Price 75.00, Sep. 2023	Morgan Stanley	GBP	2,082	1,955,870	112,376	(8,550)
Purchase	Vodafone Group plc, Put Option, Strike Price 75.00, Aug. 2023	Morgan Stanley	GBP	1,263	1,186,486	56,140	(21,358)
Purchase	Wayfair, Inc., Put Option, Strike Price 15.00, Jan. 2024	J.P. Morgan	USD	75	487,575	2,137	(11,818)
Purchase	Wayfair, Inc., Put Option, Strike Price 17.50, Jan. 2024	J.P. Morgan	USD	11	71,511	407	(2,358)
Purchase	Wayfair, Inc., Put Option, Strike Price 25.00, Aug. 2023	J.P. Morgan	USD	13	123,435	150	(5,065)
Sale	World Wrestling Entertainment, Inc., Put Option, Strike Price 75.00, Jul. 2023	Morgan Stanley	USD	(179)	737,596	(9,397)	42,731
Purchase	World Wrestling Entertainment, Inc., Put Option, Strike Price 85.00, Jul. 2023	Morgan Stanley	USD	197	737,596	1,576	(68,717)
Purchase	World Wrestling Entertainment, Inc., Put Option, Strike Price 90.00, Oct. 2023	J.P. Morgan	USD	6	65,082	1,080	(1,927)
						<u>1,349,770</u>	<u>(759,877)</u>
Index Option							
Purchase	CBOE Volatility Index, Call Option, Strike Price 17.00, Jul. 2023	J.P. Morgan	USD	77	104,643	4,081	(7,144)

Note 12 - 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	CBOE Volatility Index, Call Option, Strike Price 18.00, Aug. 2023	J.P. Morgan	USD	55	74,745	7,425	(3,233)
Purchase	CBOE Volatility Index, Call Option, Strike Price 18.00, Jul. 2023	J.P. Morgan	USD	135	183,465	5,535	(15,493)
Purchase	CBOE Volatility Index, Call Option, Strike Price 19.00, Aug. 2023	J.P. Morgan	USD	123	167,157	14,883	(10,599)
Purchase	CBOE Volatility Index, Call Option, Strike Price 20.00, Sep. 2023	J.P. Morgan	USD	52	70,668	9,360	(2,693)
Purchase	CBOE Volatility Index, Call Option, Strike Price 20.00, Aug. 2023	J.P. Morgan	USD	60	81,540	6,600	(5,803)
Purchase	CBOE Volatility Index, Put Option, Strike Price 17.00, Jul. 2023	J.P. Morgan	USD	149	202,491	36,952	9,579
Purchase	CBOE Volatility Index, Put Option, Strike Price 18.00, Aug. 2023	J.P. Morgan	USD	109	148,131	32,700	3,502
Purchase	CBOE Volatility Index, Put Option, Strike Price 18.00, Jul. 2023	J.P. Morgan	USD	254	345,186	87,630	28,576
Purchase	EURO STOXX 50 Index, Call Option, Strike Price 4,370.00, Jul. 2023	J.P. Morgan	EUR	1,525,130	7,321,061,784	22,752	2,680
Purchase	EURO STOXX 50 Index, Put Option, Strike Price 4,200.00, Sep. 2023	Goldman Sachs	EUR	966,000	4,637,077,287	10,463	(1,961)
Purchase	EURO STOXX 50 Index, Put Option, Strike Price 4,370.00, Jul. 2023	J.P. Morgan	EUR	1,525,130	7,321,061,784	10,614	(12,288)
Sale	EURO STOXX Bank Index, Put Option, Strike Price 85.00, Aug. 2023	Morgan Stanley	EUR	(88)	515,417	(720)	4,086
Purchase	FTSE MIB Index, Call Option, Strike Price 26,760.00, Jul. 2023	Morgan Stanley	EUR	1,070,400	32,974,187,873	64,550	37,498
Purchase	FTSE MIB Index, Put Option, Strike Price 26,760.00, Jul. 2023	Morgan Stanley	EUR	1,070,400	32,974,187,873	6	(14,610)
Purchase	MSCI Emerging Market Index, Call Option, Strike Price 1,000.00, Jul. 2023	Goldman Sachs	USD	1,515,000	1,499,062,200	5,446	(17,300)
Purchase	MSCI Emerging Market Index, Put Option, Strike Price 1,000.00, Jul. 2023	Goldman Sachs	USD	1,515,000	1,499,062,200	19,860	(1,350)
Purchase	Nasdaq 100 Emini Index, Call Option, Strike Price 14,380.00, Jul. 2023	J.P. Morgan	USD	1,035,360	14,370,796,800	58,686	35,646
Purchase	Nasdaq 100 Emini Index, Call Option, Strike Price 14,610.00, Jul. 2023	Goldman Sachs	USD	1,081,140	15,006,223,200	42,227	18,977
Sale	Nasdaq 100 Emini Index, Put Option, Strike Price 13,700.00, Jul. 2023	Morgan Stanley	USD	(4)	1,110,400	(800)	8,229
Purchase	Nasdaq 100 Emini Index, Put Option, Strike Price 14,100.00, Jul. 2023	Morgan Stanley	USD	15	4,164,000	5,400	(51,792)
Purchase	Nasdaq 100 Emini Index, Put Option, Strike Price 14,380.00, Jul. 2023	J.P. Morgan	USD	1,035,360	14,370,796,800	535	(18,989)
Purchase	Nasdaq 100 Emini Index, Put Option, Strike Price 14,610.00, Jul. 2023	Goldman Sachs	USD	1,081,140	15,006,223,200	45	(19,269)
Purchase	Russell 2000 Emini Index, Put Option, Strike Price 1,690.00, Jun. 2023	Morgan Stanley	USD	12	1,142,220	30	(7,384)
Sale	S&P 500 Emini Index, Put Option, Strike Price 3,600.00, Dec. 2023	J.P. Morgan	USD	(16)	3,651,000	(18,800)	7,181
Purchase	S&P 500 Emini Index, Put Option, Strike Price 4,100.00, Dec. 2023	J.P. Morgan	USD	12	2,738,250	36,150	(13,064)
Purchase	S&P 500 Index, Call Option, Strike Price 4,365.00, Jul. 2023	J.P. Morgan	USD	1,588,860	7,071,030,767	34,706	9,772
Purchase	S&P 500 Index, Call Option, Strike Price 4,380.00, Jul. 2023	Goldman Sachs	USD	1,252,680	5,574,902,018	31,049	14,401
Purchase	S&P 500 Index, Call Option, Strike Price 4,380.00, Jul. 2023	Goldman Sachs	USD	1,616,220	7,192,793,164	31,068	6,069
Purchase	S&P 500 Index, Call Option, Strike Price 4,395.00, Jul. 2023	J.P. Morgan	USD	1,577,805	7,021,831,816	30,011	11,244
Purchase	S&P 500 Index, Put Option, Strike Price 4,365.00, Jul. 2023	J.P. Morgan	USD	1,588,860	7,071,030,767	2,888	(15,309)

Note 12 - 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	S&P 500 Index, Put Option, Strike Price 4,380.00, Jul. 2023	Goldman Sachs	USD	1,252,680	5,574,902,018	7,530	(8,486)
Purchase	S&P 500 Index, Put Option, Strike Price 4,380.00, Jul. 2023	Goldman Sachs	USD	1,616,220	7,192,793,164	4,087	(14,732)
Purchase	S&P 500 Index, Put Option, Strike Price 4,395.00, Jul. 2023	J.P. Morgan	USD	1,577,805	7,021,831,816	7,572	(15,727)
Purchase	S&P A/S 200, Call Option, Strike Price 7,090.00, Jul. 2023	Morgan Stanley	AUD	1,659,060	7,960,962,304	27,233	6,088
Purchase	S&P A/S 200, Call Option, Strike Price 7,110.00, Jul. 2023	J.P. Morgan	AUD	2,396,070	11,497,488,305	26,860	2,104
Purchase	S&P A/S 200, Call Option, Strike Price 7,140.00, Jul. 2023	J.P. Morgan	AUD	2,320,500	11,134,867,350	18,934	(3,567)
Purchase	S&P A/S 200, Call Option, Strike Price 7,150.00, Jul. 2023	Morgan Stanley	AUD	2,473,900	11,870,953,819	22,749	(3,347)
Purchase	S&P A/S 200, Put Option, Strike Price 7,090.00, Jul. 2023	Morgan Stanley	AUD	1,659,060	7,960,962,304	6,159	(8,371)
Purchase	S&P A/S 200, Put Option, Strike Price 7,110.00, Jul. 2023	J.P. Morgan	AUD	2,396,070	11,497,488,305	4,084	(14,407)
Purchase	S&P A/S 200, Put Option, Strike Price 7,140.00, Jul. 2023	J.P. Morgan	AUD	2,320,500	11,134,867,350	3,988	(17,236)
Purchase	S&P A/S 200, Put Option, Strike Price 7,150.00, Jul. 2023	Morgan Stanley	AUD	2,473,900	11,870,953,819	7,815	(12,193)
Purchase	TWSE Index, Call Option, Strike Price 16,410.00, Jun. 2023	Morgan Stanley	USD	555,135	301,418,986	35,354	17,295
Purchase	TWSE Index, Call Option, Strike Price 16,450.00, Jul. 2023	Morgan Stanley	USD	776,686	421,713,643	36,504	11,232
Purchase	TWSE Index, Put Option, Strike Price 16,410.00, Jun. 2023	Morgan Stanley	USD	653,100	354,610,572	–	(21,247)
Purchase	TWSE Index, Put Option, Strike Price 16,450.00, Jul. 2023	Morgan Stanley	USD	572,422	310,805,117	287	(18,340)
						800,488	(121,775)
						2,375,056	(996,196)

Note 13 - 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, 2023, the market value of the securities on loan and the corresponding collateral received were as follows:

