

已審計年度報告

# FRANKLIN TEMPLETON INVESTMENT FUNDS

société d'investissement à capital variable

2024 年 6 月 30 日



FRANKLIN  
TEMPLETON



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已審計年度報告

截至 2024 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)。

審計師報告僅指年度報告的英文版全文，並非任何翻譯版本。

本報告係本公司報告之摘要，可於本公司之註冊辦事處、富蘭克林坦伯頓當地辦事處或本公開說明書之經銷商免費索取。SFDR 披露詳情可於完整版本的年度報告找到。

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# 公司基本資料

截至 2024 年 6 月 30 日

## société d'investissement à capital variable

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

### 董事會：

#### 執行主席

*Gregory E. Johnson*

FRANKLIN RESOURCES, INC.

One Franklin Parkway

San Mateo, CA 94403-1906

United States of America

### 董事

*Anouk Agnes*

#### 獨立董事

22, rue Charles Darwin

L-1433 Luxembourg

Grand Duchy of Luxembourg

*Mark G. Holowesko*

#### 獨立董事

#### 總裁

HOLOWESKO PARTNERS LTD.

Shipston House

P.O. Box N-7776, West Bay Street, Lyford Cay,

Nassau, Bahamas

*Joseph La Rocque*

#### 獨立董事

203 Midhurst Road

Baltimore, Maryland 21209

United States of America

*William C.P. Lockwood*

#### 獨立董事

Poste restante, Avenue du Général de Gaulle

57570 Cattenom,

法國

*Virginie Lagrange*

#### 獨立董事

6 op der Kaul

L-5320 Contern

Grand Duchy of Luxembourg

*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

United States of America

*Craig S. Tyle*

#### 資深法律顧問

FRANKLIN RESOURCES, INC.

One Franklin Parkway

San Mateo, CA 94403-1906

United States of America

### 管理公司：

FRANKLIN TEMPLETON INTERNATIONAL SERVICES

S.à r.l.

8A, rue Albert Borschette, L-1246 Luxembourg

Grand Duchy of Luxembourg

### 註冊辦事處：

8A, rue Albert Borschette, L-1246 Luxembourg

Grand Duchy of Luxembourg

### 管理機構：

J.P. Morgan SE, Luxembourg Branch

European Bank and Business Centre

6C route de Trèves, L-2633 Senningerberg

Grand Duchy of Luxembourg

### 註冊處及過戶代理機構：

VIRTUS PARTNERS FUND SERVICES LUXEMBOURG

S.à r.l.

8A, rue Albert Borschette

L-1246 Luxembourg

Grand Duchy of Luxembourg

### 總經銷商：

FRANKLIN TEMPLETON INTERNATIONAL SERVICES

S.à r.l.

8A, rue Albert Borschette, L-1246 Luxembourg

Grand Duchy of Luxembourg

### 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

Grand Duchy of Luxembourg

### 審計師：

PricewaterhouseCoopers, Société coopérative

2, rue Gerhard Mercator, L-2182 Luxembourg

Grand Duchy of Luxembourg

### 法律顧問：

ELVINGER HOSS PRUSSEN, société anonyme

2, Place Winston Churchill

B.P 425, L-2014 Luxembourg

Grand Duchy of Luxembourg

# 董事會報告

## 董事會

### 董事長

**Gregory E. Johnson**

自 2003 年 11 月 28 日任職董事

Greg Johnson (63) 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\***

自 1994 年 11 月 30 日任職董事

Mark Holowesko (64) 是 Holowesko Partners Ltd (HPL) 的創辦合夥人兼首席執行長。Holowesko 先生於 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，在其領導下，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。

Holowesko 先生於 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，Holowesko 先生成為 Templeton Global Equity Funds 的研究主任，後於 1996 年履任投資長職務。

Holowesko 先生於 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，Holowesko 先生擔任 Templeton Global Advisors Ltd. 董事、總裁兼投資負責人。

**William C. P. Lockwood\***

自 2014 年 12 月 1 日任職董事

William Lockwood (68) 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。

**Jed A. Plafker**

自 2017 年 4 月 13 日任職董事

Plafker 先生 (53) 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，他還與執行長緊密合作，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。

## 董事會報告 (續)

### 董事會 (續)

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。

#### Craig S. Tyle

自 2022 年 12 月 20 日任職董事

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 先生還擔任 Franklin Templeton 於愛爾蘭註冊的多項基金的董事。他於 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\*

自 2022 年 11 月 30 日任職董事

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\*

自 2022 年 11 月 30 日任職董事

Joseph La Rocque (57) 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 先生同時也是美國、英國、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。

#### Virginie Lagrange\*

自 2023 年 11 月 30 日任職董事

Virginie Lagrange (53) 是盧森堡公司董事會 (ILA) 的現任主席。她是經 INSEAD 及 ILA 認證的獨立董事，同時亦是一名執業會計師。她出任多家保險公司、銀行、管理公司及基金的董事會、稽核/風險委員會及薪酬/提名委員會的成員/主席。她在盧森堡的銀行及投資基金產業擁有 30 年的經驗。1993 年，她在安永作為一名銀行稽核師開始職業生涯。2000 年，她作為內審主管加入 UBS，隨後遷任風險總監。2009 年，她擔任瑞士信貸的財務總監；2010 年，她作為首席內部稽核師加入 Nomura Bank Luxembourg，並隨後晉升為行政總監。Virginie 擁有 French Ecole de Commerce of Marseille 的管理碩士學位。她善於法語、德語及英語。

\*獨立董事

## 董事會報告 (續)

### 董事會 (續)

### 董事會的角色及職責

董事會的職責受盧森堡法律管轄。在本公司的年度賬目方面，董事的職責由 2010 年 12 月 10 日關於集體投資企業的會計和年度會計的法律以及 2010 年 12 月 17 日關於集體投資企業的法律（經修訂）管轄。

本公司與 Franklin Templeton International Services S.à r.l.（「管理公司」）訂定的管理協議依據 2010 年 12 月 17 日法律第 15 章之規定，載明管理公司的權限事項。這包括本公司資產的投資管理、本公司的行政管理以及公司分銷和行銷政策的執行。

在每次董事會會議召開前，董事會成員皆會收到充分且即時的資訊，以利其備妥會議議程中的各項議案。對於每季會議，以及其他經決議召開的相關會議，董事會將定期接獲管理公司、投資經理（視合適情況而定）所提交的報告。各職能部門的高級代表應受邀出席董事會會議，以利董事就所提交的報告提出詢答。

為提升公司治理效能，董事會已成立兩個子委員會，專責審議相關事宜，俾利更深入、更有效地檢視相關資料與資訊。

由 Lagrange 女士擔任主席的董事會運營、估值及審計委員會（「BOVAC」）將於每季定期與董事會會議同步召開。委員會負責蒐集相關內部及外部職能部門的資料、更新及意見，並對其職權範圍內的事項進行審核及決議，必要時提請董事會全體議決。委員會在每季召開的董事會全體會議上向董事會全體報告。

由 Tyle 先生擔任主席的董事會產品批准委員會（「BPAC」）專司審核與產品相關，且可能影響股東權益的事項。委員會根據需要召開，並蒐集相關內部及外部職能部門的資料，以作為其決策的依據。委員會可在其職能範圍內審議事項，並必要時向全體董事會建議批准。委員會在下次召開的會議向董事會全體報告。

董事以本公司及其全體股東的最大利益為考量，做出決策。董事不得參與任何可能導致其個人利益與公司或股東利益產生衝突的事項。

欲瞭解更詳細資訊，請參閱本公司的發售說明書及管理公司的利益衝突政策。管理公司的利益衝突政策全文，請參閱以下連結：

國際利益衝突政策概覽<sup>1</sup>

董事會及其成員在認為必要時，可尋求獨立專業意見，相關費用由本公司承擔。

### 基金

截至 2024 年 6 月 30 日，Franklin Templeton Investment Funds（「FTIF」或「本公司」）管理的資產為 691.3 億美元，較之去年的 611.7 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 2024 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。

<sup>1</sup><https://franklintempletonprod.widen.net/s/vsdwgh9nbm/mifid-ii-conflicts-of-interest-policy>



## 董事會報告 (續)

### 董事會 (續)

#### 公司治理及《ALFI 行為守則》

董事會負責監督公司治理，確保其符合高標準，並認為本公司致力於遵循盧森堡基金業的最佳實踐與標準。

因此，董事會已採納《ALFI 行為守則》(「守則」)，當中提供良好實踐的原則。

守則載列於以下連結：

ALFI 行為守則<sup>2</sup>

董事會確認，在財年期間，本公司已遵循守則的原則及其中提供的建議。

董事會已根據年度定期評估結果，採取必要措施，以確保本公司持續符合守則的規定。

#### 環境社會治理 (「ESG」)

依據 (EU) 2019/2088 號法規第 11(1) 條的規定，有關具有環境或社會特徵或以永續投資為目標的金融產品，其相關資訊已載列於年度報告的「其他資訊」一節。

#### 最後考量

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。

#### 後續事件

有關年終後的後續事件詳情，請參考附註 30。

董事會  
盧森堡，2024 年 7 月

<sup>2</sup> [https://www.alfi.lu/getattachment/50c22f50-3f25-4e45-b296-222c630f842e/app\\_data-import-alfi-alfi-code-of-conduct-update-2022.pdf](https://www.alfi.lu/getattachment/50c22f50-3f25-4e45-b296-222c630f842e/app_data-import-alfi-alfi-code-of-conduct-update-2022.pdf)

# 投資經理公司報告

## 截至 2024 年 6 月 30 日止年度

在截至 2024 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。繼 2023 年 8 月至 10 月的市場劇烈波動，全球股市於隨後 12 個月期間，受惠於人工智慧技術的快速發展、整體經濟環境的改善、歐洲央行自 6 月起啟動降息循環，以及市場對美英央行於 2024 年下半年跟進降息的預期，呈現明顯上漲趨勢。然而，投資者仍對持續的俄烏戰爭、以哈爆發的戰爭以及在 2024 年大選年中歐洲的各種政局發展感到擔憂。以 MSCI 指數（以美元計算）衡量，在美股強勁表現的帶動下，發達市場股票的表現優於全球指數，而新興市場及前沿市場股票的表現明顯落後於全球指數。就投資風格而言，全球成長型股票的表現明顯優於全球價值型股票。

歐洲股市於過去 12 個月呈現上揚趨勢，主要得益於整體經濟的穩健成長、歐洲中央銀行於 6 月決議降息，以及投資者看好英國央行可能於 8 月跟進，帶動了投資者的信心。儘管法國與英國相繼宣佈提前舉行大選，引發市場劇烈震盪，但本期所有發達與新興市場股指（皆以美元計價）收紅。歐元區經濟於 2024 年第一季度呈現溫和復甦態勢，國內生產毛額較前一季度止跌回升。該貨幣聯盟製造業產出已連續 24 個月呈現萎縮態勢，與服務業連續 5 個月擴張形成鮮明對比。歐洲央行於 6 月會議上決議調降主要再融資利率，結束了此前長達九個月的高利率政策。英國國內生產毛額在第一季度實現了正成長，扭轉了此前連續兩個季度的衰退局面，預兆該國擺脫了技術性衰退。繼四月萎縮後，英國製造業活動在五月再次迎來增長，並於 6 月持續擴張，而服務業亦於 6 月連續第八個月保持成長態勢。自 2023 年 8 月調升基準利率後，英國央行此後一直維持利率不變，令利率水準攀升至十六年來的最高點。

過去 12 個月，美國股市按美元計相較於其他發達市場、新興市場及前沿市場的股市表現更加出色。美國各大股指在經歷 2023 年 8 月至 10 月的震盪後，憑藉 AI 熱潮、優於預期的企業獲利以及市場對 2024 年下半年降息的期待，於剩餘期間屢創新高。美國聯邦準備理事會（聯準會）於 2023 年 7 月將聯邦基金利率調升至逾二十年來的最高水準，隨後即暫停進一步升息的步調，以靜待更多數據，俾能確信通膨率將朝向 2% 的長期目標邁進。聯準會偏好的核心個人消費支出價格指數顯示，2023 年 5 月的年通膨率雖較 2021 年 3 月以來有所緩和，惟仍高於聯準會所設定之目標。期內，縱美國就業市場受冷，但仍保持穩健。與此同時，國內生產毛額 (GDP) 在 2024 年第一季度的升速遠低於前兩個季度的年化升速。製造業活動在期內的大部分時間呈現萎縮態勢，僅於 2024 年 3 月出現小幅擴張，而服務業活動則大致保持成長，惟於 4 月及 6 月略有收縮。

在除歐元區歐洲以外的信貸市場，不論為發達國家或新興市場，主權債券殖利率於整個評估期間普遍呈現上揚的趨勢。在此期間，10 年期美國公債殖利率上漲了 56 個基點，達 4.40%，主要原因是美國經濟數據表現優於預期，令投資者對於聯準會近期降息的預期延後。在歐元區，10 年期德國公債殖利率上升 11 個基點至 2.50%；而在歐元區外的歐洲發達及新興市場，主權債券殖利率普遍下滑。新興亞洲和拉美公債殖利率均在期內顯著攀升。日本放寬並最終取消殖利率曲線控制政策，導致 10 年期政府債券殖利率自 2012 年以來首次突破 1% 的關口，並於期上漲 66 個基點至 1.05%。

過去 12 個月，主要受原油、貴金屬及工業金屬價格上漲的帶動，全球大宗商品市場漲跌互見，但漲幅受天然氣與主要農產品價格下跌抵銷。美元堅挺，對一籃子主要貨幣相對升值，導致對於大多數非美國買家承擔價格更高的美元商品。大宗商品市場的發展趨勢受到多重外部因素的共同影響，其中就包括了石油輸出國組織 (OPEC) 的減產政策（其中石油是全球經濟增長最為敏感的主要指標之一）、中國的宏觀經濟政策、屢創新高的美股市場以及地緣政治風險（中東和歐洲）等因素。美國和國際基準原油價格在 4 月觸及六個月的新高；縱在供應過剩擔憂和需求增長溫和的影響下第二季度下跌，但在 12 個月期間仍大幅上行。2024 年第二季度，現貨黃金價格創歷史新高，並實現了連續三個季度的上漲，這一現象與傳統的貴金屬價格走勢、高利率、通縮、強勁的股市和仍在增長的美國經濟大環境背道而馳。

進入 2024 年下半年，隨著主要指標顯示持續擴張，全球經濟在發達國家仍保持穩健增長。雖然全球經濟持續擴張為股市提供了有力支撐，然而，我們認為各類資產之間的風險有所平衡。持續改善的企業盈利預期為全球股市提供了支持，儘管部分地區的企業盈利能力面臨挑戰。長期股票基本面利好具有成熟盈利能力和企業韌性良好的地區。在固定收益市場，通膨正常化的速度緩慢，同時也凸顯了債券的風險。儘管收益率具有一定的吸引力，但經我們評估，市場可能已經充分預期了寬鬆貨幣政策。公司債券的信用利差雖然處於較低水平，但鑑於經濟持續增長，仍足以補償違約風險。

投資經理公司  
2024 年 7 月

## 審計報告

富蘭克林坦伯頓投資基金  
股東鈞鑑：

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### 我們的意見

我們認為，所附財務報表已真實且公允地反映了富蘭克林坦伯頓投資基金（「基金」）及其各子基金截至 2024 年 6 月 30 日的財務狀況，以及該年度的營運結果和淨資產變動，並符合盧森堡關於財務報表編制及呈報法律和法規要求。

### 審計事項

基金的財務報表包含：

- 截至 2024 年 6 月 30 日的淨資產表；
- 截至當日止年度的營運和淨資產變動報表；
- 截至 2024 年 6 月 30 日的投資附表；以及
- 財務報表附註，包括重要會計政策概要。

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### 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。

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### 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。

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## 董事會對財務報表之責任

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

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

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## 「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。但是，未來事件或情況可能導致基金或其任何子基金停止繼續經營；
- 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, 2024 年 10 月 21 日

Steven Libby

# 基金績效

百分比變動截止於 2024 年 6 月 30 日

|             | 參考股份類別       | 發行日期                | 6 個月 <sup>o</sup><br>% | 1 年<br>% | 3 年 <sup>o</sup><br>% | 5 年 <sup>o</sup><br>% | 10 年 <sup>o</sup><br>% | 自發行日 <sup>o</sup><br>% |
|-------------|--------------|---------------------|------------------------|----------|-----------------------|-----------------------|------------------------|------------------------|
| 生技領航基金      | A (acc) USD  | 2000 年<br>4 月 3 日   | 9.0                    | 25.3     | (3.2)                 | 27.9                  | 61.6                   | 316.9                  |
|             |              |                     |                        |          |                       |                       |                        |                        |
| 歐洲非投資等級債券基金 | A (Ydis) EUR | 2000 年<br>4 月 17 日  | 2.5                    | 9.3      | 1.6                   | 7.1                   | 21.6                   | 111.6                  |
|             |              |                     |                        |          |                       |                       |                        |                        |
| 吉富世界基金      | A (acc) USD  | 2008 年<br>10 月 14 日 | (2.5)                  | 3.8      | (13.0)                | 19.9                  | 44.1                   | 181.7                  |
| 全球穩定月收益基金   | A (acc) USD  | 2020 年<br>6 月 18 日  | 1.4                    | 5.2      | 1.0                   | —                     | —                      | 19.7                   |
|             |              |                     |                        |          |                       |                       |                        |                        |
| 全球房地產基金     | A (acc) USD  | 2005 年<br>12 月 29 日 | (4.4)                  | 3.4      | (15.6)                | (5.1)                 | 11.4                   | 25.3                   |
|             |              |                     |                        |          |                       |                       |                        |                        |
| 波灣富裕債券基金    | A (acc) USD  | 2013 年<br>8 月 30 日  | (0.1)                  | 5.0      | (3.4)                 | 18.9                  | 50.5                   | 67.2                   |
| 公司債基金       | A (Mdis) USD | 1996 年<br>3 月 1 日   | 3.1                    | 10.4     | 4.7                   | 18.3                  | 27.9                   | 253.0                  |
| 穩定月收益基金     | A (Mdis) USD | 1999 年<br>7 月 1 日   | 2.7                    | 6.5      | 6.3                   | 21.1                  | 29.3                   | 243.3                  |
| 印度基金        | A (acc) USD  | 2005 年<br>10 月 25 日 | 13.7                   | 30.8     | 42.5                  | 80.3                  | 144.3                  | 594.4                  |
| 創新科技基金      | A (acc) USD  | 2019 年<br>11 月 8 日  | 22.0                   | 32.7     | 3.5                   | —                     | —                      | 91.8                   |
|             |              |                     |                        |          |                       |                       |                        |                        |
| 日本基金        | A (acc) JPY  | 2000 年<br>9 月 1 日   | 26.7                   | 28.2     | 58.5                  | 98.9                  | 126.2                  | 60.8                   |
| 多空策略基金      | A (acc) USD  | 2014 年<br>9 月 15 日  | 5.2                    | 5.7      | (1.8)                 | 7.1                   | —                      | 22.9                   |
|             |              |                     |                        |          |                       |                       |                        |                        |

## 基金績效 (續)

百分比變動截止於 2024 年 6 月 30 日

|            | 參考股份類別                   | 發行日期                | 6 個月 <sup>o</sup><br>% | 1 年<br>% | 3 年 <sup>o</sup><br>% | 5 年 <sup>o</sup><br>% | 10 年 <sup>o</sup><br>% | 自發行日 <sup>o</sup><br>% |
|------------|--------------------------|---------------------|------------------------|----------|-----------------------|-----------------------|------------------------|------------------------|
| 互利歐洲基金     | A (acc) EUR <sup>1</sup> | 2000 年<br>4 月 3 日   | 9.3                    | 13.9     | 25.0                  | 35.8                  | 40.1                   | 188.6                  |
| 互利全球領航基金   | A (acc) USD              | 2005 年<br>10 月 25 日 | 1.8                    | 9.8      | 14.0                  | 33.7                  | 40.2                   | 162.4                  |
| 互利美國價值基金   | A (acc) USD              | 1997 年<br>7 月 7 日   | 3.1                    | 10.5     | 5.1                   | 25.4                  | 47.0                   | 342.5                  |
| 天然資源基金     | A (acc) USD              | 2007 年<br>7 月 12 日  | 5.7                    | 9.8      | 45.2                  | 42.1                  | (23.5)                 | (14.9)                 |
|            |                          |                     |                        |          |                       |                       |                        |                        |
| 精選收益基金     | A (acc) USD              | 2007 年<br>7 月 12 日  | 0.9                    | 5.5      | (4.1)                 | 2.5                   | 9.4                    | 64.4                   |
| 科技基金       | A (acc) USD              | 2000 年<br>4 月 3 日   | 19.2                   | 32.2     | 7.3                   | 117.6                 | 380.3                  | 382.6                  |
| 美元短期票券基金   | A (Mdis) USD             | 1994 年<br>6 月 1 日   | 2.6                    | 5.1      | 9.0                   | 10.1                  | 13.6                   | 79.9                   |
| 美國政府基金     | A (Mdis) USD             | 1991 年<br>2 月 28 日  | (1.4)                  | 0.8      | (9.7)                 | (7.6)                 | (2.7)                  | 157.7                  |
|            |                          |                     |                        |          |                       |                       |                        |                        |
| 美國機會基金     | A (acc) USD              | 2000 年<br>4 月 3 日   | 18.7                   | 31.5     | 7.1                   | 80.7                  | 198.8                  | 235.2                  |
|            |                          |                     |                        |          |                       |                       |                        |                        |
| 亞洲債券基金     | A (acc) USD              | 2005 年<br>10 月 25 日 | (6.9)                  | (4.5)    | (12.7)                | (15.9)                | (19.0)                 | 51.2                   |
| 亞洲成長基金     | A (Ydis) USD             | 1991 年<br>6 月 30 日  | 9.5                    | 7.3      | (24.5)                | 3.0                   | 1.2                    | 294.2                  |
| 亞洲小型企業基金   | A (acc) USD              | 2008 年<br>10 月 14 日 | 8.0                    | 15.3     | (2.6)                 | 29.1                  | 63.2                   | 523.1                  |
| 金磚四國基金     | A (acc) USD              | 2005 年<br>10 月 25 日 | 7.3                    | 8.0      | (26.6)                | 1.0                   | 24.4                   | 88.0                   |
|            |                          |                     |                        |          |                       |                       |                        |                        |
| 大中華基金      | A (acc) USD              | 1994 年<br>9 月 1 日   | (0.2)                  | (14.9)   | (59.8)                | (39.1)                | (21.8)                 | 92.4                   |
| 東歐基金       | A (acc) EUR              | 1997 年<br>11 月 10 日 | 21.6                   | 41.4     | (45.1)                | (34.6)                | (25.5)                 | 85.6                   |
| 新興國家固定收益基金 | A (Qdis) USD             | 1991 年<br>7 月 5 日   | 1.6                    | 8.0      | (9.1)                 | (19.1)                | (15.9)                 | 623.8                  |
| 新興市場月收益基金  | A (acc) USD              | 2011 年<br>4 月 29 日  | 3.5                    | 8.1      | (12.8)                | 1.4                   | 11.5                   | 3.1                    |
| 新興國家基金     | A (Ydis) USD             | 1991 年<br>2 月 28 日  | 5.5                    | 9.5      | (19.4)                | 11.3                  | 24.7                   | 327.8                  |
|            |                          |                     |                        |          |                       |                       |                        |                        |
| 新興國家小型企業基金 | A (acc) USD              | 2007 年<br>10 月 18 日 | 5.5                    | 11.1     | (4.3)                 | 27.6                  | 51.7                   | 49.7                   |
|            |                          |                     |                        |          |                       |                       |                        |                        |
| 潛力歐洲基金     | A (acc) EUR              | 1999 年<br>1 月 8 日   | 11.7                   | 13.5     | 18.0                  | 23.5                  | 48.9                   | 178.7                  |



## 基金績效 (續)

|                     | 參考股份類別       | 發行日期                | 6 個月 <sup>a</sup><br>% | 1 年<br>% | 3 年 <sup>a</sup><br>% | 5 年 <sup>a</sup><br>% | 10 年 <sup>a</sup><br>% | 自發行日 <sup>a</sup><br>% |
|---------------------|--------------|---------------------|------------------------|----------|-----------------------|-----------------------|------------------------|------------------------|
| 歐洲中小型企業基金           | A (acc) EUR  | 2001 年<br>12 月 3 日  | 4.5                    | 6.7      | 13.0                  | 16.0                  | 34.4                   | 324.3                  |
| 歐洲股票收益基金            | A (acc) EUR  | 2011 年<br>7 月 29 日  | 3.6                    | 8.5      | 18.7                  | 17.0                  | 35.2                   | 97.8                   |
| 邊境市場基金              | A (acc) USD  | 2008 年<br>10 月 14 日 | 15.7                   | 23.3     | 17.6                  | 30.8                  | 17.9                   | 140.4                  |
| 全球平衡基金              | A (Qdis) USD | 1994 年<br>6 月 1 日   | 2.4                    | 8.1      | 2.6                   | 22.9                  | 24.9                   | 329.9                  |
|                     |              |                     |                        |          |                       |                       |                        |                        |
| 全球債券基金              | A (Mdis) USD | 1991 年<br>2 月 28 日  | (8.6)                  | (5.6)    | (13.0)                | (20.0)                | (17.1)                 | 357.9                  |
| 全球氣候變遷基金            | A (Ydis) EUR | 1991 年<br>4 月 26 日  | 3.3                    | 5.1      | 12.4                  | 61.9                  | 95.1                   | 658.4                  |
| 全球股票收益基金            | A (acc) USD  | 2005 年<br>5 月 27 日  | 9.6                    | 12.7     | 7.8                   | 28.4                  | 26.7                   | 83.2                   |
| 全球基金                | A (Ydis) USD | 1991 年<br>2 月 28 日  | 2.8                    | 8.1      | (3.8)                 | 15.0                  | 11.2                   | 399.7                  |
| 全球非投資等級債券基金         | A (acc) USD  | 2007 年<br>9 月 27 日  | 1.6                    | 8.4      | (1.5)                 | 1.4                   | 7.2                    | 62.1                   |
|                     |              |                     |                        |          |                       |                       |                        |                        |
| 中小型企業基金             | A (Ydis) USD | 1991 年<br>7 月 8 日   | 0.8                    | 6.9      | (12.0)                | 23.5                  | 30.7                   | 456.4                  |
| 全球債券總報酬基金           | A (acc) USD  | 2003 年<br>8 月 29 日  | (5.2)                  | (0.6)    | (15.6)                | (24.5)                | (22.1)                 | 134.2                  |
| 成長 (歐元) 基金          | A (acc) EUR  | 2000 年<br>8 月 9 日   | 8.8                    | 15.0     | 18.2                  | 34.1                  | 54.9                   | 123.5                  |
| 拉丁美洲基金 <sup>2</sup> | A (Ydis) USD | 1991 年<br>2 月 28 日  | (18.0)                 | (10.6)   | (10.5)                | (10.9)                | (18.1)                 | 525.0                  |

業績基於當年最後一個營業日 (2024 年 6 月 28 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。

<sup>a</sup>未審計的數字。

<sup>1</sup>為基金的推出日期，而參考股份類別於後來推出。

<sup>2</sup>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 2024 年 6 月 30 日

|                            | 總額<br>(USD)           | 生技領航基金<br>(USD)      |
|----------------------------|-----------------------|----------------------|
| <b>資產</b>                  |                       |                      |
| 證券投資市值 (附註 2(b), 3)        | 67,617,548,109        | 1,630,669,233        |
| 在銀行和經紀公司的存款                | 550,560,533           | 15,252,105           |
| 定期存款 (附註 4)                | 930,618,260           | —                    |
| 出售投資應收款項                   | 17,395,374            | —                    |
| 證券申購應收款項                   | 664,148,664           | 2,651,736            |
| 應收利息及股利 (淨額)               | 338,883,036           | 6,314                |
| 遠期外匯契約未實現盈利 (附註 2(c), 5)   | 20,721,575            | 10,660               |
| 金融期貨契約未實現盈利 (附註 2(d), 6)   | 4,972,663             | —                    |
| 利率交換契約未實現盈利 (附註 2(e), 7)   | 378,400               | —                    |
| 總報酬交換契約未實現盈利 (附註 2(h), 8)  | 1,533,638             | —                    |
| 信用違約交換契約市值 (附註 2(j), 10)   | 6,167,704             | —                    |
| 選擇權契約市值 (附註 2(k), 11)      | 19,726,138            | —                    |
| 按市值投資於抵押滾動交易 (附註 2(m), 12) | 31,968,031            | —                    |
| 契約差額未實現盈利 (附註 2(i), 9)     | 2,071,872             | —                    |
| 可退稅款                       | 8,977,181             | —                    |
| 其他應收款項                     | 1,858,721             | 485                  |
| <b>資產總額</b>                | <b>70,217,529,899</b> | <b>1,648,590,533</b> |
| <b>負債</b>                  |                       |                      |
| 購買投資應付款項                   | 420,819,538           | 4,570,627            |
| 購買抵押滾動交易應付款項 (附註 2(m), 12) | 31,910,550            | —                    |
| 證券贖回應付款項                   | 186,542,454           | 4,952,449            |
| 應付投資管理費 (附註 14)            | 49,162,142            | 1,308,744            |
| 應付績效費 (附註 15)              | 25,472                | —                    |
| 銀行透支                       | 31,214                | —                    |
| 遠期外匯契約未實現虧損 (附註 2(c), 5)   | 108,259,716           | 142,723              |
| 金融期貨契約未實現虧損 (附註 2(d), 6)   | 3,259,070             | —                    |
| 利率交換契約未實現虧損 (附註 2(e), 7)   | 34,875,268            | —                    |
| 總報酬交換契約未實現虧損 (附註 2(h), 8)  | 1,407,180             | —                    |
| 信用違約交換契約市值 (附註 2(j), 10)   | 3,140,237             | —                    |
| 選擇權契約市值 (附註 2(k), 11)      | 19,822,311            | —                    |
| 契約差額未實現虧損 (附註 2(i), 9)     | 1,940,076             | —                    |
| 應付稅款                       | 171,101,212           | —                    |
| 應付費用                       | 55,103,391            | 1,351,961            |
| <b>負債總額</b>                | <b>1,087,399,831</b>  | <b>12,326,504</b>    |
| <b>淨資產總額</b>               | <b>69,130,130,068</b> | <b>1,636,264,029</b> |
| <b>三年資產概要</b>              |                       |                      |
| 2023 年 6 月 30 日            | 61,168,580,011        | 1,721,081,398        |
| 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        |

\*請參見附註 1 瞭解基金活動。



淨資產報表

截至 2024 年 6 月 30 日

|  | 歐洲非投資等級<br>債券基金<br>(EUR) |  |
|--|--------------------------|--|
|  |                          |  |
|  | 252,958,570              |  |
|  | 6,333,999                |  |
|  | —                        |  |
|  | 2,319,350                |  |
|  | 445,885                  |  |
|  | 3,448,292                |  |
|  | 52,430                   |  |
|  | —                        |  |
|  | —                        |  |
|  | —                        |  |
|  | —                        |  |
|  | —                        |  |
|  | 85,411                   |  |
|  | 10,148                   |  |
|  | <b>265,654,085</b>       |  |
|  | 5,305,860                |  |
|  | —                        |  |
|  | 136,218                  |  |
|  | 174,832                  |  |
|  | —                        |  |
|  | —                        |  |
|  | 400,367                  |  |
|  | —                        |  |
|  | —                        |  |
|  | —                        |  |
|  | —                        |  |
|  | —                        |  |
|  | 214,342                  |  |
|  | <b>6,231,619</b>         |  |
|  | <b>259,422,466</b>       |  |
|  | 298,663,937              |  |
|  | 266,605,004              |  |
|  | 416,907,420              |  |

## 淨資產報表

截至 2024 年 6 月 30 日

The image consists of a single, uniform black rectangle. There are no discernible features, text, or patterns other than the solid color.

## 淨資產報表

截至 2024 年 6 月 30 日

| 吉富世界基金<br>(USD)    | 全球穩定月收益<br>基金<br>(USD) |
|--------------------|------------------------|
| 201,765,956        | 131,085,475            |
| 62,053             | 573,402                |
| 4,700,000          | —                      |
| —                  | —                      |
| 287,114            | 376,384                |
| 29,803             | 1,382,474              |
| —                  | 45                     |
| —                  | —                      |
| —                  | —                      |
| —                  | —                      |
| —                  | —                      |
| —                  | —                      |
| —                  | —                      |
| 76,621             | —                      |
| 396                | 31,840                 |
| <b>206,921,943</b> | <b>133,449,620</b>     |
| —                  | 771,640                |
| —                  | —                      |
| 614,702            | 48,631                 |
| 169,853            | 74,617                 |
| —                  | —                      |
| —                  | —                      |
| —                  | 40,394                 |
| —                  | —                      |
| —                  | —                      |
| —                  | —                      |
| —                  | —                      |
| —                  | —                      |
| —                  | —                      |
| 204,041            | 66,127                 |
| <b>988,596</b>     | <b>1,001,409</b>       |
| <b>205,933,347</b> | <b>132,448,211</b>     |
| 242,806,724        | 38,176,341             |
| 221,841,371        | 26,396,094             |
| 324,944,911        | 30,026,482             |

## 淨資產報表

截至 2024 年 6 月 30 日

|                            | 全球房地產基金<br>(USD)  | 波灣富裕債券<br>基金<br>(USD) |
|----------------------------|-------------------|-----------------------|
| <b>資產</b>                  |                   |                       |
| 證券投資市值 (附註 2(b), 3)        | 97,698,714        | 264,397,668           |
| 在銀行和經紀公司的存款                | 84,152            | 5,484,213             |
| 定期存款 (附註 4)                | 500,000           | 2,800,000             |
| 出售投資應收款項                   | 599,622           | —                     |
| 證券申購應收款項                   | 19,346            | 263,026               |
| 應收利息及股利 (淨額)               | 262,966           | 3,681,027             |
| 遠期外匯契約未實現盈利 (附註 2(c), 5)   | —                 | 13,017                |
| 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)   | —                 | —                     |
| 總報酬交換契約未實現盈利 (附註 2(h), 8)  | —                 | —                     |
| 信用違約交換契約市值 (附註 2(j), 10)   | —                 | —                     |
| 選擇權契約市值 (附註 2(k), 11)      | —                 | —                     |
| 按市值投資於抵押滾動交易 (附註 2(m), 12) | —                 | —                     |
| 契約差額未實現盈利 (附註 2(i), 9)     | —                 | —                     |
| 可退稅款                       | 7,524             | —                     |
| 其他應收款項                     | 510               | 26                    |
| <b>資產總額</b>                | <b>99,172,834</b> | <b>276,638,977</b>    |
| <b>負債</b>                  |                   |                       |
| 購買投資應付款項                   | 702,923           | —                     |
| 購買抵押滾動交易應付款項 (附註 2(m), 12) | —                 | —                     |
| 證券贖回應付款項                   | 77,268            | 366,070               |
| 應付投資管理費 (附註 14)            | 74,820            | 157,348               |
| 應付績效費 (附註 15)              | —                 | —                     |
| 銀行透支                       | —                 | —                     |
| 遠期外匯契約未實現虧損 (附註 2(c), 5)   | 100,936           | 141,152               |
| 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)   | —                 | 3,660,893             |
| 總報酬交換契約未實現虧損 (附註 2(h), 8)  | —                 | —                     |
| 信用違約交換契約市值 (附註 2(j), 10)   | —                 | —                     |
| 選擇權契約市值 (附註 2(k), 11)      | —                 | —                     |
| 契約差額未實現虧損 (附註 2(i), 9)     | —                 | —                     |
| 應付稅款                       | —                 | —                     |
| 應付費用                       | 79,991            | 169,107               |
| <b>負債總額</b>                | <b>1,035,938</b>  | <b>4,494,570</b>      |
| <b>淨資產總額</b>               | <b>98,136,896</b> | <b>272,144,407</b>    |
| <b>三年資產概要</b>              |                   |                       |
| 2023 年 6 月 30 日            | 102,352,839       | 367,788,422           |
| 2022 年 6 月 30 日            | 131,849,766       | 491,820,731           |
| 2021 年 6 月 30 日            | 150,687,465       | 377,585,159           |

\*請參見附註 1 瞭解基金活動。

## 淨資產報表

截至 2024 年 6 月 30 日

| 公司債基金<br>(USD)       | 穩定月收益基金<br>(USD)     | 印度基金<br>(USD)        | 創新科技基金<br>(USD)    |  | 日本基金<br>(JPY)         | 多空策略基金<br>(USD)    |
|----------------------|----------------------|----------------------|--------------------|--|-----------------------|--------------------|
| 990,577,379          | 5,449,103,152        | 2,831,643,254        | 476,295,588        |  | 19,347,061,000        | 298,169,194        |
| 3,367,925            | 50,138,244           | 437,518              | 1,587,006          |  | 1,449,462,236         | 54,201,880         |
| —                    | —                    | 16,400,000           | —                  |  | —                     | 290,172,600        |
| —                    | —                    | —                    | —                  |  | —                     | 1,490,181          |
| 540,808              | 54,019,511           | 14,056,722           | 714,486            |  | 223,613,495           | 739,449            |
| 17,056,620           | 59,436,960           | 3,760,876            | 39,637             |  | 21,573,518            | 1,851,096          |
| 12,561               | 658,788              | 27,104               | 47,123             |  | 61,357,861            | 2,519,152          |
| —                    | —                    | —                    | —                  |  | —                     | 1,611,546          |
| —                    | —                    | —                    | —                  |  | —                     | 329,169            |
| —                    | —                    | —                    | —                  |  | —                     | 261,740            |
| —                    | —                    | —                    | —                  |  | —                     | 4,168,860          |
| —                    | —                    | —                    | —                  |  | —                     | 486,655            |
| —                    | —                    | —                    | —                  |  | —                     | —                  |
| —                    | —                    | —                    | —                  |  | —                     | 2,071,872          |
| —                    | 415,466              | 530,219              | —                  |  | —                     | 360,805            |
| 38                   | 5,795                | 15,447               | 2,118              |  | 2,715,730             | 5,300              |
| <b>1,011,555,331</b> | <b>5,613,777,916</b> | <b>2,866,871,140</b> | <b>478,685,958</b> |  | <b>21,105,783,840</b> | <b>658,439,499</b> |
| 9,500,000            | —                    | —                    | —                  |  | —                     | 4,698,659          |
| —                    | —                    | —                    | —                  |  | —                     | —                  |
| 1,082,076            | 26,086,407           | 3,996,762            | 2,250,902          |  | 738,384,950           | 3,532,636          |
| 637,366              | 3,875,309            | 1,942,858            | 367,236            |  | 15,268,092            | 869,019            |
| —                    | —                    | —                    | —                  |  | —                     | 25,472             |
| —                    | —                    | —                    | —                  |  | —                     | —                  |
| 69,983               | 7,204,411            | 294,483              | 1,567,263          |  | 754,328               | 3,745,242          |
| —                    | —                    | —                    | —                  |  | —                     | 2,266,367          |
| —                    | —                    | —                    | —                  |  | —                     | 266,873            |
| —                    | —                    | —                    | —                  |  | —                     | 1,216,864          |
| —                    | —                    | —                    | —                  |  | —                     | 2,967,375          |
| —                    | 1,329,100            | —                    | —                  |  | —                     | 650,675            |
| —                    | —                    | —                    | —                  |  | —                     | 1,940,076          |
| —                    | —                    | 93,202,171           | —                  |  | —                     | —                  |
| 706,816              | 5,400,096            | 2,089,397            | 337,312            |  | 14,384,122            | 854,474            |
| <b>11,996,241</b>    | <b>43,895,323</b>    | <b>101,525,671</b>   | <b>4,522,713</b>   |  | <b>768,791,492</b>    | <b>23,033,732</b>  |
| <b>999,559,090</b>   | <b>5,569,882,593</b> | <b>2,765,345,469</b> | <b>474,163,245</b> |  | <b>20,336,992,348</b> | <b>635,405,767</b> |
| 948,529,566          | 3,800,287,627        | 1,334,994,536        | 392,377,235        |  | 9,064,963,673         | 896,346,291        |
| 993,989,029          | 2,720,846,379        | 1,103,505,822        | 330,274,890        |  | 6,595,631,627         | 1,555,809,158      |
| 1,330,934,207        | 1,694,579,613        | 1,319,163,867        | 409,715,705        |  | 9,413,082,982         | 1,846,391,837      |

## 淨資產報表

截至 2024 年 6 月 30 日

|                            | 互利歐洲基金<br>(EUR)    | 互利全球領航<br>基金<br>(USD) | 互利美國價值<br>基金<br>(USD) |
|----------------------------|--------------------|-----------------------|-----------------------|
| <b>資產</b>                  |                    |                       |                       |
| 證券投資市值 (附註 2(b), 3)        | 539,713,982        | 517,211,456           | 244,371,699           |
| 在銀行和經紀公司的存款                | 7,433,385          | 1,563,423             | 758,666               |
| 定期存款 (附註 4)                | —                  | —                     | —                     |
| 出售投資應收款項                   | —                  | —                     | —                     |
| 證券申購應收款項                   | 146,987            | 229,326               | 18,591                |
| 應收利息及股利 (淨額)               | 594,397            | 833,105               | 324,506               |
| 遠期外匯契約未實現盈利 (附註 2(c), 5)   | 86,927             | 55,738                | —                     |
| 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)   | —                  | —                     | —                     |
| 總報酬交換契約未實現盈利 (附註 2(h), 8)  | —                  | —                     | —                     |
| 信用違約交換契約市值 (附註 2(j), 10)   | —                  | —                     | —                     |
| 選擇權契約市值 (附註 2(k), 11)      | —                  | —                     | —                     |
| 按市值投資於抵押滾動交易 (附註 2(m), 12) | —                  | —                     | —                     |
| 契約差額未實現盈利 (附註 2(i), 9)     | —                  | —                     | —                     |
| 可退稅款                       | 645,573            | 53,111                | —                     |
| 其他應收款項                     | 358                | 550                   | 201                   |
| <b>資產總額</b>                | <b>548,621,609</b> | <b>519,946,709</b>    | <b>245,473,663</b>    |
| <b>負債</b>                  |                    |                       |                       |
| 購買投資應付款項                   | 509,719            | 1,728,268             | —                     |
| 購買抵押滾動交易應付款項 (附註 2(m), 12) | —                  | —                     | —                     |
| 證券贖回應付款項                   | 3,264,458          | 2,023,893             | 157,697               |
| 應付投資管理費 (附註 14)            | 436,744            | 393,758               | 194,363               |
| 應付績效費 (附註 15)              | —                  | —                     | —                     |
| 銀行透支                       | —                  | —                     | —                     |
| 遠期外匯契約未實現虧損 (附註 2(c), 5)   | 286,078            | 98,222                | 20,020                |
| 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)   | —                  | —                     | —                     |
| 總報酬交換契約未實現虧損 (附註 2(h), 8)  | —                  | —                     | —                     |
| 信用違約交換契約市值 (附註 2(j), 10)   | —                  | —                     | —                     |
| 選擇權契約市值 (附註 2(k), 11)      | —                  | —                     | —                     |
| 契約差額未實現虧損 (附註 2(i), 9)     | —                  | —                     | —                     |
| 應付稅款                       | —                  | —                     | —                     |
| 應付費用                       | 449,880            | 396,320               | 209,097               |
| <b>負債總額</b>                | <b>4,946,879</b>   | <b>4,640,461</b>      | <b>581,177</b>        |
| <b>淨資產總額</b>               | <b>543,674,730</b> | <b>515,306,248</b>    | <b>244,892,486</b>    |
| <b>三年資產概要</b>              |                    |                       |                       |
| 2023 年 6 月 30 日            | 540,576,510        | 514,327,080           | 277,306,239           |
| 2022 年 6 月 30 日            | 560,968,613        | 494,466,470           | 291,270,547           |
| 2021 年 6 月 30 日            | 649,560,892        | 556,441,053           | 380,242,473           |

\*請參見附註 1 瞭解基金活動。

淨資產報表

截至 2024 年 6 月 30 日

| 天然資源基金<br>(USD) |  | 精選收益基金<br>(USD) |
|-----------------|--|-----------------|
| 267,489,657     |  | 529,434,247     |
| 1,232,744       |  | 4,091,468       |
| -               |  | -               |
| -               |  | -               |
| 456,900         |  | 5,119,141       |
| 254,077         |  | 5,617,763       |
| 64,523          |  | 137,931         |
| -               |  | 27,553          |
| -               |  | -               |
| -               |  | 751,181         |
| -               |  | 1,123,651       |
| -               |  | -               |
| -               |  | 31,968,031      |
| -               |  | -               |
| 25,113          |  | -               |
| 7,415           |  | 90,106          |
| 269,530,429     |  | 578,361,072     |
| -               |  | 299,992         |
| -               |  | 31,910,550      |
| 722,692         |  | 1,007,502       |
| 216,173         |  | 319,717         |
| -               |  | -               |
| -               |  | -               |
| 16,299          |  | 485,920         |
| -               |  | 344,148         |
| -               |  | 18,579          |
| -               |  | -               |
| -               |  | 12,419          |
| -               |  | -               |
| -               |  | -               |
| -               |  | -               |
| 253,947         |  | 504,755         |
| 1,209,111       |  | 34,903,582      |
| 268,321,318     |  | 543,457,490     |
| 319,888,129     |  | 451,978,146     |
| 464,112,653     |  | 515,639,724     |
| 733,238,468     |  | 735,279,732     |



## 淨資產報表

截至 2024 年 6 月 30 日

|                            | 科技基金<br>(USD)         | 美元短期票券<br>基金<br>(USD) | 美國政府基金<br>(USD)    |
|----------------------------|-----------------------|-----------------------|--------------------|
| <b>資產</b>                  |                       |                       |                    |
| 證券投資市值 (附註 2(b), 3)        | 11,509,058,713        | 1,106,201,575         | 790,674,553        |
| 在銀行和經紀公司的存款                | 23,702,544            | 1,166,195             | 4,152,720          |
| 定期存款 (附註 4)                | —                     | —                     | —                  |
| 出售投資應收款項                   | —                     | —                     | —                  |
| 證券申購應收款項                   | 20,643,542            | 9,618,480             | 844,858            |
| 應收利息及股利 (淨額)               | 1,525,091             | 612,816               | 2,490,929          |
| 遠期外匯契約未實現盈利 (附註 2(c), 5)   | 68,603                | —                     | 39,534             |
| 金融期貨契約未實現盈利 (附註 2(d), 6)   | —                     | —                     | 502,295            |
| 利率交換契約未實現盈利 (附註 2(e), 7)   | —                     | —                     | —                  |
| 總報酬交換契約未實現盈利 (附註 2(h), 8)  | —                     | —                     | —                  |
| 信用違約交換契約市值 (附註 2(j), 10)   | —                     | —                     | —                  |
| 選擇權契約市值 (附註 2(k), 11)      | —                     | —                     | —                  |
| 按市值投資於抵押滾動交易 (附註 2(m), 12) | —                     | —                     | —                  |
| 契約差額未實現盈利 (附註 2(i), 9)     | —                     | —                     | —                  |
| 可退稅款                       | —                     | —                     | —                  |
| 其他應收款項                     | 11,687                | 241,102               | 94,831             |
| <b>資產總額</b>                | <b>11,555,010,180</b> | <b>1,117,840,168</b>  | <b>798,799,720</b> |
| <b>負債</b>                  |                       |                       |                    |
| 購買投資應付款項                   | —                     | —                     | —                  |
| 購買抵押滾動交易應付款項 (附註 2(m), 12) | —                     | —                     | —                  |
| 證券贖回應付款項                   | 26,731,809            | 15,042,367            | 2,547,596          |
| 應付投資管理費 (附註 14)            | 8,554,457             | 267,259               | 378,019            |
| 應付績效費 (附註 15)              | —                     | —                     | —                  |
| 銀行透支                       | —                     | —                     | —                  |
| 遠期外匯契約未實現虧損 (附註 2(c), 5)   | 2,991,851             | —                     | 780,151            |
| 金融期貨契約未實現虧損 (附註 2(d), 6)   | —                     | —                     | 228,415            |
| 利率交換契約未實現虧損 (附註 2(e), 7)   | —                     | —                     | —                  |
| 總報酬交換契約未實現虧損 (附註 2(h), 8)  | —                     | —                     | —                  |
| 信用違約交換契約市值 (附註 2(j), 10)   | —                     | —                     | —                  |
| 選擇權契約市值 (附註 2(k), 11)      | —                     | —                     | —                  |
| 契約差額未實現虧損 (附註 2(i), 9)     | —                     | —                     | —                  |
| 應付稅款                       | —                     | —                     | —                  |
| 應付費用                       | 8,478,147             | 446,646               | 522,080            |
| <b>負債總額</b>                | <b>46,756,264</b>     | <b>15,756,272</b>     | <b>4,456,261</b>   |
| <b>淨資產總額</b>               | <b>11,508,253,916</b> | <b>1,102,083,896</b>  | <b>794,343,459</b> |
| <b>三年資產概要</b>              |                       |                       |                    |
| 2023 年 6 月 30 日            | 9,434,970,262         | 480,563,573           | 739,462,759        |
| 2022 年 6 月 30 日            | 7,372,187,364         | 329,019,964           | 636,215,405        |
| 2021 年 6 月 30 日            | 10,081,258,003        | 352,689,674           | 1,098,245,797      |

\*請參見附註 1 瞭解基金活動。

## 淨資產報表

截至 2024 年 6 月 30 日

| 美國機會基金<br>(USD)      | 亞洲債券基金<br>(USD)   | 亞洲成長基金<br>(USD)      | 亞洲小型企業<br>基金<br>(USD) |
|----------------------|-------------------|----------------------|-----------------------|
| 7,396,022,268        | 88,797,500        | 1,858,284,446        | 1,018,747,690         |
| 69,873,873           | 1,940,933         | 734,414              | 1,493,843             |
| —                    | —                 | 13,800,000           | 34,200,000            |
| —                    | —                 | —                    | —                     |
| 19,888,177           | 287,106           | 3,437,611            | 21,988,008            |
| 376,268              | 1,039,033         | 4,847,606            | 3,733,606             |
| 266,929              | 67,557            | 34,191               | —                     |
| —                    | —                 | —                    | —                     |
| —                    | —                 | —                    | —                     |
| —                    | —                 | —                    | —                     |
| —                    | —                 | —                    | —                     |
| —                    | —                 | —                    | —                     |
| —                    | —                 | —                    | —                     |
| —                    | —                 | —                    | —                     |
| —                    | 38,821            | 187,176              | 19,536                |
| 6,956                | 476               | 61                   | 5,868                 |
| <b>7,486,434,471</b> | <b>92,171,426</b> | <b>1,881,325,505</b> | <b>1,080,188,551</b>  |
| —                    | —                 | —                    | 1,008                 |
| —                    | —                 | —                    | —                     |
| 17,976,297           | 414,367           | 3,504,239            | 1,768,926             |
| 5,555,687            | 55,702            | 1,951,305            | 981,116               |
| —                    | —                 | —                    | —                     |
| —                    | —                 | —                    | —                     |
| 4,928,645            | 1,507,107         | 636,404              | 4,361                 |
| —                    | —                 | —                    | —                     |
| —                    | —                 | —                    | —                     |
| —                    | —                 | —                    | —                     |
| —                    | —                 | —                    | —                     |
| —                    | —                 | —                    | —                     |
| —                    | —                 | —                    | —                     |
| —                    | —                 | 29,595,353           | 17,080,021            |
| 5,590,898            | 78,423            | 1,667,922            | 729,044               |
| <b>34,051,527</b>    | <b>2,055,599</b>  | <b>37,355,223</b>    | <b>20,564,476</b>     |
| <b>7,452,382,944</b> | <b>90,115,827</b> | <b>1,843,970,282</b> | <b>1,059,624,075</b>  |
| 6,419,577,901        | 124,003,568       | 1,974,758,426        | 745,518,257           |
| 5,658,651,422        | 162,036,721       | 2,200,671,286        | 803,866,982           |
| 8,702,534,822        | 224,842,027       | 3,380,387,794        | 1,068,648,860         |

## 淨資產報表

截至 2024 年 6 月 30 日

|                            | 金磚四國基金<br>(USD)    | 大中華基金<br>(USD)     | 東歐基金<br>(EUR)      |
|----------------------------|--------------------|--------------------|--------------------|
| <b>資產</b>                  |                    |                    |                    |
| 證券投資市值 (附註 2(b), 3)        | 350,945,855        | 254,369,757        | 129,272,401        |
| 在銀行和經紀公司的存款                | 38,763             | 16,883             | 156,628            |
| 定期存款 (附註 4)                | 21,200,000         | 10,900,000         | 3,600,000          |
| 出售投資應收款項                   | —                  | —                  | 67,840             |
| 證券申購應收款項                   | 118,906            | 197,847            | 734,968            |
| 應收利息及股利 (淨額)               | 2,269,503          | 1,006,137          | 414,259            |
| 遠期外匯契約未實現盈利 (附註 2(c), 5)   | —                  | —                  | —                  |
| 金融期貨契約未實現盈利 (附註 2(d), 6)   | —                  | —                  | —                  |
| 利率交換契約未實現盈利 (附註 2(e), 7)   | —                  | —                  | —                  |
| 總報酬交換契約未實現盈利 (附註 2(h), 8)  | —                  | —                  | —                  |
| 信用違約交換契約市值 (附註 2(j), 10)   | —                  | —                  | —                  |
| 選擇權契約市值 (附註 2(k), 11)      | —                  | —                  | —                  |
| 按市值投資於抵押滾動交易 (附註 2(m), 12) | —                  | —                  | —                  |
| 契約差額未實現盈利 (附註 2(i), 9)     | —                  | —                  | —                  |
| 可退稅款                       | 34,171             | —                  | 819,172            |
| 其他應收款項                     | 358                | 4,990              | 581                |
| <b>資產總額</b>                | <b>374,607,556</b> | <b>266,495,614</b> | <b>135,065,849</b> |
| <b>負債</b>                  |                    |                    |                    |
| 購買投資應付款項                   | 22,199             | 536,191            | —                  |
| 購買抵押滾動交易應付款項 (附註 2(m), 12) | —                  | —                  | —                  |
| 證券贖回應付款項                   | 492,194            | 705,910            | 361,739            |
| 應付投資管理費 (附註 14)            | 483,144            | 350,717            | 173,995            |
| 應付績效費 (附註 15)              | —                  | —                  | —                  |
| 銀行透支                       | —                  | —                  | —                  |
| 遠期外匯契約未實現虧損 (附註 2(c), 5)   | 27,566             | —                  | —                  |
| 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)   | —                  | —                  | —                  |
| 總報酬交換契約未實現虧損 (附註 2(h), 8)  | —                  | —                  | —                  |
| 信用違約交換契約市值 (附註 2(j), 10)   | —                  | —                  | —                  |
| 選擇權契約市值 (附註 2(k), 11)      | —                  | —                  | —                  |
| 契約差額未實現虧損 (附註 2(i), 9)     | —                  | —                  | —                  |
| 應付稅款                       | 3,972,716          | —                  | —                  |
| 應付費用                       | 400,247            | 264,940            | 202,760            |
| <b>負債總額</b>                | <b>5,398,066</b>   | <b>1,857,758</b>   | <b>738,494</b>     |
| <b>淨資產總額</b>               | <b>369,209,490</b> | <b>264,637,856</b> | <b>134,327,355</b> |
| <b>三年資產概要</b>              |                    |                    |                    |
| 2023 年 6 月 30 日            | 369,916,516        | 392,400,894        | 90,425,882         |
| 2022 年 6 月 30 日            | 382,055,535        | 424,348,428        | 53,789,155         |
| 2021 年 6 月 30 日            | 632,779,326        | 623,048,591        | 224,407,510        |
| *請參見附註 1 瞭解基金活動。           |                    |                    |                    |

# 淨資產報表

截至 2024 年 6 月 30 日

| 新興國家固定收益基金<br>(USD)  | 新興市場月收益基金<br>(USD) | 新興國家基金<br>(USD)    |  | 新興國家小型企業基金<br>(USD) | 潛力歐洲基金<br>(EUR)    |
|----------------------|--------------------|--------------------|--|---------------------|--------------------|
| 1,825,487,950        | 103,836,893        | 726,191,031        |  | 377,123,987         | 145,624,230        |
| 25,426,724           | 612,737            | 418,464            |  | 2,883,220           | 52,367             |
| —                    | —                  | 13,500,000         |  | —                   | 6,100,000          |
| —                    | —                  | —                  |  | 14,172              | —                  |
| 1,237,330            | 11,409             | 803,215            |  | 296,111             | 124,452            |
| 50,998,126           | 1,487,276          | 3,550,750          |  | 1,215,266           | 55,589             |
| 818,924              | 16,134             | —                  |  | —                   | 3,402              |
| —                    | —                  | —                  |  | —                   | —                  |
| —                    | —                  | —                  |  | —                   | —                  |
| —                    | —                  | —                  |  | —                   | —                  |
| —                    | —                  | —                  |  | —                   | —                  |
| —                    | —                  | —                  |  | —                   | —                  |
| —                    | —                  | —                  |  | —                   | —                  |
| 126,332              | 8,563              | 69,762             |  | 21,888              | 445,716            |
| 88,627               | 21,445             | 6,679              |  | 1,251               | 1,897              |
| <b>1,904,184,013</b> | <b>105,994,457</b> | <b>744,539,901</b> |  | <b>381,555,895</b>  | <b>152,407,653</b> |
| —                    | 26,691             | 109,439            |  | 234,433             | —                  |
| —                    | —                  | —                  |  | —                   | —                  |
| 1,659,438            | 91,346             | 1,812,079          |  | 216,102             | 673,828            |
| 1,547,999            | 83,290             | 633,757            |  | 384,355             | 123,424            |
| —                    | —                  | —                  |  | —                   | —                  |
| —                    | —                  | —                  |  | —                   | —                  |
| 7,010,347            | 457,008            | 218,225            |  | 1,131               | 34                 |
| —                    | —                  | —                  |  | —                   | —                  |
| —                    | —                  | —                  |  | —                   | —                  |
| —                    | —                  | —                  |  | —                   | —                  |
| —                    | —                  | —                  |  | —                   | —                  |
| —                    | —                  | —                  |  | —                   | —                  |
| 2,805,075            | 450,966            | 5,161,269          |  | 4,780,020           | —                  |
| 2,086,990            | 111,833            | 628,275            |  | 310,085             | 137,920            |
| <b>15,109,849</b>    | <b>1,221,134</b>   | <b>8,563,044</b>   |  | <b>5,926,126</b>    | <b>935,206</b>     |
| <b>1,889,074,164</b> | <b>104,773,323</b> | <b>735,976,857</b> |  | <b>375,629,769</b>  | <b>151,472,447</b> |
| 2,030,363,864        | 113,092,497        | 691,768,275        |  | 412,637,275         | 163,554,070        |
| 2,453,536,148        | 115,934,078        | 716,894,817        |  | 412,449,901         | 144,311,731        |
| 4,441,241,305        | 186,347,498        | 1,202,482,690      |  | 564,399,741         | 199,775,419        |

## 淨資產報表

截至 2024 年 6 月 30 日

|                            | 歐洲中小型企業<br>基金<br>(EUR) | 歐洲股票收益<br>基金<br>(EUR) | 邊境市場基金<br>(USD)    |
|----------------------------|------------------------|-----------------------|--------------------|
| <b>資產</b>                  |                        |                       |                    |
| 證券投資市值 (附註 2(b), 3)        | 84,131,708             | 22,983,417            | 273,397,017        |
| 在銀行和經紀公司的存款                | 35,558                 | 80,845                | 434,291            |
| 定期存款 (附註 4)                | 5,900,000              | 800,000               | 2,800,000          |
| 出售投資應收款項                   | 1,027,536              | —                     | —                  |
| 證券申購應收款項                   | 262,847                | 54,014                | 254,986            |
| 應收利息及股利 (淨額)               | 40,257                 | 28,861                | 749,793            |
| 遠期外匯契約未實現盈利 (附註 2(c), 5)   | 2,479                  | 29,306                | 14,046             |
| 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)   | —                      | —                     | —                  |
| 總報酬交換契約未實現盈利 (附註 2(h), 8)  | —                      | —                     | —                  |
| 信用違約交換契約市值 (附註 2(j), 10)   | —                      | —                     | —                  |
| 選擇權契約市值 (附註 2(k), 11)      | —                      | —                     | —                  |
| 按市值投資於抵押滾動交易 (附註 2(m), 12) | —                      | —                     | —                  |
| 契約差額未實現盈利 (附註 2(i), 9)     | —                      | —                     | —                  |
| 可退稅款                       | 129,985                | 109,096               | 84,732             |
| 其他應收款項                     | 1,708                  | 3,395                 | —                  |
| <b>資產總額</b>                | <b>91,532,078</b>      | <b>24,088,934</b>     | <b>277,734,865</b> |
| <b>負債</b>                  |                        |                       |                    |
| 購買投資應付款項                   | 457,069                | —                     | 808,647            |
| 購買抵押滾動交易應付款項 (附註 2(m), 12) | —                      | —                     | —                  |
| 證券贖回應付款項                   | 24,738                 | 55,133                | 288,977            |
| 應付投資管理費 (附註 14)            | 70,192                 | 19,350                | 329,476            |
| 應付績效費 (附註 15)              | —                      | —                     | —                  |
| 銀行透支                       | —                      | —                     | —                  |
| 遠期外匯契約未實現虧損 (附註 2(c), 5)   | —                      | 2,655                 | 223,673            |
| 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)   | —                      | —                     | —                  |
| 總報酬交換契約未實現虧損 (附註 2(h), 8)  | —                      | —                     | —                  |
| 信用違約交換契約市值 (附註 2(j), 10)   | —                      | —                     | —                  |
| 選擇權契約市值 (附註 2(k), 11)      | —                      | —                     | —                  |
| 契約差額未實現虧損 (附註 2(i), 9)     | —                      | —                     | —                  |
| 應付稅款                       | —                      | —                     | 2,274,776          |
| 應付費用                       | 87,357                 | 21,418                | 413,128            |
| <b>負債總額</b>                | <b>639,356</b>         | <b>98,556</b>         | <b>4,338,677</b>   |
| <b>淨資產總額</b>               | <b>90,892,722</b>      | <b>23,990,378</b>     | <b>273,396,188</b> |
| <b>三年資產概要</b>              |                        |                       |                    |
| 2023 年 6 月 30 日            | 80,992,904             | 28,435,527            | 236,989,884        |
| 2022 年 6 月 30 日            | 71,007,079             | 93,158,018            | 253,078,398        |
| 2021 年 6 月 30 日            | 98,818,392             | 96,023,087            | 333,085,180        |
| *請參見附註 1 瞭解基金活動。           |                        |                       |                    |

## 淨資產報表

截至 2024 年 6 月 30 日

| 全球平衡基金<br>(USD)    | 全球債券基金<br>(USD)      | 全球氣候變遷<br>基金<br>(EUR) | 全球股票收益<br>基金<br>(USD) | 全球基金<br>(USD)      | 全球非投資等級<br>債券基金<br>(USD) |
|--------------------|----------------------|-----------------------|-----------------------|--------------------|--------------------------|
| 483,948,690        | 2,621,519,264        | 1,244,771,845         | 61,464,889            | 563,533,894        | 86,683,585               |
| 3,247,115          | 127,527,910          | 271,760               | 36,755                | 90,315             | 767,965                  |
| —                  | —                    | 84,353,768            | 200,000               | 28,400,000         | —                        |
| —                  | —                    | —                     | 557,976               | —                  | —                        |
| 479,679            | 1,257,080            | 1,965,156             | 36,485                | 229,859            | 710,464                  |
| 3,210,864          | 40,400,000           | 1,217,128             | 51,528                | 708,256            | 1,911,427                |
| 97                 | 2,082,266            | 427,360               | 54                    | —                  | 2,979                    |
| —                  | —                    | —                     | —                     | —                  | —                        |
| —                  | —                    | —                     | —                     | —                  | —                        |
| —                  | —                    | —                     | —                     | —                  | —                        |
| —                  | —                    | —                     | —                     | —                  | —                        |
| —                  | 10,844,454           | —                     | —                     | —                  | —                        |
| —                  | —                    | —                     | —                     | —                  | —                        |
| —                  | —                    | —                     | —                     | —                  | —                        |
| 91,905             | 254,606              | 237,922               | 23,342                | 246,844            | 2,960                    |
| 4,658              | 7,280                | 210                   | 17,877                | 50                 | 2,629                    |
| <b>490,983,008</b> | <b>2,803,892,860</b> | <b>1,333,245,149</b>  | <b>62,388,906</b>     | <b>593,209,218</b> | <b>90,082,009</b>        |
| —                  | —                    | —                     | —                     | —                  | 400,000                  |
| —                  | —                    | —                     | —                     | —                  | —                        |
| 827,849            | 4,742,235            | 2,437,991             | 90,157                | 197,649            | 378,661                  |
| 325,788            | 1,667,653            | 1,022,555             | 51,321                | 491,142            | 61,358                   |
| —                  | —                    | —                     | —                     | —                  | —                        |
| —                  | —                    | —                     | —                     | —                  | —                        |
| 84,238             | 36,384,133           | 8,087                 | 187                   | —                  | 415,153                  |
| —                  | —                    | —                     | —                     | —                  | —                        |
| —                  | 21,683,841           | —                     | —                     | —                  | —                        |
| —                  | —                    | —                     | —                     | —                  | —                        |
| —                  | —                    | —                     | —                     | —                  | —                        |
| —                  | 9,281,319            | —                     | —                     | —                  | —                        |
| —                  | —                    | —                     | —                     | —                  | —                        |
| 25,020             | 46,800               | 3,526,603             | —                     | —                  | 58,159                   |
| 458,778            | 2,515,835            | 993,161               | 48,724                | 510,867            | 83,491                   |
| <b>1,721,673</b>   | <b>76,321,816</b>    | <b>7,988,397</b>      | <b>190,389</b>        | <b>1,199,658</b>   | <b>1,396,822</b>         |
| <b>489,261,335</b> | <b>2,727,571,044</b> | <b>1,325,256,752</b>  | <b>62,198,517</b>     | <b>592,009,560</b> | <b>88,685,187</b>        |
| 491,043,122        | 3,493,575,517        | 1,362,948,539         | 60,858,969            | 600,802,071        | 80,705,779               |
| 477,296,908        | 4,024,347,071        | 972,545,333           | 58,942,475            | 548,136,949        | 83,039,013               |
| 587,976,883        | 6,104,669,852        | 904,666,591           | 77,986,365            | 847,214,503        | 111,196,701              |

## 淨資產報表

截至 2024 年 6 月 30 日

|                               | 中小型企業基金<br>(USD)  | 全球債券總報酬<br>基金<br>(USD) | 成長 ( 歐元 )<br>基金<br>(EUR) |
|-------------------------------|-------------------|------------------------|--------------------------|
| <b>資產</b>                     |                   |                        |                          |
| 證券投資市值 ( 附註 2(b) , 3 )        | 95,325,002        | 1,875,856,759          | 7,319,521,957            |
| 在銀行和經紀公司的存款                   | 62,020            | 56,840,755             | 9,159,291                |
| 定期存款 ( 附註 4 )                 | 4,000,000         | —                      | 312,600,000              |
| 出售投資應收款項                      | —                 | —                      | 5,512,985                |
| 證券申購應收款項                      | 26,765            | 1,614,877              | 240,239                  |
| 應收利息及股利 ( 淨額 )                | 61,623            | 43,278,290             | 4,447,397                |
| 遠期外匯契約未實現盈利 ( 附註 2(c) , 5 )   | —                 | 6,554,293              | —                        |
| 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 )   | —                 | —                      | —                        |
| 總報酬交換契約未實現盈利 ( 附註 2(h) , 8 )  | —                 | —                      | —                        |
| 信用違約交換契約市值 ( 附註 2(j) , 10 )   | —                 | —                      | —                        |
| 選擇權契約市值 ( 附註 2(k) , 11 )      | —                 | 6,265,704              | —                        |
| 按市值投資於抵押滾動交易 ( 附註 2(m) , 12 ) | —                 | —                      | —                        |
| 契約差額未實現盈利 ( 附註 2(i) , 9 )     | —                 | —                      | —                        |
| 可退稅款                          | 90,482            | 154,440                | 1,603,769                |
| 其他應收款項                        | 2,502             | 82,907                 | 2,477                    |
| <b>資產總額</b>                   | <b>99,568,394</b> | <b>1,990,648,025</b>   | <b>7,653,088,115</b>     |
| <b>負債</b>                     |                   |                        |                          |
| 購買投資應付款項                      | —                 | —                      | —                        |
| 購買抵押滾動交易應付款項 ( 附註 2(m) , 12 ) | —                 | —                      | —                        |
| 證券贖回應付款項                      | 139,888           | 6,176,952              | 896,894                  |
| 應付投資管理費 ( 附註 14 )             | 82,259            | 1,184,459              | 6,286,753                |
| 應付績效費 ( 附註 15 )               | —                 | —                      | —                        |
| 銀行透支                          | —                 | —                      | —                        |
| 遠期外匯契約未實現虧損 ( 附註 2(c) , 5 )   | —                 | 25,236,024             | —                        |
| 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 )   | —                 | 7,199,228              | —                        |
| 總報酬交換契約未實現虧損 ( 附註 2(h) , 8 )  | —                 | —                      | —                        |
| 信用違約交換契約市值 ( 附註 2(j) , 10 )   | —                 | —                      | —                        |
| 選擇權契約市值 ( 附註 2(k) , 11 )      | —                 | 5,362,545              | —                        |
| 契約差額未實現虧損 ( 附註 2(i) , 9 )     | —                 | —                      | —                        |
| 應付稅款                          | 223,894           | 1,390,740              | 5,013,144                |
| 應付費用                          | 84,169            | 1,919,982              | 6,397,285                |
| <b>負債總額</b>                   | <b>530,210</b>    | <b>48,469,930</b>      | <b>18,594,076</b>        |
| <b>淨資產總額</b>                  | <b>99,038,184</b> | <b>1,942,178,095</b>   | <b>7,634,494,039</b>     |
| <b>三年資產概要</b>                 |                   |                        |                          |
| 2023 年 6 月 30 日               | 98,779,704        | 2,458,073,822          | 6,927,993,611            |
| 2022 年 6 月 30 日               | 95,762,804        | 3,041,706,164          | 6,401,429,968            |
| 2021 年 6 月 30 日               | 132,708,301       | 5,492,303,432          | 7,117,471,133            |
| *請參見附註 1 瞭解基金活動。              |                   |                        |                          |

淨資產報表

截至 2024 年 6 月 30 日

拉丁美洲基金  
(USD)

|             |
|-------------|
| 541,147,070 |
| 1,533,574   |
| 24,800,000  |
| —           |
| 527,693     |
| 3,535,786   |
| 404,598     |
| —           |
| —           |
| —           |
| —           |
| —           |
| —           |
| 57          |
| 571,948,778 |
| —           |
| —           |
| 1,560,424   |
| 656,596     |
| —           |
| —           |
| 201,318     |
| —           |
| —           |
| —           |
| —           |
| —           |
| 611,545     |
| 3,029,883   |
| 568,918,895 |
| 763,929,924 |
| 680,664,731 |
| 816,458,588 |



## 營運及淨資產變動報表

截至 2024 年 6 月 30 日止年度

|                             | 總額<br>(USD)      | 生技領航基金<br>(USD) |
|-----------------------------|------------------|-----------------|
| 年初淨資產                       | 61,168,580,011   | 1,721,081,398   |
| 貨幣換算調整                      | (264,232,268)    | —               |
|                             | 60,904,347,743   | 1,721,081,398   |
| 收入                          |                  |                 |
| 股利 (除去扣繳稅款) (附註 2(n))       | 599,535,378      | 5,940,912       |
| 債務證券利息收入 (除去扣繳稅款) (附註 2(n)) | 1,154,419,160    | 1,528,036       |
| 銀行利息 (附註 2(n))              | 10,386,488       | 88,600          |
| 證券借貸 (附註 2(o), 13)          | 2,514,048        | 30,191          |
| 交換契約淨利息收入 (附註 2(n))         | 4,176,699        | —               |
| 雜項收入 (附註 2(n))              | 25,307,320       | —               |
| 總收入                         | 1,796,339,093    | 7,587,739       |
| 費用                          |                  |                 |
| 投資管理費、維護服務費 (附註 14、17 和 19) | 837,770,997      | 25,398,409      |
| 投資經理費 (附註 15)               | 25,472           | —               |
| 行政及股務代理費                    | 144,320,300      | 3,887,910       |
| 董事費 (附註 20)                 | 404,191          | 10,605          |
| 申購稅 (附註 18)                 | 28,463,193       | 810,282         |
| 保管費                         | 7,228,835        | 61,595          |
| 審計費                         | 1,130,672        | 14,085          |
| 印刷及出版開支                     | 2,816,191        | 60,513          |
| 銀行手續費                       | 283,533          | —               |
| 利率交換淨利息費用                   | 18,788,981       | —               |
| 其他費用 (附註 22)                | 16,753,162       | 362,204         |
| 總費用                         | 1,057,985,527    | 30,605,603      |
| 費用償付 (附註 21)                | (21,581,250)     | —               |
| 費用淨額                        | 1,036,404,277    | 30,605,603      |
| 投資淨收入 / (支出)                | 759,934,816      | (23,017,864)    |
| 投資出售已實現淨盈利 / (虧損)           | 2,199,040,967    | 164,403,802     |
| 遠期外匯契約已實現淨盈利 / (虧損)         | (287,573,785)    | (844,326)       |
| 金融期貨契約已實現淨盈利 / (虧損)         | 286,812          | —               |
| 交叉貨幣交換契約已實現淨盈利 / (虧損)       | 4,013            | —               |
| 利率交換契約已實現淨盈利 / (虧損)         | (982,475)        | —               |
| 總報酬交換契約已實現淨盈利 / (虧損)        | 2,636,445        | —               |
| 契約差額已實現淨盈利 / (虧損)           | (9,769)          | —               |
| 信用違約交換契約已實現淨盈利 / (虧損)       | (10,569,291)     | —               |
| 選擇權契約已實現淨盈利 / (虧損)          | (20,759,069)     | —               |
| 抵押滾動交易已實現淨盈利 / (虧損)         | 614,965          | —               |
| 外匯交易已實現淨盈利 / (虧損)           | 27,299,920       | 695,501         |
| 本年度已實現淨盈利 / (虧損)            | 2,669,923,549    | 141,237,113     |
| 下列各項之未實現溢價 / (折價) 淨額的變動：    |                  |                 |
| 投資                          | 6,229,399,098    | 253,187,599     |
| 遠期外匯契約                      | (102,929,716)    | (479,556)       |
| 金融期貨契約                      | 3,821,017        | —               |
| 交叉貨幣交換契約                    | (1,040)          | —               |
| 利率交換契約                      | (19,247,800)     | —               |
| 總報酬交換契約                     | (642,034)        | —               |
| 選擇權契約                       | 2,580,555        | —               |
| 選擇權契約                       | (7,379,980)      | —               |
| 契約差額                        | 6,130,895        | —               |
| 抵押滾動交易                      | 57,481           | —               |
| 外匯交易                        | (7,895,534)      | 21              |
| 資本收益稅                       | (121,431,498)    | —               |
| 營運結果致使淨資產增加 / (減少) 淨額       | 8,652,384,993    | 393,945,177     |
| 資本變動                        |                  |                 |
| 發行股份                        | 22,029,101,214   | 472,099,386     |
| 贖回股份                        | (21,609,977,500) | (950,861,932)   |
| 損益平準 (附註 25)                | 30,815,857       | —               |
|                             | 449,939,571      | (478,762,546)   |
| 支付/累計股利                     | (876,542,239)    | —               |
| 資本變動結果致使淨資產增加 / (減少) 淨額     | (426,602,668)    | (478,762,546)   |
| 年終淨資產                       | 69,130,130,068   | 1,636,264,029   |

\*請參見附註 1 瞭解基金活動。

營運及淨資產變動報表

截至 2024 年 6 月 30 日止年度

|  |                 |
|--|-----------------|
|  | 歐洲非投資等級<br>債券基金 |
|  | (EUR)           |
|  | 298,663,937     |
|  | -               |
|  | 298,663,937     |
|  | -               |
|  | 16,496,559      |
|  | 425,983         |
|  | 134             |
|  | -               |
|  | -               |
|  | 16,922,676      |
|  | 3,436,197       |
|  | -               |
|  | 667,708         |
|  | 1,777           |
|  | 123,604         |
|  | 19,187          |
|  | 11,985          |
|  | 17,338          |
|  | -               |
|  | -               |
|  | 88,443          |
|  | 4,366,239       |
|  | (485,044)       |
|  | 3,881,195       |
|  | 13,041,481      |
|  | (6,675,978)     |
|  | (474,003)       |
|  | -               |
|  | -               |
|  | -               |
|  | -               |
|  | -               |
|  | -               |
|  | 75,473          |
|  | 5,966,973       |
|  | 21,148,225      |
|  | (158,183)       |
|  | -               |
|  | -               |
|  | -               |
|  | -               |
|  | -               |
|  | -               |
|  | 3,934           |
|  | -               |
|  | 26,960,949      |
|  | 55,821,024      |
|  | (110,805,962)   |
|  | (2,086,976)     |
|  | (57,071,914)    |
|  | (9,130,506)     |
|  | (66,202,420)    |
|  | 259,422,466     |

## 營運及淨資產變動報表

截至 2024 年 6 月 30 日止年度

1. *Journal of the American Medical Association*, 2000; 283: 2689-2695.