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	Citigroup	800,367	841,079
Franklin Diversified Balanced Fund	EUR	J.P. Morgan	Citigroup	444,186	510,141
Franklin Diversified Balanced Fund	EUR	J.P. Morgan	HSBC	158,664	184,478
Franklin Diversified Balanced Fund	EUR	J.P. Morgan	Merrill Lynch	402,942	455,993
Franklin Diversified Conservative Fund	EUR	J.P. Morgan	Citigroup	56,278	64,631
Franklin Diversified Conservative Fund	EUR	J.P. Morgan	HSBC	19,942	23,187
Franklin Diversified Conservative Fund	EUR	J.P. Morgan	Merrill Lynch	49,746	56,296
Franklin Diversified Dynamic Fund	EUR	J.P. Morgan	Citigroup	515,599	592,163
Franklin Diversified Dynamic Fund	EUR	J.P. Morgan	HSBC	184,215	214,186
Franklin Diversified Dynamic Fund	EUR	J.P. Morgan	Merrill Lynch	476,772	540,154
Franklin Global Real Estate Fund	USD	J.P. Morgan	Citigroup	271,358	284,867
Franklin Global Real Estate Fund	USD	J.P. Morgan	J.P. Morgan	275,291	289,123
Franklin Global Real Estate Fund	USD	J.P. Morgan	Morgan Stanley	305,260	316,186
Franklin Gold and Precious Metals Fund	USD	J.P. Morgan	Citigroup	7,920,683	8,331,306
Franklin Gold and Precious Metals Fund	USD	J.P. Morgan	HSBC	260,364	272,679
Franklin Gold and Precious Metals Fund	USD	J.P. Morgan	J.P. Morgan	6,605,929	6,982,110

Note 13 - 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 Gold and Precious Metals Fund	USD	J.P. Morgan	Merrill Lynch	1,763,009	1,841,536
Franklin Gold and Precious Metals Fund	USD	J.P. Morgan	Morgan Stanley	3,679,350	3,778,147
Franklin Income Fund	USD	J.P. Morgan	J.P. Morgan	15,513,975	16,317,108
Franklin Japan Fund	JPY	J.P. Morgan	Citigroup	141,178,170	1,038,036
Templeton Asian Smaller Companies Fund	USD	J.P. Morgan	Citigroup	30,022	31,556
Templeton Asian Smaller Companies Fund	USD	J.P. Morgan	Merrill Lynch	398,867	418,931
Templeton BRIC Fund	USD	J.P. Morgan	Citigroup	141,095	150,217
Templeton BRIC Fund	USD	J.P. Morgan	J.P. Morgan	181,466	191,121
Templeton Emerging Markets Dynamic Income Fund	USD	J.P. Morgan	Citigroup	20,328	21,642
Templeton Emerging Markets Fund	USD	J.P. Morgan	Citigroup	163,923	174,521
Templeton Emerging Markets Smaller Companies Fund	USD	J.P. Morgan	Citigroup	-	2,447,364
Templeton Emerging Markets Smaller Companies Fund	USD	J.P. Morgan	Merrill Lynch	262,128	275,480
Templeton European Dividend Fund	EUR	J.P. Morgan	Citigroup	600,770	677,855
Templeton European Opportunities Fund	EUR	J.P. Morgan	HSBC	-	900,779
Templeton European Opportunities Fund	EUR	J.P. Morgan	J.P. Morgan	230,515	261,816
Templeton European Opportunities Fund	EUR	J.P. Morgan	Merrill Lynch	3,064,198	3,455,022
Templeton European Opportunities Fund	EUR	J.P. Morgan	Morgan Stanley	1,025,595	1,123,514
Templeton European Small-Mid Cap Fund	EUR	J.P. Morgan	Citigroup	375,617	426,433
Templeton European Small-Mid Cap Fund	EUR	J.P. Morgan	J.P. Morgan	259,426	294,653
Templeton European Small-Mid Cap Fund	EUR	J.P. Morgan	Merrill Lynch	1,281,359	1,432,690
Templeton European Small-Mid Cap Fund	EUR	J.P. Morgan	Morgan Stanley	363,555	398,266
Templeton Global High Yield Fund	USD	J.P. Morgan	J.P. Morgan	76,277	77,410
Templeton Global Smaller Companies Fund	USD	J.P. Morgan	Citigroup	78,054	82,013
Templeton Global Smaller Companies Fund	USD	J.P. Morgan	Merrill Lynch	189,356	198,818

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	59,873	-	59,873
Franklin Diversified Balanced Fund	EUR	J.P. Morgan	10,140	813	9,327
Franklin Diversified Conservative Fund	EUR	J.P. Morgan	1,600	128	1,472
Franklin Diversified Dynamic Fund	EUR	J.P. Morgan	12,026	962	11,064
Franklin Global Fundamental Strategies Fund	USD	J.P. Morgan	311	-	311
Franklin Global Growth Fund	USD	J.P. Morgan	9,896	792	9,104
Franklin Global Multi-Asset Income Fund	EUR	J.P. Morgan	16,716	1,339	15,377
Franklin Global Real Estate Fund	USD	J.P. Morgan	11,085	887	10,198
Franklin Gold and Precious Metals Fund	USD	J.P. Morgan	469,351	37,596	431,755
Franklin Income Fund	USD	J.P. Morgan	59,853	4,789	55,064
Franklin Japan Fund	JPY	J.P. Morgan	1,069,164	85,554	983,610
Franklin MENA Fund	USD	J.P. Morgan	92	7	85
Franklin Mutual European Fund	EUR	J.P. Morgan	97,716	7,818	89,898
Franklin Mutual Global Discovery Fund	USD	J.P. Morgan	5,690	455	5,235
Franklin Natural Resources Fund	USD	Goldman Sachs	1,424	-	1,424
Franklin Technology Fund	USD	Goldman Sachs	48,517	-	48,517
Franklin U.S. Opportunities Fund	USD	Goldman Sachs	2,831,863	-	2,831,863
Templeton Asian Growth Fund	USD	J.P. Morgan	3,769	302	3,467
Templeton Asian Smaller Companies Fund	USD	J.P. Morgan	36,712	2,937	33,775
Templeton BRIC Fund	USD	J.P. Morgan	4,669	374	4,295
Templeton China Fund	USD	J.P. Morgan	19,164	1,533	17,631
Templeton Eastern Europe Fund	EUR	J.P. Morgan	1,703	136	1,567
Templeton Emerging Markets Dynamic Income Fund	USD	J.P. Morgan	36	3	33
Templeton Emerging Markets Fund	USD	J.P. Morgan	1,189	95	1,094
Templeton Emerging Markets Smaller Companies Fund	USD	J.P. Morgan	17,428	1,394	16,034
Templeton Euroland Fund	EUR	J.P. Morgan	2,319	186	2,133
Templeton European Dividend Fund	EUR	J.P. Morgan	4,504	360	4,144
Templeton European Opportunities Fund	EUR	J.P. Morgan	140,556	11,245	129,311

Note 13 - 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
Templeton European Small-Mid Cap Fund	EUR	J.P. Morgan	74,606	5,969	68,637
Templeton Global Balanced Fund	USD	J.P. Morgan	28,538	2,283	26,255
Templeton Global Equity Income Fund	USD	J.P. Morgan	98	8	90
Templeton Global Fund	USD	J.P. Morgan	58,926	4,714	54,212
Templeton Global High Yield Fund	USD	J.P. Morgan	121	10	111
Templeton Global Income Fund	USD	J.P. Morgan	1,916	153	1,763
Templeton Global Smaller Companies Fund	USD	J.P. Morgan	3,278	263	3,015
Templeton Growth (Euro) Fund	EUR	J.P. Morgan	1,823,726	145,899	1,677,827

Note 14 - 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, 2023.

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 J	Class S	Class S PF	Class W	Class EB	Other Classes except Class X and Class Y
Franklin Biotechnology Discovery Fund		0.70%					0.70%		1.00%
Franklin Disruptive Commerce 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%		0.90%
Franklin Emerging Market Sovereign Debt Hard Currency Fund		0.40%						up to 0.40%	
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%
Franklin Euro Short Duration Bond Fund		0.25%			up to 0.25%		0.25%	up to 0.25%	0.30%
Franklin European Corporate Bond Fund		0.40%					0.40%		0.45%
Franklin European Social Leaders Bond Fund		0.30%					0.30%		0.35%
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 Genomic Advancements Fund		0.70%					0.70%		1.00%
Franklin Global Aggregate Bond Fund		0.40%					0.40%	up to 0.40%	0.65%
Franklin Global Convertible Securities Fund		0.60%					0.60%		0.75%

Note 14 - Investment management fees (continued)

	Class A PF	Class I	Class I PF	Class J	Class S	Class S PF	Class W	Class EB	Other Classes except Class X and Class Y
Franklin Global Corporate Investment Grade Bond Fund					up to 0.40%				
Franklin Global Fundamental Strategies Fund		0.70%					0.70%		1.00%
Franklin Global Green Bond Fund					up to 0.35%				
Franklin Global Growth 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 Gold and Precious Metals Fund		0.70%					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 Intelligent Machines 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%	up to 1.20%	1.75%		2.05%
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%					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 Sealand China A-Shares Fund		1.00%			up to 1.00%		1.00%	up to 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%			up to 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%
Templeton All China Equity Fund					up to 1.00%				
Templeton Asia Equity Total Return Fund					up to 0.80%				
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%

Note 14 - Investment management fees (continued)

	Class A PF	Class I	Class I PF	Class J	Class S	Class S PF	Class W	Class EB	Other Classes except Class X and Class Y
Templeton Emerging Markets Fund		1.00%		up to 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%	up to 0.85%	1.05%
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%		up to 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%

*Please refer Note 1 for fund events.

Note 15 - 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.

For the purpose of the Performance Fee calculation:

High Water Mark is calculated by reference to (i) the initial launch price or (ii) the NAV as of the last valuation day which formed the basis of an accrual within the relevant performance period, for which a performance fee was paid, whichever is the higher. The high-water mark is the highest peak in value that an investment fund has reached. The high-water mark ensures the fund does not pay for recovery of past performance.