## 營運及淨資產變動報表

截至 2024 年 6 月 30 日止年度

[illegible]

## 營運及淨資產變動報表

截至 2024 年 6 月 30 日止年度

|                                 | 吉富世界基金<br>(USD) | 全球穩定月收益基金<br>(USD) |
|---------------------------------|-----------------|--------------------|
| 年初淨資產                           | 242,806,724     | 38,176,341         |
| 貨幣換算調整                          | —               | —                  |
|                                 | 242,806,724     | 38,176,341         |
| 收入                              |                 |                    |
| 股利 ( 除去扣繳稅款 ) ( 附註 2(n) )       | 974,201         | 2,646,034          |
| 債務證券利息收入 ( 除去扣繳稅款 ) ( 附註 2(n) ) | 231,205         | 4,545,777          |
| 銀行利息 ( 附註 2(n) )                | 3,834           | 12,554             |
| 證券借貸 ( 附註 2(o) , 13 )           | 7,300           | —                  |
| 交換契約淨利息收入 ( 附註 2(n) )           | —               | —                  |
| 雜項收入 ( 附註 2(n) )                | —               | 4,357              |
| 總收入                             | 1,216,540       | 7,208,722          |
| 費用                              |                 |                    |
| 投資管理費、維護服務費 ( 附註 14、17 和 19 )   | 3,638,831       | 1,028,244          |
| 投資經理費 ( 附註 15 )                 | —               | —                  |
| 行政及股務代理費                        | 634,534         | 247,705            |
| 董事費 ( 附註 20 )                   | 1,337           | 745                |
| 申購稅 ( 附註 18 )                   | 107,257         | 29,717             |
| 保管費                             | 10,201          | 5,290              |
| 審計費                             | 11,242          | 13,580             |
| 印刷及出版開支                         | 12,887          | 9,986              |
| 銀行手續費                           | —               | —                  |
| 利率交換淨利息費用                       | —               | —                  |
| 其他費用 ( 附註 22 )                  | 85,332          | 63,787             |
| 總費用                             | 4,501,621       | 1,399,054          |
| 費用償付 ( 附註 21 )                  | (4,191)         | (152,050)          |
| 費用淨額                            | 4,497,430       | 1,247,004          |
| 投資淨收入 / ( 支出 )                  | (3,280,890)     | 5,961,718          |
| 投資出售已實現淨盈利 / ( 虧損 )             | 5,165,495       | (264,428)          |
| 遠期外匯契約已實現淨盈利 / ( 虧損 )           | —               | (152,003)          |
| 金融期貨契約已實現淨盈利 / ( 虧損 )           | —               | (124,124)          |
| 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 )            | —               | 24,340             |
| 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 )             | 225,479         | 40,591             |
| 本年度已實現淨盈利 / ( 虧損 )              | 2,110,084       | 5,486,094          |
| 下列各項之未實現溢價 / ( 折價 ) 淨額的變動：      |                 |                    |
| 投資                              | 3,656,928       | 1,311,491          |
| 遠期外匯契約                          | —               | (121,059)          |
| 金融期貨契約                          | —               | 4,178              |
| 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                            | 27,711          | (173)              |
| 資本收益稅                           | —               | —                  |
| 營運結果致使淨資產增加 / ( 減少 ) 淨額         | 5,794,723       | 6,680,531          |
| 資本變動                            |                 |                    |
| 發行股份                            | 17,955,850      | 112,585,470        |
| 贖回股份                            | (60,623,849)    | (22,817,331)       |
| 損益平準 ( 附註 25 )                  | (101)           | (244,442)          |
|                                 | (42,668,100)    | 89,523,697         |
| 支付/累計股利                         | —               | (1,932,358)        |
| 資本變動結果致使淨資產增加 / ( 減少 ) 淨額       | (42,668,100)    | 87,591,339         |
| 年終淨資產                           | 205,933,347     | 132,448,211        |

\*請參見附註 1 瞭解基金活動。

## 營運及淨資產變動報表

截至 2024 年 6 月 30 日止年度

| 全球房地產基金<br>(USD) | 波灣富裕債券<br>基金<br>(USD) | 公司債基金<br>(USD) | 穩定月收益基金<br>(USD) | 印度基金<br>(USD) | 創新科技基金<br>(USD) |
|------------------|-----------------------|----------------|------------------|---------------|-----------------|
| 102,352,839      | 367,788,422           | 948,529,566    | 3,800,287,627    | 1,334,994,536 | 392,377,235     |
| -                | -                     | -              | -                | -             | -               |
| 102,352,839      | 367,788,422           | 948,529,566    | 3,800,287,627    | 1,334,994,536 | 392,377,235     |
| 2,886,756        | -                     | -              | 111,653,926      | 12,517,641    | 1,127,995       |
| 34,073           | 18,449,110            | 64,531,303     | 182,935,912      | 1,844,413     | 168,838         |
| 5,714            | 7,620                 | 40,410         | 813,140          | 20,542        | 31,034          |
| 8,147            | -                     | -              | 48,815           | -             | -               |
| -                | -                     | -              | -                | -             | -               |
| -                | 335,200               | 4,014          | 17,973,269       | -             | -               |
| 2,934,690        | 18,791,930            | 64,575,727     | 313,425,062      | 14,382,596    | 1,327,867       |
| 1,430,156        | 2,917,539             | 11,313,852     | 70,473,087       | 25,515,058    | 5,619,103       |
| -                | -                     | -              | -                | -             | -               |
| 262,065          | 733,904               | 2,138,604      | 10,990,575       | 4,474,548     | 999,196         |
| 631              | 1,984                 | 5,971          | 30,846           | 13,643        | 2,700           |
| 41,860           | 121,122               | 460,041        | 2,401,987        | 865,302       | 170,337         |
| 9,896            | 25,894                | 34,292         | 231,036          | 364,029       | 18,145          |
| 14,295           | 13,861                | 13,701         | 13,271           | 14,242        | 13,061          |
| 8,829            | 20,284                | 42,575         | 193,059          | 98,507        | 24,494          |
| -                | -                     | -              | -                | -             | -               |
| -                | 1,671,707             | -              | -                | -             | -               |
| 59,454           | 114,590               | 228,322        | 953,274          | 477,743       | 99,597          |
| 1,827,186        | 5,620,885             | 14,237,358     | 85,287,135       | 31,823,072    | 6,946,633       |
| -                | (9)                   | -              | (217)            | (3,409)       | (248,248)       |
| 1,827,186        | 5,620,876             | 14,237,358     | 85,286,918       | 31,819,663    | 6,698,385       |
| 1,107,504        | 13,171,054            | 50,338,369     | 228,138,144      | (17,437,067)  | (5,370,518)     |
| (6,062,464)      | (15,631,682)          | 4,193,980      | 57,687,898       | 145,036,437   | 22,218,596      |
| (646,223)        | (722,333)             | (379,138)      | (25,020,803)     | (664,871)     | (2,436,486)     |
| -                | -                     | -              | (9,068,465)      | -             | -               |
| -                | -                     | -              | -                | -             | -               |
| -                | 155,666               | -              | -                | -             | -               |
| -                | -                     | -              | -                | -             | -               |
| -                | -                     | -              | -                | -             | -               |
| -                | (193,432)             | -              | -                | -             | -               |
| -                | -                     | -              | 12,959,169       | -             | -               |
| -                | -                     | -              | -                | -             | -               |
| 96,002           | 427,212               | 283,284        | 4,502,587        | (212,736)     | 463,146         |
| (5,505,181)      | (2,793,515)           | 54,436,495     | 269,198,530      | 126,721,763   | 14,874,738      |
| 7,749,459        | 17,855,567            | 39,552,346     | 17,718,297       | 493,926,739   | 107,119,539     |
| (202,817)        | (1,121,084)           | 45,704         | (5,777,638)      | (491,538)     | (2,256,883)     |
| -                | -                     | -              | 1,502,045        | -             | -               |
| -                | -                     | -              | -                | -             | -               |
| -                | (963,030)             | -              | -                | -             | -               |
| -                | -                     | -              | -                | -             | -               |
| -                | 178,046               | -              | -                | -             | -               |
| -                | -                     | -              | 163,031          | -             | -               |
| -                | -                     | -              | -                | -             | -               |
| -                | -                     | -              | -                | -             | -               |
| 2,565            | -                     | (23)           | (61,827)         | 758,703       | (358)           |
| -                | -                     | -              | -                | (73,196,041)  | -               |
| 2,044,026        | 13,155,984            | 94,034,522     | 282,742,438      | 547,719,626   | 119,737,036     |
| 29,462,940       | 85,198,299            | 132,927,480    | 5,092,941,600    | 1,748,413,209 | 71,624,976      |
| (35,172,947)     | (182,982,828)         | (122,453,781)  | (3,252,858,397)  | (865,892,983) | (109,576,002)   |
| (53,163)         | (2,229,793)           | 2,379,450      | 1,881,256        | 111,095       | -               |
| (5,763,170)      | (100,014,322)         | 12,853,149     | 1,841,964,459    | 882,631,321   | (37,951,026)    |
| (496,799)        | (8,785,677)           | (55,858,147)   | (355,111,931)    | (14)          | -               |
| (6,259,969)      | (108,799,999)         | (43,004,998)   | 1,486,852,528    | 882,631,307   | (37,951,026)    |
| 98,136,896       | 272,144,407           | 999,559,090    | 5,569,882,593    | 2,765,345,469 | 474,163,245     |

## 營運及淨資產變動報表

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|                             | 日本基金<br>(JPY)   | 多空策略基金<br>(USD) |
|-----------------------------|-----------------|-----------------|
| 年初淨資產                       | 9,064,963,673   | 896,346,291     |
| 貨幣換算調整                      | —               | —               |
|                             | 9,064,963,673   | 896,346,291     |
| 收入                          |                 |                 |
| 股利 (除去扣繳稅款) (附註 2(n))       | 246,748,935     | 1,567,906       |
| 債務證券利息收入 (除去扣繳稅款) (附註 2(n)) | —               | 27,410,574      |
| 銀行利息 (附註 2(n))              | —               | 706,781         |
| 證券借貸 (附註 2(o), 13)          | 1,114,505       | —               |
| 交換契約淨利息收入 (附註 2(n))         | —               | —               |
| 雜項收入 (附註 2(n))              | —               | 382,102         |
| 總收入                         | 247,863,440     | 30,067,363      |
| 費用                          |                 |                 |
| 投資管理費、維護服務費 (附註 14、17 和 19) | 182,080,470     | 14,981,665      |
| 投資經理費 (附註 15)               | —               | 25,472          |
| 行政及股務代理費                    | 33,220,498      | 1,634,122       |
| 董事費 (附註 20)                 | 93,218          | 6,803           |
| 申購稅 (附註 18)                 | 6,128,068       | 219,567         |
| 保管費                         | 854,429         | 561,728         |
| 審計費                         | 1,510,018       | 40,450          |
| 印刷及出版開支                     | 1,449,525       | 232             |
| 銀行手續費                       | 1,156,175       | 245,026         |
| 利率交換淨利息費用                   | —               | 273,010         |
| 其他費用 (附註 22)                | 5,442,917       | 850,631         |
| 總費用                         | 231,935,318     | 18,838,706      |
| 費用償付 (附註 21)                | (2,630,789)     | (2,192,322)     |
| 費用淨額                        | 229,304,529     | 16,646,384      |
| 投資淨收入 / (支出)                | 18,558,911      | 13,420,979      |
| 投資出售已實現淨盈利 / (虧損)           | 442,801,201     | 14,267,503      |
| 遠期外匯契約已實現淨盈利 / (虧損)         | 235,806,040     | (13,157,367)    |
| 金融期貨契約已實現淨盈利 / (虧損)         | —               | 5,883,939       |
| 交叉貨幣交換契約已實現淨盈利 / (虧損)       | —               | 4,013           |
| 利率交換契約已實現淨盈利 / (虧損)         | —               | 724,628         |
| 總報酬交換契約已實現淨盈利 / (虧損)        | —               | 1,401,101       |
| 契約差額已實現淨盈利 / (虧損)           | —               | (9,769)         |
| (虧損)                        | —               | (7,800,364)     |
| 選擇權契約已實現淨盈利 / (虧損)          | —               | (3,478,099)     |
| 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)           | (17,011,625)    | (5,190,184)     |
| 本年度已實現淨盈利 / (虧損)            | 680,154,527     | 6,066,380       |
| 下列各項之未實現溢價 / (折價) 淨額的變動：    |                 |                 |
| 投資                          | 2,953,101,843   | 17,247,446      |
| 遠期外匯契約                      | 26,327,164      | (3,684,206)     |
| 金融期貨契約                      | —               | (1,540,234)     |
| 交叉貨幣交換契約                    | —               | (1,040)         |
| 利率交換契約                      | —               | (841,957)       |
| 總報酬交換契約                     | —               | (975,230)       |
| 選擇權契約                       | —               | (9,821)         |
| 選擇權契約                       | —               | 727,515         |
| 契約差額                        | —               | 6,130,895       |
| 抵押滾動交易                      | —               | —               |
| 外匯交易                        | 5,134           | 722,633         |
| 資本收益稅                       | —               | —               |
| 營運結果致使淨資產增加 / (減少) 淨額       | 3,659,588,668   | 23,842,381      |
| 資本變動                        |                 |                 |
| 發行股份                        | 17,476,427,397  | 156,251,909     |
| 贖回股份                        | (9,875,225,814) | (439,071,790)   |
| 損益平準 (附註 25)                | 11,238,424      | (1,891,157)     |
|                             | 7,612,440,007   | (284,711,038)   |
| 支付/累計股利                     | —               | (71,867)        |
| 資本變動結果致使淨資產增加 / (減少) 淨額     | 7,612,440,007   | (284,782,905)   |
| 年終淨資產                       | 20,336,992,348  | 635,405,767     |

\*請參見附註 1 瞭解基金活動。

## 營運及淨資產變動報表

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| 互利歐洲基金<br>(EUR) | 互利全球領航<br>基金<br>(USD) | 互利美國價值<br>基金<br>(USD) | 天然資源基金<br>(USD) |
|-----------------|-----------------------|-----------------------|-----------------|
| 540,576,510     | 514,327,080           | 277,306,239           | 319,888,129     |
| -               | -                     | -                     | -               |
| 540,576,510     | 514,327,080           | 277,306,239           | 319,888,129     |
| 18,516,002      | 12,312,029            | 3,956,124             | 6,518,159       |
| 308,209         | 1,382,257             | 1,352,393             | 232,818         |
| 300,667         | 18,839                | 8,940                 | 23,476          |
| 149,549         | 94,909                | 43,550                | 20,565          |
| -               | -                     | -                     | -               |
| -               | -                     | -                     | -               |
| 19,274,427      | 13,808,034            | 5,361,007             | 6,795,018       |
| 7,510,851       | 7,287,955             | 3,915,443             | 4,873,057       |
| -               | -                     | -                     | -               |
| 1,263,068       | 1,256,956             | 632,734               | 693,764         |
| 3,348           | 3,297                 | 1,580                 | 1,757           |
| 235,094         | 210,835               | 118,370               | 137,796         |
| 48,591          | 32,848                | 9,943                 | 11,480          |
| 13,469          | 14,998                | 14,181                | 12,588          |
| 25,103          | 25,842                | 13,856                | 13,718          |
| -               | -                     | -                     | -               |
| -               | -                     | -                     | -               |
| 133,950         | 145,620               | 87,465                | 75,871          |
| 9,233,474       | 8,978,351             | 4,793,572             | 5,820,031       |
| (9,856)         | (22)                  | (2,784)               | -               |
| 9,223,618       | 8,978,329             | 4,790,788             | 5,820,031       |
| 10,050,809      | 4,829,705             | 570,219               | 974,987         |
| 10,123,624      | 46,705,246            | 24,531,265            | 21,338,092      |
| 14,132          | 477,752               | (85,346)              | 180,714         |
| -               | -                     | -                     | -               |
| -               | -                     | -                     | -               |
| -               | -                     | -                     | -               |
| -               | -                     | -                     | -               |
| -               | -                     | -                     | -               |
| -               | -                     | -                     | -               |
| -               | -                     | -                     | -               |
| 76,971          | 50,757                | 100,073               | 712,427         |
| 20,265,536      | 52,063,460            | 25,116,211            | 23,206,220      |
| 49,226,855      | (1,703,742)           | 314,308               | 2,752,677       |
| (10,820)        | (1,075,751)           | (61,872)              | (514,373)       |
| -               | -                     | -                     | -               |
| -               | -                     | -                     | -               |
| -               | -                     | -                     | -               |
| -               | -                     | -                     | -               |
| -               | -                     | -                     | -               |
| -               | -                     | -                     | -               |
| -               | -                     | -                     | -               |
| -               | -                     | -                     | -               |
| 2,784           | (2,631)               | 21                    | 46              |
| -               | -                     | -                     | -               |
| 69,484,355      | 49,281,336            | 25,368,668            | 25,444,570      |
| 41,045,801      | 142,845,082           | 24,555,078            | 156,621,776     |
| (106,992,999)   | (190,495,192)         | (82,208,588)          | (233,557,520)   |
| (241,789)       | (464,192)             | (128,911)             | (51,005)        |
| (66,188,987)    | (48,114,302)          | (57,782,421)          | (76,986,749)    |
| (197,148)       | (187,866)             | -                     | (24,632)        |
| (66,386,135)    | (48,302,168)          | (57,782,421)          | (77,011,381)    |
| 543,674,730     | 515,306,248           | 244,892,486           | 268,321,318     |



## 營運及淨資產變動報表

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## 營運及淨資產變動報表

截至 2024 年 6 月 30 日止年度

| 精選收益基金<br>(USD)    | 科技基金<br>(USD)         | 美元短期票券<br>基金<br>(USD) | 美國政府基金<br>(USD)    | 美國機會基金<br>(USD)      |
|--------------------|-----------------------|-----------------------|--------------------|----------------------|
| 451,978,146        | 9,434,970,262         | 480,563,573           | 739,462,759        | 6,419,577,901        |
| —                  | —                     | —                     | —                  | —                    |
| 451,978,146        | 9,434,970,262         | 480,563,573           | 739,462,759        | 6,419,577,901        |
| 173,788            | 26,066,166            | —                     | —                  | 20,145,720           |
| 23,985,321         | 10,119,090            | 39,982,222            | 30,190,469         | 1,527,493            |
| 107,136            | 553,664               | 120,968               | 79,661             | 348,312              |
| —                  | 296,717               | —                     | —                  | 339,012              |
| 2,955,669          | —                     | —                     | —                  | —                    |
| 38,815             | —                     | —                     | 29,083             | —                    |
| <b>27,260,729</b>  | <b>37,035,637</b>     | <b>40,103,190</b>     | <b>30,299,213</b>  | <b>22,360,537</b>    |
| 6,477,351          | 139,911,513           | 4,249,962             | 6,907,646          | 91,484,363           |
| —                  | —                     | —                     | —                  | —                    |
| 1,139,227          | 22,658,040            | 946,128               | 1,775,749          | 14,999,786           |
| 3,117              | 65,107                | 5,418                 | 4,851              | 42,534               |
| 240,918            | 4,447,922             | 81,478                | 344,310            | 2,982,352            |
| 12,141             | 451,560               | 28,218                | 25,078             | 238,317              |
| 13,959             | 9,013                 | 10,549                | 13,340             | 13,138               |
| 24,544             | 376,953               | 40,910                | 33,157             | 244,272              |
| —                  | —                     | —                     | —                  | —                    |
| 821,061            | —                     | —                     | —                  | —                    |
| 255,213            | 2,148,857             | 182,995               | 301,150            | 1,406,746            |
| <b>8,987,531</b>   | <b>170,068,965</b>    | <b>5,545,658</b>      | <b>9,405,281</b>   | <b>111,411,508</b>   |
| (976,270)          | (2,689,113)           | (2,360,134)           | (511,562)          | (1,656,149)          |
| <b>8,011,261</b>   | <b>167,379,852</b>    | <b>3,185,524</b>      | <b>8,893,719</b>   | <b>109,755,359</b>   |
| <b>19,249,468</b>  | <b>(130,344,215)</b>  | <b>36,917,666</b>     | <b>21,405,494</b>  | <b>(87,394,822)</b>  |
| (7,086,650)        | 905,053,478           | —                     | (2,355,764)        | 918,159,067          |
| (2,510,767)        | (10,564,851)          | —                     | (2,328,587)        | (17,759,792)         |
| 92,243             | —                     | —                     | (1,279,882)        | —                    |
| —                  | —                     | —                     | —                  | —                    |
| —                  | —                     | —                     | —                  | —                    |
| 714,066            | —                     | —                     | —                  | —                    |
| —                  | —                     | —                     | —                  | —                    |
| (1,994,088)        | —                     | —                     | —                  | —                    |
| —                  | —                     | —                     | —                  | —                    |
| 614,965            | —                     | —                     | —                  | —                    |
| (634,128)          | 2,326,421             | 35,167                | 804,346            | 6,113,216            |
| <b>8,445,109</b>   | <b>766,470,833</b>    | <b>36,952,833</b>     | <b>16,245,607</b>  | <b>819,117,669</b>   |
| 12,740,277         | 2,174,402,875         | (217,477)             | (10,605,822)       | 1,038,937,443        |
| (692,393)          | (3,712,210)           | —                     | (1,238,482)        | (7,553,727)          |
| (343,443)          | —                     | —                     | 520,507            | —                    |
| —                  | —                     | —                     | —                  | —                    |
| (18,579)           | —                     | —                     | —                  | —                    |
| 422,901            | —                     | —                     | —                  | —                    |
| 1,992,050          | —                     | —                     | —                  | —                    |
| —                  | —                     | —                     | —                  | —                    |
| —                  | —                     | —                     | —                  | —                    |
| 57,481             | —                     | —                     | —                  | —                    |
| (110,394)          | 51,017                | (1)                   | (4)                | (694)                |
| (2,208)            | —                     | —                     | —                  | —                    |
| <b>22,490,801</b>  | <b>2,937,212,515</b>  | <b>36,735,355</b>     | <b>4,921,806</b>   | <b>1,850,500,691</b> |
| 232,199,396        | 3,053,019,806         | 1,480,988,597         | 362,178,805        | 1,601,484,779        |
| (149,043,797)      | (3,916,956,210)       | (902,042,046)         | (296,693,415)      | (2,418,939,863)      |
| 161,296            | 7,543                 | 14,294,083            | 240,937            | (5,359)              |
| <b>83,316,895</b>  | <b>(863,928,861)</b>  | <b>593,240,634</b>    | <b>65,726,327</b>  | <b>(817,460,443)</b> |
| (14,328,352)       | —                     | (8,455,666)           | (15,767,433)       | (235,205)            |
| 68,988,543         | (863,928,861)         | 584,784,968           | 49,958,894         | (817,695,648)        |
| <b>543,457,490</b> | <b>11,508,253,916</b> | <b>1,102,083,896</b>  | <b>794,343,459</b> | <b>7,452,382,944</b> |

## 營運及淨資產變動報表

截至 2024 年 6 月 30 日止年度

|                             | 亞洲債券基金<br>(USD) | 亞洲成長基金<br>(USD) |
|-----------------------------|-----------------|-----------------|
| 年初淨資產                       | 124,003,568     | 1,974,758,426   |
| 貨幣換算調整                      | —               | —               |
|                             | 124,003,568     | 1,974,758,426   |
| 收入                          |                 |                 |
| 股利 (除去扣繳稅款) (附註 2(n))       | —               | 28,779,325      |
| 債務證券利息收入 (除去扣繳稅款) (附註 2(n)) | 4,471,705       | 1,026,738       |
| 銀行利息 (附註 2(n))              | 63,520          | 30,970          |
| 證券借貸 (附註 2(o), 13)          | —               | 54,496          |
| 交換契約淨利息收入 (附註 2(n))         | —               | —               |
| 雜項收入 (附註 2(n))              | —               | —               |
| 總收入                         | 4,535,225       | 29,891,529      |
| 費用                          |                 |                 |
| 投資管理費、維護服務費 (附註 14、17 和 19) | 1,165,522       | 32,234,327      |
| 投資經理費 (附註 15)               | —               | —               |
| 行政及股務代理費                    | 267,733         | 4,200,794       |
| 董事費 (附註 20)                 | 629             | 11,065          |
| 申購稅 (附註 18)                 | 49,428          | 827,860         |
| 保管費                         | 17,821          | 188,492         |
| 審計費                         | 15,457          | 16,908          |
| 印刷及出版開支                     | 18,986          | 74,393          |
| 銀行手續費                       | —               | —               |
| 利率交換淨利息費用                   | —               | —               |
| 其他費用 (附註 22)                | 71,693          | 401,941         |
| 總費用                         | 1,607,269       | 37,955,780      |
| 費用償付 (附註 21)                | (923)           | —               |
| 費用淨額                        | 1,606,346       | 37,955,780      |
| 投資淨收入 / (支出)                | 2,928,879       | (8,064,251)     |
| 投資出售已實現淨盈利 / (虧損)           | (5,505,917)     | (59,394,087)    |
| 遠期外匯契約已實現淨盈利 / (虧損)         | (5,505,506)     | (1,276,129)     |
| 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)           | 136,707         | 114,299         |
| 本年度已實現淨盈利 / (虧損)            | (7,945,837)     | (68,620,168)    |
| 下列各項之未實現溢價 / (折價) 淨額的變動：    |                 |                 |
| 投資                          | 2,063,147       | 206,905,019     |
| 遠期外匯契約                      | 435,850         | (2,110,901)     |
| 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                        | (12,293)        | 311,385         |
| 資本收益稅                       | 92,501          | (18,237,668)    |
| 營運結果致使淨資產增加 / (減少) 淨額       | (5,366,632)     | 118,247,667     |
| 資本變動                        |                 |                 |
| 發行股份                        | 6,903,238       | 143,485,197     |
| 贖回股份                        | (33,855,642)    | (392,369,939)   |
| 損益平準 (附註 25)                | (249,088)       | (22,007)        |
|                             | (27,201,492)    | (248,906,749)   |
| 支付/累計股利                     | (1,319,617)     | (129,062)       |
| 資本變動結果致使淨資產增加 / (減少) 淨額     | (28,521,109)    | (249,035,811)   |
| 年終淨資產                       | 90,115,827      | 1,843,970,282   |

\*請參見附註 1 瞭解基金活動。

## 營運及淨資產變動報表

截至 2024 年 6 月 30 日止年度

| 亞洲小型企業<br>基金<br>(USD) | 金磚四國基金<br>(USD) | 大中華基金<br>(USD) | 東歐基金<br>(EUR) | 新興國家固定收<br>益基金<br>(USD) | 新興市場月收<br>益基金<br>(USD) | 新興國家基金<br>(USD) |
|-----------------------|-----------------|----------------|---------------|-------------------------|------------------------|-----------------|
| 745,518,257           | 369,916,516     | 392,400,894    | 90,425,882    | 2,030,363,864           | 113,092,497            | 691,768,275     |
| -                     | -               | -              | -             | -                       | -                      | -               |
| 745,518,257           | 369,916,516     | 392,400,894    | 90,425,882    | 2,030,363,864           | 113,092,497            | 691,768,275     |
| 21,127,090            | 13,170,897      | 6,254,287      | 5,701,293     | -                       | 2,034,654              | 23,880,433      |
| 2,045,522             | 839,473         | 597,063        | 103,149       | 176,609,514             | 4,263,540              | 1,596,522       |
| 5,015                 | 4,177           | 9,702          | 26,721        | 331,122                 | -                      | 12,604          |
| 24,137                | 23,536          | 26,398         | 1,601         | -                       | 961                    | 14,996          |
| -                     | -               | -              | -             | -                       | -                      | -               |
| -                     | -               | -              | -             | -                       | -                      | -               |
| 23,201,764            | 14,038,083      | 6,887,450      | 5,832,764     | 176,940,636             | 6,299,155              | 25,504,555      |
| 12,544,344            | 7,668,637       | 6,257,441      | 2,151,307     | 27,974,751              | 1,620,943              | 9,854,957       |
| -                     | -               | -              | -             | -                       | -                      | -               |
| 2,068,034             | 914,534         | 798,565        | 313,729       | 4,343,262               | 264,582                | 1,657,257       |
| 5,825                 | 2,211           | 1,837          | 708           | 12,039                  | 653                    | 4,463           |
| 309,221               | 180,462         | 131,053        | 54,116        | 898,536                 | 46,891                 | 261,168         |
| 136,520               | 113,233         | 43,583         | 123,416       | 699,998                 | 29,762                 | 168,463         |
| 12,096                | 12,709          | 14,026         | 4,013         | 18,016                  | 16,093                 | 16,079          |
| 46,541                | 16,104          | 14,499         | 11,059        | 82,646                  | 11,137                 | 32,260          |
| -                     | -               | -              | -             | -                       | 12,013                 | -               |
| -                     | -               | -              | -             | -                       | -                      | -               |
| 229,231               | 103,636         | 77,110         | 42,004        | 438,519                 | 99,121                 | 183,329         |
| 15,351,812            | 9,011,526       | 7,338,114      | 2,700,352     | 34,467,767              | 2,101,195              | 12,177,976      |
| (18,546)              | -               | (17,033)       | -             | (159,986)               | (110,987)              | (360,233)       |
| 15,333,266            | 9,011,526       | 7,321,081      | 2,700,352     | 34,307,781              | 1,990,208              | 11,817,743      |
| 7,868,498             | 5,026,557       | (433,631)      | 3,132,412     | 142,632,855             | 4,308,947              | 13,686,812      |
| 6,414,173             | (5,199,689)     | (79,966,224)   | 11,556,160    | (112,573,828)           | 1,716,363              | 22,229,173      |
| (21,752)              | (90,631)        | -              | -             | (8,608,424)             | (318,349)              | (1,158,303)     |
| -                     | -               | -              | -             | -                       | -                      | -               |
| -                     | -               | -              | -             | -                       | -                      | -               |
| -                     | -               | -              | -             | -                       | -                      | -               |
| -                     | -               | -              | -             | -                       | -                      | -               |
| -                     | -               | -              | -             | -                       | -                      | -               |
| -                     | -               | -              | -             | -                       | -                      | -               |
| -                     | -               | -              | -             | (2,293,354)             | (56,870)               | -               |
| -                     | -               | -              | -             | -                       | -                      | -               |
| (490,288)             | 245,875         | (31,010)       | (44,271)      | 3,443,191               | 113,496                | 28,659          |
| 13,770,631            | (17,888)        | (80,430,865)   | 14,644,301    | 22,600,440              | 5,763,587              | 34,786,341      |
| 126,040,621           | 29,015,468      | 22,329,891     | 30,177,578    | 153,008,824             | 2,941,788              | 35,825,681      |
| (16,097)              | (76,351)        | -              | -             | (20,217,213)            | (909,427)              | (410,209)       |
| -                     | -               | -              | -             | -                       | -                      | -               |
| -                     | -               | -              | -             | -                       | -                      | -               |
| -                     | -               | -              | -             | -                       | -                      | -               |
| -                     | -               | -              | -             | -                       | -                      | -               |
| -                     | -               | -              | -             | -                       | -                      | -               |
| -                     | -               | -              | -             | -                       | -                      | -               |
| -                     | -               | -              | -             | -                       | -                      | -               |
| 161,374               | 13,540          | 1,110          | 41,757        | (3,148,552)             | (56,144)               | (41,567)        |
| (8,422,589)           | (1,328,969)     | -              | -             | (2,717,987)             | (218,030)              | (1,989,691)     |
| 131,533,940           | 27,605,800      | (58,099,864)   | 44,863,636    | 149,525,512             | 7,521,774              | 68,170,555      |
| 514,949,552           | 44,662,934      | 92,605,012     | 38,911,879    | 250,818,451             | 12,512,589             | 167,194,923     |
| (333,019,847)         | (72,825,922)    | (162,195,021)  | (33,817,984)  | (396,864,624)           | (25,994,679)           | (186,552,403)   |
| 1,638,456             | (149,838)       | (73,165)       | 75,947        | (3,147)                 | (235,350)              | (756,301)       |
| 183,568,161           | (28,312,826)    | (69,663,174)   | 5,169,842     | (146,049,320)           | (13,717,440)           | (20,113,781)    |
| (996,283)             | -               | -              | (6,132,005)   | (144,765,892)           | (2,123,508)            | (3,848,192)     |
| 182,571,878           | (28,312,826)    | (69,663,174)   | (962,163)     | (290,815,212)           | (15,840,948)           | (23,961,973)    |
| 1,059,624,075         | 369,209,490     | 264,637,856    | 134,327,355   | 1,889,074,164           | 104,773,323            | 735,976,857     |

營運及淨資產變動報表

截至 2024 年 6 月 30 日止年度

|                                 | 新興國家小型企業<br>基金<br>(USD) |
|---------------------------------|-------------------------|
| 年初淨資產                           | 412,637,275             |
| 貨幣換算調整                          | —                       |
|                                 | 412,637,275             |
| 收入                              |                         |
| 股利 ( 除去扣繳稅款 ) ( 附註 2(n) )       | 11,628,094              |
| 債務證券利息收入 ( 除去扣繳稅款 ) ( 附註 2(n) ) | 642,374                 |
| 銀行利息 ( 附註 2(n) )                | 26,846                  |
| 證券借貸 ( 附註 2(o) , 13 )           | 11,181                  |
| 交換契約淨利息收入 ( 附註 2(n) )           | —                       |
| 雜項收入 ( 附註 2(n) )                | —                       |
| 總收入                             | 12,308,495              |
| 費用                              |                         |
| 投資管理費、維護服務費 ( 附註 14、17 和 19 )   | 5,792,635               |
| 投資經理費 ( 附註 15 )                 | —                       |
| 行政及股務代理費                        | 880,253                 |
| 董事費 ( 附註 20 )                   | 2,488                   |
| 申購稅 ( 附註 18 )                   | 128,049                 |
| 保管費                             | 113,568                 |
| 審計費                             | 15,576                  |
| 印刷及出版開支                         | 26,224                  |
| 銀行手續費                           | —                       |
| 利率交換淨利息費用                       | —                       |
| 其他費用 ( 附註 22 )                  | 125,269                 |
| 總費用                             | 7,084,062               |
| 費用償付 ( 附註 21 )                  | —                       |
| 費用淨額                            | 7,084,062               |
| 投資淨收入 / ( 支出 )                  | 5,224,433               |
| 投資出售已實現淨盈利 / ( 虧損 )             | 5,949,616               |
| 遠期外匯契約已實現淨盈利 / ( 虧損 )           | (3,704)                 |
| 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 )             | (315,718)               |
| 本年度已實現淨盈利 / ( 虧損 )              | 10,854,627              |
| 下列各項之未實現溢價 / ( 折價 ) 淨額的變動：      |                         |
| 投資                              | 37,613,165              |
| 遠期外匯契約                          | (2,126)                 |
| 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                            | 50,411                  |
| 資本收益稅                           | (3,002,465)             |
| 營運結果致使淨資產增加 / ( 減少 ) 淨額         | 45,513,612              |
| 資本變動                            |                         |
| 發行股份                            | 117,065,289             |
| 贖回股份                            | (198,161,756)           |
| 損益平準 ( 附註 25 )                  | (601,017)               |
|                                 | (81,697,484)            |
| 支付/累計股利                         | (823,634)               |
| 資本變動結果致使淨資產增加 / ( 減少 ) 淨額       | (82,521,118)            |
| 年終淨資產                           | 375,629,769             |

\*請參見附註 1 瞭解基金活動。

## 營運及淨資產變動報表

截至 2024 年 6 月 30 日止年度

| 潛力歐洲基金<br>(EUR) | 歐洲中小型企業基金<br>(EUR) | 歐洲股票收益基金*<br>(EUR) | 邊境市場基金<br>(USD) | 全球平衡基金<br>(USD) | 全球債券基金<br>(USD) |
|-----------------|--------------------|--------------------|-----------------|-----------------|-----------------|
| 163,554,070     | 80,992,904         | 28,435,527         | 236,989,884     | 491,043,122     | 3,493,575,517   |
| -               | -                  | -                  | -               | -               | -               |
| 163,554,070     | 80,992,904         | 28,435,527         | 236,989,884     | 491,043,122     | 3,493,575,517   |
| 3,290,825       | 2,123,569          | 764,176            | 10,741,900      | 8,775,150       | -               |
| 223,804         | 134,030            | 39,033             | 77,742          | 9,028,904       | 161,952,462     |
| 22,076          | 2,418              | 960                | -               | 348,328         | 1,614,055       |
| 7,102           | 41,528             | 2,419              | 9,267           | 11,952          | -               |
| -               | -                  | -                  | -               | -               | -               |
| -               | -                  | -                  | -               | -               | 2,544,637       |
| 3,543,807       | 2,301,545          | 806,588            | 10,828,909      | 18,164,334      | 166,111,154     |
| 2,367,205       | 1,180,153          | 417,287            | 4,842,513       | 6,358,644       | 33,371,607      |
| -               | -                  | -                  | -               | -               | -               |
| 382,582         | 202,362            | 68,365             | 648,664         | 1,255,879       | 7,077,111       |
| 958             | 521                | 162                | 1,590           | 3,019           | 19,173          |
| 74,346          | 38,193             | 11,130             | 113,586         | 245,532         | 1,432,497       |
| 14,094          | 28,690             | 738                | 219,755         | 72,265          | 560,564         |
| 12,488          | 12,538             | 12,521             | 14,900          | 13,793          | 20,235          |
| 11,061          | 8,772              | 5,622              | 17,082          | 21,686          | 121,816         |
| -               | -                  | -                  | 15,898          | -               | -               |
| -               | -                  | -                  | -               | -               | 10,347,150      |
| 63,799          | 47,005             | 26,488             | 83,695          | 143,503         | 771,474         |
| 2,926,533       | 1,518,234          | 542,313            | 5,957,683       | 8,114,321       | 53,721,627      |
| (17,521)        | (277)              | (16,176)           | (2)             | (23,604)        | (291)           |
| 2,909,012       | 1,517,957          | 526,137            | 5,957,681       | 8,090,717       | 53,721,336      |
| 634,795         | 783,588            | 280,451            | 4,871,228       | 10,073,617      | 112,389,818     |
| (1,553,295)     | 1,340,649          | 3,478,124          | 5,705,836       | (10,814,242)    | (95,448,205)    |
| 6,005           | 10,013             | 112,053            | (1,032,833)     | (73,083)        | (99,491,575)    |
| -               | -                  | -                  | -               | -               | -               |
| -               | -                  | -                  | -               | -               | -               |
| -               | -                  | -                  | -               | -               | (654,089)       |
| -               | -                  | -                  | -               | -               | -               |
| -               | -                  | -                  | -               | -               | -               |
| -               | -                  | -                  | -               | -               | -               |
| -               | -                  | -                  | -               | -               | (12,945,528)    |
| -               | -                  | -                  | -               | -               | -               |
| (802)           | (3,420)            | 6,789              | 165,114         | (170,222)       | 263,045         |
| (913,297)       | 2,130,830          | 3,877,417          | 9,709,345       | (983,930)       | (95,886,534)    |
| 20,244,162      | 2,336,437          | (1,683,404)        | 41,988,980      | 39,169,840      | (52,026,202)    |
| 9,825           | 7,703              | 24,286             | (673,732)       | (236,102)       | (29,753,568)    |
| -               | -                  | -                  | -               | -               | -               |
| -               | -                  | -                  | -               | -               | -               |
| -               | -                  | -                  | -               | -               | (11,968,195)    |
| -               | -                  | -                  | -               | -               | -               |
| -               | -                  | -                  | -               | -               | -               |
| -               | -                  | -                  | -               | -               | (5,066,188)     |
| -               | -                  | -                  | -               | -               | -               |
| -               | -                  | -                  | -               | -               | -               |
| 75              | (532)              | (60)               | (129,540)       | (112,070)       | (2,633,361)     |
| -               | -                  | -                  | 201,184         | 26,402          | 995,706         |
| 19,340,765      | 4,474,438          | 2,218,239          | 51,096,237      | 37,864,140      | (196,338,342)   |
| 14,676,994      | 27,122,664         | 3,978,788          | 51,349,163      | 51,512,825      | 263,719,069     |
| (45,929,872)    | (21,837,415)       | (10,436,247)       | (65,907,532)    | (85,224,058)    | (741,154,891)   |
| (8,102)         | 140,177            | (6,404)            | (46,251)        | (302,970)       | (5,655,217)     |
| (31,260,980)    | 5,425,426          | (6,463,863)        | (14,604,620)    | (34,014,203)    | (483,091,039)   |
| (161,408)       | (46)               | (199,525)          | (85,313)        | (5,631,724)     | (86,575,092)    |
| (31,422,388)    | 5,425,380          | (6,663,388)        | (14,689,933)    | (39,645,927)    | (569,666,131)   |
| 151,472,447     | 90,892,722         | 23,990,378         | 273,396,188     | 489,261,335     | 2,727,571,044   |

## 營運及淨資產變動報表

截至 2024 年 6 月 30 日止年度

|                             | 全球氣候變遷基金<br>(EUR) | 全球股票收益基金<br>(USD) | 全球基金<br>(USD) |
|-----------------------------|-------------------|-------------------|---------------|
| 年初淨資產                       | 1,362,948,539     | 60,858,969        | 600,802,071   |
| 貨幣換算調整                      | —                 | —                 | —             |
|                             | 1,362,948,539     | 60,858,969        | 600,802,071   |
| 收入                          |                   |                   |               |
| 股利 (除去扣繳稅款) (附註 2(n))       | 25,967,585        | 1,207,853         | 10,825,675    |
| 債務證券利息收入 (除去扣繳稅款) (附註 2(n)) | 3,089,252         | 109,275           | 1,225,029     |
| 銀行利息 (附註 2(n))              | 91,312            | 2,631             | 14,406        |
| 證券借貸 (附註 2(o), 13)          | —                 | —                 | 32,011        |
| 交換契約淨利息收入 (附註 2(n))         | —                 | —                 | —             |
| 雜項收入 (附註 2(n))              | —                 | —                 | —             |
| 總收入                         | 29,148,149        | 1,319,759         | 12,097,121    |
| 費用                          |                   |                   |               |
| 投資管理費、維護服務費 (附註 14、17 和 19) | 16,816,944        | 906,603           | 8,868,530     |
| 投資經理費 (附註 15)               | —                 | —                 | —             |
| 行政及股務代理費                    | 3,081,978         | 156,224           | 1,387,910     |
| 董事費 (附註 20)                 | 8,181             | 379               | 3,643         |
| 申購稅 (附註 18)                 | 569,942           | 30,582            | 295,303       |
| 保管費                         | 143,406           | 3,631             | 35,857        |
| 審計費                         | 12,953            | 11,874            | 13,031        |
| 印刷及出版開支                     | 53,419            | 6,592             | 24,142        |
| 銀行手續費                       | —                 | —                 | —             |
| 利率交換淨利息費用                   | —                 | —                 | —             |
| 其他費用 (附註 22)                | 268,674           | 36,962            | 138,581       |
| 總費用                         | 20,955,497        | 1,152,847         | 10,766,997    |
| 費用償付 (附註 21)                | (554,755)         | (142,778)         | (6,731)       |
| 費用淨額                        | 20,400,742        | 1,010,069         | 10,760,266    |
| 投資淨收入 / (支出)                | 8,747,407         | 309,690           | 1,336,855     |
| 投資出售已實現淨盈利 / (虧損)           | 161,773,363       | (1,725,910)       | (13,050,011)  |
| 遠期外匯契約已實現淨盈利 / (虧損)         | 1,652,033         | (1,460)           | —             |
| 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)           | (949,924)         | 33,358            | 21,158        |
| 本年度已實現淨盈利 / (虧損)            | 171,222,879       | (1,384,322)       | (11,691,998)  |
| 下列各項之未實現溢價 / (折價) 淨額的變動：    |                   |                   |               |
| 投資                          | (96,520,489)      | 8,691,909         | 57,217,839    |
| 遠期外匯契約                      | 970,679           | 433               | —             |
| 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                        | (136,142)         | 483               | (3,816)       |
| 資本收益稅                       | (5,895,191)       | —                 | —             |
| 營運結果致使淨資產增加 / (減少) 淨額       | 69,641,736        | 7,308,503         | 45,522,025    |
| 資本變動                        |                   |                   |               |
| 發行股份                        | 302,157,789       | 8,400,077         | 24,916,223    |
| 贖回股份                        | (406,142,348)     | (13,375,972)      | (79,167,340)  |
| 損益平準 (附註 25)                | (218,017)         | (1,515)           | (16,880)      |
|                             | (104,202,576)     | (4,977,410)       | (54,267,997)  |
| 支付/累計股利                     | (3,130,947)       | (991,545)         | (46,539)      |
| 資本變動結果致使淨資產增加 / (減少) 淨額     | (107,333,523)     | (5,968,955)       | (54,314,536)  |
| 年終淨資產                       | 1,325,256,752     | 62,198,517        | 592,009,560   |

\*請參見附註 1 瞭解基金活動。

## 營運及淨資產變動報表

截至 2024 年 6 月 30 日止年度

| 全球非投資等級債券基金<br>(USD) | 中小型企業基金<br>(USD)   | 全球債券總報酬基金<br>(USD)   | 成長 (歐元) 基金<br>(EUR)  | 拉丁美洲基金<br>(USD)      |
|----------------------|--------------------|----------------------|----------------------|----------------------|
| 80,705,779           | 98,779,704         | 2,458,073,822        | 6,927,993,611        | 763,929,924          |
| -                    | -                  | -                    | -                    | -                    |
| 80,705,779           | 98,779,704         | 2,458,073,822        | 6,927,993,611        | 763,929,924          |
| 67,684               | 1,324,345          | -                    | 109,710,511          | 37,489,827           |
| 6,322,172            | 245,468            | 149,807,882          | 13,728,133           | 979,813              |
| 1,545                | 4,299              | 1,222,763            | 355,683              | 15,152               |
| 287                  | 10,530             | -                    | 533,619              | -                    |
| -                    | -                  | -                    | -                    | -                    |
| 669                  | -                  | 778,309              | -                    | -                    |
| <b>6,392,357</b>     | <b>1,584,642</b>   | <b>151,808,954</b>   | <b>124,327,946</b>   | <b>38,484,792</b>    |
| 1,171,144            | 1,495,102          | 23,960,256           | 107,880,684          | 12,521,512           |
| -                    | -                  | -                    | -                    | -                    |
| 195,573              | 240,163            | 5,097,856            | 16,679,164           | 1,679,100            |
| 519                  | 614                | 13,318               | 45,715               | 3,898                |
| 41,236               | 49,811             | 999,159              | 3,668,385            | 311,376              |
| 5,210                | 6,594              | 681,870              | 493,945              | 211,560              |
| 13,671               | 10,510             | 20,964               | 6,134                | 14,144               |
| 8,795                | 7,539              | 91,485               | 253,785              | 24,491               |
| -                    | -                  | -                    | -                    | -                    |
| -                    | -                  | 3,154,154            | -                    | -                    |
| 95,246               | 55,228             | 519,688              | 1,308,606            | 140,856              |
| <b>1,531,394</b>     | <b>1,865,561</b>   | <b>34,538,750</b>    | <b>130,336,418</b>   | <b>14,906,937</b>    |
| (3,849)              | -                  | (20,529)             | -                    | (15,778)             |
| <b>1,527,545</b>     | <b>1,865,561</b>   | <b>34,518,221</b>    | <b>130,336,418</b>   | <b>14,891,159</b>    |
| <b>4,864,812</b>     | <b>(280,919)</b>   | <b>117,290,733</b>   | <b>(6,008,472)</b>   | <b>23,593,633</b>    |
| (1,192,778)          | 7,291,637          | (83,163,526)         | 210,184,139          | 2,453,289            |
| 1,145,064            | -                  | (76,737,666)         | (4,031)              | 467,747              |
| -                    | -                  | -                    | -                    | -                    |
| -                    | -                  | -                    | -                    | -                    |
| -                    | -                  | -                    | -                    | -                    |
| -                    | -                  | -                    | -                    | -                    |
| -                    | -                  | -                    | -                    | -                    |
| -                    | -                  | -                    | -                    | -                    |
| (45,825)             | -                  | (8,147,901)          | -                    | -                    |
| -                    | -                  | -                    | -                    | -                    |
| 8,956                | (31,338)           | 5,604,679            | 3,409,991            | 104,154              |
| <b>4,780,229</b>     | <b>6,979,380</b>   | <b>(45,153,681)</b>  | <b>207,581,627</b>   | <b>26,618,823</b>    |
| 2,919,514            | (123,722)          | 36,890,854           | 813,823,744          | (90,235,726)         |
| (1,175,754)          | -                  | (7,987,674)          | -                    | 220,056              |
| -                    | -                  | -                    | -                    | -                    |
| -                    | -                  | -                    | -                    | -                    |
| -                    | -                  | (4,236,728)          | -                    | -                    |
| -                    | -                  | -                    | -                    | -                    |
| -                    | -                  | -                    | -                    | -                    |
| -                    | -                  | (2,927,119)          | -                    | -                    |
| -                    | -                  | -                    | -                    | -                    |
| -                    | -                  | -                    | -                    | -                    |
| (50,770)             | 16,306             | (2,847,254)          | (125,894)            | (426,448)            |
| (51,906)             | (212,219)          | (1,121,658)          | (5,013,733)          | -                    |
| <b>6,421,313</b>     | <b>6,659,745</b>   | <b>(27,383,260)</b>  | <b>1,016,265,744</b> | <b>(63,823,295)</b>  |
| 34,172,243           | 7,883,134          | 150,329,475          | 105,617,182          | 145,581,255          |
| (28,188,926)         | (14,283,959)       | (558,228,299)        | (415,386,104)        | (244,632,574)        |
| 54,501               | (440)              | (6,466,309)          | 4,947                | (1,666,298)          |
| <b>6,037,818</b>     | <b>(6,401,265)</b> | <b>(414,365,133)</b> | <b>(309,763,975)</b> | <b>(100,717,617)</b> |
| (4,479,723)          | -                  | (74,147,334)         | (1,341)              | (30,470,117)         |
| 1,558,095            | (6,401,265)        | (488,512,467)        | (309,765,316)        | (131,187,734)        |
| <b>88,685,187</b>    | <b>99,038,184</b>  | <b>1,942,178,095</b> | <b>7,634,494,039</b> | <b>568,918,895</b>   |



## 統計資料

|                       | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|-----------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>生技領航基金 - USD</b>   |                                            |                                   |                                     |                                     |                                     |
| A (acc) CHF-H1 ( 避險 ) | 1.81%                                      | 122,975.73                        | 16.44                               | 13.72                               | 12.90                               |
| A (acc) EUR-H1 ( 避險 ) | 1.81%                                      | 917,788.01                        | 12.16                               | 9.90                                | 9.20                                |
| A (acc) HKD           | 1.81%                                      | 2,750,479.72                      | 27.13                               | 21.72                               | 19.61                               |
| A (acc) SGD           | 1.81%                                      | 1,906,725.22                      | 41.17                               | 32.76                               | 30.35                               |
| A (acc) USD           | 1.81%                                      | 30,030,747.42                     | 41.69                               | 33.26                               | 29.99                               |
| C (acc) USD           | 2.38%                                      | 251,136.64                        | 47.58                               | 38.17                               | 34.63                               |
| F (acc) USD           | 2.80%                                      | 1,641,461.75                      | 13.16                               | 10.61                               | 9.66                                |
| I (acc) EUR-H1 ( 避險 ) | 0.96%                                      | 314,149.68                        | 25.07                               | 20.25                               | 18.66                               |
| I (acc) USD           | 0.96%                                      | 1,729,662.37                      | 66.33                               | 52.47                               | 46.91                               |
| N (acc) PLN-H1 ( 避險 ) | 2.55%                                      | 1,568,629.39                      | 9.94                                | 7.97                                | 7.08                                |
| N (acc) USD           | 2.55%                                      | 3,183,382.85                      | 34.48                               | 27.72                               | 25.18                               |
| W (acc) USD           | 1.01%                                      | 1,298,854.23                      | 20.72                               | 16.40                               | 14.67                               |
| Z (acc) GBP           | 1.31%                                      | 78,545.67                         | 44.57                               | 35.22                               | 32.98                               |
| Z (acc) USD           | 1.31%                                      | 76,893.86                         | 15.57                               | 12.36                               | 11.09                               |

## 統計資料

|                          | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|--------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>歐洲非投資等級債券基金 - EUR</b> |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR              | 1.34%                                      | 1,669,944.95                      | 20.96                               | 19.17                               | 17.55                               |
| A (Mdis) EUR             | 1.34%                                      | 23,700,017.46                     | 5.14                                | 4.98                                | 4.79                                |
| A (Mdis) USD             | 1.34%                                      | 1,488,411.79                      | 6.97                                | 6.87                                | 6.35                                |
| A (Mdis) USD-H1 ( 避險 )   | 1.34%                                      | 336,795.32                        | 9.55                                | 9.10                                | 8.49                                |
| A (Ydis) EUR             | 1.34%                                      | 3,829,199.31                      | 5.37                                | 5.29                                | 4.96                                |
| I (acc) EUR              | 0.79%                                      | 792,922.47                        | 24.00                               | 21.82                               | 19.85                               |
| I (Ydis) EUR             | 0.77%                                      | 107.64                            | 8.63                                | 8.43                                | 7.86                                |
| N (acc) EUR              | 1.94%                                      | 2,632,898.57                      | 18.16                               | 16.71                               | 15.39                               |
| W (acc) EUR              | 0.81%                                      | 174,705.91                        | 13.71                               | 12.47                               | 11.35                               |

## 統計資料

| 總費用比率       | 截至       | 截至       | 截至       | 截至       |
|-------------|----------|----------|----------|----------|
| 2024 年      | 2024 年   | 2024 年   | 2023 年   | 2022 年   |
| 6 月 30 日    | 6 月 30 日 | 6 月 30 日 | 6 月 30 日 | 6 月 30 日 |
| ( 參見附註 26 ) | 已發行股票    | 每股淨資產價值  | 每股淨資產價值  | 每股淨資產價值  |

[illegible]

統計資料

|              | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|--------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| 吉富世界基金 - USD |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR  | 1.89%                                      | 2,766,971.17                      | 35.89                               | 33.94                               | 31.09                               |
| A (acc) USD  | 1.89%                                      | 1,534,335.74                      | 28.17                               | 27.14                               | 23.87                               |
| I (acc) EUR  | 1.00%                                      | 26,785.83                         | 41.26                               | 38.67                               | 35.13                               |
| I (acc) USD  | 0.98%                                      | 38,041.40                         | 32.41                               | 30.95                               | 26.98                               |

## 統計資料

|                           | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|---------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>吉富世界基金 - USD ( 續 )</b> |                                            |                                   |                                     |                                     |                                     |
| N (acc) EUR               | 2.63%                                      | 1,824,196.04                      | 12.76                               | 12.16                               | 11.22                               |
| N (acc) USD               | 2.64%                                      | 1,064,882.35                      | 25.04                               | 24.31                               | 21.54                               |
| W (acc) GBP               | 1.00%                                      | 5,948.03                          | 28.60                               | 27.19                               | 24.73                               |
| W (acc) USD               | 1.00%                                      | 10,307.65                         | 11.35                               | 10.84                               | 9.45                                |
| Z (acc) USD               | 1.27%                                      | 127,948.70                        | 15.86                               | 15.18                               | 13.27                               |
| <b>全球穩定月收益基金 - USD</b>    |                                            |                                   |                                     |                                     |                                     |
| A (acc) SGD-H1 ( 避險 )     | 1.60%                                      | 13,627.50                         | 10.94                               | 10.59                               | 10.19                               |
| A (acc) USD               | 1.60%                                      | 217,677.37                        | 11.97                               | 11.38                               | 10.79                               |
| A (Mdis) AUD-H1 ( 避險 ) *  | 1.60%                                      | 150.30                            | 9.98                                | —                                   | —                                   |
| A (Mdis) EUR-H1 ( 避險 ) *  | 1.60%                                      | 93.11                             | 9.98                                | —                                   | —                                   |
| A (Mdis) HKD              | 1.60%                                      | 1,589,831.37                      | 10.01                               | 10.18                               | 10.16                               |
| A (Mdis) JPY-H1 ( 避險 ) *  | 1.60%                                      | 157.75                            | 997.35                              | —                                   | —                                   |
| A (Mdis) RMB-H1 ( 避險 ) *  | 1.60%                                      | 82,807.24                         | 9.83                                | —                                   | —                                   |
| A (Mdis) SGD-H1 ( 避險 )    | 1.60%                                      | 13,627.50                         | 9.06                                | 9.35                                | 9.46                                |
| A (Mdis) USD              | 1.60%                                      | 3,406,590.63                      | 9.93                                | 10.06                               | 10.04                               |
| A (Qdis) EUR-H1 ( 避險 )    | 1.60%                                      | 214,892.32                        | 9.13                                | 9.43                                | 9.76                                |
| A (Ydis) EUR              | 1.60%                                      | 264,331.37                        | 10.89                               | 10.72                               | 11.11                               |
| C (acc) USD               | 2.18%                                      | 217,121.24                        | 11.70                               | 11.18                               | 10.67                               |
| I (acc) USD               | 0.75%                                      | 6,003,826.24                      | 12.39                               | 11.68                               | 10.98                               |
| I (Ydis) EUR-H1 ( 避險 )    | 0.75%                                      | 191,930.02                        | 9.90                                | 10.01                               | 10.29                               |
| N (acc) USD               | 2.10%                                      | 205,000.00                        | 11.73                               | 11.21                               | 10.69                               |
| N (Ydis) EUR-H1 ( 避險 )    | 2.10%                                      | 200,857.00                        | 9.37                                | 9.60                                | 10.01                               |
| W (acc) EUR               | 0.80%                                      | 183,003.04                        | 12.93                               | 11.97                               | 11.73                               |
| W (acc) USD               | 0.80%                                      | 205,000.00                        | 12.36                               | 11.66                               | 10.97                               |

**全球房地產基金 - USD**

|                        |       |              |       |       |       |
|------------------------|-------|--------------|-------|-------|-------|
| A (acc) EUR-H1 ( 避險 )  | 1.91% | 912,260.09   | 13.63 | 13.45 | 14.80 |
| A (acc) USD            | 1.90% | 2,772,089.01 | 12.53 | 12.12 | 12.72 |
| A (Qdis) USD           | 1.90% | 1,120,911.15 | 8.41  | 8.37  | 9.08  |
| A (Ydis) EUR-H1 ( 避險 ) | 1.90% | 109,589.83   | 10.07 | 10.26 | 11.62 |
| C (Qdis) USD           | 2.48% | 515,567.64   | 7.87  | 7.89  | 8.60  |
| I (acc) USD            | 1.02% | 1,562,510.26 | 14.76 | 14.15 | 14.72 |
| N (acc) EUR-H1 ( 避險 )  | 2.65% | 99,965.24    | 12.23 | 12.17 | 13.49 |
| N (acc) USD            | 2.65% | 884,499.36   | 10.91 | 10.63 | 11.24 |
| W (acc) USD            | 1.09% | 75,677.95    | 10.98 | 10.53 | 10.96 |
| W (Qdis) USD           | 1.10% | 48,820.07    | 9.74  | 9.63  | 10.35 |
| Z (acc) USD            | 1.36% | 7,646.58     | 11.63 | 11.18 | 11.68 |

## 統計資料

|                                     | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|-------------------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>波灣富裕債券基金 - USD</b>               |                                            |                                   |                                     |                                     |                                     |
| A (acc) CHF-H1 ( 避險 )               | 1.39%                                      | 85,009.09                         | 9.28                                | 9.22                                | 9.51                                |
| A (acc) EUR-H1 ( 避險 )               | 1.38%                                      | 376,286.37                        | 9.15                                | 8.88                                | 9.08                                |
| A (acc) USD                         | 1.38%                                      | 5,095,335.10                      | 16.72                               | 15.93                               | 15.73                               |
| A (Mdis) USD                        | 1.38%                                      | 8,959,703.96                      | 10.23                               | 10.27                               | 10.71                               |
| C (Mdis) USD                        | 2.16%                                      | 218,830.22                        | 8.42                                | 8.52                                | 8.96                                |
| I (acc) CHF-H1 ( 避險 )               | 0.81%                                      | 64.50                             | 9.50                                | 9.35                                | 9.60                                |
| I (acc) EUR-H1 ( 避險 )               | 0.83%                                      | 931,715.84                        | 11.70                               | 11.29                               | 11.48                               |
| I (acc) USD                         | 0.83%                                      | 892,916.67                        | 17.79                               | 16.86                               | 16.56                               |
| I (Mdis) USD                        | 0.83%                                      | 2,567,488.81                      | 9.30                                | 9.29                                | 9.63                                |
| I (Ydis) EUR-H1 ( 避險 ) <sup>o</sup> | —                                          | —                                 | —                                   | 8.43                                | 8.97                                |
| N (acc) EUR-H1 ( 避險 )               | 2.08%                                      | 27,328.46                         | 8.96                                | 8.75                                | 9.00                                |
| N (acc) PLN-H1 ( 避險 )               | 2.08%                                      | 1,788,727.49                      | 10.41                               | 9.94                                | 9.71                                |
| N (acc) USD                         | 2.08%                                      | 754,897.00                        | 10.86                               | 10.42                               | 10.37                               |
| W (acc) CHF-H1 ( 避險 )               | 0.87%                                      | 2,101.62                          | 9.46                                | 9.34                                | 9.60                                |
| W (acc) USD                         | 0.88%                                      | 238,639.07                        | 10.53                               | 9.99                                | 9.82                                |
| W (Mdis) USD                        | 0.88%                                      | 1,641,254.29                      | 9.83                                | 9.83                                | 10.20                               |
| Y (acc) USD                         | 0.07%                                      | 100.00                            | 10.62                               | 9.97                                | —                                   |
| Y (Mdis) USD <sup>*</sup>           | —                                          | 100.00                            | 10.13                               | —                                   | —                                   |
| Y (Ydis) EUR-H1 ( 避險 )              | 0.06%                                      | 549,888.79                        | 9.64                                | 9.74                                | 10.33                               |
| <b>公司債基金 - USD</b>                  |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR                         | 1.51%                                      | 486,029.54                        | 13.62                               | 12.10                               | 11.54                               |
| A (acc) USD                         | 1.51%                                      | 2,779,209.75                      | 22.40                               | 20.27                               | 18.56                               |
| A (Mdis) AUD-H1 ( 避險 )              | 1.51%                                      | 593,113.82                        | 7.26                                | 7.13                                | 7.09                                |
| A (Mdis) EUR-H1 ( 避險 ) <sup>*</sup> | 1.55%                                      | 93.11                             | 10.00                               | —                                   | —                                   |
| A (Mdis) JPY-H1 ( 避險 ) <sup>*</sup> | 1.55%                                      | 157.75                            | 999.45                              | —                                   | —                                   |
| A (Mdis) RMB-H1 ( 避險 ) <sup>*</sup> | 1.55%                                      | 715.47                            | 10.00                               | —                                   | —                                   |
| A (Mdis) SGD-H1 ( 避險 )              | 1.51%                                      | 2,278,752.08                      | 6.23                                | 6.14                                | 6.05                                |
| A (Mdis) USD                        | 1.51%                                      | 149,203,162.62                    | 5.21                                | 5.05                                | 4.92                                |
| B (Mdis) USD <sup>o</sup>           | —                                          | —                                 | —                                   | 4.55                                | 4.47                                |
| C (acc) USD                         | 2.19%                                      | 459,099.79                        | 27.33                               | 24.90                               | 22.95                               |
| F (Mdis) USD <sup>#</sup>           | 2.51%                                      | 100.00                            | 10.17                               | 7.91                                | 7.76                                |
| I (acc) EUR-H1 ( 避險 )               | 0.80%                                      | 122,880.67                        | 14.12                               | 12.92                               | 12.15                               |
| I (acc) USD                         | 0.85%                                      | 2,391,632.99                      | 24.52                               | 22.04                               | 20.05                               |
| I (Mdis) USD                        | 0.87%                                      | 1,904,797.00                      | 8.68                                | 8.36                                | 8.09                                |
| N (acc) EUR                         | 2.11%                                      | 481,339.43                        | 13.10                               | 11.70                               | 11.23                               |
| N (acc) USD                         | 2.11%                                      | 845,510.45                        | 22.23                               | 20.24                               | 18.64                               |
| N (Mdis) USD                        | 2.11%                                      | 1,409,740.03                      | 6.89                                | 6.72                                | 6.58                                |
| W (acc) USD                         | 0.89%                                      | 544,408.58                        | 12.52                               | 11.27                               | 10.26                               |
| W (Mdis) USD                        | 0.91%                                      | 529,917.57                        | 8.78                                | 8.46                                | 8.19                                |
| Y (Mdis) USD                        | 0.05%                                      | 224,767.68                        | 8.92                                | 8.51                                | 8.17                                |
| Z (Mdis) USD                        | 1.11%                                      | 98,157.23                         | 7.98                                | 7.70                                | 7.47                                |
| <b>穩定月收益基金 - USD</b>                |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR                         | 1.67%                                      | 33,297.88                         | 13.35                               | 12.31                               | 12.08                               |
| A (acc) USD                         | 1.66%                                      | 12,565,121.52                     | 13.73                               | 12.89                               | 12.16                               |
| A (Mdis) RMB-H1 ( 避險 )              | 1.66%                                      | 75,088,047.89                     | 8.05                                | 8.42                                | 8.87                                |
| A (Mdis) AUD-H1 ( 避險 )              | 1.67%                                      | 26,711,033.82                     | 7.18                                | 7.44                                | 7.76                                |
| A (Mdis) CHF-H1 ( 避險 ) <sup>*</sup> | 1.66%                                      | 423,291.82                        | 9.73                                | —                                   | —                                   |
| A (Mdis) EUR-H1 ( 避險 )              | 1.67%                                      | 22,574,736.45                     | 6.48                                | 6.73                                | 7.12                                |

## 統計資料

|                            | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|----------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>穩定月收益基金 - USD ( 續 )</b> |                                            |                                   |                                     |                                     |                                     |
| A (Mdis) GBP-H1 ( 避險 ) *   | 1.64%                                      | 195,660.70                        | 10.48                               | —                                   | —                                   |
| A (Mdis) HKD               | 1.66%                                      | 330,354,257.09                    | 8.76                                | 8.97                                | 9.17                                |
| A (Mdis) JPY-H1 ( 避險 ) *   | 1.67%                                      | 25,253,865.45                     | 958.67                              | —                                   | —                                   |
| A (Mdis) SGD-H1 ( 避險 )     | 1.67%                                      | 58,310,467.79                     | 6.55                                | 6.81                                | 7.04                                |
| A (Mdis) USD               | 1.66%                                      | 282,264,426.60                    | 9.70                                | 9.90                                | 10.10                               |
| A (Mdis) ZAR-H1 ( 避險 )     | 1.66%                                      | 1,190,168.63                      | 106.80                              | 106.08                              | 105.90                              |
| A (Qdis) PLN-H1 ( 避險 )     | 1.67%                                      | 132,171.46                        | 99.44                               | 101.13                              | —                                   |
| B (Mdis) USD <sup>□</sup>  | —                                          | —                                 | —                                   | 8.54                                | 8.81                                |
| C (acc) USD                | 2.24%                                      | 2,039,315.52                      | 29.41                               | 27.77                               | 26.34                               |
| C (Mdis) USD               | 2.24%                                      | 6,377,700.84                      | 11.84                               | 12.16                               | 12.47                               |
| F (Mdis) USD               | 2.66%                                      | 121,621,246.61                    | 7.83                                | 8.06                                | 8.31                                |
| G (acc) EUR                | 2.27%                                      | 17,409.78                         | 11.96                               | 11.09                               | 10.94                               |
| I (acc) EUR                | 0.86%                                      | 130,135.35                        | 16.39                               | 14.98                               | 14.61                               |
| I (acc) USD                | 0.86%                                      | 2,178,104.82                      | 28.54                               | 26.59                               | 24.87                               |
| I (Ydis) EUR-H1 ( 避險 )     | 0.86%                                      | 39,807.93                         | 7.63                                | 7.80                                | 8.05                                |
| N (acc) EUR-H1 ( 避險 )      | 2.16%                                      | 258,833.68                        | 10.60                               | 10.18                               | 10.01                               |
| N (acc) PLN-H1 ( 避險 )      | 2.17%                                      | 1,284,763.62                      | 10.92                               | 10.25                               | —                                   |
| N (acc) USD                | 2.16%                                      | 4,904,295.37                      | 27.51                               | 25.96                               | 24.60                               |
| N (Mdis) EUR               | 2.16%                                      | 745,539.35                        | 8.51                                | 8.57                                | 9.14                                |
| N (Mdis) EUR-H1 ( 避險 )     | 2.16%                                      | 5,020,430.33                      | 6.19                                | 6.46                                | 6.86                                |
| N (Mdis) USD               | 2.16%                                      | 2,753,732.38                      | 7.25                                | 7.43                                | 7.62                                |
| W (acc) USD                | 0.92%                                      | 1,343,509.94                      | 13.81                               | 12.87                               | 12.04                               |
| W (Mdis) USD               | 0.92%                                      | 7,274,643.60                      | 8.96                                | 9.08                                | 9.19                                |
| Y (Mdis) JPY               | 0.04%                                      | 1,897,918.04                      | 1,120.07                            | 1,001.50                            | —                                   |
| Y (Mdis) USD*              | 0.01%                                      | 100.00                            | 10.17                               | —                                   | —                                   |
| Z (acc) USD                | 1.16%                                      | 392,096.77                        | 21.31                               | 19.91                               | 18.68                               |
| Z (Mdis) USD               | 1.17%                                      | 1,116,744.79                      | 9.18                                | 9.32                                | 9.46                                |
| <b>印度基金 - USD</b>          |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR                | 1.83%                                      | 6,298,822.00                      | 78.42                               | 58.84                               | 51.38                               |
| A (acc) EUR-H1 ( 避險 )      | 1.83%                                      | 2,225,434.77                      | 17.77                               | 13.82                               | 11.96                               |
| A (acc) HKD                | 1.83%                                      | 559,176.02                        | 32.08                               | 24.61                               | 20.67                               |
| A (acc) SEK                | 1.83%                                      | 6,589,515.75                      | 45.00                               | 35.05                               | 27.88                               |
| A (acc) SGD                | 1.83%                                      | 5,814,774.78                      | 25.61                               | 19.52                               | 16.82                               |
| A (acc) USD                | 1.83%                                      | 12,102,251.94                     | 69.45                               | 53.09                               | 44.52                               |
| A (Ydis) EUR               | 1.83%                                      | 425,445.71                        | 115.65                              | 86.78                               | 75.78                               |
| A (Ydis) GBP               | 1.83%                                      | 91,418.72                         | 97.94                               | 74.54                               | 65.22                               |
| AS (acc) SGD               | 1.73%                                      | 850,826.16                        | 21.59                               | 16.45                               | 14.16                               |
| B (acc) USD <sup>□</sup>   | —                                          | —                                 | —                                   | 42.63                               | 35.86                               |
| C (acc) USD                | 2.41%                                      | 94,225.07                         | 62.28                               | 47.89                               | 40.39                               |
| I (acc) EUR                | 0.97%                                      | 881,979.59                        | 92.44                               | 68.77                               | 59.54                               |
| I (acc) USD                | 0.98%                                      | 7,701,290.45                      | 81.95                               | 62.12                               | 51.65                               |
| I (Ydis) EUR               | 0.99%                                      | 31,271.00                         | 90.16                               | 67.11                               | 58.18                               |
| N (acc) EUR                | 2.58%                                      | 1,635,947.86                      | 68.45                               | 51.74                               | 45.52                               |
| N (acc) PLN-H1 ( 避險 )      | 2.58%                                      | 1,284,109.03                      | 30.73                               | 23.55                               | 19.53                               |
| N (acc) USD                | 2.58%                                      | 753,760.74                        | 60.38                               | 46.51                               | 39.29                               |
| S (acc) USD                | 0.78%                                      | 91,551.00                         | 38.85                               | 29.39                               | 24.38                               |
| W (acc) EUR                | 1.02%                                      | 944,496.24                        | 45.19                               | 33.64                               | 29.14                               |
| W (acc) EUR-H1 ( 避險 )      | 1.04%                                      | 436,025.19                        | 14.31                               | 11.05                               | 9.47                                |
| W (acc) GBP                | 1.03%                                      | 1,718,533.60                      | 47.60                               | 35.94                               | 31.20                               |
| W (acc) USD                | 1.03%                                      | 1,833,032.82                      | 38.47                               | 29.17                               | 24.27                               |
| X (acc) USD                | 0.25%                                      | 111.18                            | 37.91                               | 28.54                               | 23.55                               |
| Y (Mdis) USD <sup>□</sup>  | —                                          | —                                 | —                                   | 21.06                               | 17.44                               |
| Z (acc) GBP                | 1.33%                                      | 13,539.82                         | 46.03                               | 34.85                               | 30.34                               |
| Z (acc) USD                | 1.32%                                      | 93,143.03                         | 29.23                               | 22.25                               | 18.57                               |
| <b>創新科技基金 - USD</b>        |                                            |                                   |                                     |                                     |                                     |
| A (acc) CZK-H1 ( 避險 )      | 1.80%                                      | 7,827,527.65                      | 189.46                              | 142.06                              | 115.54                              |
| A (acc) EUR-H1 ( 避險 )      | 1.80%                                      | 7,616.14                          | 11.18                               | 8.57                                | 7.32                                |
| A (acc) USD                | 1.80%                                      | 8,856,550.74                      | 19.18                               | 14.45                               | 11.73                               |
| A (Ydis) EUR               | 1.80%                                      | 2,395,801.44                      | 19.74                               | 14.60                               | 12.35                               |





## 統計資料

|                           | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|---------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>多空策略基金 - USD ( 續 )</b> |                                            |                                   |                                     |                                     |                                     |
| S (acc) EUR-H1 ( 避險 )     | 1.72%                                      | 847,635.81                        | 10.49                               | 9.99                                | 9.85                                |
| S (acc) GBP-H1 ( 避險 )     | 1.72%                                      | 1,662,136.26                      | 11.36                               | 10.68                               | 10.35                               |
| S (acc) SGD-H1 ( 避險 )     | 1.71%                                      | 137.20                            | 11.61                               | 11.05                               | 10.70                               |
| S (acc) USD               | 1.72%                                      | 1,091,320.51                      | 12.19                               | 11.42                               | 11.00                               |
| S PF (acc) EUR            | 1.37%                                      | 12,136.01                         | 10.72                               | 9.87                                | 9.87                                |
| S PF (acc) EUR-H1 ( 避險 )  | 1.32%                                      | 3,716,198.91                      | 10.58                               | 10.03                               | 9.89                                |
| W (acc) CHF-H1 ( 避險 )     | 1.91%                                      | 1,780.82                          | 9.86                                | 9.63                                | 9.64                                |
| W (acc) EUR               | 1.91%                                      | 408,119.47                        | 15.99                               | 14.74                               | 14.80                               |
| W (acc) EUR-H1 ( 避險 )     | 1.94%                                      | 295,278.96                        | 10.32                               | 9.84                                | 9.75                                |
| W (acc) GBP-H1 ( 避險 )     | 1.92%                                      | 105,215.74                        | 12.35                               | 11.63                               | 11.30                               |
| W (acc) USD               | 1.92%                                      | 2,179,543.96                      | 12.72                               | 11.94                               | 11.52                               |
| W (Ydis) EUR-H1 ( 避險 )    | 1.91%                                      | 255,270.89                        | 9.83                                | 9.47                                | 9.35                                |
| Y (acc) CAD-H1 ( 避險 )     | 0.22%                                      | 392,960.71                        | 14.21                               | 13.19                               | 12.55                               |
| Y (Mdis) USD              | 0.15%                                      | 98,407.19                         | 12.68                               | 12.16                               | 11.88                               |
| Z (acc) GBP-H1 ( 避險 )     | 2.21%                                      | 70.95                             | 12.01                               | 11.34                               | 11.09                               |
| Z (acc) USD               | 2.22%                                      | 108,531.62                        | 12.90                               | 12.15                               | 11.76                               |

**互利歐洲基金 - EUR**

|                           |       |              |        |        |        |
|---------------------------|-------|--------------|--------|--------|--------|
| A (acc) CZK-H1 ( 避險 )     | 1.82% | 2,279,560.30 | 215.02 | 184.47 | 157.40 |
| A (acc) EUR               | 1.83% | 8,258,440.82 | 32.38  | 28.42  | 25.45  |
| A (acc) RMB-H1 ( 避險 )     | 1.79% | 52.03        | 190.14 | 167.79 | 148.78 |
| A (acc) SEK               | 1.83% | 125,563.39   | 23.78  | 21.64  | 17.65  |
| A (acc) USD               | 1.83% | 2,510,326.00 | 34.68  | 31.00  | 26.66  |
| A (acc) USD-H1 ( 避險 )     | 1.82% | 540,913.06   | 16.57  | 14.30  | 12.39  |
| A (Ydis) EUR              | 1.83% | 426,472.46   | 25.37  | 22.62  | 20.64  |
| A (Ydis) GBP              | 1.83% | 42,144.48    | 21.66  | 19.59  | 17.90  |
| B (acc) USD <sup>Ω</sup>  | —     | —            | —      | 23.13  | 20.10  |
| C (acc) EUR               | 2.29% | 77.47        | 27.97  | 24.67  | 22.21  |
| C (acc) USD               | 2.41% | 126,696.91   | 29.83  | 26.83  | 23.22  |
| I (acc) EUR               | 0.96% | 2,563,003.88 | 32.16  | 27.98  | 24.84  |
| N (acc) EUR               | 2.58% | 1,474,984.04 | 25.33  | 22.40  | 20.21  |
| N (acc) USD               | 2.58% | 155,845.99   | 26.97  | 24.30  | 21.06  |
| N (acc) USD-H1 ( 避險 )     | 2.56% | 122,937.19   | 15.93  | 13.87  | 12.09  |
| W (acc) EUR               | 1.00% | 349,469.13   | 19.01  | 16.54  | 14.69  |
| W (acc) USD               | 1.00% | 245,209.36   | 13.00  | 11.53  | 9.83   |
| W (acc) USD-H1 ( 避險 )     | 1.00% | 258,281.08   | 15.08  | 12.91  | 11.09  |
| W (Ydis) EUR              | 1.00% | 5,719.41     | 13.61  | 12.13  | 11.08  |
| X (acc) EUR               | 0.15% | 78.15        | 17.58  | 15.18  | 13.36  |
| Y (Mdis) EUR <sup>Ω</sup> | —     | —            | —      | 11.81  | 10.70  |
| Z (acc) EUR               | 1.33% | 14,506.01    | 20.75  | 18.12  | 16.15  |
| Z (acc) USD               | 1.33% | 713,709.68   | 18.27  | 16.26  | 13.92  |
| Z (acc) USD-H1 ( 避險 )     | 1.32% | 2,413.23     | 17.96  | 15.40  | 13.28  |

**互利全球領航基金 - USD**

|                       |       |              |       |       |       |
|-----------------------|-------|--------------|-------|-------|-------|
| A (acc) EUR           | 1.83% | 3,938,833.84 | 29.63 | 26.49 | 23.99 |
| A (acc) EUR-H2 ( 避險 ) | 1.83% | 652,241.84   | 17.87 | 16.25 | 14.61 |
| A (acc) USD           | 1.83% | 5,713,384.25 | 26.24 | 23.90 | 20.79 |
| A (Ydis) EUR          | 1.83% | 639,571.11   | 38.00 | 34.19 | 31.33 |

## 統計資料

|                             | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|-----------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>互利全球領航基金 - USD ( 續 )</b> |                                            |                                   |                                     |                                     |                                     |
| A (Ydis) GBP                | 1.83%                                      | 30,801.60                         | 32.44                               | 29.60                               | 27.19                               |
| C (acc) USD                 | 2.40%                                      | 523,492.80                        | 23.52                               | 21.55                               | 18.85                               |
| I (acc) EUR                 | 0.97%                                      | 1,204,964.87                      | 34.87                               | 30.92                               | 27.77                               |
| I (acc) EUR-H2 ( 避險 )       | 0.97%                                      | 282,405.09                        | 26.99                               | 24.38                               | 21.74                               |
| I (acc) USD                 | 0.97%                                      | 2,565,486.54                      | 30.88                               | 27.88                               | 24.05                               |
| N (acc) EUR                 | 2.57%                                      | 1,097,817.64                      | 25.71                               | 23.15                               | 21.13                               |
| N (acc) EUR-H2 ( 避險 )       | 2.57%                                      | 469,808.52                        | 16.02                               | 14.68                               | 13.30                               |
| N (acc) USD                 | 2.58%                                      | 459,399.64                        | 22.80                               | 20.92                               | 18.33                               |
| W (acc) EUR                 | 1.03%                                      | 56,554.81                         | 20.89                               | 18.52                               | 16.65                               |
| W (acc) EUR-H1 ( 避險 )       | 1.00%                                      | 68,767.24                         | 11.07                               | 10.20                               | 9.18                                |
| W (acc) USD                 | 1.03%                                      | 28,433.35                         | 14.31                               | 12.92                               | 11.15                               |
| Z (acc) USD                 | 1.33%                                      | 199,208.50                        | 23.58                               | 21.36                               | 18.49                               |
| <b>互利美國價值基金 - USD</b>       |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR                 | 1.84%                                      | 133,534.77                        | 97.73                               | 86.82                               | 82.11                               |
| A (acc) EUR-H1 ( 避險 )       | 1.84%                                      | 18,822.04                         | 59.41                               | 54.81                               | 51.80                               |
| A (acc) SGD                 | 1.84%                                      | 230,992.05                        | 16.95                               | 15.30                               | 14.27                               |
| A (acc) USD                 | 1.84%                                      | 1,243,913.80                      | 104.61                              | 94.69                               | 85.97                               |
| A (Ydis) USD                | 1.83%                                      | 128,125.61                        | 97.00                               | 87.80                               | 79.71                               |
| C (acc) USD                 | 2.42%                                      | 490,288.77                        | 28.19                               | 25.66                               | 23.43                               |
| I (acc) EUR                 | 0.99%                                      | 21,463.59                         | 29.14                               | 25.66                               | 24.05                               |
| I (acc) EUR-H1 ( 避險 )       | 0.97%                                      | 67.46                             | 17.71                               | 16.18                               | 15.14                               |
| I (acc) USD                 | 0.98%                                      | 829,609.48                        | 31.19                               | 27.99                               | 25.19                               |
| N (acc) EUR                 | 2.58%                                      | 316,772.00                        | 45.39                               | 40.62                               | 38.70                               |
| N (acc) EUR-H1 ( 避險 )       | 2.59%                                      | 62,686.27                         | 27.75                               | 25.79                               | 24.56                               |
| N (acc) USD                 | 2.59%                                      | 366,267.06                        | 48.62                               | 44.34                               | 40.56                               |
| W (acc) USD                 | 1.03%                                      | 383,630.13                        | 14.24                               | 12.79                               | 11.52                               |
| Z (acc) USD                 | 1.34%                                      | 128,323.55                        | 26.51                               | 23.87                               | 21.57                               |
| <b>天然資源基金 - USD</b>         |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR                 | 1.82%                                      | 3,687,159.68                      | 7.96                                | 7.11                                | 6.48                                |
| A (acc) USD                 | 1.82%                                      | 15,754,415.30                     | 8.51                                | 7.75                                | 6.78                                |
| A (Ydis) EUR-H1 ( 避險 )      | 1.82%                                      | 368,944.42                        | 5.90                                | 5.52                                | 5.07                                |
| A (Ydis) USD                | 1.82%                                      | 302,826.43                        | 8.51                                | 7.75                                | 6.78                                |
| C (acc) USD                 | 2.40%                                      | 337,204.99                        | 7.41                                | 6.78                                | 5.96                                |
| F (acc) USD                 | 2.82%                                      | 715,413.52                        | 11.79                               | 10.85                               | 9.58                                |
| I (acc) EUR                 | 0.95%                                      | 1,193,726.29                      | 9.21                                | 8.17                                | 7.41                                |
| I (acc) USD                 | 0.96%                                      | 972,295.91                        | 9.87                                | 8.92                                | 7.73                                |
| N (acc) EUR                 | 2.57%                                      | 5,666,506.22                      | 6.99                                | 6.30                                | 5.78                                |
| N (acc) PLN-H1 ( 避險 )       | 2.57%                                      | 10,956,068.24                     | 8.49                                | 7.78                                | 6.83                                |
| W (acc) USD                 | 1.03%                                      | 300.00                            | 12.86                               | 11.60                               | 10.06                               |

## 統計資料

|                          | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|--------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| 精選收益基金 - USD             |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR              | 1.35%                                      | 1,843,327.61                      | 15.37                               | 14.30                               | 14.27                               |
| A (acc) EUR-H1 ( 避險 )    | 1.35%                                      | 899,511.05                        | 10.80                               | 10.42                               | 10.28                               |
| A (acc) USD              | 1.35%                                      | 5,767,791.99                      | 16.43                               | 15.58                               | 14.93                               |
| A (Mdis) AUD-H1 ( 避險 )   | 1.35%                                      | 627,770.00                        | 7.03                                | 7.15                                | 7.35                                |
| A (Mdis) EUR             | 1.35%                                      | 4,007,245.30                      | 7.45                                | 7.33                                | 7.70                                |
| A (Mdis) EUR-H1 ( 避險 )   | 1.35%                                      | 5,069,997.41                      | 5.89                                | 6.01                                | 6.26                                |
| A (Mdis) JPY-H1 ( 避險 ) * | 1.35%                                      | 157.75                            | 997.06                              | —                                   | —                                   |
| A (Mdis) RMB-H1 ( 避險 ) * | 1.35%                                      | 715.47                            | 9.98                                | —                                   | —                                   |

## 統計資料

|                             | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|-----------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>精選收益基金 - USD ( 續 )</b>   |                                            |                                   |                                     |                                     |                                     |
| A (Mdis) SGD-H1 ( 避險 )      | 1.35%                                      | 92,200.52                         | 6.82                                | 6.96                                | 7.12                                |
| A (Mdis) USD                | 1.35%                                      | 14,513,545.63                     | 7.98                                | 8.00                                | 8.07                                |
| A (Mdis-pc) HKD*            | 1.35%                                      | 782.97                            | 10.22                               | —                                   | —                                   |
| A (Mdis-pc) SGD-H1 ( 避險 ) * | 1.35%                                      | 152.15                            | 10.10                               | —                                   | —                                   |
| A (Mdis-pc) USD*            | 1.35%                                      | 1,104,695.30                      | 10.03                               | —                                   | —                                   |
| A (Qdis) PLN-H1 ( 避險 )      | 1.35%                                      | 471,786.25                        | 8.39                                | 8.36                                | 8.23                                |
| C (acc) USD                 | 1.95%                                      | 1,515,271.36                      | 10.42                               | 9.94                                | 9.57                                |
| C (Mdis) USD                | 1.95%                                      | 3,262,926.02                      | 7.55                                | 7.61                                | 7.73                                |
| F (Mdis) USD                | 2.35%                                      | 4,404,564.51                      | 7.80                                | 7.88                                | 8.03                                |
| F (Mdis-pc) USD*            | 2.35%                                      | 3,143,437.65                      | 9.94                                | —                                   | —                                   |
| I (acc) EUR-H1 ( 避險 )       | 0.81%                                      | 254,087.41                        | 11.08                               | 10.64                               | 10.47                               |
| I (acc) USD                 | 0.81%                                      | 97,798.98                         | 17.94                               | 16.92                               | 16.12                               |
| I (Ydis) USD <sup>a</sup>   | —                                          | —                                 | —                                   | 7.75                                | 7.77                                |
| N (acc) EUR-H1 ( 避險 )       | 2.09%                                      | 431,242.40                        | 9.84                                | 9.57                                | 9.53                                |
| N (acc) USD                 | 2.09%                                      | 3,296,869.96                      | 12.01                               | 11.47                               | 11.07                               |
| N (Mdis) EUR-H1 ( 避險 )      | 2.09%                                      | 1,828,723.09                      | 5.55                                | 5.70                                | 5.98                                |
| W (acc) EUR                 | 0.85%                                      | 27,267.92                         | 11.11                               | 10.29                               | 10.23                               |
| W (acc) USD                 | 0.85%                                      | 2,247,010.92                      | 11.25                               | 10.62                               | 10.12                               |
| W (Mdis) USD                | 0.85%                                      | 300,324.21                        | 8.11                                | 8.09                                | 8.13                                |
| Y (Mdis) USD                | 0.07%                                      | 1,133,787.89                      | 8.51                                | 8.42                                | 8.39                                |
| Z (acc) USD                 | 1.10%                                      | 604,074.65                        | 14.89                               | 14.09                               | 13.45                               |
| <b>科技基金 - USD</b>           |                                            |                                   |                                     |                                     |                                     |
| A (acc) CHF-H1 ( 避險 )       | 1.80%                                      | 290,845.08                        | 11.88                               | 9.38                                | 7.74                                |
| A (acc) EUR                 | 1.80%                                      | 40,358,781.78                     | 45.17                               | 33.53                               | 27.06                               |
| A (acc) EUR-H1 ( 避險 )       | 1.80%                                      | 5,782,748.75                      | 23.66                               | 18.24                               | 14.91                               |
| A (acc) HKD                 | 1.80%                                      | 7,083,813.91                      | 63.42                               | 48.14                               | 37.36                               |
| A (acc) JPY*                | 1.82%                                      | 6,306.63                          | 1,094.79                            | —                                   | —                                   |
| A (acc) RMB-H1 ( 避險 )       | 1.80%                                      | 17,432,657.09                     | 11.99                               | 9.29                                | 7.45                                |
| A (acc) SGD-H1 ( 避險 )       | 1.80%                                      | 12,778,302.47                     | 24.78                               | 19.11                               | 15.21                               |
| A (acc) USD                 | 1.80%                                      | 105,119,917.31                    | 48.27                               | 36.51                               | 28.30                               |
| C (acc) USD                 | 2.38%                                      | 2,265,654.98                      | 90.65                               | 68.96                               | 53.75                               |
| F (acc) USD                 | 2.80%                                      | 2,583,761.55                      | 21.27                               | 16.25                               | 12.72                               |
| G (acc) EUR                 | 2.40%                                      | 9,572.28                          | 21.66                               | 16.18                               | 13.14                               |
| I (acc) EUR                 | 0.85%                                      | 9,889,569.82                      | 88.80                               | 65.30                               | 52.20                               |
| I (acc) EUR-H1 ( 避險 )       | 0.85%                                      | 2,155,931.00                      | 12.57                               | 9.59                                | 7.76                                |
| I (acc) USD                 | 0.85%                                      | 15,587,266.45                     | 70.74                               | 53.00                               | 40.68                               |
| I (Ydis) EUR                | 0.85%                                      | 1,289,354.89                      | 29.31                               | 21.55                               | 17.23                               |
| N (acc) EUR                 | 2.55%                                      | 13,734,302.08                     | 36.37                               | 27.20                               | 22.12                               |
| N (acc) EUR-H1 ( 避險 ) *     | 2.57%                                      | 93.11                             | 10.08                               | —                                   | —                                   |
| N (acc) PLN-H1 ( 避險 )       | 2.55%                                      | 3,267,949.34                      | 20.12                               | 15.31                               | 12.07                               |
| N (acc) USD                 | 2.55%                                      | 9,743,081.10                      | 38.90                               | 29.64                               | 23.14                               |
| W (acc) CHF-H1 ( 避險 )       | 0.90%                                      | 479,985.30                        | 15.82                               | 12.38                               | 10.12                               |
| W (acc) EUR                 | 0.90%                                      | 1,453,917.57                      | 78.18                               | 57.52                               | 46.00                               |
| W (acc) EUR-H1 ( 避險 )       | 0.90%                                      | 2,347,721.40                      | 23.93                               | 18.29                               | 14.83                               |
| W (acc) USD                 | 0.90%                                      | 7,280,949.19                      | 59.80                               | 44.82                               | 34.42                               |
| X (acc) EUR                 | 0.15%                                      | 2,732,240.44                      | 15.54                               | 11.35                               | 9.01                                |
| X (acc) USD                 | 0.15%                                      | 155,411.67                        | 64.37                               | 47.90                               | 36.51                               |
| Y (acc) USD*                | —                                          | 100.00                            | 10.85                               | —                                   | —                                   |
| Z (acc) USD                 | 1.20%                                      | 378,118.49                        | 72.26                               | 54.33                               | 41.84                               |
| <b>美元短期票券基金 - USD</b>       |                                            |                                   |                                     |                                     |                                     |
| A (acc) USD                 | 0.25%                                      | 43,746,311.72                     | 13.15                               | 12.50                               | 12.07                               |
| A (Mdis) USD                | 0.25%                                      | 22,867,384.97                     | 9.83                                | 9.83                                | 9.78                                |
| AX (acc) USD                | 0.65%                                      | 16,798,037.53                     | 10.78                               | 10.28                               | 9.97                                |
| C (acc) USD                 | 1.24%                                      | 1,024,894.98                      | 10.41                               | 9.99                                | 9.74                                |
| F (Mdis) USD                | 1.25%                                      | 569,820.99                        | 10.17                               | 10.01                               | 9.76                                |
| N (acc) USD                 | 1.15%                                      | 6,970,926.97                      | 11.05                               | 10.60                               | 10.32                               |
| W (acc) USD                 | 0.20%                                      | 2,413,518.72                      | 11.43                               | 10.85                               | 10.47                               |
| Y (acc) USD                 | 0.06%                                      | 100.00                            | 10.96                               | 10.14                               | —                                   |
| <b>美國政府基金 - USD</b>         |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR-H1 ( 避險 )       | 1.21%                                      | 2,130,542.66                      | 8.01                                | 8.09                                | 8.54                                |
| A (acc) HKD                 | 1.20%                                      | 2,889,674.38                      | 10.87                               | 10.83                               | 11.10                               |
| A (acc) PLN-H1 ( 避險 )       | 1.20%                                      | 4,483,939.65                      | 10.02                               | 9.91                                | —                                   |

## 統計資料

|                           | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|---------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>美國政府基金 - USD ( 續 )</b> |                                            |                                   |                                     |                                     |                                     |
| A (acc) USD               | 1.22%                                      | 7,603,377.35                      | 10.52                               | 10.44                               | 10.68                               |
| A (Mdis) AUD-H1 ( 避險 ) *  | 1.14%                                      | 179,660.78                        | 9.93                                | —                                   | —                                   |
| A (Mdis) HKD              | 1.21%                                      | 11,571,365.68                     | 7.53                                | 7.79                                | 8.28                                |
| A (Mdis-pc) HKD*          | 1.26%                                      | 780.75                            | 9.92                                | —                                   | —                                   |
| A (Mdis) JPY-H1 ( 避險 ) *  | 1.12%                                      | 112,720,642.71                    | 9.80                                | —                                   | —                                   |
| A (Mdis) RMB-H1 ( 避險 ) *  | 1.12%                                      | 81,175.04                         | 9.90                                | —                                   | —                                   |
| A (Mdis) USD              | 1.22%                                      | 47,122,958.82                     | 7.08                                | 7.30                                | 7.74                                |
| A (Mdis-pc) USD*          | 1.26%                                      | 100.00                            | 9.92                                | —                                   | —                                   |
| AX (acc) USD              | 1.44%                                      | 1,267,298.29                      | 14.55                               | 14.47                               | 14.83                               |
| B (Mdis) USD <sup>o</sup> | —                                          | —                                 | —                                   | 6.99                                | 7.39                                |
| C (acc) USD               | 2.05%                                      | 1,916,968.92                      | 12.11                               | 12.12                               | 12.50                               |
| F (Mdis) USD              | 2.27%                                      | 1,476,682.27                      | 7.49                                | 7.81                                | 8.36                                |
| I (acc) EUR-H1 ( 避險 )     | 0.59%                                      | 4,183,632.94                      | 8.99                                | 9.03                                | 9.48                                |
| I (acc) USD               | 0.59%                                      | 4,092,107.55                      | 13.92                               | 13.73                               | 13.95                               |
| I (Mdis) JPY-H1 ( 避險 )    | 0.59%                                      | 101.28                            | 600.32                              | 654.56                              | 725.29                              |
| I (Mdis) USD              | 0.59%                                      | 3,869,342.67                      | 7.75                                | 7.94                                | 8.37                                |
| N (acc) USD               | 1.98%                                      | 5,357,238.55                      | 12.81                               | 12.81                               | 13.19                               |
| N (Mdis) USD              | 1.98%                                      | 1,138,157.29                      | 6.81                                | 7.08                                | 7.55                                |
| S (acc) EUR-H1 ( 避險 )     | 0.25%                                      | 3,753,066.45                      | 9.02                                | 9.03                                | 9.43                                |
| W (acc) USD               | 0.69%                                      | 2,611,579.95                      | 10.41                               | 10.28                               | 10.45                               |
| W (Mdis) USD              | 0.69%                                      | 647,389.30                        | 7.60                                | 7.81                                | 8.23                                |
| X (acc) USD               | 0.15%                                      | 105.38                            | 11.19                               | 10.97                               | 11.09                               |
| Z (acc) USD               | 0.94%                                      | 267,849.74                        | 11.40                               | 11.28                               | 11.50                               |
| Z (Mdis) USD              | 0.95%                                      | 5,460.56                          | 7.60                                | 7.82                                | 8.27                                |

**美國機會基金 - USD**

|                          |       |               |        |        |        |
|--------------------------|-------|---------------|--------|--------|--------|
| A (acc) CHF-H1 ( 避險 )    | 1.80% | 175,766.22    | 38.57  | 30.60  | 27.08  |
| A (acc) EUR              | 1.80% | 13,485,909.88 | 31.33  | 23.40  | 20.37  |
| A (acc) EUR-H1 ( 避險 )    | 1.80% | 12,260,862.03 | 19.16  | 14.86  | 13.01  |
| A (acc) HKD              | 1.80% | 2,953,942.59  | 45.52  | 34.77  | 29.10  |
| A (acc) NOK-H1 ( 避險 )    | 1.80% | 421,792.36    | 29.24  | 22.58  | 19.82  |
| A (acc) RMB-H1 ( 避險 )    | 1.80% | 238,420.99    | 321.25 | 250.28 | 216.02 |
| A (acc) SEK-H1 ( 避險 )    | 1.80% | 778,864.15    | 37.32  | 29.04  | 25.68  |
| A (acc) SGD              | 1.80% | 8,288,072.28  | 40.41  | 30.67  | 26.34  |
| A (acc) SGD-H1 ( 避險 )    | 1.80% | 15,002,208.56 | 47.47  | 36.79  | 31.47  |
| A (acc) USD              | 1.80% | 94,437,282.82 | 33.52  | 25.50  | 21.32  |
| A (Ydis) EUR             | 1.80% | 1,970,600.47  | 31.90  | 23.82  | 20.74  |
| A (Ydis) GBP             | 1.80% | 393,410.26    | 26.48  | 20.06  | 17.49  |
| AS (acc) SGD             | 1.70% | 8,437,293.65  | 27.15  | 20.58  | 17.66  |
| B (acc) USD <sup>o</sup> | —     | —             | —      | 18.88  | 15.93  |
| C (acc) USD              | 2.38% | 3,841,688.79  | 51.92  | 39.73  | 33.40  |
| F (acc) USD              | 2.80% | 883,763.40    | 23.76  | 18.26  | 15.41  |
| I (acc) EUR              | 0.85% | 2,533,010.60  | 85.10  | 62.95  | 54.29  |
| I (acc) EUR-H1 ( 避險 )    | 0.85% | 464,334.59    | 51.50  | 39.53  | 34.29  |
| I (acc) PLN-H1 ( 避險 )    | 0.85% | 317.93        | 11.87  | 8.95   | 7.41   |

## 統計資料

|                           | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|---------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>美國機會基金 - USD ( 續 )</b> |                                            |                                   |                                     |                                     |                                     |
| I (acc) USD               | 0.85%                                      | 8,090,020.86                      | 91.17                               | 68.72                               | 56.88                               |
| N (acc) EUR               | 2.55%                                      | 2,504,241.60                      | 59.68                               | 44.91                               | 39.38                               |
| N (acc) EUR-H1 ( 避險 )     | 2.55%                                      | 731,097.97                        | 32.72                               | 25.57                               | 22.58                               |
| N (acc) PLN-H1 ( 避險 )     | 2.55%                                      | 6,261,272.65                      | 54.58                               | 41.73                               | 35.20                               |
| N (acc) USD               | 2.55%                                      | 4,657,054.22                      | 64.02                               | 49.08                               | 41.33                               |
| S (acc) EUR               | 0.75%                                      | 9,176,079.84                      | 19.99                               | 14.77                               | 12.73                               |
| S (acc) EUR-H1 ( 避險 )     | 0.75%                                      | 370,443.99                        | 17.20                               | 13.21                               | 11.30                               |
| S (acc) USD               | 0.75%                                      | 104,229.23                        | 24.13                               | 18.17                               | 15.02                               |
| W (acc) EUR               | 0.90%                                      | 384,243.30                        | 47.03                               | 34.81                               | 30.03                               |
| W (acc) EUR-H1 ( 避險 )     | 0.90%                                      | 246,839.78                        | 22.49                               | 17.27                               | 15.12                               |
| W (acc) SGD               | 0.90%                                      | 1,303.49                          | 10.71                               | 8.05                                | 6.86                                |
| W (acc) USD               | 0.90%                                      | 6,702,035.14                      | 49.68                               | 37.46                               | 31.03                               |
| X (Ydis) USD              | 0.24%                                      | 2,506,953.40                      | 51.91                               | 38.98                               | 32.11                               |
| Y (acc) USD <sup>*</sup>  | —                                          | 100.00                            | 10.79                               | —                                   | —                                   |
| Y (Mdis) USD              | 0.04%                                      | 37,521.25                         | 29.77                               | 22.32                               | 18.42                               |
| Z (acc) USD               | 1.20%                                      | 731,552.58                        | 60.24                               | 45.56                               | 37.84                               |

|                           |       |              |       |       |       |
|---------------------------|-------|--------------|-------|-------|-------|
| <b>亞洲債券基金 - USD</b>       |       |              |       |       |       |
| A (acc) CHF-H1 ( 避險 )     | 1.47% | 237,361.76   | 7.10  | 7.75  | 8.15  |
| A (acc) EUR               | 1.47% | 766,095.90   | 17.07 | 17.54 | 18.35 |
| A (acc) EUR-H1 ( 避險 )     | 1.47% | 763,495.24   | 8.93  | 9.53  | 9.92  |
| A (acc) USD               | 1.47% | 2,040,499.77 | 15.12 | 15.83 | 15.90 |
| A (Mdis) AUD-H1 ( 避險 )    | 1.42% | 268,783.72   | 5.14  | 5.70  | 6.14  |
| A (Mdis) EUR              | 1.47% | 637,381.90   | 6.85  | 7.36  | 8.05  |
| A (Mdis) SGD              | 1.47% | 50,114.82    | 5.57  | 6.08  | 6.55  |
| A (Mdis) SGD-H1 ( 避險 )    | 1.46% | 84,618.98    | 5.04  | 5.62  | 5.98  |
| A (Mdis) USD              | 1.47% | 2,179,051.34 | 7.33  | 8.01  | 8.42  |
| C (Mdis) USD              | 2.24% | 147,079.51   | 6.81  | 7.51  | 7.95  |
| I (acc) CHF-H1 ( 避險 )     | 0.88% | 1,000.00     | 7.79  | 8.46  | 8.72  |
| I (acc) EUR               | 0.91% | 38,215.36    | 15.63 | 15.97 | 16.62 |
| I (acc) EUR-H1 ( 避險 )     | 1.04% | 8,635.01     | 8.74  | 9.29  | 9.63  |
| I (acc) USD               | 0.91% | 96,931.76    | 16.75 | 17.44 | 17.43 |
| I (Mdis) EUR              | 0.88% | 20,936.00    | 7.50  | 8.00  | 8.71  |
| I (Ydis) EUR-H1 ( 避險 )    | 0.86% | 151.11       | 4.79  | 5.30  | 5.76  |
| N (acc) EUR               | 2.16% | 232,348.37   | 14.97 | 15.50 | 16.33 |
| N (acc) USD               | 2.17% | 168,914.86   | 13.27 | 13.99 | 14.15 |
| N (Mdis) USD              | 2.17% | 416,179.83   | 6.87  | 7.57  | 8.00  |
| W (acc) EUR               | 0.51% | 89.41        | 8.99  | 9.15  | 9.50  |
| W (acc) EUR-H1 ( 避險 )     | 0.90% | 22,727.34    | 7.80  | 8.28  | 8.57  |
| W (Mdis) USD              | 0.90% | 49,104.67    | 5.72  | 6.22  | 6.50  |
| Y (Mdis) USD <sup>□</sup> | —     | —            | —     | 7.46  | 7.72  |

## 統計資料

|                           | 總費用比率<br>2024 年<br>6 月 30 日<br>(參見附註 26) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|---------------------------|------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>亞洲債券基金 - USD (續)</b>   |                                          |                                   |                                     |                                     |                                     |
| Z (acc) USD               | 1.17%                                    | 112,992.50                        | 10.29                               | 10.75                               | 10.76                               |
| <b>亞洲成長基金 - USD</b>       |                                          |                                   |                                     |                                     |                                     |
| A (acc) CHF-H1 (避險)       | 2.17%                                    | 423,335.01                        | 10.07                               | 9.80                                | 10.55                               |
| A (acc) CZK-H1 (避險)       | 2.17%                                    | 1,422,440.70                      | 101.92                              | 94.74                               | 96.72                               |
| A (acc) EUR               | 2.17%                                    | 5,659,212.64                      | 34.29                               | 31.38                               | 33.43                               |
| A (acc) EUR-H1 (避險)       | 2.17%                                    | 1,291,018.59                      | 20.17                               | 19.18                               | 20.53                               |
| A (acc) HKD               | 2.17%                                    | 6,729,592.17                      | 11.07                               | 10.36                               | 10.61                               |
| A (acc) RMB-H1 (避險)       | 2.17%                                    | 101,778.88                        | 135.62                              | 129.74                              | 136.95                              |
| A (acc) SGD               | 2.17%                                    | 4,925,599.30                      | 9.47                                | 8.80                                | 9.25                                |
| A (acc) SGD-H1 (避險)       | 2.17%                                    | 62,624.43                         | 11.55                               | 10.99                               | 11.49                               |
| A (acc) USD               | 2.17%                                    | 15,111,469.31                     | 36.78                               | 34.30                               | 35.09                               |
| A (Ydis) EUR              | 2.17%                                    | 1,906,088.01                      | 31.20                               | 28.55                               | 30.43                               |
| A (Ydis) GBP              | 2.17%                                    | 166,378.17                        | 26.43                               | 24.53                               | 26.19                               |
| A (Ydis) USD              | 2.17%                                    | 18,058,656.57                     | 33.41                               | 31.15                               | 31.87                               |
| C (acc) USD               | 2.75%                                    | 352,553.95                        | 29.64                               | 27.80                               | 28.61                               |
| F (acc) USD               | 3.16%                                    | 133,367.37                        | 10.18                               | 9.59                                | 9.91                                |
| I (acc) CHF-H1 (避險)       | 1.19%                                    | 50,600.00                         | 9.37                                | 9.03                                | 9.63                                |
| I (acc) EUR               | 1.15%                                    | 2,620,996.44                      | 38.40                               | 34.79                               | 36.70                               |
| I (acc) EUR-H1 (避險)       | 1.16%                                    | 410,840.01                        | 19.56                               | 18.42                               | 19.52                               |
| I (acc) USD               | 1.17%                                    | 485,021.27                        | 41.10                               | 37.95                               | 38.44                               |
| I (Ydis) EUR-H2 (避險)      | 1.14%                                    | 5,053,341.58                      | 6.12                                | 5.64                                | 5.79                                |
| N (acc) EUR               | 2.66%                                    | 660,888.81                        | 44.86                               | 41.26                               | 44.18                               |
| N (acc) EUR-H1 (避險)       | 2.66%                                    | 440,065.86                        | 26.32                               | 25.15                               | 27.06                               |
| N (acc) HUF               | 2.67%                                    | 1,801,396.95                      | 198.17                              | 172.02                              | 196.12                              |
| N (acc) PLN-H1 (避險)       | 2.66%                                    | 3,647,131.99                      | 13.44                               | 12.57                               | 12.89                               |
| N (acc) USD               | 2.66%                                    | 1,216,902.89                      | 48.04                               | 45.02                               | 46.29                               |
| W (acc) EUR               | 1.21%                                    | 296,676.97                        | 14.01                               | 12.70                               | 13.40                               |
| W (acc) EUR-H1 (避險)       | 1.22%                                    | 11,079.55                         | 9.59                                | 9.03                                | 9.37                                |
| W (acc) GBP               | 1.22%                                    | 74,664.16                         | 16.53                               | 15.20                               | 16.08                               |
| W (acc) USD               | 1.22%                                    | 918,475.28                        | 13.42                               | 12.40                               | 12.56                               |
| W (Ydis) EUR              | 1.22%                                    | 219,563.57                        | 14.11                               | 12.82                               | 13.55                               |
| Y (Mdis) USD              | 0.05%                                    | 184,921.76                        | 11.15                               | 10.35                               | 10.51                               |
| Z (acc) USD               | 1.67%                                    | 53,619.03                         | 14.91                               | 13.83                               | 14.07                               |
| Z (Ydis) EUR-H1 (避險)      | 1.65%                                    | 904.83                            | 9.95                                | 9.40                                | 10.01                               |
| Z (Ydis) USD              | 1.67%                                    | 55,550.37                         | 10.71                               | 9.94                                | 10.12                               |
| <b>亞洲小型企業基金 - USD</b>     |                                          |                                   |                                     |                                     |                                     |
| A (acc) EUR               | 2.19%                                    | 2,441,211.45                      | 79.37                               | 67.57                               | 66.06                               |
| A (acc) SGD               | 2.19%                                    | 86,506.76                         | 57.74                               | 49.95                               | 48.20                               |
| A (acc) USD               | 2.19%                                    | 2,598,791.93                      | 62.30                               | 54.04                               | 50.73                               |
| A (Ydis) USD              | 2.19%                                    | 1,438,797.70                      | 60.62                               | 52.95                               | 49.71                               |
| F (acc) USD               | 3.20%                                    | 94,790.66                         | 13.21                               | 11.58                               | 10.98                               |
| I (acc) EUR               | 1.18%                                    | 510,804.89                        | 93.09                               | 78.49                               | 75.98                               |
| I (acc) USD               | 1.17%                                    | 5,952,970.31                      | 73.37                               | 62.99                               | 58.52                               |
| I (Ydis) USD              | 1.18%                                    | 39,420.00                         | 14.36                               | 12.57                               | 11.86                               |
| N (acc) EUR               | 2.69%                                    | 631,110.09                        | 29.14                               | 24.93                               | 24.50                               |
| N (acc) USD               | 2.69%                                    | 795,405.41                        | 21.99                               | 19.16                               | 18.08                               |
| S (acc) USD               | 0.90%                                    | 26,466.19                         | 14.94                               | 12.80                               | 11.85                               |
| W (acc) EUR               | 1.22%                                    | 1,144,852.97                      | 25.94                               | 21.87                               | 21.16                               |
| W (acc) USD               | 1.22%                                    | 1,186,879.55                      | 20.25                               | 17.39                               | 16.16                               |
| W (Ydis) EUR-H1 (避險)      | 1.22%                                    | 63,480.00                         | 9.95                                | 8.87                                | 8.73                                |
| W (Ydis) USD              | 1.22%                                    | 760,336.23                        | 12.66                               | 11.09                               | 10.46                               |
| X (Ydis) USD              | 0.26%                                    | 344,821.81                        | 17.66                               | 15.45                               | 14.60                               |
| Y (Mdis) USD <sup>Q</sup> | —                                        | —                                 | —                                   | 16.17                               | 15.37                               |
| <b>金磚四國基金 - USD</b>       |                                          |                                   |                                     |                                     |                                     |
| A (acc) EUR               | 2.47%                                    | 2,634,782.28                      | 21.24                               | 19.30                               | 19.92                               |
| A (acc) EUR-H1 (避險)       | 2.47%                                    | 415,688.95                        | 9.85                                | 9.30                                | 9.65                                |
| A (acc) HKD               | 2.47%                                    | 73,976.35                         | 10.33                               | 9.60                                | 9.53                                |
| A (acc) USD               | 2.47%                                    | 14,931,037.31                     | 18.80                               | 17.41                               | 17.25                               |



## 統計資料

|                              | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|------------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>金磚四國基金 - USD ( 續 )</b>    |                                            |                                   |                                     |                                     |                                     |
| C (acc) USD                  | 3.04%                                      | 193,779.91                        | 16.86                               | 15.70                               | 15.65                               |
| I (acc) USD                  | 1.44%                                      | 27,321.97                         | 22.90                               | 20.98                               | 20.59                               |
| N (acc) EUR                  | 2.96%                                      | 644,987.01                        | 19.35                               | 17.67                               | 18.34                               |
| N (acc) USD                  | 2.96%                                      | 399,834.24                        | 17.12                               | 15.93                               | 15.87                               |
|                              |                                            |                                   |                                     |                                     |                                     |
| <b>大中華基金 - USD</b>           |                                            |                                   |                                     |                                     |                                     |
| A (acc) HKD                  | 2.44%                                      | 193,773.60                        | 8.05                                | 9.48                                | 12.71                               |
| A (acc) SGD                  | 2.44%                                      | 2,395,916.50                      | 5.89                                | 6.90                                | 9.49                                |
| A (acc) USD                  | 2.44%                                      | 10,729,380.71                     | 17.65                               | 20.73                               | 27.75                               |
| A (Ydis) EUR                 | 2.44%                                      | 796,064.96                        | 15.85                               | 18.27                               | 25.49                               |
| A (Ydis) GBP                 | 2.44%                                      | 26,935.52                         | 13.39                               | 15.65                               | 21.87                               |
| C (acc) USD                  | 3.02%                                      | 412,322.48                        | 11.85                               | 14.00                               | 18.84                               |
| F (acc) USD                  | 3.44%                                      | 1,004,080.60                      | 6.03                                | 7.15                                | 9.67                                |
| I (acc) USD                  | 1.36%                                      | 718,001.73                        | 23.45                               | 27.23                               | 36.05                               |
| I (Ydis) GBP                 | 1.36%                                      | 1,584.10                          | 9.00                                | 10.41                               | 14.38                               |
| N (acc) USD                  | 2.94%                                      | 993,895.55                        | 16.57                               | 19.57                               | 26.32                               |
| W (acc) EUR                  | 1.40%                                      | 42,787.01                         | 10.24                               | 11.69                               | 16.13                               |
| W (acc) GBP                  | 1.40%                                      | 130,483.13                        | 11.41                               | 13.21                               | 18.27                               |
| W (acc) USD                  | 1.40%                                      | 372,997.29                        | 8.39                                | 9.76                                | 12.93                               |
| W (Ydis) EUR                 | 1.40%                                      | 480.14                            | 9.37                                | 10.70                               | 14.76                               |
| X (acc) HKD                  | 0.26%                                      | 605,110.74                        | 9.44                                | 10.88                               | 14.27                               |
| Z (acc) USD                  | 1.94%                                      | 37,664.26                         | 7.53                                | 8.80                                | 11.72                               |
| <b>東歐基金 - EUR</b>            |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR                  | 2.49%                                      | 5,481,921.54                      | 15.95                               | 11.28                               | 7.32                                |
| A (acc) EUR RC <sup>2</sup>  | 6.18%                                      | 4,947,736.41                      | 0.18                                | 0.01                                | —                                   |
| A (acc) USD                  | 2.49%                                      | 1,573,388.71                      | 17.07                               | 12.30                               | 7.67                                |
| A (acc) USD RC <sup>2</sup>  | 8.24%                                      | 1,309,292.15                      | 0.37                                | 0.01                                | —                                   |
| A (Ydis) EUR                 | 2.48%                                      | 51,423.59                         | 15.15                               | 11.16                               | 7.24                                |
| A (Ydis) EUR RC <sup>2</sup> | 6.25%                                      | 42,977.34                         | 0.18                                | 0.01                                | —                                   |
| I (acc) EUR                  | 1.37%                                      | 628,978.03                        | 12.84                               | 8.98                                | 5.76                                |
| I (acc) EUR RC <sup>2</sup>  | 6.21%                                      | 646,089.65                        | 0.14                                | 0.01                                | —                                   |
| N (acc) EUR                  | 2.98%                                      | 344,679.77                        | 14.06                               | 10.00                               | 6.52                                |
| N (acc) EUR RC <sup>2</sup>  | 4.88%                                      | 308,368.70                        | 0.10                                | 0.01                                | —                                   |
| W (acc) EUR                  | 1.49%                                      | 691,328.37                        | 7.96                                | 5.58                                | 3.58                                |
| W (acc) EUR RC <sup>2</sup>  | 7.85%                                      | 403,551.53                        | 0.15                                | 0.01                                | —                                   |
| X (acc) EUR                  | 0.26%                                      | 146,356.05                        | 7.37                                | 5.10                                | 3.24                                |
| X (acc) EUR RC <sup>2</sup>  | 8.06%                                      | 146,356.05                        | 0.15                                | 0.01                                | —                                   |
| <b>新興國家固定收益基金 - USD</b>      |                                            |                                   |                                     |                                     |                                     |
| A (acc) CHF-H1 ( 避險 )        | 1.83%                                      | 89,934.47                         | 8.31                                | 8.02                                | 7.86                                |
| A (acc) EUR-H1 ( 避險 )        | 1.83%                                      | 778,102.04                        | 7.74                                | 7.30                                | 7.11                                |
| A (acc) NOK-H1 ( 避險 )        | 1.83%                                      | 405,291.73                        | 9.36                                | 8.79                                | 8.57                                |
| A (acc) SEK-H1 ( 避險 )        | 1.82%                                      | 721,870.65                        | 8.45                                | 7.99                                | 7.82                                |
| A (acc) USD                  | 1.83%                                      | 4,973,032.62                      | 11.33                               | 10.49                               | 9.82                                |
| A (Bdis) CZK-H1 ( 避險 )       | 1.83%                                      | 1,922,484.81                      | 61.80                               | 61.47                               | 62.06                               |
| A (Mdis) AUD-H1 ( 避險 )       | 1.83%                                      | 30,319,159.49                     | 3.21                                | 3.30                                | 3.45                                |
| A (Mdis) EUR-H1 ( 避險 )       | 1.91%                                      | 93.11                             | 9.98                                | —                                   | —                                   |
| A (Mdis) HKD                 | 1.83%                                      | 51,882,660.41                     | 3.64                                | 3.70                                | 3.75                                |
| A (Mdis) JPY-H1 ( 避險 )       | 1.91%                                      | 157.75                            | 996.75                              | —                                   | —                                   |
| A (Mdis) RMB-H1 ( 避險 )       | 1.91%                                      | 715.47                            | 9.97                                | —                                   | —                                   |
| A (Mdis) SGD-H1 ( 避險 )       | 1.83%                                      | 6,740,068.51                      | 3.08                                | 3.18                                | 3.27                                |
| A (Mdis) USD                 | 1.83%                                      | 266,128,678.74                    | 3.98                                | 4.03                                | 4.08                                |
| A (Mdis) ZAR-H1 ( 避險 )       | 1.83%                                      | 2,242,568.87                      | 54.89                               | 54.12                               | 54.08                               |
| A (Qdis) EUR                 | 1.83%                                      | 15,871,892.86                     | 6.47                                | 6.39                                | 6.78                                |
| A (Qdis) GBP                 | 1.83%                                      | 597,076.81                        | 4.73                                | 4.73                                | 5.03                                |
| A (Qdis) USD                 | 1.83%                                      | 35,672,560.21                     | 6.94                                | 6.96                                | 7.07                                |



## 統計資料

|                               | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|-------------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>新興國家固定收益基金 - USD ( 續 )</b> |                                            |                                   |                                     |                                     |                                     |
| A (Ydis) EUR-H1 ( 避險 )        | 1.83%                                      | 2,951,982.66                      | 2.88                                | 2.92                                | 3.20                                |
| C (acc) USD                   | 2.41%                                      | 527,403.96                        | 22.54                               | 20.99                               | 19.75                               |
| F (Mdis) USD                  | 2.83%                                      | 984,850.78                        | 3.99                                | 4.08                                | 4.17                                |
| G (Mdis) EUR                  | 2.43%                                      | 1,438.85                          | 5.87                                | 5.86                                | 6.21                                |
| I (acc) CHF-H1 ( 避險 )         | 0.90%                                      | 26,370.00                         | 8.22                                | 7.86                                | 7.63                                |
| I (acc) EUR-H1 ( 避險 )         | 0.90%                                      | 67,320.54                         | 9.85                                | 9.19                                | 8.88                                |
| I (acc) SEK-H1 ( 避險 )         | 0.90%                                      | 1,049.22                          | 7.70                                | 7.21                                | 6.98                                |
| I (acc) USD                   | 0.90%                                      | 7,998,427.14                      | 23.58                               | 21.63                               | 20.04                               |
| I (Qdis) GBP-H1 ( 避險 )        | 0.90%                                      | 317,670.45                        | 3.51                                | 3.52                                | 3.66                                |
| I (Qdis) USD                  | 0.90%                                      | 70,524.86                         | 5.60                                | 5.58                                | 5.63                                |
| I (Ydis) EUR-H1 ( 避險 )        | 0.90%                                      | 410.38                            | 3.13                                | 3.14                                | 3.40                                |
| N (acc) USD                   | 2.33%                                      | 786,554.45                        | 27.51                               | 25.60                               | 24.07                               |
| N (Mdis) USD                  | 2.33%                                      | 4,483,581.72                      | 3.51                                | 3.57                                | 3.63                                |
| N (Qdis) PLN-H1 ( 避險 )        | 2.33%                                      | 5,198,571.30                      | 3.82                                | 3.86                                | 3.93                                |
| S (acc) USD                   | 0.78%                                      | 150.74                            | 10.07                               | 9.22                                | 8.52                                |
| W (acc) EUR-H1 ( 避險 )         | 0.95%                                      | 21,937.48                         | 7.69                                | 7.19                                | 6.95                                |
| W (acc) USD                   | 0.95%                                      | 843,540.33                        | 9.51                                | 8.72                                | 8.08                                |
| W (Qdis) EUR                  | 0.95%                                      | 571,816.21                        | 4.90                                | 4.80                                | 5.04                                |
| W (Qdis) GBP                  | 0.95%                                      | 32,818.71                         | 4.59                                | 4.55                                | 4.79                                |
| W (Qdis) GBP-H1 ( 避險 )        | 0.95%                                      | 1,360,497.79                      | 3.64                                | 3.65                                | 3.79                                |
| W (Qdis) USD                  | 0.95%                                      | 1,211,774.57                      | 3.61                                | 3.59                                | 3.63                                |
| W (Ydis) EUR-H1 ( 避險 )        | 0.95%                                      | 39,208.43                         | 4.15                                | 4.17                                | 4.52                                |
| Y (acc) USD <sup>2</sup>      | —                                          | —                                 | —                                   | 7.86                                | 7.23                                |
| Y (Mdis) USD                  | 0.07%                                      | 940,015.12                        | 4.89                                | 4.86                                | 4.83                                |
| Z (acc) USD                   | 1.25%                                      | 28,921.98                         | 12.05                               | 11.09                               | 10.31                               |
| Z (Mdis) USD                  | 1.25%                                      | 132,864.58                        | 3.65                                | 3.67                                | 3.69                                |
| <b>新興市場月收益基金 - USD</b>        |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR                   | 1.85%                                      | 1,410,804.52                      | 14.26                               | 12.95                               | 12.38                               |
| A (acc) EUR-H1 ( 避險 )         | 1.85%                                      | 578,279.52                        | 8.29                                | 7.81                                | 7.50                                |
| A (acc) USD                   | 1.85%                                      | 596,552.93                        | 10.31                               | 9.54                                | 8.76                                |
| A (Mdis) HKD                  | 1.85%                                      | 965,376.09                        | 6.84                                | 6.73                                | 6.54                                |
| A (Mdis) SGD-H1 ( 避險 )        | 1.85%                                      | 33,386.76                         | 6.74                                | 6.73                                | 6.66                                |
| A (Mdis) USD                  | 1.85%                                      | 478,918.57                        | 6.88                                | 6.74                                | 6.55                                |
| A (Mdis-pc) HKD               | 1.85%                                      | 119,210.57                        | 7.85                                | 7.76                                | 7.57                                |
| A (Mdis-pc) USD               | 1.85%                                      | 97,716.64                         | 7.81                                | 7.68                                | 7.48                                |
| A (Qdis) USD                  | 1.85%                                      | 1,145,166.13                      | 6.21                                | 6.07                                | 5.90                                |
| A (Ydis) EUR                  | 1.85%                                      | 2,224,641.31                      | 8.98                                | 8.60                                | 8.71                                |
| A (Ydis) EUR-H1 ( 避險 )        | 1.85%                                      | 485,368.01                        | 5.12                                | 5.10                                | 5.20                                |
| C (acc) USD                   | 2.52%                                      | 182,059.09                        | 9.57                                | 8.92                                | 8.23                                |
| F (Mdis) USD                  | 2.91%                                      | 21,445.76                         | 7.84                                | 7.77                                | 7.62                                |
| G (acc) EUR-H1 ( 避險 )         | 2.48%                                      | 1,796.41                          | 9.13                                | 8.67                                | 8.36                                |
| I (acc) EUR                   | 0.95%                                      | 804,857.37                        | 15.99                               | 14.39                               | 13.63                               |
| I (acc) EUR-H1 ( 避險 )         | 0.95%                                      | 121.79                            | 8.78                                | 8.19                                | 7.79                                |
| N (acc) EUR-H1 ( 避險 )         | 2.35%                                      | 969,020.36                        | 7.77                                | 7.38                                | 7.11                                |
| N (acc) USD                   | 2.35%                                      | 1,192,951.08                      | 9.71                                | 9.03                                | 8.33                                |
| X (acc) USD                   | 0.30%                                      | 16,734.80                         | 12.91                               | 11.76                               | 10.63                               |
| Z (acc) USD                   | 1.35%                                      | 16.32                             | 10.86                               | 10.00                               | 9.13                                |
| <b>新興國家基金 - USD</b>           |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR                   | 1.99%                                      | 95,819.30                         | 10.52                               | 9.43                                | 9.10                                |
| A (acc) EUR-H1 ( 避險 )         | 1.99%                                      | 682,060.25                        | 9.13                                | 8.50                                | 8.24                                |
| A (acc) HKD                   | 1.99%                                      | 49,698.68                         | 13.35                               | 12.23                               | 11.33                               |
| A (acc) SGD                   | 1.99%                                      | 1,165,770.12                      | 9.68                                | 8.81                                | 8.37                                |
| A (acc) USD                   | 1.99%                                      | 4,428,578.52                      | 45.87                               | 41.89                               | 38.73                               |
| A (Ydis) USD                  | 1.99%                                      | 3,889,440.52                      | 42.59                               | 39.71                               | 36.95                               |
| C (acc) USD                   | 2.57%                                      | 149,868.57                        | 36.79                               | 33.79                               | 31.42                               |
| G (acc) EUR                   | 2.57%                                      | 3,633.17                          | 11.28                               | 10.17                               | 9.85                                |
| I (acc) EUR-H1 ( 避險 )         | 1.15%                                      | 2,548,275.16                      | 10.29                               | 9.51                                | 9.13                                |
| I (acc) USD                   | 1.15%                                      | 3,673,590.18                      | 32.93                               | 29.82                               | 27.34                               |
| J (acc) USD                   | 0.60%                                      | 9,526,220.95                      | 9.09                                | 8.19                                | 7.47                                |

## 統計資料

|                           | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|---------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>新興國家基金 - USD ( 續 )</b> |                                            |                                   |                                     |                                     |                                     |
| N (acc) EUR               | 2.49%                                      | 660,972.99                        | 21.94                               | 19.76                               | 19.13                               |
| N (acc) USD               | 2.49%                                      | 2,810,047.26                      | 23.48                               | 21.55                               | 20.02                               |
| W (acc) USD               | 1.25%                                      | 666,712.47                        | 14.28                               | 12.94                               | 11.88                               |
| W (Ydis) EUR-H1 ( 避險 )    | 1.25%                                      | 157.00                            | 7.82                                | 7.43                                | 7.27                                |
| Y (Mdis) USD              | 0.07%                                      | 1,266,683.15                      | 10.47                               | 9.72                                | 9.17                                |
| Z (acc) USD               | 1.49%                                      | 421,098.48                        | 13.20                               | 11.98                               | 11.03                               |

**新興國家小型企業基金 - USD**

|                        |       |              |          |          |          |
|------------------------|-------|--------------|----------|----------|----------|
| A (acc) EUR            | 2.45% | 2,664,477.97 | 19.97    | 17.63    | 16.58    |
| A (acc) EUR-H1 ( 避險 )  | 2.45% | 11,494.27    | 10.23    | 9.37     | 8.84     |
| A (acc) USD            | 2.45% | 3,913,202.43 | 14.97    | 13.47    | 12.16    |
| A (Ydis) GBP           | 2.45% | 76,649.05    | 23.16    | 20.74    | 19.55    |
| A (Ydis) USD           | 2.45% | 951,176.42   | 14.33    | 12.89    | 11.64    |
| C (acc) USD            | 3.03% | 108,212.29   | 15.11    | 13.67    | 12.42    |
| I (acc) EUR            | 1.39% | 4,671,241.87 | 23.90    | 20.88    | 19.43    |
| I (acc) USD            | 1.40% | 571,745.79   | 17.90    | 15.93    | 14.23    |
| N (acc) USD            | 2.95% | 1,316,256.67 | 13.78    | 12.46    | 11.31    |
| W (acc) EUR            | 1.46% | 2,705,955.48 | 14.05    | 12.28    | 11.43    |
| W (acc) GBP            | 1.46% | 578,217.04   | 28.82    | 25.55    | 23.83    |
| W (acc) USD            | 1.45% | 461,319.61   | 19.07    | 16.98    | 15.18    |
| W (Ydis) EUR-H1 ( 避險 ) | 1.42% | 395.40       | 9.38     | 8.67     | 8.23     |
| Y (Mdis) USD           | 0.08% | 509,149.62   | 13.80    | 12.48    | 11.42    |
| Y (Ydis) JPY           | 0.08% | 1,466,791.53 | 1,848.63 | 1,506.45 | 1,293.25 |

## 統計資料

|                                   | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|-----------------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
|                                   |                                            |                                   |                                     |                                     |                                     |
| <b>潛力歐洲基金 - EUR</b>               |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR                       | 1.86%                                      | 3,392,189.26                      | 27.69                               | 24.39                               | 20.36                               |
| A (acc) SGD                       | 1.84%                                      | 308,222.82                        | 10.51                               | 9.40                                | 7.74                                |
| A (acc) USD                       | 1.84%                                      | 621,624.93                        | 10.59                               | 9.50                                | 7.62                                |
| A (acc) USD-H1 ( 避險 )             | 1.84%                                      | 25,820.73                         | 13.31                               | 11.54                               | 9.28                                |
| A (Ydis) EUR                      | 1.86%                                      | 330,507.84                        | 22.34                               | 19.76                               | 16.53                               |
| A (Ydis) USD                      | 1.84%                                      | 2,032,364.18                      | 10.30                               | 9.29                                | 7.49                                |
| C (acc) USD-H1 ( 避險 )             | 2.38%                                      | 109.29                            | 12.71                               | 11.05                               | 8.95                                |
| I (acc) EUR                       | 0.85%                                      | 215,017.99                        | 27.87                               | 24.30                               | 20.08                               |
| N (acc) EUR                       | 2.61%                                      | 1,026,394.91                      | 15.31                               | 13.58                               | 11.42                               |
| N (acc) USD-H1 ( 避險 )             | 2.55%                                      | 110.32                            | 12.60                               | 10.97                               | 8.91                                |
| S (acc) EUR                       | 0.75%                                      | 88.96                             | 13.81                               | 12.03                               | 9.93                                |
| W (acc) EUR                       | 0.90%                                      | 11,170.26                         | 12.66                               | 11.04                               | 9.13                                |
| W (acc) USD                       | 0.90%                                      | 1,847.92                          | 12.40                               | 11.02                               | 8.76                                |
| W (acc) USD-H1 ( 避險 )             | 0.90%                                      | 5,126.69                          | 14.40                               | 12.35                               | 9.84                                |
|                                   |                                            |                                   |                                     |                                     |                                     |
| <b>歐洲中小型企業基金 - EUR</b>            |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR                       | 1.91%                                      | 1,235,494.86                      | 42.43                               | 39.76                               | 33.09                               |
| A (acc) USD                       | 1.91%                                      | 257,465.66                        | 45.46                               | 43.41                               | 34.69                               |
| A (acc) USD-H1 ( 避險 )             | 1.83%                                      | 17,959.74                         | 11.91                               | 10.97                               | 8.79                                |
| C (acc) USD-H1 ( 避險 )             | 2.41%                                      | 8,983.62                          | 11.53                               | 10.67                               | 8.61                                |
| I (acc) EUR                       | 1.08%                                      | 282,715.11                        | 54.29                               | 50.44                               | 41.61                               |
| I (acc) USD                       | 1.04%                                      | 537.66                            | 57.63                               | 54.55                               | 43.21                               |
| I (acc) USD-H1 ( 避險 )             | 0.97%                                      | 79.52                             | 15.82                               | 14.48                               | 11.52                               |
| N (acc) EUR                       | 2.66%                                      | 187,794.44                        | 37.11                               | 35.03                               | 29.37                               |
| N (acc) USD-H1 ( 避險 )             | 2.57%                                      | 108.67                            | 11.37                               | 10.55                               | 8.54                                |
| W (acc) EUR                       | 1.13%                                      | 256,619.16                        | 19.13                               | 17.78                               | 14.68                               |
| X (acc) EUR                       | 0.15%                                      | 77.37                             | 16.84                               | 15.51                               | 12.67                               |
| Y (Mdis) EUR <sup>Q</sup>         | —                                          | —                                 | —                                   | 9.93                                | 8.33                                |
| <b>歐洲股票收益基金 - EUR<sup>1</sup></b> |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR                       | 1.99%                                      | 337,614.22                        | 19.77                               | 18.22                               | 15.99                               |
| A (Mdis) SGD-H1 ( 避險 )            | 1.84%                                      | 161.37                            | 10.13                               | 9.79                                | 8.80                                |
| A (Mdis) USD                      | 1.87%                                      | 79,048.67                         | 7.38                                | 7.23                                | 6.38                                |
| A (Mdis) USD-H1 ( 避險 )            | 1.84%                                      | 26,187.11                         | 10.18                               | 9.64                                | 8.54                                |
| A (Ydis) EUR                      | 1.99%                                      | 404,680.11                        | 12.26                               | 11.62                               | 10.56                               |
| I (acc) EUR                       | 0.85%                                      | 137,320.94                        | 22.32                               | 20.34                               | 17.66                               |
| I (Qdis) EUR                      | 0.98%                                      | 176.47                            | 10.32                               | 9.86                                | 8.96                                |
| N (acc) EUR                       | 2.74%                                      | 314,772.72                        | 17.94                               | 16.66                               | 14.74                               |
| N (acc) PLN-H1 ( 避險 )             | 2.62%                                      | 805,422.88                        | 15.26                               | 13.86                               | 11.62                               |
| W (Qdis) CHF-H1 ( 避險 )            | 1.02%                                      | 86.89                             | 9.92                                | 9.70                                | 8.92                                |

## 統計資料

|                                         | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|-----------------------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>歐洲股票收益基金 - EUR<sup>1</sup> ( 續 )</b> |                                            |                                   |                                     |                                     |                                     |
| Y (Mdis) EUR <sup>2</sup>               | —                                          | —                                 | —                                   | 8.80                                | 7.93                                |
| <b>邊境市場基金 - USD</b>                     |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR                             | 2.55%                                      | 2,564,934.58                      | 30.62                               | 24.37                               | 23.45                               |
| A (acc) EUR-H1 ( 避險 )                   | 2.55%                                      | 1,112,022.30                      | 11.97                               | 9.88                                | 9.42                                |
| A (acc) SGD                             | 2.55%                                      | 73,332.90                         | 22.29                               | 18.03                               | 17.11                               |
| A (acc) USD                             | 2.55%                                      | 2,471,338.72                      | 24.03                               | 19.49                               | 18.01                               |
| A (Ydis) GBP                            | 2.55%                                      | 84,309.73                         | 29.56                               | 24.00                               | 23.14                               |
| A (Ydis) USD                            | 2.55%                                      | 310,900.29                        | 21.33                               | 17.40                               | 16.08                               |
| C (acc) USD                             | 3.13%                                      | 2,464.57                          | 20.75                               | 16.92                               | 15.73                               |
| I (acc) EUR                             | 1.46%                                      | 724,411.28                        | 36.23                               | 28.52                               | 27.15                               |
| I (acc) USD                             | 1.47%                                      | 246,694.15                        | 28.48                               | 22.85                               | 20.88                               |
| I (Ydis) GBP                            | 1.51%                                      | 14,808.17                         | 29.97                               | 24.47                               | 23.52                               |
| N (acc) EUR                             | 3.05%                                      | 503,146.81                        | 28.31                               | 22.64                               | 21.90                               |
| N (acc) EUR-H1 ( 避險 )                   | 3.05%                                      | 1,108,670.48                      | 17.40                               | 14.44                               | 13.85                               |
| N (acc) PLN-H1 ( 避險 )                   | 3.04%                                      | 1,351,899.62                      | 15.06                               | 12.20                               | 11.12                               |
| W (acc) EUR                             | 1.55%                                      | 569,367.07                        | 18.25                               | 14.38                               | 13.70                               |
| W (acc) GBP                             | 1.55%                                      | 347,623.22                        | 22.56                               | 18.03                               | 17.21                               |
| W (acc) USD                             | 1.55%                                      | 229,832.30                        | 19.02                               | 15.27                               | 13.97                               |
| X (acc) USD                             | 0.30%                                      | 101.06                            | 20.58                               | 16.32                               | 14.72                               |
| Y (acc) EUR <sup>3</sup>                | 0.10%                                      | 226,493.67                        | 10.26                               | —                                   | —                                   |
| Z (acc) GBP                             | 2.05%                                      | 1,621.20                          | 21.47                               | 17.26                               | 16.56                               |
| Z (Ydis) EUR-H1 ( 避險 )                  | 2.05%                                      | 880.00                            | 10.89                               | 9.08                                | 8.62                                |
| <b>全球平衡基金 - USD</b>                     |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR                             | 1.66%                                      | 945,572.61                        | 34.54                               | 31.34                               | 30.15                               |
| A (acc) EUR-H1 ( 避險 )                   | 1.66%                                      | 219,823.93                        | 20.64                               | 19.46                               | 18.76                               |
| A (acc) SGD                             | 1.66%                                      | 2,101,048.46                      | 14.26                               | 13.15                               | 12.48                               |
| A (acc) USD                             | 1.66%                                      | 3,047,091.27                      | 36.97                               | 34.19                               | 31.58                               |
| A (Qdis) USD                            | 1.66%                                      | 7,937,323.63                      | 23.55                               | 22.43                               | 21.43                               |
| AS (acc) SGD                            | 1.55%                                      | 5,037,662.26                      | 13.60                               | 12.53                               | 11.88                               |
| C (Qdis) USD                            | 2.23%                                      | 531,921.81                        | 13.14                               | 12.58                               | 12.09                               |
| F (Qdis) USD                            | 2.65%                                      | 182,523.60                        | 10.79                               | 10.38                               | 10.02                               |
| I (Ydis) USD                            | 0.84%                                      | 4,430.37                          | 14.20                               | 13.41                               | 12.61                               |
| N (acc) EUR                             | 2.15%                                      | 1,434,431.82                      | 23.34                               | 21.29                               | 20.58                               |
| N (acc) EUR-H1 ( 避險 )                   | 2.15%                                      | 422,257.87                        | 10.30                               | 9.76                                | 9.46                                |
| W (acc) EUR                             | 0.88%                                      | 404,366.17                        | 13.62                               | 12.27                               | 11.71                               |
| W (acc) GBP-H1 ( 避險 )                   | 0.88%                                      | 155,504.87                        | 12.06                               | 11.12                               | 10.50                               |
| W (acc) USD                             | 0.88%                                      | 1,049,614.36                      | 14.46                               | 13.27                               | 12.17                               |
| X (Ydis) USD <sup>2</sup>               | —                                          | —                                 | —                                   | 10.71                               | 10.01                               |
| Z (acc) USD                             | 1.15%                                      | 319,104.45                        | 13.27                               | 12.21                               | 11.22                               |
| <b>全球債券基金 - USD</b>                     |                                            |                                   |                                     |                                     |                                     |
| A (acc) CHF-H1 ( 避險 )                   | 1.37%                                      | 896,852.87                        | 8.58                                | 9.49                                | 9.91                                |
| A (acc) CZK-H1 ( 避險 )                   | 1.37%                                      | 6,179,959.85                      | 89.49                               | 94.49                               | 93.09                               |
| A (acc) EUR                             | 1.37%                                      | 10,928,284.58                     | 22.86                               | 23.76                               | 24.71                               |
| A (acc) EUR-H1 ( 避險 )                   | 1.37%                                      | 7,417,422.16                      | 14.87                               | 16.06                               | 16.62                               |
| A (acc) HKD                             | 1.36%                                      | 1,675,146.73                      | 10.91                               | 11.60                               | 11.60                               |
| A (acc) NOK-H1 ( 避險 )                   | 1.37%                                      | 834,465.29                        | 10.48                               | 11.29                               | 11.64                               |
| A (acc) SEK-H1 ( 避險 )                   | 1.37%                                      | 2,025,079.59                      | 9.34                                | 10.12                               | 10.50                               |
| A (acc) USD                             | 1.37%                                      | 13,885,723.64                     | 24.49                               | 25.93                               | 25.89                               |
| A (Mdis) AUD-H1 ( 避險 )                  | 1.37%                                      | 2,572,613.22                      | 5.81                                | 6.58                                | 7.07                                |
| A (Mdis) CAD-H1 ( 避險 )                  | 1.37%                                      | 158,688.88                        | 5.37                                | 6.03                                | 6.39                                |
| A (Mdis) EUR                            | 1.37%                                      | 14,454,132.69                     | 9.96                                | 10.88                               | 11.87                               |
| A (Mdis) EUR-H1 ( 避險 )                  | 1.37%                                      | 7,426,115.15                      | 5.76                                | 6.54                                | 7.10                                |

## 統計資料

|                                     | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|-------------------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>全球債券基金 - USD ( 續 )</b>           |                                            |                                   |                                     |                                     |                                     |
| A (Mdis) GBP                        | 1.37%                                      | 794,770.15                        | 8.45                                | 9.36                                | 10.23                               |
| A (Mdis) GBP-H1 ( 避險 )              | 1.37%                                      | 1,137,190.98                      | 5.02                                | 5.61                                | 6.02                                |
| A (Mdis) HKD                        | 1.37%                                      | 13,766,914.53                     | 5.82                                | 6.49                                | 6.81                                |
| A (Mdis) RMB-H1 ( 避險 )              | 1.36%                                      | 169,424.20                        | 62.63                               | 71.51                               | 76.88                               |
| A (Mdis) SGD                        | 1.37%                                      | 3,598,152.18                      | 6.26                                | 6.95                                | 7.48                                |
| A (Mdis) SGD-H1 ( 避險 )              | 1.37%                                      | 4,972,248.15                      | 6.23                                | 7.07                                | 7.52                                |
| A (Mdis) USD                        | 1.37%                                      | 89,224,983.71                     | 10.67                               | 11.87                               | 12.43                               |
| A (Ydis) CHF-H1 ( 避險 )              | 1.37%                                      | 212,331.45                        | 4.50                                | 5.20                                | 5.78                                |
| A (Ydis) EUR                        | 1.37%                                      | 9,344,208.89                      | 10.32                               | 11.21                               | 12.38                               |
| A (Ydis) EUR-H1 ( 避險 )              | 1.37%                                      | 12,844,401.57                     | 4.65                                | 5.25                                | 5.80                                |
| AX (acc) USD                        | 1.57%                                      | 3,348,087.85                      | 18.16                               | 19.27                               | 19.28                               |
| B (Mdis) USD <sup>□</sup>           | —                                          | —                                 | —                                   | 11.07                               | 11.63                               |
| C (acc) USD                         | 2.15%                                      | 253,229.54                        | 7.70                                | 8.22                                | 8.27                                |
| C (Mdis) USD                        | 2.15%                                      | 3,921,490.22                      | 7.62                                | 8.54                                | 9.02                                |
| F (Mdis) USD                        | 2.37%                                      | 498,988.50                        | 5.20                                | 5.84                                | 6.18                                |
| I (acc) CHF-H1 ( 避險 )               | 0.82%                                      | 4,966,975.18                      | 8.74                                | 9.61                                | 9.98                                |
| I (acc) EUR                         | 0.83%                                      | 1,290,958.41                      | 19.79                               | 20.45                               | 21.15                               |
| I (acc) EUR-H1 ( 避險 )               | 0.81%                                      | 1,693,107.09                      | 13.10                               | 14.07                               | 14.48                               |
| I (acc) NOK-H1 ( 避險 )               | 0.84%                                      | 1,664,489.39                      | 8.37                                | 8.96                                | 9.19                                |
| I (acc) USD                         | 0.82%                                      | 3,085,817.28                      | 21.34                               | 22.47                               | 22.31                               |
| I (Mdis) EUR                        | 0.76%                                      | 855.00                            | 8.83                                | 9.59                                | 10.31                               |
| I (Mdis) GBP                        | 0.85%                                      | 284,802.10                        | 8.25                                | 9.09                                | 9.88                                |
| I (Mdis) GBP-H1 ( 避險 )              | 0.85%                                      | 258,356.07                        | 5.78                                | 6.44                                | 6.87                                |
| I (Mdis) JPY                        | 0.82%                                      | 2,288,517.09                      | 1,087.77                            | 1,079.75                            | 1,057.97                            |
| I (Mdis) JPY-H1 ( 避險 )              | 0.81%                                      | 1,276,052.55                      | 458.92                              | 541.46                              | 596.13                              |
| I (Ydis) EUR                        | 1.07%                                      | 7,100.00                          | 9.47                                | 10.26                               | 11.27                               |
| I (Ydis) EUR-H1 ( 避險 )              | 0.90%                                      | 103,159.59                        | 4.93                                | 5.54                                | 6.10                                |
| N (acc) EUR                         | 2.07%                                      | 1,938,066.75                      | 20.94                               | 21.92                               | 22.95                               |
| N (acc) EUR-H1 ( 避險 )               | 2.07%                                      | 2,618,999.05                      | 13.65                               | 14.85                               | 15.48                               |
| N (acc) HUF                         | 2.07%                                      | 952,754.56                        | 156.90                              | 155.01                              | 172.79                              |
| N (acc) PLN-H1 ( 避險 )               | 2.06%                                      | 1,844,503.54                      | 11.42                               | 12.16                               | 12.01                               |
| N (acc) USD                         | 2.07%                                      | 2,784,498.31                      | 22.42                               | 23.91                               | 24.04                               |
| N (Mdis) EUR-H1 ( 避險 )              | 2.07%                                      | 5,272,373.35                      | 6.29                                | 7.20                                | 7.87                                |
| N (Mdis) USD                        | 2.07%                                      | 2,353,966.40                      | 5.36                                | 6.00                                | 6.33                                |
| N (Ydis) EUR-H1 ( 避險 )              | 2.07%                                      | 1,810,557.95                      | 4.39                                | 4.99                                | 5.55                                |
| S (acc) EUR-H1 ( 避險 )               | 0.54%                                      | 2,577.45                          | 7.52                                | 8.05                                | 8.31                                |
| S (Mdis) EUR                        | 0.54%                                      | 254.01                            | 6.06                                | 6.56                                | 7.10                                |
| W (acc) CHF-H1 ( 避險 )               | 0.87%                                      | 104,897.94                        | 7.05                                | 7.76                                | 8.06                                |
| W (acc) EUR                         | 0.87%                                      | 514,633.92                        | 11.03                               | 11.40                               | 11.80                               |
| W (acc) EUR-H1 ( 避險 )               | 0.86%                                      | 108,947.02                        | 8.51                                | 9.16                                | 9.42                                |
| W (acc) USD                         | 0.87%                                      | 2,265,926.77                      | 10.17                               | 10.71                               | 10.64                               |
| W (Mdis) EUR                        | 0.88%                                      | 215,764.28                        | 6.77                                | 7.35                                | 7.98                                |
| W (Mdis) GBP                        | 0.87%                                      | 1,190,383.70                      | 7.23                                | 7.97                                | 8.67                                |
| W (Mdis) GBP-H1 ( 避險 )              | 0.88%                                      | 328,759.21                        | 5.46                                | 6.08                                | 6.49                                |
| W (Mdis) USD                        | 0.87%                                      | 1,448,426.92                      | 5.23                                | 5.79                                | 6.03                                |
| W (Ydis) CHF-H1 ( 避險 ) <sup>□</sup> | —                                          | —                                 | —                                   | 6.10                                | 6.74                                |
| W (Ydis) EUR                        | 0.87%                                      | 620,410.68                        | 6.99                                | 7.56                                | 8.30                                |
| W (Ydis) EUR-H1 ( 避險 )              | 0.88%                                      | 90,160.20                         | 4.45                                | 5.00                                | 5.50                                |
| X (acc) EUR                         | 0.15%                                      | 77.36                             | 12.48                               | 12.80                               | 13.16                               |
| X (acc) EUR-H1 ( 避險 )               | 0.15%                                      | 115.62                            | 8.52                                | 9.07                                | 9.27                                |
| X (acc) USD                         | 0.27%                                      | 626,478.20                        | 9.37                                | 9.81                                | 9.69                                |
| Y (Mdis) USD <sup>□</sup>           | —                                          | —                                 | —                                   | 7.39                                | 7.64                                |
| Z (acc) EUR                         | 1.07%                                      | 56,096.32                         | 13.38                               | 13.86                               | 14.37                               |
| Z (acc) USD                         | 1.07%                                      | 617,609.06                        | 11.11                               | 11.73                               | 11.68                               |
| Z (Mdis) GBP-H1 ( 避險 )              | 1.07%                                      | 16,151.62                         | 5.38                                | 6.00                                | 6.41                                |
| Z (Mdis) USD                        | 1.07%                                      | 320,367.04                        | 5.54                                | 6.15                                | 6.42                                |
| Z (Ydis) EUR-H1 ( 避險 )              | 1.07%                                      | 19,484.35                         | 4.79                                | 5.38                                | 5.93                                |
| <b>全球氣候變遷基金 - EUR</b>               |                                            |                                   |                                     |                                     |                                     |
| A (acc) CZK-H1 ( 避險 )               | 1.81%                                      | 100,443.93                        | 133.98                              | 124.60                              | 96.77                               |

## 統計資料

|                             | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|-----------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>全球氣候變遷基金 - EUR ( 續 )</b> |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR                 | 1.81%                                      | 3,002,933.75                      | 35.56                               | 33.83                               | 27.55                               |
| A (acc) USD-H1 ( 避險 )       | 1.82%                                      | 1,913,591.01                      | 18.85                               | 17.65                               | 13.85                               |
| A (Ydis) EUR                | 1.81%                                      | 23,414,905.56                     | 31.28                               | 29.88                               | 24.33                               |
| F (acc) USD-H1 ( 避險 )       | 2.81%                                      | 92,741.93                         | 11.43                               | 10.79                               | —                                   |
| I (acc) EUR                 | 0.85%                                      | 6,373,032.25                      | 37.45                               | 35.28                               | 28.45                               |
| I (acc) USD-H1 ( 避險 )       | 0.85%                                      | 1,684,662.10                      | 12.31                               | 11.41                               | 8.86                                |
| N (acc) EUR                 | 2.56%                                      | 1,052,202.54                      | 27.47                               | 26.32                               | 21.60                               |
| N (acc) PLN-H1 ( 避險 )       | 2.56%                                      | 2,555,801.02                      | 13.01                               | 12.18                               | 9.51                                |
| S (acc) EUR                 | 0.65%                                      | 8,625,009.54                      | 10.86                               | 10.21                               | —                                   |
| S (acc) USD                 | 0.65%                                      | 100.00                            | 11.84                               | 11.35                               | —                                   |
| W (acc) EUR                 | 0.90%                                      | 1,499,917.16                      | 23.33                               | 21.99                               | 17.75                               |
| W (acc) GBP                 | 0.90%                                      | 747,211.79                        | 11.63                               | 11.13                               | 9.01                                |
| Z (acc) EUR                 | 1.20%                                      | 830,372.48                        | 20.99                               | 19.85                               | 15.98                               |
| <b>全球股票收益基金 - USD</b>       |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR                 | 1.60%                                      | 126,887.37                        | 21.52                               | 18.73                               | 17.34                               |
| A (acc) USD                 | 1.60%                                      | 686,322.89                        | 18.32                               | 16.25                               | 14.45                               |
| A (Mdis) RMB-H1 ( 避險 )      | 1.80%                                      | 72.36                             | 108.99                              | 101.54                              | 95.04                               |
| A (Mdis) SGD                | 1.90%                                      | 1,768,061.86                      | 6.55                                | 5.94                                | 5.56                                |
| A (Mdis) USD                | 1.60%                                      | 3,045,585.42                      | 10.22                               | 9.26                                | 8.42                                |
| AS (Mdis) SGD               | 1.75%                                      | 888,640.92                        | 10.41                               | 9.42                                | 8.81                                |
| B (Qdis) USD <sup>□</sup>   | —                                          | —                                 | —                                   | 8.07                                | 7.36                                |
| N (Mdis) USD                | 2.57%                                      | 23,446.40                         | 8.84                                | 8.09                                | 7.43                                |
| Y (Mdis) USD <sup>□</sup>   | —                                          | —                                 | —                                   | 13.67                               | 11.96                               |
| <b>全球基金 - USD</b>           |                                            |                                   |                                     |                                     |                                     |
| A (acc) HKD                 | 1.82%                                      | 96,946.63                         | 18.60                               | 17.28                               | 15.19                               |
| A (acc) SGD                 | 1.82%                                      | 1,111,632.11                      | 11.59                               | 10.69                               | 9.65                                |
| A (acc) USD                 | 1.82%                                      | 1,851,894.17                      | 45.47                               | 42.08                               | 36.96                               |
| A (Ydis) USD                | 1.82%                                      | 11,893,327.68                     | 39.57                               | 36.62                               | 32.16                               |
| AS (acc) SGD                | 1.72%                                      | 603,030.70                        | 12.01                               | 11.08                               | 9.98                                |
| C (acc) USD                 | 2.40%                                      | 218,038.75                        | 24.67                               | 22.96                               | 20.28                               |
| I (acc) USD                 | 0.85%                                      | 124,867.32                        | 28.40                               | 26.02                               | 22.63                               |
| N (acc) USD                 | 2.57%                                      | 432,826.11                        | 27.50                               | 25.64                               | 22.69                               |
| W (Ydis) USD                | 0.90%                                      | 54,845.10                         | 12.73                               | 11.81                               | 10.34                               |
| X (Ydis) USD <sup>□</sup>   | —                                          | —                                 | —                                   | 10.31                               | 9.04                                |
| Z (acc) USD                 | 1.20%                                      | 52,999.71                         | 12.64                               | 11.63                               | 10.15                               |
| <b>全球非投資等級債券基金 - USD</b>    |                                            |                                   |                                     |                                     |                                     |
| A (acc) EUR                 | 1.79%                                      | 608,043.38                        | 15.13                               | 13.70                               | 13.16                               |
| A (acc) USD                 | 1.78%                                      | 307,672.00                        | 16.20                               | 14.94                               | 13.78                               |
| A (Mdis) EUR                | 1.79%                                      | 7,252,866.28                      | 5.15                                | 5.04                                | 5.21                                |
| A (Mdis) USD                | 1.77%                                      | 3,017,562.09                      | 5.51                                | 5.49                                | 5.46                                |
| F (Mdis) USD                | 2.71%                                      | 899,260.37                        | 7.18                                | 7.20                                | 7.22                                |
| I (acc) EUR                 | 1.00%                                      | 83,205.26                         | 17.23                               | 15.48                               | 14.75                               |
| N (acc) EUR                 | 2.28%                                      | 616,074.09                        | 13.88                               | 12.63                               | 12.19                               |

## 統計資料

|                           | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|---------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>中小型企業基金 - USD</b>      |                                            |                                   |                                     |                                     |                                     |
| A (acc) USD               | 1.87%                                      | 668,496.92                        | 51.47                               | 48.14                               | 42.96                               |
| A (Ydis) USD              | 1.87%                                      | 1,262,631.83                      | 48.58                               | 45.44                               | 40.55                               |
| I (acc) USD               | 1.10%                                      | 6,864.63                          | 25.10                               | 23.30                               | 20.62                               |
| N (acc) USD               | 2.62%                                      | 97,887.73                         | 31.97                               | 30.13                               | 27.08                               |
| <b>全球債券總報酬基金 - USD</b>    |                                            |                                   |                                     |                                     |                                     |
| A (acc) CHF-H1 ( 避險 )     | 1.39%                                      | 1,158,315.29                      | 9.11                                | 9.58                                | 9.93                                |
| A (acc) EUR               | 1.39%                                      | 5,864,260.50                      | 21.86                               | 21.58                               | 22.25                               |
| A (acc) EUR-H1 ( 避險 )     | 1.39%                                      | 5,555,478.83                      | 14.00                               | 14.37                               | 14.80                               |
| A (acc) HKD               | 1.39%                                      | 1,496,714.97                      | 11.32                               | 11.43                               | 11.33                               |
| A (acc) NOK-H1 ( 避險 )     | 1.39%                                      | 410,158.39                        | 7.54                                | 7.72                                | 7.95                                |
| A (acc) PLN-H1 ( 避險 )     | 1.39%                                      | 666,850.05                        | 68.75                               | 69.03                               | 67.56                               |
| A (acc) SEK-H1 ( 避險 )     | 1.39%                                      | 3,101,881.97                      | 8.49                                | 8.74                                | 9.03                                |
| A (acc) USD               | 1.39%                                      | 16,741,079.28                     | 23.42                               | 23.57                               | 23.33                               |
| A (Mdis) AUD-H1 ( 避險 )    | 1.39%                                      | 8,668,623.53                      | 4.69                                | 5.14                                | 5.58                                |
| A (Mdis) CHF-H1 ( 避險 )    | 1.36%                                      | 83.72                             | 9.28                                | —                                   | —                                   |
| A (Mdis) EUR              | 1.39%                                      | 12,129,437.20                     | 6.94                                | 7.33                                | 8.04                                |
| A (Mdis) EUR-H1 ( 避險 )    | 1.39%                                      | 13,440,157.66                     | 3.97                                | 4.36                                | 4.78                                |
| A (Mdis) GBP              | 1.39%                                      | 905,941.38                        | 5.88                                | 6.30                                | 6.92                                |
| A (Mdis) GBP-H1 ( 避險 )    | 1.39%                                      | 4,560,345.29                      | 3.33                                | 3.61                                | 3.90                                |
| A (Mdis) HKD              | 1.39%                                      | 134,292,234.49                    | 4.88                                | 5.27                                | 5.56                                |
| A (Mdis) JPY-H1 ( 避險 )    | 1.36%                                      | 157.12                            | 909.84                              | —                                   | —                                   |
| A (Mdis) RMB-H1 ( 避險 )    | 1.39%                                      | 500,156.27                        | 50.87                               | 56.14                               | 60.78                               |
| A (Mdis) SGD              | 1.39%                                      | 5,738,431.74                      | 5.11                                | 5.48                                | 5.93                                |
| A (Mdis) SGD-H1 ( 避險 )    | 1.39%                                      | 15,444,220.83                     | 4.56                                | 5.01                                | 5.36                                |
| A (Mdis) USD              | 1.39%                                      | 49,177,826.12                     | 7.43                                | 7.98                                | 8.40                                |
| A (Ydis) CHF-H1 ( 避險 )    | 1.39%                                      | 696,261.78                        | 3.67                                | 4.08                                | 4.63                                |
| A (Ydis) EUR              | 1.39%                                      | 9,473,251.89                      | 7.19                                | 7.54                                | 8.47                                |
| A (Ydis) EUR-H1 ( 避險 )    | 1.39%                                      | 6,995,731.28                      | 3.85                                | 4.19                                | 4.75                                |
| B (Mdis) USD <sup>a</sup> | —                                          | —                                 | —                                   | 7.06                                | 7.52                                |
| C (acc) USD               | 2.17%                                      | 65,696.29                         | 7.19                                | 7.29                                | 7.27                                |
| C (Mdis) USD              | 2.16%                                      | 3,968,980.70                      | 6.14                                | 6.66                                | 7.07                                |
| F (Mdis) USD              | 2.38%                                      | 112,679.98                        | 5.59                                | 6.07                                | 6.45                                |
| I (acc) CHF-H1 ( 避險 )     | 0.85%                                      | 184,497.00                        | 8.49                                | 8.87                                | 9.16                                |
| I (acc) EUR               | 0.84%                                      | 454,847.55                        | 21.77                               | 21.39                               | 21.93                               |
| I (acc) EUR-H1 ( 避險 )     | 0.84%                                      | 451,455.22                        | 13.48                               | 13.76                               | 14.10                               |
| I (acc) USD               | 0.83%                                      | 6,242,015.59                      | 23.30                               | 23.32                               | 22.96                               |
| I (Mdis) EUR              | 0.88%                                      | 72,753.27                         | 7.14                                | 7.50                                | 8.18                                |
| I (Mdis) GBP              | 0.84%                                      | 305,817.20                        | 7.20                                | 7.66                                | 8.37                                |
| I (Mdis) GBP-H1 ( 避險 )    | 0.84%                                      | 281,733.24                        | 4.96                                | 5.33                                | 5.73                                |
| I (Mdis) JPY              | 0.80%                                      | 295.65                            | 893.13                              | 856.72                              | 843.52                              |
| I (Mdis) JPY-H1 ( 避險 )    | 0.81%                                      | 368.56                            | 357.77                              | 408.61                              | 453.18                              |
| I (Mdis) USD              | 0.69%                                      | 239.42                            | 6.17                                | 6.59                                | 6.89                                |
| I (Qdis) USD              | 0.85%                                      | 59,161.53                         | 4.99                                | 5.32                                | 5.60                                |
| I (Ydis) EUR              | 0.89%                                      | 76,779.02                         | 7.55                                | 7.87                                | 8.79                                |
| I (Ydis) EUR-H1 ( 避險 )    | 0.83%                                      | 7,351,715.66                      | 4.07                                | 4.40                                | 4.95                                |
| N (acc) EUR               | 2.08%                                      | 2,199,858.13                      | 18.89                               | 18.78                               | 19.50                               |
| N (acc) EUR-H1 ( 避險 )     | 2.08%                                      | 3,844,723.59                      | 12.08                               | 12.48                               | 12.94                               |
| N (acc) HUF               | 2.08%                                      | 1,454,121.14                      | 159.90                              | 150.05                              | 165.79                              |
| N (acc) USD               | 2.09%                                      | 2,683,953.96                      | 20.25                               | 20.52                               | 20.45                               |
| N (Mdis) EUR-H1 ( 避險 )    | 2.09%                                      | 10,411,961.80                     | 4.41                                | 4.87                                | 5.37                                |
| N (Mdis) USD              | 2.09%                                      | 433,299.92                        | 3.66                                | 3.96                                | 4.20                                |
| N (Ydis) EUR-H1 ( 避險 )    | 2.08%                                      | 1,632,298.85                      | 3.62                                | 3.97                                | 4.53                                |
| S (acc) CHF-H1 ( 避險 )     | 0.54%                                      | 24,577.20                         | 6.91                                | 7.20                                | 7.41                                |
| S (acc) EUR               | 0.54%                                      | 180.89                            | 8.37                                | 8.20                                | 8.38                                |
| S (acc) EUR-H1 ( 避險 )     | 0.54%                                      | 4,783.34                          | 7.44                                | 7.57                                | 7.73                                |
| S (acc) USD               | 0.54%                                      | 27,549.62                         | 8.93                                | 8.91                                | 8.75                                |
| S (Mdis) EUR              | 0.54%                                      | 798.72                            | 5.97                                | 6.26                                | 6.80                                |



## 統計資料

|                              | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|------------------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| <b>全球債券總報酬基金 - USD ( 續 )</b> |                                            |                                   |                                     |                                     |                                     |
| S (Mdis) GBP <sup>Ω</sup>    | —                                          | —                                 | —                                   | 4.37                                | 4.76                                |
| S (Mdis) GBP-H1 ( 避險 )       | 0.54%                                      | 5,889.95                          | 5.34                                | 5.73                                | 6.18                                |
| S (Mdis) USD                 | 0.54%                                      | 100,000.00                        | 5.71                                | 6.09                                | 6.36                                |
| S (Ydis) USD                 | 0.54%                                      | 2,049,000.00                      | 4.49                                | 4.75                                | 5.07                                |
| W (acc) CHF-H1 ( 避險 )        | 0.89%                                      | 19,680.46                         | 6.60                                | 6.90                                | 7.12                                |
| W (acc) EUR                  | 0.88%                                      | 215,602.39                        | 10.81                               | 10.62                               | 10.90                               |
| W (acc) EUR-H1 ( 避險 )        | 0.89%                                      | 144,553.12                        | 8.26                                | 8.43                                | 8.64                                |
| W (acc) GBP-H1 ( 避險 )        | 0.89%                                      | 76,975.55                         | 7.68                                | 7.73                                | 7.83                                |
| W (acc) PLN-H1 ( 避險 )        | 0.87%                                      | 55.26                             | 77.83                               | 77.45                               | 75.45                               |
| W (acc) USD                  | 0.89%                                      | 802,946.82                        | 9.94                                | 9.95                                | 9.80                                |
| W (Mdis) EUR                 | 0.90%                                      | 121,819.02                        | 5.46                                | 5.73                                | 6.24                                |
| W (Mdis) GBP                 | 0.89%                                      | 448,592.90                        | 5.91                                | 6.30                                | 6.88                                |
| W (Mdis) GBP-H1 ( 避險 )       | 0.89%                                      | 259,018.69                        | 3.80                                | 4.10                                | 4.41                                |
| W (Mdis) USD                 | 0.89%                                      | 971,347.34                        | 4.19                                | 4.48                                | 4.70                                |
| W (Ydis) CHF-H1 ( 避險 )       | 0.87%                                      | 143.60                            | 4.44                                | 4.87                                | 5.50                                |
| W (Ydis) EUR                 | 0.88%                                      | 2,080.94                          | 5.58                                | 5.82                                | 6.50                                |
| W (Ydis) EUR-H1 ( 避險 )       | 0.85%                                      | 2,897.00                          | 4.47                                | 4.84                                | 5.45                                |
| X (Ydis) USD <sup>Ω</sup>    | —                                          | —                                 | —                                   | 5.42                                | 5.77                                |
| Y (Mdis) USD <sup>Ω</sup>    | —                                          | —                                 | —                                   | 6.00                                | 6.23                                |
| Z (acc) USD                  | 1.09%                                      | 104,333.44                        | 11.50                               | 11.54                               | 11.39                               |
| Z (Mdis) GBP-H1 ( 避險 )       | 1.09%                                      | 6,660.61                          | 4.33                                | 4.67                                | 5.04                                |
| Z (Mdis) USD                 | 1.09%                                      | 314,479.95                        | 4.57                                | 4.90                                | 5.14                                |
| Z (Ydis) EUR-H1 ( 避險 )       | 1.09%                                      | 71,512.64                         | 3.94                                | 4.28                                | 4.83                                |

**成長 ( 歐元 ) 基金 - EUR**

|              |       |                |       |       |       |
|--------------|-------|----------------|-------|-------|-------|
| A (acc) EUR  | 1.81% | 318,182,772.73 | 22.35 | 19.43 | 17.45 |
| A (acc) USD  | 1.81% | 10,217,519.55  | 23.96 | 21.23 | 18.30 |
| A (Ydis) EUR | 1.81% | 10,487,701.66  | 22.07 | 19.19 | 17.23 |
| A (Ydis) USD | 1.81% | 965,610.62     | 23.59 | 20.89 | 18.01 |
| I (acc) EUR  | 0.96% | 686,722.08     | 27.13 | 23.39 | 20.82 |
| I (Ydis) EUR | 0.94% | 3,400.00       | 21.05 | 18.27 | 16.34 |
| N (acc) EUR  | 2.56% | 1,153,218.03   | 18.59 | 16.28 | 14.73 |
| W (acc) EUR  | 1.01% | 202,183.56     | 13.30 | 11.47 | 10.22 |
| W (acc) USD  | 1.00% | 1,652.89       | 13.44 | 11.81 | 10.10 |
| W (Ydis) EUR | 1.01% | 6,400.00       | 12.40 | 10.76 | 9.62  |

**拉丁美洲基金 - USD**

|                        |       |              |       |       |       |
|------------------------|-------|--------------|-------|-------|-------|
| A (acc) EUR            | 2.24% | 670,961.45   | 8.59  | 9.44  | 7.76  |
| A (acc) SGD            | 2.24% | 1,209,665.47 | 6.54  | 7.30  | 5.93  |
| A (acc) USD            | 2.24% | 1,117,805.77 | 59.18 | 66.22 | 52.31 |
| A (Ydis) EUR           | 2.24% | 175,873.96   | 41.87 | 48.44 | 42.60 |
| A (Ydis) GBP           | 2.24% | 11,097.90    | 35.62 | 41.81 | 36.84 |
| A (Ydis) USD           | 2.24% | 9,126,081.88 | 44.84 | 52.86 | 44.58 |
| C (acc) USD            | 2.82% | 68,252.97    | 10.92 | 12.29 | 9.76  |
| I (acc) USD            | 1.27% | 1,208,626.45 | 20.54 | 22.76 | 17.80 |
| I (Ydis) EUR-H2 ( 避險 ) | 1.27% | 4,257,131.24 | 6.14  | 6.91  | 6.97  |
| N (acc) PLN-H1 ( 避險 )  | 2.75% | 1,584,697.42 | 6.72  | 7.58  | 5.94  |
| N (acc) USD            | 2.74% | 291,986.38   | 29.25 | 32.89 | 26.11 |
| W (acc) GBP            | 1.31% | 283,621.40   | 10.82 | 11.94 | 9.75  |
| W (acc) USD            | 1.31% | 592,425.30   | 7.69  | 8.53  | 6.67  |
| X (acc) USD            | 0.25% | 90.68        | 10.61 | 11.65 | 9.02  |



統計資料

|                    | 總費用比率<br>2024 年<br>6 月 30 日<br>( 參見附註 26 ) | 截至<br>2024 年<br>6 月 30 日<br>已發行股票 | 截至<br>2024 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2023 年<br>6 月 30 日<br>每股淨資產價值 | 截至<br>2022 年<br>6 月 30 日<br>每股淨資產價值 |
|--------------------|--------------------------------------------|-----------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| 拉丁美洲基金 - USD ( 續 ) |                                            |                                   |                                     |                                     |                                     |
| Z (acc) GBP        | 1.70%                                      | 384.67                            | 10.34                               | 11.47                               | 9.41                                |

\*本基金／股份類別於年內成立。  
<sup>a</sup>本基金／股份類別於本年度關閉。  
<sup>b</sup>股份類別已於 2024 年 1 月 12 日清算，並於 2024 年 4 月 19 日重發。  
<sup>c</sup>請參見附註 1 瞭解基金活動。  
<sup>d</sup>本期出售先前評估為無價值的限制性股票，其所得顯著提升了截至 2024 年 6 月 28 日的淨資產價值。  
所披露的每股資產淨值截至財政年度最後一個估值日（2024 年 6 月 28 日）。

## 財務報表附註

截至 2024 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)。公司於 1990 年 11 月 6 日在盧森堡註冊成立，無經營期限。於本報告刊發日期，本公司提供 81 項子基金股份 (「基金」)。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。

### 基金關閉



截至 2024 年 6 月 30 日，上述現金餘額尚未結算，且沒有股東持有基金。支付所有帳單後，現金帳戶將關閉。若現金有結餘，此餘額將分發給在帳戶關閉時仍有投資的股東。

### 基金及股份類別名稱變更



- 自 2024 年 3 月 25 日起，Templeton European Dividend Fund 更名為歐洲股票收益基金。



## 附註 — 本公司 (續)

### 基金關閉 (續)



## 附註 2 — 重要的會計政策

### (a) 一般



### (b) 證券投資

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

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

根據最新發售說明書的規定，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 2024 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

#### 全球穩定月收益基金



#### 全球房地產基金



#### 穩定月收益基金

#### 印度基金

#### 創新科技基金



## 附註 2 — 重要的會計政策 (續)

### (b) 證券投資 (續)

日本基金  
多空策略基金

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  
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

歐洲中小型企業基金  
歐洲股票收益基金  
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

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。

貨幣市場工具按市價計值。

## 附註 2 — 重要的會計政策 (續)

### (b) 證券投資 (續)

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 2024 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）：

| 基金     | 截至              | %<br>烏克蘭 | %<br>俄羅斯 | %<br>白俄羅斯 | %<br>總投資 |
|--------|-----------------|----------|----------|-----------|----------|
| 多空策略基金 | 2024 年 6 月 30 日 | 0.49%    | 0.00%    | 0.00%     | 0.49%    |

### (c) 遠期外匯契約

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

### (d) 金融期貨契約

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

### (e) 利率交換契約

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

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

利率交換契約之風險包括市況變化，以及訂約方可能無法按照契約履行其義務。

### (f) 通脹交換契約

通脹交換契約是用於透過交換現金流將通脹風險從一方轉移到另一方的雙邊協議。

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

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

### (g) 交叉貨幣交換契約

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

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

交叉貨幣交換契約之風險包括市況變化，以及交易對手可能無法按照契約履行其義務。本年度有一些持倉。然而，截至 2024 年 6 月 30 日，基金沒有風險敞口。

## 附註 2 — 重要的會計政策 (續)

### (h) 總報酬交換契約

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

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

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

總報酬交換契約之風險包括市況變化，以及交易對手可能無法按照契約履行其義務。

### (i) 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。

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

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

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

市值載於「淨資產報表」中的「選擇權契約市值」。

## 附註 2 — 重要的會計政策 (續)

### (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。

本公司在財務報表中的參考貨幣是美元。主要匯率如下，為截至 2024 年 6 月 30 日的數字：

|         |            |     |             |     |             |
|---------|------------|-----|-------------|-----|-------------|
| AED     | 3.6730     | IDR | 16,375.0000 | PHP | 58.4900     |
| AUD     | 1.4990     | ILS | 3.7714      | PLN | 4.0250      |
| BRL     | 5.5904     | INR | 83.3605     | PYG | 7,538.4950  |
| CAD     | 1.3682     | ISK | 138.8300    | QAR | 3.6458      |
| CHF     | 0.8984     | JPY | 160.8650    | RON | 4.6467      |
| CLP     | 941.0500   | KES | 129.2500    | RSD | 109.2900    |
| CNH/CNY | 7.3000     | KRW | 1,379.9450  | RUB | 85.7500     |
| COP     | 4,150.7750 | KWD | 0.3067      | SAR | 3.7516      |
| CZK     | 23.3900    | KZT | 473.6100    | SEK | 10.5967     |
| DKK     | 6.9629     | MAD | 9.9703      | SGD | 1.3560      |
| DOP     | 59.0600    | MXN | 18.2930     | THB | 36.7250     |
| EGP     | 48.0300    | MYR | 4.7175      | TRY | 32.6566     |
| EUR     | 0.9336     | NAD | 18.1967     | TWD | 32.5070     |
| GBP     | 0.7910     | NGN | 1,525.0000  | UGX | 3,710.000   |
| GEL     | 2.8050     | NOK | 10.6760     | UYU | 39.4400     |
| GHS     | 15.3000    | NZD | 1.6418      | UZS | 12,557.6700 |
| HKD     | 7.8091     | OMR | 0.3850      | VND | 25,455.0000 |
| HUF     | 368.7950   | PEN | 3.8435      | ZAR | 18.1953     |

以上匯率已捨入到小數點後四位。

貨幣縮寫表見附註 28。

### (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。

### (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，包括淨利息邊際/價格校正期貨、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% 資產用於債券交易。基金的債券交易量應維持在適當水準，或基金尋求債券收益的方式應保證其始終能履行贖回義務，且債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。







附註 2 — 重要的會計政策 (續)

(q) 擺動定價 (續)

亞洲小型企業基金  
大中華基金

新興國家小型企業基金

歐洲中小型企業基金

歐洲股票收益基金

(r) 合併財務報表

本基金的帳目以美元計價，而子基金的帳目以各子基金的貨幣計價。合併「淨資產報表」和合併「營運及淨資產變動報表」為各子基金按照年末匯率兌換為本基金貨幣的「淨資產報表」與「營運及淨資產變動報表」之和。

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 2024 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<br>證券投資市值 | 跨基金<br>投資的<br>市值 | 減去跨基金投資後<br>的證券投資<br>市值 |
|-----------|-----|---------------------|------------------|-------------------------|
| 亞洲成長基金    | USD | 1,858,284,446       | 16,923,731       | 1,841,360,715           |
| 新興市場月收益基金 | USD | 103,836,893         | 3,094,086        | 100,742,807             |

無跨基金投資的年末合併淨資產總額為 69,080,987,885 美元。

#### 附註 4 — 定期存款

截止於 2024 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<br>(按基金貨幣計算) |             | 基金交易對手                    | 定期存款的價值<br>(按基金貨幣計算) |             |
|-----------------------------------------------|----------------------|-------------|---------------------------|----------------------|-------------|
| [REDACTED]                                    |                      |             | 亞洲小型企業基金                  |                      |             |
|                                               |                      |             | National Bank of Canada   | USD                  | 34,200,000  |
|                                               |                      |             | 金磚四國基金                    |                      |             |
|                                               |                      |             | Royal Bank of Canada      | USD                  | 21,200,000  |
| [REDACTED]                                    |                      |             |                           |                      |             |
|                                               |                      |             | 大中華基金                     |                      |             |
|                                               |                      |             | Royal Bank of Canada      | USD                  | 10,900,000  |
|                                               |                      |             | 東歐基金                      |                      |             |
| 吉富世界基金                                        |                      |             | The Toronto-Dominion Bank | EUR                  | 3,600,000   |
| Royal Bank of Canada                          | USD                  | 4,700,000   | 新興國家基金                    |                      |             |
|                                               |                      |             | Royal Bank of Canada      | USD                  | 13,500,000  |
| [REDACTED]                                    |                      |             |                           |                      |             |
|                                               |                      |             | 全球房地產基金                   |                      |             |
|                                               |                      |             | Royal Bank of Canada      | USD                  | 500,000     |
|                                               |                      |             | 波灣富裕債券基金                  |                      |             |
| Royal Bank of Canada                          | USD                  | 2,800,000   | 歐洲中小型企業基金                 |                      |             |
| 印度基金                                          |                      |             | Credit Agricole Group     | EUR                  | 5,900,000   |
| Royal Bank of Canada                          | USD                  | 16,400,000  | 歐洲股票收益基金                  |                      |             |
| 多空策略基金                                        |                      |             | The Toronto-Dominion Bank | EUR                  | 800,000     |
| Credit Agricole Corporate and Investment Bank | USD                  | 84,618,000  | 邊境市場基金                    |                      |             |
| National Bank of Canada                       | USD                  | 99,204,700  | Royal Bank of Canada      | USD                  | 2,800,000   |
| Royal Bank of Canada                          | USD                  | 106,349,900 |                           |                      |             |
|                                               |                      | 290,172,600 |                           |                      |             |
| [REDACTED]                                    |                      |             | 全球氣候變遷基金                  |                      |             |
|                                               |                      |             | Credit Agricole Group     | EUR                  | 61,200,000  |
|                                               |                      |             | National Bank of Canada   | USD                  | 23,153,768  |
|                                               |                      |             |                           |                      | 84,353,768  |
| [REDACTED]                                    |                      |             | 全球股票收益基金                  |                      |             |
|                                               |                      |             | Royal Bank of Canada      | USD                  | 200,000     |
|                                               |                      |             | 全球基金                      |                      |             |
|                                               |                      |             | Royal Bank of Canada      | USD                  | 28,400,000  |
| [REDACTED]                                    |                      |             | 中小型企業基金                   |                      |             |
|                                               |                      |             | Royal Bank of Canada      | USD                  | 4,000,000   |
|                                               |                      |             | 成長 ( 歐元 ) 基金              |                      |             |
|                                               |                      |             | Credit Agricole Group     | EUR                  | 61,600,000  |
| [REDACTED]                                    |                      |             | The Toronto-Dominion Bank | EUR                  | 251,000,000 |
|                                               |                      |             |                           |                      | 312,600,000 |
|                                               |                      |             | 拉丁美洲基金                    |                      |             |
|                                               |                      |             | Royal Bank of Canada      | USD                  | 24,800,000  |
| 亞洲成長基金                                        |                      |             |                           |                      |             |
| Royal Bank of Canada                          | USD                  | 13,800,000  |                           |                      |             |