Target NAV is the High Water Mark adjusted by the daily target benchmark return, where the target benchmark is the applicable benchmark as indicated above and is expressed in the currency in which the relevant share class is denominated or hedged into.

Note 15 - Performance fees (continued)

Performance Period refers to each fiscal year, except where a share class with a performance fee is launched during the fiscal year, in which case its first performance period will commence on the launch date. Please refer to the prospectus for more details.

The following performance fees applicable in respect of the PF shares as at June 30, 2023. However, no charges levied during the year.

Sub-fund and Share Classes	Sub-fund currency	Performance fees	Performance fees (amount)	Percentage of average net assets	Target benchmark
Franklin K2 Alternative Strategies Fund					
A PF (acc) EUR-H1 (hedged)	USD	15%	–	–	Euro Short-Term Rate
A PF (Ydis) EUR-H1 (hedged)	USD	15%	–	–	Euro Short-Term Rate
I PF (acc) EUR-H1 (hedged)	USD	15%	–	–	Euro Short-Term Rate
I PF (Ydis) EUR-H1 (hedged)	USD	15%	–	–	Euro Short-Term Rate
S PF (acc) EUR	USD	15%	–	–	Euro Short-Term Rate
S PF (acc) EUR-H1 (hedged)	USD	15%	–	–	Euro Short-Term Rate

Note 16 - 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.

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 17 - 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 Investments (Brasil) Ltd., 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 14 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, 2023.

During the year ended June 30, 2023, 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 18 - 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 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

Note 18 - Taxation (continued)

other undertakings for collective investment that have already been subject to such tax. Class I shares, Class J 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 19 - 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.

Class AX shares: are offered at the applicable net asset value, plus an entry charge of up to 5.75% (except for the Franklin Diversified Conservative Fund which has an entry charge of up to 5.00%) 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 EB shares: are not subject to an entry charge, contingent deferred sales charge nor any maintenance or servicing charge. Class EB shares may be offered in certain limited circumstances as more fully described in the current prospectus of the Company.

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.

Note 19 - Share classes (continued)

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 up to 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 J shares: are offered to institutional investors in certain limited circumstances as more fully described in the current prospectus of the Company. Purchases of Class J 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.

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.

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.

Distributing shares: may have different frequencies. (Mdir) & (Mdis) share classes distribute monthly, (Qdis) share classes distribute quarterly, (Bdis) share classes distribute bi-annually and (Ydis) share classes distribute annually.

Class dirc shares: are distributing share classes with the suffix "dirc" are offered as part of a currency hedged share class.

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:

Note 19 - Share classes (continued)

- H1: in order to reduce exchange rate fluctuations and return fluctuations, the base currency exposure of the Fund is hedged into the hedged share class 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 and cash 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 20 - 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 21 - Other Charges

Other expenses mainly consist of conducting officers fees, Shareholders reporting fee, legal fees, registration & filing fees, depository charges, paying agent fees and tax fees.

Note 22 - 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 23 - 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, 2023, the Company incurred the following transaction costs:

Fund Name	Currency	Amount*
Franklin Biotechnology Discovery Fund	USD	727,081
Franklin Disruptive Commerce Fund	USD	2,117
Franklin Diversified Balanced Fund	EUR	63,544
Franklin Diversified Conservative Fund	EUR	14,850
Franklin Diversified Dynamic Fund	EUR	67,301
Franklin Emerging Market Corporate Debt Fund	USD	–
Franklin Emerging Market Sovereign Debt Hard Currency Fund	USD	–
Franklin Emerging Markets Debt Opportunities Hard Currency Fund	USD	–
Franklin Euro Government Bond Fund	EUR	828
Franklin Euro High Yield Fund	EUR	–
Franklin Euro Short Duration Bond Fund	EUR	11,302
Franklin European Corporate Bond Fund	EUR	185
Franklin European Social Leaders Bond Fund	EUR	39
Franklin European Total Return Fund	EUR	24,362
Franklin Flexible Alpha Bond Fund	USD	963
Franklin Genomic Advancements Fund	USD	1,069
Franklin Global Aggregate Bond Fund	USD	123
Franklin Global Convertible Securities Fund	USD	9,819
Franklin Global Corporate Investment Grade Bond Fund	USD	–
Franklin Global Fundamental Strategies Fund	USD	219,160
Franklin Global Green Bond Fund	EUR	29
Franklin Global Growth Fund	USD	36,597

Note 23 - Transaction costs (continued)

Fund Name	Currency	Amount*
Franklin Global Income Fund	USD	8,131
Franklin Global Managed Income Fund [#]	EUR	2,095
Franklin Global Multi-Asset Income Fund	EUR	44,777
Franklin Global Real Estate Fund	USD	48,544
Franklin Gold and Precious Metals Fund	USD	167,865
Franklin Gulf Wealth Bond Fund	USD	–
Franklin High Yield Fund	USD	28
Franklin Income Fund	USD	1,377,376
Franklin India Fund	USD	2,041,684
Franklin Innovation Fund	USD	46,747
Franklin Intelligent Machines Fund	USD	781
Franklin Japan Fund	JPY	3,837,407
Franklin K2 Alternative Strategies Fund	USD	1,898,150
Franklin MENA Fund	USD	111,637
Franklin Mutual European Fund	EUR	618,969
Franklin Mutual Global Discovery Fund	USD	512,065
Franklin Mutual U.S. Value Fund	USD	100,122
Franklin Natural Resources Fund	USD	229,381
Franklin NextStep Balanced Growth Fund	USD	5,499
Franklin NextStep Conservative Fund	USD	10,251
Franklin NextStep Dynamic Growth Fund	USD	679
Franklin NextStep Growth Fund	USD	2,682
Franklin NextStep Moderate Fund	USD	17,966
Franklin NextStep Stable Growth Fund	USD	1,642
Franklin Sealand China A-Shares Fund	USD	66,267
Franklin Strategic Income Fund	USD	3,350
Franklin Systematic Style Premia Fund [#]	USD	2,669
Franklin Technology Fund	USD	1,575,164
Franklin U.S. Dollar Short-Term Money Market Fund	USD	–
Franklin U.S. Government Fund	USD	1,984
Franklin U.S. Low Duration Fund	USD	5,999
Franklin U.S. Opportunities Fund	USD	998,608
Franklin UK Equity Income Fund	GBP	106,468
Templeton All China Equity Fund	USD	1,750
Templeton Asia Equity Total Return Fund	USD	21,617
Templeton Asian Bond Fund	USD	–
Templeton Asian Growth Fund	USD	2,386,592
Templeton Asian Smaller Companies Fund	USD	992,409
Templeton BRIC Fund	USD	309,317
Templeton China A-Shares Fund	USD	13,686
Templeton China Fund	USD	359,348
Templeton Eastern Europe Fund	EUR	47,486
Templeton Emerging Markets Bond Fund	USD	3,768
Templeton Emerging Markets Dynamic Income Fund	USD	59,270
Templeton Emerging Markets Fund	USD	730,310
Templeton Emerging Markets Local Currency Bond Fund	USD	42
Templeton Emerging Markets Smaller Companies Fund	USD	349,108
Templeton Emerging Markets Sustainability Fund	USD	8,659
Templeton Euroland Fund	EUR	155,148
Templeton European Dividend Fund	EUR	42,945
Templeton European Opportunities Fund	EUR	173,335
Templeton European Small-Mid Cap Fund	EUR	81,568
Templeton Frontier Markets Fund	USD	266,929
Templeton Global Balanced Fund	USD	232,988
Templeton Global Bond (Euro) Fund	EUR	7
Templeton Global Bond Fund	USD	21,986
Templeton Global Climate Change Fund	EUR	1,079,364
Templeton Global Equity Income Fund	USD	38,313
Templeton Global Fund	USD	418,342
Templeton Global High Yield Fund	USD	11
Templeton Global Income Fund	USD	231,988
Templeton Global Smaller Companies Fund	USD	103,166
Templeton Global Total Return Fund	USD	35,441
Templeton Global Total Return II Fund	USD	12
Templeton Growth (Euro) Fund	EUR	4,013,125

Note 23 - Transaction costs (continued)

Fund Name	Currency	Amount [*]
Templeton Latin America Fund	USD	125,599

^{*}Please refer Note 1 for fund events.

*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 24 - 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 and/or Management Company reserves the right not to apply equalisation.

Note 25 - 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, 2023. 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 26 - Global Credit facility

Effective February 3, 2023, the Company together with other European and U.S. registered investment funds managed by Franklin Templeton (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, 2023, the Company did not use the Global Credit Facility.