附註 5 — 遠期外匯契約

截止於 2024 年 6 月 30 日，本公司已簽訂下列尚未履行契約：

生技領航基金

| 買入               |            | 賣出  |            | 到期日期            | 未實現<br>盈利 / ( 虧損 )<br>USD |
|------------------|------------|-----|------------|-----------------|---------------------------|
| 用於股份類別避險的遠期外匯契約： |            |     |            |                 |                           |
| CHF              | 2,021,926  | USD | 2,268,263  | 2024 年 7 月 16 日 | (13,758)                  |
| EUR              | 18,976,054 | USD | 20,467,140 | 2024 年 7 月 16 日 | (128,517)                 |
| PLN              | 15,502,271 | USD | 3,840,143  | 2024 年 7 月 16 日 | 10,660                    |
| USD              | 144,492    | EUR | 134,964    | 2024 年 7 月 16 日 | (162)                     |
| USD              | 45,204     | PLN | 183,131    | 2024 年 7 月 16 日 | (286)                     |
|                  |            |     |            |                 | <b>(132,063)</b>          |
| 上述契約供下列交易對手申購：   |            |     |            |                 |                           |
| J.P. Morgan      |            |     |            |                 | (132,063)                 |
|                  |            |     |            |                 | <b>(132,063)</b>          |



the 1990s, the number of people in the United States who are 65 years of age and older has increased by 50 percent, and the number of people 75 years of age and older has increased by 100 percent. The number of people 85 years of age and older has increased by 200 percent. The number of people 95 years of age and older has increased by 400 percent. The number of people 100 years of age and older has increased by 1,000 percent. The number of people 105 years of age and older has increased by 2,000 percent. The number of people 110 years of age and older has increased by 4,000 percent. The number of people 115 years of age and older has increased by 8,000 percent. The number of people 120 years of age and older has increased by 16,000 percent. The number of people 125 years of age and older has increased by 32,000 percent. The number of people 130 years of age and older has increased by 64,000 percent. The number of people 135 years of age and older has increased by 128,000 percent. The number of people 140 years of age and older has increased by 256,000 percent. The number of people 145 years of age and older has increased by 512,000 percent. The number of people 150 years of age and older has increased by 1,024,000 percent. The number of people 155 years of age and older has increased by 2,048,000 percent. The number of people 160 years of age and older has increased by 4,096,000 percent. The number of people 165 years of age and older has increased by 8,192,000 percent. The number of people 170 years of age and older has increased by 16,384,000 percent. The number of people 175 years of age and older has increased by 32,768,000 percent. The number of people 180 years of age and older has increased by 65,536,000 percent. The number of people 185 years of age and older has increased by 131,072,000 percent. The number of people 190 years of age and older has increased by 262,144,000 percent. The number of people 195 years of age and older has increased by 524,288,000 percent. The number of people 200 years of age and older has increased by 1,048,576,000 percent. The number of people 205 years of age and older has increased by 2,097,152,000 percent. The number of people 210 years of age and older has increased by 4,194,304,000 percent. The number of people 215 years of age and older has increased by 8,388,608,000 percent. The number of people 220 years of age and older has increased by 16,777,216,000 percent. The number of people 225 years of age and older has increased by 33,554,432,000 percent. The number of people 230 years of age and older has increased by 67,108,864,000 percent. The number of people 235 years of age and older has increased by 134,217,728,000 percent. The number of people 240 years of age and older has increased by 268,435,456,000 percent. The number of people 245 years of age and older has increased by 536,870,912,000 percent. The number of people 250 years of age and older has increased by 1,073,741,824,000 percent. The number of people 255 years of age and older has increased by 2,147,483,648,000 percent. The number of people 260 years of age and older has increased by 4,294,967,296,000 percent. The number of people 265 years of age and older has increased by 8,589,934,592,000 percent. The number of people 270 years of age and older has increased by 17,179,869,184,000 percent. The number of people 275 years of age and older has increased by 34,359,738,368,000 percent. The number of people 280 years of age and older has increased by 68,719,476,736,000 percent. The number of people 285 years of age and older has increased by 137,438,953,472,000 percent. The number of people 290 years of age and older has increased by 274,877,906,944,000 percent. The number of people 295 years of age and older has increased by 549,755,813,888,000 percent. The number of people 300 years of age and older has increased by 1,099,511,627,776,000 percent. The number of people 305 years of age and older has increased by 2,199,023,255,552,000 percent. The number of people 310 years of age and older has increased by 4,398,046,511,104,000 percent. The number of people 315 years of age and older has increased by 8,796,093,022,208,000 percent. The number of people 320 years of age and older has increased by 17,592,186,044,416,000 percent. The number of people 325 years of age and older has increased by 35,184,372,088,832,000 percent. The number of people 330 years of age and older has increased by 70,368,744,177,664,000 percent. The number of people 335 years of age and older has increased by 140,737,488,355,328,000 percent. The number of people 340 years of age and older has increased by 281,474,976,710,656,000 percent. The number of people 345 years of age and older has increased by 562,949,953,421,312,000 percent. The number of people 350 years of age and older has increased by 1,125,899,906,842,624,000 percent. The number of people 355 years of age and older has increased by 2,251,799,813,685,248,000 percent. The number of people 360 years of age and older has increased by 4,503,599,627,370,496,000 percent. The number of people 365 years of age and older has increased by 9,007,199,254,740,992,000 percent. The number of people 370 years of age and older has increased by 18,014,398,509,481,984,000 percent. The number of people 375 years of age and older has increased by 36,028,797,018,963,968,000 percent. The number of people 380 years of age and older has increased by 72,057,594,037,927,936,000 percent. The number of people 385 years of age and older has increased by 144,115,188,075,855,872,000 percent. The number of people 390 years of age and older has increased by 288,230,376,151,711,744,000 percent. The number of people 395 years of age and older has increased by 576,460,752,303,423,488,000 percent. The number of people 400 years of age and older has increased by 1,152,921,504,606,846,976,000 percent. The number of people 405 years of age and older has increased by 2,305,843,009,213,693,952,000 percent. The number of people 410 years of age and older has increased by 4,611,686,018,427,387,904,000 percent. The number of people 415 years of age and older has increased by 9,223,372,036,854,775,808,000 percent. The number of people 420 years of age and older has increased by 18,446,744,073,709,551,616,000 percent. The number of people 425 years of age and older has increased by 36,893,488,147,419,103,232,000 percent. The number of people 430 years of age and older has increased by 73,786,976,294,838,206,464,000 percent. The number of people 435 years of age and older has increased by 147,573,952,589,676,412,928,000 percent. The number of people 440 years of age and older has increased by 295,147,905,179,352,825,856,000 percent. The number of people 445 years of age and older has increased by 590,295,810,358,705,651,712,000 percent. The number of people 450 years of age and older has increased by 1,180,591,620,717,411,303,424,000 percent. The number of people 455 years of age and older has increased by 2,361,183,241,434,822,606,848,000 percent. The number of people 460 years of age and older has increased by 4,722,366,482,869,645,213,696,000 percent. The number of people 465 years of age and older has increased by 9,444,732,965,739,290,427,392,000 percent. The number of people 470 years of age and older has increased by 18,889,465,931,478,580,854,784,000 percent. The number of people 475 years of age and older has increased by 37,778,931,862,957,161,709,568,000 percent. The number of people 480 years of age and older has increased by 75,557,863,725,914,323,419,136,000 percent. The number of people 485 years of age and older has increased by 151,115,727,451,828,646,838,272,000 percent. The number of people 490 years of age and older has increased by 302,231,454,903,657,293,676,544,000 percent. The number of people 495 years of age and older has increased by 604,462,909,807,314,587,353,088,000 percent. The number of people 500 years of age and older has increased by 1,208,925,819,614,629,174,706,176,000 percent. The number of people 505 years of age and older has increased by 2,417,851,639,229,258,349,412,352,000 percent. The number of people 510 years of age and older has increased by 4,835,703,278,458,516,698,824,704,000 percent. The number of people 515 years of age and older has increased by 9,671,406,556,917,033,397,649,408,000 percent. The number of people 520 years of age and older has increased by 19,342,813,113,834,066,795,298,816,000 percent. The number of people 525 years of age and older has increased by 38,685,626,227,668,133,590,597,632,000 percent. The number of people 530 years of age and older has increased by 77,371,252,455,336,267,181,195,264,000 percent. The number of people 535 years of age and older has increased by 154,742,504,910,672,534,362,390,528,000 percent. The number of people 540 years of age and older has increased by 309,485,009,821,345,068,724,781,056,000 percent. The number of people 545 years of age and older has increased by 618,970,019,642,690,137,449,562,112,000 percent. The number of people 550 years of age and older has increased by 1,237,940,039,285,380,274,899,124,224,000 percent. The number of people 555 years of age and older has increased by 2,475,880,078,570,760,549,798,248,448,000 percent. The number of people 560 years of age and older has increased by 4,951,760,157,141,521,099,596,496,896,000 percent. The number of people 565 years of age and older has increased by 9,903,520,314,283,042,199,193,993,792,000 percent. The number of people 570 years of age and older has increased by 19,807,040,628,566,084,398,387,9

附註 5 — 遠期外匯契約 (續)



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<br>盈利 / (虧損)<br>EUR |
|--------------------|------------|-----|------------|-----------------|-------------------------|
| 用於有效管理投資組合的遠期外匯契約： |            |     |            |                 |                         |
| EUR                | 21,210,873 | GBP | 18,205,696 | 2024 年 7 月 24 日 | (255,560)               |
| EUR                | 8,157,210  | USD | 8,900,000  | 2024 年 7 月 24 日 | (143,426)               |
| GBP                | 1,550,000  | EUR | 1,805,462  | 2024 年 7 月 24 日 | 22,151                  |
| USD                | 1,250,000  | EUR | 1,156,841  | 2024 年 7 月 24 日 | 8,978                   |
|                    |            |     |            |                 | <u>(367,857)</u>        |
| 用於股份類別避險的遠期外匯契約：   |            |     |            |                 |                         |
| EUR                | 403,045    | USD | 433,464    | 2024 年 7 月 16 日 | (1,381)                 |
| USD                | 3,653,435  | EUR | 3,387,378  | 2024 年 7 月 16 日 | 21,301                  |
|                    |            |     |            |                 | <u>19,920</u>           |
|                    |            |     |            |                 | <u>(347,937)</u>        |
| 上述契約供下列交易對手申購：     |            |     |            |                 |                         |
| Deutsche Bank      |            |     |            |                 | (134,448)               |
| J.P. Morgan        |            |     |            |                 | 19,920                  |
| Morgan Stanley     |            |     |            |                 | (233,409)               |
|                    |            |     |            |                 | <u>(347,937)</u>        |



附註 5 — 遠期外匯契約 (續)



附註 5 — 遠期外匯契約 (續)





**附註 5 — 遠期外匯契約 (續)**

## 全球穩定月收益基金

| 賣入               |           | 賣出  |           | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|-----------|-----|-----------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |           |     |           |                 |                         |
| AUD              | 1,503     | USD | 999       | 2024 年 7 月 16 日 | 4                       |
| CNH              | 985,975   | USD | 135,321   | 2024 年 7 月 16 日 | (97)                    |
| EUR              | 5,778,645 | USD | 6,232,781 | 2024 年 7 月 16 日 | (39,202)                |
| JPY              | 157,745   | USD | 991       | 2024 年 7 月 16 日 | (9)                     |
| SGD              | 271,967   | USD | 201,798   | 2024 年 7 月 16 日 | (1,086)                 |
| USD              | 23,509    | CNH | 171,119   | 2024 年 7 月 16 日 | 41                      |
|                  |           |     |           |                 | <b>(40,349)</b>         |
| 上述契約供下列交易對手申購：   |           |     |           |                 |                         |
| J.P. Morgan      |           |     |           |                 | (40,349)                |
|                  |           |     |           |                 | <b>(40,349)</b>         |

the 1990s, the number of people in the United States who are 65 years of age and older has increased by 50 percent, and the number of people 75 years of age and older has increased by 100 percent. The number of people 85 years of age and older has increased by 200 percent. The number of people 95 years of age and older has increased by 400 percent. The number of people 100 years of age and older has increased by 1,000 percent. The number of people 105 years of age and older has increased by 2,000 percent. The number of people 110 years of age and older has increased by 4,000 percent. The number of people 115 years of age and older has increased by 8,000 percent. The number of people 120 years of age and older has increased by 16,000 percent. The number of people 125 years of age and older has increased by 32,000 percent. The number of people 130 years of age and older has increased by 64,000 percent. The number of people 135 years of age and older has increased by 128,000 percent. The number of people 140 years of age and older has increased by 256,000 percent. The number of people 145 years of age and older has increased by 512,000 percent. The number of people 150 years of age and older has increased by 1,024,000 percent. The number of people 155 years of age and older has increased by 2,048,000 percent. The number of people 160 years of age and older has increased by 4,096,000 percent. The number of people 165 years of age and older has increased by 8,192,000 percent. The number of people 170 years of age and older has increased by 16,384,000 percent. The number of people 175 years of age and older has increased by 32,768,000 percent. The number of people 180 years of age and older has increased by 65,536,000 percent. The number of people 185 years of age and older has increased by 131,072,000 percent. The number of people 190 years of age and older has increased by 262,144,000 percent. The number of people 195 years of age and older has increased by 524,288,000 percent. The number of people 200 years of age and older has increased by 1,048,576,000 percent. The number of people 205 years of age and older has increased by 2,097,152,000 percent. The number of people 210 years of age and older has increased by 4,194,304,000 percent. The number of people 215 years of age and older has increased by 8,388,608,000 percent. The number of people 220 years of age and older has increased by 16,777,216,000 percent. The number of people 225 years of age and older has increased by 33,554,432,000 percent. The number of people 230 years of age and older has increased by 67,108,864,000 percent. The number of people 235 years of age and older has increased by 134,217,728,000 percent. The number of people 240 years of age and older has increased by 268,435,456,000 percent. The number of people 245 years of age and older has increased by 536,870,912,000 percent. The number of people 250 years of age and older has increased by 1,073,741,824,000 percent. The number of people 255 years of age and older has increased by 2,147,483,648,000 percent. The number of people 260 years of age and older has increased by 4,294,967,296,000 percent. The number of people 265 years of age and older has increased by 8,589,934,592,000 percent. The number of people 270 years of age and older has increased by 17,179,869,184,000 percent. The number of people 275 years of age and older has increased by 34,359,738,368,000 percent. The number of people 280 years of age and older has increased by 68,719,476,736,000 percent. The number of people 285 years of age and older has increased by 137,438,953,472,000 percent. The number of people 290 years of age and older has increased by 274,877,906,944,000 percent. The number of people 295 years of age and older has increased by 549,755,813,888,000 percent. The number of people 300 years of age and older has increased by 1,099,511,627,776,000 percent. The number of people 305 years of age and older has increased by 2,199,023,255,552,000 percent. The number of people 310 years of age and older has increased by 4,398,046,511,104,000 percent. The number of people 315 years of age and older has increased by 8,796,093,022,208,000 percent. The number of people 320 years of age and older has increased by 17,592,186,044,416,000 percent. The number of people 325 years of age and older has increased by 35,184,372,088,832,000 percent. The number of people 330 years of age and older has increased by 70,368,744,177,664,000 percent. The number of people 335 years of age and older has increased by 140,737,488,355,328,000 percent. The number of people 340 years of age and older has increased by 281,474,976,710,656,000 percent. The number of people 345 years of age and older has increased by 562,949,953,421,312,000 percent. The number of people 350 years of age and older has increased by 1,125,899,906,842,624,000 percent. The number of people 355 years of age and older has increased by 2,251,799,813,685,248,000 percent. The number of people 360 years of age and older has increased by 4,503,599,627,370,496,000 percent. The number of people 365 years of age and older has increased by 9,007,199,254,740,992,000 percent. The number of people 370 years of age and older has increased by 18,014,398,509,481,984,000 percent. The number of people 375 years of age and older has increased by 36,028,797,018,963,968,000 percent. The number of people 380 years of age and older has increased by 72,057,594,037,927,936,000 percent. The number of people 385 years of age and older has increased by 144,115,188,075,855,872,000 percent. The number of people 390 years of age and older has increased by 288,230,376,151,711,744,000 percent. The number of people 395 years of age and older has increased by 576,460,752,303,423,488,000 percent. The number of people 400 years of age and older has increased by 1,152,921,504,606,846,976,000 percent. The number of people 405 years of age and older has increased by 2,305,843,009,213,693,952,000 percent. The number of people 410 years of age and older has increased by 4,611,686,018,427,387,904,000 percent. The number of people 415 years of age and older has increased by 9,223,372,036,854,775,808,000 percent. The number of people 420 years of age and older has increased by 18,446,744,073,709,551,616,000 percent. The number of people 425 years of age and older has increased by 36,893,488,147,419,103,232,000 percent. The number of people 430 years of age and older has increased by 73,786,976,294,838,206,464,000 percent. The number of people 435 years of age and older has increased by 147,573,952,589,676,412,928,000 percent. The number of people 440 years of age and older has increased by 295,147,905,179,352,825,856,000 percent. The number of people 445 years of age and older has increased by 590,295,810,358,705,651,712,000 percent. The number of people 450 years of age and older has increased by 1,180,591,620,717,411,303,424,000 percent. The number of people 455 years of age and older has increased by 2,361,183,241,434,822,606,848,000 percent. The number of people 460 years of age and older has increased by 4,722,366,482,869,645,213,696,000 percent. The number of people 465 years of age and older has increased by 9,444,732,965,739,290,427,392,000 percent. The number of people 470 years of age and older has increased by 18,889,465,931,478,580,854,784,000 percent. The number of people 475 years of age and older has increased by 37,778,931,862,957,161,709,568,000 percent. The number of people 480 years of age and older has increased by 75,557,863,725,914,323,419,136,000 percent. The number of people 485 years of age and older has increased by 151,115,727,451,828,646,838,272,000 percent. The number of people 490 years of age and older has increased by 302,231,454,903,657,293,676,544,000 percent. The number of people 495 years of age and older has increased by 604,462,909,807,314,587,353,088,000 percent. The number of people 500 years of age and older has increased by 1,208,925,819,614,629,174,706,176,000 percent. The number of people 505 years of age and older has increased by 2,417,851,639,229,258,349,412,352,000 percent. The number of people 510 years of age and older has increased by 4,835,703,278,458,516,698,824,704,000 percent. The number of people 515 years of age and older has increased by 9,671,406,556,917,033,397,649,408,000 percent. The number of people 520 years of age and older has increased by 19,342,813,113,834,066,795,298,816,000 percent. The number of people 525 years of age and older has increased by 38,685,626,227,668,133,590,597,632,000 percent. The number of people 530 years of age and older has increased by 77,371,252,455,336,267,181,195,264,000 percent. The number of people 535 years of age and older has increased by 154,742,504,910,672,534,362,390,528,000 percent. The number of people 540 years of age and older has increased by 309,485,009,821,345,068,724,781,056,000 percent. The number of people 545 years of age and older has increased by 618,970,019,642,690,137,449,562,112,000 percent. The number of people 550 years of age and older has increased by 1,237,940,039,285,380,274,899,124,224,000 percent. The number of people 555 years of age and older has increased by 2,475,880,078,570,760,549,798,248,448,000 percent. The number of people 560 years of age and older has increased by 4,951,760,157,141,521,099,596,496,896,000 percent. The number of people 565 years of age and older has increased by 9,903,520,314,283,042,199,193,993,792,000 percent. The number of people 570 years of age and older has increased by 19,807,040,628,566,084,398,387,9

| 買入               | 賣出         | 到期日期 | 未實現<br>盈利 / (虧損) |
|------------------|------------|------|------------------|
|                  |            |      | USD              |
| 用於股份類別避險的遠期外匯契約： |            |      |                  |
| EUR              | 14,876,075 | USD  | 16,045,167       |
| USD              | 54,986     | EUR  | 51,316           |
|                  |            |      | (100,921)        |
|                  |            |      | (15)             |
|                  |            |      | (100,936)        |
| 上述契約供下列交易對手申購：   |            |      |                  |
| J.P. Morgan      |            |      | (100,936)        |
|                  |            |      | (100,936)        |

| 買入               | 賣出         | 到期日期 | 未實現<br>盈利 / (虧損) |
|------------------|------------|------|------------------|
|                  |            |      | USD              |
| 用於股份類別避險的遠期外匯契約： |            |      |                  |
| CHF              | 860,455    | USD  | 965,286          |
| EUR              | 20,009,458 | USD  | 21,581,440       |
| PLN              | 18,702,983 | USD  | 4,632,994        |
| USD              | 51,077     | CHF  | 45,680           |
| USD              | 64,426     | EUR  | 60,156           |
| USD              | 10,537     | PLN  | 42,569           |
|                  |            |      | (128,135)        |
| 上述契約供下列交易對手申購：   |            |      |                  |
| J.P. Morgan      |            |      | (128,135)        |
|                  |            |      | (128,135)        |

## 附註 5 — 遠期外匯契約 (續)

### 公司債基金

| 買入               |            | 賣出  |            | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|------------|-----|------------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |            |     |            |                 |                         |
| AUD              | 4,304,724  | USD | 2,860,673  | 2024 年 7 月 16 日 | 12,244                  |
| CNH              | 7,155      | USD | 983        | 2024 年 7 月 16 日 | (2)                     |
| EUR              | 1,757,346  | USD | 1,895,448  | 2024 年 7 月 16 日 | (11,917)                |
| JPY              | 157,745    | USD | 991        | 2024 年 7 月 16 日 | (9)                     |
| SGD              | 14,507,951 | USD | 10,764,749 | 2024 年 7 月 16 日 | (57,882)                |
| USD              | 16,254     | AUD | 24,541     | 2024 年 7 月 16 日 | (125)                   |
| USD              | 32,240     | EUR | 30,125     | 2024 年 7 月 16 日 | (48)                    |
| USD              | 212,721    | SGD | 287,811    | 2024 年 7 月 16 日 | 317                     |
|                  |            |     |            |                 | <b>(57,422)</b>         |
| 上述契約供下列交易對手申購：   |            |     |            |                 |                         |
| J.P. Morgan      |            |     |            |                 | (57,422)                |
|                  |            |     |            |                 | <b>(57,422)</b>         |

### 穩定月收益基金

| 買入               |                | 賣出  |             | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|----------------|-----|-------------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |                |     |             |                 |                         |
| AUD              | 192,814,200    | USD | 128,138,366 | 2024 年 7 月 16 日 | 543,322                 |
| CHF              | 4,191,494      | USD | 4,702,133   | 2024 年 7 月 16 日 | (28,499)                |
| CNH              | 606,485,908    | USD | 83,660,932  | 2024 年 7 月 16 日 | (482,663)               |
| EUR              | 180,630,967    | USD | 194,815,156 | 2024 年 7 月 16 日 | (1,214,045)             |
| GBP              | 2,080,567      | USD | 2,655,520   | 2024 年 7 月 16 日 | (25,246)                |
| JPY              | 24,359,978,462 | USD | 155,737,457 | 2024 年 7 月 16 日 | (3,976,886)             |
| PLN              | 27,147,145     | USD | 6,726,455   | 2024 年 7 月 16 日 | 16,966                  |
| SGD              | 377,970,258    | USD | 280,412,190 | 2024 年 7 月 16 日 | (1,470,149)             |
| USD              | 1,714,532      | AUD | 2,578,836   | 2024 年 7 月 16 日 | (6,550)                 |
| USD              | 23,066         | CHF | 20,578      | 2024 年 7 月 16 日 | 121                     |
| USD              | 2,741          | CNH | 19,988      | 2024 年 7 月 16 日 | (1)                     |
| USD              | 290,050        | EUR | 270,586     | 2024 年 7 月 16 日 | 35                      |
| USD              | 25,959         | GBP | 20,520      | 2024 年 7 月 16 日 | 17                      |
| USD              | 423,684        | JPY | 67,414,585  | 2024 年 7 月 16 日 | 3,697                   |
| USD              | 72,725         | PLN | 294,270     | 2024 年 7 月 16 日 | (372)                   |
| USD              | 368,648        | ZAR | 6,706,016   | 2024 年 7 月 16 日 | 486                     |
| ZAR              | 132,269,760    | USD | 7,167,477   | 2024 年 7 月 16 日 | 94,144                  |
|                  |                |     |             |                 | <b>(6,545,623)</b>      |
| 上述契約供下列交易對手申購：   |                |     |             |                 |                         |
| J.P. Morgan      |                |     |             |                 | (6,545,623)             |
|                  |                |     |             |                 | <b>(6,545,623)</b>      |

### 印度基金

| 買入               |            | 賣出  |            | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|------------|-----|------------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |            |     |            |                 |                         |
| EUR              | 45,193,511 | USD | 48,731,812 | 2024 年 7 月 16 日 | (293,197)               |
| PLN              | 40,169,875 | USD | 9,951,320  | 2024 年 7 月 16 日 | 26,981                  |
| USD              | 47,430     | EUR | 44,138     | 2024 年 7 月 16 日 | 123                     |
| USD              | 160,763    | PLN | 652,360    | 2024 年 7 月 16 日 | (1,286)                 |
|                  |            |     |            |                 | <b>(267,379)</b>        |
| 上述契約供下列交易對手申購：   |            |     |            |                 |                         |
| J.P. Morgan      |            |     |            |                 | (267,379)               |
|                  |            |     |            |                 | <b>(267,379)</b>        |

附註 5 — 遠期外匯契約 (續)

創新科技基金

| 買入               |               | 賣出  |            | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|---------------|-----|------------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |               |     |            |                 |                         |
| BRL              | 16,099,923    | USD | 3,085,710  | 2024 年 7 月 2 日  | (205,761)               |
| USD              | 2,926,274     | BRL | 16,099,923 | 2024 年 7 月 2 日  | 46,324                  |
| CHF              | 281,207       | USD | 315,535    | 2024 年 7 月 16 日 | (1,981)                 |
| CZK              | 1,487,089,957 | USD | 64,908,722 | 2024 年 7 月 16 日 | (1,313,183)             |
| EUR              | 270,046       | USD | 291,229    | 2024 年 7 月 16 日 | (1,793)                 |
| USD              | 60,158        | CZK | 1,388,021  | 2024 年 7 月 16 日 | 799                     |
| USD              | 199,855       | EUR | 186,561    | 2024 年 7 月 16 日 | (102)                   |
| BRL              | 15,701,223    | USD | 2,842,771  | 2024 年 8 月 2 日  | (44,443)                |
|                  |               |     |            |                 | <b>(1,520,140)</b>      |
| 上述契約供下列交易對手申購：   |               |     |            |                 |                         |
| J.P. Morgan      |               |     |            |                 | (1,520,140)             |
|                  |               |     |            |                 | <b>(1,520,140)</b>      |



日本基金

| 買入               |            | 賣出  |               | 到期日期            | 未實現<br>盈利 / (虧損)<br>JPY |
|------------------|------------|-----|---------------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |            |     |               |                 |                         |
| JPY              | 56,059,571 | USD | 353,944       | 2024 年 7 月 16 日 | (754,328)               |
| USD              | 14,966,007 | JPY | 2,340,936,685 | 2024 年 7 月 16 日 | 61,357,861              |
|                  |            |     |               |                 | <b>60,603,533</b>       |
| 上述契約供下列交易對手申購：   |            |     |               |                 |                         |
| J.P. Morgan      |            |     |               |                 | 60,603,533              |
|                  |            |     |               |                 | <b>60,603,533</b>       |

多空策略基金

| 買入                 |                | 賣出  |               | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|--------------------|----------------|-----|---------------|-----------------|-------------------------|
| 用於有效管理投資組合的遠期外匯契約： |                |     |               |                 |                         |
| EUR                | 350,201        | RSD | 41,008,544    | 2024 年 7 月 3 日  | (250)                   |
| RSD                | 41,008,544     | EUR | 348,682       | 2024 年 7 月 3 日  | 1,877                   |
| CNY                | 17,394,020     | USD | 2,450,000     | 2024 年 7 月 17 日 | (52,340)                |
| COP                | 23,955,818,291 | USD | 5,977,853     | 2024 年 7 月 17 日 | (223,857)               |
| CZK                | 2,343,774      | EUR | 91,883        | 2024 年 7 月 17 日 | 1,754                   |
| CZK                | 26,584,270     | USD | 1,118,537     | 2024 年 7 月 17 日 | 18,286                  |
| EUR                | 85,685         | HUF | 33,696,405    | 2024 年 7 月 17 日 | 518                     |
| EUR                | 106,873        | IDR | 1,854,520,000 | 2024 年 7 月 17 日 | 1,310                   |
| EUR                | 201,022        | PLN | 865,947       | 2024 年 7 月 17 日 | 364                     |
| EUR                | 4,901,895      | USD | 5,247,608     | 2024 年 7 月 17 日 | 5,841                   |

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<br>盈利 / (虧損)<br>USD |
|-----|----------------|-----|----------------|-----------------|-------------------------|
| IDR | 56,074,100,000 | USD | 3,450,700      | 2024 年 7 月 17 日 | (27,096)                |
| JPY | 43,024,856     | USD | 287,535        | 2024 年 7 月 17 日 | (19,493)                |
| KZT | 258,549,692    | USD | 565,630        | 2024 年 7 月 17 日 | (21,593)                |
| MXN | 43,700,460     | USD | 2,530,000      | 2024 年 7 月 17 日 | (146,871)               |
| PEN | 5,308,301      | USD | 1,430,000      | 2024 年 7 月 17 日 | (48,883)                |
| PHP | 85,064,193     | USD | 1,480,000      | 2024 年 7 月 17 日 | (28,676)                |
| RON | 6,857,820      | USD | 1,470,277      | 2024 年 7 月 17 日 | 5,036                   |
| TRY | 62,080,638     | USD | 1,775,000      | 2024 年 7 月 17 日 | 95,080                  |
| USD | 2,446,845      | CNY | 17,443,560     | 2024 年 7 月 17 日 | 42,357                  |
| USD | 9,590,352      | COP | 37,835,208,722 | 2024 年 7 月 17 日 | 502,638                 |
| USD | 1,161,771      | CZK | 27,093,000     | 2024 年 7 月 17 日 | 3,193                   |
| USD | 5,737,814      | EUR | 5,291,292      | 2024 年 7 月 17 日 | 67,041                  |
| USD | 2,088,909      | IDR | 33,394,854,064 | 2024 年 7 月 17 日 | 49,986                  |
| USD | 2,101,865      | MXN | 35,252,145     | 2024 年 7 月 17 日 | 179,450                 |
| USD | 3,765,833      | PEN | 14,061,730     | 2024 年 7 月 17 日 | 107,244                 |
| USD | 1,410,098      | RON | 6,457,481      | 2024 年 7 月 17 日 | 20,910                  |
| USD | 2,300,386      | TRY | 78,362,217     | 2024 年 7 月 17 日 | (60,150)                |
| USD | 2,830,152      | ZAR | 53,401,882     | 2024 年 7 月 17 日 | (101,689)               |
| ZAR | 76,969,551     | USD | 4,187,528      | 2024 年 7 月 17 日 | 38,213                  |
| BRL | 14,020,460     | USD | 2,696,297      | 2024 年 8 月 2 日  | (197,642)               |
| USD | 2,630,000      | BRL | 14,514,970     | 2024 年 8 月 2 日  | 43,217                  |
| USD | 348,785        | CNY | 2,480,843      | 2024 年 8 月 15 日 | 5,691                   |
| KRW | 651,638,376    | USD | 479,564        | 2024 年 8 月 20 日 | (4,815)                 |
| EUR | 388,985        | USD | 419,547        | 2024 年 9 月 16 日 | (1,400)                 |
| USD | 48,670         | CAD | 66,413         | 2024 年 9 月 16 日 | 35                      |
| USD | 1,023,365      | EUR | 944,187        | 2024 年 9 月 16 日 | 8,393                   |
| USD | 173,764        | GBP | 135,209        | 2024 年 9 月 16 日 | 2,749                   |
| USD | 601,204        | HKD | 4,684,084      | 2024 年 9 月 16 日 | 70                      |
| AUD | 1,729,000      | USD | 1,155,573      | 2024 年 9 月 18 日 | 217                     |
| CAD | 386,000        | USD | 281,266        | 2024 年 9 月 18 日 | 1,421                   |
| CHF | 201,000        | USD | 227,494        | 2024 年 9 月 18 日 | (1,616)                 |
| EUR | 4,001,000      | USD | 4,328,523      | 2024 年 9 月 18 日 | (27,169)                |
| GBP | 12,432,000     | USD | 15,886,493     | 2024 年 9 月 18 日 | (161,962)               |
| JPY | 30,246,000     | USD | 194,428        | 2024 年 9 月 18 日 | (4,138)                 |
| MXN | 59,854,000     | USD | 3,111,409      | 2024 年 9 月 18 日 | 119,934                 |
| NZD | 6,060,000      | USD | 3,714,242      | 2024 年 9 月 18 日 | (23,139)                |
| USD | 7,110,746      | AUD | 10,635,000     | 2024 年 9 月 18 日 | 1,533                   |
| USD | 10,522,095     | CAD | 14,379,000     | 2024 年 9 月 18 日 | (8,360)                 |
| USD | 8,468,332      | CHF | 7,477,000      | 2024 年 9 月 18 日 | 65,882                  |
| USD | 21,530,518     | EUR | 19,834,000     | 2024 年 9 月 18 日 | 207,580                 |
| USD | 7,699,314      | GBP | 6,048,000      | 2024 年 9 月 18 日 | 49,542                  |
| USD | 7,337,884      | JPY | 1,128,518,000  | 2024 年 9 月 18 日 | 237,929                 |
| USD | 143,733        | MXN | 2,705,000      | 2024 年 9 月 18 日 | (2,301)                 |
| USD | 4,545,549      | NZD | 7,349,000      | 2024 年 9 月 18 日 | 69,326                  |
| EUR | 1,000          | USD | 1,072          | 2024 年 9 月 20 日 | 3                       |
| GBP | 1,000          | USD | 1,262          | 2024 年 9 月 20 日 | 3                       |
| MXN | 29,000         | USD | 1,580          | 2024 年 9 月 20 日 | (15)                    |
| PHP | 233,260,000    | USD | 4,000,000      | 2024 年 9 月 20 日 | (21,989)                |
| USD | 580,272        | AUD | 877,000        | 2024 年 9 月 20 日 | (6,005)                 |
| USD | 132,660        | CAD | 182,000        | 2024 年 9 月 20 日 | (634)                   |
| USD | 544,893        | EUR | 506,000        | 2024 年 9 月 20 日 | 856                     |
| USD | 698,401        | GBP | 550,000        | 2024 年 9 月 20 日 | 2,727                   |
| USD | 34,049         | JPY | 5,301,000      | 2024 年 9 月 20 日 | 689                     |
| USD | 81,265         | MXN | 1,506,000      | 2024 年 9 月 20 日 | (16)                    |
| USD | 4,000,000      | PHP | 233,260,000    | 2024 年 9 月 20 日 | 21,988                  |
| USD | 68,204         | SEK | 720,000        | 2024 年 9 月 20 日 | (12)                    |
| USD | 45,357         | CAD | 62,000         | 2024 年 9 月 26 日 | (58)                    |
| USD | 1,078,455      | EUR | 1,004,000      | 2024 年 9 月 26 日 | (1,321)                 |
| USD | 854,000        | HKD | 6,649,000      | 2024 年 9 月 26 日 | 499                     |
| TRY | 27,755,700     | USD | 700,000        | 2024 年 11 月 4 日 | 44,215                  |
| RSD | 36,492,979     | EUR | 308,218        | 2024 年 11 月 7 日 | 1,945                   |
| TRY | 18,940,800     | USD | 480,000        | 2024 年 11 月 8 日 | 25,814                  |
| USD | 732,769        | GEL | 2,041,161      | 2024 年 11 月 8 日 | 11,858                  |

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<br>盈利 / (虧損)<br>USD |
|------------------|-------------|-----|-------------|------------------|-------------------------|
| TRY              | 38,392,750  | USD | 993,961     | 2024 年 11 月 12 日 | 27,170                  |
| TRY              | 17,388,000  | USD | 450,000     | 2024 年 11 月 14 日 | 11,529                  |
| RSD              | 41,493,213  | EUR | 348,682     | 2025 年 1 月 17 日  | 2,601                   |
| RSD              | 41,008,544  | EUR | 347,206     | 2025 年 2 月 3 日   | (729)                   |
| RSD              | 19,370,848  | EUR | 162,330     | 2025 年 3 月 28 日  | 753                     |
| EUR              | 1,530,000   | USD | 1,690,180   | 2025 年 3 月 31 日  | (29,184)                |
| USD              | 4,578,845   | EUR | 3,910,000   | 2025 年 3 月 31 日  | 334,078                 |
| RSD              | 16,958,116  | EUR | 142,087     | 2025 年 5 月 5 日   | 299                     |
|                  |             |     |             |                  | <u>1,218,241</u>        |
| 用於股份類別避險的遠期外匯契約： |             |     |             |                  |                         |
| BRL              | 13,840,536  | USD | 2,657,527   | 2024 年 7 月 2 日   | (181,626)               |
| USD              | 2,514,262   | BRL | 13,840,536  | 2024 年 7 月 2 日   | 38,361                  |
| CAD              | 5,587,397   | USD | 4,064,402   | 2024 年 7 月 16 日  | 21,153                  |
| CHF              | 22,352,347  | USD | 25,082,366  | 2024 年 7 月 16 日  | (160,847)               |
| CZK              | 110,354,805 | USD | 4,817,764   | 2024 年 7 月 16 日  | (98,758)                |
| EUR              | 252,316,865 | USD | 272,146,121 | 2024 年 7 月 16 日  | (1,746,969)             |
| GBP              | 22,616,709  | USD | 28,877,891  | 2024 年 7 月 16 日  | (285,691)               |
| HUF              | 530,026,646 | USD | 1,439,324   | 2024 年 7 月 16 日  | (2,987)                 |
| JPY              | 4,265,179   | USD | 27,294      | 2024 年 7 月 16 日  | (727)                   |
| NOK              | 408,248     | USD | 38,426      | 2024 年 7 月 16 日  | (176)                   |
| PLN              | 18,127,641  | USD | 4,490,474   | 2024 年 7 月 16 日  | 11,939                  |
| SEK              | 569,312     | USD | 54,506      | 2024 年 7 月 16 日  | (755)                   |
| SGD              | 905,715     | USD | 672,032     | 2024 年 7 月 16 日  | (3,643)                 |
| USD              | 166,191     | CHF | 147,845     | 2024 年 7 月 16 日  | 1,353                   |
| USD              | 99,488      | CZK | 2,306,578   | 2024 年 7 月 16 日  | 854                     |
| USD              | 2,424,183   | EUR | 2,262,028   | 2024 年 7 月 16 日  | 48                      |
| USD              | 373,862     | GBP | 293,163     | 2024 年 7 月 16 日  | 3,243                   |
| USD              | 25,884      | JPY | 4,118,285   | 2024 年 7 月 16 日  | 231                     |
| USD              | 33,630      | NOK | 355,452     | 2024 年 7 月 16 日  | 326                     |
| USD              | 72,217      | PLN | 291,546     | 2024 年 7 月 16 日  | (195)                   |
| USD              | 146,679     | SGD | 198,989     | 2024 年 7 月 16 日  | (168)                   |
| BRL              | 13,840,536  | USD | 2,505,886   | 2024 年 8 月 2 日   | (39,297)                |
|                  |             |     |             |                  | <u>(2,444,331)</u>      |
|                  |             |     |             |                  | <u>(1,226,090)</u>      |
| 上述契約供下列交易對手申購：   |             |     |             |                  |                         |
| Barclays         |             |     |             |                  | (1,506)                 |
| BNP Paribas      |             |     |             |                  | 2,601                   |
| Citibank         |             |     |             |                  | (18,895)                |
| Goldman Sachs    |             |     |             |                  | 299                     |
| J.P. Morgan      |             |     |             |                  | (1,692,265)             |
| Morgan Stanley   |             |     |             |                  | 483,676                 |
|                  |             |     |             |                  | <u>(1,226,090)</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<br>盈利 / (虧損)<br>EUR |
|------------------|-------------|-----|------------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |             |     |            |                 |                         |
| CNH              | 312,145     | EUR | 39,923     | 2024 年 7 月 16 日 | 19                      |
| CZK              | 494,327,492 | EUR | 20,009,355 | 2024 年 7 月 16 日 | (285,648)               |
| EUR              | 38,812      | CNH | 302,327    | 2024 年 7 月 16 日 | 126                     |
| EUR              | 94,706      | CZK | 2,359,193  | 2024 年 7 月 16 日 | 573                     |
| EUR              | 158,124     | USD | 169,939    | 2024 年 7 月 16 日 | (430)                   |
| USD              | 15,092,123  | EUR | 13,994,838 | 2024 年 7 月 16 日 | 86,209                  |
|                  |             |     |            |                 | <b>(199,151)</b>        |
| 上述契約供下列交易對手申購：   |             |     |            |                 |                         |
| J.P. Morgan      |             |     |            |                 | (199,151)               |
|                  |             |     |            |                 | <b>(199,151)</b>        |

### 互利全球領航基金

| 買入               |            | 賣出  |             | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|------------|-----|-------------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |            |     |             |                 |                         |
| EUR              | 4,330,067  | GBP | 3,657,223   | 2024 年 7 月 16 日 | 17,486                  |
| EUR              | 1,767,240  | JPY | 297,898,895 | 2024 年 7 月 16 日 | 38,252                  |
| EUR              | 14,646,992 | USD | 15,796,156  | 2024 年 7 月 16 日 | (97,442)                |
| GBP              | 27,050     | EUR | 31,975      | 2024 年 7 月 16 日 | (74)                    |
| JPY              | 11,467,375 | EUR | 67,243      | 2024 年 7 月 16 日 | (631)                   |
| USD              | 109,957    | EUR | 102,660     | 2024 年 7 月 16 日 | (75)                    |
|                  |            |     |             |                 | <b>(42,484)</b>         |
| 上述契約供下列交易對手申購：   |            |     |             |                 |                         |
| J.P. Morgan      |            |     |             |                 | (42,484)                |
|                  |            |     |             |                 | <b>(42,484)</b>         |

### 互利美國價值基金

| 買入               |           | 賣出  |           | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|-----------|-----|-----------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |           |     |           |                 |                         |
| EUR              | 2,951,372 | USD | 3,183,211 | 2024 年 7 月 16 日 | (19,917)                |
| USD              | 56,687    | EUR | 52,986    | 2024 年 7 月 16 日 | (103)                   |
|                  |           |     |           |                 | <b>(20,020)</b>         |
| 上述契約供下列交易對手申購：   |           |     |           |                 |                         |
| J.P. Morgan      |           |     |           |                 | (20,020)                |
|                  |           |     |           |                 | <b>(20,020)</b>         |

### 天然資源基金

| 買入               |            | 賣出  |            | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|------------|-----|------------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |            |     |            |                 |                         |
| EUR              | 2,284,963  | USD | 2,464,538  | 2024 年 7 月 16 日 | (15,504)                |
| PLN              | 93,459,014 | USD | 23,151,234 | 2024 年 7 月 16 日 | 64,226                  |
| USD              | 123,291    | EUR | 114,754    | 2024 年 7 月 16 日 | 297                     |
| USD              | 193,208    | PLN | 781,000    | 2024 年 7 月 16 日 | (795)                   |
|                  |            |     |            |                 | <b>48,224</b>           |

附註 5 — 遠期外匯契約 (續)

天然資源基金 (續)

|                | 未實現<br>盈利 / (虧損) |
|----------------|------------------|
| 上述契約供下列交易對手申購： | USD              |
| J.P. Morgan    | 48,224           |
|                | <u>48,224</u>    |





| 買入                 | 賣出                 | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|--------------------|--------------------|-----------------|-------------------------|
| 用於有效管理投資組合的遠期外匯契約： |                    |                 |                         |
| USD 588,466        | EUR 550,000        | 2024 年 7 月 22 日 | (1,193)                 |
| USD 2,777,695      | COP 11,200,000,000 | 2024 年 8 月 20 日 | 94,836                  |
| USD 1,527,766      | EUR 1,400,000      | 2024 年 8 月 20 日 | 24,649                  |
| USD 714,881        | EUR 664,000        | 2024 年 8 月 23 日 | 1,864                   |
| JPY 198,000,000    | USD 1,342,283      | 2024 年 10 月 4 日 | (93,501)                |
|                    |                    |                 | 26,655                  |
| 用於股份類別避險的遠期外匯契約：   |                    |                 |                         |
| AUD 4,550,663      | USD 3,024,160      | 2024 年 7 月 16 日 | 12,893                  |
| CNH 7,155          | USD 983            | 2024 年 7 月 16 日 | (2)                     |
| EUR 57,402,653     | USD 61,912,412     | 2024 年 7 月 16 日 | (387,982)               |
| JPY 157,745        | USD 991            | 2024 年 7 月 16 日 | (9)                     |
| PLN 4,175,768      | USD 1,034,397      | 2024 年 7 月 16 日 | 2,874                   |
| SGD 663,887        | USD 492,594        | 2024 年 7 月 16 日 | (2,645)                 |
| USD 89,308         | AUD 134,412        | 2024 年 7 月 16 日 | (396)                   |
| USD 610,018        | EUR 568,410        | 2024 年 7 月 16 日 | 794                     |
| USD 53,842         | PLN 217,526        | 2024 年 7 月 16 日 | (192)                   |
| USD 24,578         | SGD 33,275         | 2024 年 7 月 16 日 | 21                      |
|                    |                    |                 | (374,644)               |
|                    |                    |                 | (347,989)               |
| 上述契約供下列交易對手申購：     |                    |                 |                         |
| J.P. Morgan        |                    |                 | (347,989)               |
|                    |                    |                 | (347,989)               |

| 買入               |             | 賣出  |             | 到期日期            | 未實現<br>盈利 / ( 虧損 )<br>USD |
|------------------|-------------|-----|-------------|-----------------|---------------------------|
| 用於股份類別避險的遠期外匯契約： |             |     |             |                 |                           |
| CHF              | 11,258,695  | USD | 12,632,768  | 2024 年 7 月 16 日 | (79,004)                  |
| CNH              | 234,768,750 | USD | 32,385,018  | 2024 年 7 月 16 日 | (186,977)                 |
| EUR              | 224,153,708 | USD | 241,721,115 | 2024 年 7 月 16 日 | (1,472,130)               |
| PLN              | 69,103,863  | USD | 17,116,291  | 2024 年 7 月 16 日 | 49,286                    |
| SGD              | 317,247,332 | USD | 235,368,248 | 2024 年 7 月 16 日 | (1,239,725)               |
| USD              | 250,758     | CHF | 222,916     | 2024 年 7 月 16 日 | 2,201                     |
| USD              | 3,590,466   | CNH | 26,083,031  | 2024 年 7 月 16 日 | 13,233                    |

附註 5 — 遠期外匯契約 (續)

科技基金 (續)

| 買入  |           | 賣出  |           | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|-----|-----------|-----|-----------|-----------------|-------------------------|
| USD | 4,840,319 | EUR | 4,522,107 | 2024 年 7 月 16 日 | (6,496)                 |
| USD | 873,063   | PLN | 3,544,981 | 2024 年 7 月 16 日 | (7,519)                 |
| USD | 1,035,348 | SGD | 1,397,649 | 2024 年 7 月 16 日 | 3,883                   |
|     |           |     |           |                 | <b>(2,923,248)</b>      |

上述契約供下列交易對手申購：

|             |                    |
|-------------|--------------------|
| J.P. Morgan | (2,923,248)        |
|             | <b>(2,923,248)</b> |

美國政府基金

| 買入               |               | 賣出  |            | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|---------------|-----|------------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |               |     |            |                 |                         |
| AUD              | 1,821,421     | USD | 1,210,412  | 2024 年 7 月 16 日 | 5,180                   |
| CNH              | 982,671       | USD | 135,557    | 2024 年 7 月 16 日 | (786)                   |
| EUR              | 89,321,692    | USD | 96,326,312 | 2024 年 7 月 16 日 | (590,907)               |
| JPY              | 1,118,768,183 | USD | 7,157,700  | 2024 年 7 月 16 日 | (187,871)               |
| PLN              | 45,964,154    | USD | 11,384,123 | 2024 年 7 月 16 日 | 33,491                  |
| USD              | 24,186        | AUD | 36,390     | 2024 年 7 月 16 日 | (100)                   |
| USD              | 23,544        | CNH | 171,386    | 2024 年 7 月 16 日 | 39                      |
| USD              | 209,452       | EUR | 195,446    | 2024 年 7 月 16 日 | (28)                    |
| USD              | 93,810        | JPY | 14,925,751 | 2024 年 7 月 16 日 | 824                     |
| USD              | 35,922        | PLN | 146,461    | 2024 年 7 月 16 日 | (459)                   |
|                  |               |     |            |                 | <b>(740,617)</b>        |

上述契約供下列交易對手申購：

|             |                  |
|-------------|------------------|
| J.P. Morgan | (740,617)        |
|             | <b>(740,617)</b> |



美國機會基金

| 買入               |             | 賣出  |             | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|-------------|-----|-------------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |             |     |             |                 |                         |
| CHF              | 6,650,677   | USD | 7,460,762   | 2024 年 7 月 16 日 | (45,069)                |
| CNH              | 82,224,380  | USD | 11,341,597  | 2024 年 7 月 16 日 | (64,696)                |
| EUR              | 299,573,074 | USD | 323,074,175 | 2024 年 7 月 16 日 | (1,990,362)             |
| NOK              | 12,247,620  | USD | 1,152,796   | 2024 年 7 月 16 日 | (5,164)                 |
| PLN              | 347,584,064 | USD | 86,101,510  | 2024 年 7 月 16 日 | 239,266                 |
| SEK              | 28,936,780  | USD | 2,770,258   | 2024 年 7 月 16 日 | (37,690)                |
| SGD              | 708,758,368 | USD | 525,835,860 | 2024 年 7 月 16 日 | (2,772,201)             |
| USD              | 3,651       | CHF | 3,242       | 2024 年 7 月 16 日 | 36                      |

## 附註 5 — 遠期外匯契約 (續)

### 美國機會基金 (續)

| 買入  |           | 賣出  |           | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|-----|-----------|-----|-----------|-----------------|-------------------------|
| USD | 991,905   | CNH | 7,209,217 | 2024 年 7 月 16 日 | 3,176                   |
| USD | 7,332,798 | EUR | 6,819,405 | 2024 年 7 月 16 日 | 23,728                  |
| USD | 28        | NOK | 295       | 2024 年 7 月 16 日 | —                       |
| USD | 2,072,447 | PLN | 8,397,302 | 2024 年 7 月 16 日 | (13,463)                |
| USD | 5,913     | SEK | 61,866    | 2024 年 7 月 16 日 | 71                      |
| USD | 605,632   | SGD | 819,755   | 2024 年 7 月 16 日 | 652                     |
|     |           |     |           |                 | <b>(4,661,716)</b>      |

上述契約供下列交易對手申購：

|             |                    |
|-------------|--------------------|
| J.P. Morgan | (4,661,716)        |
|             | <b>(4,661,716)</b> |

### 亞洲債券基金

| 買入                 |               | 賣出  |             | 到期日期             | 未實現<br>盈利 / (虧損)<br>USD |
|--------------------|---------------|-----|-------------|------------------|-------------------------|
| 用於有效管理投資組合的遠期外匯契約： |               |     |             |                  |                         |
| THB                | 144,750,000   | USD | 3,967,232   | 2024 年 7 月 11 日  | (24,227)                |
| USD                | 942,347       | THB | 34,750,000  | 2024 年 7 月 11 日  | (4,246)                 |
| JPY                | 1,860,160,760 | USD | 12,342,319  | 2024 年 7 月 16 日  | (753,678)               |
| USD                | 4,505,750     | JPY | 717,000,000 | 2024 年 7 月 16 日  | 38,902                  |
| SGD                | 22,215,000    | USD | 16,755,888  | 2024 年 9 月 18 日  | (310,923)               |
| THB                | 342,530,000   | USD | 9,680,364   | 2024 年 9 月 18 日  | (310,353)               |
| THB                | 13,100,000    | USD | 358,247     | 2024 年 9 月 26 日  | 294                     |
| JPY                | 284,439,240   | USD | 1,848,748   | 2024 年 11 月 21 日 | (41,030)                |
| AUD                | 3,460,000     | USD | 2,292,587   | 2024 年 12 月 12 日 | 24,125                  |
|                    |               |     |             |                  | <b>(1,381,136)</b>      |

用於股份類別避險的遠期外匯契約：

|     |           |     |           |                 |                    |
|-----|-----------|-----|-----------|-----------------|--------------------|
| AUD | 1,392,914 | USD | 925,650   | 2024 年 7 月 16 日 | 3,963              |
| CHF | 1,727,053 | USD | 1,937,465 | 2024 年 7 月 16 日 | (11,752)           |
| EUR | 7,244,245 | USD | 7,813,567 | 2024 年 7 月 16 日 | (49,151)           |
| SGD | 428,962   | USD | 318,286   | 2024 年 7 月 16 日 | (1,712)            |
| USD | 11,459    | AUD | 17,188    | 2024 年 7 月 16 日 | (12)               |
| USD | 37,002    | CHF | 32,941    | 2024 年 7 月 16 日 | 272                |
| USD | 92,817    | EUR | 86,619    | 2024 年 7 月 16 日 | (23)               |
| USD | 105       | SGD | 141       | 2024 年 7 月 16 日 | 1                  |
|     |           |     |           |                 | <b>(58,414)</b>    |
|     |           |     |           |                 | <b>(1,439,550)</b> |

上述契約供下列交易對手申購：

|                 |                    |
|-----------------|--------------------|
| Bank of America | (325,407)          |
| BNP Paribas     | (349,918)          |
| Citibank        | (73,761)           |
| Deutsche Bank   | (67,924)           |
| HSBC            | (310,059)          |
| J.P. Morgan     | (118,919)          |
| Morgan Stanley  | (193,562)          |
|                 | <b>(1,439,550)</b> |

### 亞洲成長基金

| 買入               |             | 賣出  |             | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|-------------|-----|-------------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |             |     |             |                 |                         |
| CHF              | 4,678,898   | USD | 5,248,940   | 2024 年 7 月 16 日 | (31,837)                |
| CNH              | 13,596,089  | USD | 1,875,559   | 2024 年 7 月 16 日 | (10,884)                |
| CZK              | 145,212,749 | USD | 6,337,725   | 2024 年 7 月 16 日 | (127,688)               |
| EUR              | 7,352,024   | HKD | 61,875,498  | 2024 年 7 月 16 日 | (47,207)                |
| EUR              | 9,804,297   | INR | 883,459,246 | 2024 年 7 月 16 日 | (84,165)                |

附註 5 — 遠期外匯契約 (續)

亞洲成長基金 (續)

| 買入  |            | 賣出  |               | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|-----|------------|-----|---------------|-----------------|-------------------------|
| EUR | 5,002,078  | KRW | 7,409,346,097 | 2024 年 7 月 16 日 | (11,866)                |
| EUR | 4,378,591  | TWD | 152,493,401   | 2024 年 7 月 16 日 | 451                     |
| EUR | 47,753,723 | USD | 51,501,472    | 2024 年 7 月 16 日 | (318,812)               |
| HKD | 4,399,767  | EUR | 526,611       | 2024 年 7 月 16 日 | (750)                   |
| PLN | 48,120,516 | USD | 11,919,711    | 2024 年 7 月 16 日 | 33,548                  |
| SGD | 713,289    | USD | 529,254       | 2024 年 7 月 16 日 | (2,846)                 |
| TWD | 7,506,457  | EUR | 215,790       | 2024 年 7 月 16 日 | (295)                   |
| USD | 17,765     | CHF | 15,838        | 2024 年 7 月 16 日 | 106                     |
| USD | 2,579      | CNH | 18,809        | 2024 年 7 月 16 日 | (1)                     |
| USD | 16,552     | CZK | 385,431       | 2024 年 7 月 16 日 | 68                      |
| USD | 554,115    | EUR | 516,980       | 2024 年 7 月 16 日 | 14                      |
| USD | 15,299     | PLN | 61,803        | 2024 年 7 月 16 日 | (53)                    |
| USD | 2,443      | SGD | 3,306         | 2024 年 7 月 16 日 | 4                       |
|     |            |     |               |                 | <b>(602,213)</b>        |

上述契約供下列交易對手申購：

|             |                  |
|-------------|------------------|
| J.P. Morgan | (602,213)        |
|             | <b>(602,213)</b> |

亞洲小型企業基金

| 買入               |         | 賣出  |         | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|---------|-----|---------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |         |     |         |                 |                         |
| EUR              | 642,648 | USD | 693,153 | 2024 年 7 月 16 日 | (4,361)                 |
|                  |         |     |         |                 | <b>(4,361)</b>          |

上述契約供下列交易對手申購：

|             |                |
|-------------|----------------|
| J.P. Morgan | (4,361)        |
|             | <b>(4,361)</b> |

金磚四國基金

| 買入               |           | 賣出  |           | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|-----------|-----|-----------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |           |     |           |                 |                         |
| EUR              | 4,106,480 | USD | 4,428,854 | 2024 年 7 月 16 日 | (27,509)                |
| USD              | 68,880    | EUR | 64,318    | 2024 年 7 月 16 日 | (57)                    |
|                  |           |     |           |                 | <b>(27,566)</b>         |

上述契約供下列交易對手申購：

|             |                 |
|-------------|-----------------|
| J.P. Morgan | (27,566)        |
|             | <b>(27,566)</b> |

新興國家固定收益基金

| 買入                 |                | 賣出  |            | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|--------------------|----------------|-----|------------|-----------------|-------------------------|
| 用於有效管理投資組合的遠期外匯契約： |                |     |            |                 |                         |
| INR                | 2,508,729,100  | USD | 30,002,620 | 2024 年 7 月 5 日  | 88,911                  |
| CLP                | 13,524,600,000 | USD | 14,981,888 | 2024 年 7 月 8 日  | (608,160)               |
| THB                | 638,000,000    | USD | 17,485,967 | 2024 年 7 月 11 日 | (106,784)               |
| HUF                | 9,887,118,926  | USD | 27,314,604 | 2024 年 7 月 15 日 | (519,473)               |
| INR                | 1,544,421,500  | USD | 18,508,634 | 2024 年 7 月 15 日 | 9,293                   |
| CLP                | 23,420,200,000 | USD | 25,246,168 | 2024 年 7 月 18 日 | (350,027)               |
| CLP                | 16,328,200,000 | USD | 17,450,251 | 2024 年 7 月 24 日 | (90,746)                |

## 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<br>盈利 / (虧損)<br>USD   |
|------------------|----------------|-----|-------------|------------------|---------------------------|
| HUF              | 3,080,440,000  | USD | 8,446,736   | 2024 年 8 月 6 日   | (105,705)                 |
| INR              | 2,196,329,671  | USD | 26,235,483  | 2024 年 8 月 6 日   | 77,588                    |
| HUF              | 24,741,733,940 | USD | 69,517,912  | 2024 年 8 月 22 日  | (2,562,970)               |
| INR              | 9,554,417,850  | USD | 114,082,601 | 2024 年 9 月 18 日  | 221,132                   |
| THB              | 3,012,840,000  | USD | 84,671,960  | 2024 年 9 月 18 日  | (2,254,817)               |
| INR              | 1,074,402,700  | USD | 12,784,421  | 2024 年 12 月 18 日 | 23,226                    |
|                  |                |     |             |                  | <u>(6,178,532)</u>        |
| 用於股份類別避險的遠期外匯契約： |                |     |             |                  |                           |
| AUD              | 99,570,445     | USD | 66,168,835  | 2024 年 7 月 16 日  | 283,184                   |
| CHF              | 987,310        | USD | 1,107,596   | 2024 年 7 月 16 日  | (6,718)                   |
| CNH              | 7,155          | USD | 983         | 2024 年 7 月 16 日  | (2)                       |
| CZK              | 120,324,089    | USD | 5,253,185   | 2024 年 7 月 16 日  | (107,515)                 |
| EUR              | 15,850,761     | USD | 17,096,365  | 2024 年 7 月 16 日  | (107,445)                 |
| GBP              | 6,224,486      | USD | 7,947,601   | 2024 年 7 月 16 日  | (78,538)                  |
| JPY              | 157,745        | USD | 991         | 2024 年 7 月 16 日  | (9)                       |
| NOK              | 3,840,459      | USD | 361,481     | 2024 年 7 月 16 日  | (1,620)                   |
| PLN              | 20,280,073     | USD | 5,023,650   | 2024 年 7 月 16 日  | 13,973                    |
| SEK              | 6,647,584      | USD | 636,438     | 2024 年 7 月 16 日  | (8,691)                   |
| SGD              | 24,322,911     | USD | 18,046,078  | 2024 年 7 月 16 日  | (95,769)                  |
| USD              | 1,472,104      | AUD | 2,210,403   | 2024 年 7 月 16 日  | (3,092)                   |
| USD              | 17,371         | CHF | 15,483      | 2024 年 7 月 16 日  | 107                       |
| USD              | 51,885         | CZK | 1,210,400   | 2024 年 7 月 16 日  | 122                       |
| USD              | 299,956        | EUR | 279,952     | 2024 年 7 月 16 日  | (98)                      |
| USD              | 140,925        | GBP | 110,723     | 2024 年 7 月 16 日  | 948                       |
| USD              | 3,631          | NOK | 38,353      | 2024 年 7 月 16 日  | 37                        |
| USD              | 61,625         | PLN | 249,774     | 2024 年 7 月 16 日  | (419)                     |
| USD              | 48,214         | SEK | 506,261     | 2024 年 7 月 16 日  | 406                       |
| USD              | 2,584,531      | SGD | 3,493,186   | 2024 年 7 月 16 日  | 6,559                     |
| USD              | 265,813        | ZAR | 4,873,625   | 2024 年 7 月 16 日  | (1,749)                   |
| ZAR              | 129,060,374    | USD | 6,991,986   | 2024 年 7 月 16 日  | 93,438                    |
|                  |                |     |             |                  | <u>(12,891)</u>           |
|                  |                |     |             |                  | <b><u>(6,191,423)</u></b> |

上述契約供下列交易對手申購：

|               |                           |
|---------------|---------------------------|
| BNP Paribas   | (2,173,686)               |
| Citibank      | 221,132                   |
| Deutsche Bank | (106,784)                 |
| HSBC          | (2,860,408)               |
| J.P. Morgan   | (1,271,677)               |
|               | <b><u>(6,191,423)</u></b> |

### 新興市場月收益基金

| 買入                 |               | 賣出  |            | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|--------------------|---------------|-----|------------|-----------------|-------------------------|
| 用於有效管理投資組合的遠期外匯契約： |               |     |            |                 |                         |
| INR                | 14,000,000    | USD | 167,430    | 2024 年 7 月 5 日  | 496                     |
| CLP                | 327,200,000   | USD | 362,456    | 2024 年 7 月 8 日  | (14,713)                |
| HUF                | 216,006,533   | USD | 596,749    | 2024 年 7 月 15 日 | (11,349)                |
| KRW                | 1,800,000,000 | USD | 1,378,423  | 2024 年 7 月 16 日 | (73,097)                |
| CLP                | 566,700,000   | USD | 610,883    | 2024 年 7 月 18 日 | (8,469)                 |
| CLP                | 395,100,000   | USD | 422,251    | 2024 年 7 月 24 日 | (2,196)                 |
| COP                | 1,024,000,000 | USD | 263,070    | 2024 年 7 月 30 日 | (17,510)                |
| HUF                | 90,700,000    | USD | 248,704    | 2024 年 8 月 6 日  | (3,112)                 |
| HUF                | 600,043,700   | USD | 1,685,986  | 2024 年 8 月 22 日 | (62,175)                |
| INR                | 227,600,000   | USD | 2,717,612  | 2024 年 9 月 18 日 | 5,268                   |
| THB                | 138,500,000   | USD | 3,914,156  | 2024 年 9 月 18 日 | (125,446)               |
| USD                | 1,362,459     | THB | 49,430,000 | 2024 年 9 月 18 日 | 10,286                  |
| KRW                | 881,000,000   | USD | 676,236    | 2024 年 9 月 19 日 | (35,068)                |
|                    |               |     |            |                 | <u>(337,085)</u>        |

附註 5 — 遠期外匯契約 (續)

新興市場月收益基金 (續)

| 買入               |            | 賣出  |            | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|------------|-----|------------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |            |     |            |                 |                         |
| EUR              | 15,176,300 | USD | 16,368,999 | 2024 年 7 月 16 日 | (102,972)               |
| SGD              | 228,093    | USD | 169,234    | 2024 年 7 月 16 日 | (901)                   |
| USD              | 170,232    | EUR | 158,750    | 2024 年 7 月 16 日 | 84                      |
|                  |            |     |            |                 | <u>(103,789)</u>        |
|                  |            |     |            |                 | <b>(440,874)</b>        |

上述契約供下列交易對手申購：

|               |                         |
|---------------|-------------------------|
| BNP Paribas   | (49,534)                |
| Citibank      | (78,503)                |
| Goldman Sachs | (17,510)                |
| HSBC          | (84,641)                |
| J.P. Morgan   | (210,686)               |
|               | <u><b>(440,874)</b></u> |

新興國家基金

| 買入               |            | 賣出  |            | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|------------|-----|------------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |            |     |            |                 |                         |
| EUR              | 32,153,628 | USD | 34,680,559 | 2024 年 7 月 16 日 | (218,151)               |
| USD              | 200,304    | EUR | 186,954    | 2024 年 7 月 16 日 | (74)                    |
|                  |            |     |            |                 | <u><b>(218,225)</b></u> |

上述契約供下列交易對手申購：

|             |                         |
|-------------|-------------------------|
| J.P. Morgan | (218,225)               |
|             | <u><b>(218,225)</b></u> |



新興國家小型企業基金

| 買入               |         | 賣出  |         | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|---------|-----|---------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |         |     |         |                 |                         |
| EUR              | 157,876 | USD | 170,284 | 2024 年 7 月 16 日 | (1,071)                 |
| USD              | 39,252  | EUR | 36,679  | 2024 年 7 月 16 日 | (60)                    |
|                  |         |     |         |                 | <b>(1,131)</b>          |
| 上述契約供下列交易對手申購：   |         |     |         |                 |                         |
| J.P. Morgan      |         |     |         |                 | (1,131)                 |
|                  |         |     |         |                 | <b>(1,131)</b>          |

潛力歐洲基金

| 買入               | 賣出      | 到期日期 | 未實現<br>盈利 / ( 虧損 ) |
|------------------|---------|------|--------------------|
| 用於股份類別避險的遠期外匯契約： |         |      |                    |
| EUR              | 168,056 | USD  | 180,159            |
| USD              | 607,695 | EUR  | 563,582            |
|                  |         |      | 3,402              |
|                  |         |      | 3,368              |
| 上述契約供下列交易對手申購：   |         |      |                    |
| J.P. Morgan      |         |      | 3,368              |
|                  |         |      | 3,368              |

\_\_\_\_\_

| 買入               | 賣出      | 到期日期 | 未實現<br>盈利 / (虧損) |
|------------------|---------|------|------------------|
|                  |         |      | EUR              |
| 用於股份類別避險的遠期外匯契約： |         |      |                  |
| EUR              | 74,470  | USD  | 79,708           |
| USD              | 406,116 | EUR  | 376,532          |
|                  |         |      | 2024 年 7 月 16 日  |
|                  |         |      | 2024 年 7 月 16 日  |
|                  |         |      | 103              |
|                  |         |      | 2,376            |
|                  |         |      | <b>2,479</b>     |
| 上述契約供下列交易對手申購：   |         |      |                  |
| J.P. Morgan      |         |      | 2,479            |
|                  |         |      | <b>2,479</b>     |

| 買入               |            | 賣出  |           | 到期日期            | 未實現<br>盈利 / (虧損)<br>EUR |
|------------------|------------|-----|-----------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |            |     |           |                 |                         |
| CHF              | 26,908     | EUR | 27,990    | 2024 年 7 月 16 日 | 3                       |
| EUR              | 27,282     | CHF | 26,046    | 2024 年 7 月 16 日 | 186                     |
| EUR              | 208,389    | PLN | 910,608   | 2024 年 7 月 16 日 | (2,655)                 |
| EUR              | 31,176     | SGD | 45,170    | 2024 年 7 月 16 日 | 74                      |
| EUR              | 51,230     | USD | 54,854    | 2024 年 7 月 16 日 | 50                      |
| PLN              | 13,183,830 | EUR | 3,028,409 | 2024 年 7 月 16 日 | 27,090                  |
| SGD              | 46,809     | EUR | 32,200    | 2024 年 7 月 16 日 | 30                      |
| USD              | 320,524    | EUR | 297,179   | 2024 年 7 月 16 日 | 1873                    |
|                  |            |     |           |                 | <b>26,651</b>           |
| 上述契約供下列交易對手申購：   |            |     |           |                 |                         |
| J.P. Morgan      |            |     |           |                 | 26,651                  |
|                  |            |     |           |                 | <b>26,651</b>           |

| 賣入               | 賣出         | 到期日期 | 未實現<br>盈利 / (虧損) |
|------------------|------------|------|------------------|
|                  |            |      | USD              |
| 用於股份類別避險的遠期外匯契約： |            |      |                  |
| EUR              | 32,798,851 | USD  | 35,376,444       |
| PLN              | 20,815,033 | USD  | 2024 年 7 月 16 日  |
| USD              | 501,330    | EUR  | 5,156,709        |
| USD              | 209,223    | PLN  | 2024 年 7 月 16 日  |
|                  |            |      | 2024 年 7 月 16 日  |
|                  |            |      | (1,191)          |
|                  |            |      | (209,627)        |
| 上述契約供下列交易對手申購：   |            |      |                  |
| J.P. Morgan      |            |      | (209,627)        |
|                  |            |      | (209,627)        |



附註 5 — 遠期外匯契約 (續)

全球平衡基金

| 買入               |           | 賣出  |           | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|-----------|-----|-----------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |           |     |           |                 |                         |
| EUR              | 8,940,497 | USD | 9,643,084 | 2024 年 7 月 16 日 | (60,619)                |
| GBP              | 1,871,537 | USD | 2,389,637 | 2024 年 7 月 16 日 | (23,619)                |
| USD              | 51,898    | EUR | 48,331    | 2024 年 7 月 16 日 | 97                      |
|                  |           |     |           |                 | <b>(84,141)</b>         |
| 上述契約供下列交易對手申購：   |           |     |           |                 |                         |
| J.P. Morgan      |           |     |           |                 | (84,141)                |
|                  |           |     |           |                 | <b>(84,141)</b>         |

全球債券基金

| 買入                 |                 | 賣出  |             | 到期日期             | 未實現<br>盈利 / (虧損)<br>USD |
|--------------------|-----------------|-----|-------------|------------------|-------------------------|
| 用於有效管理投資組合的遠期外匯契約： |                 |     |             |                  |                         |
| INR                | 1,404,808,200   | USD | 16,800,509  | 2024 年 7 月 5 日   | 49,787                  |
| CLP                | 13,849,600,000  | USD | 15,341,907  | 2024 年 7 月 8 日   | (622,774)               |
| INR                | 354,384,300     | USD | 4,247,007   | 2024 年 7 月 15 日  | 2,132                   |
| JPY                | 42,041,807,800  | USD | 278,887,541 | 2024 年 7 月 16 日  | (16,970,693)            |
| CLP                | 23,982,900,000  | USD | 25,852,739  | 2024 年 7 月 18 日  | (358,437)               |
| THB                | 1,633,139,584   | USD | 44,483,127  | 2024 年 7 月 23 日  | 27,035                  |
| CLP                | 16,720,500,000  | USD | 17,869,509  | 2024 年 7 月 24 日  | (92,926)                |
| JPY                | 22,395,951,714  | USD | 143,602,455 | 2024 年 7 月 26 日  | (3,861,302)             |
| MXN                | 180,142,000     | USD | 7,929,608   | 2024 年 9 月 3 日   | 1,817,449               |
| USD                | 7,658,610       | MXN | 180,142,000 | 2024 年 9 月 3 日   | (2,088,447)             |
| INR                | 2,133,811,300   | USD | 25,478,344  | 2024 年 9 月 18 日  | 49,386                  |
| NZD                | 156,110,000     | USD | 95,153,762  | 2024 年 9 月 18 日  | (60,917)                |
| KRW                | 140,982,815,000 | USD | 104,508,573 | 2024 年 9 月 19 日  | (1,905,087)             |
| THB                | 188,646,540     | USD | 5,305,767   | 2024 年 9 月 23 日  | (143,607)               |
| JPY                | 13,044,900,000  | USD | 88,322,897  | 2024 年 10 月 7 日  | (6,009,500)             |
| NOK                | 622,930,000     | USD | 58,432,647  | 2024 年 10 月 10 日 | 55,935                  |

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<br>盈利 / (虧損)<br>USD    |
|------------------|---------------|-----|-------------|------------------|----------------------------|
| JPY              | 3,371,584,760 | USD | 22,259,019  | 2024 年 11 月 21 日 | (831,334)                  |
| INR              | 653,212,300   | USD | 7,772,636   | 2024 年 12 月 18 日 | 14,121                     |
|                  |               |     |             |                  | <u>(30,929,179)</u>        |
| 用於股份類別避險的遠期外匯契約： |               |     |             |                  |                            |
| AUD              | 15,201,063    | USD | 10,101,745  | 2024 年 7 月 16 日  | 43,247                     |
| CAD              | 975,110       | USD | 709,317     | 2024 年 7 月 16 日  | 3,602                      |
| CHF              | 53,636,044    | USD | 60,170,655  | 2024 年 7 月 16 日  | (364,950)                  |
| CNH              | 11,125,088    | USD | 1,534,236   | 2024 年 7 月 16 日  | (8,454)                    |
| CZK              | 562,982,679   | USD | 24,579,669  | 2024 年 7 月 16 日  | (503,663)                  |
| EUR              | 320,759,547   | USD | 345,967,968 | 2024 年 7 月 16 日  | (2,176,396)                |
| GBP              | 9,256,918     | USD | 11,819,365  | 2024 年 7 月 16 日  | (116,670)                  |
| JPY              | 598,619,136   | USD | 3,831,038   | 2024 年 7 月 16 日  | (101,692)                  |
| NOK              | 23,936,216    | USD | 2,252,979   | 2024 年 7 月 16 日  | (10,096)                   |
| PLN              | 21,799,121    | USD | 5,399,944   | 2024 年 7 月 16 日  | 15,014                     |
| SEK              | 19,435,965    | USD | 1,860,752   | 2024 年 7 月 16 日  | (25,368)                   |
| SGD              | 31,531,773    | USD | 23,396,381  | 2024 年 7 月 16 日  | (125,933)                  |
| USD              | 162,944       | AUD | 244,347     | 2024 年 7 月 16 日  | (130)                      |
| USD              | 88,598        | CAD | 121,490     | 2024 年 7 月 16 日  | (225)                      |
| USD              | 825,227       | CHF | 738,404     | 2024 年 7 月 16 日  | 1,886                      |
| USD              | 68,557        | CNH | 499,186     | 2024 年 7 月 16 日  | 94                         |
| USD              | 424,681       | CZK | 9,911,347   | 2024 年 7 月 16 日  | 822                        |
| USD              | 7,008,276     | EUR | 6,543,227   | 2024 年 7 月 16 日  | (4,784)                    |
| USD              | 193,274       | GBP | 152,659     | 2024 年 7 月 16 日  | 281                        |
| USD              | 75,358        | JPY | 11,955,899  | 2024 年 7 月 16 日  | 873                        |
| USD              | 117,440       | NOK | 1,250,070   | 2024 年 7 月 16 日  | 306                        |
| USD              | 182,619       | PLN | 737,243     | 2024 年 7 月 16 日  | (514)                      |
| USD              | 47,094        | SEK | 495,565     | 2024 年 7 月 16 日  | 296                        |
| USD              | 383,791       | SGD | 520,358     | 2024 年 7 月 16 日  | (234)                      |
|                  |               |     |             |                  | <u>(3,372,688)</u>         |
|                  |               |     |             |                  | <u><b>(34,301,867)</b></u> |

上述契約供下列交易對手申購：

|                            |             |
|----------------------------|-------------|
| Bank of America            | (6,621,167) |
| BNP Paribas                | (1,849,859) |
| Citibank                   | (7,022,051) |
| Deutsche Bank              | (8,586,483) |
| HSBC                       | (1,482,572) |
| J.P. Morgan                | (4,663,370) |
| Morgan Stanley             | (4,076,365) |
| <u><b>(34,301,867)</b></u> |             |

全球氣候變遷基金

| 買入               |            | 賣出  |            | 到期日期            | 未實現<br>盈利 / (虧損)<br>EUR |
|------------------|------------|-----|------------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |            |     |            |                 |                         |
| CZK              | 14,122,588 | EUR | 571,474    | 2024 年 7 月 16 日 | (7,981)                 |
| EUR              | 16,667     | CZK | 412,801    | 2024 年 7 月 16 日 | 196                     |
| EUR              | 238,714    | PLN | 1,030,455  | 2024 年 7 月 16 日 | (106)                   |
| EUR              | 2,012,343  | USD | 2,156,413  | 2024 年 7 月 16 日 | 394                     |
| PLN              | 34,558,841 | EUR | 7,937,757  | 2024 年 7 月 16 日 | 71,637                  |
| USD              | 60,958,518 | EUR | 56,519,550 | 2024 年 7 月 16 日 | 355,133                 |
|                  |            |     |            |                 | <u><b>419,273</b></u>   |

上述契約供下列交易對手申購：

|                       |         |
|-----------------------|---------|
| J.P. Morgan           | 419,273 |
| <u><b>419,273</b></u> |         |

## 附註 5 — 遠期外匯契約 (續)

### 全球股票收益基金

| 買入               |         | 賣出  |         | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|---------|-----|---------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |         |     |         |                 |                         |
| CNH              | 233,535 | USD | 32,216  | 2024 年 7 月 16 日 | (187)                   |
| USD              | 31,007  | CNH | 225,690 | 2024 年 7 月 16 日 | 54                      |
|                  |         |     |         |                 | <b>(133)</b>            |

上述契約供下列交易對手申購：

|             |              |
|-------------|--------------|
| J.P. Morgan | (133)        |
|             | <b>(133)</b> |

### 全球非投資等級債券基金

| 買入                 |                | 賣出  |           | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|--------------------|----------------|-----|-----------|-----------------|-------------------------|
| 用於有效管理投資組合的遠期外匯契約： |                |     |           |                 |                         |
| INR                | 33,697,400     | USD | 402,997   | 2024 年 7 月 5 日  | 1,194                   |
| CLP                | 274,800,000    | USD | 304,410   | 2024 年 7 月 8 日  | (12,357)                |
| THB                | 54,504,000     | USD | 1,493,817 | 2024 年 7 月 11 日 | (9,123)                 |
| HUF                | 177,564,541    | USD | 490,548   | 2024 年 7 月 15 日 | (9,329)                 |
| CLP                | 475,600,000    | USD | 512,680   | 2024 年 7 月 18 日 | (7,108)                 |
| CLP                | 331,600,000    | USD | 354,387   | 2024 年 7 月 24 日 | (1,843)                 |
| COP                | 17,484,970,000 | USD | 4,492,532 | 2024 年 7 月 30 日 | (299,547)               |
| HUF                | 74,560,000     | USD | 204,448   | 2024 年 8 月 6 日  | (2,559)                 |
| INR                | 33,791,690     | USD | 403,647   | 2024 年 8 月 6 日  | 1,194                   |
| HUF                | 493,311,860    | USD | 1,386,093 | 2024 年 8 月 22 日 | (51,116)                |
| INR                | 25,558,200     | USD | 305,173   | 2024 年 9 月 18 日 | 591                     |
| THB                | 24,470,000     | USD | 691,556   | 2024 年 9 月 18 日 | (22,171)                |
|                    |                |     |           |                 | <b>(412,174)</b>        |

上述契約供下列交易對手申購：

|                |                  |
|----------------|------------------|
| BNP Paribas    | (40,724)         |
| Citibank       | 591              |
| Deutsche Bank  | (9,123)          |
| Goldman Sachs  | (137,478)        |
| HSBC           | (35,469)         |
| J.P. Morgan    | (35,321)         |
| Morgan Stanley | (154,650)        |
|                | <b>(412,174)</b> |

The image consists of a single, uniform black rectangle that fills the entire frame. There are no discernible features, text, or patterns other than the solid color.

| 買入                  | 賣出              | 到期日期             | 未實現<br>盈利 / (虧損)<br>USD |
|---------------------|-----------------|------------------|-------------------------|
| 用於有效管理投資組合的遠期外匯契約：  |                 |                  |                         |
| INR 2,181,464,300   | USD 26,088,765  | 2024 年 7 月 5 日   | 77,312                  |
| USD 5,946,884       | INR 497,100,000 | 2024 年 7 月 5 日   | (15,697)                |
| JPY 19,892,553,090  | USD 131,931,251 | 2024 年 7 月 16 日  | (8,002,356)             |
| KRW 6,645,000,000   | USD 5,088,679   | 2024 年 7 月 16 日  | (269,851)               |
| JPY 12,910,788,838  | USD 82,783,755  | 2024 年 7 月 26 日  | (2,225,958)             |
| EUR 82,634,000      | USD 89,095,365  | 2024 年 8 月 6 日   | (438,587)               |
| INR 5,046,259,451   | USD 60,278,315  | 2024 年 8 月 6 日   | 178,265                 |
| USD 6,788,232       | EUR 6,320,000   | 2024 年 8 月 6 日   | 7,599                   |
| NOK 1,065,091,000   | USD 100,091,249 | 2024 年 8 月 12 日  | (219,198)               |
| USD 5,112,384       | NOK 54,170,000  | 2024 年 8 月 12 日  | 32,941                  |
| JPY 7,542,000,000   | USD 51,873,556  | 2024 年 8 月 13 日  | (4,679,936)             |
| MXN 473,620,000     | USD 20,848,114  | 2024 年 9 月 3 日   | 4,778,343               |
| USD 20,135,621      | MXN 473,620,000 | 2024 年 9 月 3 日   | (5,490,836)             |
| INR 6,649,001,270   | USD 79,391,060  | 2024 年 9 月 18 日  | 153,888                 |
| KRW 101,242,710,000 | USD 73,775,931  | 2024 年 9 月 19 日  | (94,220)                |
| AUD 50,120,000      | USD 33,184,803  | 2024 年 9 月 25 日  | 326,264                 |
| USD 13,394,640      | AUD 20,100,000  | 2024 年 9 月 25 日  | (44,555)                |
| AUD 124,437,000     | USD 82,840,200  | 2024 年 11 月 7 日  | 426,582                 |
| JPY 6,426,584,720   | USD 41,704,737  | 2024 年 11 月 21 日 | (861,381)               |
| AUD 128,930,000     | USD 86,441,821  | 2024 年 11 月 22 日 | (145,241)               |
| AUD 55,590,000      | USD 36,808,919  | 2024 年 12 月 12 日 | 412,480                 |
|                     |                 |                  | (16,094,142)            |
| 用於股份類別避險的遠期外匯契約：    |                 |                  |                         |
| AUD 41,791,441      | USD 27,772,190  | 2024 年 7 月 16 日  | 118,875                 |
| CHF 15,486,433      | USD 17,373,184  | 2024 年 7 月 16 日  | (105,374)               |
| CNH 27,359,916      | USD 3,774,262   | 2024 年 7 月 16 日  | (21,907)                |
| EUR 302,346,577     | USD 326,107,863 | 2024 年 7 月 16 日  | (2,051,397)             |
| GBP 18,871,097      | USD 24,095,348  | 2024 年 7 月 16 日  | (238,305)               |
| JPY 7,537,329       | USD 48,237      | 2024 年 7 月 16 日  | (1,281)                 |
| NOK 3,154,459       | USD 296,911     | 2024 年 7 月 16 日  | (1,331)                 |
| PLN 47,459,875      | USD 11,756,486  | 2024 年 7 月 16 日  | 32,669                  |
| SEK 26,913,000      | USD 2,576,648   | 2024 年 7 月 16 日  | (35,190)                |