Note 27 - Abbreviations

Countries

AGO	Angola	DNK	Denmark	JEY	Jersey	POL	Poland
ARE	United Arab Emirates	DOM	Dominican Republic	JOR	Jordan	PRT	Portugal
ARG	Argentina	ECU	Ecuador	JPN	Japan	PRY	Paraguay
ARM	Armenia	EGY	Egypt	KAZ	Kazakhstan	QAT	Qatar
AUS	Australia	ESP	Spain	KEN	Kenya	ROU	Romania
AUT	Austria	EST	Estonia	KHM	Cambodia	RUS	Russia
AZE	Azerbaijan	ETH	Ethiopia	KOR	South Korea	SAU	Saudi Arabia
BEL	Belgium	FIN	Finland	KWT	Kuwait	SYC	Seychelles
BEN	Benin	FRA	France	LKA	Sri Lanka	SGP	Singapore
BFA	Burkina Faso	GAB	Gabon	LTU	Lithuania	SLV	El Salvador
BGD	Bangladesh	GBR	United Kingdom	LUX	Luxembourg	SP	Supranational
BHR	Bahrain	GEO	Georgia	LVA	Latvia	SRB	Serbia
BHS	Bahamas	GHA	Ghana	MAC	Macau	SVK	Slovakia
BLR	Belarus	GRC	Greece	MAR	Morocco	SVN	Slovenia
BMD	Bermuda	GRD	Grenada	MEX	Mexico	SWE	Sweden
BRA	Brazil	GTM	Guatemala	MKD	Macedonia	THA	Thailand
CAN	Canada	HKG	Hong Kong	MNG	Mongolia	TTO	Trinidad And Tobago
CHE	Switzerland	HND	Honduras	MOZ	Mozambique	TUN	Tunisia

Note 27 - Abbreviations (continued)**Countries (continued)**

CHL	Chile	HRV	Croatia	MYS	Malaysia	TUR	Turkey
CHN	China	HUN	Hungary	NGA	Nigeria	TWN	Taiwan
CIV	Ivory Coast	IDN	Indonesia	NLD	Netherlands	UKR	Ukraine
CMR	Cameroon	IND	India	NOR	Norway	URY	Uruguay
COL	Colombia	IRL	Ireland	NZL	New Zealand	USA	United States
CRI	Costa Rica	IRQ	Iraq	OMN	Oman	UZB	Uzbekistan
CYM	Cayman Islands	ISL	Iceland	PAK	Pakistan	VNM	Vietnam
CYP	Cyprus	ISR	Israel	PAN	Panama	VEN	Venezuela
CZE	Czech Republic	ITA	Italy	PER	Peru	ZAF	South Africa
DEU	Germany	JAM	Jamaica	PHL	Philippines	ZMB	Zambia

Currencies

AED	United Arab Emirates Dirham	GBP	British Pound Sterling	MAD	Moroccan Dirham	SEK	Swedish Krona
AUD	Australian Dollar	GHS	Ghanaian Cedi	MXN	Mexican Peso	SGD	Singapore Dollar
BDT	Bangladeshi Taka	HKD	Hong Kong Dollar	MYR	Malaysian Ringgit	THB	Thai Baht
BRL	Brazilian Real	HUF	Hungarian Forint	NOK	Norwegian Krone	TRY	Turkish Lira
CAD	Canadian Dollar	IDR	Indonesian Rupiah	NZD	New Zealand Dollar	TWD	New Taiwan Dollar
CHF	Swiss Franc	ILS	Israeli New Shekel	PEN	Peruvian Nuevo Sol	USD	US Dollar
CLP	Chilean Peso	INR	Indian Rupee	PHP	Philippine Peso	UYU	Uruguayan Peso
CNH/CNY	Chinese Yuan Renminbi	ISK	Icelandic Crown	PLN	Polish Zloty	UZS	Uzbekistani Som
COP	Colombian Peso	JPY	Japanese Yen	QAR	Qatari Rial	VND	Vietnamese Dong
CZK	Czech Koruna	KES	Kenyan Shilling	RON	New Romanian Leu	ZAR	South African Rand
DKK	Danish Krone	KRW	South Korean Won	RSD	Serbian Dinar		
EGP	Egyptian Pound	KWD	Kuwaiti Dinar	RUB	Russian Ruble		
EUR	Euro	KZT	Tenge	SAR	Saudi Arabian Riyal		

Note 28 - Additional Information

Until October 2, 2022, the registrar and transfer agency services were performed internally by the Management Company, Franklin Templeton International Services S.à r.l. Effective October 3, 2022, Virtus Partners Fund Services Luxembourg S.à r.l. has been appointed by the Management Company as the registrar and transfer agent of the Company.

Note 29 - Subsequent events

Templeton Global Total Return II Fund has been put into liquidation effective September 25, 2023 and will be closed with a final NAV on October 9, 2023.

Additional Information - Unaudited

Investment Managers

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,

São Paulo 04538-133, Brazil

FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED

17/F, Chater House

8 Connaught Road Central

Hong Kong

FRANKLIN TEMPLETON INVESTMENTS CORP.

200 King Street West, Suite 1500,

Toronto, Ontario M5H 3T4, Canada

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.

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 Rockefeller 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

APOLLO SA MANAGEMENT, LLC

9 West 57th Street, Suite 4800

New York, NY 10019, U.S.A.

BARDIN HILL 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

RBC GLOBAL ASSET MANAGEMENT (UK) LIMITED

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,

399 Park Avenue, 16th Floor,

New York, NY 10022, U.S.A.

ONE RIVER ASSET MANAGEMENT, L.L.C.

3 River Road, 2nd Floor, Cos Cob,

CT 06807, U.S.A.

FRANKLIN TEMPLETON INVESTMENTS (ME) LIMITED

The Gate, East Wing, Level 2,

Dubai International Financial Centre,

P.O. Box 506613, Dubai, United Arab Emirates

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

Investment Managers (continued)

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

MARTIN CURRIE INVESTMENT MANAGEMENT LTD

20 Castle Terrace, Edinburgh EH1 2ES, Midlothian
United Kingdom

DLD ASSET MANAGEMENT, LP

152 East 52nd Street, 27th Floor,
New York, NY 10022,
USA

CAPITAL FUND MANAGEMENT S.A.

23, rue de l'Université,
75007 Paris, France

FRANKLIN TEMPLETON SEALAND FUND MANAGEMENT CO., LTD.

9F, Block B, IFC Shanghai, No.8 Century Avenue,
Shanghai Pudong New District,
Republic of China

Investment Managers (continued)

Changes to the Investment Manager's structure of the Company during the year under review

With effect August 1, 2022

Franklin Emerging Market Corporate Debt Fund previously managed by Franklin Templeton Investment Management Limited ("FTIML") and Franklin Advisers, Inc. ("FAV") has changed its management structure by replacing FAV with Franklin Templeton Investments (ME) Limited ("FTI(ME)L") as co-investment manager.

With effect September 19, 2022

Franklin Global Green Bond Fund previously managed by FTIS and Franklin Advisers, Inc has changed its management structure by replacing FTIS and FAV with Franklin Templeton Investment Management Limited and Franklin Templeton Investments (ME) Limited as co-investment managers.

Franklin Templeton Investment Management Limited has been appointed as investment manager of Franklin European Social Leaders Bond Fund in replacement of Templeton Asset Management Limited.

With effect November 4, 2022

Templeton Investment Counsel, LLC has been appointed as investment manager Templeton Global Equity Income Fund in replacement of Templeton Asset Management Limited.

With effect November 19, 2022

Capital Fund Management S.A. has been appointed as additional sub-investment manager of Franklin K2 Alternative Strategies Fund.

With effect December 22, 2022

Appointment of Franklin Templeton Investment Management Limited as investment manager of Franklin Diversified Balanced Fund, Franklin Diversified Conservative Fund and Franklin Diversified Dynamic Fund in replacement of Franklin Advisers, Inc.

Appointment of Franklin Templeton Investment Management Limited as additional investment manager of Franklin Global Multi-Asset Income Fund.

Appointment of Franklin Advisers, Inc. as investment manager of Franklin Global Managed Income Fund in replacement of Franklin Templeton International Services S.à r.l.

With effect February 1, 2023

Appointment of Templeton Asset Management Limited as additional investment manager of Franklin Templeton Eastern Europe Fund .

With effect February 10, 2023

RBC Global Asset Management (UK) Limited ("RBC") has been appointed as a new sub-investment manager of Franklin K2 Alternative Strategies Fund, in replacement of BlueBay Asset Management LLP which has been absorbed by RBC.

With effect March 9, 2023

Franklin Templeton Investment Management Limited has been removed from the management structure of Franklin Global Multi-Asset Income Fund.

Investment Managers (continued)

Investment Managers per Fund as at June 30, 2023

Franklin Biotechnology Discovery Fund

FRANKLIN ADVISERS, INC.

Franklin Disruptive Commerce Fund

FRANKLIN ADVISERS, INC.

Franklin Diversified Balanced Fund

Co-Investment Managers

FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Franklin Diversified Conservative Fund

Co-Investment Managers

FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Franklin Diversified Dynamic Fund

Co-Investment Managers

FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Franklin Emerging Market Corporate Debt Fund

Co-Investment Managers

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

FRANKLIN TEMPLETON INVESTMENTS (ME) LIMITED

Franklin Emerging Market Sovereign Debt Hard Currency Fund

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

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 European Corporate Bond Fund

Co-Investment Managers

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

FRANKLIN TEMPLETON INSTITUTIONAL, LLC

Franklin European Social Leaders Bond Fund

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 Genomic Advancements 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 MANAGEMENT LLC

Franklin Global Green Bond Fund

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

FRANKLIN TEMPLETON INVESTMENTS (ME) LIMITED

Franklin Global Growth Fund

FRANKLIN TEMPLETON INSTITUTIONAL, LLC

Franklin Global Income Fund

FRANKLIN ADVISERS, INC.

Franklin Global Managed Income Fund (Closed on June 12, 2023)

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 Gold and Precious Metals Fund

FRANKLIN ADVISERS, INC.

Investment Managers (continued)

Franklin Gulf Wealth 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 Intelligent Machines Fund

FRANKLIN ADVISERS, INC.

Franklin Japan Fund

TEMPLETON ASSET MANAGEMENT LIMITED
FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED

Franklin K2 Alternative Strategies Fund

Lead Investment Manager
K2/D&S MANAGEMENT CO., LLC
Sub-Investment Managers
CHILTON INVESTMENT COMPANY, INC
JENNISON ASSOCIATES LLC
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
APOLLO SA MANAGEMENT, LLC
BARDIN HILL ARBITRAGE UCITS MANAGEMENT LP
RBC GLOBAL ASSET MANAGEMENT (UK) LIMITED
ELECTRON CAPITAL PARTNERS, LLC
ONE RIVER ASSET MANAGEMENT, L.L.C
RV CAPITAL MANAGEMENT PRIVATE, LTD
DLD ASSET MANAGEMENT, LP
CAPITAL FUND MANAGEMENT S.A.

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 Sealand China A-Shares Fund

FRANKLIN TEMPLETON SEALAND FUND MANAGEMENT CO., LTD.

Franklin Strategic Income Fund

FRANKLIN ADVISERS, INC.