## 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<br>盈利 / (虧損)<br>USD |
|-----|------------|-----|------------|-----------------|-------------------------|
| SGD | 72,138,683 | USD | 53,526,197 | 2024 年 7 月 16 日 | (287,852)               |
| USD | 478,465    | AUD | 722,164    | 2024 年 7 月 16 日 | (3,499)                 |
| USD | 524,623    | CHF | 467,939    | 2024 年 7 月 16 日 | 2,857                   |
| USD | 79,037     | CNH | 575,517    | 2024 年 7 月 16 日 | 106                     |
| USD | 5,018,250  | EUR | 4,681,208  | 2024 年 7 月 16 日 | 913                     |
| USD | 631,469    | GBP | 497,457    | 2024 年 7 月 16 日 | 2,578                   |
| USD | 45,639     | JPY | 7,261,525  | 2024 年 7 月 16 日 | 401                     |
| USD | 3,447      | NOK | 36,760     | 2024 年 7 月 16 日 | 3                       |
| USD | 303,260    | PLN | 1,229,183  | 2024 年 7 月 16 日 | (2,072)                 |
| USD | 28,087     | SEK | 295,488    | 2024 年 7 月 16 日 | 183                     |
| USD | 767,233    | SGD | 1,036,855  | 2024 年 7 月 16 日 | 2,034                   |
|     |            |     |            |                 | (2,587,589)             |
|     |            |     |            |                 | <b>(18,681,731)</b>     |

上述契約供下列交易對手申購：

|                 |                     |
|-----------------|---------------------|
| Bank of America | (1,624,518)         |
| Barclays        | (430,988)           |
| Citibank        | 347,271             |
| Deutsche Bank   | (113,846)           |
| Goldman Sachs   | (6,377,838)         |
| HSBC            | 239,880             |
| J.P. Morgan     | (7,699,534)         |
| Morgan Stanley  | (3,022,158)         |
|                 | <b>(18,681,731)</b> |

### 拉丁美洲基金

| 買入               |            | 賣出  |             | 到期日期            | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|------------|-----|-------------|-----------------|-------------------------|
| 用於股份類別避險的遠期外匯契約： |            |     |             |                 |                         |
| EUR              | 13,751,655 | BRL | 80,311,188  | 2024 年 7 月 16 日 | 396,948                 |
| EUR              | 7,327,270  | MXN | 147,223,555 | 2024 年 7 月 16 日 | (176,426)               |
| EUR              | 3,741,955  | USD | 4,035,537   | 2024 年 7 月 16 日 | (24,892)                |
| PLN              | 10,783,641 | USD | 2,671,034   | 2024 年 7 月 16 日 | 7,650                   |
|                  |            |     |             |                 | <b>203,280</b>          |

上述契約供下列交易對手申購：

|             |                |
|-------------|----------------|
| J.P. Morgan | 203,280        |
|             | <b>203,280</b> |

## 附註 6 — 未平倉金融期貨契約

截止於 2024 年 6 月 30 日，本公司已簽訂下列尚未履行契約：



附註 6 — 未平倉金融期貨契約 (續)



| 買入 / ( 賣出 )<br>契約數 | 說明                                      | 交易對手           | 交易貨幣 | 承諾費<br>USD   | 未實現<br>盈利 / ( 虧損 )<br>USD |
|--------------------|-----------------------------------------|----------------|------|--------------|---------------------------|
| 債券期貨               |                                         |                |      |              |                           |
| (31)               | 3 個月期有擔保隔夜利率 (SOFR) , 2026 年 6 月 16 日   | Barclays       | USD  | (7,450,463)  | 238                       |
| (28)               | 3 個月期有擔保隔夜利率 (SOFR) , 2026 年 9 月 15 日   | Barclays       | USD  | (6,734,350)  | 2,775                     |
| (21)               | 3 個月期有擔保隔夜利率 (SOFR) , 2026 年 12 月 15 日  | Barclays       | USD  | (5,053,388)  | 3,612                     |
| 51                 | 3 個月 Euro Euribor , 2024 年 12 月 16 日    | Barclays       | EUR  | 13,204,010   | (24,993)                  |
| 38                 | 3 個月 Euro Euribor , 2025 年 3 月 17 日     | Barclays       | EUR  | 9,859,648    | (13,909)                  |
| 39                 | 3 個月 Euro Euribor , 2025 年 6 月 16 日     | Barclays       | EUR  | 10,136,341   | (24,766)                  |
| 33                 | 3 個月 Euro Euribor , 2025 年 9 月 15 日     | Barclays       | EUR  | 8,587,506    | (14,003)                  |
| (155)              | 3 個月 Euro Euribor , 2025 年 12 月 15 日    | Morgan Stanley | EUR  | (40,372,607) | (35,168)                  |
| 28                 | 3 個月 Euro Euribor , 2025 年 12 月 15 日    | Barclays       | EUR  | 7,293,116    | (15,823)                  |
| 16                 | 3 個月 Euro Euribor , 2026 年 3 月 16 日     | Barclays       | EUR  | 4,169,851    | (8,541)                   |
| 12                 | 3 個月期 Euro Euribor , 2026 年 6 月 15 日    | Barclays       | EUR  | 3,128,513    | (4,190)                   |
| 5                  | 3 個月期 Euro Euribor , 2026 年 9 月 14 日    | Barclays       | EUR  | 1,303,882    | (80)                      |
| (42)               | 3 個月期有擔保隔夜利率 (SOFR) , 2025 年 3 月 18 日   | Barclays       | USD  | (9,990,225)  | (3,025)                   |
| (39)               | 3 個月期有擔保隔夜利率 (SOFR) , 2025 年 6 月 17 日   | Barclays       | USD  | (9,304,913)  | (5,350)                   |
| (43)               | 3 個月期有擔保隔夜利率 (SOFR) , 2025 年 9 月 16 日   | Barclays       | USD  | (10,286,138) | (4,525)                   |
| (42)               | 3 個月期有擔保隔夜利率 (SOFR) , 2025 年 12 月 16 日  | Barclays       | USD  | (10,067,400) | (1,488)                   |
| (45)               | 3 個月期有擔保隔夜利率 (SOFR) , 2026 年 3 月 17 日   | Barclays       | USD  | (10,803,375) | 200                       |
| (308)              | 3 個月期有擔保隔夜利率 (SOFR) , 2026 年 3 月 17 日   | Morgan Stanley | USD  | (73,943,100) | 7,737                     |
| (22)               | 3 個月期有擔保隔夜利率 (SONIA) , 2025 年 3 月 18 日  | Barclays       | GBP  | (6,624,042)  | 10,381                    |
| (18)               | 3 個月期有擔保隔夜利率 (SONIA) , 2025 年 6 月 17 日  | Barclays       | GBP  | (5,431,901)  | 15,785                    |
| (22)               | 3 個月期有擔保隔夜利率 (SONIA) , 2025 年 9 月 16 日  | Barclays       | GBP  | (6,652,547)  | 5,072                     |
| (18)               | 3 個月期有擔保隔夜利率 (SONIA) , 2025 年 12 月 16 日 | Barclays       | GBP  | (5,452,379)  | 3,935                     |
| (24)               | 3 個月期有擔保隔夜利率 (SONIA) , 2026 年 3 月 17 日  | Morgan Stanley | GBP  | (7,280,078)  | (6,716)                   |
| 17                 | ASX 90 天銀行承兌匯票 , 2024 年 12 月 12 日       | Barclays       | AUD  | 11,215,972   | (8,503)                   |
| 12                 | ASX 90 天銀行承兌匯票 , 2025 年 3 月 13 日        | Barclays       | AUD  | 7,918,702    | (6,655)                   |
| 7                  | ASX 90 天銀行承兌匯票 , 2025 年 6 月 13 日        | Barclays       | AUD  | 4,620,370    | (4,046)                   |
| 6                  | ASX 90 天銀行承兌匯票 , 2025 年 9 月 11 日        | Barclays       | AUD  | 3,961,380    | (3,048)                   |
| 3                  | ASX 90 天銀行承兌匯票 , 2025 年 12 月 11 日       | Barclays       | AUD  | 1,981,125    | (516)                     |
| 73                 | 澳洲 10 年期債券 , 2024 年 9 月 16 日            | Morgan Stanley | AUD  | 5,530,616    | (14,301)                  |

## 附註 6 — 未平倉金融期貨契約 (續)

## 多空策略基金 (續)

| 買入 / (賣出)<br>契約數 | 說明                                  | 交易對方           | 交易貨幣 | 承諾費<br>USD   | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|-------------------------------------|----------------|------|--------------|-------------------------|
| (74)             | 澳洲 10 年期債券, 2024 年 9 月 16 日         | Barclays       | AUD  | (5,606,378)  | 26,003                  |
| 78               | 澳洲 3 年期債券, 2024 年 9 月 16 日          | Barclays       | AUD  | 5,487,318    | (25,111)                |
| 7                | 加拿大 10 年期債券, 2024 年 9 月 18 日        | Morgan Stanley | CAD  | 614,371      | (5,018)                 |
| 45               | 加拿大 10 年期債券, 2024 年 9 月 18 日        | Barclays       | CAD  | 3,949,527    | 27,631                  |
| (87)             | Euro-Bobl, 2024 年 9 月 6 日           | Morgan Stanley | EUR  | (10,849,024) | (84,760)                |
| 47               | Euro-Bobl, 2024 年 9 月 6 日           | Barclays       | EUR  | 5,860,967    | 44,616                  |
| 19               | Euro-Bund, 2024 年 9 月 6 日           | Morgan Stanley | EUR  | 2,678,210    | (18,630)                |
| 219              | Euro-Bund, 2024 年 9 月 6 日           | Barclays       | EUR  | 30,869,898   | 286,779                 |
| (16)             | Euro-Buxl 30 年期債券, 2024 年 9 月 6 日   | Barclays       | EUR  | (2,231,688)  | (15,786)                |
| 35               | Euro-OAT, 2024 年 9 月 6 日            | Barclays       | EUR  | 4,614,938    | (67,117)                |
| (154)            | Euro-Schatz, 2024 年 9 月 6 日         | Morgan Stanley | EUR  | (17,432,710) | (81,087)                |
| 46               | Euro-Schatz, 2024 年 9 月 6 日         | Barclays       | EUR  | 5,207,173    | 20,466                  |
| 3                | 日本 10 年期債券, 2024 年 9 月 12 日         | Barclays       | JPY  | 2,663,808    | (186)                   |
| (29)             | 韓國 10 年期債券, 2024 年 9 月 13 日         | Barclays       | KRW  | (2,414,806)  | (7,824)                 |
| 19               | 韓國 3 年期債券, 2024 年 9 月 13 日          | Barclays       | KRW  | 1,452,089    | 2,572                   |
| (40)             | 金邊債券, 2024 年 9 月 26 日               | Barclays       | GBP  | (4,933,530)  | (19,783)                |
| 11               | 金邊債券, 2024 年 9 月 26 日               | Morgan Stanley | GBP  | 1,356,721    | (14,839)                |
| (85)             | 美國 2 年期票據, 2024 年 9 月 30 日          | Morgan Stanley | USD  | (17,358,594) | (48,325)                |
| 84               | 美國 2 年期票據, 2024 年 9 月 30 日          | Barclays       | USD  | 17,154,375   | 44,195                  |
| 204              | 美國 2 年期票據, 2024 年 9 月 30 日          | J.P. Morgan    | USD  | 41,660,625   | 55,997                  |
| (163)            | 美國 5 年期票據, 2024 年 9 月 30 日          | Morgan Stanley | USD  | (17,372,234) | (114,193)               |
| (108)            | 美國 5 年期票據, 2024 年 9 月 30 日          | Barclays       | USD  | (11,510,438) | (85,657)                |
| (138)            | 美國 10 年期票據, 2024 年 9 月 19 日         | Barclays       | USD  | (15,177,844) | (148,454)               |
| (131)            | 美國 10 年期票據, 2024 年 9 月 19 日         | Morgan Stanley | USD  | (14,407,953) | (27,108)                |
| 14               | 美國 10 年期票據, 2024 年 9 月 19 日         | J.P. Morgan    | USD  | 1,539,781    | (1,116)                 |
| (39)             | 美國 10 年期 Ultra 債券, 2024 年 9 月 19 日  | Barclays       | USD  | (4,427,719)  | (53,906)                |
| (40)             | 美國長期債券, 2024 年 9 月 19 日             | Barclays       | USD  | (4,732,500)  | (81,430)                |
| (1)              | 美國長期債券, 2024 年 9 月 19 日             | Morgan Stanley | USD  | (118,313)    | 436                     |
| (31)             | 美國 Ultra 債券, 2024 年 9 月 19 日        | Barclays       | USD  | (3,885,656)  | (73,781)                |
| 44               | 美國 Ultra 債券, 2024 年 9 月 19 日        | J.P. Morgan    | USD  | 5,515,125    | (53,696)                |
|                  |                                     |                |      |              | (669,023)               |
| <b>外幣期貨</b>      |                                     |                |      |              |                         |
| (108)            | 外匯 AUD/USD, 2024 年 9 月 16 日         | Barclays       | USD  | (7,217,640)  | (18,027)                |
| (420)            | 外匯 CAD/USD, 2024 年 9 月 17 日         | Barclays       | USD  | (30,744,000) | (65,336)                |
| (108)            | 外匯 CHF/USD, 2024 年 9 月 16 日         | Barclays       | USD  | (15,164,550) | 83,212                  |
| 6                | 外匯 CZK/EUR, 2024 年 9 月 16 日         | Morgan Stanley | EUR  | 1,023,640    | (15,409)                |
| 35               | 外匯 EUR/NOK, 2024 年 9 月 16 日         | Morgan Stanley | NOK  | 4,696,866    | (25,159)                |
| 2                | 外匯 EUR/SEK, 2024 年 9 月 16 日         | Morgan Stanley | SEK  | 267,855      | 1,073                   |
| 63               | 外匯 EUR/USD, 2024 年 9 月 16 日         | Barclays       | USD  | 8,467,200    | (77,246)                |
| (1)              | 外匯 GBP/USD, 2024 年 9 月 16 日         | Barclays       | USD  | (79,056)     | 44                      |
| 20               | 外匯 HUF/EUR, 2024 年 9 月 16 日         | Morgan Stanley | EUR  | 1,616,449    | (1,285)                 |
| (6)              | 外匯 ILS/USD, 2024 年 9 月 16 日         | Morgan Stanley | USD  | (1,594,500)  | 8,280                   |
| 48               | 外匯 JPY/USD, 2024 年 9 月 16 日         | Barclays       | USD  | 3,775,500    | (108,534)               |
| 25               | 外匯 JPY/USD, 2024 年 9 月 16 日         | J.P. Morgan    | USD  | 1,966,406    | (68,687)                |
| 496              | 外匯 MXN/USD, 2024 年 9 月 16 日         | Barclays       | USD  | 13,362,240   | 276,345                 |
| (65)             | 外匯 NZD/USD, 2024 年 9 月 16 日         | Barclays       | USD  | (3,961,750)  | 40,920                  |
| 22               | 外匯 PLN/EUR, 2024 年 9 月 16 日         | Morgan Stanley | EUR  | 2,719,399    | 15,044                  |
| 333              | 外匯 US Dollar, 2024 年 7 月 15 日       | Barclays       | KRW  | 3,327,339    | 18,203                  |
| (145)            | 外匯 ZAR/USD, 2024 年 9 月 16 日         | Morgan Stanley | USD  | (3,962,125)  | (118,987)               |
|                  |                                     |                |      |              | (55,549)                |
| <b>指數期貨</b>      |                                     |                |      |              |                         |
| 34               | CAC 40 10 Euro 指數, 2024 年 7 月 19 日  | Morgan Stanley | EUR  | 2,728,192    | (46,462)                |
| (3)              | CAC 40 10 Euro 指數, 2024 年 9 月 20 日  | Morgan Stanley | EUR  | (242,426)    | 4,921                   |
| 60               | CBOE 波動指數, 2024 年 7 月 17 日          | Barclays       | USD  | 841,368      | (28,782)                |
| 31               | CBOE 波動指數, 2024 年 8 月 21 日          | Barclays       | USD  | 463,146      | (6,604)                 |
| 8                | CBOE 波動指數, 2024 年 9 月 18 日          | Barclays       | USD  | 126,462      | 662                     |
| 1                | CBOE 波動指數, 2024 年 10 月 16 日         | Barclays       | USD  | 18,178       | 78                      |
| 2                | DAX 指數, 2024 年 9 月 20 日             | Barclays       | EUR  | 985,435      | 4,993                   |
| 14               | DAX 指數, 2024 年 9 月 20 日             | Morgan Stanley | EUR  | 6,898,043    | 33,547                  |
| (1)              | DJIA CBOT E - 迷你指數, 2024 年 9 月 20 日 | Morgan Stanley | USD  | (197,345)    | (12)                    |
| 13               | DJIA CBOT E - 迷你指數, 2024 年 9 月 20 日 | Barclays       | USD  | 2,565,485    | 25,190                  |
| 227              | EURO STOXX 50 指數, 2024 年 9 月 20 日   | Barclays       | EUR  | 11,975,384   | (18,859)                |
| 110              | EURO STOXX 50 指數, 2024 年 9 月 20 日   | Morgan Stanley | EUR  | 5,803,050    | (6,102)                 |



附註 6 — 未平倉金融期貨契約 (續)

多空策略基金 (續)

| 買入 / (賣出)<br>契約數 | 說明                                       | 交易對方           | 交易貨幣 | 承諾費<br>USD   | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|------------------------------------------|----------------|------|--------------|-------------------------|
| 10               | FTSE 100 指數, 2024 年 9 月 20 日             | Barclays       | GBP  | 1,038,079    | (721)                   |
| 55               | FTSE 100 指數, 2024 年 9 月 20 日             | Morgan Stanley | GBP  | 5,709,434    | 958                     |
| 418              | FTSE China A50 指數, 2024 年 7 月 30 日       | Barclays       | USD  | 4,975,036    | (26,895)                |
| (11)             | FTSE 臺灣指數, 2024 年 7 月 30 日               | Barclays       | USD  | (848,650)    | (2,540)                 |
| (30)             | FTSE/JSE 40 大指數, 2024 年 9 月 19 日         | Barclays       | ZAR  | (1,215,945)  | (21,034)                |
| 4                | FTSE/MIB 指數, 2024 年 9 月 20 日             | Barclays       | EUR  | 714,666      | (3,968)                 |
| 13               | 恆生中國企業指數 (HSCEI), 2024 年 7 月 30 日        | Barclays       | HKD  | 521,478      | (9,521)                 |
| 16               | 恆生指數, 2024 年 7 月 30 日                    | Barclays       | HKD  | 1,806,110    | (32,014)                |
| 12               | 恆生指數, 2024 年 7 月 30 日                    | Morgan Stanley | HKD  | 1,354,582    | (26,002)                |
| (29)             | IBEX 35 指數, 2024 年 7 月 19 日              | Barclays       | EUR  | (3,377,819)  | 40,402                  |
| (65)             | KOSPI 200 指數, 2024 年 9 月 12 日            | Barclays       | KRW  | (4,560,979)  | (176,916)               |
| 8                | MSCI 新興市場指數, 2024 年 9 月 20 日             | Barclays       | USD  | 435,280      | 2,515                   |
| 29               | MSCI 新加坡指數, 2024 年 7 月 30 日              | Barclays       | SGD  | 676,560      | 6,235                   |
| 14               | NASDAQ 100 Emini 指數, 2024 年 9 月 20 日     | Morgan Stanley | USD  | 5,579,630    | (44,255)                |
| 3                | NASDAQ 100 Emini 指數, 2024 年 9 月 20 日     | Barclays       | USD  | 1,195,635    | 4,182                   |
| 20               | Nikkei 225 指數, 2024 年 9 月 12 日           | Morgan Stanley | JPY  | 4,920,132    | 56,571                  |
| 184              | Nikkei 225 指數, 2024 年 9 月 12 日           | Barclays       | JPY  | 7,971,359    | 105,740                 |
| (145)            | Russell 2000 Emini 指數, 2024 年 9 月 20 日   | Barclays       | USD  | (14,971,250) | (49,473)                |
| (16)             | Russell 2000 Emini 指數, 2024 年 9 月 20 日   | Morgan Stanley | USD  | (1,652,000)  | (24,811)                |
| 23               | S&P 500 Emini 指數, 2024 年 9 月 20 日        | Morgan Stanley | USD  | 6,349,725    | (11,304)                |
| 85               | S&P 500 Emini 指數, 2024 年 9 月 20 日        | J.P. Morgan    | USD  | 23,466,375   | 78,453                  |
| 91               | S&P 500 Emini 指數, 2024 年 9 月 20 日        | Barclays       | USD  | 25,122,825   | 99,780                  |
| (5)              | S&P Midcap 400 Emini 指數, 2024 年 9 月 20 日 | Barclays       | USD  | (1,479,050)  | 8,965                   |
| 25               | S&P/TSX 60 指數, 2024 年 9 月 19 日           | Barclays       | CAD  | 4,789,664    | 49,174                  |
| (11)             | SPI 200 指數, 2024 年 9 月 19 日              | Barclays       | AUD  | (1,425,793)  | (3,969)                 |
| 20               | TOPIX 指數, 2024 年 9 月 12 日                | Morgan Stanley | JPY  | 3,493,691    | 30,658                  |
| 29               | TOPIX 指數, 2024 年 9 月 12 日                | Barclays       | JPY  | 5,065,852    | 56,971                  |
|                  |                                          |                |      |              | 69,751                  |
|                  |                                          |                |      |              | <b>(654,821)</b>        |

精選收益基金

| 買入 / (賣出)<br>契約數 | 說明                                 | 交易對手        | 交易貨幣 | 承諾費<br>USD   | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|------------------------------------|-------------|------|--------------|-------------------------|
| 債券期貨             |                                    |             |      |              |                         |
| (13)             | 美國 2 年期票據, 2024 年 9 月 30 日         | J.P. Morgan | USD  | (2,654,844)  | (8,548)                 |
| (118)            | 美國 10 年期 Ultra 債券, 2024 年 9 月 19 日 | J.P. Morgan | USD  | (13,396,688) | (213,344)               |
| (46)             | 美國長期債券, 2024 年 9 月 19 日            | J.P. Morgan | USD  | (5,442,375)  | (122,256)               |
| 6                | 美國 Ultra 債券, 2024 年 9 月 19 日       | J.P. Morgan | USD  | 752,063      | 27,553                  |
|                  |                                    |             |      |              | <b>(316,595)</b>        |

美國政府基金

| 買入 / (賣出)<br>契約數 | 說明                                 | 交易對手        | 交易貨幣 | 承諾費<br>USD   | 未實現<br>盈利 / (虧損)<br>USD |
|------------------|------------------------------------|-------------|------|--------------|-------------------------|
| 債券期貨             |                                    |             |      |              |                         |
| 190              | 美國 5 年期票據, 2024 年 9 月 30 日         | J.P. Morgan | USD  | 20,249,844   | 229,014                 |
| (143)            | 美國 10 年期票據, 2024 年 9 月 19 日        | J.P. Morgan | USD  | (15,727,766) | (212,469)               |
| 106              | 美國 10 年期 Ultra 債券, 2024 年 9 月 19 日 | J.P. Morgan | USD  | 12,034,313   | 254,912                 |
| (6)              | 美國長期債券, 2024 年 9 月 19 日            | J.P. Morgan | USD  | (709,875)    | (15,946)                |
| 4                | 美國 Ultra 債券, 2024 年 9 月 19 日       | J.P. Morgan | USD  | 501,375      | 18,369                  |
|                  |                                    |             |      |              | <b>273,880</b>          |

**附註 6 — 未平倉金融期貨契約 (續)**

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**附註 7 — 未平倉利率交換契約**

截止於 2024 年 6 月 30 日，本公司已簽訂下列尚未履行契約：

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| 票面金額       | 說明                           | 交易對手        | 到期日期               | 交易貨幣 | 未實現<br>盈利 / (虧損)<br>USD |
|------------|------------------------------|-------------|--------------------|------|-------------------------|
| 51,500,000 | 收到固定 2.925%<br>支付浮動 SOFR 1 天 | J.P. Morgan | 2032 年<br>5 月 11 日 | USD  | (3,660,893)             |
|            |                              |             |                    |      | <b>(3,660,893)</b>      |

| 票面金額 說明     |                              | 交易對手     | 到期日期               | 交易貨幣 | 未實現<br>盈利 / ( 虧損 )<br>USD |
|-------------|------------------------------|----------|--------------------|------|---------------------------|
| 206,100,000 | 收到固定 10.231%<br>支付浮動 TIE 4 週 | Citibank | 2026 年<br>6 月 17 日 | MXN  | (14,073)                  |
| 7,385,904   | 收到固定 13.547%<br>支付浮動 CDI 1 天 | Citibank | 2027 年<br>1 月 4 日  | BRL  | 88,229                    |
| 4,983,259   | 收到固定 13.447%<br>支付浮動 CDI 1 天 | Citibank | 2027 年<br>1 月 4 日  | BRL  | 55,357                    |
| 3,715,985   | 收到固定 13.512%<br>支付浮動 CDI 1 天 | Citibank | 2027 年<br>1 月 4 日  | BRL  | 43,310                    |
| 2,535,764   | 收到固定 13.327%<br>支付浮動 CDI 1 天 | Citibank | 2027 年<br>1 月 4 日  | BRL  | 25,671                    |
| 5,926,068   | 收到固定 10.9%<br>支付浮動 CDI 1 天   | Citibank | 2027 年<br>1 月 4 日  | BRL  | (22,347)                  |

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<br>盈利 / (虧損)<br>USD |
|-------------|---------------------------------|----------------|---------------------|------|-------------------------|
| 5,962,228   | 收到固定 10.75%<br>支付浮動 CDI 1 天     | Citibank       | 2027 年<br>1 月 4 日   | BRL  | (26,457)                |
| 5,638,008   | 收到固定 10.452%<br>支付浮動 CDI 1 天    | Citibank       | 2027 年<br>1 月 4 日   | BRL  | (50,550)                |
| 9,478,796   | 收到固定 9.71%<br>支付浮動 CDI 1 天      | Citibank       | 2027 年<br>1 月 4 日   | BRL  | (92,081)                |
| 15,750,000  | 收到固定 9.61%<br>支付浮動 JIBAR 3 個月   | Citibank       | 2034 年<br>1 月 18 日  | ZAR  | 26,745                  |
| 15,000,000  | 收到固定 10.141%<br>支付浮動 JIBAR 3 個月 | Citibank       | 2034 年<br>6 月 19 日  | ZAR  | 50,168                  |
| 361,305,060 | 收到固定 6.96%<br>支付浮動 BUBOR 6 個月   | Citibank       | 2034 年<br>6 月 19 日  | HUF  | 31,695                  |
| 97,511,329  | 收到固定 6.93%<br>支付浮動 BUBOR 6 個月   | Citibank       | 2034 年<br>6 月 19 日  | HUF  | 7,969                   |
| 79,183,611  | 收到固定 6.49%<br>支付浮動 BUBOR 6 個月   | Citibank       | 2034 年<br>6 月 19 日  | HUF  | (502)                   |
| 279,226,677 | 收到固定 6.488%<br>支付浮動 BUBOR 6 個月  | Citibank       | 2034 年<br>6 月 19 日  | HUF  | (1,911)                 |
| 8,550,000   | 收到固定 4.182%<br>支付浮動 SOFR 1 天    | J.P. Morgan    | 2028 年<br>11 月 22 日 | USD  | (41,020)                |
| 2,103       | 收到固定 4.397%<br>支付浮動 SOFR 1 天    | J.P. Morgan    | 2029 年<br>4 月 17 日  | USD  | 25                      |
| 1,740,000   | 收到固定 4.07%<br>支付浮動 SOFR 1 天     | Morgan Stanley | 2029 年<br>2 月 21 日  | USD  | (9,578)                 |
| 3,480,000   | 收到固定 4.094%<br>支付浮動 SOFR 1 天    | Morgan Stanley | 2029 年<br>4 月 3 日   | USD  | (8,354)                 |
|             |                                 |                |                     |      | <b>62,296</b>           |

精選收益基金

| 票面金額       | 說明                           | 交易對手      | 到期日期               | 交易貨幣 | 未實現<br>盈利 / (虧損)<br>USD |
|------------|------------------------------|-----------|--------------------|------|-------------------------|
| 25,000,000 | 收到固定 4.902%<br>支付浮動 SOFR 1 天 | Citigroup | 2025 年<br>9 月 14 日 | USD  | (18,579)                |
|            |                              |           |                    |      | <b>(18,579)</b>         |



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<br>盈利 / (虧損)<br>USD |
|-------------|------------------------------|-------------|--------------------|------|-------------------------|
| 131,800,000 | 收到固定 3.232%<br>支付浮動 SOFR 1 天 | J.P. Morgan | 2033 年<br>4 月 24 日 | USD  | (7,144,336)             |
| 268,590,000 | 收到固定 3.285%<br>支付浮動 SOFR 1 天 | J.P. Morgan | 2033 年<br>5 月 3 日  | USD  | (13,518,754)            |

附註 7 — 未平倉利率交換契約 (續)

全球債券基金 (續)

| 票面金額        | 說明                           | 交易對方        | 到期日期               | 交易貨幣 | 未實現<br>盈利 / (虧損)<br>USD |
|-------------|------------------------------|-------------|--------------------|------|-------------------------|
| 115,910,000 | 收到固定 3.847%<br>支付浮動 SOFR 1 天 | J.P. Morgan | 2033 年<br>8 月 31 日 | USD  | (1,020,751)             |
|             |                              |             |                    |      | <u>(21,683,841)</u>     |



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<br>盈利 / (虧損)<br>USD |
|-------------|------------------------------|-------------|--------------------|------|-------------------------|
| 129,830,000 | 收到固定 3.285%<br>支付浮動 SOFR 1 天 | J.P. Morgan | 2033 年<br>5 月 3 日  | USD  | (6,534,643)             |
| 54,650,000  | 收到固定 3.807%<br>支付浮動 SOFR 1 天 | J.P. Morgan | 2034 年<br>2 月 13 日 | USD  | (664,585)               |
|             |                              |             |                    |      | <u>(7,199,228)</u>      |

附註 8 — 未平倉總報酬交換契約

截止於 2024 年 6 月 30 日，本公司已簽訂下列尚未履行契約：



[illegible]

| 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<br>盈利 / (虧損)<br>USD |
|------|------------|-------------------------------|-----------------------|---------------|--------------------|------------------------------|
| USD  | 167,052    | Bausch Health Companies, Inc. | USD SOFR 1 日 (0.510)% | Goldman Sachs | 2025 年<br>5 月 29 日 | 15,814                       |
| USD  | 240,180    | 埃及國庫券 0% 2025 年<br>3 月 11 日   | USD FED ON 1 年期 0%    | Citigroup     | 2025 年<br>3 月 13 日 | 33,918                       |
| USD  | 62,716     | Nabors Industries Ltd.        | USD SOFR 1 日 (0.510)% | Goldman Sachs | 2025 年<br>4 月 30 日 | 2,414                        |
| USD  | 8,466,376  | USCIFXCADM 指數                 | 名義價差 0%               | Citibank      | 2024 年<br>7 月 2 日  | 17,195                       |
| USD  | 6,871,869  | USCIFXCADM 指數                 | 名義價差 0%               | Citigroup     | 2024 年<br>7 月 2 日  | 13,957                       |
| USD  | 25,208,715 | USCIFXPPDD 指數                 | 名義價差 0.030%           | Citibank      | 2024 年<br>7 月 2 日  | (238,791)                    |
| USD  | 31,423,553 | USCIFXPPDD 指數                 | 名義價差 0.030%           | Citigroup     | 2024 年<br>7 月 2 日  | (297,661)                    |
| USD  | 25,898,749 | USDBCAUCTT 指數                 | 名義價差 (0.500)%         | Deutsche Bank | 2024 年<br>7 月 2 日  | (38,292)                     |
| USD  | 31,499,265 | USDBCOWNVU 指數                 | 名義價差 (0.188)%         | Deutsche Bank | 2024 年<br>7 月 2 日  | (585,682)                    |
| USD  | 8,172,443  | USDBCRFLBU 指數                 | 名義價差 (0.188)%         | Deutsche Bank | 2024 年<br>7 月 2 日  | (17,986)                     |
| USD  | 18,346,694 | USDBCRFMNU 指數                 | 名義價差 (0.188)%         | Deutsche Bank | 2024 年<br>7 月 2 日  | 178,442                      |
| USD  | 5,327,675  | USJPUSFLOW 指數                 | 名義價差 0.100%           | J.P. Morgan   | 2024 年<br>7 月 3 日  | (38,452)                     |
|      |            |                               |                       |               |                    | (955,124)                    |

| 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<br>盈利 / (虧損)<br>USD |
|------|------------|------------------------------------------------------------------|-----------------|-------------|--------------------|------------------------------|
| USD  | 14,000,000 | Markit iBoxx USD Liquid<br>Leveraged Loans Total<br>Return Index | USD SOFR 1 日 0% | BNP Paribas | 2024 年<br>9 月 20 日 | 751,181                      |
|      |            |                                                                  |                 |             |                    | <u>751,181</u>               |

附註 8 — 未平倉總報酬交換契約 (續)



附註 9 — 契約差額選擇權

截止於 2024 年 6 月 30 日，本公司已簽訂下列尚未履行契約：

多空策略基金

| 交易貨幣 | 票面金額       | 基金收取<br>基金支付                                           | 交易對手           | 到期日期                | 全球風險<br>USD  | 未實現<br>盈利 / ( 虧損 )<br>USD |
|------|------------|--------------------------------------------------------|----------------|---------------------|--------------|---------------------------|
| USD  | 202,000    | 收到 1 支證券之相關整批股票 / 債券的績效。<br>支付 USONBFR = 1 個月 0.633%   | Nomura         | 2027 年<br>11 月 30 日 | 217,621      | 4,549                     |
| USD  | 69         | 收到 USONBFR O/N (0.300)%<br>支付 1 支證券之相關整批股票/債券的績效。      | Barclays       | 2025 年<br>7 月 9 日   | (41,059)     | (4)                       |
| USD  | 24         | 收到 USONBFR O/N (0.300)%<br>支付 1 支證券之相關整批股票/債券的績效。      | Barclays       | 2025 年<br>7 月 23 日  | (612)        | (5)                       |
| USD  | 3,592      | 收到 USONBFR O/N (0.300)%<br>支付 2 支證券之相關整批股票/債券的績效。      | Barclays       | 2025 年<br>7 月 25 日  | (132,625)    | (8)                       |
| USD  | 219        | 收到 USONBFR O/N (0.300)%<br>支付 1 支證券之相關整批股票/債券的績效。      | Barclays       | 2025 年<br>6 月 25 日  | (34,256)     | (22)                      |
| USD  | 1,016      | 收到 USONBFR O/N (0.300)%<br>支付 1 支證券之相關整批股票/債券的績效。      | Barclays       | 2025 年<br>5 月 23 日  | (158,923)    | (102)                     |
| USD  | 600        | 收到 USONBFR O/N (0.300)%<br>支付 1 支證券之相關整批股票/債券的績效。      | Barclays       | 2025 年<br>7 月 18 日  | (15,288)     | (114)                     |
| USD  | 589        | 收到 USONBFR O/N (0.300)%<br>支付 1 支證券之相關整批股票/債券的績效。      | Barclays       | 2025 年<br>1 月 10 日  | (24,084)     | (230)                     |
| USD  | 1,785      | 收到 USONBFR O/N (0.300)%<br>支付 1 支證券之相關整批股票/債券的績效。      | Barclays       | 2025 年<br>6 月 20 日  | (63,421)     | (232)                     |
| USD  | 1,785      | 收到 USONBFR O/N (0.300)%<br>支付 1 支證券之相關整批股票/債券的績效。      | Barclays       | 2025 年<br>4 月 10 日  | (63,421)     | (232)                     |
| USD  | 1,326      | 收到 USONBFR O/N (0.300)%<br>支付 2 支證券之相關整批股票/債券的績效。      | Barclays       | 2025 年<br>7 月 17 日  | (44,039)     | (250)                     |
| USD  | 1,898      | 收到 USONBFR O/N (0.300)%<br>支付 1 支證券之相關整批股票/債券的績效。      | Barclays       | 2025 年<br>7 月 24 日  | (48,361)     | (361)                     |
| USD  | 1,740      | 收到 USONBFR O/N (0.300)%<br>支付 1 支證券之相關整批股票/債券的績效。      | Barclays       | 2025 年<br>6 月 9 日   | (71,149)     | (679)                     |
| USD  | 109,854    | 收到 FEDEF 1 日 (0.350)%<br>支付 1 支證券之相關整批股票 / 債券的績效。      | Morgan Stanley | 2025 年<br>9 月 15 日  | (8,664,834)  | 11,650                    |
| USD  | 28,001,000 | 收到 90 支證券之相關整批股票 / 債券的績效。<br>支付 USONBFR = 1 日 0.065%   | BNP Paribas    | 2024 年<br>8 月 12 日  | 31,618,396   | (534,016)                 |
| USD  | 939,777    | 收到 USONBFR = 1 日 (0.005)%<br>支付 87 支證券之相關整批股票 / 債券的績效。 | BNP Paribas    | 2024 年<br>8 月 12 日  | (18,088,578) | (872,587)                 |
| USD  | 471,885    | 收到 USONBFR = 1 個月 0.000%<br>支付 30 支證券之相關整批股票 / 債券的績效。  | Nomura         | 2027 年<br>11 月 30 日 | (9,797,890)  | (355,838)                 |
| USD  | 12,347,000 | 收到 32 支證券之相關整批股票 / 債券的績效。<br>支付 USONBFR = 1 個月 0.650%  | Nomura         | 2027 年<br>11 月 30 日 | 15,983,990   | 379,444                   |
| HKD  | 671,000    | 收到 HIHKDOND = 1 日 (0.100)%<br>支付 1 支證券之相關整批股票 / 債券的績效。 | BNP Paribas    | 2024 年<br>8 月 6 日   | (685,929)    | 6,634                     |
| USD  | 2,320      | 收到 FEDEF 1 日 (6.130)%<br>支付 1 支證券之相關整批股票 / 債券的績效。      | Morgan Stanley | 2025 年<br>9 月 15 日  | (45,194)     | 15,289                    |
| JPY  | 2,714      | 收到 MUTSC 1 日 (0.400)%<br>支付 1 支證券之相關整批股票 / 債券的績效。      | Morgan Stanley | 2025 年<br>8 月 12 日  | (377,831)    | 9,473                     |
| USD  | 39,050     | 收到 USONBFR = 1 日 (1.350)%<br>支付 2 支證券之相關整批股票 / 債券的績效。  | BNP Paribas    | 2024 年<br>8 月 12 日  | (100,206)    | 222,902                   |

## 附註 9 — 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<br>基金支付                                          | 交易對方           | 到期日期                | 全球風險<br>USD  | 未實現<br>盈利 / (虧損)<br>USD |
|------|---------|-------------------------------------------------------|----------------|---------------------|--------------|-------------------------|
| USD  | 5,772   | 收到 USONBFR = 1 日 0.000%<br>支付 1 支證券之相關整批股票 / 債券的績效。   | BNP Paribas    | 2024 年<br>8 月 12 日  | —            | —                       |
| USD  | 1,356   | 收到 FEDEF 1 日 (3.375)%<br>支付 1 支證券之相關整批股票 / 債券的績效。     | Morgan Stanley | 2025 年<br>6 月 16 日  | (178,896)    | 16,509                  |
| USD  | 2,225   | 收到 FEDEF 1 日 (8.750)%<br>支付 1 支證券之相關整批股票 / 債券的績效。     | Morgan Stanley | 2025 年<br>6 月 16 日  | (144,538)    | 11,990                  |
| EUR  | 126,893 | 收到 EONIA 1 日 (0.500)%<br>支付 2 支證券之相關整批股票 / 債券的績效。     | Morgan Stanley | 2024 年<br>10 月 14 日 | (1,261,877)  | (19,487)                |
| EUR  | 261,881 | 收到 3 支證券之相關整批股票 / 債券的績效。<br>支付 EONIA 1 日 0.400%       | Morgan Stanley | 2024 年<br>10 月 14 日 | 6,319,032    | 145,393                 |
| USD  | 191,029 | 收到 FEDEF 1 日 0.000%<br>支付 1 支證券之相關整批股票 / 債券的績效。       | Morgan Stanley | 2025 年<br>1 月 29 日  | —            | (19)                    |
| USD  | 1,336   | 收到 1 支證券之相關整批股票 / 債券的績效。<br>支付 FEDEF 1 日 0.300%       | Morgan Stanley | 2025 年<br>6 月 16 日  | 284,913      | 15,342                  |
| USD  | 2,917   | 收到 USONBFR = 1 日 (0.050)%<br>支付 1 支證券之相關整批股票 / 債券的績效。 | BNP Paribas    | 2024 年<br>8 月 12 日  | (4,842)      | 5,613                   |
| EUR  | 5,463   | 收到 EONIA 1 日 (0.450)%<br>支付 2 支證券之相關整批股票 / 債券的績效。     | Morgan Stanley | 2025 年<br>2 月 3 日   | (2,956,596)  | 11,705                  |
| USD  | 67,000  | 收到 USONBFR = 1 日 (0.082)%<br>支付 1 支證券之相關整批股票 / 債券的績效。 | BNP Paribas    | 2024 年<br>8 月 12 日  | (59,185)     | (2,408)                 |
| USD  | 1,202   | 收到 FEDEF 1 日 (0.875)%<br>支付 1 支證券之相關整批股票 / 債券的績效。     | Morgan Stanley | 2025 年<br>6 月 16 日  | (283,304)    | 9,739                   |
| USD  | 45,015  | 收到 USONBFR = 1 日 (3.000)%<br>支付 1 支證券之相關整批股票 / 債券的績效。 | BNP Paribas    | 2024 年<br>8 月 12 日  | (38,398)     | 927,998                 |
| USD  | 7,135   | 收到 FEDEF 1 日 (0.830)%<br>支付 1 支證券之相關整批股票 / 債券的績效。     | Morgan Stanley | 2025 年<br>9 月 15 日  | (200,386)    | (3,460)                 |
| GBP  | 47,763  | 收到 1 支證券之相關整批股票 / 債券的績效。<br>支付 SONIA 1 日 0.000%       | Morgan Stanley | 2025 年<br>1 月 20 日  | 533,328      | (10,783)                |
| USD  | 209,034 | 收到 USONBFR = 1 日 (0.625)%<br>支付 1 支證券之相關整批股票 / 債券的績效。 | BNP Paribas    | 2024 年<br>8 月 12 日  | (261,292)    | (37,989)                |
| EUR  | 37,818  | 收到 EUROSTR = 1 日 (0.150)%<br>支付 1 支證券之相關整批股票 / 債券的績效。 | BNP Paribas    | 2024 年<br>8 月 12 日  | (30,438)     | 5,232                   |
| USD  | 4,500   | 收到 USONBFR = 1 日 (0.122)%<br>支付 1 支證券之相關整批股票 / 債券的績效。 | BNP Paribas    | 2024 年<br>8 月 12 日  | (10,485)     | 17,550                  |
| USD  | 40,340  | 收到 FEDEF 1 日 (1.580)%<br>支付 1 支證券之相關整批股票 / 債券的績效。     | Morgan Stanley | 2025 年<br>9 月 15 日  | (93,992)     | 15,733                  |
| USD  | 24      | 收到 1 支證券之相關整批股票 / 債券的績效。<br>支付 FEDEF 1 日 1.000%       | Morgan Stanley | 2026 年<br>6 月 22 日  | 531,969      | (3,860)                 |
| USD  | 1,831   | 收到 SOFR 1 日 (0.250)%<br>支付 3 支證券之相關整批股票 / 債券的績效。      | Goldman Sachs  | 2023 年<br>9 月 12 日  | (19,793,220) | 83,473                  |
| USD  | 1,888   | 收到 FEDEF 1 日 (0.150)%<br>支付 1 支證券之相關整批股票 / 債券的績效。     | Morgan Stanley | 2025 年<br>6 月 2 日   | (1,645,298)  | 17,483                  |
| USD  | 521     | 收到 FEDEF 1 日 (0.350)%<br>支付 1 支證券之相關整批股票 / 債券的績效。     | Morgan Stanley | 2025 年<br>12 月 8 日  | (2,340,650)  | 2,141                   |
| USD  | 441     | 收到 SOFR 1 日 (0.700)%<br>支付 1 支證券之相關整批股票 / 債券的績效。      | Goldman Sachs  | 2023 年<br>9 月 12 日  | (8,004,040)  | 35,656                  |
| USD  | 683     | 收到 SOFR 1 日 (0.450)%<br>支付 1 支證券之相關整批股票 / 債券的績效。      | Goldman Sachs  | 2023 年<br>9 月 12 日  | (5,032,030)  | (45,003)                |
| USD  | 1,619   | 收到 USONBFR = 1 日 (0.700)%<br>支付 1 支證券之相關整批股票 / 債券的績效。 | BNP Paribas    | 2024 年<br>8 月 12 日  | (9,584)      | (1,395)                 |
| USD  | 15,762  | 收到 FEDEF 1 日 (0.580)%<br>支付 1 支證券之相關整批股票 / 債券的績效。     | Morgan Stanley | 2025 年<br>9 月 15 日  | (211,526)    | (48,622)                |
| USD  | 3,830   | 收到 USONBFR = 1 日 (0.038)%<br>支付 1 支證券之相關整批股票 / 債券的績效。 | BNP Paribas    | 2024 年<br>8 月 12 日  | (18,384)     | (1,920)                 |
| USD  | 136,820 | 收到 1 支證券之相關整批股票 / 債券的績效。<br>支付 FEDEF 1 日 2.500%       | Morgan Stanley | 2025 年<br>11 月 10 日 | 310,326      | 15,957                  |
| GBP  | 33,129  | 收到 1 支證券之相關整批股票 / 債券的績效。<br>支付 SONIA 1 日 0.400%       | Morgan Stanley | 2025 年<br>1 月 20 日  | 1,188,271    | 46,667                  |
| USD  | 26,660  | 收到 USONBFR = 1 日 (0.045)%<br>支付 1 支證券之相關整批股票 / 債券的績效。 | BNP Paribas    | 2024 年<br>8 月 12 日  | (176,223)    | 16,384                  |





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| 票面金額      | 說明                                                        | 支付 / 收取<br>利息<br>% | 交易對手           | 買入 / 賣出<br>保護 | 到期日期             | 交易貨幣 | 市值 USD   | 未實現<br>盈利 /<br>(虧損)<br>USD |
|-----------|-----------------------------------------------------------|--------------------|----------------|---------------|------------------|------|----------|----------------------------|
| 172,000   | Adecco Group AG 0.875% 2025 年 11 月 27 日                   | 1.00%              | Morgan Stanley | 買入            | 2029 年 6 月 20 日  | EUR  | (1,609)  | 808                        |
| 548,000   | Air France-KLM 1.875% 2025 年 1 月 16 日                     | 5.00%              | Morgan Stanley | 買入            | 2027 年 12 月 20 日 | EUR  | (64,256) | (64,256)                   |
| 288,000   | American Airlines Group, Inc. 5% 2025 年 12 月 20 日         | 5.00%              | Morgan Stanley | 買入            | 2025 年 12 月 20 日 | USD  | (8,761)  | 6,430                      |
| 580,000   | American Airlines Group, Inc. 5% 2026 年 6 月 20 日          | 5.00%              | Morgan Stanley | 買入            | 2026 年 6 月 20 日  | USD  | (17,268) | 4,415                      |
| 404,000   | American Airlines Group, Inc. 6.5% 2025 年 7 月 1 日         | 5.00%              | Morgan Stanley | 買入            | 2025 年 12 月 20 日 | USD  | (12,290) | 6,557                      |
| 138,000   | American Airlines Group, Inc. 3.75% 2022 年 3 月 1 日        | 5.00%              | Morgan Stanley | 買入            | 2026 年 6 月 20 日  | USD  | (4,109)  | 1,746                      |
| 323,000   | American Airlines Group, Inc. 5% 2027 年 6 月 20 日          | 5.00%              | Morgan Stanley | 買入            | 2027 年 6 月 20 日  | USD  | (2,607)  | 3,206                      |
| 111,000   | American Airlines Group, Inc. 6.5% 2025 年 7 月 1 日         | 5.00%              | Morgan Stanley | 買入            | 2026 年 6 月 20 日  | USD  | (3,305)  | 2,434                      |
| 540,000   | American Airlines Group, Inc. 3.75% 2022 年 3 月 1 日        | 5.00%              | Barclays       | 買入            | 2024 年 12 月 20 日 | USD  | (10,835) | (2,640)                    |
| 455,000   | American Airlines Group, Inc. 6.5% 2025 年 7 月 1 日         | 5.00%              | Morgan Stanley | 買入            | 2027 年 6 月 20 日  | USD  | (3,672)  | (2,356)                    |
| 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  | (642)    | (5,620)                    |
| 248,000   | American Airlines Group, Inc. 3.75% 2022 年 3 月 1 日        | 5.00%              | Goldman Sachs  | 買入            | 2024 年 12 月 20 日 | USD  | (4,976)  | (22,095)                   |
| 471,000   | American Axle & Manufacturing, Inc. 6.25% 2026 年 3 月 15 日 | 5.00%              | Morgan Stanley | 買入            | 2029 年 6 月 20 日  | USD  | (34,225) | 8,375                      |
| 303,000   | 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  | (25,986) | (25,986)                   |
| 1,348,000 | Argentina Government Bond 1% 2029 年 7 月 9 日               | 5.00%              | Goldman Sachs  | 買入            | 2026 年 12 月 20 日 | USD  | 463,482  | (245,560)                  |
| 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  | 109,682  | (58,077)                   |
| 255,000   | Argentina Government Bond 1% 2029 年 7 月 9 日               | 5.00%              | Citibank       | 買入            | 2026 年 12 月 20 日 | USD  | 87,676   | (101,660)                  |

附註 10 — 未平倉信用違約交換契約 (續)

多空策略基金 (續)

| 票面金額       | 說明                                            | 支付 / 收取<br>利息<br>% | 交易對方            | 買入 / 賣出<br>保護 | 到期日期             | 交易貨幣 | 市值 USD    | 未實現<br>盈利 /<br>(虧損)<br>USD |
|------------|-----------------------------------------------|--------------------|-----------------|---------------|------------------|------|-----------|----------------------------|
| 1,006,000  | 中國銀行 1.25% 2025 年 6 月 24 日                    | 1.00%              | Goldman Sachs   | 買入            | 2029 年 6 月 20 日  | USD  | (13,135)  | (6,190)                    |
| 310,000    | 中國銀行 1.25% 2025 年 6 月 24 日                    | 1.00%              | Goldman Sachs   | 買入            | 2026 年 6 月 20 日  | USD  | (3,668)   | 1,123                      |
| 388,000    | 中國銀行 1.25% 2025 年 6 月 24 日                    | 1.00%              | J.P. Morgan     | 買入            | 2029 年 6 月 20 日  | USD  | (5,066)   | (2,208)                    |
| 474,000    | 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  | (5,608)   | (1,216)                    |
| 155,000    | Bay Landbk Giroz 3.5% 2025 年 12 月 20 日        | 1.00%              | Bank of America | 買入            | 2025 年 12 月 20 日 | EUR  | (2,006)   | (561)                      |
| 437,000    | Bayer AG 0.375% 2024 年 7 月 6 日                | 1.00%              | Morgan Stanley  | 買入            | 2029 年 6 月 20 日  | EUR  | 1,668     | (2,776)                    |
| 1,176,000  | BMW Finance NV 0.75% 2024 年 7 月 12 日          | 1.00%              | Morgan Stanley  | 買入            | 2029 年 6 月 20 日  | EUR  | (24,437)  | 9,201                      |
| 1,183,000  | Carnival Corp. 6.65% 2028 年 1 月 15 日          | 1.00%              | Morgan Stanley  | 買入            | 2029 年 6 月 20 日  | USD  | 53,913    | (22,983)                   |
| 1,000,000  | CDX.NA.EM.41-V1. 2029 年 6 月                   | 1.00%              | Barclays        | 賣出            | 2029 年 6 月 20 日  | USD  | (31,701)  | (1,234)                    |
| 10,000,000 | CDX.NA.HY.42-V1. 2029 年 6 月                   | 5.00%              | J.P. Morgan     | 買入            | 2029 年 6 月 20 日  | USD  | (640,836) | 81,985                     |
| 4,000,000  | CDX.NA.HY.42-V1. 2029 年 6 月                   | 5.00%              | Barclays        | 賣出            | 2029 年 6 月 20 日  | USD  | 256,334   | (39,066)                   |
| 35,000,000 | CDX.NA.IG.42-V1. 2029 年 6 月                   | 1.00%              | Barclays        | 賣出            | 2029 年 6 月 20 日  | USD  | 729,771   | (79,389)                   |
| 853,000    | 中國建設銀行 3.125% 2025 年 5 月 17 日                 | 1.00%              | J.P. Morgan     | 買入            | 2029 年 6 月 20 日  | USD  | (11,353)  | (5,070)                    |
| 698,000    | 中國建設銀行 3.125% 2025 年 5 月 17 日                 | 1.00%              | Goldman Sachs   | 買入            | 2029 年 6 月 20 日  | USD  | (9,290)   | (4,471)                    |
| 777,000    | 中國建設銀行 0% 2026 年 6 月 20 日                     | 1.00%              | J.P. Morgan     | 買入            | 2026 年 6 月 20 日  | USD  | (9,912)   | (1,169)                    |
| 916,000    | Cie de Saint-Gobain SA 1.625% 2025 年 8 月 10 日 | 1.00%              | Morgan Stanley  | 買入            | 2029 年 6 月 20 日  | EUR  | (20,580)  | 6,443                      |
| 780,000    | Continental AG 0.375% 2025 年 6 月 27 日         | 1.00%              | Morgan Stanley  | 買入            | 2028 年 12 月 20 日 | EUR  | (1,956)   | (17,013)                   |
| 2,317,000  | 埃及政府債券, 7.6%, 2029 年 3 月 1 日                  | 1.00%              | Goldman Sachs   | 賣出            | 2029 年 6 月 20 日  | USD  | (473,678) | (89,313)                   |
| 1,617,000  | 埃及政府債券, 7.6%, 2029 年 3 月 1 日                  | 1.00%              | Barclays        | 賣出            | 2029 年 6 月 20 日  | USD  | (330,573) | (31,113)                   |
| 6,000      | 埃及政府債券 4.55% 2026 年 6 月 20 日                  | 1.00%              | Barclays        | 買入            | 2026 年 6 月 20 日  | USD  | 333       | (1,971)                    |
| 350,000    | 埃及政府債券 4.55% 2024 年 12 月 20 日                 | 1.00%              | Citibank        | 買入            | 2024 年 12 月 20 日 | USD  | 3,316     | (61,415)                   |
| 595,000    | 埃及政府債券 4.55% 2024 年 12 月 20 日                 | 1.00%              | Barclays        | 買入            | 2024 年 12 月 20 日 | USD  | 5,637     | (62,424)                   |
| 800,000    | 埃及政府債券 4.55% 2026 年 6 月 20 日                  | 1.00%              | Citibank        | 買入            | 2026 年 6 月 20 日  | USD  | 44,416    | (241,877)                  |
| 560,000    | 埃及政府債券 4.55% 2027 年 12 月 20 日                 | 1.00%              | Citigroup       | 買入            | 2027 年 12 月 20 日 | USD  | 77,216    | (114,739)                  |
| 2,077,000  | Ford Motor Co. 4.346% 2026 年 12 月 8 日         | 5.00%              | Morgan Stanley  | 買入            | 2029 年 6 月 20 日  | USD  | (311,817) | 6,405                      |
| 253,000    | Iceland Bondco plc 10.875% 2027 年 12 月 15 日   | 5.00%              | Morgan Stanley  | 買入            | 2029 年 6 月 20 日  | EUR  | 15,854    | 10,346                     |
| 1,396,000  | 中國工商銀行 1.625% 2026 年 10 月 28 日                | 1.00%              | Goldman Sachs   | 買入            | 2029 年 6 月 20 日  | USD  | (19,853)  | (10,215)                   |
| 159,000    | 中國工商銀行 1.625% 2026 年 10 月 28 日                | 1.00%              | Morgan Stanley  | 買入            | 2026 年 6 月 20 日  | USD  | (2,013)   | (495)                      |
| 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  | (1,962)   | (710)                      |
| 155,000    | 中國工商銀行 1.625% 2026 年 10 月 28 日                | 1.00%              | J.P. Morgan     | 買入            | 2029 年 6 月 20 日  | USD  | (2,204)   | (1,063)                    |
| 622,000    | 義大利政府債券 2.375% 2024 年 10 月 17 日               | 1.00%              | Morgan Stanley  | 買入            | 2026 年 6 月 20 日  | USD  | (8,259)   | (116)                      |

## 附註 10 — 未平倉信用違約交換契約 (續)

## 多空策略基金 (續)

| 票面金額        | 說明                                                        | 支付 / 收取<br>利息<br>% | 交易對方               | 買入 / 賣出<br>保護 | 到期日期                | 交易貨幣 | 市值 USD    | 未實現<br>盈利 /<br>(虧損)<br>USD |
|-------------|-----------------------------------------------------------|--------------------|--------------------|---------------|---------------------|------|-----------|----------------------------|
| 15,000,000  | ITRAXX.EUROPE.<br>CROSSOVER.41-V1. 2029 年 6 月             | 5.00%              | Barclays           | 賣出            | 2029 年<br>6 月 20 日  | EUR  | 1,209,594 | (323,815)                  |
| 35,000,000  | ITRAXX.EUROPE.MAIN.41-V1.<br>2029 年 6 月                   | 1.00%              | Barclays           | 賣出            | 2029 年<br>6 月 20 日  | EUR  | 676,091   | (183,187)                  |
| 201,687,000 | JFE Holdings, Inc. 0.25% 2026 年<br>9 月 18 日               | 1.00%              | Goldman<br>Sachs   | 買入            | 2029 年<br>6 月 20 日  | JPY  | (36,371)  | 5,097                      |
| 46,011,000  | JFE Holdings, Inc. 0.25% 2026 年<br>9 月 18 日               | 1.00%              | Barclays           | 買入            | 2029 年<br>6 月 20 日  | JPY  | (8,297)   | 1,319                      |
| 491,000     | K. Hovnanian Enterprises, Inc. 7%<br>2028 年 6 月 20 日      | 5.00%              | Morgan<br>Stanley  | 買入            | 2028 年<br>6 月 20 日  | USD  | (42,675)  | (19,925)                   |
| 193,000     | K. Hovnanian Enterprises, Inc. 7%<br>2028 年 6 月 20 日      | 5.00%              | Barclays           | 買入            | 2028 年<br>6 月 20 日  | USD  | (16,774)  | 323                        |
| 219,404,000 | Kawasaki Heavy Industrials Ltd.<br>0.4% 2028 年 7 月 20 日   | 1.00%              | Barclays           | 買入            | 2029 年<br>6 月 20 日  | JPY  | (40,455)  | 4,630                      |
| 194,567,000 | Kobe Steel Ltd. 0.924% 2025 年 5 月<br>21 日                 | 1.00%              | Barclays           | 買入            | 2029 年<br>6 月 20 日  | JPY  | (24,835)  | 4,988                      |
| 576,000     | Kohl's Corp. 4.25% 2025 年 7 月<br>17 日                     | 1.00%              | Morgan<br>Stanley  | 買入            | 2029 年<br>6 月 20 日  | USD  | 82,079    | 1,037                      |
| 287,000     | Kohl's Corp. 4.25% 2025 年 7 月<br>17 日                     | 1.00%              | Morgan<br>Stanley  | 買入            | 2024 年<br>12 月 20 日 | USD  | (710)     | (710)                      |
| 5,220,000   | 韓國政府債券 2.75% 2027 年 1 月<br>19 日                           | 1.00%              | Goldman<br>Sachs   | 買入            | 2029 年<br>6 月 20 日  | USD  | (149,653) | 8,728                      |
| 1,708,000   | Lanxess 1% 2026 年 10 月 7 日                                | 1.00%              | Morgan<br>Stanley  | 買入            | 2029 年<br>6 月 20 日  | EUR  | 68,477    | (4,699)                    |
| 1,533,000   | Lincoln National Corp. 3.35%<br>2025 年 3 月 9 日            | 1.00%              | Morgan<br>Stanley  | 買入            | 2025 年<br>6 月 20 日  | USD  | (9,576)   | (9,576)                    |
| 330,000     | Lincoln National Corp. 3.35%<br>2025 年 3 月 9 日            | 1.00%              | Morgan<br>Stanley  | 賣出            | 2025 年<br>6 月 20 日  | USD  | 2,060     | 3,869                      |
| 362,000     | Nippon Steel Corp. 3.4% 2031 年<br>1 月 15 日                | 1.00%              | Morgan<br>Stanley  | 買入            | 2026 年<br>6 月 20 日  | USD  | (2,807)   | (2,193)                    |
| 156,000     | Lincoln National Corp. 3.35%<br>2025 年 3 月 9 日            | 1.00%              | Barclays           | 買入            | 2025 年<br>6 月 20 日  | USD  | (974)     | (3,304)                    |
| 476,000     | Lincoln National Corp. 3.35%<br>2025 年 3 月 9 日            | 1.00%              | Morgan<br>Stanley  | 買入            | 2025 年<br>12 月 20 日 | USD  | (3,338)   | (11,950)                   |
| 362,000     | Nippon Steel Corp. 3.4% 2031 年<br>1 月 15 日                | 1.00%              | Morgan<br>Stanley  | 買入            | 2027 年<br>6 月 20 日  | USD  | (2,185)   | (3,515)                    |
| 1,190,000   | Mercedes-Benz Group AG 1%<br>2027 年 11 月 15 日             | 1.00%              | Morgan<br>Stanley  | 買入            | 2029 年<br>6 月 20 日  | EUR  | (24,638)  | 9,433                      |
| 1,983,000   | MetLife, Inc. 3.6% 2025 年 11 月<br>13 日                    | 1.00%              | Morgan<br>Stanley  | 買入            | 2029 年<br>6 月 20 日  | USD  | (33,764)  | (6,343)                    |
| 147,387,000 | Mitsui OSK Lines Ltd. 0.49% 2025 年<br>7 月 18 日            | 1.00%              | Goldman<br>Sachs   | 買入            | 2029 年<br>6 月 20 日  | JPY  | (17,945)  | 4,179                      |
| 62,058,000  | Mitsui OSK Lines Ltd. 0.49% 2025 年<br>7 月 18 日            | 1.00%              | Barclays           | 買入            | 2029 年<br>6 月 20 日  | JPY  | (7,556)   | 1,313                      |
| 239,001,000 | Nippon Paper Industries Co. Ltd.<br>0.49% 2027 年 7 月 23 日 | 1.00%              | Barclays           | 買入            | 2029 年<br>6 月 20 日  | JPY  | 63,926    | 15,920                     |
| 31,274,000  | Nippon Paper Industries Co. Ltd.<br>0.49% 2027 年 7 月 23 日 | 1.00%              | J.P. Morgan        | 買入            | 2025 年<br>12 月 20 日 | JPY  | (919)     | (1,003)                    |
| 16,772,000  | Nippon Paper Industries Co. Ltd.<br>0.49% 2027 年 7 月 23 日 | 1.00%              | J.P. Morgan        | 買入            | 2029 年<br>6 月 20 日  | JPY  | 4,486     | (122)                      |
| 36,129,000  | Nippon Paper Industries Co. Ltd.<br>0.49% 2027 年 7 月 23 日 | 1.00%              | Citigroup          | 買入            | 2025 年<br>12 月 20 日 | JPY  | (1,062)   | (1,344)                    |
| 2,420,000   | Petroleos Mexicanos SA 6.625%<br>2035 年 6 月 15 日          | 1.00%              | Citigroup          | 買入            | 2026 年<br>6 月 20 日  | USD  | 98,750    | 13,900                     |
| 16,900,000  | Rakuten Group, Inc. 0.42% 2027 年<br>6 月 25 日              | 1.00%              | Goldman<br>Sachs   | 買入            | 2025 年<br>6 月 20 日  | JPY  | (324)     | (2,256)                    |
| 11,698,000  | Rakuten Group, Inc. 0.42% 2027 年<br>6 月 25 日              | 1.00%              | Bank of<br>America | 買入            | 2027 年<br>6 月 20 日  | JPY  | 2,963     | (532)                      |
| 11,654,000  | Rakuten Group, Inc. 0.42% 2027 年<br>6 月 25 日              | 1.00%              | Citigroup          | 買入            | 2027 年<br>6 月 20 日  | JPY  | 2,952     | (646)                      |
| 55,236,000  | Rakuten Group, Inc. 0.42% 2027 年<br>6 月 25 日              | 1.00%              | Citigroup          | 買入            | 2025 年<br>6 月 20 日  | JPY  | (1,059)   | (8,658)                    |

附註 10 — 未平倉信用違約交換契約 (續)

多空策略基金 (續)

| 票面金額       | 說明                                                    | 支付 / 收取<br>利息<br>% | 交易對方           | 買入 / 賣出<br>保護 | 到期日期            | 交易貨幣 | 市值 USD           | 未實現<br>盈利 /<br>(虧損)<br>USD |
|------------|-------------------------------------------------------|--------------------|----------------|---------------|-----------------|------|------------------|----------------------------|
| 29,413,000 | Rakuten Group, Inc. 0.42% 2027 年 6 月 25 日             | 1.00%              | J.P. Morgan    | 買入            | 2025 年 6 月 20 日 | JPY  | (564)            | (6,986)                    |
| 45,432,000 | Rakuten Group, Inc. 0.42% 2027 年 6 月 25 日             | 1.00%              | Barclays       | 買入            | 2025 年 6 月 20 日 | JPY  | (872)            | (12,220)                   |
| 1,930,000  | 沙烏地阿拉伯政府債券 4% 2025 年 4 月 17 日                         | 1.00%              | Barclays       | 買入            | 2029 年 6 月 20 日 | USD  | (39,097)         | 3,294                      |
| 1,115,000  | SES SA 0.875% 2027 年 11 月 4 日                         | 1.00%              | Morgan Stanley | 買入            | 2029 年 6 月 20 日 | EUR  | 23,216           | 19,642                     |
| 31,088,000 | Softbank Group Corp. 1.569% 2028 年 6 月 20 日           | 1.00%              | Barclays       | 買入            | 2028 年 6 月 20 日 | JPY  | 4,866            | (16,252)                   |
| 66,839,000 | Softbank Group Corp. 1.569% 2028 年 6 月 20 日           | 1.00%              | Goldman Sachs  | 買入            | 2028 年 6 月 20 日 | JPY  | 10,462           | (33,226)                   |
| 1,127,000  | Stellantis NV 2% 2025 年 3 月 20 日                      | 5.00%              | Morgan Stanley | 買入            | 2029 年 6 月 20 日 | EUR  | (215,614)        | 28,811                     |
| 290,000    | Stena Aktiebolag 7% 2029 年 6 月 20 日                   | 5.00%              | Morgan Stanley | 買入            | 2029 年 6 月 20 日 | EUR  | (40,452)         | 640                        |
| 100,000    | TDC Holding A/S 5.625% 2027 年 6 月 20 日                | 1.00%              | Morgan Stanley | 買入            | 2027 年 6 月 20 日 | EUR  | (2,298)          | (2,298)                    |
| 391,000    | Telecom Italia SpA 3% 2025 年 9 月 30 日                 | 1.00%              | Morgan Stanley | 買入            | 2029 年 6 月 20 日 | EUR  | 21,808           | (967)                      |
| 1,450,000  | 土耳其政府債券 11.875% 2030 年 1 月 15 日                       | 1.00%              | Goldman Sachs  | 買入            | 2027 年 6 月 20 日 | USD  | 38,009           | (13,283)                   |
| 778,000    | Unibail-Rodamco-Westfield SE 1.375% 2026 年 3 月 9 日    | 1.00%              | Morgan Stanley | 買入            | 2029 年 6 月 20 日 | EUR  | 9,823            | (2,971)                    |
| 297,000    | Univision Communications, Inc. 5.125% 2025 年 2 月 15 日 | 5.00%              | Goldman Sachs  | 買入            | 2029 年 6 月 20 日 | USD  | (24,612)         | 7,373                      |
| 277,000    | UPC Holdings BV 5.5% 2028 年 1 月 15 日                  | 5.00%              | Morgan Stanley | 買入            | 2029 年 6 月 20 日 | EUR  | (33,467)         | 12,100                     |
| 720,000    | Virgin Media Finance plc 3.75% 2030 年 7 月 15 日        | 5.00%              | Morgan Stanley | 買入            | 2029 年 6 月 20 日 | EUR  | (29,522)         | 2,352                      |
| 1,092,000  | Vodafone Group plc 1.875% 2025 年 9 月 11 日             | 1.00%              | Morgan Stanley | 買入            | 2029 年 6 月 20 日 | EUR  | (19,745)         | 3,314                      |
| 1,609,000  | Volkswagen AG 0% 2024 年 11 月 16 日                     | 1.00%              | Morgan Stanley | 買入            | 2029 年 6 月 20 日 | EUR  | (5,229)          | 5,397                      |
| 1,144,000  | Whirlpool Corp. 4.75% 2029 年 2 月 26 日                 | 1.00%              | Morgan Stanley | 買入            | 2029 年 6 月 20 日 | USD  | (1,833)          | (15,943)                   |
| 70,000     | Ziggo Bond Co. BV 5.125% 2030 年 2 月 28 日              | 5.00%              | Morgan Stanley | 買入            | 2029 年 6 月 20 日 | EUR  | (3,705)          | (518)                      |
|            |                                                       |                    |                |               |                 |      | <b>1,201,485</b> | <b>(1,708,356)</b>         |

精選收益基金

| 票面金額       | 說明                                   | 支付 / 收取<br>利息<br>% | 交易對手      | 買入 / 賣出<br>保護 | 到期日期             | 交易貨幣 | 市值 USD           | 未實現<br>盈利 /<br>(虧損)<br>USD |
|------------|--------------------------------------|--------------------|-----------|---------------|------------------|------|------------------|----------------------------|
| 1,940,000  | Carnival Corp. 6.65% 2028 年 1 月 15 日 | 1.00%              | Citibank  | 賣出            | 2027 年 6 月 20 日  | USD  | (12,419)         | 196,339                    |
| 2,500,000  | CDX.NA.HY.33-V13. 2024 年 12 月        | 5.00%              | Citibank  | 賣出            | 2024 年 12 月 20 日 | USD  | 58,699           | 72,735                     |
| 16,940,000 | CDX.NA.HY.41-V1. 2028 年 12 月         | 5.00%              | Citigroup | 賣出            | 2028 年 12 月 20 日 | USD  | 1,064,952        | 1,070,417                  |
|            |                                      |                    |           |               |                  |      | <b>1,111,232</b> | <b>1,339,491</b>           |

**附註 10 — 未平倉信用違約交換契約 (續)**

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**附註 11 — 未平倉選擇權契約**

截止於 2024 年 6 月 30 日，本公司已簽訂下列尚未履行契約：

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附註 11 — 未平倉選擇權契約 (續)



附註 11 — 未平倉選擇權契約 (續)





附註 11 — 未平倉選擇權契約 (續)



## 附註 11 — 未平倉選擇權契約 (續)

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## 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         | Broadcom, Inc., 賣權, 行使價 1,420.00, 2024 年 8 月           | Citigroup | USD  | (280)         | 44,954,840 | (614,600)          | 59,097            |
| 賣出         | Lowe's Cos., Inc., 賣權, 行使價 215.00, 2024 年 7 月          | Citigroup | USD  | (1,400)       | 30,864,400 | (287,000)          | 103,334           |
| 賣出         | Procter & Gamble Co. (The), 賣權, 行使價 160.00, 2024 年 8 月 | RBC       | USD  | (2,500)       | 38,493,139 | (427,500)          | (81,475)          |
|            |                                                        |           |      |               |            | (1,329,100)        | 80,956            |
|            |                                                        |           |      |               |            | <b>(1,329,100)</b> | <b>80,956</b>     |

## 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 |
|------------|-----------------------------------------------------------|----------------|------|-----------------|-------------|---------|---------------------|
| 股票選擇權      |                                                           |                |      |                 |             |         |                     |
| 買入         | Albertsons Cos., Inc. , 買權 , 行使價 22.00 , 2025 年 1 月       | Morgan Stanley | USD  | 249             | 10,819,050  | 26,145  | (41,449)            |
| 賣出         | Albertsons Cos., Inc. , 買權 , 行使價 27.00 , 2025 年 1 月       | Morgan Stanley | USD  | (249)           | 13,277,925  | (3,735) | 997                 |
| 買入         | Apellis Pharmaceuticals, Inc. 買權 , 行使價 50.00 , 2024 年 7 月 | Morgan Stanley | USD  | 10              | 1,918,000   | 475     | (974)               |
| 買入         | Arcadium Lithium plc , 買權 , 行使價 4.00 , 2024 年 7 月         | Morgan Stanley | USD  | 20              | 26,880      | 60      | (372)               |
| 買入         | Arcadium Lithium plc , 買權 , 行使價 5.00 , 2024 年 7 月         | Morgan Stanley | USD  | 20              | 33,600      | 80      | (451)               |
| 買入         | Capri Holdings Ltd. , 買權 , 行使價 55.00 , 2024 年 10 月        | Morgan Stanley | USD  | 102             | 18,557,880  | 2,550   | (14,082)            |
| 賣出         | Capri Holdings Ltd. , 買權 , 行使價 57.50 , 2024 年 10 月        | Morgan Stanley | USD  | (102)           | 19,401,420  | (510)   | 78                  |
| 買入         | Coherus Biosciences, Inc. , 買權 , 行使價 3.00 , 2024 年 11 月   | Morgan Stanley | USD  | 39              | 20,241      | 780     | (437)               |
| 買入         | Constellation Energy Corp. , 買權 , 行使價 300.00 , 2025 年 1 月 | J.P. Morgan    | USD  | 38              | 228,307,800 | 19,760  | (15,581)            |
| 買入         | Enphase Energy, Inc. , 買權 , 行使價 130.00 , 2024 年 7 月       | Morgan Stanley | USD  | 5               | 6,481,150   | 140     | (280)               |
| 買入         | Evolent Health, Inc. , 買權 , 行使價 25.00 , 2024 年 7 月        | Morgan Stanley | USD  | 10              | 478,000     | 250     | (166)               |
| 買入         | Expedia Group, Inc. , 買權 , 行使價 150.00 , 2024 年 7 月        | Morgan Stanley | USD  | 3               | 5,669,550   | 15      | (1,484)             |
| 買入         | Expedia Group, Inc. , 賣權 , 行使價 65.00 , 2024 年 7 月         | Morgan Stanley | USD  | 3               | 2,456,805   | 46      | (8)                 |

附註 11 — 未平倉選擇權契約 (續)

多空策略基金 (續)

| 買入 /<br>賣出<br>倉位 | 說明                                                                     | 交易對方           | 交易<br>貨幣 | 買入 /<br>(賣出)<br>契約數 | 承諾費<br>EUR  | 市值<br>EUR | 未實現<br>盈利 /<br>(虧損)<br>EUR |
|------------------|------------------------------------------------------------------------|----------------|----------|---------------------|-------------|-----------|----------------------------|
| 買入               | Golar LNG Ltd., 買權,<br>行使價 25.00, 2025 年 1 月                           | Morgan Stanley | USD      | 38                  | 2,978,250   | 28,880    | 21,944                     |
| 賣出               | Golar LNG Ltd., 買權,<br>行使價 30.00, 2025 年 1 月                           | Morgan Stanley | USD      | (38)                | 3,573,900   | (16,340)  | (14,156)                   |
| 賣出               | Hollysys Automation Technologies<br>Ltd., 賣權, 行使價 15.00, 2024 年<br>7 月 | Morgan Stanley | USD      | (30)                | 973,800     | —         | 404                        |
| 買入               | Hollysys Automation Technologies<br>Ltd., 賣權, 行使價 20.00, 2024 年<br>7 月 | Morgan Stanley | USD      | 30                  | 1,298,400   | 2,850     | (645)                      |
| 買入               | Inotiv, Inc., 賣權, 行使價 5.00,<br>2024 年 7 月                              | Morgan Stanley | USD      | 22                  | 18,260      | 7,480     | 6,084                      |
| 賣出               | International Paper Co., 賣權, 行使<br>價 37.50, 2024 年 8 月                 | Morgan Stanley | USD      | (7)                 | 1,132,688   | (280)     | 59                         |
| 買入               | Ironwood Pharmaceuticals, Inc.,<br>買權, 行使價 7.50, 2024 年 8 月            | Morgan Stanley | USD      | 10                  | 48,900      | 300       | (241)                      |
| 買入               | Liberty Media Corp., 賣權, 行使價<br>22.00, 2024 年 8 月                      | Morgan Stanley | USD      | 105                 | 5,118,960   | 12,390    | (3)                        |
| 買入               | Lincoln National Corp., 賣權, 行使價<br>17.50, 2025 年 1 月                   | J.P. Morgan    | USD      | 277                 | 15,075,725  | 16,620    | (11,323)                   |
| 買入               | Lyft, Inc., 買權, 行使價 16.00,<br>2024 年 7 月                               | Morgan Stanley | USD      | 20                  | 451,200     | 260       | (311)                      |
| 買入               | Marriott Vacations Worldwide Corp.<br>買權, 行使價 95.00, 2024 年 7 月        | Morgan Stanley | USD      | 10                  | 8,295,400   | 260       | (348)                      |
| 買入               | Match Group, Inc., 買權, 行使價<br>32.00, 2024 年 7 月                        | Morgan Stanley | USD      | 10                  | 972,160     | 365       | (187)                      |
| 買入               | Maxeon Solar Technologies Ltd.,<br>買權, 行使價 1.50, 2024 年 7 月            | Morgan Stanley | USD      | 395                 | 50,540      | 1,975     | (5,900)                    |
| 買入               | Maxeon Solar Technologies Ltd.,<br>賣權, 行使價 1.00, 2024 年 7 月            | Morgan Stanley | USD      | 195                 | 16,634      | 14,820    | 2,325                      |
| 買入               | Maxeon Solar Technologies Ltd.,<br>賣權, 行使價 1.50, 2024 年 7 月            | Morgan Stanley | USD      | 69                  | 8,829       | 8,970     | 2,522                      |
| 買入               | Maxeon Solar Technologies Ltd.,<br>賣權, 行使價 2.00, 2024 年 7 月            | Morgan Stanley | USD      | 24                  | 4,094       | 4,080     | (45)                       |
| 買入               | Maxeon Solar Technologies Ltd.,<br>賣權, 行使價 2.50, 2024 年 7 月            | Morgan Stanley | USD      | 1,052               | 224,339     | 231,440   | 19,954                     |
| 買入               | Norwegian Cruise Line Holdings Ltd.,<br>買權, 行使價 24.00, 2024 年 7 月      | Morgan Stanley | USD      | 12                  | 541,152     | 12        | (812)                      |
| 買入               | Norwegian Cruise Line Holdings Ltd.,<br>賣權, 行使價 3.00, 2024 年 7 月       | Morgan Stanley | USD      | 16                  | 90,192      | 32        | (31)                       |
| 買入               | Shift4 Payments Inc., 買權, 行使價<br>77.50, 2024 年 7 月                     | Morgan Stanley | USD      | 13                  | 7,390,013   | 1,625     | (469)                      |
| 買入               | Shift4 Payments Inc., 買權, 行使價<br>90.00, 2024 年 7 月                     | Morgan Stanley | USD      | 18                  | 11,882,700  | 945       | (5,559)                    |
| 賣出               | Shift4 Payments Inc., 買權, 行使價<br>100.00, 2024 年 7 月                    | Morgan Stanley | USD      | (18)                | 13,203,000  | (90)      | 2,045                      |
| 買入               | Shift4 Payments Inc., 賣權, 行使價<br>25.00, 2024 年 7 月                     | Morgan Stanley | USD      | 13                  | 2,383,875   | —         | (150)                      |
| 賣出               | Shift4 Payments Inc., 賣權, 行使價<br>65.00, 2024 年 7 月                     | Morgan Stanley | USD      | (13)                | 6,198,075   | (572)     | 861                        |
| 賣出               | Sirius XM Holdings, Inc., 賣權, 行使<br>價 3.00, 2024 年 9 月                 | Morgan Stanley | USD      | (316)               | 268,284     | (17,696)  | 7,498                      |
| 買入               | Sirius XM Holdings, Inc., 賣權, 行使<br>價 5.00, 2024 年 9 月                 | Morgan Stanley | USD      | 316                 | 447,140     | 61,778    | (5,580)                    |
| 買入               | Spirit Airlines, Inc., 賣權, 行使價<br>3.00, 2024 年 9 月                     | Morgan Stanley | USD      | 124                 | 136,152     | 4,836     | (4,157)                    |
| 買入               | Spirit Airlines, Inc., 賣權, 行使價<br>3.50, 2024 年 9 月                     | Morgan Stanley | USD      | 186                 | 238,266     | 12,090    | (1,214)                    |
| 買入               | United Rentals, Inc., 賣權, 行使價<br>510.00, 2024 年 9 月                    | J.P. Morgan    | USD      | 6                   | 197,899,380 | 3,690     | (3,317)                    |
| 買入               | United Rentals, Inc., 賣權, 行使價<br>550.00, 2024 年 9 月                    | J.P. Morgan    | USD      | 6                   | 213,420,900 | 6,234     | (924)                      |

## 附註 11 — 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         | United States Steel Corp., 買權, 行使價 52.50, 2025 年 1 月 | Morgan Stanley | USD   | (10)          | 1,984,500     | (570)            | 1,505             |
| 買入         | United States Steel Corp., 買權, 行使價 57.50, 2025 年 1 月 | Morgan Stanley | USD   | 10            | 2,173,500     | 85               | (80)              |
| 賣出         | United States Steel Corp., 賣權, 行使價 25.00, 2024 年 7 月 | Morgan Stanley | USD   | (47)          | 4,441,500     | (235)            | 352               |
| 賣出         | Vertiv Holdings Co. 買權, 行使價 50.00, 2024 年 7 月        | Morgan Stanley | USD   | (114)         | 49,344,900    | (419,520)        | (365,510)         |
| 賣出         | Vertiv Holdings Co. 買權, 行使價 85.00, 2024 年 7 月        | Morgan Stanley | USD   | (86)          | 63,282,670    | (46,440)         | 41,301            |
|            |                                                      |                |       |               |               | <u>(33,670)</u>  | <u>(388,317)</u>  |
| 指數選擇權      |                                                      |                |       |               |               |                  |                   |
| 賣出         | EURO STOXX 50 價格指數, 賣權, 行使價 4,600.00, 2024 年 8 月     | Goldman Sachs  | EUR   | (874,000)     | 4,580,853,170 | (6,562)          | (2,139)           |
| 買入         | EURO STOXX 50 價格指數, 賣權, 行使價 4,800.00, 2024 年 8 月     | Goldman Sachs  | EUR   | 912,000       | 4,780,020,699 | 14,337           | 5,021             |
| 賣出         | S&P 500 Emini 指數, 買權, 行使價 5,560.00, 2024 年 7 月       | J.P. Morgan    | USD   | (85)          | 23,207,040    | (138,125)        | 116,754           |
|            |                                                      |                |       |               |               | <u>(130,350)</u> | <u>119,636</u>    |
|            |                                                      |                |       |               |               | <u>(164,020)</u> | <u>(268,681)</u>  |

## 全球債券基金

| 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  |
|------------|----------------------------------------|----------------|-------|---------------|----------------|------------------|--------------------|
| 貨幣選擇權      |                                        |                |       |               |                |                  |                    |
| 買入         | 外匯 JPY/USD, 賣權, 行使價 147.65, 2024 年 9 月 | Morgan Stanley | USD   | 128,461,000   | 117,907,927    | 245,876          | (454,879)          |
| 賣出         | 外匯 JPY/USD, 賣權, 行使價 149.90, 2024 年 8 月 | Morgan Stanley | USD   | (256,924,000) | 239,411,254    | (465,063)        | 1,330,836          |
| 賣出         | 外匯 JPY/USD, 賣權, 行使價 150.10, 2024 年 9 月 | Morgan Stanley | USD   | (513,845,000) | 479,458,564    | (1,576,323)      | 2,783,652          |
| 買入         | 外匯 JPY/USD, 賣權, 行使價 152.90, 2024 年 9 月 | Morgan Stanley | USD   | 513,845,000   | 488,402,495    | 2,738,841        | (4,945,711)        |
| 買入         | 外匯 JPY/USD, 賣權, 行使價 152.95, 2024 年 8 月 | Morgan Stanley | USD   | 385,386,000   | 366,423,795    | 1,382,558        | (3,641,334)        |
| 賣出         | 外匯 USD/JPY, 買權, 行使價 156.05, 2024 年 7 月 | Morgan Stanley | USD   | (128,461,000) | 20,046,339,050 | (3,728,185)      | (2,685,724)        |
| 買入         | 外匯 USD/JPY, 買權, 行使價 157.25, 2024 年 7 月 | Morgan Stanley | USD   | 192,692,000   | 30,300,817,000 | 4,393,221        | 3,345,940          |
| 賣出         | 外匯 USD/JPY, 買權, 行使價 160.00, 2024 年 8 月 | Morgan Stanley | USD   | (256,924,000) | 41,107,840,000 | (3,511,748)      | (2,148,766)        |
| 買入         | 外匯 USD/JPY, 買權, 行使價 164.00, 2024 年 8 月 | Morgan Stanley | USD   | 385,386,000   | 63,203,304,000 | 2,083,958        | 1,349,798          |
|            |                                        |                |       |               |                | <u>1,563,135</u> | <u>(5,066,188)</u> |
|            |                                        |                |       |               |                | <u>1,563,135</u> | <u>(5,066,188)</u> |

## 全球債券總報酬基金

| 買入 / 賣出 倉位 | 說明                                     | 交易對手           | 交易 貨幣 | 買入 / (賣出) 契約數 | 承諾費 USD     | 市值 USD    | 未實現 盈利 / (虧損) USD |
|------------|----------------------------------------|----------------|-------|---------------|-------------|-----------|-------------------|
| 貨幣選擇權      |                                        |                |       |               |             |           |                   |
| 買入         | 外匯 JPY/USD, 賣權, 行使價 147.65, 2024 年 9 月 | Morgan Stanley | USD   | 74,222,000    | 68,124,661  | 142,062   | (262,819)         |
| 賣出         | 外匯 JPY/USD, 賣權, 行使價 149.90, 2024 年 8 月 | Morgan Stanley | USD   | (148,445,000) | 138,326,523 | (268,703) | 768,928           |