Franklin Systematic Style Premia Fund (Closed on November 14, 2022)

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

Investment Managers (continued)

Templeton All China Equity Fund

Co-Investment Managers
TEMPLETON ASSET MANAGEMENT LIMITED
TEMPLETON INVESTMENT COUNSEL 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

FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.
TEMPLETON ASSET MANAGEMENT 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 ASSET MANAGEMENT LIMITED

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

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Templeton European Opportunities Fund

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Templeton 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 INVESTMENT COUNSEL, LLC.

Templeton Global Bond (Euro) Fund

FRANKLIN ADVISERS, INC.

Templeton Global Bond Fund

FRANKLIN ADVISERS, INC.

Templeton Global Climate Change Fund

Lead Investment Manager
FRANKLIN TEMPLETON INVESTMENTS CORP.
Sub-Investment Manager
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
TEMPLETON GLOBAL ADVISORS LIMITED

Templeton Global Equity Income Fund

TEMPLETON INVESTMENT COUNSEL, LLC.

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 INVESTMENT COUNSEL, LLC

Investment Managers (continued)

Templeton Global Smaller Companies Fund

Lead Investment Manager
TEMPLETON INVESTMENT COUNSEL, LLC
Sub-Investment Manager
FRANKLIN TEMPLETON INVESTMENTS CORP.

Templeton Latin America Fund

Lead Investment Manager
FRANKLIN ADVISERS, INC.
Sub-Investment Manager
FRANKLIN TEMPLETON INVESTIMENTOS (Brasil) Ltd.

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

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)	22.39%	33.62%	29.07%	N/A	Monte Carlo Simulation (MSCI Barra)	99th Percentile	20-Day	01 July 2022 to 30 June 2023	56.51%
Franklin Diversified Conservative Fund	Absolute VaR	20% (or 0.2X)	14.11%	20.48%	17.87%	N/A	Monte Carlo Simulation (MSCI Barra)	99th Percentile	20-Day	01 July 2022 to 30 June 2023	56.72%
Franklin Diversified Dynamic Fund	Absolute VaR	20% (or 0.2X)	32.09%	47.26%	39.70%	N/A	Monte Carlo Simulation (MSCI Barra)	99th Percentile	20-Day	01 July 2022 to 30 June 2023	52.30%
Franklin Flexible Alpha Bond Fund	Absolute VaR	20% (or 0.2X)	6.15%	10.60%	7.55%	N/A	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2022 to 30 June 2023	155.30%
Franklin Global Aggregate Bond Fund	Absolute VaR	20% (or 0.2X)	13.25%	32.85%	25.08%	N/A	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2022 to 30 June 2023	20.51%
Franklin Global Multi-Asset Income Fund	Absolute VaR	20% (or 0.2X)	23.05%	35.45%	29.32%	N/A	Monte Carlo Simulation (MSCI Barra)	99th Percentile	20-Day	01 July 2022 to 30 June 2023	50.52%
Franklin K2 Alternative Strategies Fund	Absolute VaR	20% (or 0.2X)	7.00%	26.87%	15.02%	N/A	Monte Carlo Simulation (Hedgemark)	99th Percentile	20-Day	01 July 2022 to 30 June 2023	534.79%

Calculation Method of the Risk Exposure (continued)

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 Strategic Income Fund	Relative VaR	200% (or 2.0X)	30.14%	45.75%	36.41%	Bloomberg Index components: 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 2022 to 30 June 2023	21.57%
Franklin U.S. Low Duration Fund	Absolute VaR	20% (or 0.2X)	6.00%	8.90%	7.55%	N/A	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2022 to 30 June 2023	54.02%
Templeton Asian Bond Fund	Relative VaR	200% (or 2.0X)	49.26%	75.61%	65.17%	J.P. Morgan Government Bond Index-Emerging Markets Broad Diversified Asia Index (100%)	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2022 to 30 June 2023	53.60%
Templeton Emerging Markets Bond Fund	Relative VaR	200% (or 2.0X)	71.88%	91.59%	81.71%	J.P. Morgan Emerging Markets Bond Index Global (EMBIG) (50%) and the J.P. Morgan Government Bond Index-Emerging Markets (GBI-EM) (50%)	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2022 to 30 June 2023	47.05%
Templeton Emerging Markets Local Currency Bond Fund	Relative VaR	200% (or 2.0X)	38.79%	50.63%	45.44%	J.P. Morgan Government Bond Index EM Global Diversified Index	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2022 to 30 June 2023	29.13%

Calculation Method of the Risk Exposure (continued)

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 Bond Fund	Relative VaR	200% (or 2.0X)	44.49%	78.09%	59.65%	J.P. Morgan Government Bond Index Broad (JGBI Broad) (50%), the J.P. Morgan Emerging Markets Bond Index Global (EMBIG) (25%) and the J.P. Morgan Government Bond Index-Emerging Markets (GBI-EM) (25%)	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2022 to 30 June 2023	42.56%
Templeton Global High Yield Fund	Relative VaR	200% (or 2.0X)	56.10%	62.89%	58.73%	J.P. Morgan Global High Yield Index (50%), the J.P. Morgan Emerging Markets Bond Index Global (EMBIG) (25%) and the J.P. Morgan Government Bond Index-Emerging Markets (GBI-EM) (25%)	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2022 to 30 June 2023	22.84%
Templeton Global Income Fund	Relative VaR	200% (or 2.0X)	49.53%	56.70%	52.67%	MSCI All Country World Index (50%), the Bloomberg Multiverse Index (25%), the Bloomberg 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 2022 to 30 June 2023	31.38%

Calculation Method of the Risk Exposure (continued)

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 Total Return Fund	Relative VaR	200% (or 2.0X)	67.64%	87.83%	78.55%	Bloomberg Multiverse Index (50%), the Bloomberg 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 2022 to 30 June 2023	71.76%
Templeton Global Total Return II Fund	Relative VaR	200% (or 2.0X)	61.26%	82.72%	72.60%	Bloomberg Multiverse Index (50%), the Bloomberg 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 2022 to 30 June 2023	59.23%

*The level of leverage calculation method used is the sum of notional approach in line with CSSF Circular 11/512.

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

Fund	Fund Currency	Securities lending			Total securities Lending and TRS in % of net assets
		Market value of securities on loan	in % of lendable securities market value	Gross Volume of TRS ¹	
Franklin Biotechnology Discovery Fund	USD	800,367	0.05	–	0.05
Franklin Diversified Balanced Fund	EUR	1,005,792	0.57	68,433	0.57
Franklin Diversified Conservative Fund	EUR	125,966	0.14	53,959	0.19
Franklin Diversified Dynamic Fund	EUR	1,176,586	0.85	42,128	0.85
Franklin Global Multi-Asset Income Fund	EUR	–	–	44,019	0.04
Franklin Global Real Estate Fund	USD	851,909	0.84	–	0.83
Franklin Gold and Precious Metals Fund	USD	20,229,335	5.06	–	4.96
Franklin Income Fund	USD	15,513,975	0.42	–	0.41
Franklin Japan Fund	JPY	141,178,170	1.69	–	1.56
Franklin K2 Alternative Strategies Fund	USD	–	–	20,106	0.00
Franklin Strategic Income Fund	USD	–	–	328,280	0.07
Franklin U.S Low Duration Fund	USD	–	–	196,735	0.07
Templeton Asian Smaller Companies Fund	USD	428,889	0.06	–	0.06
Templeton BRIC Fund	USD	322,561	0.09	–	0.09
Templeton Emerging Markets Dynamic Income Fund	USD	20,328	0.02	–	0.02
Templeton Emerging Markets Fund	USD	163,923	0.02	–	0.02
Templeton Emerging Markets Smaller Companies Fund	USD	262,128	0.07	–	0.06
Templeton European Dividend Fund	EUR	600,770	2.23	–	2.11
Templeton European Opportunities Fund	EUR	4,320,308	3.76	–	3.70
Templeton European Small-Mid Cap Fund	EUR	2,279,957	2.93	–	2.82
Templeton Global High Yield Fund	USD	76,277	0.10	–	0.09
Templeton Global Smaller Companies Fund	USD	267,410	0.29	–	0.27

⁽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 Germany	841,079
Franklin Diversified Balanced Fund	EUR	Government of France	2,916
Franklin Diversified Conservative Fund	EUR	Government of the United States of America	510,141
Franklin Diversified Balanced Fund	EUR	United Kingdom of Great Britain and Northern Ireland	211,033
Franklin Diversified Balanced Fund	EUR	Government of Australia	426,522
Franklin Diversified Conservative Fund	EUR	Government of France	360
Franklin Diversified Conservative Fund	EUR	Government of the United States of America	64,631
Franklin Diversified Conservative Fund	EUR	United Kingdom of Great Britain and Northern Ireland	26,466
Franklin Diversified Conservative Fund	EUR	Government of Australia	52,657
Franklin Diversified Dynamic Fund	EUR	Government of France	3,454
Franklin Diversified Dynamic Fund	EUR	Government of the United States of America	592,163

Securities lending, ten largest collateral issuers (continued)