## 附註 11 — 未平倉選擇權契約 (續)

### 全球債券總報酬基金 (續)

| 買入 /<br>賣出<br>倉位 | 說明                                        | 交易對方           | 交易貨幣 | 買入 /<br>(賣出)<br>契約數 | 承諾費<br>USD     | 市值<br>USD      | 未實現<br>盈利 /<br>(虧損)<br>USD |
|------------------|-------------------------------------------|----------------|------|---------------------|----------------|----------------|----------------------------|
| 賣出               | 外匯 JPY/USD, 賣權,<br>行使價 150.10, 2024 年 9 月 | Morgan Stanley | USD  | (296,889,000)       | 277,021,229    | (910,767)      | 1,608,336                  |
| 買入               | 外匯 JPY/USD, 賣權,<br>行使價 152.90, 2024 年 9 月 | Morgan Stanley | USD  | 296,889,000         | 282,188,847    | 1,582,446      | (2,857,529)                |
| 買入               | 外匯 JPY/USD, 賣權,<br>行使價 152.95, 2024 年 8 月 | Morgan Stanley | USD  | 222,667,000         | 211,711,082    | 798,809        | (2,103,878)                |
| 賣出               | 外匯 USD/JPY, 買權,<br>行使價 156.05, 2024 年 7 月 | Morgan Stanley | USD  | (74,222,000)        | 11,582,343,100 | (2,154,065)    | (1,551,754)                |
| 買入               | 外匯 USD/JPY, 買權,<br>行使價 157.25, 2024 年 7 月 | Morgan Stanley | USD  | 111,334,000         | 17,507,271,500 | 2,538,325      | 1,933,225                  |
| 賣出               | 外匯 USD/JPY, 買權,<br>行使價 160.00, 2024 年 8 月 | Morgan Stanley | USD  | (148,445,000)       | 23,751,200,000 | (2,029,010)    | (1,241,510)                |
| 買入               | 外匯 USD/JPY, 買權,<br>行使價 164.00, 2024 年 8 月 | Morgan Stanley | USD  | 222,667,000         | 36,517,388,000 | 1,204,062      | 779,882                    |
|                  |                                           |                |      |                     |                | 903,159        | (2,927,119)                |
|                  |                                           |                |      |                     |                | <b>903,159</b> | <b>(2,927,119)</b>         |

## 附註 12 — 抵押滾動交易

截止於 2024 年 6 月 30 日, 本公司已簽訂下列尚未履行的抵押滾動契約:

### 精選收益基金

| 票面金額       | 說明                        | 國家/地區<br>代碼 | 交易貨幣 | 市值<br>USD         | 未實現<br>盈利 /<br>(虧損)<br>USD |
|------------|---------------------------|-------------|------|-------------------|----------------------------|
| 多頭部位       |                           |             |      |                   |                            |
| 14,060,000 | FNMA 2% 2054 年 7 月 25 日   | 美國          | USD  | 10,998,655        | 14,829                     |
| 18,280,000 | FNMA 5.5% 2054 年 7 月 25 日 | 美國          | USD  | 18,030,792        | 37,845                     |
| 2,930,000  | FNMA 6% 2054 年 7 月 25 日   | 美國          | USD  | 2,938,584         | 4,807                      |
|            |                           |             |      | <b>31,968,031</b> | <b>57,481</b>              |

## 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 2024 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<br>值, 以基金貨<br>幣計 | 作為抵押品收到的<br>主權債券的市值<br>以基金貨幣計 |
|-------------|-----|---------------|---------------|-------------------------|-------------------------------|
|             |     |               |               |                         |                               |
| 歐洲非投資等級債券基金 | EUR | J.P. Morgan   | UBS           | 6,774                   | 13,910                        |
|             |     |               |               |                         |                               |
| 全球房地產基金     | USD | J.P. Morgan   | Citigroup     | 832,820                 | 872,708                       |
|             |     |               |               |                         |                               |
| 日本基金        | JPY | J.P. Morgan   | Citigroup     | 342,525,135             | 362,291,095                   |
| 天然資源基金      | USD | Goldman Sachs | Goldman Sachs | 3,810,927               | 4,008,944                     |

附註 13 — 證券借貸 (續)

| 基金         | 貨幣  | 借出代理人         | 交易對方           | 借出證券的市<br>值，以基金貨<br>幣計 | 作為抵押品收到的<br>主權債券的市值<br>以基金貨幣計 |
|------------|-----|---------------|----------------|------------------------|-------------------------------|
| 科技基金       | USD | Goldman Sachs | Barclays       | 7,358,270              | 7,709,951                     |
| 亞洲成長基金     | USD | J.P. Morgan   | Morgan Stanley | 2,518,502              | 2,686,133                     |
| 亞洲小型企業基金   | USD | J.P. Morgan   | Citigroup      | 420,624                | 444,891                       |
| 亞洲小型企業基金   | USD | J.P. Morgan   | J.P. Morgan    | 35,426                 | 37,944                        |
| 亞洲小型企業基金   | USD | J.P. Morgan   | Merrill Lynch  | 1,493,054              | 1,580,162                     |
| 亞洲小型企業基金   | USD | J.P. Morgan   | Morgan Stanley | 547,462                | 582,856                       |
| 亞洲小型企業基金   | USD | J.P. Morgan   | UBS            | 144,832                | 313,446                       |
| 金磚四國基金     | USD | J.P. Morgan   | Citigroup      | 142,130                | 150,427                       |
| 大中華基金      | USD | J.P. Morgan   | Citigroup      | 343,031                | 362,589                       |
| 大中華基金      | USD | J.P. Morgan   | J.P. Morgan    | 138,929                | 145,827                       |
| 大中華基金      | USD | J.P. Morgan   | Morgan Stanley | 423,488                | 453,675                       |
| 大中華基金      | USD | J.P. Morgan   | UBS            | 404,586                | 602,914                       |
| 東歐基金       | EUR | J.P. Morgan   | Morgan Stanley | 638,933                | 678,381                       |
| 新興市場月收益基金  | USD | J.P. Morgan   | Citigroup      | 67,250                 | 71,483                        |
| 新興市場月收益基金  | USD | J.P. Morgan   | J.P. Morgan    | 61,040                 | 64,809                        |
| 新興國家基金     | USD | J.P. Morgan   | Citigroup      | 524,778                | 555,721                       |
| 新興國家基金     | USD | J.P. Morgan   | J.P. Morgan    | 489,304                | 519,515                       |
| 新興國家小型企業基金 | USD | J.P. Morgan   | Citigroup      | 47,127                 | 50,195                        |
| 新興國家小型企業基金 | USD | J.P. Morgan   | J.P. Morgan    | 106,159                | 112,293                       |
| 新興國家小型企業基金 | USD | J.P. Morgan   | Merrill Lynch  | 572,776                | 606,196                       |
| 新興國家小型企業基金 | USD | J.P. Morgan   | Morgan Stanley | 47,526                 | 50,798                        |
|            |     |               |                |                        |                               |
| 歐洲中小型企業基金  | EUR | J.P. Morgan   | HSBC           | 99,612                 | 127,822                       |
| 歐洲中小型企業基金  | EUR | J.P. Morgan   | Morgan Stanley | 624,378                | 670,868                       |
| 歐洲中小型企業基金  | EUR | J.P. Morgan   | UBS            | 364,663                | 776,469                       |
| 邊境市場基金     | USD | J.P. Morgan   | HSBC           | 186,044                | 238,543                       |
| 全球平衡基金     | USD | J.P. Morgan   | UBS            | 2,314,200              | 2,953,067                     |
|            |     |               |                |                        |                               |
| 中小型企業基金    | USD | J.P. Morgan   | Citigroup      | 666,323                | 707,599                       |
| 中小型企業基金    | USD | J.P. Morgan   | HSBC           | 229,340                | 288,833                       |
| 中小型企業基金    | USD | J.P. Morgan   | Merrill Lynch  | 1,541,729              | 1,689,283                     |
| 中小型企業基金    | USD | J.P. Morgan   | Morgan Stanley | 305,395                | 324,719                       |

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<br>以基金貨幣計 | 直接與間接營運<br>成本及費用<br>以基金貨幣計 | 淨收益<br>以基金貨幣計 |
|-------------|------|---------------|---------------|----------------------------|---------------|
| 生技領航基金      | USD  | Goldman Sachs | 30,191        | —                          | 30,191        |
|             |      |               |               |                            |               |
| 歐洲非投資等級債券基金 | EUR  | J.P. Morgan   | 146           | 12                         | 134           |
|             |      |               |               |                            |               |
| 吉富世界基金      | USD  | J.P. Morgan   | 7,945         | 645                        | 7,300         |
|             |      |               |               |                            |               |
| 全球房地產基金     | USD  | J.P. Morgan   | 8,855         | 708                        | 8,147         |
|             |      |               |               |                            |               |
| 穩定月收益基金     | USD  | J.P. Morgan   | 54,375        | 5,560                      | 48,815        |
| 日本基金        | JPY  | J.P. Morgan   | 1,211,409     | 96,904                     | 1,114,505     |
| 互利歐洲基金      | EUR  | J.P. Morgan   | 162,554       | 13,005                     | 149,549       |
| 互利全球領航基金    | USD  | J.P. Morgan   | 104,269       | 9,360                      | 94,909        |
| 互利美國價值基金    | USD  | J.P. Morgan   | 50,670        | 7,120                      | 43,550        |
| 天然資源基金      | USD  | Goldman Sachs | 20,565        | —                          | 20,565        |
| 科技基金        | USD  | Goldman Sachs | 296,717       | —                          | 296,717       |
| 美國機會基金      | USD  | Goldman Sachs | 339,012       | —                          | 339,012       |
| 亞洲成長基金      | USD  | J.P. Morgan   | 59,235        | 4,739                      | 54,496        |
| 亞洲小型企業基金    | USD  | J.P. Morgan   | 26,239        | 2,102                      | 24,137        |
| 金磚四國基金      | USD  | J.P. Morgan   | 25,583        | 2,047                      | 23,536        |
| 大中華基金       | USD  | J.P. Morgan   | 28,875        | 2,477                      | 26,398        |
| 東歐基金        | EUR  | J.P. Morgan   | 1,740         | 139                        | 1,601         |

## 附註 13 — 證券借貸 (續)

### 基金

|             | 基金貨幣 | 借出代理人       | 總收益<br>以基金貨幣計 | 直接與間接營運<br>成本及費用<br>以基金貨幣計 | 淨收益<br>以基金貨幣計 |
|-------------|------|-------------|---------------|----------------------------|---------------|
| 新興市場月收益基金   | USD  | J.P. Morgan | 1,045         | 84                         | 961           |
| 新興國家基金      | USD  | J.P. Morgan | 16,300        | 1,304                      | 14,996        |
| 新興國家小型企業基金  | USD  | J.P. Morgan | 12,154        | 973                        | 11,181        |
| 潛力歐洲基金      | EUR  | J.P. Morgan | 7,720         | 618                        | 7,102         |
| 歐洲中小型企業基金   | EUR  | J.P. Morgan | 45,139        | 3,611                      | 41,528        |
| 歐洲股票收益基金    | EUR  | J.P. Morgan | 2,629         | 210                        | 2,419         |
| 邊境市場基金      | USD  | J.P. Morgan | 10,378        | 1,111                      | 9,267         |
| 全球平衡基金      | USD  | J.P. Morgan | 13,199        | 1,247                      | 11,952        |
| 全球基金        | USD  | J.P. Morgan | 34,883        | 2,872                      | 32,011        |
| 全球非投資等級債券基金 | USD  | J.P. Morgan | 312           | 25                         | 287           |
| 中小型企業基金     | USD  | J.P. Morgan | 11,467        | 937                        | 10,530        |
| 成長 (歐元) 基金  | EUR  | J.P. Morgan | 584,069       | 50,450                     | 533,619       |

## 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，按各基金於會計年度內的每日平均淨資產的一定百分比 (詳見下文) 計算。如果基金投資於其他 Franklin Templeton 基金，所投資的金額不收管理費。不同基金截至年末所適用的百分比如下。

投資經理公司將由管理公司從向本公司收取的投資管理費中支付報酬。

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

|             | A PF 股 | I 股   | I PF 股 | J 類 | S 股 | S PF 類 | W 股   | 類別<br>P1/P2* | 除 X 股和 Y 股外<br>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   | 類別<br>P1/P2* | 除 X 股和 Y 股外<br>其他類別 |
|------------|--------|-------|--------|--------------|--------------|--------------|-------|--------------|---------------------|
| 吉富世界基金     |        | 0.70% |        |              |              |              | 0.70% |              | 1.00%               |
| 全球穩定月收益基金  |        | 0.60% |        |              |              |              | 0.60% |              | 0.85%               |
| 全球房地產基金    |        | 0.70% |        |              |              |              | 0.70% |              | 1.00%               |
| 波灣富裕債券基金   |        | 0.55% |        |              |              |              | 0.55% |              | 0.75%               |
| 公司債基金      |        | 0.60% |        |              |              |              | 0.60% |              | 0.80%               |
| 穩定月收益基金    |        | 0.60% |        |              |              |              | 0.60% |              | 0.85%               |
| 印度基金       |        | 0.70% |        |              | 最高為<br>0.63% |              | 0.70% |              | 1.00%               |
| 創新科技基金     |        | 0.70% |        |              |              |              | 0.70% |              | 1.00%               |
| 日本基金       |        | 0.70% |        |              | 最高為<br>1.60% | 最高為<br>1.15% | 0.70% |              | 1.00%               |
| 多空策略基金     | 1.30%  | 1.75% | 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<br>0.15% |              | 0.40% |              | 0.65%               |
| 美國機會基金     |        | 0.70% |        |              | 最高為<br>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<br>0.75% |              | 0.90% |              | 1.35%               |
| 金磚四國基金     |        | 1.10% |        |              |              |              |       |              | 1.60%               |
| 大中華基金      |        | 1.10% |        |              |              |              | 1.10% |              | 1.60%               |
| 東歐基金       |        | 1.10% |        |              |              |              | 1.10% |              | 1.60%               |
| 新興國家固定收益基金 |        | 0.70% |        |              | 最高為<br>0.63% |              | 0.70% |              | 1.00%               |
| 新興市場月收益基金  |        | 0.75% |        |              |              |              |       |              | 1.00%               |
| 新興國家基金     |        | 1.00% |        | 最高為<br>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<br>0.60% |              | 0.70% |              | 1.00%               |



## 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   | 類別<br>P1/P2* | 除 X 股和 Y 股外<br>其他類別 |
|-------------|--------|-------|--------|-----|--------------|--------|-------|--------------|---------------------|
| 歐洲中小型企業基金   |        | 0.70% |        |     |              |        | 0.70% |              | 1.00%               |
| 歐洲股票收益基金*   |        | 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<br>0.39% |        | 0.55% |              | 0.75%               |
| 全球氣候變遷基金    |        | 0.70% |        |     | 最高為<br>0.50% |        | 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<br>0.39% |        | 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

管理公司得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。

在截至 2024 年 6 月 30 日止年度，績效費股份適用以下績效費。

| 子基金和股份類別                | 子基金<br>貨幣 | 績效費 | 績效費 (金額<br>以子基金貨幣計) | 平均<br>淨資產<br>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% | 63                  | 0.00%            | 歐元短期利率 |
| S PF (acc) EUR-H1 (避險)  | USD       | 15% | 25,409              | 0.00%            | 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 2024 年 6 月 30 日止之年度，並未與關聯經紀人之間訂立任何交易。

於截至 2024 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、P1 類、X 類和 Y 類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 1.00%，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。

## 附註 19 — 股份類別 (續)

**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 4.00% 的或有遞延售股手續費。另外需收取年費率最高為適用平均淨資產值 0.75% 的維護費，以及年費率為適用平均淨資產值 1.06% 的服務費。這些費用按日累計，扣除後按月付予總經銷商及 / 或他方。從 2011 年起，股份將於購買後七年自動轉換成相同基金的 A 股，公開說明書對此有更詳細的說明。

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

**F 類股**：不收取首次售股手續費，但是若投資者在購股後三年內贖股，將收取最高 3.00% 的或有遞延售股手續費。另外需收取年費率最高為適用平均淨資產值 0.50% 的維護費，以及年費率為適用平均淨資產值 1.00% 的服務費。這些費用按日累計，扣除後按月付予總經銷商及 / 或他方。F 類股將於購買日期後 36 個月屆滿當天或之後在管理公司確定的每月轉換日期免費自動轉換成相同基金的 A 類股。

**G 類股**：不收取首次售股手續費，但是若投資者在購股後三年內贖股，將收取最高 3.00% 的或有遞延售股手續費。另外，需扣除年費率為適用平均淨資產值 0.10% 的維護費及年費率為適用平均淨資產值 1.00% 的服務費。這些費用按日累計，扣除後按月付予總經銷商及 / 或他方。G 類股將於購買日期後 36 個月屆滿當天或之後在管理公司確定的每月轉換日期免費自動轉換成相同基金的 A 類股。

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

**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。

**P1/P2 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。P1/P2 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。(Mdir) & (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。

**dir** 類股：指後綴為「dir」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：

**附註 19 — 股份類別 (續)**

- 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。

\*請參見附註 30 瞭解更多資訊。

**附註 20 — 董事費**

董事會獨立董事就其職責及服務每年獲取固定報酬 350,000 歐元，並因各董事會委員會之成員資格及活動而額外獲得 30,000 歐元之津貼。董事會其他成員自願放棄一切酬金。

**附註 21 — 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 22 — 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、稅費及雜項費 / 開支。

**附註 23 — 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 24 — 交易成本**

交易成本是收購和出售金融資產或債務發生的成本。其中包括支付予代理人、經紀人和交易商的費用和佣金。於截至 2024 年 6 月 30 日止年度，本公司發生以下交易成本：

| 基金名稱        | 貨幣  | 金額 <sup>#</sup> |
|-------------|-----|-----------------|
| 生技領航基金      | USD | 1,729,709       |
|             |     |                 |
| 歐洲非投資等級債券基金 | EUR | 6               |
|             |     |                 |
| 吉富世界基金      | USD | 66,145          |
| 全球穩定月收益基金   | USD | 62,060          |

附註 24 — 交易成本 (續)

| 基金名稱                  | 貨幣  | 金額 <sup>#</sup> |
|-----------------------|-----|-----------------|
| 全球房地產基金               | USD | 93,391          |
| 波灣富裕債券基金              | USD | —               |
| 公司債基金                 | USD | 2,044           |
| 穩定月收益基金               | USD | 1,237,615       |
| 印度基金                  | USD | 5,181,231       |
| 創新科技基金                | USD | 46,148          |
| 日本基金                  | JPY | 5,614,513       |
| 多空策略基金                | USD | 799,768         |
| 互利歐洲基金                | EUR | 648,000         |
| 互利全球領航基金              | USD | 658,891         |
| 互利美國價值基金              | USD | 58,113          |
| 天然資源基金                | USD | 117,600         |
| 精選收益基金                | USD | 4,657           |
| 科技基金                  | USD | 1,568,870       |
| 美元短期票券基金              | USD | —               |
| 美國政府基金                | USD | 5,313           |
| 美國機會基金                | USD | 898,661         |
| 亞洲債券基金                | USD | —               |
| 亞洲成長基金                | USD | 4,612,407       |
| 亞洲小型企業基金              | USD | 1,003,387       |
| 金磚四國基金                | USD | 299,710         |
| 大中華基金                 | USD | 465,724         |
| 東歐基金                  | EUR | 92,438          |
| 新興國家固定收益基金            | USD | —               |
| 新興市場月收益基金             | USD | 49,944          |
| 新興國家基金                | USD | 647,008         |
| 新興國家小型企業基金            | USD | 567,606         |
| 潛力歐洲基金                | EUR | 69,398          |
| 歐洲中小型企業基金             | EUR | 88,002          |
| 歐洲股票收益基金 <sup>*</sup> | EUR | 41,223          |
| 邊境市場基金                | USD | 192,258         |
| 全球平衡基金                | USD | 371,472         |
| 全球債券基金                | USD | 211             |
| 全球氣候變遷基金              | EUR | 531,977         |
| 全球股票收益基金              | USD | 21,906          |
| 全球基金                  | USD | 578,767         |
| 全球非投資等級債券基金           | USD | 162             |
| 中小型企業基金               | USD | 147,815         |
| 全球債券總報酬基金             | USD | 189             |
| 成長 (歐元) 基金            | EUR | 6,913,586       |
| 拉丁美洲基金                | USD | 219,569         |

<sup>\*</sup>請參見附註 1 瞭解基金活動。

<sup>#</sup>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 25 — 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 26 — 總計費用比率**

總費用比率（「TER」）以百分比表示，表示基金截至 2024 年 6 月 30 日止期間之總年化支出與該基金平均淨資產的比率。總費用包括投資經理費、行政及股務代理費、保管費和其他費用。然而，TER 並不包括匯總於「營運及淨資產變動報表」的績效費。

對於今年發行的股份類別，總費用比率作年化處理。

**附註 27 — 全球信貸融資**

由本公司聯同由 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）。

於截至 2024 年 6 月 30 日止之財務年度，本公司未使用環球信貸融資。

**附註 28 — 縮寫****國家/地區**

|     |          |     |       |     |       |     |         |
|-----|----------|-----|-------|-----|-------|-----|---------|
| AGO | 安哥拉      | EGY | 埃及    | KHM | 柬埔寨   | RUS | 俄羅斯     |
| ARE | 阿拉伯聯合大公國 | ESP | 西班牙   | KOR | 韓國    | SAU | 沙烏地阿拉伯  |
| ARG | 阿根廷      | FIN | 芬蘭    | KWT | 科威特   | SEN | 塞內加爾    |
| ARM | 亞美尼亞     | FRA | 法國    | LKA | 斯里蘭卡  | SGP | 新加坡     |
| AUS | 澳洲       | GAB | 加彭    | LUX | 盧森堡   | SLV | 薩爾瓦多    |
| AUT | 奧地利      | GBR | 英國    | MAC | 中國澳門  | SP  | 超國家組織   |
| AZE | 阿塞拜疆     | GEO | 喬治亞   | MAR | 摩洛哥   | SRB | 塞爾維亞    |
| BEL | 比利時      | GGY | 根西    | MEX | 墨西哥   | SVK | 斯洛伐克    |
| BEN | 貝寧       | GHA | 迦納    | MKD | 馬其頓   | SVN | 斯洛文尼亞   |
| BFA | 布吉納法索    | GRC | 希臘    | MLT | 馬爾他   | SWE | 瑞典      |
| BHR | 巴林       | GRD | 格瑞納達  | MNE | 蒙特內哥羅 | SYC | 塞席爾     |
| BHS | 巴哈馬      | GTM | 危地馬拉  | MNG | 蒙古國   | THA | 泰國      |
| BLR | 白俄羅斯     | HKG | 中國香港  | MYS | 馬來西亞  | TTO | 千里達及托巴哥 |
| BMU | 百慕達      | HND | 宏都拉斯  | NAM | 納米比亞  | TUN | 突尼西亞    |
| BRA | 巴西       | HRV | 克羅埃西亞 | NGA | 奈及利亞  | TUR | 土耳其     |
| CAN | 加拿大      | HUN | 匈牙利   | NLD | 荷蘭    | TWN | 台灣      |
| CHE | 瑞士       | IDN | 印尼    | NOR | 挪威    | UGA | 烏干達     |
| CHL | 智利       | IND | 印度    | NZL | 紐西蘭   | UKR | 烏克蘭     |
| CHN | 中國       | IRL | 愛爾蘭   | OMN | 阿曼    | URY | 烏拉圭     |
| CIV | 象牙海岸     | IRQ | 伊拉克   | PAK | 巴基斯坦  | USA | 美國      |
| CMR | 喀麥隆      | ISL | 冰島    | PAN | 巴拿馬   | UZB | 烏茲別克斯坦  |
| COL | 哥倫比亞     | ISR | 以色列   | PER | 秘魯    | VEN | 委內瑞拉    |
| CRI | 哥斯達尼加    | ITA | 義大利   | PHL | 菲律賓   | VGB | 英屬維京群島  |
| CYM | 開曼群島     | JAM | 牙買加   | POL | 波蘭    | VNM | 越南      |
| CZE | 捷克共和國    | JEY | 澤西    | PRI | 波多黎各  | ZAF | 南非      |
| DEU | 德國       | JOR | 約旦    | PRT | 葡萄牙   | ZMB | 尚比亞     |
| DNK | 丹麥       | JPN | 日本    | PRY | 巴拉圭   |     |         |
| DOM | 多米尼加共和國  | KAZ | 哈薩克   | QAT | 卡達    |     |         |
| ECU | 厄瓜多      | KEN | 肯亞    | ROU | 羅馬尼亞  |     |         |

**貨幣**

|     |             |     |        |     |         |     |       |
|-----|-------------|-----|--------|-----|---------|-----|-------|
| AED | 阿拉伯聯合大公國迪拉姆 | GEL | 格魯吉亞拉里 | MXN | 墨西哥披索   | RUB | 俄羅斯盧布 |
| AUD | 澳元          | GHS | 迦納塞地   | MYR | 馬來西亞林吉特 | SAR | 沙烏地亞爾 |



## 附註 28 — 縮寫 (續)

### 貨幣 (續)

|         |        |     |         |     |         |     |        |
|---------|--------|-----|---------|-----|---------|-----|--------|
| BRL     | 巴西里拉   | HKD | 港元      | NAD | 納米比亞元   | SEK | 瑞典克朗   |
| CAD     | 加元     | HUF | 匈牙利福林   | NGN | 奈及利亞奈拉  | SGD | 新加坡元   |
| CHF     | 瑞士法郎   | IDR | 印尼盧比    | NOK | 挪威克朗    | THB | 泰銖     |
| CLP     | 智利披索   | ILS | 以色列新謝克爾 | NZD | 紐西蘭元    | TRY | 土耳其里拉  |
| CNH/CNY | 中國人民幣  | INR | 印度盧比    | OMR | 阿曼里亞爾   | TWD | 新台幣    |
| COP     | 哥倫比亞披索 | ISK | 冰島克朗    | PEN | 秘魯新索爾   | UGX | 烏干達先令  |
| CZK     | 捷克克朗   | JPY | 日圓      | PHP | 菲律賓披索   | USD | 美元     |
| DKK     | 丹麥克朗   | KES | 肯亞先令    | PLN | 波蘭茲羅提   | UYU | 烏拉圭披索  |
| DOP     | 多米尼加披索 | KRW | 韓元      | PYG | 巴拉圭瓜拉尼  | UZS | 烏茲別克索姆 |
| EGP     | 埃及鎊    | KWD | 科威特第納爾  | QAR | 卡達里亞爾   | VND | 越南盾    |
| EUR     | 歐元     | KZT | 哈薩克堅戈   | RON | 羅馬尼亞新列伊 | ZAR | 南非蘭特   |
| GBP     | 英鎊     | MAD | 摩洛哥迪拉姆  | RSD | 塞爾維亞第納爾 |     |        |

## 附註 29 — 增補資訊

在俄羅斯入侵烏克蘭和隨之而至的制裁後，本基金截至 2022 年 2 月 25 日持有的俄羅斯資產已從東歐基金的流動資產中分拆，並分配至在 2022 年 11 月 11 日新成立的七個股份類別（「受限制股份類別」）。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。受限制股份類別均為封閉認購、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。

## 附註 30 — 後續事件

股份類別名稱變更：

於 2024 年 8 月 27 日，附有「PC」代碼的股份類別更名為「Plus」代碼，詳情如下。

「Plus」股票類別屬於配息型股票類別，旨在於正常市場狀況下，以預設的每股淨資產價值年度百分比，提供與收益或資本利得無關的股息分配。

### 現有股份類別名稱

精選收益基金 A (Mdis-pc) USD  
精選收益基金 A (Mdis-pc) SGD-H1  
精選收益基金 A (Mdis-pc) HKD  
精選收益基金 F (Mdis-pc) USD  
美國政府基金 A (Mdis-pc) USD  
美國政府基金 A (Mdis-pc) HKD  
新興市場月收益基金 A (Mdis-pc) USD  
新興市場月收益基金 A (Mdis-pc) HKD

### 更改後的股份類別名稱

精選收益基金 A (Mdis-Plus) USD  
精選收益基金 A (Mdis-Plus) SGD-H1  
精選收益基金 A (Mdis-Plus) HKD  
精選收益基金 F (Mdis-Plus) USD  
美國政府基金 A (Mdis-Plus) USD  
美國政府基金 A (Mdis-Plus) HKD  
新興市場月收益基金 A (Mdis-Plus) USD  
新興市場月收益基金 A (Mdis-Plus) HKD

# 增補資訊 — 未審計

## 投資經理公司

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 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  
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, Canada

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

JENNISON ASSOCIATES LLC  
466 Lexington Avenue  
New York, NY 10017, U.S.A.

LAZARD ASSET MANAGEMENT LLC  
30 Rockefeller Plaza  
New York, NY 10112, U.S.A.

GRAHAM CAPITAL MANAGEMENT L.P.  
40 Highland Avenue  
Rowayton, CT 06853, U.S.A.

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.

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.

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

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  
U.S.A.

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

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

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

ACTUSRAYPARTNERS LIMITED  
香港  
銅鑼灣希慎道 33 號  
利園一期 42 樓 3 室



## 投資經理公司 (續)

### 報告期間投資經理公司結構的變化

從 2023 年 7 月 1 日起生效

Portland Hill Asset Management Limited 退出多空策略基金的管理架構。



從 2023 年 10 月 1 日起生效



從 2023 年 12 月 31 日起生效

Templeton Global Advisors Limited 退出全球氣候變遷基金的管理架構。



從 2024 年 3 月 31 日起生效

Chilton Investment Company, Inc.、P. Schoenfeld Asset Management L.P.、Loomis Sayles & Company, L.P.、One River Asset Management, L.L.C、RV Capital Management Private, Ltd 和 DLD Asset Management, LP 已從多空策略基金的管理架構中移除。

Templeton Asset Management Limited 被任命為全球基金及成長 ( 歐元 ) 基金的附加副投資經理公司。

從 2024 年 6 月 17 日起生效

ActusRay Partners LLC 被任命為多空策略基金的附加副投資經理公司。

從 2024 年 3 月 25 日起生效

Templeton European Dividend Fund 已更名為歐洲股票收益基金。



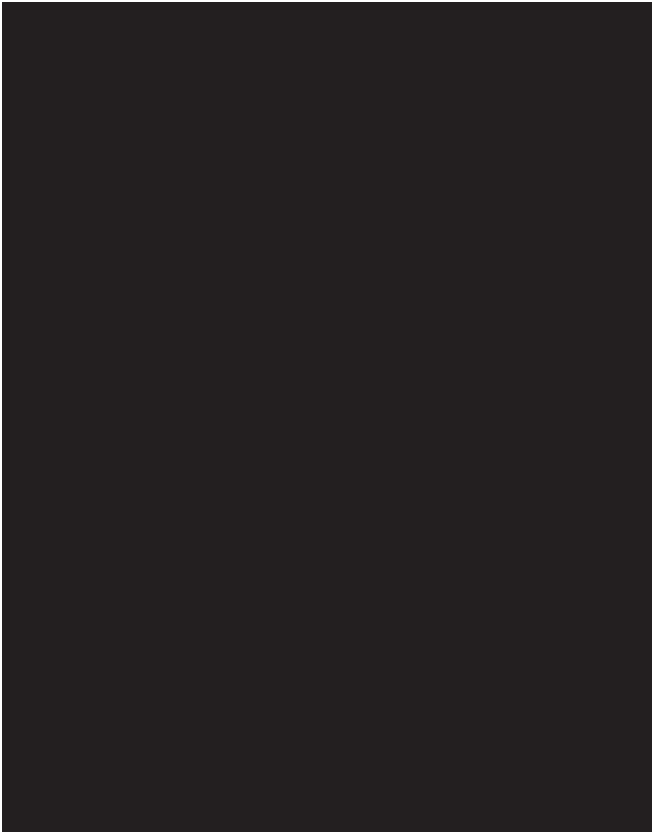
投資經理公司 (續)

截至 2024 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

全球穩定月收益基金  
FRANKLIN ADVISERS, INC.



全球房地產基金  
FRANKLIN TEMPLETON INSTITUTIONAL, LLC



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.

## 投資經理公司 (續)

### 創新科技基金

FRANKLIN ADVISERS, INC.

### 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

JENNISON ASSOCIATES LLC

LAZARD ASSET MANAGEMENT LLC

GRAHAM CAPITAL MANAGEMENT L.P.

APOLLO SA MANAGEMENT, LLC

BARDIN HILL ARBITRAGE UCITS MANAGEMENT LP

RBC GLOBAL ASSET MANAGEMENT (UK) LIMITED

ELECTRON CAPITAL PARTNERS, LLC

CAPITAL FUND MANAGEMENT S.A.

ACTUSRAY PARTNERS LLC

### 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.

### 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.

## 投資經理公司 (續)

### 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

(前稱 Templeton European Dividend Fund)

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 INVESTMENT MANAGEMENT LIMITED

次級投資經理公司

FRANKLIN TEMPLETON INVESTMENTS CORP.

### 全球股票收益基金

TEMPLETON INVESTMENT COUNSEL, LLC.

### 全球基金

TEMPLETON ASSET MANAGEMENT LIMITED

TEMPLETON GLOBAL ADVISORS LIMITED

### 全球非投資等級債券基金

FRANKLIN ADVISERS, INC.



### 中小型企業基金

主要投資經理公司

TEMPLETON INVESTMENT COUNSEL, LLC

次級投資經理公司

FRANKLIN TEMPLETON INVESTMENTS CORP.

### 全球債券總報酬基金

FRANKLIN ADVISERS, INC.



### 成長 (歐元) 基金

TEMPLETON ASSET MANAGEMENT LIMITED

TEMPLETON GLOBAL ADVISORS LIMITED

### 拉丁美洲基金

主要投資經理公司

FRANKLIN ADVISERS, INC.

次級投資經理公司

FRANKLIN TEMPLETON INVESTIMENTOS (Brasil) Ltd.

\*請參見附註 1 瞭解基金活動。

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<br>VaR 限制 |        |        | 參考<br>投資組合                                                                                                                                                                                                                                                                                                                                                       | 模式類別                            | 信賴區間          | 持有<br>期間 | 觀察<br>期間                                 | 槓桿*     |
|--------|------------|---------------------|---------------------|--------|--------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------|---------------|----------|------------------------------------------|---------|
|        |            |                     | 最低                  | 最高     | 平均     |                                                                                                                                                                                                                                                                                                                                                                  |                                 |               |          |                                          |         |
|        |            |                     |                     |        |        |                                                                                                                                                                                                                                                                                                                                                                  |                                 |               |          |                                          |         |
| 多空策略基金 | 絕對風險<br>價值 | 20%<br>( 或 0.2 倍 )  | 10.35%              | 24.48% | 16.21% | 不適用                                                                                                                                                                                                                                                                                                                                                              | 蒙地卡羅模擬法<br>(Hedgemark)          | 第 99 個<br>百分位 | 20 天     | 2023 年 7 月<br>1 日至<br>2024 年 6 月<br>30 日 | 393.21% |
| 精選收益基金 | 相對風險<br>價值 | 200%<br>( 或 2.0 倍 ) | 35.50%              | 41.50% | 38.50% | Bloomberg 指數<br>組成部分：US High<br>Yield (10%)、<br>US Mortgage-<br>Backed (10%)、<br>US Government<br>(10%)、US Credit<br>(Corporates (10%)、<br>US Commercial<br>Mortgage-Backed<br>(5%)、Global<br>Treasury ex-US<br>(10%)、US Dollar<br>Emerging Markets<br>Sovereign (10%)、<br>Emerging Market<br>Local Currency<br>Government (10%)<br>和 Global High Yield<br>(25%) | 蒙地卡羅模擬<br>法 (Bloomberg<br>PORT) | 第 99 個<br>百分位 | 20 天     | 2023 年 7 月<br>1 日至<br>2024 年 6 月<br>30 日 | 19.81%  |
|        |            |                     |                     |        |        |                                                                                                                                                                                                                                                                                                                                                                  |                                 |               |          |                                          |         |

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                            | 槓桿*    |
|-------------|--------|----------------|------------------|--------|--------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------|-----------|------|---------------------------------|--------|
|             |        |                | 最低               | 最高     | 平均     |                                                                                                                                                                                             |                          |           |      |                                 |        |
| 亞洲債券基金      | 相對風險價值 | 200% (或 2.0 倍) | 75.50%           | 84.50% | 81.00% | 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 | 2023 年 7 月 1 日至 2024 年 6 月 30 日 | 52.48% |
| 新興國家固定收益基金  | 相對風險價值 | 200% (或 2.0 倍) | 70.00%           | 94.00% | 82.50% | 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 | 2023 年 7 月 1 日至 2024 年 6 月 30 日 | 25.64% |
|             |        |                |                  |        |        |                                                                                                                                                                                             |                          |           |      |                                 |        |
| 全球債券基金      | 相對風險價值 | 200% (或 2.0 倍) | 77.00%           | 88.00% | 82.00% | 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 | 2023 年 7 月 1 日至 2024 年 6 月 30 日 | 48.27% |
| 全球非投資等級債券基金 | 相對風險價值 | 200% (或 2.0 倍) | 56.00%           | 63.50% | 59.50% | 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 | 2023 年 7 月 1 日至 2024 年 6 月 30 日 | 11.75% |

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                            | 槓桿*    |
|--------|--------|-----------------|------------------|--------|--------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------|-----------|------|---------------------------------|--------|
|        |        |                 | 最低               | 最高     | 平均     |                                                                                                                                                                                                               |                          |           |      |                                 |        |
|        |        |                 |                  |        |        |                                                                                                                                                                                                               |                          |           |      |                                 |        |
| 拉丁美洲基金 | 相對風險價值 | 200% (或 2.0 倍 ) | 84.00%           | 93.00% | 88.50% | 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 | 2023 年 7 月 1 日至 2024 年 6 月 30 日 | 52.98% |

\*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 <sup>1</sup> | 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 |                      |                         |
| 歐洲非投資等級債券基金 | EUR  | 6,774       | —            | —                    | —                       |
| 全球房地產基金     | USD  | 832,820     | 0.85         | —                    | 0.85                    |
| 日本基金        | JPY  | 342,525,135 | 1.77         | —                    | 1.68                    |
| 多空策略基金      | USD  | —           | —            | 1,478,604            | 0.23                    |
| 天然資源基金      | USD  | 3,810,927   | 1.42         | —                    | 1.42                    |
| 精選收益基金      | USD  | —           | —            | 751,181              | 0.14                    |
| 科技基金        | USD  | 7,358,270   | 0.06         | —                    | 0.06                    |
| 亞洲成長基金      | USD  | 2,518,502   | 0.14         | —                    | 0.14                    |
| 亞洲小型企業基金    | USD  | 2,641,398   | 0.26         | —                    | 0.25                    |
| 金磚四國基金      | USD  | 142,130     | 0.04         | —                    | 0.04                    |
| 大中華基金       | USD  | 1,310,034   | 0.52         | —                    | 0.50                    |
| 東歐基金        | EUR  | 638,933     | 0.49         | —                    | 0.48                    |
| 新興市場月收益基金   | USD  | 128,290     | 0.12         | —                    | 0.12                    |
| 新興國家基金      | USD  | 1,014,082   | 0.14         | —                    | 0.14                    |
| 新興國家小型企業基金  | USD  | 773,588     | 0.21         | —                    | 0.21                    |
| 歐洲中小型企業基金   | EUR  | 1,088,653   | 1.29         | —                    | 1.20                    |
| 邊境市場基金      | USD  | 186,044     | 0.07         | —                    | 0.07                    |
| 全球平衡基金      | USD  | 2,314,200   | 0.48         | —                    | 0.47                    |
| 中小型企業基金     | USD  | 2,742,787   | 2.88         | —                    | 2.77                    |

<sup>(1)</sup> 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 |
|-------------|------|-------|--------------|
| 歐洲非投資等級債券基金 | EUR  | 比利時政府 | 13,910       |



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，<br>以基金貨幣計 |
|------------|------|---------------|------------------|
| 全球房地產基金    | USD  | 美國政府          | 872,708          |
| 日本基金       | JPY  | 美國政府          | 362,291,095      |
| 天然資源基金     | USD  | 美國政府          | 4,008,944        |
| 科技基金       | USD  | 卡達政府          | 7,709,951        |
| 亞洲成長基金     | USD  | 美國政府          | 2,686,109        |
| 亞洲成長基金     | USD  | 大不列顛暨北愛爾蘭聯合王國 | 24               |
| 亞洲小型企業基金   | USD  | 美國政府          | 1,065,686        |
| 亞洲小型企業基金   | USD  | 大不列顛暨北愛爾蘭聯合王國 | 1,580,167        |
| 亞洲小型企業基金   | USD  | 比利時政府         | 313,446          |
| 金磚四國基金     | USD  | 美國政府          | 150,427          |
| 大中華基金      | USD  | 法國政府          | 66,106           |
| 大中華基金      | USD  | 美國政府          | 952,444          |
| 大中華基金      | USD  | 大不列顛暨北愛爾蘭聯合王國 | 94,040           |
| 大中華基金      | USD  | 比利時政府         | 442,082          |
| 大中華基金      | USD  | 奧地利政府         | 8,604            |
| 大中華基金      | USD  | 芬蘭政府          | 1,729            |
| 東歐基金       | EUR  | 美國政府          | 678,375          |
| 東歐基金       | EUR  | 大不列顛暨北愛爾蘭聯合王國 | 6                |
| 新興市場月收益基金  | USD  | 美國政府          | 136,292          |
| 新興國家基金     | USD  | 美國政府          | 1,075,236        |
| 新興國家小型企業基金 | USD  | 美國政府          | 213,286          |
| 新興國家小型企業基金 | USD  | 大不列顛暨北愛爾蘭聯合王國 | 606,196          |
| 歐洲中小型企業基金  | EUR  | 美國政府          | 798,660          |
| 歐洲中小型企業基金  | EUR  | 大不列顛暨北愛爾蘭聯合王國 | 6                |
| 歐洲中小型企業基金  | EUR  | 比利時政府         | 776,493          |
| 邊境市場基金     | USD  | 美國政府          | 238,498          |
| 邊境市場基金     | USD  | 比利時政府         | 45               |
| 全球平衡基金     | USD  | 法國政府          | 491,448          |
| 全球平衡基金     | USD  | 大不列顛暨北愛爾蘭聯合王國 | 700,726          |
| 全球平衡基金     | USD  | 比利時政府         | 1,679,047        |
| 全球平衡基金     | USD  | 奧地利政府         | 68,150           |
| 全球平衡基金     | USD  | 芬蘭政府          | 13,696           |
| 中小型企業基金    | USD  | 美國政府          | 1,321,093        |
| 中小型企業基金    | USD  | 大不列顛暨北愛爾蘭聯合王國 | 1,689,286        |
| 中小型企業基金    | USD  | 比利時政府         | 55               |

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，<br>以基金貨幣計 |
|--------|------|-------|------------------|
| 多空策略基金 | USD  | 美國財政部 | 292,616          |

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 <sup>1</sup><br>總量<br>以基金貨幣計 |
|--------|------|---------------|----------------------------------|
| 多空策略基金 | USD  | Goldman Sachs | 18,228                           |
| 多空策略基金 | USD  | Citigroup     | 345,536                          |
| 多空策略基金 | USD  | Citibank      | 255,986                          |
| 多空策略基金 | USD  | Deutsche Bank | 820,402                          |
| 多空策略基金 | USD  | J.P. Morgan   | 38,452                           |
| 精選收益基金 | USD  | BNP Paribas   | 751,181                          |

<sup>(1)</sup> 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，<br>以基金貨幣計 |
|-------------|------|-------|-----------|-------|------------------|
|             |      |       |           |       |                  |
| 歐洲非投資等級債券基金 | EUR  | 主權    | 超過 1 年    | EUR   | 13,910           |
|             |      |       |           |       |                  |
| 全球房地產基金     | USD  | 財政部票據 | 超過 1 年    | USD   | 872,708          |
|             |      |       |           |       |                  |
| 日本基金        | JPY  | 財政部票據 | 超過 1 年    | USD   | 362,291,095      |
| 天然資源基金      | USD  | 財政部票據 | 超過 1 年    | USD   | 4,008,944        |
| 科技基金        | USD  | 主權    | 超過 1 年    | USD   | 7,709,951        |
| 亞洲成長基金      | USD  | 主權    | 超過 1 年    | GBP   | 24               |
| 亞洲成長基金      | USD  | 財政部債券 | 超過 1 年    | USD   | 2,686,109        |
| 亞洲小型企業基金    | USD  | 主權    | 超過 1 年    | EUR   | 313,446          |
| 亞洲小型企業基金    | USD  | 主權    | 超過 1 年    | GBP   | 1,580,167        |
| 亞洲小型企業基金    | USD  | 財政部債券 | 超過 1 年    | USD   | 582,851          |
| 亞洲小型企業基金    | USD  | 財政部票據 | 超過 1 年    | USD   | 475,823          |
| 亞洲小型企業基金    | USD  | 財政部票據 | 3 至 12 個月 | USD   | 7,012            |
| 金磚四國基金      | USD  | 財政部票據 | 超過 1 年    | USD   | 150,427          |
| 大中華基金       | USD  | 主權    | 超過 1 年    | EUR   | 506,068          |
| 大中華基金       | USD  | 主權    | 超過 1 年    | GBP   | 94,040           |
| 大中華基金       | USD  | 財政部債券 | 超過 1 年    | USD   | 497,594          |
| 大中華基金       | USD  | 財政部票據 | 超過 1 年    | USD   | 438,169          |
| 大中華基金       | USD  | 主權    | 1 至 3 個月  | EUR   | 1,729            |
| 大中華基金       | USD  | 國庫券   | 1 至 3 個月  | USD   | 428              |
| 大中華基金       | USD  | 財政部票據 | 1 至 3 個月  | USD   | 7,420            |
| 大中華基金       | USD  | 主權    | 3 至 12 個月 | EUR   | 10,724           |
| 大中華基金       | USD  | 國庫券   | 3 至 12 個月 | USD   | 4                |
| 大中華基金       | USD  | 財政部票據 | 3 至 12 個月 | USD   | 3,677            |
| 大中華基金       | USD  | 國庫券   | 1 至 4 週   | USD   | 5,152            |
| 東歐基金        | EUR  | 主權    | 超過 1 年    | GBP   | 6                |
| 東歐基金        | EUR  | 財政部債券 | 超過 1 年    | USD   | 678,375          |
| 新興市場月收益基金   | USD  | 財政部票據 | 超過 1 年    | USD   | 124,315          |
| 新興市場月收益基金   | USD  | 財政部票據 | 3 至 12 個月 | USD   | 11,977           |
| 新興國家基金      | USD  | 財政部票據 | 超過 1 年    | USD   | 979,228          |
| 新興國家基金      | USD  | 財政部票據 | 3 至 12 個月 | USD   | 96,008           |
| 新興國家小型企業基金  | USD  | 主權    | 超過 1 年    | GBP   | 606,196          |
| 新興國家小型企業基金  | USD  | 財政部債券 | 超過 1 年    | USD   | 50,798           |
| 新興國家小型企業基金  | USD  | 財政部票據 | 超過 1 年    | USD   | 141,736          |
| 新興國家小型企業基金  | USD  | 財政部票據 | 3 至 12 個月 | USD   | 20,752           |

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，<br>以基金貨幣計 |
|-----------|------|-------|-----------|-------|------------------|
| 歐洲中小型企業基金 | EUR  | 主權    | 超過 1 年    | EUR   | 776,493          |
| 歐洲中小型企業基金 | EUR  | 主權    | 超過 1 年    | GBP   | 6                |
| 歐洲中小型企業基金 | EUR  | 財政部債券 | 超過 1 年    | USD   | 798,660          |
| 邊境市場基金    | USD  | 主權    | 超過 1 年    | EUR   | 45               |
| 邊境市場基金    | USD  | 財政部債券 | 超過 1 年    | USD   | 238,498          |
| 全球平衡基金    | USD  | 主權    | 超過 1 年    | EUR   | 2,153,704        |
| 全球平衡基金    | USD  | 主權    | 超過 1 年    | GBP   | 700,726          |
| 全球平衡基金    | USD  | 主權    | 1 至 3 個月  | EUR   | 13,696           |
| 全球平衡基金    | USD  | 主權    | 3 至 12 個月 | EUR   | 84,941           |
|           |      |       |           |       |                  |
| 中小型企業基金   | USD  | 主權    | 超過 1 年    | EUR   | 55               |
| 中小型企業基金   | USD  | 主權    | 超過 1 年    | GBP   | 1,689,286        |
| 中小型企業基金   | USD  | 財政部債券 | 超過 1 年    | USD   | 613,494          |
| 中小型企業基金   | USD  | 財政部票據 | 超過 1 年    | USD   | 707,599          |

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<br>貨幣 | 到期   | 註冊國家 | 證券借貸毛額<br>以基金貨幣計 |
|-------------|----------|------|------|------------------|
|             |          |      |      |                  |
| 歐洲非投資等級債券基金 | EUR      | 開放期限 | 瑞士   | 6,774            |
|             |          |      |      |                  |
| 全球房地產基金     | USD      | 開放期限 | 美國   | 832,820          |
|             |          |      |      |                  |
| 日本基金        | JPY      | 開放期限 | 美國   | 342,525,135      |
| 天然資源基金      | USD      | 開放期限 | 美國   | 3,810,927        |
| 科技基金        | USD      | 開放期限 | 英國   | 7,358,270        |
| 亞洲成長基金      | USD      | 開放期限 | 美國   | 2,518,502        |
| 亞洲小型企業基金    | USD      | 開放期限 | 瑞士   | 144,832          |
| 亞洲小型企業基金    | USD      | 開放期限 | 美國   | 2,496,566        |
| 金磚四國基金      | USD      | 開放期限 | 美國   | 142,130          |
| 大中華基金       | USD      | 開放期限 | 美國   | 905,448          |
| 大中華基金       | USD      | 開放期限 | 瑞士   | 404,586          |
| 東歐基金        | EUR      | 開放期限 | 美國   | 638,933          |
| 新興市場月收益基金   | USD      | 開放期限 | 美國   | 128,290          |
| 新興國家基金      | USD      | 開放期限 | 美國   | 1,014,082        |
| 新興國家小型企業基金  | USD      | 開放期限 | 美國   | 773,588          |
|             |          |      |      |                  |
| 歐洲中小型企業基金   | EUR      | 開放期限 | 英國   | 99,612           |
| 歐洲中小型企業基金   | EUR      | 開放期限 | 美國   | 624,378          |
| 歐洲中小型企業基金   | EUR      | 開放期限 | 瑞士   | 364,663          |
| 邊境市場基金      | USD      | 開放期限 | 英國   | 186,044          |
| 全球平衡基金      | USD      | 開放期限 | 瑞士   | 2,314,200        |
|             |          |      |      |                  |
| 中小型企業基金     | USD      | 開放期限 | 英國   | 229,340          |
| 中小型企業基金     | USD      | 開放期限 | 美國   | 2,513,447        |

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，<br>以基金貨幣計 |
|--------|------|-------|--------|-------|------------------|
| 多空策略基金 | USD  | 現金    | 開放期限   | USD   | 60,000           |
| 多空策略基金 | USD  | 主權    | 超過 1 年 | USD   | 292,616          |
| 精選收益基金 | USD  | 現金    | 開放期限   | EUR   | 511,997          |

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 | 總報酬交換毛額 <sup>1</sup><br>以基金貨幣計 |
|--------|------|-----------|------|--------------------------------|
| 多空策略基金 | USD  | 3 至 12 個月 | 美國   | 33,918                         |
| 多空策略基金 | USD  | 3 至 12 個月 | 美國   | 18,228                         |
| 多空策略基金 | USD  | 2 至 6 天   | 美國   | 311,618                        |
| 多空策略基金 | USD  | 2 至 6 天   | 美國   | 255,986                        |
| 多空策略基金 | USD  | 2 至 6 天   | 美國   | 38,452                         |
| 多空策略基金 | USD  | 2 至 6 天   | 德國   | 820,402                        |
| 精選收益基金 | USD  | 1 至 3 個月  | 法國   | 751,181                        |

<sup>(1)</sup> 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 International Bank 和 JPMorgan Chase Bank, N.A.，倫敦分行保管。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 2024 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<br>持有的現金 | 作為抵押品<br>持有的主權債券 |
|----------|-------------|-------|----------------|------------------|
|          |             |       |                |                  |
| 日本基金     | J.P. Morgan | USD   | —              | 274,963          |
| 多空策略基金   | Citibank    | USD   | 60,000         | —                |
| 多空策略基金   | J.P. Morgan | USD   | —              | 292,616          |
| 精選收益基金   | BNP Paribas | EUR   | 478,000        | —                |
|          |             |       |                |                  |
| 全球氣候變遷基金 | J.P. Morgan | EUR   | 553,000        | —                |

**不良證券**

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

不良證券曝險如下，為截至 2024 年 6 月 30 日的數字：

| 基金          | 風險<br>佔淨資產的百分比 |
|-------------|----------------|
|             |                |
| 全球穩定月收益基金   | 0.85           |
| 公司債基金       | 1.23           |
| 穩定月收益基金     | 1.48           |
| 精選收益基金      | 0.53           |
|             |                |
| 新興國家固定收益基金  | 1.27           |
| 全球非投資等級債券基金 | 0.95           |

**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 12 個月期的基金平均淨資產。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      | 6.57%   |
|             |         |
| 歐洲非投資等級債券基金 | 90.99%  |
|             |         |

## 投資組合週轉率 (續)

| 基金          | 投資組合週轉率  |
|-------------|----------|
| 吉富世界基金      | 36.54%   |
| 全球穩定月收益基金   | 73.96%   |
| 全球房地產基金     | 31.15%   |
| 波灣富裕債券基金    | 0.91%    |
| 公司債基金       | 37.51%   |
| 穩定月收益基金     | (69.92)% |
| 印度基金        | (31.38)% |
| 創新科技基金      | 9.22%    |
| 日本基金        | (69.11)% |
| 多空策略基金      | 166.88%  |
| 互利歐洲基金      | 34.88%   |
| 互利全球領航基金    | 41.20%   |
| 互利美國價值基金    | 44.77%   |
| 天然資源基金      | (76.71)% |
| 精選收益基金      | (12.31)% |
| 科技基金        | (23.14)% |
| 美元短期票券基金    | 不適用      |
| 美國政府基金      | (42.01)% |
| 美國機會基金      | (5.05)%  |
| 亞洲債券基金      | 42.70%   |
| 亞洲成長基金      | 12.69%   |
| 亞洲小型企業基金    | (35.09)% |
| 金磚四國基金      | 14.45%   |
| 大中華基金       | 28.14%   |
| 東歐基金        | (34.09)% |
| 新興國家固定收益基金  | 86.31%   |
| 新興市場月收益基金   | 42.83%   |
| 新興國家基金      | 4.62%    |
| 新興國家小型企業基金  | (2.80)%  |
| 潛力歐洲基金      | 1.67%    |
| 歐洲中小型企業基金   | 24.65%   |
| 歐洲股票收益基金*   | 79.96%   |
| 邊境市場基金      | (7.10)%  |
| 全球平衡基金      | 87.09%   |
| 全球債券基金      | 24.64%   |
| 全球氣候變遷基金    | 21.17%   |
| 全球股票收益基金    | 8.69%    |
| 全球基金        | 70.36%   |
| 全球非投資等級債券基金 | (11.21)% |
| 中小型企業基金     | 82.86%   |
| 全球債券總報酬基金   | 53.95%   |
| 成長 (歐元) 基金  | 67.70%   |
| 拉丁美洲基金      | (33.26)% |

\*請參見附註 1 瞭解基金活動。

**投資組合週轉率 (續)****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 2023 年 9 月 30 日止之年度支付的固定報酬總額 <sup>*,**</sup>                      | € 39,119,018 |
| FTIS 及其代表於截至 2023 年 9 月 30 日止之年度支付的可變報酬總額                                      | € 31,718,728 |
| FTIS 及其代表於截至 2023 年 9 月 30 日的員工數量                                              | 601          |
| FTIS 及其代表於截至 2023 年 9 月 30 日止之年度向高階經理支付的報酬總額 <sup>*,**</sup>                   | € 19,827,601 |
| FTIS 及其代表於截至 2023 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 <sup>*,**,***</sup> | € —          |

<sup>\*</sup>FTIS 支付的報酬總額已根據 FTISF 於截至 2023 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。

<sup>\*\*</sup>FTIS 代表支付的報酬總額已根據 UCITS 於截至 2023 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 FTISF 分配。

<sup>\*\*\*</sup>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](http://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 Alternative Funds 的其他資訊，可從 Franklin Templeton 以下辦事處獲取：

### 歐洲

#### 法國

##### FRANKLIN TEMPLETON INTERNATIONAL SERVICES

S.à r.l.,

法國分公司

14, Bd de la Madeleine

F-75008 Paris

電話：+33 1 89 82 00 10 傳真：+352 46 66 67 508

電子郵件：ParisCDS@franklintempleton.com

#### 德國及奧地利

##### FRANKLIN TEMPLETON INTERNATIONAL SERVICES

S.à r.l.,

Niederlassung Deutschland

Mainzer Landstr.16

Postfach 11 18 03

60325 Frankfurt, Germany

電話：+49 69 808 83 316 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

電子郵件：info@franklintempleton.de

#### 義大利

##### FRANKLIN TEMPLETON INTERNATIONAL SERVICES

S.à r.l.,

義大利分公司

Corso Italia n.1

20122 Milano, Italy

電話：+39 02 3621 3320 傳真：+352 46 66 76

義大利免費號碼：800 915 919

電子郵件：servizioclientimilano@franklintempleton.com

#### 盧森堡、荷蘭及比利時

##### FRANKLIN TEMPLETON INTERNATIONAL SERVICES

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8A, rue Albert Borschette, L-1246 Luxembourg

B.P. 169, L-2011 Luxembourg

盧森堡大公國

電話：+352 27 94 0990 傳真：+352 46 66 76

電子郵件：lucs@franklintempleton.com

##### FRANKLIN TEMPLETON INTERNATIONAL SERVICES

S.à r.l.,

比利時分公司

rue Belliard 40

1040 Brussels

比利時

電話：+32 2 289 62 00 傳真：+32 2 289 62 19

### 西班牙

##### FRANKLIN TEMPLETON INTERNATIONAL SERVICES

S.à r.l.,

西班牙分公司

Calle de José Ortega y Gasset 29

28006 Madrid, Spain

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電子郵件：operaciones@franklintempleton.com

### 瑞士

##### FRANKLIN TEMPLETON SWITZERLAND LTD

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電話：+41 (0) 44 217 81 81 傳真：+41 (0) 44 217 81 82

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### 英國

##### FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Cannon Place, 78 Cannon Street

London EC4N 6HL, United Kingdom

電話：+44 (0) 207 073 8500 傳真：+44 (0) 207 073 8700

英國免費號碼：0800 305 306

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##### FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

P.O. BOX 24064, Edinburgh EH3 1EX, United Kingdom

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### 波蘭、捷克、斯洛伐克、匈牙利和其他中東歐國家

#### 波蘭分公司

Rondo ONZ 1, 00-124 Warsaw, Poland

Tel +48 61 271 74 71 傳真 +352 46 66 67 511

電話 +48 22 541 75 88 ( 僅適用於波蘭散戶 )

電子郵件：ClientServiceCEE@franklintempleton.com

### 亞洲

#### 香港

##### FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED

香港中環金融街八號

國際金融中心二期 62 樓

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**新加坡**

**TEMPLETON ASSET MANAGEMENT LTD**

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#38-03 Suntec Tower One  
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電話：+65 6337 3933 傳真：+65 6332 2296  
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**台灣**

**FRANKLIN TEMPLETON SECURITIES INVESTMENT  
CONSULTING (SINOAM) INC.\***

台北市忠孝東路  
4 段  
87 號 8 樓  
電話：886 2 2781 0088 傳真：886 2 2781 7788  
電子郵件：service@franklin.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。

**北美洲及南美洲**

**美國**

**FRANKLIN TEMPLETON INVESTMENTS**

國際過戶代理  
Client Dealer Services – Offshore Dept.  
100 Fountain Parkway, 2nd Floor  
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**中東和非洲**

**南非**

**FRANKLIN TEMPLETON INVESTMENTS SA (PTY) LTD**

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**阿拉伯聯合大公國**

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LTD**

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**Grand Duchy of  
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AUDITED ANNUAL REPORT

# FRANKLIN TEMPLETON INVESTMENT FUNDS

société d'investissement à capital variable

June 30, 2024



FRANKLIN  
TEMPLETON



# FRANKLIN TEMPLETON INVESTMENT FUNDS

société d'investissement à capital variable

## AUDITED ANNUAL REPORT

For the year ended June 30, 2024

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. The auditor's reports and SFDR disclosures can be found in the unabridged version of the annual report.



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# General Information

As at June 30, 2024

## **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*

Independent Director

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

*Virginie Lagrange*

Independent Director

6 op der Kaul

L-5320 Contern

Grand Duchy of Luxembourg

*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:**

VIRTUS PARTNERS FUND SERVICES LUXEMBOURG

S.à r.l.

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

# Report of the Board of Directors

## The Board of Directors

### Chairman

#### **Gregory E. Johnson**

*Director since November 28, 2003*

Greg Johnson (63) 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\***

*Director since November 30, 1994*

Mark Holowesko (64) is the founding Partner and Chief Executive Officer of Holowesko Partners Ltd (HPL). Mr. Holowesko 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 his leadership HPL has enjoyed steady and consistent growth and now stands as one of the premier global equity hedge firms in the industry.

Mr. Holowesko'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, Mr. Holowesko became the Director of Research of the Templeton Global Equity Funds and later, in 1996, assumed the role of Chief Investment Officer.

Mr. Holowesko 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. Mr. Holowesko was Director, President & Head of Investments of Templeton Global Advisors Ltd. from 1992 to 2000.

#### **William C. P. Lockwood\***

*Director since December 1, 2014*

William Lockwood (68) joined Franklin Templeton in 1992 and served as General Manager of the Franklin Templeton Luxembourg subsidiary and Franklin Templeton Investment Funds until December 2005. From December 2005 until January 2014, he was Conducting Officer of Franklin Templeton Investment Funds and of Franklin Templeton International Services S.à r.l. subsequently. The Conducting Officer role was a management, oversight and governance role under the EU UCITS legislation reporting directly to the Board of Franklin Templeton Investment Funds. Mr Lockwood has been working in the financial services industry in Luxembourg since 1982. He is a Scottish Chartered Accountant and a Member of the Chartered Institute for Securities & Investment, London. He has served as a director and international vice chairman of the Luxembourg Fund Industry Association (ALFI) and as a council member of the Institute of Chartered Accountants of Scotland.

## Report of the Board of Directors (continued)

### The Board of Directors (continued)

#### **Jed A. Plafker**

*Director since April 13, 2017*

Mr. Plafker (53) 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.

#### **Craig S. Tyle**

*Director since December 20, 2022*

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 is also Director of Irish domiciled Franklin Templeton funds. He 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\***

*Director since November 30, 2022*

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).

## Report of the Board of Directors (continued)

### The Board of Directors (continued)

#### **Joseph La Rocque\***

*Director since November 30, 2022*

Joseph La Rocque (57) 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 US, UK 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.

#### **Virginie Lagrange\***

*Director since November 30, 2023*

Virginie Lagrange (53) is the current Chair of the Luxembourg Institute of Directors (ILA). She is an Independent Director certified by INSEAD and ILA and a Chartered Accountant. She sits / chairs Boards, Audit / Risk Committees and Remuneration / Nomination Committees of several Insurance Companies, Banks, Management Companies and Funds. She has 30 years of experience in the Bank and Investment Fund industry in Luxembourg. She started as bank auditor at Ernst & Young in 1993. In 2000 she joined UBS as Head Internal Audit and then as Chief Risk Officer. In 2009 she became Chief Financial Officer at Credit Suisse and in 2010 she joined Nomura Bank Luxembourg as Chief Internal Auditor before being promoted Chief Administrative Officer. Virginie holds a Master in Management from the French Ecole de Commerce of Marseille. She speaks fluent French, German and English.

*\*Independent directors*

## Roles and Responsibilities of the Board

The responsibilities of the Board is governed by the Luxembourg law. With respect to the annual accounts of the Company, the duties of the Directors are governed by the law of December 10, 2010 on, inter alia, the accounting and annual accounts of undertakings for collective investment and by the law of December 17, 2010, as amended, relating to undertakings for collective investment.

A management agreement between the Company and Franklin Templeton International Services S.à r.l. (the "Management Company") sets out the matters over which the Management Company has authority under chapter 15 of the law December 17, 2010. This includes the investment management of the assets of the Company, the administration of the Company and the implementation of the Company's distribution and marketing policies.

Prior to each Board meeting the Directors receive detailed and timely information allowing them to be prepared for the items under discussion during the meeting. For each quarterly meeting, as well as for any additional meeting where this could be relevant, the Board receives reports from, among the other contributors, the Management Company and the investment managers, as appropriate. Senior representatives for each function attend the Board meetings by invitation to enable the Directors to question the reports presented to them.

The Board has organized two sub-committees composed of Board members to enhance the level of governance and allow a more thorough and efficient review of the relevant materials and information.

The Board Operations, Valuation and Audit Committee ("BOVAC") chaired by Ms. Lagrange is convened quarterly in conjunction with the meetings of the Board of the Directors of the Company. It receives materials, updates and insights from relevant internal and external functions, approves matters within its competences, and recommends approvals to the full Board of Directors where necessary. It reports back to the full Board of Directors at the quarterly full Board of Directors' meeting.

## Report of the Board of Directors (continued)

### The Board of Directors (continued)

The Board Product Approval Committee ("BPAC") chaired by Mr. Tyle is focused on matters relevant, or impacting shareholders, from a product standpoint. It is convened on an ad-hoc basis, it receives materials from internal and external relevant functions to instruct its decisions. It may approve matters within its competences and recommend approvals to the full Board of Directors where necessary. It reports back to the full Board of Directors at the next opportunity.

The Directors take decisions in the interest of the Company and its Shareholders, as a whole, and refrain from taking part in any deliberation or decision which may create a conflict of interest between their personal interests and those of the Company and its Shareholders.

The Prospectus and the Management Company's policy on conflict of interest provide further details in this respect. the Management Company's policy on conflict of interest is available at the following link:

International Conflict of Interest Policy Overview<sup>1</sup>

The Board and its members can take independent professional advice at the Company's expenses, where considered necessary.

## THE FUND

At June 30, 2024 Franklin Templeton Investment Funds ("FTIF", or the "Company") had assets under management of USD 69.13 billion, up from USD 61.17 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 Closures

Franklin Emerging Market Sovereign Debt Hard Currency Fund was put into liquidation effective April 15, 2024 and closed with a final NAV on April 29, 2024.

Franklin Global Aggregate Bond Fund was put into liquidation effective January 15, 2024 and closed with a final NAV on January 25, 2024.

Franklin NextStep Dynamic Growth Fund was put into liquidation effective November 27, 2023 and closed with a final NAV on December 5, 2023.

Franklin NextStep Stable Growth Fund was put into liquidation effective November 27, 2023 and closed with a final NAV on December 5, 2023.

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

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, 2024, please refer to the Statistical Information section.

### Corporate Governance and ALFI Code of Conduct

The Board is responsible for monitoring that a high level of corporate governance is met and considers that the Company is committed to comply with the best practises and standards of the Luxembourg fund industry.

In that sense, the Board has adopted the ALFI Code of Conduct (the "Code"), which provides principles of good practice.

<sup>1</sup><https://franklintempletonprod.widen.net/s/vsdwgh9nbm/mifid-ii-conflicts-of-interest-policy>

## Report of the Board of Directors (continued)

### The Board of Directors (continued)

The Code is available at the following link:

ALFI Code of Conduct<sup>2</sup>

The Board confirms that in the course of the financial year in scope the Company has adhered to the principles of the Code and followed the recommendations provided therein.

The Board has actioned the improvements that were deemed appropriate as a result of the recurring annual review performed to ensure ongoing compliance with the Code.

### Environmental Social Governance (“ESG”)

In accordance with Article 11(1) of Regulation (EU) 2019/2088, for financial products promoting environmental or social characteristics or having sustainable investments as their objective, the information on the environmental or social characteristics or sustainable investment is provided in the Additional Information section of the annual report.

### Final Considerations

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.

### Subsequent Events

Please refer to Note 30 for details of subsequent events after the year-end.

**THE BOARD OF DIRECTORS**  
Luxembourg, July 2024

<sup>2</sup> [https://www.alfi.lu/getattachment/50c22f50-3f25-4e45-b296-222c630f842e/app\\_data-import-alfi-alfi-code-of-conduct-update-2022.pdf](https://www.alfi.lu/getattachment/50c22f50-3f25-4e45-b296-222c630f842e/app_data-import-alfi-alfi-code-of-conduct-update-2022.pdf)



# Report of the Investment Managers

## Year to June 30, 2024

Global equities overall rose substantially during the 12-month period ended 30 June 2024. Following the volatility during August through October 2023, equities worldwide trended higher during the rest of the 12-month period amid artificial intelligence (AI)-enthusiasm, a generally improving economic outlook, the eventual start of interest-rate cuts in Europe in June, and hopes for rate cuts in the United States and the United Kingdom in 2024's second half. Nonetheless, investors remained concerned about the ongoing Russia-Ukraine war, the outbreak of war between Israel and Hamas, and various political developments in Europe during 2024's busy election cycle. As measured by MSCI indexes in US-dollar (USD) terms, developed market equities—driven by the strong performance of US stocks—outperformed a global index, while emerging market and frontier market stocks significantly trailed it. In terms of investment style, global growth stocks considerably outpaced global value stocks.

European stocks advanced during the 12-month period, aided by generally resilient economic growth, the European Central Bank's (ECB's) interest-rate cut in June and investor optimism the Bank of England (BoE) might follow suit in August. Despite the heightened volatility towards period-end due to the announcements of snap elections in France and the United Kingdom, all of the region's developed and emerging equity markets ended the period higher, all in USD terms. On the economic front, the eurozone's GDP grew at a modest rate sequentially in 2024's first quarter after contracting in the previous quarter. The currency bloc's manufacturing activity contracted in June for the 24th successive month, while its services activity expanded for the fifth consecutive month. The ECB cut its key refinancing rate at its June meeting, following nine months of holding the rate at a two-decade high. In the United Kingdom, GDP expanded sequentially in the first quarter after contracting for two consecutive quarters, indicating the country exited a technical recession. Following a contraction in April, UK manufacturing activity returned to growth in May and continued expanding in June, while services activity expanded in June for the eighth successive month. After raising its key bank rate in August 2023, the BoE left it unchanged during the rest of the period, holding it at the highest level in more than 16 years.

US stocks outperformed gauges of developed, emerging and frontier market equities for the 12 months under review, all in USD terms. Following the volatile months of August through October 2023, major US indexes repeatedly reached new record highs during the rest of the period amid AI fervour, stronger-than-expected earnings reports, and hopes for interest-rate cuts in the latter part of 2024. After raising the federal funds target rate in July 2023 to the highest level in more than two decades, the US Federal Reserve (Fed) paused during the rest of the period as it waited for additional data that would give it greater confidence that inflation is moving towards its 2.0% long-run goal. Annual inflation, as measured by the core personal consumption expenditures price index—the Fed's preferred inflation gauge—rose in May at the slowest rate since March 2021 but remained above the Fed's target. The US labour market cooled during the period but remained resilient. Meanwhile, gross domestic product (GDP) expanded in 2024's first quarter at a significantly slower annual rate than in the prior two quarters. Manufacturing activity contracted during most of the period except for a slight expansion in March 2024, while services activity rose during most of the period except for contractions in April and June.

In credit markets, outside of non-eurozone Europe, sovereign bond yields were generally higher over the period under review across both developed and emerging markets. The yield on the 10-year US Treasury note rose by 56 basis points (bps) to 4.40% over the period, as economic developments in the United States pushed back investor expectations of interest-rate cuts. In the eurozone, increases were more subdued, with the yield on the 10-year German Bund rising by 11 bps to 2.50%; outside the eurozone, sovereign bond yields generally fell in Europe's developed and emerging markets. Emerging Asian and Latin American government bond yields were mostly higher over the period. In Japan, the relaxation and then removal of yield curve control saw the 10-year government bond yield breach the 1% level for the first time since 2012; it rose by 66 bps to 1.05% over the period.

The global commodity complex collective rose during the 12 months under review, driven largely by price increases in crude oil, as well as certain precious and industrial metals, countered by price decreases in natural gas and major agriculture products. The USD was a mild headwind as it appreciated against a basket of its major currency counterparts, which made USD-denominated commodities more expensive for most non-US buyers. The commodity market's underpinnings appeared increasingly dependent on OPEC (Organization of the Petroleum Exporting Countries) oil-supply curbs (with oil serving as one of the most sensitive indicators of global economic growth), as well as monetary and fiscal stimulus measures in China, the record-setting US stock market, and geopolitical risk (i.e., wars in the Middle East and Europe). US and international benchmark crude oil prices touched six-month highs in April; despite declining for the second quarter amid oversupply concerns and tepid demand growth, they ended the 12-month period substantially higher. Spot gold reached new record highs and posted its third quarterly gain in a row in 2024's second quarter despite a seemingly tough fundamental backdrop for precious metals: high interest rates, tapering inflation, a strong stock market and a still-growing US economy.



As we enter the second half of 2024, global growth remains constructive in the developed world as leading indicators suggest continued expansion. Despite the optimism in equity markets, supported by an ongoing expansion in global economic activity, we see a balance of risks across assets. Improving earnings expectations support the outlook for global equities despite localised margin pressures. Longer-term equity fundamentals favour regions with proven earnings power and continued corporate resilience. In fixed income, the prospect of only a slow normalisation of inflation highlights bond risks as well. Yields are attractive, in our assessment, but may already largely discount likely policy easing. Corporate bond spreads remain low but offer adequate compensation for default risk given continued growth.

**THE INVESTMENT MANAGERS**

July, 2024

# Fund Performance

Percentage change to June 30, 2024

|                                                                    | Reference<br>Share<br>Class | Launch<br>Date | 6<br>Months <sup>a</sup><br>% | 1<br>Year<br>% | 3<br>Years <sup>a</sup><br>% | 5<br>Years <sup>a</sup><br>% | 10<br>Years <sup>a</sup><br>% | Since<br>Launch <sup>a</sup><br>% |
|--------------------------------------------------------------------|-----------------------------|----------------|-------------------------------|----------------|------------------------------|------------------------------|-------------------------------|-----------------------------------|
| Franklin Biotechnology Discovery Fund                              | A (acc) USD                 | 03 Apr 00      | 9.0                           | 25.3           | (3.2)                        | 27.9                         | 61.6                          | 316.9                             |
| Franklin Disruptive Commerce Fund                                  | A (acc) USD                 | 15 Oct 21      | 8.8                           | 18.8           | —                            | —                            | —                             | (39.4)                            |
| Franklin Diversified Balanced Fund                                 | A (acc) EUR                 | 23 Mar 15      | 4.0                           | 9.2            | 6.5                          | 22.7                         | 29.7                          | 10.6                              |
| Franklin Diversified Conservative Fund                             | A (acc) EUR                 | 23 Mar 15      | (0.9)                         | 4.1            | (9.4)                        | (6.6)                        | (5.2)                         | (13.8)                            |
| Franklin Diversified Dynamic Fund                                  | A (acc) EUR                 | 23 Mar 15      | 6.8                           | 12.7           | 16.1                         | 42.1                         | 50.0                          | 22.6                              |
| Franklin Emerging Market Corporate Debt Fund                       | I (acc) USD                 | 29 May 20      | 4.0                           | 11.1           | 3.7                          | 18.5                         | 46.0                          | 19.2                              |
| Franklin Emerging Markets Debt Opportunities<br>Hard Currency Fund | I (acc) USD                 | 18 Jan 19      | 2.9                           | 10.1           | (6.5)                        | 2.6                          | —                             | 10.1                              |
| Franklin Euro Government Bond Fund                                 | A (Ydis) EUR                | 08 Jan 99      | (1.9)                         | 2.3            | (14.3)                       | (11.1)                       | (0.9)                         | 59.3                              |
| Franklin Euro High Yield Fund                                      | A (Ydis) EUR                | 17 Apr 00      | 2.5                           | 9.3            | 1.6                          | 7.1                          | 21.6                          | 111.6                             |
| Franklin Euro Short Duration Bond Fund                             | A (acc) EUR                 | 21 Feb 14      | 0.7                           | 4.1            | 1.2                          | 2.0                          | 2.6                           | 3.6                               |
| Franklin European Corporate Bond Fund                              | A (acc) EUR                 | 30 Apr 10      | 0.2                           | 6.1            | (9.5)                        | (6.7)                        | 3.8                           | 27.5                              |
| Franklin European Social Leaders Bond Fund                         | A (acc) EUR                 | 19 Sep 22      | (0.8)                         | 3.9            | —                            | —                            | —                             | 3.0                               |
| Franklin European Total Return Fund                                | A (acc) EUR                 | 29 Aug 03      | (0.8)                         | 5.2            | (9.0)                        | (3.3)                        | 9.2                           | 51.1                              |
| Franklin Flexible Alpha Bond Fund                                  | A (acc) USD                 | 18 Mar 16      | 1.8                           | 5.8            | 4.1                          | 9.6                          | —                             | 14.8                              |
| Franklin Genomic Advancements Fund                                 | I (acc) USD                 | 15 Oct 21      | 3.8                           | 4.7            | —                            | —                            | —                             | (37.4)                            |
| Franklin Global Convertible Securities Fund                        | A (acc) USD                 | 24 Feb 12      | 3.5                           | 7.9            | (7.1)                        | 37.7                         | 80.7                          | 120.6                             |
| Franklin Global Corporate Investment Grade<br>Bond Fund            | S (Ydis) USD                | 23 Jan 19      | (1.3)                         | 3.6            | (11.4)                       | (2.4)                        | —                             | 3.3                               |
| Franklin Global Fundamental Strategies Fund                        | A (acc) USD                 | 25 Oct 07      | 6.5                           | 12.6           | (0.7)                        | 9.4                          | 11.3                          | 53.3                              |
| Franklin Global Green Bond Fund                                    | S (acc) EUR                 | 19 Sep 22      | (0.5)                         | 5.1            | —                            | —                            | —                             | 4.9                               |
| Franklin Global Growth Fund                                        | A (acc) USD                 | 14 Oct 08      | (2.5)                         | 3.8            | (13.0)                       | 19.9                         | 44.1                          | 181.7                             |
| Franklin Global Income Fund                                        | A (acc) USD                 | 18 Jun 20      | 1.4                           | 5.2            | 1.0                          | —                            | —                             | 19.7                              |
| Franklin Global Multi-Asset Income Fund                            | A (acc) EUR                 | 26 Apr 13      | 3.3                           | 7.5            | 5.5                          | 18.0                         | 25.2                          | 30.0                              |
| Franklin Global Real Estate Fund                                   | A (acc) USD                 | 29 Dec 05      | (4.4)                         | 3.4            | (15.6)                       | (5.1)                        | 11.4                          | 25.3                              |
| Franklin Gold and Precious Metals Fund                             | A (acc) USD                 | 30 Apr 10      | 11.3                          | 13.0           | (11.8)                       | 41.6                         | 15.5                          | (36.7)                            |
| Franklin Gulf Wealth Bond Fund                                     | A (acc) USD                 | 30 Aug 13      | (0.1)                         | 5.0            | (3.4)                        | 18.9                         | 50.5                          | 67.2                              |
| Franklin High Yield Fund                                           | A (Mdis) USD                | 01 Mar 96      | 3.1                           | 10.4           | 4.7                          | 18.3                         | 27.9                          | 253.0                             |
| Franklin Income Fund                                               | A (Mdis) USD                | 01 Jul 99      | 2.7                           | 6.5            | 6.3                          | 21.1                         | 29.3                          | 243.3                             |
| Franklin India Fund                                                | A (acc) USD                 | 25 Oct 05      | 13.7                          | 30.8           | 42.5                         | 80.3                         | 144.3                         | 594.4                             |
| Franklin Innovation Fund                                           | A (acc) USD                 | 08 Nov 19      | 22.0                          | 32.7           | 3.5                          | —                            | —                             | 91.8                              |
| Franklin Intelligent Machines Fund                                 | A (acc) USD                 | 15 Oct 21      | 22.2                          | 26.8           | —                            | —                            | —                             | 21.2                              |
| Franklin Japan Fund                                                | A (acc) JPY                 | 01 Sep 00      | 26.7                          | 28.2           | 58.5                         | 98.9                         | 126.2                         | 60.8                              |
| Franklin K2 Alternative Strategies Fund                            | A (acc) USD                 | 15 Sep 14      | 5.2                           | 5.7            | (1.8)                        | 7.1                          | —                             | 22.9                              |
| Franklin MENA Fund                                                 | A (acc) USD                 | 16 Jun 08      | 0.5                           | 6.9            | 23.5                         | 40.0                         | 44.4                          | 0.5                               |
| Franklin Mutual European Fund                                      | A (acc) EUR <sup>1</sup>    | 03 Apr 00      | 9.3                           | 13.9           | 25.0                         | 35.8                         | 40.1                          | 188.6                             |
| Franklin Mutual Global Discovery Fund                              | A (acc) USD                 | 25 Oct 05      | 1.8                           | 9.8            | 14.0                         | 33.7                         | 40.2                          | 162.4                             |
| Franklin Mutual U.S. Value Fund                                    | A (acc) USD                 | 07 Jul 97      | 3.1                           | 10.5           | 5.1                          | 25.4                         | 47.0                          | 342.5                             |
| Franklin Natural Resources Fund                                    | A (acc) USD                 | 12 Jul 07      | 5.7                           | 9.8            | 45.2                         | 42.1                         | (23.5)                        | (14.9)                            |
| Franklin NextStep Balanced Growth Fund                             | A (acc) USD                 | 05 Feb 16      | 5.6                           | 9.5            | (6.4)                        | 13.4                         | —                             | 42.6                              |
| Franklin NextStep Conservative Fund                                | A (acc) USD                 | 05 Feb 16      | 2.1                           | 6.5            | (5.4)                        | 6.8                          | —                             | 23.8                              |
| Franklin NextStep Growth Fund                                      | A (acc) USD                 | 05 Feb 16      | 7.5                           | 14.4           | 6.6                          | 36.9                         | —                             | 75.8                              |
| Franklin NextStep Moderate Fund                                    | A (acc) USD                 | 05 Feb 16      | 5.9                           | 12.1           | 3.4                          | 27.5                         | —                             | 59.9                              |
| Franklin Sealand China A-Shares Fund                               | A (acc) USD                 | 13 Apr 23      | (12.9)                        | (21.6)         | —                            | —                            | —                             | (31.3)                            |
| Franklin Strategic Income Fund                                     | A (acc) USD                 | 12 Jul 07      | 0.9                           | 5.5            | (4.1)                        | 2.5                          | 9.4                           | 64.4                              |
| Franklin Technology Fund                                           | A (acc) USD                 | 03 Apr 00      | 19.2                          | 32.2           | 7.3                          | 117.6                        | 380.3                         | 382.6                             |
| Franklin U.S. Dollar Short-Term Money Market<br>Fund               | A (Mdis) USD                | 01 Jun 94      | 2.6                           | 5.1            | 9.0                          | 10.1                         | 13.6                          | 79.9                              |
| Franklin U.S. Government Fund                                      | A (Mdis) USD                | 28 Feb 91      | (1.4)                         | 0.8            | (9.7)                        | (7.6)                        | (2.7)                         | 157.7                             |
| Franklin U.S. Low Duration Fund                                    | A (Mdis) USD                | 29 Aug 03      | 1.3                           | 4.8            | 0.2                          | 4.2                          | 9.8                           | 35.1                              |
| Franklin U.S. Opportunities Fund                                   | A (acc) USD                 | 03 Apr 00      | 18.7                          | 31.5           | 7.1                          | 80.7                         | 198.8                         | 235.2                             |
| Martin Currie UK Equity Income Fund                                | A (Ydis) GBP                | 14 Sep 20      | 4.2                           | 9.3            | 17.3                         | —                            | —                             | 39.4                              |
| Templeton All China Equity Fund                                    | S (acc) USD                 | 20 Oct 21      | (1.5)                         | (14.4)         | —                            | —                            | —                             | (52.4)                            |
| Templeton Asia Equity Total Return Fund                            | S (acc) USD                 | 20 Oct 20      | 5.8                           | 4.1            | (15.3)                       | —                            | —                             | —                                 |
| Templeton Asian Bond Fund                                          | A (acc) USD                 | 25 Oct 05      | (6.9)                         | (4.5)          | (12.7)                       | (15.9)                       | (19.0)                        | 51.2                              |
| Templeton Asian Growth Fund                                        | A (Ydis) USD                | 30 Jun 91      | 9.5                           | 7.3            | (24.5)                       | 3.0                          | 1.2                           | 294.2                             |
| Templeton Asian Smaller Companies Fund                             | A (acc) USD                 | 14 Oct 08      | 8.0                           | 15.3           | (2.6)                        | 29.1                         | 63.2                          | 523.1                             |
| Templeton BRIC Fund                                                | A (acc) USD                 | 25 Oct 05      | 7.3                           | 8.0            | (26.6)                       | 1.0                          | 24.4                          | 88.0                              |
| Templeton China A-Shares Fund                                      | A (acc) USD                 | 02 Feb 21      | (3.6)                         | (12.4)         | (48.6)                       | —                            | —                             | (51.1)                            |
| Templeton China Fund                                               | A (acc) USD                 | 01 Sep 94      | (0.2)                         | (14.9)         | (59.8)                       | (39.1)                       | (21.8)                        | 92.4                              |
| Templeton Eastern Europe Fund                                      | A (acc) EUR                 | 10 Nov 97      | 21.6                          | 41.4           | (45.1)                       | (34.6)                       | (25.5)                        | 85.6                              |
| Templeton Emerging Markets Bond Fund                               | A (Qdis) USD                | 05 Jul 91      | 1.6                           | 8.0            | (9.1)                        | (19.1)                       | (15.9)                        | 623.8                             |
| Templeton Emerging Markets Dynamic Income<br>Fund                  | A (acc) USD                 | 29 Apr 11      | 3.5                           | 8.1            | (12.8)                       | 1.4                          | 11.5                          | 3.1                               |
| Templeton Emerging Markets Fund                                    | A (Ydis) USD                | 28 Feb 91      | 5.5                           | 9.5            | (19.4)                       | 11.3                         | 24.7                          | 327.8                             |

## Fund Performance (continued)

Percentage change to June 30, 2024

|                                                     | Reference<br>Share<br>Class | Launch<br>Date | 6<br>Months <sup>²</sup><br>% | 1<br>Year<br>% | 3<br>Years <sup>²</sup><br>% | 5<br>Years <sup>²</sup><br>% | 10<br>Years <sup>²</sup><br>% | Since<br>Launch <sup>²</sup><br>% |
|-----------------------------------------------------|-----------------------------|----------------|-------------------------------|----------------|------------------------------|------------------------------|-------------------------------|-----------------------------------|
| Templeton Emerging Markets Local Currency Bond Fund | A (acc) USD                 | 20 Feb 18      | (3.1)                         | 2.2            | (8.4)                        | (15.9)                       | –                             | (19.2)                            |
| Templeton Emerging Markets Smaller Companies Fund   | A (acc) USD                 | 18 Oct 07      | 5.5                           | 11.1           | (4.3)                        | 27.6                         | 51.7                          | 49.7                              |
| Templeton Emerging Markets Sustainability Fund      | A (acc) USD                 | 30 Sep 20      | 0.8                           | (1.4)          | (27.2)                       | –                            | –                             | (8.9)                             |
| Templeton Euroland Fund                             | A (acc) EUR                 | 08 Jan 99      | 11.7                          | 13.5           | 18.0                         | 23.5                         | 48.9                          | 178.7                             |
| Templeton European Opportunities Fund               | A (acc) EUR                 | 29 Dec 00      | 4.3                           | 5.4            | 5.0                          | (1.8)                        | (1.8)                         | 50.8                              |
| Templeton European Small-Mid Cap Fund               | A (acc) EUR                 | 03 Dec 01      | 4.5                           | 6.7            | 13.0                         | 16.0                         | 34.4                          | 324.3                             |
| Templeton European Sustainability Improvers Fund    | A (acc) EUR                 | 29 Jul 11      | 3.6                           | 8.5            | 18.7                         | 17.0                         | 35.2                          | 97.8                              |
| Templeton Frontier Markets Fund                     | A (acc) USD                 | 14 Oct 08      | 15.7                          | 23.3           | 17.6                         | 30.8                         | 17.9                          | 140.4                             |
| Templeton Global Balanced Fund                      | A (Qdis) USD                | 01 Jun 94      | 2.4                           | 8.1            | 2.6                          | 22.9                         | 24.9                          | 329.9                             |
| Templeton Global Bond (Euro) Fund                   | A (acc) EUR                 | 29 Aug 03      | (1.8)                         | 1.1            | (7.8)                        | (18.0)                       | (18.9)                        | 24.7                              |
| Templeton Global Bond Fund                          | A (Mdis) USD                | 28 Feb 91      | (8.6)                         | (5.6)          | (13.0)                       | (20.0)                       | (17.1)                        | 357.9                             |
| Templeton Global Climate Change Fund                | A (Ydis) EUR                | 26 Apr 91      | 3.3                           | 5.1            | 12.4                         | 61.9                         | 95.1                          | 658.4                             |
| Templeton Global Equity Income Fund                 | A (acc) USD                 | 27 May 05      | 9.6                           | 12.7           | 7.8                          | 28.4                         | 26.7                          | 83.2                              |
| Templeton Global Fund                               | A (Ydis) USD                | 28 Feb 91      | 2.8                           | 8.1            | (3.8)                        | 15.0                         | 11.2                          | 399.7                             |
| Templeton Global High Yield Fund                    | A (acc) USD                 | 27 Sep 07      | 1.6                           | 8.4            | (1.5)                        | 1.4                          | 7.2                           | 62.1                              |
| Templeton Global Income Fund                        | A (acc) USD                 | 27 May 05      | 1.7                           | 6.9            | (8.0)                        | (0.8)                        | (1.5)                         | 93.5                              |
| Templeton Global Smaller Companies Fund             | A (Ydis) USD                | 08 Jul 91      | 0.8                           | 6.9            | (12.0)                       | 23.5                         | 30.7                          | 456.4                             |
| Templeton Global Total Return Fund                  | A (acc) USD                 | 29 Aug 03      | (5.2)                         | (0.6)          | (15.6)                       | (24.5)                       | (22.1)                        | 134.2                             |
| Templeton Growth (Euro) Fund                        | A (acc) EUR                 | 09 Aug 00      | 8.8                           | 15.0           | 18.2                         | 34.1                         | 54.9                          | 123.5                             |
| Templeton Latin America Fund <sup>²</sup>           | A (Ydis) USD                | 28 Feb 91      | (18.0)                        | (10.6)         | (10.5)                       | (10.9)                       | (18.1)                        | 525.0                             |

The performance is based on the net asset values as calculated on the last business day of the year June 28, 2024. 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 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.

<sup>²</sup> Unaudited figures.

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

<sup>²</sup> 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, 2024

|                                                                         | Total<br>(USD)        | Franklin<br>Biotechnology<br>Discovery<br>Fund<br>(USD) | Franklin<br>Disruptive<br>Commerce<br>Fund<br>(USD) | Franklin<br>Diversified<br>Balanced Fund<br>(EUR) |
|-------------------------------------------------------------------------|-----------------------|---------------------------------------------------------|-----------------------------------------------------|---------------------------------------------------|
| <b>ASSETS</b>                                                           |                       |                                                         |                                                     |                                                   |
| Investments in securities at market value (notes 2(b), 3)               | 67,617,548,109        | 1,630,669,233                                           | 3,476,089                                           | 181,265,029                                       |
| Cash at bank and at brokers                                             | 550,560,533           | 15,252,105                                              | 21,363                                              | 2,256,823                                         |
| Time deposits (note 4)                                                  | 930,618,260           | —                                                       | —                                                   | 400,000                                           |
| Amounts receivable on sale of investments                               | 17,395,374            | —                                                       | —                                                   | —                                                 |
| Amounts receivable on subscriptions                                     | 664,148,664           | 2,651,736                                               | 106                                                 | 85,325                                            |
| Interest and dividends receivable, net                                  | 338,883,036           | 6,314                                                   | 1,111                                               | 722,462                                           |
| Unrealised profit on forward foreign exchange contracts (notes 2(c), 5) | 20,721,575            | 10,660                                                  | —                                                   | 31,822                                            |
| Unrealised profit on financial future contracts (notes 2(d), 6)         | 4,972,663             | —                                                       | —                                                   | 277,113                                           |
| Unrealised profit on interest rate swap contracts (notes 2(e), 7)       | 378,400               | —                                                       | —                                                   | —                                                 |
| Unrealised profit on total return swap contracts (notes 2(h), 8)        | 1,533,638             | —                                                       | —                                                   | —                                                 |
| Credit default swap contracts at market value (notes 2(j), 10)          | 6,167,704             | —                                                       | —                                                   | —                                                 |
| Option contracts at market value (notes 2(k), 11)                       | 19,726,138            | —                                                       | —                                                   | 385,087                                           |
| Investment in mortgage dollar rolls at market value (notes 2(m), 12)    | 31,968,031            | —                                                       | —                                                   | —                                                 |
| Unrealised profit on contract for differences (notes 2(i), 9)           | 2,071,872             | —                                                       | —                                                   | —                                                 |
| Recoverable taxes                                                       | 8,977,181             | —                                                       | —                                                   | 58,738                                            |
| Other receivables                                                       | 1,858,721             | 485                                                     | 18,774                                              | —                                                 |
| <b>TOTAL ASSETS</b>                                                     | <b>70,217,529,899</b> | <b>1,648,590,533</b>                                    | <b>3,517,443</b>                                    | <b>185,482,399</b>                                |
| <b>LIABILITIES</b>                                                      |                       |                                                         |                                                     |                                                   |
| Amounts payable on purchases of investments                             | 420,819,538           | 4,570,627                                               | —                                                   | —                                                 |
| Amounts payable on purchase of mortgage dollar rolls (notes 2(m), 12)   | 31,910,550            | —                                                       | —                                                   | —                                                 |
| Amounts payable on redemptions                                          | 186,542,454           | 4,952,449                                               | 1,554                                               | 198,056                                           |
| Investment management fees payable (note 14)                            | 49,162,142            | 1,308,744                                               | 2,277                                               | 117,282                                           |
| Performance fees payable (note 15)                                      | 25,472                | —                                                       | —                                                   | —                                                 |
| Bank overdrafts                                                         | 31,214                | —                                                       | —                                                   | —                                                 |
| Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)   | 108,259,716           | 142,723                                                 | 766                                                 | 449,848                                           |
| Unrealised loss on financial future contracts (notes 2(d), 6)           | 3,259,070             | —                                                       | —                                                   | 11,601                                            |
| Unrealised loss on interest rate swap contracts (notes 2(e), 7)         | 34,875,268            | —                                                       | —                                                   | 32,711                                            |
| Unrealised loss on total return swap contracts (notes 2(h), 8)          | 1,407,180             | —                                                       | —                                                   | 57,480                                            |
| Credit default swap contracts at market value (notes 2(j), 10)          | 3,140,237             | —                                                       | —                                                   | —                                                 |
| Option contracts at market value (notes 2(k), 11)                       | 19,822,311            | —                                                       | —                                                   | 1,010,416                                         |
| Unrealised loss on contract for differences (notes 2(i), 9)             | 1,940,076             | —                                                       | —                                                   | —                                                 |
| Taxes payable                                                           | 171,101,212           | —                                                       | —                                                   | 11,738                                            |
| Expenses payable                                                        | 55,103,391            | 1,351,961                                               | 4,662                                               | 114,188                                           |
| <b>TOTAL LIABILITIES</b>                                                | <b>1,087,399,831</b>  | <b>12,326,504</b>                                       | <b>9,259</b>                                        | <b>2,003,320</b>                                  |
| <b>TOTAL NET ASSETS</b>                                                 | <b>69,130,130,068</b> | <b>1,636,264,029</b>                                    | <b>3,508,184</b>                                    | <b>183,479,079</b>                                |
| <b>THREE YEAR ASSET SUMMARY</b>                                         |                       |                                                         |                                                     |                                                   |
| June 30, 2023                                                           | 61,168,580,011        | 1,721,081,398                                           | 4,612,391                                           | 187,667,257                                       |
| 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                                       |

\*Please refer Note 1 for fund events.

## Statement of Net Assets

As at June 30, 2024

| Franklin<br>Diversified<br>Conservative<br>Fund<br>(EUR) | Franklin<br>Diversified<br>Dynamic Fund<br>(EUR) | Franklin<br>Emerging<br>Market<br>Corporate<br>Debt Fund<br>(USD) | Franklin<br>Emerging<br>Markets Debt<br>Opportunities<br>Hard Currency<br>Fund<br>(USD) | Franklin Euro<br>Government<br>Bond Fund<br>(EUR) | Franklin Euro<br>High Yield<br>Fund<br>(EUR) | Franklin Euro<br>Short Duration<br>Bond Fund<br>(EUR) |
|----------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------------|-----------------------------------------------------------------------------------------|---------------------------------------------------|----------------------------------------------|-------------------------------------------------------|
| 74,766,378                                               | 157,916,427                                      | 25,846,072                                                        | 200,982,445                                                                             | 109,328,964                                       | 252,958,570                                  | 2,556,114,872                                         |
| 1,063,587                                                | 1,520,378                                        | 72,940                                                            | 1,552,501                                                                               | 1,111,591                                         | 6,333,999                                    | 4,846,356                                             |
| 100,000                                                  | 5,500,000                                        | —                                                                 | —                                                                                       | —                                                 | —                                            | —                                                     |
| —                                                        | —                                                | —                                                                 | —                                                                                       | —                                                 | 2,319,350                                    | —                                                     |
| 38,112                                                   | 78,405                                           | —                                                                 | 163                                                                                     | 242,617                                           | 445,885                                      | 448,466,716                                           |
| 670,593                                                  | 320,789                                          | 428,924                                                           | 3,552,949                                                                               | 841,097                                           | 3,448,292                                    | 15,115,891                                            |
| 11,947                                                   | 30,155                                           | 28,898                                                            | 443,694                                                                                 | —                                                 | 52,430                                       | 280,491                                               |
| 127,489                                                  | 226,972                                          | —                                                                 | —                                                                                       | 53,852                                            | —                                            | —                                                     |
| —                                                        | —                                                | —                                                                 | —                                                                                       | —                                                 | —                                            | —                                                     |
| —                                                        | —                                                | —                                                                 | —                                                                                       | —                                                 | —                                            | —                                                     |
| —                                                        | —                                                | —                                                                 | —                                                                                       | —                                                 | —                                            | —                                                     |
| 177,500                                                  | 423,512                                          | —                                                                 | —                                                                                       | —                                                 | —                                            | —                                                     |
| —                                                        | —                                                | —                                                                 | —                                                                                       | —                                                 | —                                            | —                                                     |
| —                                                        | —                                                | —                                                                 | —                                                                                       | —                                                 | —                                            | —                                                     |
| 16,277                                                   | 37,538                                           | —                                                                 | 11,550                                                                                  | —                                                 | 85,411                                       | 20,725                                                |
| 14,149                                                   | 89                                               | 12,788                                                            | —                                                                                       | 7,619                                             | 10,148                                       | 408,170                                               |
| <b>76,986,032</b>                                        | <b>166,054,265</b>                               | <b>26,389,622</b>                                                 | <b>206,543,302</b>                                                                      | <b>111,585,740</b>                                | <b>265,654,085</b>                           | <b>3,025,253,221</b>                                  |
| —                                                        | —                                                | —                                                                 | —                                                                                       | —                                                 | 5,305,860                                    | 362,783,322                                           |
| —                                                        | —                                                | —                                                                 | —                                                                                       | —                                                 | —                                            | —                                                     |
| 143,603                                                  | 237,477                                          | 2,584                                                             | 6,060                                                                                   | 177,602                                           | 136,218                                      | 24,714,496                                            |
| 46,728                                                   | 115,806                                          | 2,460                                                             | 87,261                                                                                  | 28,671                                            | 174,832                                      | 235,607                                               |
| —                                                        | —                                                | —                                                                 | —                                                                                       | —                                                 | —                                            | —                                                     |
| —                                                        | —                                                | —                                                                 | —                                                                                       | —                                                 | —                                            | —                                                     |
| 222,599                                                  | 225,509                                          | 7,545                                                             | 961,825                                                                                 | —                                                 | 400,367                                      | 576,375                                               |
| 7,777                                                    | 5,015                                            | —                                                                 | —                                                                                       | 31,234                                            | —                                            | —                                                     |
| 14,353                                                   | 27,296                                           | —                                                                 | —                                                                                       | —                                                 | —                                            | —                                                     |
| 36,778                                                   | 46,501                                           | —                                                                 | —                                                                                       | —                                                 | —                                            | —                                                     |
| —                                                        | —                                                | —                                                                 | —                                                                                       | —                                                 | —                                            | —                                                     |
| 475,881                                                  | 811,344                                          | —                                                                 | —                                                                                       | —                                                 | —                                            | —                                                     |
| —                                                        | —                                                | —                                                                 | —                                                                                       | —                                                 | —                                            | —                                                     |
| 1,442                                                    | 13,643                                           | —                                                                 | —                                                                                       | —                                                 | —                                            | —                                                     |
| 50,138                                                   | 117,989                                          | 1,655                                                             | 74,125                                                                                  | 58,299                                            | 214,342                                      | 937,708                                               |
| <b>999,299</b>                                           | <b>1,600,580</b>                                 | <b>14,244</b>                                                     | <b>1,129,271</b>                                                                        | <b>295,806</b>                                    | <b>6,231,619</b>                             | <b>389,247,508</b>                                    |
| <b>75,986,733</b>                                        | <b>164,453,685</b>                               | <b>26,375,378</b>                                                 | <b>205,414,031</b>                                                                      | <b>111,289,934</b>                                | <b>259,422,466</b>                           | <b>2,636,005,713</b>                                  |
| 94,619,069                                               | 144,016,675                                      | 16,323,931                                                        | 204,558,342                                                                             | 84,393,038                                        | 298,663,937                                  | 1,067,959,345                                         |
| 119,602,278                                              | 141,923,861                                      | 18,747,216                                                        | 204,842,230                                                                             | 64,639,275                                        | 266,605,004                                  | 548,942,537                                           |
| 154,114,524                                              | 149,116,036                                      | 25,102,991                                                        | 358,632,551                                                                             | 114,781,648                                       | 416,907,420                                  | 97,093,045                                            |

## Statement of Net Assets

As at June 30, 2024

|                                                                         | Franklin<br>European<br>Corporate<br>Bond Fund<br>(EUR) | Franklin<br>European<br>Social Leaders<br>Bond Fund<br>(EUR) | Franklin<br>European Total<br>Return Fund<br>(EUR) | Franklin<br>Flexible Alpha<br>Bond Fund<br>(USD) |
|-------------------------------------------------------------------------|---------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------|--------------------------------------------------|
| <b>ASSETS</b>                                                           |                                                         |                                                              |                                                    |                                                  |
| Investments in securities at market value (notes 2(b), 3)               | 39,755,035                                              | 11,344,046                                                   | 2,036,592,979                                      | 48,657,094                                       |
| Cash at bank and at brokers                                             | 98,456                                                  | 79,578                                                       | 15,217,234                                         | 741,274                                          |
| Time deposits (note 4)                                                  | —                                                       | —                                                            | —                                                  | —                                                |
| Amounts receivable on sale of investments                               | —                                                       | —                                                            | —                                                  | —                                                |
| Amounts receivable on subscriptions                                     | 58,795                                                  | —                                                            | 6,258,313                                          | 386,697                                          |
| Interest and dividends receivable, net                                  | 522,267                                                 | 51,207                                                       | 24,219,562                                         | 364,661                                          |
| Unrealised profit on forward foreign exchange contracts (notes 2(c), 5) | —                                                       | —                                                            | 1,593,867                                          | 133,159                                          |
| Unrealised profit on financial future contracts (notes 2(d), 6)         | —                                                       | —                                                            | 1,258,378                                          | —                                                |
| Unrealised profit on interest rate swap contracts (notes 2(e), 7)       | —                                                       | —                                                            | —                                                  | 49,231                                           |
| Unrealised profit on total return swap contracts (notes 2(h), 8)        | —                                                       | —                                                            | —                                                  | 70,545                                           |
| Credit default swap contracts at market value (notes 2(j), 10)          | —                                                       | —                                                            | —                                                  | 134,750                                          |
| Option contracts at market value (notes 2(k), 11)                       | —                                                       | —                                                            | —                                                  | 42,385                                           |
| Investment in mortgage dollar rolls at market value (notes 2(m), 12)    | —                                                       | —                                                            | —                                                  | —                                                |
| Unrealised profit on contract for differences (notes 2(i), 9)           | —                                                       | —                                                            | —                                                  | —                                                |
| Recoverable taxes                                                       | 11,638                                                  | —                                                            | 118,508                                            | —                                                |
| Other receivables                                                       | 12,077                                                  | 13,469                                                       | 171,087                                            | 44,827                                           |
| <b>TOTAL ASSETS</b>                                                     | <b>40,458,268</b>                                       | <b>11,488,300</b>                                            | <b>2,085,429,928</b>                               | <b>50,624,623</b>                                |
| <b>LIABILITIES</b>                                                      |                                                         |                                                              |                                                    |                                                  |
| Amounts payable on purchases of investments                             | —                                                       | —                                                            | —                                                  | 649,607                                          |
| Amounts payable on purchase of mortgage dollar rolls (notes 2(m), 12)   | —                                                       | —                                                            | —                                                  | —                                                |
| Amounts payable on redemptions                                          | 23,993                                                  | —                                                            | 4,176,487                                          | 11,082                                           |
| Investment management fees payable (note 14)                            | 13,316                                                  | 2,867                                                        | 383,195                                            | 10,429                                           |
| Performance fees payable (note 15)                                      | —                                                       | —                                                            | —                                                  | —                                                |
| Bank overdrafts                                                         | —                                                       | —                                                            | —                                                  | —                                                |
| Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)   | —                                                       | 3,078                                                        | 1,761,329                                          | 201,146                                          |
| Unrealised loss on financial future contracts (notes 2(d), 6)           | —                                                       | —                                                            | —                                                  | 125,120                                          |
| Unrealised loss on interest rate swap contracts (notes 2(e), 7)         | —                                                       | —                                                            | —                                                  | 47,524                                           |
| Unrealised loss on total return swap contracts (notes 2(h), 8)          | —                                                       | —                                                            | —                                                  | —                                                |
| Credit default swap contracts at market value (notes 2(j), 10)          | —                                                       | —                                                            | —                                                  | 31,617                                           |
| Option contracts at market value (notes 2(k), 11)                       | —                                                       | —                                                            | —                                                  | 37,039                                           |
| Unrealised loss on contract for differences (notes 2(i), 9)             | —                                                       | —                                                            | —                                                  | —                                                |
| Taxes payable                                                           | —                                                       | —                                                            | —                                                  | —                                                |
| Expenses payable                                                        | 23,084                                                  | 315                                                          | 955,395                                            | 22,042                                           |
| <b>TOTAL LIABILITIES</b>                                                | <b>60,393</b>                                           | <b>6,260</b>                                                 | <b>7,276,406</b>                                   | <b>1,135,606</b>                                 |
| <b>TOTAL NET ASSETS</b>                                                 | <b>40,397,875</b>                                       | <b>11,482,040</b>                                            | <b>2,078,153,522</b>                               | <b>49,489,017</b>                                |
| <b>THREE YEAR ASSET SUMMARY</b>                                         |                                                         |                                                              |                                                    |                                                  |
| June 30, 2023                                                           | 48,713,162                                              | 10,963,469                                                   | 1,310,735,869                                      | 40,209,226                                       |
| June 30, 2022                                                           | 56,527,866                                              | —                                                            | 1,187,349,798                                      | 33,131,353                                       |
| June 30, 2021                                                           | 77,867,726                                              | —                                                            | 1,415,244,743                                      | 35,570,184                                       |

\*Please refer Note 1 for fund events.

## Statement of Net Assets

As at June 30, 2024

| Franklin<br>Genomic<br>Advancements<br>Fund<br>(USD) | Franklin<br>Global<br>Convertible<br>Securities<br>Fund<br>(USD) | Franklin<br>Global<br>Corporate<br>Investment<br>Grade Bond<br>Fund<br>(USD) | Franklin<br>Global<br>Fundamental<br>Strategies<br>Fund<br>(USD) | Franklin<br>Global Green<br>Bond Fund<br>(EUR) | Franklin<br>Global Growth<br>Fund<br>(USD) | Franklin<br>Global Income<br>Fund<br>(USD) |
|------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------|--------------------------------------------|--------------------------------------------|
| 3,649,192                                            | 752,091,049                                                      | 6,873,589                                                                    | 1,077,701,651                                                    | 8,301,862                                      | 201,765,956                                | 131,085,475                                |
| 10,511                                               | 1,931,519                                                        | 250,667                                                                      | 10,406,288                                                       | 22,166                                         | 62,053                                     | 573,402                                    |
| —                                                    | —                                                                | —                                                                            | —                                                                | —                                              | 4,700,000                                  | —                                          |
| —                                                    | —                                                                | —                                                                            | 237,806                                                          | —                                              | —                                          | —                                          |
| 107                                                  | —                                                                | —                                                                            | 110,028                                                          | —                                              | 287,114                                    | 376,384                                    |
| 300                                                  | 2,213,469                                                        | 82,778                                                                       | 5,840,161                                                        | 101,833                                        | 29,803                                     | 1,382,474                                  |
| —                                                    | 1,145                                                            | —                                                                            | 2,056,412                                                        | 108                                            | —                                          | 45                                         |
| —                                                    | —                                                                | —                                                                            | 214,959                                                          | —                                              | —                                          | —                                          |
| —                                                    | —                                                                | —                                                                            | —                                                                | —                                              | —                                          | —                                          |
| —                                                    | —                                                                | —                                                                            | —                                                                | —                                              | —                                          | —                                          |
| —                                                    | —                                                                | —                                                                            | —                                                                | —                                              | —                                          | —                                          |
| —                                                    | —                                                                | —                                                                            | 718,382                                                          | —                                              | —                                          | —                                          |
| —                                                    | —                                                                | —                                                                            | —                                                                | —                                              | —                                          | —                                          |
| —                                                    | —                                                                | —                                                                            | —                                                                | —                                              | —                                          | —                                          |
| —                                                    | —                                                                | —                                                                            | —                                                                | —                                              | —                                          | —                                          |
| —                                                    | 357,609                                                          | —                                                                            | 558,746                                                          | —                                              | 76,621                                     | —                                          |
| 19,184                                               | 563                                                              | 8,312                                                                        | 4,492                                                            | 11,554                                         | 396                                        | 31,840                                     |
| <b>3,679,294</b>                                     | <b>756,595,354</b>                                               | <b>7,215,346</b>                                                             | <b>1,097,848,925</b>                                             | <b>8,437,523</b>                               | <b>206,921,943</b>                         | <b>133,449,620</b>                         |
| —                                                    | —                                                                | —                                                                            | 430,000                                                          | —                                              | —                                          | 771,640                                    |
| —                                                    | —                                                                | —                                                                            | —                                                                | —                                              | —                                          | —                                          |
| 1,544                                                | 503,256                                                          | —                                                                            | 1,736,812                                                        | —                                              | 614,702                                    | 48,631                                     |
| 2,436                                                | 474,341                                                          | 1,170                                                                        | 892,845                                                          | 2,065                                          | 169,853                                    | 74,617                                     |
| —                                                    | —                                                                | —                                                                            | —                                                                | —                                              | —                                          | —                                          |
| —                                                    | —                                                                | —                                                                            | —                                                                | —                                              | —                                          | —                                          |
| 438                                                  | 1,046,175                                                        | —                                                                            | 3,943,658                                                        | 39,985                                         | —                                          | 40,394                                     |
| —                                                    | —                                                                | —                                                                            | —                                                                | —                                              | —                                          | —                                          |
| —                                                    | —                                                                | —                                                                            | 1,450,099                                                        | —                                              | —                                          | —                                          |
| —                                                    | —                                                                | —                                                                            | —                                                                | —                                              | —                                          | —                                          |
| —                                                    | —                                                                | —                                                                            | 65,267                                                           | —                                              | —                                          | —                                          |
| —                                                    | —                                                                | —                                                                            | 614,827                                                          | —                                              | —                                          | —                                          |
| —                                                    | —                                                                | —                                                                            | —                                                                | —                                              | —                                          | —                                          |
| —                                                    | —                                                                | —                                                                            | 384,484                                                          | —                                              | —                                          | —                                          |
| 4,937                                                | 476,366                                                          | 2,344                                                                        | 997,760                                                          | 127                                            | 204,041                                    | 66,127                                     |
| <b>9,355</b>                                         | <b>2,500,138</b>                                                 | <b>3,514</b>                                                                 | <b>10,515,752</b>                                                | <b>42,177</b>                                  | <b>988,596</b>                             | <b>1,001,409</b>                           |
| <b>3,669,939</b>                                     | <b>754,095,216</b>                                               | <b>7,211,832</b>                                                             | <b>1,087,333,173</b>                                             | <b>8,395,346</b>                               | <b>205,933,347</b>                         | <b>132,448,211</b>                         |
| 3,213,560                                            | 926,305,628                                                      | 7,190,346                                                                    | 1,065,787,510                                                    | 7,980,141                                      | 242,806,724                                | 38,176,341                                 |
| 3,412,648                                            | 1,002,581,942                                                    | 7,260,743                                                                    | 1,033,412,727                                                    | —                                              | 221,841,371                                | 26,396,094                                 |
| —                                                    | 1,748,556,128                                                    | 8,919,992                                                                    | 1,432,638,411                                                    | —                                              | 324,944,911                                | 30,026,482                                 |

## Statement of Net Assets

As at June 30, 2024

|                                                                         | Franklin<br>Global Multi-<br>Asset Income<br>Fund<br>(EUR) | Franklin<br>Global Real<br>Estate Fund<br>(USD) | Franklin Gold<br>and Precious<br>Metals Fund<br>(USD) | Franklin Gulf<br>Wealth Bond<br>Fund<br>(USD) |
|-------------------------------------------------------------------------|------------------------------------------------------------|-------------------------------------------------|-------------------------------------------------------|-----------------------------------------------|
| <b>ASSETS</b>                                                           |                                                            |                                                 |                                                       |                                               |
| Investments in securities at market value (notes 2(b), 3)               | 122,021,543                                                | 97,698,714                                      | 416,844,790                                           | 264,397,668                                   |
| Cash at bank and at brokers                                             | 901,993                                                    | 84,152                                          | 1,348,238                                             | 5,484,213                                     |
| Time deposits (note 4)                                                  | 3,200,000                                                  | 500,000                                         | —                                                     | 2,800,000                                     |
| Amounts receivable on sale of investments                               | —                                                          | 599,622                                         | —                                                     | —                                             |
| Amounts receivable on subscriptions                                     | 351,187                                                    | 19,346                                          | 950,277                                               | 263,026                                       |
| Interest and dividends receivable, net                                  | 568,869                                                    | 262,966                                         | 7,950                                                 | 3,681,027                                     |
| Unrealised profit on forward foreign exchange contracts (notes 2(c), 5) | 160,119                                                    | —                                               | 777                                                   | 13,017                                        |
| Unrealised profit on financial future contracts (notes 2(d), 6)         | 180,564                                                    | —                                               | —                                                     | —                                             |
| Unrealised profit on interest rate swap contracts (notes 2(e), 7)       | —                                                          | —                                               | —                                                     | —                                             |
| Unrealised profit on total return swap contracts (notes 2(h), 8)        | —                                                          | —                                               | —                                                     | —                                             |
| Credit default swap contracts at market value (notes 2(j), 10)          | —                                                          | —                                               | —                                                     | —                                             |
| Option contracts at market value (notes 2(k), 11)                       | 291,587                                                    | —                                               | —                                                     | —                                             |
| Investment in mortgage dollar rolls at market value (notes 2(m), 12)    | —                                                          | —                                               | —                                                     | —                                             |
| Unrealised profit on contract for differences (notes 2(i), 9)           | —                                                          | —                                               | —                                                     | —                                             |
| Recoverable taxes                                                       | 64,759                                                     | 7,524                                           | —                                                     | —                                             |
| Other receivables                                                       | 5,784                                                      | 510                                             | 61,837                                                | 26                                            |
| <b>TOTAL ASSETS</b>                                                     | <b>127,746,405</b>                                         | <b>99,172,834</b>                               | <b>419,213,869</b>                                    | <b>276,638,977</b>                            |
| <b>LIABILITIES</b>                                                      |                                                            |                                                 |                                                       |                                               |
| Amounts payable on purchases of investments                             | —                                                          | 702,923                                         | —                                                     | —                                             |
| Amounts payable on purchase of mortgage dollar rolls (notes 2(m), 12)   | —                                                          | —                                               | —                                                     | —                                             |
| Amounts payable on redemptions                                          | 1,284,711                                                  | 77,268                                          | 599,934                                               | 366,070                                       |
| Investment management fees payable (note 14)                            | 81,503                                                     | 74,820                                          | 332,893                                               | 157,348                                       |
| Performance fees payable (note 15)                                      | —                                                          | —                                               | —                                                     | —                                             |
| Bank overdrafts                                                         | —                                                          | —                                               | —                                                     | —                                             |
| Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)   | 207,955                                                    | 100,936                                         | 149,167                                               | 141,152                                       |
| Unrealised loss on financial future contracts (notes 2(d), 6)           | —                                                          | —                                               | —                                                     | —                                             |
| Unrealised loss on interest rate swap contracts (notes 2(e), 7)         | 21,247                                                     | —                                               | —                                                     | 3,660,893                                     |
| Unrealised loss on total return swap contracts (notes 2(h), 8)          | 36,920                                                     | —                                               | —                                                     | —                                             |
| Credit default swap contracts at market value (notes 2(j), 10)          | —                                                          | —                                               | —                                                     | —                                             |
| Option contracts at market value (notes 2(k), 11)                       | 80,057                                                     | —                                               | —                                                     | —                                             |
| Unrealised loss on contract for differences (notes 2(i), 9)             | —                                                          | —                                               | —                                                     | —                                             |
| Taxes payable                                                           | 678                                                        | —                                               | —                                                     | —                                             |
| Expenses payable                                                        | 107,353                                                    | 79,991                                          | 371,453                                               | 169,107                                       |
| <b>TOTAL LIABILITIES</b>                                                | <b>1,820,424</b>                                           | <b>1,035,938</b>                                | <b>1,453,447</b>                                      | <b>4,494,570</b>                              |
| <b>TOTAL NET ASSETS</b>                                                 | <b>125,925,981</b>                                         | <b>98,136,896</b>                               | <b>417,760,422</b>                                    | <b>272,144,407</b>                            |
| <b>THREE YEAR ASSET SUMMARY</b>                                         |                                                            |                                                 |                                                       |                                               |
| June 30, 2023                                                           | 125,019,860                                                | 102,352,839                                     | 407,930,908                                           | 367,788,422                                   |
| June 30, 2022                                                           | 129,705,578                                                | 131,849,766                                     | 384,416,719                                           | 491,820,731                                   |
| June 30, 2021                                                           | 140,560,603                                                | 150,687,465                                     | 427,920,956                                           | 377,585,159                                   |

\*Please refer Note 1 for fund events.



## Statement of Net Assets

As at June 30, 2024

| Franklin High<br>Yield Fund<br>(USD) | Franklin<br>Income Fund<br>(USD) | Franklin India<br>Fund<br>(USD) | Franklin<br>Innovation<br>Fund<br>(USD) | Franklin<br>Intelligent<br>Machines<br>Fund<br>(USD) | Franklin Japan<br>Fund<br>(JPY) | Franklin K2<br>Alternative<br>Strategies<br>Fund<br>(USD) |
|--------------------------------------|----------------------------------|---------------------------------|-----------------------------------------|------------------------------------------------------|---------------------------------|-----------------------------------------------------------|
| 990,577,379                          | 5,449,103,152                    | 2,831,643,254                   | 476,295,588                             | 23,739,079                                           | 19,347,061,000                  | 298,169,194                                               |
| 3,367,925                            | 50,138,244                       | 437,518                         | 1,587,006                               | 130,775                                              | 1,449,462,236                   | 54,201,880                                                |
| —                                    | —                                | 16,400,000                      | —                                       | —                                                    | —                               | 290,172,600                                               |
| —                                    | —                                | —                               | —                                       | —                                                    | —                               | 1,490,181                                                 |
| 540,808                              | 54,019,511                       | 14,056,722                      | 714,486                                 | 527,064                                              | 223,613,495                     | 739,449                                                   |
| 17,056,620                           | 59,436,960                       | 3,760,876                       | 39,637                                  | 4,415                                                | 21,573,518                      | 1,851,096                                                 |
| 12,561                               | 658,788                          | 27,104                          | 47,123                                  | 130                                                  | 61,357,861                      | 2,519,152                                                 |
| —                                    | —                                | —                               | —                                       | —                                                    | —                               | 1,611,546                                                 |
| —                                    | —                                | —                               | —                                       | —                                                    | —                               | 329,169                                                   |
| —                                    | —                                | —                               | —                                       | —                                                    | —                               | 261,740                                                   |
| —                                    | —                                | —                               | —                                       | —                                                    | —                               | 4,168,860                                                 |
| —                                    | —                                | —                               | —                                       | —                                                    | —                               | 486,655                                                   |
| —                                    | —                                | —                               | —                                       | —                                                    | —                               | —                                                         |
| —                                    | —                                | —                               | —                                       | —                                                    | —                               | 2,071,872                                                 |
| —                                    | 415,466                          | 530,219                         | —                                       | —                                                    | —                               | 360,805                                                   |
| 38                                   | 5,795                            | 15,447                          | 2,118                                   | 13,290                                               | 2,715,730                       | 5,300                                                     |
| <b>1,011,555,331</b>                 | <b>5,613,777,916</b>             | <b>2,866,871,140</b>            | <b>478,685,958</b>                      | <b>24,414,753</b>                                    | <b>21,105,783,840</b>           | <b>658,439,499</b>                                        |
| 9,500,000                            | —                                | —                               | —                                       | 23,330                                               | —                               | 4,698,659                                                 |
| —                                    | —                                | —                               | —                                       | —                                                    | —                               | —                                                         |
| 1,082,076                            | 26,086,407                       | 3,996,762                       | 2,250,902                               | 48,708                                               | 738,384,950                     | 3,532,636                                                 |
| 637,366                              | 3,875,309                        | 1,942,858                       | 367,236                                 | 17,541                                               | 15,268,092                      | 869,019                                                   |
| —                                    | —                                | —                               | —                                       | —                                                    | —                               | 25,472                                                    |
| —                                    | —                                | —                               | —                                       | —                                                    | —                               | —                                                         |
| 69,983                               | 7,204,411                        | 294,483                         | 1,567,263                               | 11,127                                               | 754,328                         | 3,745,242                                                 |
| —                                    | —                                | —                               | —                                       | —                                                    | —                               | 2,266,367                                                 |
| —                                    | —                                | —                               | —                                       | —                                                    | —                               | 266,873                                                   |
| —                                    | —                                | —                               | —                                       | —                                                    | —                               | 1,216,864                                                 |
| —                                    | —                                | —                               | —                                       | —                                                    | —                               | 2,967,375                                                 |
| —                                    | 1,329,100                        | —                               | —                                       | —                                                    | —                               | 650,675                                                   |
| —                                    | —                                | —                               | —                                       | —                                                    | —                               | 1,940,076                                                 |
| —                                    | —                                | 93,202,171                      | —                                       | —                                                    | —                               | —                                                         |
| 706,816                              | 5,400,096                        | 2,089,397                       | 337,312                                 | 20,046                                               | 14,384,122                      | 854,474                                                   |
| <b>11,996,241</b>                    | <b>43,895,323</b>                | <b>101,525,671</b>              | <b>4,522,713</b>                        | <b>120,752</b>                                       | <b>768,791,492</b>              | <b>23,033,732</b>                                         |
| <b>999,559,090</b>                   | <b>5,569,882,593</b>             | <b>2,765,345,469</b>            | <b>474,163,245</b>                      | <b>24,294,001</b>                                    | <b>20,336,992,348</b>           | <b>635,405,767</b>                                        |
| 948,529,566                          | 3,800,287,627                    | 1,334,994,536                   | 392,377,235                             | 7,236,856                                            | 9,064,963,673                   | 896,346,291                                               |
| 993,989,029                          | 2,720,846,379                    | 1,103,505,822                   | 330,274,890                             | 3,985,555                                            | 6,595,631,627                   | 1,555,809,158                                             |
| 1,330,934,207                        | 1,694,579,613                    | 1,319,163,867                   | 409,715,705                             | —                                                    | 9,413,082,982                   | 1,846,391,837                                             |

## Statement of Net Assets

As at June 30, 2024

|                                                                         | Franklin MENA<br>Fund<br>(USD) | Franklin<br>Mutual<br>European<br>Fund<br>(EUR) | Franklin<br>Mutual Global<br>Discovery<br>Fund<br>(USD) | Franklin<br>Mutual U.S.<br>Value Fund<br>(USD) |
|-------------------------------------------------------------------------|--------------------------------|-------------------------------------------------|---------------------------------------------------------|------------------------------------------------|
| <b>ASSETS</b>                                                           |                                |                                                 |                                                         |                                                |
| Investments in securities at market value (notes 2(b), 3)               | 68,190,852                     | 539,713,982                                     | 517,211,456                                             | 244,371,699                                    |
| Cash at bank and at brokers                                             | 22,133                         | 7,433,385                                       | 1,563,423                                               | 758,666                                        |
| Time deposits (note 4)                                                  | 500,000                        | —                                               | —                                                       | —                                              |
| Amounts receivable on sale of investments                               | —                              | —                                               | —                                                       | —                                              |
| Amounts receivable on subscriptions                                     | 238,538                        | 146,987                                         | 229,326                                                 | 18,591                                         |
| Interest and dividends receivable, net                                  | 1,224                          | 594,397                                         | 833,105                                                 | 324,506                                        |
| Unrealised profit on forward foreign exchange contracts (notes 2(c), 5) | 29                             | 86,927                                          | 55,738                                                  | —                                              |
| Unrealised profit on financial future contracts (notes 2(d), 6)         | —                              | —                                               | —                                                       | —                                              |
| Unrealised profit on interest rate swap contracts (notes 2(e), 7)       | —                              | —                                               | —                                                       | —                                              |
| Unrealised profit on total return swap contracts (notes 2(h), 8)        | —                              | —                                               | —                                                       | —                                              |
| Credit default swap contracts at market value (notes 2(j), 10)          | —                              | —                                               | —                                                       | —                                              |
| Option contracts at market value (notes 2(k), 11)                       | —                              | —                                               | —                                                       | —                                              |
| Investment in mortgage dollar rolls at market value (notes 2(m), 12)    | —                              | —                                               | —                                                       | —                                              |
| Unrealised profit on contract for differences (notes 2(i), 9)           | —                              | —                                               | —                                                       | —                                              |
| Recoverable taxes                                                       | —                              | 645,573                                         | 53,111                                                  | —                                              |
| Other receivables                                                       | 1,793                          | 358                                             | 550                                                     | 201                                            |
| <b>TOTAL ASSETS</b>                                                     | <b>68,954,569</b>              | <b>548,621,609</b>                              | <b>519,946,709</b>                                      | <b>245,473,663</b>                             |
| <b>LIABILITIES</b>                                                      |                                |                                                 |                                                         |                                                |
| Amounts payable on purchases of investments                             | —                              | 509,719                                         | 1,728,268                                               | —                                              |
| Amounts payable on purchase of mortgage dollar rolls (notes 2(m), 12)   | —                              | —                                               | —                                                       | —                                              |
| Amounts payable on redemptions                                          | 86,393                         | 3,264,458                                       | 2,023,893                                               | 157,697                                        |
| Investment management fees payable (note 14)                            | 80,172                         | 436,744                                         | 393,758                                                 | 194,363                                        |
| Performance fees payable (note 15)                                      | —                              | —                                               | —                                                       | —                                              |
| Bank overdrafts                                                         | —                              | —                                               | —                                                       | —                                              |
| Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)   | 35,253                         | 286,078                                         | 98,222                                                  | 20,020                                         |
| Unrealised loss on financial future contracts (notes 2(d), 6)           | —                              | —                                               | —                                                       | —                                              |
| Unrealised loss on interest rate swap contracts (notes 2(e), 7)         | —                              | —                                               | —                                                       | —                                              |
| Unrealised loss on total return swap contracts (notes 2(h), 8)          | —                              | —                                               | —                                                       | —                                              |
| Credit default swap contracts at market value (notes 2(j), 10)          | —                              | —                                               | —                                                       | —                                              |
| Option contracts at market value (notes 2(k), 11)                       | —                              | —                                               | —                                                       | —                                              |
| Unrealised loss on contract for differences (notes 2(i), 9)             | —                              | —                                               | —                                                       | —                                              |
| Taxes payable                                                           | —                              | —                                               | —                                                       | —                                              |
| Expenses payable                                                        | 171,569                        | 449,880                                         | 396,320                                                 | 209,097                                        |
| <b>TOTAL LIABILITIES</b>                                                | <b>373,387</b>                 | <b>4,946,879</b>                                | <b>4,640,461</b>                                        | <b>581,177</b>                                 |
| <b>TOTAL NET ASSETS</b>                                                 | <b>68,581,182</b>              | <b>543,674,730</b>                              | <b>515,306,248</b>                                      | <b>244,892,486</b>                             |
| <b>THREE YEAR ASSET SUMMARY</b>                                         |                                |                                                 |                                                         |                                                |
| June 30, 2023                                                           | 57,746,962                     | 540,576,510                                     | 514,327,080                                             | 277,306,239                                    |
| June 30, 2022                                                           | 67,125,364                     | 560,968,613                                     | 494,466,470                                             | 291,270,547                                    |
| June 30, 2021                                                           | 55,112,500                     | 649,560,892                                     | 556,441,053                                             | 380,242,473                                    |

\*Please refer Note 1 for fund events.

## Statement of Net Assets

As at June 30, 2024

| Franklin<br>Natural<br>Resources<br>Fund<br>(USD) | Franklin<br>NextStep<br>Balanced<br>Growth Fund<br>(USD) | Franklin<br>NextStep<br>Conservative<br>Fund<br>(USD) | Franklin<br>NextStep<br>Growth Fund<br>(USD) | Franklin<br>NextStep<br>Moderate Fund<br>(USD) | Franklin<br>Sealand China<br>A-Shares Fund<br>(USD) | Franklin<br>Strategic<br>Income Fund<br>(USD) |
|---------------------------------------------------|----------------------------------------------------------|-------------------------------------------------------|----------------------------------------------|------------------------------------------------|-----------------------------------------------------|-----------------------------------------------|
| 267,489,657                                       | 15,630,301                                               | 26,132,519                                            | 21,752,016                                   | 60,998,422                                     | 60,306,347                                          | 529,434,247                                   |
| 1,232,744                                         | 17,953                                                   | 30,252                                                | 14,548                                       | 24,191                                         | 3,192                                               | 4,091,468                                     |
| —                                                 | 300,000                                                  | 500,000                                               | 400,000                                      | 1,200,000                                      | 2,400,000                                           | —                                             |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | —                                             |
| 456,900                                           | —                                                        | 10,000                                                | 54,439                                       | 64,664                                         | 17,927                                              | 5,119,141                                     |
| 254,077                                           | 132                                                      | 221                                                   | 177                                          | 530                                            | 707                                                 | 5,617,763                                     |
| 64,523                                            | —                                                        | 24,044                                                | 2,854                                        | 35,885                                         | 3                                                   | 137,931                                       |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | 27,553                                        |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | —                                             |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | 751,181                                       |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | 1,123,651                                     |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | —                                             |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | 31,968,031                                    |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | —                                             |
| 25,113                                            | —                                                        | —                                                     | —                                            | —                                              | —                                                   | —                                             |
| 7,415                                             | 11,369                                                   | 10,695                                                | 12,668                                       | 12,720                                         | 14,601                                              | 90,106                                        |
| <b>269,530,429</b>                                | <b>15,959,755</b>                                        | <b>26,707,731</b>                                     | <b>22,236,702</b>                            | <b>62,336,412</b>                              | <b>62,742,777</b>                                   | <b>578,361,072</b>                            |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | 299,992                                       |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | 31,910,550                                    |
| 722,692                                           | 143                                                      | 156,901                                               | 7,351                                        | 506,367                                        | 1,349,124                                           | 1,007,502                                     |
| 216,173                                           | 11,085                                                   | 17,301                                                | 17,706                                       | 46,979                                         | 25,076                                              | 319,717                                       |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | —                                             |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | —                                             |
| 16,299                                            | 5,174                                                    | 12,789                                                | 8,442                                        | 14,403                                         | 141                                                 | 485,920                                       |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | 344,148                                       |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | 18,579                                        |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | —                                             |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | 12,419                                        |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | —                                             |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | —                                             |
| —                                                 | —                                                        | —                                                     | —                                            | —                                              | —                                                   | —                                             |
| 253,947                                           | 12,768                                                   | 26,773                                                | 23,508                                       | 66,281                                         | 21,709                                              | 504,755                                       |
| <b>1,209,111</b>                                  | <b>29,170</b>                                            | <b>213,764</b>                                        | <b>57,007</b>                                | <b>634,030</b>                                 | <b>1,396,050</b>                                    | <b>34,903,582</b>                             |
| <b>268,321,318</b>                                | <b>15,930,585</b>                                        | <b>26,493,967</b>                                     | <b>22,179,695</b>                            | <b>61,702,382</b>                              | <b>61,346,727</b>                                   | <b>543,457,490</b>                            |
| 319,888,129                                       | 21,918,499                                               | 38,735,641                                            | 21,175,124                                   | 66,231,320                                     | 57,754,961                                          | 451,978,146                                   |
| 464,112,653                                       | 28,940,693                                               | 51,173,347                                            | 19,449,154                                   | 81,534,473                                     | —                                                   | 515,639,724                                   |
| 733,238,468                                       | 45,380,902                                               | 57,551,841                                            | 19,011,114                                   | 69,382,746                                     | —                                                   | 735,279,732                                   |

## Statement of Net Assets

As at June 30, 2024

|                                                                         | Franklin<br>Technology<br>Fund<br>(USD) | Franklin U.S.<br>Dollar Short-<br>Term Money<br>Market Fund<br>(USD) | Franklin U.S.<br>Government<br>Fund<br>(USD) | Franklin U.S.<br>Low Duration<br>Fund<br>(USD) |
|-------------------------------------------------------------------------|-----------------------------------------|----------------------------------------------------------------------|----------------------------------------------|------------------------------------------------|
| <b>ASSETS</b>                                                           |                                         |                                                                      |                                              |                                                |
| Investments in securities at market value (notes 2(b), 3)               | 11,509,058,713                          | 1,106,201,575                                                        | 790,674,553                                  | 268,682,609                                    |
| Cash at bank and at brokers                                             | 23,702,544                              | 1,166,195                                                            | 4,152,720                                    | 4,335,240                                      |
| Time deposits (note 4)                                                  | —                                       | —                                                                    | —                                            | —                                              |
| Amounts receivable on sale of investments                               | —                                       | —                                                                    | —                                            | —                                              |
| Amounts receivable on subscriptions                                     | 20,643,542                              | 9,618,480                                                            | 844,858                                      | 4,006,832                                      |
| Interest and dividends receivable, net                                  | 1,525,091                               | 612,816                                                              | 2,490,929                                    | 1,977,586                                      |
| Unrealised profit on forward foreign exchange contracts (notes 2(c), 5) | 68,603                                  | —                                                                    | 39,534                                       | 576                                            |
| Unrealised profit on financial future contracts (notes 2(d), 6)         | —                                       | —                                                                    | 502,295                                      | 340,075                                        |
| Unrealised profit on interest rate swap contracts (notes 2(e), 7)       | —                                       | —                                                                    | —                                            | —                                              |
| Unrealised profit on total return swap contracts (notes 2(h), 8)        | —                                       | —                                                                    | —                                            | 450,172                                        |
| Credit default swap contracts at market value (notes 2(j), 10)          | —                                       | —                                                                    | —                                            | 740,443                                        |
| Option contracts at market value (notes 2(k), 11)                       | —                                       | —                                                                    | —                                            | —                                              |
| Investment in mortgage dollar rolls at market value (notes 2(m), 12)    | —                                       | —                                                                    | —                                            | —                                              |
| Unrealised profit on contract for differences (notes 2(i), 9)           | —                                       | —                                                                    | —                                            | —                                              |
| Recoverable taxes                                                       | —                                       | —                                                                    | —                                            | —                                              |
| Other receivables                                                       | 11,687                                  | 241,102                                                              | 94,831                                       | 32,796                                         |
| <b>TOTAL ASSETS</b>                                                     | <b>11,555,010,180</b>                   | <b>1,117,840,168</b>                                                 | <b>798,799,720</b>                           | <b>280,566,329</b>                             |
| <b>LIABILITIES</b>                                                      |                                         |                                                                      |                                              |                                                |
| Amounts payable on purchases of investments                             | —                                       | —                                                                    | —                                            | —                                              |
| Amounts payable on purchase of mortgage dollar rolls (notes 2(m), 12)   | —                                       | —                                                                    | —                                            | —                                              |
| Amounts payable on redemptions                                          | 26,731,809                              | 15,042,367                                                           | 2,547,596                                    | 593,800                                        |
| Investment management fees payable (note 14)                            | 8,554,457                               | 267,259                                                              | 378,019                                      | 104,543                                        |
| Performance fees payable (note 15)                                      | —                                       | —                                                                    | —                                            | —                                              |
| Bank overdrafts                                                         | —                                       | —                                                                    | —                                            | —                                              |
| Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)   | 2,991,851                               | —                                                                    | 780,151                                      | 718,356                                        |
| Unrealised loss on financial future contracts (notes 2(d), 6)           | —                                       | —                                                                    | 228,415                                      | 231,744                                        |
| Unrealised loss on interest rate swap contracts (notes 2(e), 7)         | —                                       | —                                                                    | —                                            | —                                              |
| Unrealised loss on total return swap contracts (notes 2(h), 8)          | —                                       | —                                                                    | —                                            | —                                              |
| Credit default swap contracts at market value (notes 2(j), 10)          | —                                       | —                                                                    | —                                            | 63,559                                         |
| Option contracts at market value (notes 2(k), 11)                       | —                                       | —                                                                    | —                                            | —                                              |
| Unrealised loss on contract for differences (notes 2(i), 9)             | —                                       | —                                                                    | —                                            | —                                              |
| Taxes payable                                                           | —                                       | —                                                                    | —                                            | —                                              |
| Expenses payable                                                        | 8,478,147                               | 446,646                                                              | 522,080                                      | 133,099                                        |
| <b>TOTAL LIABILITIES</b>                                                | <b>46,756,264</b>                       | <b>15,756,272</b>                                                    | <b>4,456,261</b>                             | <b>1,845,101</b>                               |
| <b>TOTAL NET ASSETS</b>                                                 | <b>11,508,253,916</b>                   | <b>1,102,083,896</b>                                                 | <b>794,343,459</b>                           | <b>278,721,228</b>                             |
| <b>THREE YEAR ASSET SUMMARY</b>                                         |                                         |                                                                      |                                              |                                                |
| June 30, 2023                                                           | 9,434,970,262                           | 480,563,573                                                          | 739,462,759                                  | 293,979,801                                    |
| June 30, 2022                                                           | 7,372,187,364                           | 329,019,964                                                          | 636,215,405                                  | 273,964,512                                    |
| June 30, 2021                                                           | 10,081,258,003                          | 352,689,674                                                          | 1,098,245,797                                | 338,439,089                                    |

\*Please refer Note 1 for fund events.

## Statement of Net Assets

As at June 30, 2024

| Franklin U.S.<br>Opportunities<br>Fund<br>(USD) | Martin Currie<br>UK Equity<br>Income Fund*<br>(GBP) | Templeton All<br>China Equity<br>Fund<br>(USD) | Templeton<br>Asia Equity<br>Total Return<br>Fund<br>(USD) | Templeton<br>Asian Bond<br>Fund<br>(USD) | Templeton<br>Asian Growth<br>Fund<br>(USD) | Templeton<br>Asian Smaller<br>Companies<br>Fund<br>(USD) |
|-------------------------------------------------|-----------------------------------------------------|------------------------------------------------|-----------------------------------------------------------|------------------------------------------|--------------------------------------------|----------------------------------------------------------|
| 7,396,022,268                                   | 23,760,130                                          | 1,860,653                                      | 7,624,605                                                 | 88,797,500                               | 1,858,284,446                              | 1,018,747,690                                            |
| 69,873,873                                      | 27,601                                              | 32,323                                         | 62,288                                                    | 1,940,933                                | 734,414                                    | 1,493,843                                                |
| —                                               | 500,000                                             | —                                              | 300,000                                                   | —                                        | 13,800,000                                 | 34,200,000                                               |
| —                                               | 274,380                                             | —                                              | 20,343                                                    | —                                        | —                                          | —                                                        |
| 19,888,177                                      | 5,801                                               | —                                              | —                                                         | 287,106                                  | 3,437,611                                  | 21,988,008                                               |
| 376,268                                         | 136,515                                             | 5,512                                          | 27,847                                                    | 1,039,033                                | 4,847,606                                  | 3,733,606                                                |
| 266,929                                         | —                                                   | —                                              | —                                                         | 67,557                                   | 34,191                                     | —                                                        |
| —                                               | —                                                   | —                                              | 777                                                       | —                                        | —                                          | —                                                        |
| —                                               | —                                                   | —                                              | —                                                         | —                                        | —                                          | —                                                        |
| —                                               | —                                                   | —                                              | —                                                         | —                                        | —                                          | —                                                        |
| —                                               | —                                                   | —                                              | —                                                         | —                                        | —                                          | —                                                        |
| —                                               | —                                                   | —                                              | —                                                         | —                                        | —                                          | —                                                        |
| —                                               | —                                                   | —                                              | —                                                         | —                                        | —                                          | —                                                        |
| —                                               | 5,460                                               | —                                              | 718                                                       | 38,821                                   | 187,176                                    | 19,536                                                   |
| 6,956                                           | 553                                                 | 11,462                                         | 12,570                                                    | 476                                      | 61                                         | 5,868                                                    |
| <b>7,486,434,471</b>                            | <b>24,710,440</b>                                   | <b>1,909,950</b>                               | <b>8,049,148</b>                                          | <b>92,171,426</b>                        | <b>1,881,325,505</b>                       | <b>1,080,188,551</b>                                     |
| —                                               | —                                                   | 1,716                                          | —                                                         | —                                        | —                                          | 1,008                                                    |
| —                                               | —                                                   | —                                              | —                                                         | —                                        | —                                          | —                                                        |
| 17,976,297                                      | 16,793                                              | —                                              | —                                                         | 414,367                                  | 3,504,239                                  | 1,768,926                                                |
| 5,555,687                                       | 584                                                 | 1,604                                          | 5,205                                                     | 55,702                                   | 1,951,305                                  | 981,116                                                  |
| —                                               | —                                                   | —                                              | —                                                         | —                                        | —                                          | —                                                        |
| —                                               | —                                                   | —                                              | —                                                         | —                                        | —                                          | —                                                        |
| 4,928,645                                       | —                                                   | —                                              | —                                                         | 1,507,107                                | 636,404                                    | 4,361                                                    |
| —                                               | —                                                   | —                                              | 3,693                                                     | —                                        | —                                          | —                                                        |
| —                                               | —                                                   | —                                              | —                                                         | —                                        | —                                          | —                                                        |
| —                                               | —                                                   | —                                              | —                                                         | —                                        | —                                          | —                                                        |
| —                                               | —                                                   | —                                              | —                                                         | —                                        | —                                          | —                                                        |
| —                                               | —                                                   | —                                              | —                                                         | —                                        | —                                          | —                                                        |
| —                                               | —                                                   | —                                              | 38,270                                                    | —                                        | 29,595,353                                 | 17,080,021                                               |
| 5,590,898                                       | 10,584                                              | 3,437                                          | 3,067                                                     | 78,423                                   | 1,667,922                                  | 729,044                                                  |
| <b>34,051,527</b>                               | <b>27,961</b>                                       | <b>6,757</b>                                   | <b>50,235</b>                                             | <b>2,055,599</b>                         | <b>37,355,223</b>                          | <b>20,564,476</b>                                        |
| <b>7,452,382,944</b>                            | <b>24,682,479</b>                                   | <b>1,903,193</b>                               | <b>7,998,913</b>                                          | <b>90,115,827</b>                        | <b>1,843,970,282</b>                       | <b>1,059,624,075</b>                                     |
| 6,419,577,901                                   | 23,830,305                                          | 2,224,437                                      | 7,689,791                                                 | 124,003,568                              | 1,974,758,426                              | 745,518,257                                              |
| 5,658,651,422                                   | 7,976,632                                           | 3,047,352                                      | 7,630,200                                                 | 162,036,721                              | 2,200,671,286                              | 803,866,982                                              |
| 8,702,534,822                                   | 5,723,120                                           | —                                              | 9,441,335                                                 | 224,842,027                              | 3,380,387,794                              | 1,068,648,860                                            |

## Statement of Net Assets

As at June 30, 2024

|                                                                         | Templeton<br>BRIC Fund<br>(USD) | Templeton<br>China<br>A-Shares Fund<br>(USD) | Templeton<br>China Fund<br>(USD) | Templeton<br>Eastern<br>Europe Fund<br>(EUR) |
|-------------------------------------------------------------------------|---------------------------------|----------------------------------------------|----------------------------------|----------------------------------------------|
| <b>ASSETS</b>                                                           |                                 |                                              |                                  |                                              |
| Investments in securities at market value (notes 2(b), 3)               | 350,945,855                     | 15,815,546                                   | 254,369,757                      | 129,272,401                                  |
| Cash at bank and at brokers                                             | 38,763                          | 294,884                                      | 16,883                           | 156,628                                      |
| Time deposits (note 4)                                                  | 21,200,000                      | 1,400,000                                    | 10,900,000                       | 3,600,000                                    |
| Amounts receivable on sale of investments                               | —                               | —                                            | —                                | 67,840                                       |
| Amounts receivable on subscriptions                                     | 118,906                         | 11,865                                       | 197,847                          | 734,968                                      |
| Interest and dividends receivable, net                                  | 2,269,503                       | 618                                          | 1,006,137                        | 414,259                                      |
| Unrealised profit on forward foreign exchange contracts (notes 2(c), 5) | —                               | —                                            | —                                | —                                            |
| Unrealised profit on financial future contracts (notes 2(d), 6)         | —                               | —                                            | —                                | —                                            |
| Unrealised profit on interest rate swap contracts (notes 2(e), 7)       | —                               | —                                            | —                                | —                                            |
| Unrealised profit on total return swap contracts (notes 2(h), 8)        | —                               | —                                            | —                                | —                                            |
| Credit default swap contracts at market value (notes 2(j), 10)          | —                               | —                                            | —                                | —                                            |
| Option contracts at market value (notes 2(k), 11)                       | —                               | —                                            | —                                | —                                            |
| Investment in mortgage dollar rolls at market value (notes 2(m), 12)    | —                               | —                                            | —                                | —                                            |
| Unrealised profit on contract for differences (notes 2(i), 9)           | —                               | —                                            | —                                | —                                            |
| Recoverable taxes                                                       | 34,171                          | —                                            | —                                | 819,172                                      |
| Other receivables                                                       | 358                             | 9,333                                        | 4,990                            | 581                                          |
| <b>TOTAL ASSETS</b>                                                     | <b>374,607,556</b>              | <b>17,532,246</b>                            | <b>266,495,614</b>               | <b>135,065,849</b>                           |
| <b>LIABILITIES</b>                                                      |                                 |                                              |                                  |                                              |
| Amounts payable on purchases of investments                             | 22,199                          | —                                            | 536,191                          | —                                            |
| Amounts payable on purchase of mortgage dollar rolls (notes 2(m), 12)   | —                               | —                                            | —                                | —                                            |
| Amounts payable on redemptions                                          | 492,194                         | —                                            | 705,910                          | 361,739                                      |
| Investment management fees payable (note 14)                            | 483,144                         | 583                                          | 350,717                          | 173,995                                      |
| Performance fees payable (note 15)                                      | —                               | —                                            | —                                | —                                            |
| Bank overdrafts                                                         | —                               | —                                            | —                                | —                                            |
| Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)   | 27,566                          | —                                            | —                                | —                                            |
| Unrealised loss on financial future contracts (notes 2(d), 6)           | —                               | —                                            | —                                | —                                            |
| Unrealised loss on interest rate swap contracts (notes 2(e), 7)         | —                               | —                                            | —                                | —                                            |
| Unrealised loss on total return swap contracts (notes 2(h), 8)          | —                               | —                                            | —                                | —                                            |
| Credit default swap contracts at market value (notes 2(j), 10)          | —                               | —                                            | —                                | —                                            |
| Option contracts at market value (notes 2(k), 11)                       | —                               | —                                            | —                                | —                                            |
| Unrealised loss on contract for differences (notes 2(i), 9)             | —                               | —                                            | —                                | —                                            |
| Taxes payable                                                           | 3,972,716                       | —                                            | —                                | —                                            |
| Expenses payable                                                        | 400,247                         | 58                                           | 264,940                          | 202,760                                      |
| <b>TOTAL LIABILITIES</b>                                                | <b>5,398,066</b>                | <b>641</b>                                   | <b>1,857,758</b>                 | <b>738,494</b>                               |
| <b>TOTAL NET ASSETS</b>                                                 | <b>369,209,490</b>              | <b>17,531,605</b>                            | <b>264,637,856</b>               | <b>134,327,355</b>                           |
| <b>THREE YEAR ASSET SUMMARY</b>                                         |                                 |                                              |                                  |                                              |
| June 30, 2023                                                           | 369,916,516                     | 19,187,462                                   | 392,400,894                      | 90,425,882                                   |
| June 30, 2022                                                           | 382,055,535                     | 26,584,448                                   | 424,348,428                      | 53,789,155                                   |
| June 30, 2021                                                           | 632,779,326                     | 31,216,251                                   | 623,048,591                      | 224,407,510                                  |

\*Please refer Note 1 for fund events.

## Statement of Net Assets

As at June 30, 2024

| Templeton<br>Emerging<br>Markets Bond<br>Fund<br>(USD) | Templeton<br>Emerging<br>Markets<br>Dynamic<br>Income Fund<br>(USD) | Templeton<br>Emerging<br>Markets Fund<br>(USD) | Templeton<br>Emerging<br>Markets Local<br>Currency<br>Bond Fund<br>(USD) | Templeton<br>Emerging<br>Markets<br>Smaller<br>Companies<br>Fund<br>(USD) | Templeton<br>Emerging<br>Markets<br>Sustainability<br>Fund<br>(USD) | Templeton<br>Euroland Fund<br>(EUR) |
|--------------------------------------------------------|---------------------------------------------------------------------|------------------------------------------------|--------------------------------------------------------------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------|-------------------------------------|
| 1,825,487,950                                          | 103,836,893                                                         | 726,191,031                                    | 7,605,530                                                                | 377,123,987                                                               | 14,083,124                                                          | 145,624,230                         |
| 25,426,724                                             | 612,737                                                             | 418,464                                        | 59,773                                                                   | 2,883,220                                                                 | 58,671                                                              | 52,367                              |
| —                                                      | —                                                                   | 13,500,000                                     | —                                                                        | —                                                                         | 400,000                                                             | 6,100,000                           |
| —                                                      | —                                                                   | —                                              | —                                                                        | 14,172                                                                    | —                                                                   | —                                   |
| 1,237,330                                              | 11,409                                                              | 803,215                                        | —                                                                        | 296,111                                                                   | 79                                                                  | 124,452                             |
| 50,998,126                                             | 1,487,276                                                           | 3,550,750                                      | 159,693                                                                  | 1,215,266                                                                 | 59,538                                                              | 55,589                              |
| 818,924                                                | 16,134                                                              | —                                              | 3,541                                                                    | —                                                                         | —                                                                   | 3,402                               |
| —                                                      | —                                                                   | —                                              | —                                                                        | —                                                                         | —                                                                   | —                                   |
| —                                                      | —                                                                   | —                                              | —                                                                        | —                                                                         | —                                                                   | —                                   |
| —                                                      | —                                                                   | —                                              | —                                                                        | —                                                                         | —                                                                   | —                                   |
| —                                                      | —                                                                   | —                                              | —                                                                        | —                                                                         | —                                                                   | —                                   |
| —                                                      | —                                                                   | —                                              | —                                                                        | —                                                                         | —                                                                   | —                                   |
| 126,332                                                | 8,563                                                               | 69,762                                         | 1,436                                                                    | 21,888                                                                    | 599                                                                 | 445,716                             |
| 88,627                                                 | 21,445                                                              | 6,679                                          | 25,146                                                                   | 1,251                                                                     | 22,053                                                              | 1,897                               |
| <b>1,904,184,013</b>                                   | <b>105,994,457</b>                                                  | <b>744,539,901</b>                             | <b>7,855,119</b>                                                         | <b>381,555,895</b>                                                        | <b>14,624,064</b>                                                   | <b>152,407,653</b>                  |
| —                                                      | 26,691                                                              | 109,439                                        | —                                                                        | 234,433                                                                   | —                                                                   | —                                   |
| —                                                      | —                                                                   | —                                              | —                                                                        | —                                                                         | —                                                                   | —                                   |
| 1,659,438                                              | 91,346                                                              | 1,812,079                                      | —                                                                        | 216,102                                                                   | —                                                                   | 673,828                             |
| 1,547,999                                              | 83,290                                                              | 633,757                                        | 5,244                                                                    | 384,355                                                                   | 10,362                                                              | 123,424                             |
| —                                                      | —                                                                   | —                                              | —                                                                        | —                                                                         | —                                                                   | —                                   |
| —                                                      | —                                                                   | —                                              | —                                                                        | —                                                                         | —                                                                   | —                                   |
| 7,010,347                                              | 457,008                                                             | 218,225                                        | 48,715                                                                   | 1,131                                                                     | 2,937                                                               | 34                                  |
| —                                                      | —                                                                   | —                                              | —                                                                        | —                                                                         | —                                                                   | —                                   |
| —                                                      | —                                                                   | —                                              | —                                                                        | —                                                                         | —                                                                   | —                                   |
| —                                                      | —                                                                   | —                                              | —                                                                        | —                                                                         | —                                                                   | —                                   |
| —                                                      | —                                                                   | —                                              | —                                                                        | —                                                                         | —                                                                   | —                                   |
| —                                                      | —                                                                   | —                                              | —                                                                        | —                                                                         | —                                                                   | —                                   |
| 2,805,075                                              | 450,966                                                             | 5,161,269                                      | 2,758                                                                    | 4,780,020                                                                 | 84,180                                                              | —                                   |
| 2,086,990                                              | 111,833                                                             | 628,275                                        | 3,624                                                                    | 310,085                                                                   | 11,037                                                              | 137,920                             |
| <b>15,109,849</b>                                      | <b>1,221,134</b>                                                    | <b>8,563,044</b>                               | <b>60,341</b>                                                            | <b>5,926,126</b>                                                          | <b>108,516</b>                                                      | <b>935,206</b>                      |
| <b>1,889,074,164</b>                                   | <b>104,773,323</b>                                                  | <b>735,976,857</b>                             | <b>7,794,778</b>                                                         | <b>375,629,769</b>                                                        | <b>14,515,548</b>                                                   | <b>151,472,447</b>                  |
| 2,030,363,864                                          | 113,092,497                                                         | 691,768,275                                    | 9,389,430                                                                | 412,637,275                                                               | 32,757,180                                                          | 163,554,070                         |
| 2,453,536,148                                          | 115,934,078                                                         | 716,894,817                                    | 8,217,262                                                                | 412,449,901                                                               | 27,132,913                                                          | 144,311,731                         |
| 4,441,241,305                                          | 186,347,498                                                         | 1,202,482,690                                  | 9,539,872                                                                | 564,399,741                                                               | 38,219,647                                                          | 199,775,419                         |

## Statement of Net Assets

As at June 30, 2024

|                                                                         | Templeton<br>European<br>Opportunities<br>Fund<br>(EUR) | Templeton<br>European<br>Small-Mid Cap<br>Fund<br>(EUR) | Templeton<br>European<br>Sustainability<br>Improvers<br>Fund*<br>(EUR) | Templeton<br>Frontier<br>Markets Fund<br>(USD) |
|-------------------------------------------------------------------------|---------------------------------------------------------|---------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------|
| <b>ASSETS</b>                                                           |                                                         |                                                         |                                                                        |                                                |
| Investments in securities at market value (notes 2(b), 3)               | 71,656,235                                              | 84,131,708                                              | 22,983,417                                                             | 273,397,017                                    |
| Cash at bank and at brokers                                             | —                                                       | 35,558                                                  | 80,845                                                                 | 434,291                                        |
| Time deposits (note 4)                                                  | —                                                       | 5,900,000                                               | 800,000                                                                | 2,800,000                                      |
| Amounts receivable on sale of investments                               | 3,510,693                                               | 1,027,536                                               | —                                                                      | —                                              |
| Amounts receivable on subscriptions                                     | 1,560                                                   | 262,847                                                 | 54,014                                                                 | 254,986                                        |
| Interest and dividends receivable, net                                  | 36,440                                                  | 40,257                                                  | 28,861                                                                 | 749,793                                        |
| Unrealised profit on forward foreign exchange contracts (notes 2(c), 5) | 12,606                                                  | 2,479                                                   | 29,306                                                                 | 14,046                                         |
| Unrealised profit on financial future contracts (notes 2(d), 6)         | —                                                       | —                                                       | —                                                                      | —                                              |
| Unrealised profit on interest rate swap contracts (notes 2(e), 7)       | —                                                       | —                                                       | —                                                                      | —                                              |
| Unrealised profit on total return swap contracts (notes 2(h), 8)        | —                                                       | —                                                       | —                                                                      | —                                              |
| Credit default swap contracts at market value (notes 2(j), 10)          | —                                                       | —                                                       | —                                                                      | —                                              |
| Option contracts at market value (notes 2(k), 11)                       | —                                                       | —                                                       | —                                                                      | —                                              |
| Investment in mortgage dollar rolls at market value (notes 2(m), 12)    | —                                                       | —                                                       | —                                                                      | —                                              |
| Unrealised profit on contract for differences (notes 2(i), 9)           | —                                                       | —                                                       | —                                                                      | —                                              |
| Recoverable taxes                                                       | 196,084                                                 | 129,985                                                 | 109,096                                                                | 84,732                                         |
| Other receivables                                                       | 1,338                                                   | 1,708                                                   | 3,395                                                                  | —                                              |
| <b>TOTAL ASSETS</b>                                                     | <b>75,414,956</b>                                       | <b>91,532,078</b>                                       | <b>24,088,934</b>                                                      | <b>277,734,865</b>                             |
| <b>LIABILITIES</b>                                                      |                                                         |                                                         |                                                                        |                                                |
| Amounts payable on purchases of investments                             | —                                                       | 457,069                                                 | —                                                                      | 808,647                                        |
| Amounts payable on purchase of mortgage dollar rolls (notes 2(m), 12)   | —                                                       | —                                                       | —                                                                      | —                                              |
| Amounts payable on redemptions                                          | 83,164                                                  | 24,738                                                  | 55,133                                                                 | 288,977                                        |
| Investment management fees payable (note 14)                            | 81,930                                                  | 70,192                                                  | 19,350                                                                 | 329,476                                        |
| Performance fees payable (note 15)                                      | —                                                       | —                                                       | —                                                                      | —                                              |
| Bank overdrafts                                                         | 29,141                                                  | —                                                       | —                                                                      | —                                              |
| Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)   | —                                                       | —                                                       | 2,655                                                                  | 223,673                                        |
| Unrealised loss on financial future contracts (notes 2(d), 6)           | —                                                       | —                                                       | —                                                                      | —                                              |
| Unrealised loss on interest rate swap contracts (notes 2(e), 7)         | —                                                       | —                                                       | —                                                                      | —                                              |
| Unrealised loss on total return swap contracts (notes 2(h), 8)          | —                                                       | —                                                       | —                                                                      | —                                              |
| Credit default swap contracts at market value (notes 2(j), 10)          | —                                                       | —                                                       | —                                                                      | —                                              |
| Option contracts at market value (notes 2(k), 11)                       | —                                                       | —                                                       | —                                                                      | —                                              |
| Unrealised loss on contract for differences (notes 2(i), 9)             | —                                                       | —                                                       | —                                                                      | —                                              |
| Taxes payable                                                           | —                                                       | —                                                       | —                                                                      | 2,274,776                                      |
| Expenses payable                                                        | 89,860                                                  | 87,357                                                  | 21,418                                                                 | 413,128                                        |
| <b>TOTAL LIABILITIES</b>                                                | <b>284,095</b>                                          | <b>639,356</b>                                          | <b>98,556</b>                                                          | <b>4,338,677</b>                               |
| <b>TOTAL NET ASSETS</b>                                                 | <b>75,130,861</b>                                       | <b>90,892,722</b>                                       | <b>23,990,378</b>                                                      | <b>273,396,188</b>                             |
| <b>THREE YEAR ASSET SUMMARY</b>                                         |                                                         |                                                         |                                                                        |                                                |
| June 30, 2023                                                           | 116,809,857                                             | 80,992,904                                              | 28,435,527                                                             | 236,989,884                                    |
| June 30, 2022                                                           | 118,207,444                                             | 71,007,079                                              | 93,158,018                                                             | 253,078,398                                    |
| June 30, 2021                                                           | 142,702,370                                             | 98,818,392                                              | 96,023,087                                                             | 333,085,180                                    |

\*Please refer Note 1 for fund events.



## Statement of Net Assets

As at June 30, 2024

| Templeton<br>Global<br>Balanced Fund<br>(USD) | Templeton<br>Global Bond<br>(Euro) Fund<br>(EUR) | Templeton<br>Global Bond<br>Fund<br>(USD) | Templeton<br>Global Climate<br>Change Fund<br>(EUR) | Templeton<br>Global Equity<br>Income Fund<br>(USD) | Templeton<br>Global Fund<br>(USD) | Templeton<br>Global High<br>Yield Fund<br>(USD) |
|-----------------------------------------------|--------------------------------------------------|-------------------------------------------|-----------------------------------------------------|----------------------------------------------------|-----------------------------------|-------------------------------------------------|
| 483,948,690                                   | 37,537,490                                       | 2,621,519,264                             | 1,244,771,845                                       | 61,464,889                                         | 563,533,894                       | 86,683,585                                      |
| 3,247,115                                     | 2,400,391                                        | 127,527,910                               | 271,760                                             | 36,755                                             | 90,315                            | 767,965                                         |
| —                                             | 1,500,000                                        | —                                         | 84,353,768                                          | 200,000                                            | 28,400,000                        | —                                               |
| —                                             | —                                                | —                                         | —                                                   | 557,976                                            | —                                 | —                                               |
| 479,679                                       | 79,659                                           | 1,257,080                                 | 1,965,156                                           | 36,485                                             | 229,859                           | 710,464                                         |
| 3,210,864                                     | 789,677                                          | 40,400,000                                | 1,217,128                                           | 51,528                                             | 708,256                           | 1,911,427                                       |
| 97                                            | 569,069                                          | 2,082,266                                 | 427,360                                             | 54                                                 | —                                 | 2,979                                           |
| —                                             | —                                                | —                                         | —                                                   | —                                                  | —                                 | —                                               |
| —                                             | —                                                | —                                         | —                                                   | —                                                  | —                                 | —                                               |
| —                                             | —                                                | —                                         | —                                                   | —                                                  | —                                 | —                                               |
| —                                             | —                                                | 10,844,454                                | —                                                   | —                                                  | —                                 | —                                               |
| —                                             | —                                                | —                                         | —                                                   | —                                                  | —                                 | —                                               |
| —                                             | —                                                | —                                         | —                                                   | —                                                  | —                                 | —                                               |
| 91,905                                        | 3,649                                            | 254,606                                   | 237,922                                             | 23,342                                             | 246,844                           | 2,960                                           |
| 4,658                                         | 522                                              | 7,280                                     | 210                                                 | 17,877                                             | 50                                | 2,629                                           |
| <b>490,983,008</b>                            | <b>42,880,457</b>                                | <b>2,803,892,860</b>                      | <b>1,333,245,149</b>                                | <b>62,388,906</b>                                  | <b>593,209,218</b>                | <b>90,082,009</b>                               |
| —                                             | —                                                | —                                         | —                                                   | —                                                  | —                                 | 400,000                                         |
| —                                             | —                                                | —                                         | —                                                   | —                                                  | —                                 | —                                               |
| 827,849                                       | 140,349                                          | 4,742,235                                 | 2,437,991                                           | 90,157                                             | 197,649                           | 378,661                                         |
| 325,788                                       | 25,298                                           | 1,667,653                                 | 1,022,555                                           | 51,321                                             | 491,142                           | 61,358                                          |
| —                                             | —                                                | —                                         | —                                                   | —                                                  | —                                 | —                                               |
| —                                             | —                                                | —                                         | —                                                   | —                                                  | —                                 | —                                               |
| 84,238                                        | 416,064                                          | 36,384,133                                | 8,087                                               | 187                                                | —                                 | 415,153                                         |
| —                                             | —                                                | —                                         | —                                                   | —                                                  | —                                 | —                                               |
| —                                             | 255,985                                          | 21,683,841                                | —                                                   | —                                                  | —                                 | —                                               |
| —                                             | —                                                | —                                         | —                                                   | —                                                  | —                                 | —                                               |
| —                                             | —                                                | —                                         | —                                                   | —                                                  | —                                 | —                                               |
| —                                             | —                                                | 9,281,319                                 | —                                                   | —                                                  | —                                 | —                                               |
| —                                             | —                                                | —                                         | —                                                   | —                                                  | —                                 | —                                               |
| 25,020                                        | 356                                              | 46,800                                    | 3,526,603                                           | —                                                  | —                                 | 58,159                                          |
| 458,778                                       | 36,723                                           | 2,515,835                                 | 993,161                                             | 48,724                                             | 510,867                           | 83,491                                          |
| <b>1,721,673</b>                              | <b>874,775</b>                                   | <b>76,321,816</b>                         | <b>7,988,397</b>                                    | <b>190,389</b>                                     | <b>1,199,658</b>                  | <b>1,396,822</b>                                |
| <b>489,261,335</b>                            | <b>42,005,682</b>                                | <b>2,727,571,044</b>                      | <b>1,325,256,752</b>                                | <b>62,198,517</b>                                  | <b>592,009,560</b>                | <b>88,685,187</b>                               |
| 491,043,122                                   | 46,173,602                                       | 3,493,575,517                             | 1,362,948,539                                       | 60,858,969                                         | 600,802,071                       | 80,705,779                                      |
| 477,296,908                                   | 50,199,085                                       | 4,024,347,071                             | 972,545,333                                         | 58,942,475                                         | 548,136,949                       | 83,039,013                                      |
| 587,976,883                                   | 77,293,639                                       | 6,104,669,852                             | 904,666,591                                         | 77,986,365                                         | 847,214,503                       | 111,196,701                                     |

## Statement of Net Assets

As at June 30, 2024

|                                                                         | Templeton<br>Global Income<br>Fund<br>(USD) | Templeton<br>Global Smaller<br>Companies<br>Fund<br>(USD) | Templeton<br>Global Total<br>Return Fund<br>(USD) | Templeton<br>Growth (Euro)<br>Fund<br>(EUR) |
|-------------------------------------------------------------------------|---------------------------------------------|-----------------------------------------------------------|---------------------------------------------------|---------------------------------------------|
| <b>ASSETS</b>                                                           |                                             |                                                           |                                                   |                                             |
| Investments in securities at market value (notes 2(b), 3)               | 177,395,491                                 | 95,325,002                                                | 1,875,856,759                                     | 7,319,521,957                               |
| Cash at bank and at brokers                                             | 1,441,985                                   | 62,020                                                    | 56,840,755                                        | 9,159,291                                   |
| Time deposits (note 4)                                                  | —                                           | 4,000,000                                                 | —                                                 | 312,600,000                                 |
| Amounts receivable on sale of investments                               | 805,342                                     | —                                                         | —                                                 | 5,512,985                                   |
| Amounts receivable on subscriptions                                     | 43,785                                      | 26,765                                                    | 1,614,877                                         | 240,239                                     |
| Interest and dividends receivable, net                                  | 2,186,443                                   | 61,623                                                    | 43,278,290                                        | 4,447,397                                   |
| Unrealised profit on forward foreign exchange contracts (notes 2(c), 5) | 165,927                                     | —                                                         | 6,554,293                                         | —                                           |
| Unrealised profit on financial future contracts (notes 2(d), 6)         | —                                           | —                                                         | —                                                 | —                                           |
| Unrealised profit on interest rate swap contracts (notes 2(e), 7)       | —                                           | —                                                         | —                                                 | —                                           |
| Unrealised profit on total return swap contracts (notes 2(h), 8)        | —                                           | —                                                         | —                                                 | —                                           |
| Credit default swap contracts at market value (notes 2(j), 10)          | —                                           | —                                                         | —                                                 | —                                           |
| Option contracts at market value (notes 2(k), 11)                       | —                                           | —                                                         | 6,265,704                                         | —                                           |
| Investment in mortgage dollar rolls at market value (notes 2(m), 12)    | —                                           | —                                                         | —                                                 | —                                           |
| Unrealised profit on contract for differences (notes 2(i), 9)           | —                                           | —                                                         | —                                                 | —                                           |
| Recoverable taxes                                                       | 183,153                                     | 90,482                                                    | 154,440                                           | 1,603,769                                   |
| Other receivables                                                       | 3,304                                       | 2,502                                                     | 82,907                                            | 2,477                                       |
| <b>TOTAL ASSETS</b>                                                     | <b>182,225,430</b>                          | <b>99,568,394</b>                                         | <b>1,990,648,025</b>                              | <b>7,653,088,115</b>                        |
| <b>LIABILITIES</b>                                                      |                                             |                                                           |                                                   |                                             |
| Amounts payable on purchases of investments                             | —                                           | —                                                         | —                                                 | —                                           |
| Amounts payable on purchase of mortgage dollar rolls (notes 2(m), 12)   | —                                           | —                                                         | —                                                 | —                                           |
| Amounts payable on redemptions                                          | 227,457                                     | 139,888                                                   | 6,176,952                                         | 896,894                                     |
| Investment management fees payable (note 14)                            | 125,278                                     | 82,259                                                    | 1,184,459                                         | 6,286,753                                   |
| Performance fees payable (note 15)                                      | —                                           | —                                                         | —                                                 | —                                           |
| Bank overdrafts                                                         | —                                           | —                                                         | —                                                 | —                                           |
| Unrealised loss on forward foreign exchange contracts (notes 2(c), 5)   | 1,125,276                                   | —                                                         | 25,236,024                                        | —                                           |
| Unrealised loss on financial future contracts (notes 2(d), 6)           | —                                           | —                                                         | —                                                 | —                                           |
| Unrealised loss on interest rate swap contracts (notes 2(e), 7)         | 171,633                                     | —                                                         | 7,199,228                                         | —                                           |
| Unrealised loss on total return swap contracts (notes 2(h), 8)          | —                                           | —                                                         | —                                                 | —                                           |
| Credit default swap contracts at market value (notes 2(j), 10)          | —                                           | —                                                         | —                                                 | —                                           |
| Option contracts at market value (notes 2(k), 11)                       | —                                           | —                                                         | 5,362,545                                         | —                                           |
| Unrealised loss on contract for differences (notes 2(i), 9)             | —                                           | —                                                         | —                                                 | —                                           |
| Taxes payable                                                           | 347,586                                     | 223,894                                                   | 1,390,740                                         | 5,013,144                                   |
| Expenses payable                                                        | 185,467                                     | 84,169                                                    | 1,919,982                                         | 6,397,285                                   |
| <b>TOTAL LIABILITIES</b>                                                | <b>2,182,697</b>                            | <b>530,210</b>                                            | <b>48,469,930</b>                                 | <b>18,594,076</b>                           |
| <b>TOTAL NET ASSETS</b>                                                 | <b>180,042,733</b>                          | <b>99,038,184</b>                                         | <b>1,942,178,095</b>                              | <b>7,634,494,039</b>                        |
| <b>THREE YEAR ASSET SUMMARY</b>                                         |                                             |                                                           |                                                   |                                             |
| June 30, 2023                                                           | 197,904,467                                 | 98,779,704                                                | 2,458,073,822                                     | 6,927,993,611                               |
| June 30, 2022                                                           | 207,580,604                                 | 95,762,804                                                | 3,041,706,164                                     | 6,401,429,968                               |
| June 30, 2021                                                           | 334,527,482                                 | 132,708,301                                               | 5,492,303,432                                     | 7,117,471,133                               |

\*Please refer Note 1 for fund events.