Fund	Fund currency	Issuer	Collateral value in Fund currency
Franklin Diversified Dynamic Fund	EUR	United Kingdom of Great Britain and Northern Ireland	245,642
Franklin Diversified Dynamic Fund	EUR	Government of Australia	505,244
Franklin Global Real Estate Fund	USD	Government of France	269,620
Franklin Global Real Estate Fund	USD	Government of the United States of America	284,867
Franklin Global Real Estate Fund	USD	Government of Switzerland	289,123
Franklin Global Real Estate Fund	USD	Government of Germany	46,566
Franklin Gold and Precious Metals Fund	USD	Government of France	3,233,494
Franklin Gold and Precious Metals Fund	USD	Government of the United States of America	8,331,306
Franklin Gold and Precious Metals Fund	USD	Government of Switzerland	6,982,110
Franklin Gold and Precious Metals Fund	USD	United Kingdom of Great Britain and Northern Ireland	379,922
Franklin Gold and Precious Metals Fund	USD	Government of Australia	1,722,518
Franklin Gold and Precious Metals Fund	USD	Government of Germany	556,428
Franklin Income Fund	USD	Government of Switzerland	16,317,108
Franklin Japan Fund	JPY	Government of the United States of America	1,038,036
Templeton Asian Smaller Companies Fund	USD	Government of France	2,679
Templeton Asian Smaller Companies Fund	USD	Government of the United States of America	31,556
Templeton Asian Smaller Companies Fund	USD	United Kingdom of Great Britain and Northern Ireland	24,397
Templeton Asian Smaller Companies Fund	USD	Government of Australia	391,855
Templeton BRIC Fund	USD	Government of the United States of America	150,217
Templeton BRIC Fund	USD	Government of Switzerland	191,121
Templeton Emerging Markets Dynamic Income Fund	USD	Government of the United States of America	21,642
Templeton Emerging Markets Fund	USD	Government of the United States of America	174,521
Templeton Emerging Markets Smaller Companies Fund	USD	Government of France	1,761
Templeton Emerging Markets Smaller Companies Fund	USD	Government of the United States of America	2,447,364
Templeton Emerging Markets Smaller Companies Fund	USD	United Kingdom of Great Britain and Northern Ireland	16,042
Templeton Emerging Markets Smaller Companies Fund	USD	Government of Australia	257,677
Templeton European Dividend Fund	EUR	Government of the United States of America	677,855
Templeton European Opportunities Fund	EUR	Government of France	980,139
Templeton European Opportunities Fund	EUR	Government of Switzerland	261,816
Templeton European Opportunities Fund	EUR	United Kingdom of Great Britain and Northern Ireland	1,101,985
Templeton European Opportunities Fund	EUR	Government of Australia	3,231,725
Templeton European Opportunities Fund	EUR	Government of Germany	165,466
Templeton European Small-Mid Cap Fund	EUR	Government of France	348,772
Templeton European Small-Mid Cap Fund	EUR	Government of the United States of America	426,433
Templeton European Small-Mid Cap Fund	EUR	Government of Switzerland	294,653
Templeton European Small-Mid Cap Fund	EUR	United Kingdom of Great Britain and Northern Ireland	83,434
Templeton European Small-Mid Cap Fund	EUR	Government of Australia	1,340,095
Templeton European Small-Mid Cap Fund	EUR	Government of Germany	58,655
Templeton Global High Yield Fund	USD	Government of Switzerland	77,410
Templeton Global Smaller Companies Fund	USD	Government of France	1,271
Templeton Global Smaller Companies Fund	USD	Government of the United States of America	82,013
Templeton Global Smaller Companies Fund	USD	United Kingdom of Great Britain and Northern Ireland	11,578
Templeton Global Smaller Companies Fund	USD	Government of Australia	185,969

When the fund have more than ten counterparties, then only ten largest counterparties would be disclosed based on exposure.

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	3,704,857

When the fund have more than ten counterparties, then only ten largest counterparties would be disclosed based on exposure.

The above table does not include the collateral received in Cash.

Securities Lending, ten largest counterparties

All securities lending counterparties are disclosed in Note 13.

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	68,433
Franklin Diversified Conservative Fund	EUR	Societe Generale	53,959
Franklin Diversified Dynamic Fund	EUR	Societe Generale	42,128
Franklin Global Multi-Asset Income Fund	EUR	Societe Generale	44,019
Franklin K2 Alternative Strategies Fund	USD	Goldman Sachs	1,247
Franklin K2 Alternative Strategies Fund	USD	Citigroup	18,456
Franklin K2 Alternative Strategies Fund	USD	Barclays	403
Franklin Strategic Income Fund	USD	Morgan Stanley	328,280
Franklin U.S. Low Duration Fund	USD	Morgan Stanley	196,735

⁽¹⁾ absolute value of the unrealised gains/(losses)

When the fund have more than ten counterparties, then only ten largest counterparties would be disclosed based on exposure.

Aggregate Transaction Data

Securities lending, type and quality of collateral

Fund	Fund currency	Type of collateral		Collateral currency	Collateral Value in Fund currency
		Type of collateral	Maturity		
Franklin Biotechnology Discovery Fund	USD	Sovereign	more than 1 year	EUR	841,079
Franklin Diversified Balanced Fund	EUR	Sovereign	more than 1 year	EUR	2,916
Franklin Diversified Balanced Fund	EUR	Sovereign	more than 1 year	GBP	211,033
Franklin Diversified Balanced Fund	EUR	Treasury Notes	more than 1 year	USD	510,141
Franklin Diversified Balanced Fund	EUR	Sovereign	more than 1 year	AUD	426,522
Franklin Diversified Conservative Fund	EUR	Sovereign	more than 1 year	EUR	360
Franklin Diversified Conservative Fund	EUR	Sovereign	more than 1 year	GBP	26,466
Franklin Diversified Conservative Fund	EUR	Treasury Notes	more than 1 year	USD	64,631
Franklin Diversified Conservative Fund	EUR	Sovereign	more than 1 year	AUD	52,657
Franklin Diversified Dynamic Fund	EUR	Sovereign	more than 1 year	EUR	3,454
Franklin Diversified Dynamic Fund	EUR	Sovereign	more than 1 year	GBP	245,642
Franklin Diversified Dynamic Fund	EUR	Treasury Notes	more than 1 year	USD	592,163
Franklin Diversified Dynamic Fund	EUR	Sovereign	more than 1 year	AUD	505,244
Franklin Global Real Estate Fund	USD	Sovereign	more than 1 year	EUR	269,620
Franklin Global Real Estate Fund	USD	Sovereign	1 to 3 months	EUR	46,566
Franklin Global Real Estate Fund	USD	Treasury Notes	more than 1 year	USD	284,867
Franklin Global Real Estate Fund	USD	Sovereign	more than 1 year	CHF	289,123
Franklin Gold and Precious Metals Fund	USD	Sovereign	more than 1 year	EUR	3,233,494
Franklin Gold and Precious Metals Fund	USD	Sovereign	1 to 3 months	EUR	556,428
Franklin Gold and Precious Metals Fund	USD	Sovereign	more than 1 year	GBP	379,922
Franklin Gold and Precious Metals Fund	USD	Treasury Notes	more than 1 year	USD	8,331,306
Franklin Gold and Precious Metals Fund	USD	Sovereign	more than 1 year	CHF	6,982,110
Franklin Gold and Precious Metals Fund	USD	Sovereign	more than 1 year	AUD	1,722,518
Franklin Income Fund	USD	Sovereign	more than 1 year	CHF	16,317,108
Franklin Japan Fund	JPY	Treasury Notes	more than 1 year	USD	1,038,036
Templeton Asian Smaller Companies Fund	USD	Sovereign	more than 1 year	EUR	2,679
Templeton Asian Smaller Companies Fund	USD	Sovereign	more than 1 year	GBP	24,397
Templeton Asian Smaller Companies Fund	USD	Treasury Notes	more than 1 year	USD	31,556
Templeton Asian Smaller Companies Fund	USD	Sovereign	more than 1 year	AUD	391,855
Templeton BRIC Fund	USD	Treasury Notes	more than 1 year	USD	150,217
Templeton BRIC Fund	USD	Sovereign	more than 1 year	CHF	191,121
Templeton Emerging Markets Dynamic Income Fund	USD	Treasury Notes	more than 1 year	USD	21,642
Templeton Emerging Markets Fund	USD	Treasury Notes	more than 1 year	USD	174,521
Templeton Emerging Markets Smaller Companies Fund	USD	Sovereign	more than 1 year	EUR	1,761
Templeton Emerging Markets Smaller Companies Fund	USD	Sovereign	more than 1 year	GBP	16,042

Securities lending, type and quality of collateral (continued)

Fund	Fund currency	Type of collateral	Maturity	Collateral currency	Collateral Value in Fund currency
Templeton Emerging Markets Smaller Companies Fund	USD	Treasury Notes	more than 1 year	USD	2,447,364
Templeton Emerging Markets Smaller Companies Fund	USD	Sovereign	more than 1 year	AUD	257,677
Templeton European Dividend Fund	EUR	Treasury Notes	more than 1 year	USD	677,855
Templeton European Opportunities Fund	EUR	Sovereign	more than 1 year	EUR	980,139
Templeton European Opportunities Fund	EUR	Sovereign	1 to 3 months	EUR	165,466
Templeton European Opportunities Fund	EUR	Sovereign	more than 1 year	GBP	1,101,985
Templeton European Opportunities Fund	EUR	Sovereign	more than 1 year	CHF	261,816
Templeton European Opportunities Fund	EUR	Sovereign	more than 1 year	AUD	3,231,725
Templeton European Small-Mid Cap Fund	EUR	Sovereign	more than 1 year	EUR	348,772
Templeton European Small-Mid Cap Fund	EUR	Sovereign	1 to 3 months	EUR	58,655
Templeton European Small-Mid Cap Fund	EUR	Sovereign	more than 1 year	GBP	83,434
Templeton European Small-Mid Cap Fund	EUR	Treasury Notes	more than 1 year	USD	426,433
Templeton European Small-Mid Cap Fund	EUR	Sovereign	more than 1 year	CHF	294,653
Templeton European Small-Mid Cap Fund	EUR	Sovereign	more than 1 year	AUD	1,340,095
Templeton Global High Yield Fund	USD	Sovereign	more than 1 year	CHF	77,410
Templeton Global Smaller Companies Fund	USD	Sovereign	more than 1 year	EUR	1,271
Templeton Global Smaller Companies Fund	USD	Sovereign	more than 1 year	GBP	11,578
Templeton Global Smaller Companies Fund	USD	Treasury Notes	more than 1 year	USD	82,013
Templeton Global Smaller Companies Fund	USD	Sovereign	more than 1 year	AUD	185,969

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	United States of America	800,367
Franklin Diversified Balanced Fund	EUR	open maturity	United Kingdom	158,664
Franklin Diversified Balanced Fund	EUR	open maturity	United States of America	847,128
Franklin Diversified Conservative Fund	EUR	open maturity	United Kingdom	19,942
Franklin Diversified Conservative Fund	EUR	open maturity	United States of America	106,024
Franklin Diversified Dynamic Fund	EUR	open maturity	United Kingdom	184,215
Franklin Diversified Dynamic Fund	EUR	open maturity	United States of America	992,371
Franklin Global Real Estate Fund	USD	open maturity	United States of America	851,909
Franklin Gold And Precious Metals Fund	USD	open maturity	United Kingdom	260,364
Franklin Gold And Precious Metals Fund	USD	open maturity	United States of America	19,968,971
Franklin Income Fund	USD	open maturity	United States of America	15,513,975
Franklin Japan Fund	JPY	open maturity	United States of America	141,178,170
Templeton Asian Smaller Companies Fund	USD	open maturity	United States of America	428,889
Templeton Bric Fund	USD	open maturity	United States of America	322,561
Templeton Emerging Markets Dynamic Income Fund	USD	open maturity	United States of America	20,328
Templeton Emerging Markets Fund	USD	open maturity	United States of America	163,923
Templeton Emerging Markets Smaller Companies Fund	USD	open maturity	United States of America	262,128
Templeton European Dividend Fund	EUR	open maturity	United States of America	600,770
Templeton European Opportunities Fund	EUR	open maturity	United States of America	4,320,308
Templeton European Small-Mid Cap Fund	EUR	open maturity	United States of America	2,279,957
Templeton Global High Yield Fund	USD	open maturity	United States of America	76,277
Templeton Global Smaller Companies Fund	USD	open maturity	United States of America	267,410

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 Diversified Conservative Fund	EUR	Cash	open maturity	EUR	8,000
Franklin Diversified Dynamic Fund	EUR	Cash	open maturity	EUR	11,171
Franklin Global Multi-Asset Income Fund	EUR	Cash	open maturity	EUR	3,000
Franklin K2 Alternative Strategies Fund	USD	Cash	open maturity	USD	3,650,000
Franklin K2 Alternative Strategies Fund	USD	Sovereign	1 to 3 months	USD	1,111,973
Franklin K2 Alternative Strategies Fund	USD	Sovereign	More than 1 year	USD	2,592,884
Franklin Strategic Income Fund	USD	Cash	open maturity	USD	480,000
Franklin U.S. Low Duration Fund	USD	Cash	open maturity	USD	940,000

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	3 to 12 months	France	68,433
Franklin Diversified Conservative Fund	EUR	3 to 12 months	France	53,959
Franklin Diversified Dynamic Fund	EUR	3 to 12 months	France	42,128
Franklin Global Multi-Asset Income Fund	EUR	3 to 12 months	France	44,019
Franklin K2 Alternative Strategies Fund	USD	3 to 12 months	United States of America	18,456
Franklin K2 Alternative Strategies Fund	USD	3 to 12 months	United Kingdom	403
Franklin K2 Alternative Strategies Fund	USD	1 to 4 weeks	United States of America	1,247
Franklin Strategic Income Fund	USD	1 to 3 months	United States of America	328,280
Franklin U.S. Low Duration Fund	USD	1 to 3 months	United States of America	196,735

⁽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 J.P. Morgan SE, Luxembourg Branch. As at the reporting date, there was no collateral granted with respect to securities lending transactions.

All the collateral received in relation to Total Return Swaps is in custody at J.P. Morgan SE, Luxembourg Branch.

Data on return

The total income earned from the securities lending programme is detailed in Note 13.

The return from total return swap contracts is accrued to the Funds.

Collateral

The following table reports the collateral held as at June 30, 2023 to reduce counterparty exposure on OTC derivatives.

Fund	Counterparty	Collateral currency	Cash held as collateral	Sovereign Bonds held as collateral
Franklin Biotechnology Discovery Fund	J.P. Morgan	USD	350,000	–
Franklin Diversified Conservative Fund	Morgan Stanley	EUR	8,000	–
Franklin Diversified Dynamic Fund	Morgan Stanley	EUR	11,171	–
Franklin Emerging Markets Debt Opportunities Hard Currency Fund	J.P. Morgan	USD	1,750,000	–
Franklin Flexible Alpha Bond Fund	Goldman Sachs	USD	130,000	–
Franklin Global Convertible Securities Fund	J.P. Morgan	USD	1,830,000	–
Franklin Global Fundamental Strategies Fund	Goldman Sachs	USD	240,000	–

Collateral (continued)

Fund	Counterparty	Collateral currency	Cash held as collateral	Sovereign Bonds held as collateral
Franklin Global Fundamental Strategies Fund	J.P. Morgan	USD	940,000	–
Franklin Global Fundamental Strategies Fund	Morgan Stanley	USD	110,000	–
Franklin Global Multi-Asset Income Fund	Morgan Stanley	EUR	3,000	–
Franklin Gold and Precious Metals Fund	J.P. Morgan	USD	340,000	–
Franklin India Fund	J.P. Morgan	USD	290,000	–
Franklin Innovation Fund	J.P. Morgan	USD	930,000	–
Franklin K2 Alternative Strategies Fund	Barclays	USD	950,000	–
Franklin K2 Alternative Strategies Fund	Citigroup	USD	870,000	–
Franklin K2 Alternative Strategies Fund	Goldman Sachs	USD	1,830,000	–
Franklin K2 Alternative Strategies Fund	J.P. Morgan	USD	–	3,704,857
Franklin Mutual Global Discovery Fund	J.P. Morgan	USD	1,200,000	–
Franklin Natural Resources Fund	J.P. Morgan	USD	250,000	–
Franklin NextStep Moderate Fund	J.P. Morgan	USD	330,000	–
Franklin Strategic Income Fund	J.P. Morgan	USD	220,000	–
Franklin Strategic Income Fund	Morgan Stanley	USD	260,000	–
Franklin Technology Fund	J.P. Morgan	USD	60,000	–
Franklin U.S. Government Fund	J.P. Morgan	USD	530,000	–
Franklin U.S. Low Duration Fund	J.P. Morgan	USD	940,000	–
Franklin U.S. Opportunities Fund	J.P. Morgan	USD	1,320,000	–
Templeton Asian Bond Fund	J.P. Morgan	USD	250,000	–
Templeton Asian Growth Fund	J.P. Morgan	USD	1,450,000	–
Templeton Emerging Markets Bond Fund	Citigroup	USD	5,420,000	–
Templeton Emerging Markets Bond Fund	Goldman Sachs	USD	4,810,000	–
Templeton Emerging Markets Bond Fund	HSBC	USD	770,000	–
Templeton Emerging Markets Bond Fund	J.P. Morgan	USD	850,000	–
Templeton Emerging Markets Bond Fund	Morgan Stanley	USD	2,360,000	–
Templeton Emerging Markets Dynamic Income Fund	Citigroup	USD	260,000	–
Templeton Emerging Markets Dynamic Income Fund	Goldman Sachs	USD	250,000	–
Templeton Emerging Markets Dynamic Income Fund	J.P. Morgan	USD	240,000	–
Templeton Emerging Markets Dynamic Income Fund	J.P. Morgan	USD	200,000	–
Templeton Frontier Markets Fund	J.P. Morgan	USD	480,000	–
Templeton Global Bond (Euro) Fund	Goldman Sachs	USD	120,000	–
Templeton Global Bond (Euro) Fund	J.P. Morgan	USD	350,000	–
Templeton Global Bond Fund	Goldman Sachs	USD	4,450,000	–
Templeton Global Bond Fund	J.P. Morgan	USD	4,170,000	–
Templeton Global High Yield Fund	Goldman Sachs	USD	500,000	–
Templeton Global Income Fund	Goldman Sachs	USD	210,000	–
Templeton Global Total Return Fund	Goldman Sachs	USD	2,270,000	–
Templeton Global Total Return Fund	HSBC	USD	580,000	–
Templeton Global Total Return Fund	J.P. Morgan	USD	730,000	–

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 30 June, 2023 is as follows:

Fund	Exposure in % of Net Assets
Franklin Emerging Market Corporate Debt Fund	3.54
Franklin Emerging Market Sovereign Debt Hard Currency Fund	7.80
Franklin Emerging Markets Debt Opportunities Hard Currency Fund	1.88
Franklin Euro High Yield Fund	1.49
Franklin Flexible Alpha Bond Fund	0.58
Franklin Global Convertible Securities Fund	1.15
Franklin Global Fundamental Strategies Fund	0.27
Franklin Global Income Fund	0.20
Franklin High Yield Fund	4.14
Franklin Income Fund	2.18
Franklin Strategic Income Fund	0.55
Templeton Emerging Markets Bond Fund	5.04
Templeton Global High Yield Fund	1.21
Templeton Global Total Return Fund	0.02

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 the period. 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.

Fund	Portfolio Turnover Ratio
Franklin Biotechnology Discovery Fund	17.13%
Franklin Disruptive Commerce Fund	41.47%
Franklin Diversified Balanced Fund	109.13%
Franklin Diversified Conservative Fund	115.27%
Franklin Diversified Dynamic Fund	112.86%
Franklin Emerging Market Corporate Debt Fund	17.44%
Franklin Emerging Market Sovereign Debt Hard Currency Fund	28.98%
Franklin Emerging Markets Debt Opportunities Hard Currency Fund	40.13%
Franklin Euro Government Bond Fund	8.95%
Franklin Euro High Yield Fund	78.95%
Franklin Euro Short Duration Bond Fund	24.01%
Franklin European Corporate Bond Fund	81.10%
Franklin European Social Leaders Bond Fund	31.65%
Franklin European Total Return Fund	27.68%
Franklin Flexible Alpha Bond Fund	216.71%
Franklin Genomic Advancements Fund	62.74%
Franklin Global Aggregate Bond Fund	52.39%
Franklin Global Convertible Securities Fund	17.23%
Franklin Global Corporate Investment Grade Bond Fund	62.33%
Franklin Global Fundamental Strategies Fund	207.67%
Franklin Global Green Bond Fund	62.21%
Franklin Global Growth Fund	32.73%
Franklin Global Income Fund	107.04%
Franklin Global Multi-Asset Income Fund	91.01%
Franklin Global Real Estate Fund	7.59%
Franklin Gold and Precious Metals Fund	(45.59)%
Franklin Gulf Wealth Bond Fund	21.60%
Franklin High Yield Fund	32.61%

Portfolio Turnover Ratio (continued)

Fund	Portfolio Turnover Ratio
Franklin Income Fund	18.35%
Franklin India Fund	12.86%
Franklin Innovation Fund	13.39%
Franklin Intelligent Machines Fund	10.09%
Franklin Japan Fund	38.06%
Franklin K2 Alternative Strategies Fund	267.67%
Franklin MENA Fund	23.52%
Franklin Mutual European Fund	29.79%
Franklin Mutual Global Discovery Fund	68.02%
Franklin Mutual U.S. Value Fund	53.42%
Franklin Natural Resources Fund	(107.03)%
Franklin NextStep Balanced Growth Fund	40.56%
Franklin NextStep Conservative Fund	19.47%
Franklin NextStep Dynamic Growth Fund	29.99%
Franklin NextStep Growth Fund	10.43%
Franklin NextStep Moderate Fund	20.37%
Franklin NextStep Stable Growth Fund	40.62%
Franklin Sealand China A-Shares Fund	35.30%
Franklin Strategic Income Fund	63.78%
Franklin Technology Fund	(4.26)%
Franklin U.S. Dollar Short-Term Money Market Fund	N/A
Franklin U.S. Government Fund	(45.32)%
Franklin U.S. Low Duration Fund	57.92%
Franklin U.S. Opportunities Fund	3.04%
Franklin UK Equity Income Fund	(16.54)%
Templeton All China Equity Fund	43.43%
Templeton Asia Equity Total Return Fund	165.00%
Templeton Asian Bond Fund	84.02%
Templeton Asian Growth Fund	22.34%
Templeton Asian Smaller Companies Fund	(49.66)%
Templeton BRIC Fund	11.95%
Templeton China A-Shares Fund	43.42%
Templeton China Fund	(33.13)%
Templeton Eastern Europe Fund	31.02%
Templeton Emerging Markets Bond Fund	88.97%
Templeton Emerging Markets Dynamic Income Fund	71.61%
Templeton Emerging Markets Fund	23.70%
Templeton Emerging Markets Local Currency Bond Fund	169.20%
Templeton Emerging Markets Smaller Companies Fund	(11.30)%
Templeton Emerging Markets Sustainability Fund	6.15%
Templeton Euroland Fund	58.46%
Templeton European Dividend Fund	(37.19)%
Templeton European Opportunities Fund	80.81%
Templeton European Small-Mid Cap Fund	60.00%
Templeton Frontier Markets Fund	22.68%
Templeton Global Balanced Fund	107.09%
Templeton Global Bond (Euro) Fund	48.36%
Templeton Global Bond Fund	219.11%
Templeton Global Climate Change Fund	13.34%
Templeton Global Equity Income Fund	44.39%
Templeton Global Fund	43.81%
Templeton Global High Yield Fund	30.24%
Templeton Global Income Fund	168.25%
Templeton Global Smaller Companies Fund	69.94%
Templeton Global Total Return Fund	152.27%
Templeton Global Total Return II Fund	177.44%
Templeton Growth (Euro) Fund	63.43%
Templeton Latin America Fund	(29.20)%

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 September 30, 2022 ^{*, **, ***}	€	32,791,876
Total amount of variable remuneration paid by FTIS and its delegates during the year ended September 30, 2022 ^{*, **, ***}	€	22,017,854
Number of staff of FTIS and in its delegates as at September 30, 2022		549
Total amount of compensation paid by FTIS and its delegates to Senior managers during the year ended September 30, 2022 ^{*, **, ***}	€	16,650,416
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 September 30, 2022 ^{*, **, ***}	€	3,468,158

**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 September 30, 2022.*

***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 funds under management of the FTIS delegates for the year ended September 30, 2022.*

****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.*

Audited annual report and unaudited semi-annual reports

The audited annual reports and unaudited semi-annual reports will be available on the local Franklin Templeton 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.

Franklin Templeton Office Directory

Further information regarding Franklin Templeton Investment Funds is available from the following Franklin Templeton offices:

EUROPE

Belgium

Franklin Templeton International Services S.à r.l.

Belgian Branch Office

28, avenue Marnix, 1000 Brussels

Belgium

Tel: +32 2 289 62 00 Fax: +32 2 289 62 19

www.franklintempleton.be

France

Franklin Templeton International Services S.à r.l.

French Branch Office

14, boulevard de la Madeleine

F-75008 Paris, France

Tel: +33 (0)1 40 73 86 00 Fax: +33 (0)1 40 73 86 10

www.franklintempleton.fr

Germany and Austria

Franklin Templeton International Services GmbH

Niederlassung Deutschland

Mainzer Landstraße. 16

Postfach 11 18 03

60325 Frankfurt am Main, Germany

Tel: +49 (0) 69 272 23 0 Fax: +49 (0) 69 272 23 120

Germany Freephone: 08 00 0 73 80 02

Austria Freephone: 08 00 29 59 11

www.franklintempleton.de

www.franklintempleton.at

Italy

Franklin Templeton International Services S.à r.l.,

Italian branch

Corso Italia n.1

20122 Milan, Italy

Tel: +39 02 854 591 Fax: +39 02 854 59222

Italy Freephone: 800 915 919

www.franklintempleton.it

Luxembourg

Franklin Templeton International Services S.à r.l.

8A, rue Albert Borschette, L-1246 Luxembourg

B.P. 169, L-2011 Luxembourg

Grand Duchy of Luxembourg

Tel: +352 46 66 67 1 Fax: +352 46 66 76

www.franklintempleton.lu

The Netherlands

Franklin Templeton International Services S.à r.l.

Nederlands bijkantoor

World Trade Center Amsterdam

H-Toren, 5e verdieping

Zuidplein 36

1077 XV Amsterdam, The Netherlands

Tel: +31 (0) 20 575 2890 Fax: +31 (0) 20 575 2892

Netherlands Freephone: 0800 256 8049

www.franklintempleton.nl

Poland

Templeton Asset Management (Poland) TFI S.A.

Rondo 1, 26th Floor

Rondo ONZ 1

Warsaw 00-124, Poland

Tel: +48 22 337 13 50 Fax: +48 22 337 13 70

www.franklintempleton.pl

Romania

Franklin Templeton Investment Management UK –

Bucharest Branch

Premium Point, 7th-8th Floor, Buzesti Street 78-80,

1st District, Bucharest 011017, Romania

CDS Line: + 40 21 200 96 28, Overseas: + 40 21 200 96 00

Fax Number: + 40 21 200 96 31/32

E-mail: BucharestCDS@franklintempleton.de

www.franklintempleton.ro

Spain and Portugal

Franklin Templeton Investment Management Limited

Sucursal en España

José Ortega y Gasset, 29-6º

28006 Madrid, Spain

Tel: +34 91 426 3600 Fax: +34 91 577 1857

www.franklintempleton.com.es

www.franklintempleton.com.pt

Sweden

Franklin Templeton Investment Management Limited

Blasieholmsgatan 5

SE-111 48 Stockholm, Sweden

Tel: +46 8 545 012 30 Fax: +46 8 545 012 39

www.franklintempletonnordic.com

Switzerland

Franklin Templeton Switzerland Ltd

Stockerstrasse 38

CH-8002 Zurich, Switzerland

Tel: +41 (0)44 217 81 81 Fax: +41 (0) 44 217 81 82

www.franklintempleton.ch

United Kingdom

Franklin Templeton Investment Management Limited

Cannon Place, 78 Cannon Street
London EC4N 6HL, United Kingdom
Tel: +44 (0) 20 7073 8500 Fax: +44 (0) 20 7073 8700
UK Freephone: 0800 305 306
www.franklintempleton.co.uk

Franklin Templeton Investment Management Limited

5 Morrison Street, Edinburgh EH3 8BH
Tel: +44 (0)131 242 4000 Fax: +44 (0)131 242 4440
UK Freephone: 0800 305 306
www.franklintempleton.co.uk

MIDDLE EAST AND AFRICA

South Africa

Franklin Templeton Investments SA (Pty) Ltd.

Kildare House
The Oval, 1 Oakdale Road
Newlands, Cape Town, 7700
South Africa
Tel: +27 21 831 7400 Fax: +27 21 831 7422
www.franklintempleton.co.za

United Arab Emirates

Franklin Templeton Investments (ME) Limited

Gate Building East Wing, 2nd Floor
Dubai International Financial Centre
P.O. Box 506613
Dubai, United Arab Emirates
Tel: +971 (4) 428 4100 Fax: +971 (4) 428 4140
www.franklintempletonme.com

ASIA

Hong Kong

Franklin Templeton Investments (Asia) Limited

17/F Chater House, No. 8 Connaught Road Central
Hong Kong
Tel: 852 2877 7733 Fax: 852 2877 5401
www.franklintempleton.com.hk

Singapore

Templeton Asset Management Ltd

7 Temasek Boulevard
#38-03 Suntec Tower One
Singapore 038987
Tel: (65) 6241 2662 Fax: (65) 6332 2295
www.franklintempleton.com.sg

Taiwan

Franklin Templeton Securities Investment Consulting (SINOAM) Inc.*

8th Floor, #87, Sec. 4
Chung Hsiao East Road
Taipei, Taiwan, R.O.C.
Tel: 886 2 2781 0088 Fax: 886 2 2781 7788
www.franklintempleton.com.tw

**Master agent appointed in Taiwan for FTIF to be offered and sold to the public in Taiwan.*

NORTH AMERICA

USA

Franklin Templeton

100 Fountain Parkway
St. Petersburg, FL 33716
Tel: 1 800 239 3894 Fax: 727 299 8736
Email: stpcds@templeton.com

SOUTH AMERICA

Argentina

Templeton Asset Management Ltd

Ingeniero Butty 220, 11th Floor
(C1001 AFB) Buenos Aires, Argentina
Tel: 54 11 4313 0848 Fax: 54 11 4313 0885



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