Statement of Net Assets

As at June 30, 2024

Templeton  
Latin America  
Fund  
(USD)

|                    |
|--------------------|
| 541,147,070        |
| 1,533,574          |
| 24,800,000         |
| —                  |
| 527,693            |
| 3,535,786          |
| 404,598            |
| —                  |
| —                  |
| —                  |
| —                  |
| —                  |
| —                  |
| —                  |
| —                  |
| 57                 |
| <b>571,948,778</b> |

|                  |
|------------------|
| —                |
| —                |
| 1,560,424        |
| 656,596          |
| —                |
| —                |
| 201,318          |
| —                |
| —                |
| —                |
| —                |
| —                |
| —                |
| 611,545          |
| <b>3,029,883</b> |

**568,918,895**

|             |
|-------------|
| 763,929,924 |
| 680,664,731 |
| 816,458,588 |

# Statement of Operations and Changes in Net Assets

For the year ended June 30, 2024

|                                                                                  | Total<br>(USD)        | Franklin<br>Biotechnology<br>Discovery Fund<br>(USD) | Franklin Disruptive<br>Commerce Fund<br>(USD) |
|----------------------------------------------------------------------------------|-----------------------|------------------------------------------------------|-----------------------------------------------|
| <b>NET ASSETS AT THE BEGINNING OF THE YEAR</b>                                   | <b>61,168,580,011</b> | <b>1,721,081,398</b>                                 | <b>4,612,391</b>                              |
| Currency translation adjustment                                                  | (264,232,268)         | —                                                    | —                                             |
|                                                                                  | 60,904,347,743        | 1,721,081,398                                        | 4,612,391                                     |
| <b>INCOME</b>                                                                    |                       |                                                      |                                               |
| Dividends (net of withholding taxes) (note 2(n))                                 | 599,535,378           | 5,940,912                                            | 18,967                                        |
| Interest income on debt securities (net of withholding taxes) (note 2(n))        | 1,154,419,160         | 1,528,036                                            | 264                                           |
| Bank interest (note 2(n))                                                        | 10,386,488            | 88,600                                               | 3,000                                         |
| Securities lending (notes 2(o), 13)                                              | 2,514,048             | 30,191                                               | —                                             |
| Net interest income on swaps (note 2(n))                                         | 4,176,699             | —                                                    | —                                             |
| Sundry income (note 2(n))                                                        | 25,307,320            | —                                                    | —                                             |
| <b>TOTAL INCOME</b>                                                              | <b>1,796,339,093</b>  | <b>7,587,739</b>                                     | <b>22,231</b>                                 |
| <b>EXPENSES</b>                                                                  |                       |                                                      |                                               |
| Investment management fees, maintenance and service charges (notes 14,17 and 19) | 837,770,997           | 25,398,409                                           | 42,405                                        |
| Performance fees (note 15)                                                       | 25,472                | —                                                    | —                                             |
| Administration and transfer agency fees                                          | 144,320,300           | 3,887,910                                            | 10,583                                        |
| Directors fees (note 20)                                                         | 404,191               | 10,605                                               | 26                                            |
| Subscription tax (note 18)                                                       | 28,463,193            | 810,282                                              | 1,172                                         |
| Custodian fees                                                                   | 7,228,835             | 61,595                                               | —                                             |
| Audit fees                                                                       | 1,130,672             | 14,085                                               | 10,795                                        |
| Printing and publishing expenses                                                 | 2,816,191             | 60,513                                               | 3,578                                         |
| Bank charges                                                                     | 283,533               | —                                                    | —                                             |
| Net interest expenses on swaps                                                   | 18,788,981            | —                                                    | —                                             |
| Other charges (note 22)                                                          | 16,753,162            | 362,204                                              | 17,082                                        |
| <b>TOTAL EXPENSES</b>                                                            | <b>1,057,985,527</b>  | <b>30,605,603</b>                                    | <b>85,641</b>                                 |
| Expenses reimbursement (note 21)                                                 | (21,581,250)          | —                                                    | (34,472)                                      |
| <b>NET EXPENSES</b>                                                              | <b>1,036,404,277</b>  | <b>30,605,603</b>                                    | <b>51,169</b>                                 |
| <b>NET INCOME/(EXPENSES) FROM INVESTMENTS</b>                                    | <b>759,934,816</b>    | <b>(23,017,864)</b>                                  | <b>(28,938)</b>                               |
| Net realised profit/(loss) on sale of investments                                | 2,199,040,967         | 164,403,802                                          | (46,340)                                      |
| Net realised profit/(loss) on forward foreign exchange contracts                 | (287,573,785)         | (844,326)                                            | (2,325)                                       |
| Net realised profit/(loss) on financial future contracts                         | 286,812               | —                                                    | —                                             |
| Net realised profit/(loss) on cross currency swap contracts                      | 4,013                 | —                                                    | —                                             |
| Net realised profit/(loss) on interest rate swap contracts                       | (982,475)             | —                                                    | —                                             |
| Net realised profit/(loss) on total return swap contracts                        | 2,636,445             | —                                                    | —                                             |
| Net realised profit/(loss) on contract for differences                           | (9,769)               | —                                                    | —                                             |
| Net realised profit/(loss) on credit default swap contracts                      | (10,569,291)          | —                                                    | —                                             |
| Net realised profit/(loss) on option contracts                                   | (20,759,069)          | —                                                    | —                                             |
| Net realised profit/(loss) on mortgage dollar rolls                              | 614,965               | —                                                    | —                                             |
| Net realised profit/(loss) on foreign exchange transactions                      | 27,299,920            | 695,501                                              | (499)                                         |
| <b>NET REALISED PROFIT/(LOSS) FOR THE YEAR</b>                                   | <b>2,669,923,549</b>  | <b>141,237,113</b>                                   | <b>(78,102)</b>                               |
| Change in net unrealised appreciation/(depreciation) on:                         |                       |                                                      |                                               |
| Investments                                                                      | 6,229,399,098         | 253,187,599                                          | 887,424                                       |
| Forward foreign exchange contracts                                               | (102,929,716)         | (479,556)                                            | (1,108)                                       |
| Financial future contracts                                                       | 3,821,017             | —                                                    | —                                             |
| Cross currency swap contracts                                                    | (1,040)               | —                                                    | —                                             |
| Interest rate swap contracts                                                     | (19,247,800)          | —                                                    | —                                             |
| Total return swap contracts                                                      | (642,034)             | —                                                    | —                                             |
| Credit default swap contracts                                                    | 2,580,555             | —                                                    | —                                             |
| Option contracts                                                                 | (7,379,980)           | —                                                    | —                                             |
| Contract for differences                                                         | 6,130,895             | —                                                    | —                                             |
| Mortgage dollar rolls                                                            | 57,481                | —                                                    | —                                             |
| Foreign exchange transactions                                                    | (7,895,534)           | 21                                                   | —                                             |
| Capital gains tax                                                                | (121,431,498)         | —                                                    | —                                             |
| <b>NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS</b>           | <b>8,652,384,993</b>  | <b>393,945,177</b>                                   | <b>808,214</b>                                |
| <b>MOVEMENT OF CAPITAL</b>                                                       |                       |                                                      |                                               |
| Issue of shares                                                                  | 22,029,101,214        | 472,099,386                                          | 442,792                                       |
| Redemption of shares                                                             | (21,609,977,500)      | (950,861,932)                                        | (2,355,213)                                   |
| Equalisation (note 25)                                                           | 30,815,857            | —                                                    | —                                             |
|                                                                                  | <b>449,939,571</b>    | <b>(478,762,546)</b>                                 | <b>(1,912,421)</b>                            |
| Dividends paid/accumulated                                                       | (876,542,239)         | —                                                    | —                                             |
| <b>NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL</b>  | <b>(426,602,668)</b>  | <b>(478,762,546)</b>                                 | <b>(1,912,421)</b>                            |
| <b>NET ASSETS AT THE END OF THE YEAR</b>                                         | <b>69,130,130,068</b> | <b>1,636,264,029</b>                                 | <b>3,508,184</b>                              |

\*Please refer Note 1 for fund events.

# Statement of Operations and Changes in Net Assets

For the year ended June 30, 2024

| Franklin<br>Diversified<br>Balanced Fund<br>(EUR) | Franklin<br>Diversified<br>Conservative<br>Fund<br>(EUR) | Franklin<br>Diversified<br>Dynamic Fund<br>(EUR) | Franklin<br>Emerging<br>Market<br>Corporate Debt<br>Fund<br>(USD) | Franklin<br>Emerging<br>Market<br>Sovereign Debt<br>Hard Currency<br>Fund*<br>(USD) | Franklin<br>Emerging<br>Markets Debt<br>Opportunities<br>Hard Currency<br>Fund<br>(USD) | Franklin Euro<br>Government<br>Bond Fund<br>(EUR) | Franklin Euro<br>High Yield Fund<br>(EUR) |
|---------------------------------------------------|----------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------------|-------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|---------------------------------------------------|-------------------------------------------|
| 187,667,257                                       | 94,619,069                                               | 144,016,675                                      | 16,323,931                                                        | 15,383,138                                                                          | 204,558,342                                                                             | 84,393,038                                        | 298,663,937                               |
| —                                                 | —                                                        | —                                                | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| 187,667,257                                       | 94,619,069                                               | 144,016,675                                      | 16,323,931                                                        | 15,383,138                                                                          | 204,558,342                                                                             | 84,393,038                                        | 298,663,937                               |
| 2,442,916                                         | 472,498                                                  | 2,364,411                                        | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| 2,791,105                                         | 2,013,080                                                | 976,815                                          | 1,542,388                                                         | 819,504                                                                             | 13,693,788                                                                              | 2,089,286                                         | 16,496,559                                |
| 68,975                                            | 20,990                                                   | 52,080                                           | 1,923                                                             | 870                                                                                 | 82,198                                                                                  | 36,445                                            | 425,983                                   |
| 8,752                                             | 970                                                      | 10,177                                           | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | 134                                       |
| —                                                 | —                                                        | —                                                | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| 23,394                                            | 12,111                                                   | 17,917                                           | 6,481                                                             | —                                                                                   | —                                                                                       | 8,143                                             | —                                         |
| 5,335,142                                         | 2,519,649                                                | 3,421,400                                        | 1,550,792                                                         | 820,374                                                                             | 13,775,986                                                                              | 2,133,874                                         | 16,922,676                                |
| 1,924,936                                         | 908,846                                                  | 1,876,357                                        | 60,600                                                            | 52,620                                                                              | 1,190,201                                                                               | 476,833                                           | 3,436,197                                 |
| —                                                 | —                                                        | —                                                | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| 420,558                                           | 204,632                                                  | 336,647                                          | 22,329                                                            | 26,311                                                                              | 431,926                                                                                 | 207,874                                           | 667,708                                   |
| 1,159                                             | 526                                                      | 965                                              | 144                                                               | 69                                                                                  | 1,295                                                                                   | 606                                               | 1,777                                     |
| 62,402                                            | 31,207                                                   | 61,568                                           | 2,984                                                             | 1,270                                                                               | 21,179                                                                                  | 26,550                                            | 123,604                                   |
| 21,243                                            | 8,175                                                    | 18,635                                           | 1,777                                                             | 156                                                                                 | 19,735                                                                                  | 10,107                                            | 19,187                                    |
| 12,125                                            | 12,585                                                   | 12,569                                           | 13,159                                                            | 11,771                                                                              | 12,944                                                                                  | 8,327                                             | 11,985                                    |
| 11,983                                            | 8,439                                                    | 10,486                                           | 6,261                                                             | 1,359                                                                               | 13,570                                                                                  | 9,373                                             | 17,338                                    |
| —                                                 | —                                                        | —                                                | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| 305,344                                           | 216,679                                                  | 211,881                                          | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| 92,406                                            | 80,436                                                   | 82,789                                           | 29,623                                                            | 27,390                                                                              | 67,425                                                                                  | 32,687                                            | 88,443                                    |
| 2,852,156                                         | 1,471,525                                                | 2,611,897                                        | 136,877                                                           | 120,946                                                                             | 1,758,275                                                                               | 772,357                                           | 4,366,239                                 |
| (21)                                              | (74,825)                                                 | (6,487)                                          | (44,048)                                                          | (41,432)                                                                            | (163,858)                                                                               | (89,517)                                          | (485,044)                                 |
| 2,852,135                                         | 1,396,700                                                | 2,605,410                                        | 92,829                                                            | 79,514                                                                              | 1,594,417                                                                               | 682,840                                           | 3,881,195                                 |
| 2,483,007                                         | 1,122,949                                                | 815,990                                          | 1,457,963                                                         | 740,860                                                                             | 12,181,569                                                                              | 1,451,034                                         | 13,041,481                                |
| 5,673,716                                         | 62,638                                                   | 6,205,439                                        | (75,413)                                                          | (2,757,689)                                                                         | (2,519,036)                                                                             | (7,209,649)                                       | (6,675,978)                               |
| (926,229)                                         | (511,317)                                                | (381,540)                                        | (20,625)                                                          | 37,108                                                                              | (3,831,353)                                                                             | —                                                 | (474,003)                                 |
| 555,082                                           | 332,795                                                  | 273,840                                          | —                                                                 | —                                                                                   | —                                                                                       | 315,611                                           | —                                         |
| —                                                 | —                                                        | —                                                | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| (453,590)                                         | (215,935)                                                | (354,873)                                        | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| 35,331                                            | 27,858                                                   | 21,750                                           | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| —                                                 | —                                                        | —                                                | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| —                                                 | —                                                        | —                                                | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| (2,484,078)                                       | (889,965)                                                | (1,207,073)                                      | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| —                                                 | —                                                        | —                                                | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| (49,110)                                          | 23,750                                                   | (69,667)                                         | 6,993                                                             | (1,947)                                                                             | 1,158,125                                                                               | (80)                                              | 75,473                                    |
| 4,834,129                                         | (47,227)                                                 | 5,303,866                                        | 1,368,918                                                         | (1,981,668)                                                                         | 6,989,305                                                                               | (5,443,084)                                       | 5,966,973                                 |
| 12,225,408                                        | 3,588,202                                                | 13,212,315                                       | 920,580                                                           | 3,162,355                                                                           | 10,191,565                                                                              | 7,257,807                                         | 21,148,225                                |
| (252,590)                                         | (97,469)                                                 | (113,578)                                        | 27,740                                                            | (2,486)                                                                             | (2,184,940)                                                                             | —                                                 | (158,183)                                 |
| 265,512                                           | 123,356                                                  | 221,957                                          | —                                                                 | —                                                                                   | —                                                                                       | (24,123)                                          | —                                         |
| —                                                 | —                                                        | —                                                | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| (32,711)                                          | (14,353)                                                 | (27,296)                                         | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| (125,913)                                         | (90,737)                                                 | (88,629)                                         | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| —                                                 | —                                                        | —                                                | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| (47,638)                                          | (59,640)                                                 | (6,696)                                          | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| —                                                 | —                                                        | —                                                | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| —                                                 | —                                                        | —                                                | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| 9,651                                             | 3,034                                                    | (3,211)                                          | (531)                                                             | 97                                                                                  | (15,505)                                                                                | 3                                                 | 3,934                                     |
| (11,743)                                          | (1,442)                                                  | (13,652)                                         | —                                                                 | —                                                                                   | —                                                                                       | —                                                 | —                                         |
| 16,864,105                                        | 3,403,724                                                | 18,485,076                                       | 2,316,707                                                         | 1,178,298                                                                           | 14,980,425                                                                              | 1,790,603                                         | 26,960,949                                |
| 8,611,292                                         | 2,586,691                                                | 10,018,032                                       | 17,678,417                                                        | 1,987,860                                                                           | 19,833,325                                                                              | 68,768,192                                        | 55,821,024                                |
| (28,557,561)                                      | (23,711,313)                                             | (7,912,588)                                      | (9,261,605)                                                       | (18,519,882)                                                                        | (23,742,233)                                                                            | (43,622,138)                                      | (110,805,962)                             |
| (246,599)                                         | (211,085)                                                | (2,186)                                          | 80,851                                                            | (29,414)                                                                            | (699,016)                                                                               | 198,863                                           | (2,086,976)                               |
| (20,192,868)                                      | (21,335,707)                                             | 2,103,258                                        | 8,497,663                                                         | (16,561,436)                                                                        | (4,607,924)                                                                             | 25,344,917                                        | (57,071,914)                              |
| (859,415)                                         | (700,353)                                                | (151,324)                                        | (762,923)                                                         | —                                                                                   | (9,516,812)                                                                             | (238,624)                                         | (9,130,506)                               |
| (21,052,283)                                      | (22,036,060)                                             | 1,951,934                                        | 7,734,740                                                         | (16,561,436)                                                                        | (14,124,736)                                                                            | 25,106,293                                        | (66,202,420)                              |
| 183,479,079                                       | 75,986,733                                               | 164,453,685                                      | 26,375,378                                                        | —                                                                                   | 205,414,031                                                                             | 111,289,934                                       | 259,422,466                               |

# Statement of Operations and Changes in Net Assets

For the year ended June 30, 2024

|                                                                                  | Franklin Euro Short<br>Duration Bond Fund<br>(EUR) | Franklin European<br>Corporate Bond<br>Fund<br>(EUR) | Franklin European<br>Social Leaders Bond<br>Fund<br>(EUR) |
|----------------------------------------------------------------------------------|----------------------------------------------------|------------------------------------------------------|-----------------------------------------------------------|
| <b>NET ASSETS AT THE BEGINNING OF THE YEAR</b>                                   | <b>1,067,959,345</b>                               | <b>48,713,162</b>                                    | <b>10,963,469</b>                                         |
| Currency translation adjustment                                                  | —                                                  | —                                                    | —                                                         |
|                                                                                  | 1,067,959,345                                      | 48,713,162                                           | 10,963,469                                                |
| <b>INCOME</b>                                                                    |                                                    |                                                      |                                                           |
| Dividends (net of withholding taxes) (note 2(n))                                 | —                                                  | —                                                    | —                                                         |
| Interest income on debt securities (net of withholding taxes) (note 2(n))        | 38,643,285                                         | 1,414,566                                            | 362,402                                                   |
| Bank interest (note 2(n))                                                        | 539,620                                            | 14,663                                               | 2,208                                                     |
| Securities lending (notes 2(o), 13)                                              | —                                                  | —                                                    | —                                                         |
| Net interest income on swaps (note 2(n))                                         | —                                                  | —                                                    | —                                                         |
| Sundry income (note 2(n))                                                        | 8,731                                              | 994                                                  | 336                                                       |
| <b>TOTAL INCOME</b>                                                              | <b>39,191,636</b>                                  | <b>1,430,223</b>                                     | <b>364,946</b>                                            |
| <b>EXPENSES</b>                                                                  |                                                    |                                                      |                                                           |
| Investment management fees, maintenance and service charges (notes 14,17 and 19) | 2,338,135                                          | 309,880                                              | 36,769                                                    |
| Performance fees (note 15)                                                       | —                                                  | —                                                    | —                                                         |
| Administration and transfer agency fees                                          | 2,721,172                                          | 93,295                                               | 24,327                                                    |
| Directors fees (note 20)                                                         | 9,157                                              | 264                                                  | 71                                                        |
| Subscription tax (note 18)                                                       | 701,323                                            | 15,474                                               | 1,955                                                     |
| Custodian fees                                                                   | 120,283                                            | 3,351                                                | 372                                                       |
| Audit fees                                                                       | 10,703                                             | 8,977                                                | 11,049                                                    |
| Printing and publishing expenses                                                 | 67,622                                             | 7,665                                                | 6,335                                                     |
| Bank charges                                                                     | —                                                  | —                                                    | —                                                         |
| Net interest expenses on swaps                                                   | —                                                  | —                                                    | —                                                         |
| Other charges (note 22)                                                          | 288,186                                            | 32,417                                               | 27,066                                                    |
| <b>TOTAL EXPENSES</b>                                                            | <b>6,256,581</b>                                   | <b>471,323</b>                                       | <b>107,944</b>                                            |
| Expenses reimbursement (note 21)                                                 | (3,175,327)                                        | (85,990)                                             | (53,039)                                                  |
| <b>NET EXPENSES</b>                                                              | <b>3,081,254</b>                                   | <b>385,333</b>                                       | <b>54,905</b>                                             |
| <b>NET INCOME/(EXPENSES) FROM INVESTMENTS</b>                                    | <b>36,110,382</b>                                  | <b>1,044,890</b>                                     | <b>310,041</b>                                            |
| Net realised profit/(loss) on sale of investments                                | (1,902,735)                                        | (1,903,732)                                          | (46,261)                                                  |
| Net realised profit/(loss) on forward foreign exchange contracts                 | 213,865                                            | —                                                    | (5,328)                                                   |
| Net realised profit/(loss) on financial future contracts                         | 1,590,180                                          | 2,464                                                | 29,826                                                    |
| 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                      | (92,068)                                           | 11,498                                               | 73                                                        |
| <b>NET REALISED PROFIT/(LOSS) FOR THE YEAR</b>                                   | <b>35,919,624</b>                                  | <b>(844,880)</b>                                     | <b>288,351</b>                                            |
| Change in net unrealised appreciation/(depreciation) on:                         |                                                    |                                                      |                                                           |
| Investments                                                                      | 16,141,876                                         | 3,377,536                                            | 198,231                                                   |
| Forward foreign exchange contracts                                               | (234,333)                                          | —                                                    | (3,078)                                                   |
| Financial future contracts                                                       | (18,019)                                           | (9,790)                                              | —                                                         |
| 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                                                    | 25,945                                             | 128                                                  | 129                                                       |
| Capital gains tax                                                                | —                                                  | —                                                    | —                                                         |
| <b>NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS</b>           | <b>51,835,093</b>                                  | <b>2,522,994</b>                                     | <b>483,633</b>                                            |
| <b>MOVEMENT OF CAPITAL</b>                                                       |                                                    |                                                      |                                                           |
| Issue of shares                                                                  | 2,244,703,122                                      | 13,208,361                                           | 422,043                                                   |
| Redemption of shares                                                             | (754,074,048)                                      | (23,647,752)                                         | (252,133)                                                 |
| Equalisation (note 25)                                                           | 25,800,802                                         | (96,145)                                             | (2,722)                                                   |
|                                                                                  | <b>1,516,429,876</b>                               | <b>(10,535,536)</b>                                  | <b>167,188</b>                                            |
| Dividends paid/accumulated                                                       | (218,601)                                          | (302,745)                                            | (132,250)                                                 |
| <b>NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL</b>  | <b>1,516,211,275</b>                               | <b>(10,838,281)</b>                                  | <b>34,938</b>                                             |
| <b>NET ASSETS AT THE END OF THE YEAR</b>                                         | <b>2,636,005,713</b>                               | <b>40,397,875</b>                                    | <b>11,482,040</b>                                         |

\*Please refer Note 1 for fund events.

# Statement of Operations and Changes in Net Assets

For the year ended June 30, 2024

| 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) |
|-------------------------------------------|-----------------------------------------|------------------------------------------|-------------------------------------------|---------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|---------------------------------------|
| 1,310,735,869                             | 40,209,226                              | 3,213,560                                | 9,428,156                                 | 926,305,628                                       | 7,190,346                                                  | 1,065,787,510                                     | 7,980,141                             |
| —                                         | —                                       | —                                        | —                                         | —                                                 | —                                                          | —                                                 | —                                     |
| 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                             |
| —                                         | —                                       | 6,295                                    | —                                         | 1,579,817                                         | —                                                          | 5,680,097                                         | —                                     |
| 49,388,117                                | 1,933,216                               | 3,088                                    | 210,867                                   | 11,127,614                                        | 267,388                                                    | 25,346,987                                        | 325,504                               |
| 767,228                                   | 15,133                                  | 1,443                                    | 15,715                                    | 104,542                                           | 11,394                                                     | 280,156                                           | 15                                    |
| —                                         | —                                       | —                                        | —                                         | 313                                               | —                                                          | —                                                 | —                                     |
| —                                         | 238,204                                 | —                                        | —                                         | —                                                 | —                                                          | —                                                 | —                                     |
| 142,756                                   | 20,010                                  | —                                        | 580                                       | —                                                 | —                                                          | 258,243                                           | 296                                   |
| <b>50,298,101</b>                         | <b>2,206,563</b>                        | <b>10,826</b>                            | <b>227,162</b>                            | <b>12,812,286</b>                                 | <b>278,782</b>                                             | <b>31,565,483</b>                                 | <b>325,815</b>                        |
| 4,893,011                                 | 145,073                                 | 34,183                                   | 59,654                                    | 8,052,590                                         | 28,246                                                     | 16,217,358                                        | 24,544                                |
| —                                         | —                                       | —                                        | —                                         | —                                                 | —                                                          | —                                                 | —                                     |
| 3,675,345                                 | 28,729                                  | 7,777                                    | 16,250                                    | 1,805,806                                         | 15,389                                                     | 2,522,845                                         | 17,823                                |
| 11,332                                    | 273                                     | 21                                       | 23                                        | 4,944                                             | 44                                                         | 5,556                                             | 51                                    |
| 706,069                                   | 9,136                                   | 1,102                                    | 2,380                                     | 250,271                                           | 3,568                                                      | 534,835                                           | 4,139                                 |
| 142,350                                   | 1,991                                   | —                                        | 273                                       | 27,139                                            | 343                                                        | 114,138                                           | —                                     |
| 10,340                                    | 15,241                                  | 10,983                                   | 13,446                                    | 13,385                                            | 11,273                                                     | 12,680                                            | 9,244                                 |
| 88,937                                    | 7,055                                   | 3,566                                    | 689                                       | 34,792                                            | 2,360                                                      | 44,466                                            | 5,399                                 |
| —                                         | —                                       | —                                        | —                                         | —                                                 | —                                                          | —                                                 | —                                     |
| —                                         | 102,156                                 | —                                        | —                                         | —                                                 | —                                                          | 692,096                                           | —                                     |
| 382,175                                   | 128,673                                 | 16,945                                   | 44,700                                    | 176,021                                           | 19,091                                                     | 284,742                                           | 11,279                                |
| <b>9,909,559</b>                          | <b>438,327</b>                          | <b>74,577</b>                            | <b>137,415</b>                            | <b>10,364,948</b>                                 | <b>80,314</b>                                              | <b>20,428,716</b>                                 | <b>72,479</b>                         |
| (2,958,723)                               | (130,506)                               | (33,399)                                 | (66,298)                                  | (1,046)                                           | (37,945)                                                   | (4,631)                                           | (35,662)                              |
| <b>6,950,836</b>                          | <b>307,821</b>                          | <b>41,178</b>                            | <b>71,117</b>                             | <b>10,363,902</b>                                 | <b>42,369</b>                                              | <b>20,424,085</b>                                 | <b>36,817</b>                         |
| <b>43,347,265</b>                         | <b>1,898,742</b>                        | <b>(30,352)</b>                          | <b>156,045</b>                            | <b>2,448,384</b>                                  | <b>236,413</b>                                             | <b>11,141,398</b>                                 | <b>288,998</b>                        |
| (85,539,692)                              | (795,115)                               | (462,985)                                | (570,520)                                 | 657,821                                           | (272,990)                                                  | 9,844,979                                         | (57,403)                              |
| 3,810,583                                 | (286,793)                               | (1,901)                                  | (103,993)                                 | (4,995,832)                                       | —                                                          | (7,124,242)                                       | (73,027)                              |
| 6,676,372                                 | 344,057                                 | —                                        | 26,044                                    | —                                                 | —                                                          | (4,640,368)                                       | 22,859                                |
| —                                         | —                                       | —                                        | —                                         | —                                                 | —                                                          | —                                                 | —                                     |
| —                                         | (90,035)                                | —                                        | —                                         | —                                                 | —                                                          | (41,043)                                          | —                                     |
| —                                         | 13,898                                  | —                                        | —                                         | —                                                 | —                                                          | —                                                 | —                                     |
| —                                         | —                                       | —                                        | —                                         | —                                                 | —                                                          | —                                                 | —                                     |
| —                                         | 81,843                                  | —                                        | —                                         | —                                                 | —                                                          | (51,174)                                          | —                                     |
| —                                         | (70,425)                                | —                                        | —                                         | —                                                 | —                                                          | (840,849)                                         | —                                     |
| —                                         | —                                       | —                                        | —                                         | —                                                 | —                                                          | —                                                 | —                                     |
| 35,658                                    | 31,358                                  | 390                                      | (13,307)                                  | 1,174,328                                         | 3,145                                                      | 788,091                                           | 12                                    |
| <b>(31,669,814)</b>                       | <b>1,127,530</b>                        | <b>(494,848)</b>                         | <b>(505,731)</b>                          | <b>(715,299)</b>                                  | <b>(33,432)</b>                                            | <b>9,076,792</b>                                  | <b>181,439</b>                        |
| 119,042,025                               | 1,068,910                               | 635,143                                  | 876,444                                   | 57,374,714                                        | 292,401                                                    | 119,234,840                                       | 243,462                               |
| (440,720)                                 | (21,586)                                | (701)                                    | 21,014                                    | (3,314,855)                                       | —                                                          | (2,237,919)                                       | (10,208)                              |
| 1,691,934                                 | (156,993)                               | —                                        | 5,571                                     | —                                                 | —                                                          | 260,928                                           | —                                     |
| —                                         | —                                       | —                                        | —                                         | —                                                 | —                                                          | —                                                 | —                                     |
| —                                         | 15,661                                  | —                                        | —                                         | —                                                 | —                                                          | (848,964)                                         | —                                     |
| —                                         | 70,545                                  | —                                        | —                                         | —                                                 | —                                                          | —                                                 | —                                     |
| —                                         | (14,337)                                | —                                        | —                                         | —                                                 | —                                                          | (69,685)                                          | —                                     |
| —                                         | 67                                      | —                                        | —                                         | —                                                 | —                                                          | (335,599)                                         | —                                     |
| —                                         | —                                       | —                                        | —                                         | —                                                 | —                                                          | —                                                 | —                                     |
| —                                         | —                                       | —                                        | —                                         | —                                                 | —                                                          | —                                                 | —                                     |
| 53,001                                    | (2,695)                                 | 1                                        | (18,043)                                  | (19,600)                                          | (6,283)                                                    | (225,651)                                         | 512                                   |
| —                                         | —                                       | —                                        | —                                         | —                                                 | —                                                          | (294,165)                                         | —                                     |
| <b>88,676,426</b>                         | <b>2,087,102</b>                        | <b>139,595</b>                           | <b>379,255</b>                            | <b>53,324,960</b>                                 | <b>252,686</b>                                             | <b>124,560,577</b>                                | <b>415,205</b>                        |
| 1,149,105,067                             | 14,068,629                              | 363,250                                  | 5,732,712                                 | 1,829,242                                         | —                                                          | 48,611,210                                        | —                                     |
| (468,019,051)                             | (7,074,448)                             | (46,466)                                 | (15,476,806)                              | (226,992,156)                                     | —                                                          | (147,887,117)                                     | —                                     |
| 7,977,890                                 | 223,223                                 | —                                        | (26,950)                                  | (372,458)                                         | —                                                          | (427,232)                                         | —                                     |
| <b>689,063,906</b>                        | <b>7,217,404</b>                        | <b>316,784</b>                           | <b>(9,771,044)</b>                        | <b>(225,535,372)</b>                              | <b>—</b>                                                   | <b>(99,703,139)</b>                               | <b>—</b>                              |
| (10,322,679)                              | (24,715)                                | —                                        | (36,367)                                  | —                                                 | (231,200)                                                  | (3,311,775)                                       | —                                     |
| 678,741,227                               | 7,192,689                               | 316,784                                  | (9,807,411)                               | (225,535,372)                                     | (231,200)                                                  | (103,014,914)                                     | —                                     |
| <b>2,078,153,522</b>                      | <b>49,489,017</b>                       | <b>3,669,939</b>                         | <b>—</b>                                  | <b>754,095,216</b>                                | <b>7,211,832</b>                                           | <b>1,087,333,173</b>                              | <b>8,395,346</b>                      |

# Statement of Operations and Changes in Net Assets

For the year ended June 30, 2024

|                                                                                  | Franklin Global<br>Growth Fund<br>(USD) | Franklin Global<br>Income Fund<br>(USD) | Franklin Global<br>Multi-Asset Income<br>Fund<br>(EUR) |
|----------------------------------------------------------------------------------|-----------------------------------------|-----------------------------------------|--------------------------------------------------------|
| <b>NET ASSETS AT THE BEGINNING OF THE YEAR</b>                                   | <b>242,806,724</b>                      | <b>38,176,341</b>                       | <b>125,019,860</b>                                     |
| Currency translation adjustment                                                  | —                                       | —                                       | —                                                      |
|                                                                                  | 242,806,724                             | 38,176,341                              | 125,019,860                                            |
| <b>INCOME</b>                                                                    |                                         |                                         |                                                        |
| Dividends (net of withholding taxes) (note 2(n))                                 | 974,201                                 | 2,646,034                               | 2,119,186                                              |
| Interest income on debt securities (net of withholding taxes) (note 2(n))        | 231,205                                 | 4,545,777                               | 1,986,964                                              |
| Bank interest (note 2(n))                                                        | 3,834                                   | 12,554                                  | 13,925                                                 |
| Securities lending (notes 2(o), 13)                                              | 7,300                                   | —                                       | 9,057                                                  |
| Net interest income on swaps (note 2(n))                                         | —                                       | —                                       | —                                                      |
| Sundry income (note 2(n))                                                        | —                                       | 4,357                                   | 2,448,221                                              |
| <b>TOTAL INCOME</b>                                                              | <b>1,216,540</b>                        | <b>7,208,722</b>                        | <b>6,577,353</b>                                       |
| <b>EXPENSES</b>                                                                  |                                         |                                         |                                                        |
| Investment management fees, maintenance and service charges (notes 14,17 and 19) | 3,638,831                               | 1,028,244                               | 1,709,590                                              |
| Performance fees (note 15)                                                       | —                                       | —                                       | —                                                      |
| Administration and transfer agency fees                                          | 634,534                                 | 247,705                                 | 289,253                                                |
| Directors fees (note 20)                                                         | 1,337                                   | 745                                     | 776                                                    |
| Subscription tax (note 18)                                                       | 107,257                                 | 29,717                                  | 49,987                                                 |
| Custodian fees                                                                   | 10,201                                  | 5,290                                   | 9,884                                                  |
| Audit fees                                                                       | 11,242                                  | 13,580                                  | 13,404                                                 |
| Printing and publishing expenses                                                 | 12,887                                  | 9,986                                   | 10,981                                                 |
| Bank charges                                                                     | —                                       | —                                       | —                                                      |
| Net interest expenses on swaps                                                   | —                                       | —                                       | 211,865                                                |
| Other charges (note 22)                                                          | 85,332                                  | 63,787                                  | 70,899                                                 |
| <b>TOTAL EXPENSES</b>                                                            | <b>4,501,621</b>                        | <b>1,399,054</b>                        | <b>2,366,639</b>                                       |
| Expenses reimbursement (note 21)                                                 | (4,191)                                 | (152,050)                               | (46,437)                                               |
| <b>NET EXPENSES</b>                                                              | <b>4,497,430</b>                        | <b>1,247,004</b>                        | <b>2,320,202</b>                                       |
| <b>NET INCOME/(EXPENSES) FROM INVESTMENTS</b>                                    | <b>(3,280,890)</b>                      | <b>5,961,718</b>                        | <b>4,257,151</b>                                       |
| Net realised profit/(loss) on sale of investments                                | 5,165,495                               | (264,428)                               | 1,134,853                                              |
| Net realised profit/(loss) on forward foreign exchange contracts                 | —                                       | (152,003)                               | 75,638                                                 |
| Net realised profit/(loss) on financial future contracts                         | —                                       | (124,124)                               | 233,170                                                |
| Net realised profit/(loss) on cross currency swap contracts                      | —                                       | —                                       | —                                                      |
| Net realised profit/(loss) on interest rate swap contracts                       | —                                       | —                                       | 58,021                                                 |
| Net realised profit/(loss) on total return swap contracts                        | —                                       | —                                       | 22,726                                                 |
| Net realised profit/(loss) on contract for differences                           | —                                       | —                                       | —                                                      |
| Net realised profit/(loss) on credit default swap contracts                      | —                                       | —                                       | —                                                      |
| Net realised profit/(loss) on option contracts                                   | —                                       | 24,340                                  | (809,750)                                              |
| Net realised profit/(loss) on mortgage dollar rolls                              | —                                       | —                                       | —                                                      |
| Net realised profit/(loss) on foreign exchange transactions                      | 225,479                                 | 40,591                                  | (131,955)                                              |
| <b>NET REALISED PROFIT/(LOSS) FOR THE YEAR</b>                                   | <b>2,110,084</b>                        | <b>5,486,094</b>                        | <b>4,839,854</b>                                       |
| Change in net unrealised appreciation/(depreciation) on:                         |                                         |                                         |                                                        |
| Investments                                                                      | 3,656,928                               | 1,311,491                               | 4,189,671                                              |
| Forward foreign exchange contracts                                               | —                                       | (121,059)                               | 266,879                                                |
| Financial future contracts                                                       | —                                       | 4,178                                   | 180,564                                                |
| Cross currency swap contracts                                                    | —                                       | —                                       | —                                                      |
| Interest rate swap contracts                                                     | —                                       | —                                       | (21,247)                                               |
| Total return swap contracts                                                      | —                                       | —                                       | (80,939)                                               |
| Credit default swap contracts                                                    | —                                       | —                                       | —                                                      |
| Option contracts                                                                 | —                                       | —                                       | 168,415                                                |
| Contract for differences                                                         | —                                       | —                                       | —                                                      |
| Mortgage dollar rolls                                                            | —                                       | —                                       | —                                                      |
| Foreign exchange transactions                                                    | 27,711                                  | (173)                                   | 180,388                                                |
| Capital gains tax                                                                | —                                       | —                                       | (678)                                                  |
| <b>NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS</b>           | <b>5,794,723</b>                        | <b>6,680,531</b>                        | <b>9,722,907</b>                                       |
| <b>MOVEMENT OF CAPITAL</b>                                                       |                                         |                                         |                                                        |
| Issue of shares                                                                  | 17,955,850                              | 112,585,470                             | 15,796,546                                             |
| Redemption of shares                                                             | (60,623,849)                            | (22,817,331)                            | (21,376,293)                                           |
| Equalisation (note 25)                                                           | (101)                                   | (244,442)                               | (43,399)                                               |
|                                                                                  | (42,668,100)                            | 89,523,697                              | (5,623,146)                                            |
| Dividends paid/accumulated                                                       | —                                       | (1,932,358)                             | (3,193,640)                                            |
| <b>NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL</b>  | <b>(42,668,100)</b>                     | <b>87,591,339</b>                       | <b>(8,816,786)</b>                                     |
| <b>NET ASSETS AT THE END OF THE YEAR</b>                                         | <b>205,933,347</b>                      | <b>132,448,211</b>                      | <b>125,925,981</b>                                     |

\*Please refer Note 1 for fund events.



# Statement of Operations and Changes in Net Assets

For the year ended June 30, 2024

| Franklin Global<br>Real Estate<br>Fund<br>(USD) | Franklin Gold<br>and Precious<br>Metals Fund<br>(USD) | Franklin Gulf<br>Wealth Bond<br>Fund<br>(USD) | Franklin High<br>Yield Fund<br>(USD) | Franklin<br>Income Fund<br>(USD) | Franklin India<br>Fund<br>(USD) | Franklin<br>Innovation<br>Fund<br>(USD) | Franklin<br>Intelligent<br>Machines Fund<br>(USD) |
|-------------------------------------------------|-------------------------------------------------------|-----------------------------------------------|--------------------------------------|----------------------------------|---------------------------------|-----------------------------------------|---------------------------------------------------|
| 102,352,839                                     | 407,930,908                                           | 367,788,422                                   | 948,529,566                          | 3,800,287,627                    | 1,334,994,536                   | 392,377,235                             | 7,236,856                                         |
| —                                               | —                                                     | —                                             | —                                    | —                                | —                               | —                                       | —                                                 |
| 102,352,839                                     | 407,930,908                                           | 367,788,422                                   | 948,529,566                          | 3,800,287,627                    | 1,334,994,536                   | 392,377,235                             | 7,236,856                                         |
| 2,886,756                                       | 5,172,250                                             | —                                             | —                                    | 111,653,926                      | 12,517,641                      | 1,127,995                               | 44,543                                            |
| 34,073                                          | 254,439                                               | 18,449,110                                    | 64,531,303                           | 182,935,912                      | 1,844,413                       | 168,838                                 | 23,620                                            |
| 5,714                                           | 21,254                                                | 7,620                                         | 40,410                               | 813,140                          | 20,542                          | 31,034                                  | 992                                               |
| 8,147                                           | 514,130                                               | —                                             | —                                    | 48,815                           | —                               | —                                       | —                                                 |
| —                                               | —                                                     | —                                             | —                                    | —                                | —                               | —                                       | —                                                 |
| —                                               | —                                                     | 335,200                                       | 4,014                                | 17,973,269                       | —                               | —                                       | —                                                 |
| 2,934,690                                       | 5,962,073                                             | 18,791,930                                    | 64,575,727                           | 313,425,062                      | 14,382,596                      | 1,327,867                               | 69,155                                            |
| 1,430,156                                       | 5,846,330                                             | 2,917,539                                     | 11,313,852                           | 70,473,087                       | 25,515,058                      | 5,619,103                               | 201,735                                           |
| —                                               | —                                                     | —                                             | —                                    | —                                | —                               | —                                       | —                                                 |
| 262,065                                         | 912,838                                               | 733,904                                       | 2,138,604                            | 10,990,575                       | 4,474,548                       | 999,196                                 | 31,290                                            |
| 631                                             | 2,459                                                 | 1,984                                         | 5,971                                | 30,846                           | 13,643                          | 2,700                                   | 99                                                |
| 41,860                                          | 174,839                                               | 121,122                                       | 460,041                              | 2,401,987                        | 865,302                         | 170,337                                 | 6,394                                             |
| 9,896                                           | 37,786                                                | 25,894                                        | 34,292                               | 231,036                          | 364,029                         | 18,145                                  | 152                                               |
| 14,295                                          | 10,985                                                | 13,861                                        | 13,701                               | 13,271                           | 14,242                          | 13,061                                  | 10,794                                            |
| 8,829                                           | 18,067                                                | 20,284                                        | 42,575                               | 193,059                          | 98,507                          | 24,494                                  | 4,126                                             |
| —                                               | —                                                     | —                                             | —                                    | —                                | —                               | —                                       | —                                                 |
| —                                               | —                                                     | 1,671,707                                     | —                                    | —                                | —                               | —                                       | —                                                 |
| 59,454                                          | 234,613                                               | 114,590                                       | 228,322                              | 953,274                          | 477,743                         | 99,597                                  | 19,136                                            |
| 1,827,186                                       | 7,237,917                                             | 5,620,885                                     | 14,237,358                           | 85,287,135                       | 31,823,072                      | 6,946,633                               | 273,726                                           |
| —                                               | (380)                                                 | (9)                                           | —                                    | (217)                            | (3,409)                         | (248,248)                               | (39,080)                                          |
| 1,827,186                                       | 7,237,537                                             | 5,620,876                                     | 14,237,358                           | 85,286,918                       | 31,819,663                      | 6,698,385                               | 234,646                                           |
| 1,107,504                                       | (1,275,464)                                           | 13,171,054                                    | 50,338,369                           | 228,138,144                      | (17,437,067)                    | (5,370,518)                             | (165,491)                                         |
| (6,062,464)                                     | 2,315,934                                             | (15,631,682)                                  | 4,193,980                            | 57,687,898                       | 145,036,437                     | 22,218,596                              | (252,759)                                         |
| (646,223)                                       | (685,014)                                             | (722,333)                                     | (379,138)                            | (25,020,803)                     | (664,871)                       | (2,436,486)                             | (18,779)                                          |
| —                                               | —                                                     | —                                             | —                                    | (9,068,465)                      | —                               | —                                       | —                                                 |
| —                                               | —                                                     | —                                             | —                                    | —                                | —                               | —                                       | —                                                 |
| —                                               | —                                                     | 155,666                                       | —                                    | —                                | —                               | —                                       | —                                                 |
| —                                               | —                                                     | —                                             | —                                    | —                                | —                               | —                                       | —                                                 |
| —                                               | —                                                     | —                                             | —                                    | —                                | —                               | —                                       | —                                                 |
| —                                               | —                                                     | (193,432)                                     | —                                    | —                                | —                               | —                                       | —                                                 |
| —                                               | —                                                     | —                                             | —                                    | 12,959,169                       | —                               | —                                       | —                                                 |
| —                                               | —                                                     | —                                             | —                                    | —                                | —                               | —                                       | —                                                 |
| 96,002                                          | 144,938                                               | 427,212                                       | 283,284                              | 4,502,587                        | (212,736)                       | 463,146                                 | 2,800                                             |
| (5,505,181)                                     | 500,394                                               | (2,793,515)                                   | 54,436,495                           | 269,198,530                      | 126,721,763                     | 14,874,738                              | (434,229)                                         |
| 7,749,459                                       | 49,934,236                                            | 17,855,567                                    | 39,552,346                           | 17,718,297                       | 493,926,739                     | 107,119,539                             | 4,162,451                                         |
| (202,817)                                       | (464,679)                                             | (1,121,084)                                   | 45,704                               | (5,777,638)                      | (491,538)                       | (2,256,883)                             | (11,609)                                          |
| —                                               | —                                                     | —                                             | —                                    | 1,502,045                        | —                               | —                                       | —                                                 |
| —                                               | —                                                     | —                                             | —                                    | —                                | —                               | —                                       | —                                                 |
| —                                               | —                                                     | (963,030)                                     | —                                    | —                                | —                               | —                                       | —                                                 |
| —                                               | —                                                     | —                                             | —                                    | —                                | —                               | —                                       | —                                                 |
| —                                               | —                                                     | 178,046                                       | —                                    | —                                | —                               | —                                       | —                                                 |
| —                                               | —                                                     | —                                             | —                                    | 163,031                          | —                               | —                                       | —                                                 |
| —                                               | —                                                     | —                                             | —                                    | —                                | —                               | —                                       | —                                                 |
| —                                               | —                                                     | —                                             | —                                    | —                                | —                               | —                                       | —                                                 |
| 2,565                                           | (1,126)                                               | —                                             | (23)                                 | (61,827)                         | 758,703                         | (358)                                   | 15                                                |
| —                                               | —                                                     | —                                             | —                                    | —                                | (73,196,041)                    | —                                       | —                                                 |
| 2,044,026                                       | 49,968,825                                            | 13,155,984                                    | 94,034,522                           | 282,742,438                      | 547,719,626                     | 119,737,036                             | 3,716,628                                         |
| 29,462,940                                      | 120,114,051                                           | 85,198,299                                    | 132,927,480                          | 5,092,941,600                    | 1,748,413,209                   | 71,624,976                              | 15,164,080                                        |
| (35,172,947)                                    | (160,178,389)                                         | (182,982,828)                                 | (122,453,781)                        | (3,252,858,397)                  | (865,892,983)                   | (109,576,002)                           | (1,823,563)                                       |
| (53,163)                                        | (74,973)                                              | (2,229,793)                                   | 2,379,450                            | 1,881,256                        | 111,095                         | —                                       | —                                                 |
| (5,763,170)                                     | (40,139,311)                                          | (100,014,322)                                 | 12,853,149                           | 1,841,964,459                    | 882,631,321                     | (37,951,026)                            | 13,340,517                                        |
| (496,799)                                       | —                                                     | (8,785,677)                                   | (55,858,147)                         | (355,111,931)                    | (14)                            | —                                       | —                                                 |
| (6,259,969)                                     | (40,139,311)                                          | (108,799,999)                                 | (43,004,998)                         | 1,486,852,528                    | 882,631,307                     | (37,951,026)                            | 13,340,517                                        |
| 98,136,896                                      | 417,760,422                                           | 272,144,407                                   | 999,559,090                          | 5,569,882,593                    | 2,765,345,469                   | 474,163,245                             | 24,294,001                                        |

## Statement of Operations and Changes in Net Assets

For the year ended June 30, 2024

|                                                                                  | Franklin Japan Fund<br>(JPY) | Franklin K2<br>Alternative<br>Strategies Fund<br>(USD) | Franklin MENA Fund<br>(USD) |
|----------------------------------------------------------------------------------|------------------------------|--------------------------------------------------------|-----------------------------|
| <b>NET ASSETS AT THE BEGINNING OF THE YEAR</b>                                   | <b>9,064,963,673</b>         | <b>896,346,291</b>                                     | <b>57,746,962</b>           |
| Currency translation adjustment                                                  | —                            | —                                                      | —                           |
|                                                                                  | 9,064,963,673                | 896,346,291                                            | 57,746,962                  |
| <b>INCOME</b>                                                                    |                              |                                                        |                             |
| Dividends (net of withholding taxes) (note 2(n))                                 | 246,748,935                  | 1,567,906                                              | 2,420,933                   |
| Interest income on debt securities (net of withholding taxes) (note 2(n))        | —                            | 27,410,574                                             | 44,177                      |
| Bank interest (note 2(n))                                                        | —                            | 706,781                                                | —                           |
| Securities lending (notes 2(o), 13)                                              | 1,114,505                    | —                                                      | —                           |
| Net interest income on swaps (note 2(n))                                         | —                            | —                                                      | —                           |
| Sundry income (note 2(n))                                                        | —                            | 382,102                                                | —                           |
| <b>TOTAL INCOME</b>                                                              | <b>247,863,440</b>           | <b>30,067,363</b>                                      | <b>2,465,110</b>            |
| <b>EXPENSES</b>                                                                  |                              |                                                        |                             |
| Investment management fees, maintenance and service charges (notes 14,17 and 19) | 182,080,470                  | 14,981,665                                             | 1,307,232                   |
| Performance fees (note 15)                                                       | —                            | 25,472                                                 | —                           |
| Administration and transfer agency fees                                          | 33,220,498                   | 1,634,122                                              | 182,999                     |
| Directors fees (note 20)                                                         | 93,218                       | 6,803                                                  | 409                         |
| Subscription tax (note 18)                                                       | 6,128,068                    | 219,567                                                | 31,330                      |
| Custodian fees                                                                   | 854,429                      | 561,728                                                | 129,392                     |
| Audit fees                                                                       | 1,510,018                    | 40,450                                                 | 12,925                      |
| Printing and publishing expenses                                                 | 1,449,525                    | 232                                                    | 7,902                       |
| Bank charges                                                                     | 1,156,175                    | 245,026                                                | 3,409                       |
| Net interest expenses on swaps                                                   | —                            | 273,010                                                | —                           |
| Other charges (note 22)                                                          | 5,442,917                    | 850,631                                                | 35,589                      |
| <b>TOTAL EXPENSES</b>                                                            | <b>231,935,318</b>           | <b>18,838,706</b>                                      | <b>1,711,187</b>            |
| Expenses reimbursement (note 21)                                                 | (2,630,789)                  | (2,192,322)                                            | (9,092)                     |
| <b>NET EXPENSES</b>                                                              | <b>229,304,529</b>           | <b>16,646,384</b>                                      | <b>1,702,095</b>            |
| <b>NET INCOME/(EXPENSES) FROM INVESTMENTS</b>                                    | <b>18,558,911</b>            | <b>13,420,979</b>                                      | <b>763,015</b>              |
| Net realised profit/(loss) on sale of investments                                | 442,801,201                  | 14,267,503                                             | 2,674,145                   |
| Net realised profit/(loss) on forward foreign exchange contracts                 | 235,806,040                  | (13,157,367)                                           | (154,211)                   |
| Net realised profit/(loss) on financial future contracts                         | —                            | 5,883,939                                              | —                           |
| Net realised profit/(loss) on cross currency swap contracts                      | —                            | 4,013                                                  | —                           |
| Net realised profit/(loss) on interest rate swap contracts                       | —                            | 724,628                                                | —                           |
| Net realised profit/(loss) on total return swap contracts                        | —                            | 1,401,101                                              | —                           |
| Net realised profit/(loss) on contract for differences                           | —                            | (9,769)                                                | —                           |
| Net realised profit/(loss) on credit default swap contracts                      | —                            | (7,800,364)                                            | —                           |
| Net realised profit/(loss) on option contracts                                   | —                            | (3,478,099)                                            | —                           |
| Net realised profit/(loss) on mortgage dollar rolls                              | —                            | —                                                      | —                           |
| Net realised profit/(loss) on foreign exchange transactions                      | (17,011,625)                 | (5,190,184)                                            | 21,940                      |
| <b>NET REALISED PROFIT/(LOSS) FOR THE YEAR</b>                                   | <b>680,154,527</b>           | <b>6,066,380</b>                                       | <b>3,304,889</b>            |
| Change in net unrealised appreciation/(depreciation) on:                         |                              |                                                        |                             |
| Investments                                                                      | 2,953,101,843                | 17,247,446                                             | 753,840                     |
| Forward foreign exchange contracts                                               | 26,327,164                   | (3,684,206)                                            | (125,940)                   |
| Financial future contracts                                                       | —                            | (1,540,234)                                            | —                           |
| Cross currency swap contracts                                                    | —                            | (1,040)                                                | —                           |
| Interest rate swap contracts                                                     | —                            | (841,957)                                              | —                           |
| Total return swap contracts                                                      | —                            | (975,230)                                              | —                           |
| Credit default swap contracts                                                    | —                            | (9,821)                                                | —                           |
| Option contracts                                                                 | —                            | 727,515                                                | —                           |
| Contract for differences                                                         | —                            | 6,130,895                                              | —                           |
| Mortgage dollar rolls                                                            | —                            | —                                                      | —                           |
| Foreign exchange transactions                                                    | 5,134                        | 722,633                                                | 144                         |
| Capital gains tax                                                                | —                            | —                                                      | —                           |
| <b>NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS</b>           | <b>3,659,588,668</b>         | <b>23,842,381</b>                                      | <b>3,932,933</b>            |
| <b>MOVEMENT OF CAPITAL</b>                                                       |                              |                                                        |                             |
| Issue of shares                                                                  | 17,476,427,397               | 156,251,909                                            | 33,317,986                  |
| Redemption of shares                                                             | (9,875,225,814)              | (439,071,790)                                          | (26,427,411)                |
| Equalisation (note 25)                                                           | 11,238,424                   | (1,891,157)                                            | 11,309                      |
|                                                                                  | <b>7,612,440,007</b>         | <b>(284,711,038)</b>                                   | <b>6,901,884</b>            |
| Dividends paid/accumulated                                                       | —                            | (71,867)                                               | (597)                       |
| <b>NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL</b>  | <b>7,612,440,007</b>         | <b>(284,782,905)</b>                                   | <b>6,901,287</b>            |
| <b>NET ASSETS AT THE END OF THE YEAR</b>                                         | <b>20,336,992,348</b>        | <b>635,405,767</b>                                     | <b>68,581,182</b>           |

\*Please refer Note 1 for fund events.

# Statement of Operations and Changes in Net Assets

For the year ended June 30, 2024

| Franklin Mutual<br>European Fund<br>(EUR) | Franklin<br>Mutual Global<br>Discovery Fund<br>(USD) | Franklin Mutual<br>U.S. Value Fund<br>(USD) | Franklin<br>Natural<br>Resources<br>Fund<br>(USD) | Franklin<br>NextStep<br>Balanced<br>Growth Fund<br>(USD) | Franklin<br>NextStep<br>Conservative<br>Fund<br>(USD) | Franklin<br>NextStep<br>Dynamic<br>Growth Fund*<br>(USD) | Franklin<br>NextStep<br>Growth Fund<br>(USD) |
|-------------------------------------------|------------------------------------------------------|---------------------------------------------|---------------------------------------------------|----------------------------------------------------------|-------------------------------------------------------|----------------------------------------------------------|----------------------------------------------|
| 540,576,510                               | 514,327,080                                          | 277,306,239                                 | 319,888,129                                       | 21,918,499                                               | 38,735,641                                            | 2,558,451                                                | 21,175,124                                   |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| 540,576,510                               | 514,327,080                                          | 277,306,239                                 | 319,888,129                                       | 21,918,499                                               | 38,735,641                                            | 2,558,451                                                | 21,175,124                                   |
| 18,516,002                                | 12,312,029                                           | 3,956,124                                   | 6,518,159                                         | 241,647                                                  | 613,543                                               | 9,252                                                    | 203,579                                      |
| 308,209                                   | 1,382,257                                            | 1,352,393                                   | 232,818                                           | 17,363                                                   | 30,517                                                | 1,296                                                    | 22,845                                       |
| 300,667                                   | 18,839                                               | 8,940                                       | 23,476                                            | 2,102                                                    | 4,132                                                 | 1,164                                                    | 1,533                                        |
| 149,549                                   | 94,909                                               | 43,550                                      | 20,565                                            | -                                                        | -                                                     | -                                                        | -                                            |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| 19,274,427                                | 13,808,034                                           | 5,361,007                                   | 6,795,018                                         | 261,112                                                  | 648,192                                               | 11,712                                                   | 227,957                                      |
| 7,510,851                                 | 7,287,955                                            | 3,915,443                                   | 4,873,057                                         | 223,742                                                  | 436,880                                               | 13,428                                                   | 351,880                                      |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| 1,263,068                                 | 1,256,956                                            | 632,734                                     | 693,764                                           | 39,757                                                   | 82,225                                                | 2,379                                                    | 52,068                                       |
| 3,348                                     | 3,297                                                | 1,580                                       | 1,757                                             | 108                                                      | 190                                                   | -                                                        | 134                                          |
| 235,094                                   | 210,835                                              | 118,370                                     | 137,796                                           | 5,450                                                    | 10,233                                                | 179                                                      | 8,115                                        |
| 48,591                                    | 32,848                                               | 9,943                                       | 11,480                                            | 11,801                                                   | 12,276                                                | 5,954                                                    | 11,144                                       |
| 13,469                                    | 14,998                                               | 14,181                                      | 12,588                                            | 13,342                                                   | 13,058                                                | 11,515                                                   | 12,997                                       |
| 25,103                                    | 25,842                                               | 13,856                                      | 13,718                                            | 5,923                                                    | 5,269                                                 | 656                                                      | 6,130                                        |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| 133,950                                   | 145,620                                              | 87,465                                      | 75,871                                            | 13,755                                                   | 16,933                                                | 12,896                                                   | 15,017                                       |
| 9,233,474                                 | 8,978,351                                            | 4,793,572                                   | 5,820,031                                         | 313,878                                                  | 577,064                                               | 47,007                                                   | 457,485                                      |
| (9,856)                                   | (22)                                                 | (2,784)                                     | -                                                 | (31,062)                                                 | (59,649)                                              | (30,295)                                                 | (54,763)                                     |
| 9,223,618                                 | 8,978,329                                            | 4,790,788                                   | 5,820,031                                         | 282,816                                                  | 517,415                                               | 16,712                                                   | 402,722                                      |
| 10,050,809                                | 4,829,705                                            | 570,219                                     | 974,987                                           | (21,704)                                                 | 130,777                                               | (5,000)                                                  | (174,765)                                    |
| 10,123,624                                | 46,705,246                                           | 24,531,265                                  | 21,338,092                                        | 170,618                                                  | (784,746)                                             | (40,322)                                                 | 603,527                                      |
| 14,132                                    | 477,752                                              | (85,346)                                    | 180,714                                           | (26,795)                                                 | (12,575)                                              | (8,454)                                                  | (13,529)                                     |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| 76,971                                    | 50,757                                               | 100,073                                     | 712,427                                           | 6,189                                                    | 147,157                                               | (3,713)                                                  | 41,020                                       |
| 20,265,536                                | 52,063,460                                           | 25,116,211                                  | 23,206,220                                        | 128,308                                                  | (519,387)                                             | (57,489)                                                 | 456,253                                      |
| 49,226,855                                | (1,703,742)                                          | 314,308                                     | 2,752,677                                         | 1,344,014                                                | 2,442,990                                             | 18,964                                                   | 2,427,880                                    |
| (10,820)                                  | (1,075,751)                                          | (61,872)                                    | (514,373)                                         | 6,374                                                    | (168,543)                                             | 4,709                                                    | (42,828)                                     |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| 2,784                                     | (2,631)                                              | 21                                          | 46                                                | (27)                                                     | (11)                                                  | 7,727                                                    | (105)                                        |
| -                                         | -                                                    | -                                           | -                                                 | -                                                        | -                                                     | -                                                        | -                                            |
| 69,484,355                                | 49,281,336                                           | 25,368,668                                  | 25,444,570                                        | 1,478,669                                                | 1,755,049                                             | (26,089)                                                 | 2,841,200                                    |
| 41,045,801                                | 142,845,082                                          | 24,555,078                                  | 156,621,776                                       | 60,764                                                   | 2,773,738                                             | 16,769                                                   | 5,053,852                                    |
| (106,992,999)                             | (190,495,192)                                        | (82,208,588)                                | (233,557,520)                                     | (7,470,126)                                              | (16,644,353)                                          | (2,546,015)                                              | (6,861,493)                                  |
| (241,789)                                 | (464,192)                                            | (128,911)                                   | (51,005)                                          | (806)                                                    | (14,629)                                              | (1)                                                      | (13)                                         |
| (66,188,987)                              | (48,114,302)                                         | (57,782,421)                                | (76,986,749)                                      | (7,410,168)                                              | (13,885,244)                                          | (2,529,247)                                              | (1,807,654)                                  |
| (197,148)                                 | (187,866)                                            | -                                           | (24,632)                                          | (56,415)                                                 | (111,479)                                             | (3,115)                                                  | (28,975)                                     |
| (66,386,135)                              | (48,302,168)                                         | (57,782,421)                                | (77,011,381)                                      | (7,466,583)                                              | (13,996,723)                                          | (2,532,362)                                              | (1,836,629)                                  |
| 543,674,730                               | 515,306,248                                          | 244,892,486                                 | 268,321,318                                       | 15,930,585                                               | 26,493,967                                            | -                                                        | 22,179,695                                   |

# Statement of Operations and Changes in Net Assets

For the year ended June 30, 2024

|                                                                                  | Franklin NextStep<br>Moderate Fund<br>(USD) | Franklin NextStep<br>Stable Growth Fund*<br>(USD) | Franklin Sealand<br>China A-Shares<br>Fund<br>(USD) |
|----------------------------------------------------------------------------------|---------------------------------------------|---------------------------------------------------|-----------------------------------------------------|
| <b>NET ASSETS AT THE BEGINNING OF THE YEAR</b>                                   | <b>66,231,320</b>                           | <b>5,014,271</b>                                  | <b>57,754,961</b>                                   |
| Currency translation adjustment                                                  | —                                           | —                                                 | —                                                   |
|                                                                                  | 66,231,320                                  | 5,014,271                                         | 57,754,961                                          |
| <b>INCOME</b>                                                                    |                                             |                                                   |                                                     |
| Dividends (net of withholding taxes) (note 2(n))                                 | 777,339                                     | 38,796                                            | 1,117,769                                           |
| Interest income on debt securities (net of withholding taxes) (note 2(n))        | 62,523                                      | 4,620                                             | 28,711                                              |
| Bank interest (note 2(n))                                                        | 5,877                                       | 190                                               | 1,946                                               |
| Securities lending (notes 2(o), 13)                                              | —                                           | —                                                 | —                                                   |
| Net interest income on swaps (note 2(n))                                         | —                                           | —                                                 | —                                                   |
| Sundry income (note 2(n))                                                        | —                                           | —                                                 | —                                                   |
| <b>TOTAL INCOME</b>                                                              | <b>845,739</b>                              | <b>43,606</b>                                     | <b>1,148,426</b>                                    |
| <b>EXPENSES</b>                                                                  |                                             |                                                   |                                                     |
| Investment management fees, maintenance and service charges (notes 14,17 and 19) | 1,037,414                                   | 21,977                                            | 253,091                                             |
| Performance fees (note 15)                                                       | —                                           | —                                                 | —                                                   |
| Administration and transfer agency fees                                          | 160,452                                     | 4,536                                             | 125,955                                             |
| Directors fees (note 20)                                                         | 386                                         | —                                                 | 330                                                 |
| Subscription tax (note 18)                                                       | 22,182                                      | 394                                               | 17,391                                              |
| Custodian fees                                                                   | 13,983                                      | 6,355                                             | 11,038                                              |
| Audit fees                                                                       | 12,955                                      | 11,325                                            | 11,732                                              |
| Printing and publishing expenses                                                 | 6,447                                       | 124                                               | 5,668                                               |
| Bank charges                                                                     | —                                           | —                                                 | —                                                   |
| Net interest expenses on swaps                                                   | —                                           | —                                                 | —                                                   |
| Other charges (note 22)                                                          | 32,474                                      | 12,064                                            | 23,842                                              |
| <b>TOTAL EXPENSES</b>                                                            | <b>1,286,293</b>                            | <b>56,775</b>                                     | <b>449,047</b>                                      |
| Expenses reimbursement (note 21)                                                 | (109,024)                                   | (29,404)                                          | (129,641)                                           |
| <b>NET EXPENSES</b>                                                              | <b>1,177,269</b>                            | <b>27,371</b>                                     | <b>319,406</b>                                      |
| <b>NET INCOME/(EXPENSES) FROM INVESTMENTS</b>                                    | <b>(331,530)</b>                            | <b>16,235</b>                                     | <b>829,020</b>                                      |
| Net realised profit/(loss) on sale of investments                                | 1,103,280                                   | (485,463)                                         | (4,881,023)                                         |
| Net realised profit/(loss) on forward foreign exchange contracts                 | 115,542                                     | (3,157)                                           | (496)                                               |
| 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                      | 252,967                                     | (1,181)                                           | 15,743                                              |
| <b>NET REALISED PROFIT/(LOSS) FOR THE YEAR</b>                                   | <b>1,140,259</b>                            | <b>(473,566)</b>                                  | <b>(4,036,756)</b>                                  |
| Change in net unrealised appreciation/(depreciation) on:                         |                                             |                                                   |                                                     |
| Investments                                                                      | 6,078,368                                   | 415,263                                           | (9,240,311)                                         |
| Forward foreign exchange contracts                                               | (246,143)                                   | 1,836                                             | 28                                                  |
| 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                                                    | (65)                                        | 3,129                                             | 2,077                                               |
| Capital gains tax                                                                | —                                           | —                                                 | —                                                   |
| <b>NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS</b>           | <b>6,972,419</b>                            | <b>(53,338)</b>                                   | <b>(13,274,962)</b>                                 |
| <b>MOVEMENT OF CAPITAL</b>                                                       |                                             |                                                   |                                                     |
| Issue of shares                                                                  | 14,423,245                                  | 7,142                                             | 21,695,417                                          |
| Redemption of shares                                                             | (25,806,974)                                | (4,952,212)                                       | (4,802,346)                                         |
| Equalisation (note 25)                                                           | (372)                                       | (1,556)                                           | 41,173                                              |
|                                                                                  | (11,384,101)                                | (4,946,626)                                       | 16,934,244                                          |
| Dividends paid/accumulated                                                       | (117,256)                                   | (14,307)                                          | (67,516)                                            |
| <b>NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL</b>  | <b>(11,501,357)</b>                         | <b>(4,960,933)</b>                                | <b>16,866,728</b>                                   |
| <b>NET ASSETS AT THE END OF THE YEAR</b>                                         | <b>61,702,382</b>                           | <b>—</b>                                          | <b>61,346,727</b>                                   |

\*Please refer Note 1 for fund events.

# Statement of Operations and Changes in Net Assets

For the year ended June 30, 2024

| Franklin Strategic Income 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) | Martin Currie UK Equity Income Fund* (GBP) | Templeton All China Equity Fund (USD) |
|--------------------------------------|--------------------------------|---------------------------------------------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------------------------------|---------------------------------------|
| 451,978,146                          | 9,434,970,262                  | 480,563,573                                             | 739,462,759                         | 293,979,801                           | 6,419,577,901                          | 23,830,305                                 | 2,224,437                             |
| -                                    | -                              | -                                                       | -                                   | -                                     | -                                      | -                                          | -                                     |
| 451,978,146                          | 9,434,970,262                  | 480,563,573                                             | 739,462,759                         | 293,979,801                           | 6,419,577,901                          | 23,830,305                                 | 2,224,437                             |
| 173,788                              | 26,066,166                     | -                                                       | -                                   | -                                     | 20,145,720                             | 1,138,975                                  | 40,418                                |
| 23,985,321                           | 10,119,090                     | 39,982,222                                              | 30,190,469                          | 12,448,676                            | 1,527,493                              | 26,338                                     | 972                                   |
| 107,136                              | 553,664                        | 120,968                                                 | 79,661                              | 58,917                                | 348,312                                | -                                          | 2,366                                 |
| -                                    | 296,717                        | -                                                       | -                                   | -                                     | 339,012                                | -                                          | -                                     |
| 2,955,669                            | -                              | -                                                       | -                                   | 981,458                               | -                                      | -                                          | -                                     |
| 38,815                               | -                              | -                                                       | 29,083                              | 31,894                                | -                                      | -                                          | -                                     |
| 27,260,729                           | 37,035,637                     | 40,103,190                                              | 30,299,213                          | 13,520,945                            | 22,360,537                             | 1,165,313                                  | 43,756                                |
| 6,477,351                            | 139,911,513                    | 4,249,962                                               | 6,907,646                           | 1,936,204                             | 91,484,363                             | 122,106                                    | 20,127                                |
| -                                    | -                              | -                                                       | -                                   | -                                     | -                                      | -                                          | -                                     |
| 1,139,227                            | 22,658,040                     | 946,128                                                 | 1,775,749                           | 543,740                               | 14,999,786                             | 53,687                                     | 4,408                                 |
| 3,117                                | 65,107                         | 5,418                                                   | 4,851                               | 1,713                                 | 42,534                                 | 143                                        | 12                                    |
| 240,918                              | 4,447,922                      | 81,478                                                  | 344,310                             | 86,387                                | 2,982,352                              | 12,202                                     | 980                                   |
| 12,141                               | 451,560                        | 28,218                                                  | 25,078                              | 11,646                                | 238,317                                | 1,978                                      | 200                                   |
| 13,959                               | 9,013                          | 10,549                                                  | 13,340                              | 12,351                                | 13,138                                 | 10,076                                     | 9,228                                 |
| 24,544                               | 376,953                        | 40,910                                                  | 33,157                              | 14,175                                | 244,272                                | 4,807                                      | 2,177                                 |
| -                                    | -                              | -                                                       | -                                   | -                                     | -                                      | -                                          | -                                     |
| 821,061                              | -                              | -                                                       | -                                   | 526,437                               | -                                      | -                                          | -                                     |
| 255,213                              | 2,148,857                      | 182,995                                                 | 301,150                             | 197,096                               | 1,406,746                              | 16,729                                     | 5,825                                 |
| 8,987,531                            | 170,068,965                    | 5,545,658                                               | 9,405,281                           | 3,329,749                             | 111,411,508                            | 221,728                                    | 42,957                                |
| (976,270)                            | (2,689,113)                    | (2,360,134)                                             | (511,562)                           | (336,751)                             | (1,656,149)                            | (57,237)                                   | (17,798)                              |
| 8,011,261                            | 167,379,852                    | 3,185,524                                               | 8,893,719                           | 2,992,998                             | 109,755,359                            | 164,491                                    | 25,159                                |
| 19,249,468                           | (130,344,215)                  | 36,917,666                                              | 21,405,494                          | 10,527,947                            | (87,394,822)                           | 1,000,822                                  | 18,597                                |
| (7,086,650)                          | 905,053,478                    | -                                                       | (2,355,764)                         | (4,096,147)                           | 918,159,067                            | 108,029                                    | (527,459)                             |
| (2,510,767)                          | (10,564,851)                   | -                                                       | (2,328,587)                         | (1,810,552)                           | (17,759,792)                           | -                                          | -                                     |
| 92,243                               | -                              | -                                                       | (1,279,882)                         | (1,664,359)                           | -                                      | -                                          | -                                     |
| -                                    | -                              | -                                                       | -                                   | -                                     | -                                      | -                                          | -                                     |
| -                                    | -                              | -                                                       | -                                   | -                                     | -                                      | -                                          | -                                     |
| 714,066                              | -                              | -                                                       | -                                   | 392,058                               | -                                      | -                                          | -                                     |
| -                                    | -                              | -                                                       | -                                   | -                                     | -                                      | -                                          | -                                     |
| (1,994,088)                          | -                              | -                                                       | -                                   | (612,076)                             | -                                      | -                                          | -                                     |
| -                                    | -                              | -                                                       | -                                   | -                                     | -                                      | -                                          | -                                     |
| 614,965                              | -                              | -                                                       | -                                   | -                                     | -                                      | -                                          | -                                     |
| (634,128)                            | 2,326,421                      | 35,167                                                  | 804,346                             | 521,781                               | 6,113,216                              | 327                                        | 167                                   |
| 8,445,109                            | 766,470,833                    | 36,952,833                                              | 16,245,607                          | 3,258,652                             | 819,117,669                            | 1,109,178                                  | (508,695)                             |
| 12,740,277                           | 2,174,402,875                  | (217,477)                                               | (10,605,822)                        | 6,736,096                             | 1,038,937,443                          | 1,271,098                                  | 187,447                               |
| (692,393)                            | (3,712,210)                    | -                                                       | (1,238,482)                         | (1,748,504)                           | (7,553,727)                            | -                                          | -                                     |
| (343,443)                            | -                              | -                                                       | 520,507                             | 967,848                               | -                                      | -                                          | -                                     |
| -                                    | -                              | -                                                       | -                                   | -                                     | -                                      | -                                          | -                                     |
| (18,579)                             | -                              | -                                                       | -                                   | -                                     | -                                      | -                                          | -                                     |
| 422,901                              | -                              | -                                                       | -                                   | 253,437                               | -                                      | -                                          | -                                     |
| 1,992,050                            | -                              | -                                                       | -                                   | 504,302                               | -                                      | -                                          | -                                     |
| -                                    | -                              | -                                                       | -                                   | -                                     | -                                      | -                                          | -                                     |
| 57,481                               | -                              | -                                                       | -                                   | -                                     | -                                      | -                                          | -                                     |
| (110,394)                            | 51,017                         | (1)                                                     | (4)                                 | (4,610)                               | (694)                                  | 98                                         | 4                                     |
| (2,208)                              | -                              | -                                                       | -                                   | -                                     | -                                      | -                                          | -                                     |
| 22,490,801                           | 2,937,212,515                  | 36,735,355                                              | 4,921,806                           | 9,967,221                             | 1,850,500,691                          | 2,380,374                                  | (321,244)                             |
| 232,199,396                          | 3,053,019,806                  | 1,480,988,597                                           | 362,178,805                         | 94,866,536                            | 1,601,484,779                          | 17,455,976                                 | -                                     |
| (149,043,797)                        | (3,916,956,210)                | (902,042,046)                                           | (296,693,415)                       | (117,086,110)                         | (2,418,939,863)                        | (17,938,188)                               | -                                     |
| 161,296                              | 7,543                          | 14,294,083                                              | 240,937                             | 226,462                               | (5,359)                                | 46,766                                     | -                                     |
| 83,316,895                           | (863,928,861)                  | 593,240,634                                             | 65,726,327                          | (21,993,112)                          | (817,460,443)                          | (435,446)                                  | -                                     |
| (14,328,352)                         | -                              | (8,455,666)                                             | (15,767,433)                        | (3,232,682)                           | (235,205)                              | (1,092,754)                                | -                                     |
| 68,988,543                           | (863,928,861)                  | 584,784,968                                             | 49,958,894                          | (25,225,794)                          | (817,695,648)                          | (1,528,200)                                | -                                     |
| 543,457,490                          | 11,508,253,916                 | 1,102,083,896                                           | 794,343,459                         | 278,721,228                           | 7,452,382,944                          | 24,682,479                                 | 1,903,193                             |

## Statement of Operations and Changes in Net Assets

For the year ended June 30, 2024

|                                                                                  | Templeton Asia<br>Equity Total Return<br>Fund<br>(USD) | Templeton Asian<br>Bond Fund<br>(USD) | Templeton Asian<br>Growth Fund<br>(USD) |
|----------------------------------------------------------------------------------|--------------------------------------------------------|---------------------------------------|-----------------------------------------|
| <b>NET ASSETS AT THE BEGINNING OF THE YEAR</b>                                   | <b>7,689,791</b>                                       | <b>124,003,568</b>                    | <b>1,974,758,426</b>                    |
| Currency translation adjustment                                                  | —                                                      | —                                     | —                                       |
|                                                                                  | 7,689,791                                              | 124,003,568                           | 1,974,758,426                           |
| <b>INCOME</b>                                                                    |                                                        |                                       |                                         |
| Dividends (net of withholding taxes) (note 2(n))                                 | 139,152                                                | —                                     | 28,779,325                              |
| Interest income on debt securities (net of withholding taxes) (note 2(n))        | 11,855                                                 | 4,471,705                             | 1,026,738                               |
| Bank interest (note 2(n))                                                        | 2,074                                                  | 63,520                                | 30,970                                  |
| Securities lending (notes 2(o), 13)                                              | —                                                      | —                                     | 54,496                                  |
| Net interest income on swaps (note 2(n))                                         | —                                                      | —                                     | —                                       |
| Sundry income (note 2(n))                                                        | 1,650                                                  | —                                     | —                                       |
| <b>TOTAL INCOME</b>                                                              | <b>154,731</b>                                         | <b>4,535,225</b>                      | <b>29,891,529</b>                       |
| <b>EXPENSES</b>                                                                  |                                                        |                                       |                                         |
| Investment management fees, maintenance and service charges (notes 14,17 and 19) | 60,235                                                 | 1,165,522                             | 32,234,327                              |
| Performance fees (note 15)                                                       | —                                                      | —                                     | —                                       |
| Administration and transfer agency fees                                          | 16,407                                                 | 267,733                               | 4,200,794                               |
| Directors fees (note 20)                                                         | 47                                                     | 629                                   | 11,065                                  |
| Subscription tax (note 18)                                                       | 3,815                                                  | 49,428                                | 827,860                                 |
| Custodian fees                                                                   | 1,667                                                  | 17,821                                | 188,492                                 |
| Audit fees                                                                       | 9,225                                                  | 15,457                                | 16,908                                  |
| Printing and publishing expenses                                                 | 2,357                                                  | 18,986                                | 74,393                                  |
| Bank charges                                                                     | —                                                      | —                                     | —                                       |
| Net interest expenses on swaps                                                   | —                                                      | —                                     | —                                       |
| Other charges (note 22)                                                          | 19,702                                                 | 71,693                                | 401,941                                 |
| <b>TOTAL EXPENSES</b>                                                            | <b>113,455</b>                                         | <b>1,607,269</b>                      | <b>37,955,780</b>                       |
| Expenses reimbursement (note 21)                                                 | (34,395)                                               | (923)                                 | —                                       |
| <b>NET EXPENSES</b>                                                              | <b>79,060</b>                                          | <b>1,606,346</b>                      | <b>37,955,780</b>                       |
| <b>NET INCOME/(EXPENSES) FROM INVESTMENTS</b>                                    | <b>75,671</b>                                          | <b>2,928,879</b>                      | <b>(8,064,251)</b>                      |
| Net realised profit/(loss) on sale of investments                                | (258,573)                                              | (5,505,917)                           | (59,394,087)                            |
| Net realised profit/(loss) on forward foreign exchange contracts                 | —                                                      | (5,505,506)                           | (1,276,129)                             |
| Net realised profit/(loss) on financial future contracts                         | (27,987)                                               | —                                     | —                                       |
| 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                      | (3,077)                                                | 136,707                               | 114,299                                 |
| <b>NET REALISED PROFIT/(LOSS) FOR THE YEAR</b>                                   | <b>(213,966)</b>                                       | <b>(7,945,837)</b>                    | <b>(68,620,168)</b>                     |
| Change in net unrealised appreciation/(depreciation) on:                         |                                                        |                                       |                                         |
| Investments                                                                      | 565,473                                                | 2,063,147                             | 206,905,019                             |
| Forward foreign exchange contracts                                               | —                                                      | 435,850                               | (2,110,901)                             |
| Financial future contracts                                                       | (3,708)                                                | —                                     | —                                       |
| 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                                                    | 1,040                                                  | (12,293)                              | 311,385                                 |
| Capital gains tax                                                                | (39,717)                                               | 92,501                                | (18,237,668)                            |
| <b>NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS</b>           | <b>309,122</b>                                         | <b>(5,366,632)</b>                    | <b>118,247,667</b>                      |
| <b>MOVEMENT OF CAPITAL</b>                                                       |                                                        |                                       |                                         |
| Issue of shares                                                                  | —                                                      | 6,903,238                             | 143,485,197                             |
| Redemption of shares                                                             | —                                                      | (33,855,642)                          | (392,369,939)                           |
| Equalisation (note 25)                                                           | —                                                      | (249,088)                             | (22,007)                                |
|                                                                                  | —                                                      | <b>(27,201,492)</b>                   | <b>(248,906,749)</b>                    |
| Dividends paid/accumulated                                                       | —                                                      | (1,319,617)                           | (129,062)                               |
| <b>NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL</b>  | <b>—</b>                                               | <b>(28,521,109)</b>                   | <b>(249,035,811)</b>                    |
| <b>NET ASSETS AT THE END OF THE YEAR</b>                                         | <b>7,998,913</b>                                       | <b>90,115,827</b>                     | <b>1,843,970,282</b>                    |

\*Please refer Note 1 for fund events.

# Statement of Operations and Changes in Net Assets

For the year ended June 30, 2024

| Templeton<br>Asian Smaller<br>Companies<br>Fund<br>(USD) | Templeton<br>BRIC Fund<br>(USD) | Templeton<br>China A-Shares<br>Fund<br>(USD) | Templeton<br>China Fund<br>(USD) | Templeton<br>Eastern Europe<br>Fund<br>(EUR) | Templeton<br>Emerging<br>Markets Bond<br>Fund<br>(USD) | Templeton<br>Emerging<br>Markets<br>Dynamic<br>Income Fund<br>(USD) | Templeton<br>Emerging<br>Markets Fund<br>(USD) |
|----------------------------------------------------------|---------------------------------|----------------------------------------------|----------------------------------|----------------------------------------------|--------------------------------------------------------|---------------------------------------------------------------------|------------------------------------------------|
| 745,518,257                                              | 369,916,516                     | 19,187,462                                   | 392,400,894                      | 90,425,882                                   | 2,030,363,864                                          | 113,092,497                                                         | 691,768,275                                    |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| 745,518,257                                              | 369,916,516                     | 19,187,462                                   | 392,400,894                      | 90,425,882                                   | 2,030,363,864                                          | 113,092,497                                                         | 691,768,275                                    |
| 21,127,090                                               | 13,170,897                      | 367,797                                      | 6,254,287                        | 5,701,293                                    | -                                                      | 2,034,654                                                           | 23,880,433                                     |
| 2,045,522                                                | 839,473                         | 72,310                                       | 597,063                          | 103,149                                      | 176,609,514                                            | 4,263,540                                                           | 1,596,522                                      |
| 5,015                                                    | 4,177                           | 1,840                                        | 9,702                            | 26,721                                       | 331,122                                                | -                                                                   | 12,604                                         |
| 24,137                                                   | 23,536                          | -                                            | 26,398                           | 1,601                                        | -                                                      | 961                                                                 | 14,996                                         |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| 23,201,764                                               | 14,038,083                      | 441,947                                      | 6,887,450                        | 5,832,764                                    | 176,940,636                                            | 6,299,155                                                           | 25,504,555                                     |
| 12,544,344                                               | 7,668,637                       | 5,131                                        | 6,257,441                        | 2,151,307                                    | 27,974,751                                             | 1,620,943                                                           | 9,854,957                                      |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| 2,068,034                                                | 914,534                         | 1,668                                        | 798,565                          | 313,729                                      | 4,343,262                                              | 264,582                                                             | 1,657,257                                      |
| 5,825                                                    | 2,211                           | 112                                          | 1,837                            | 708                                          | 12,039                                                 | 653                                                                 | 4,463                                          |
| 309,221                                                  | 180,462                         | 1,921                                        | 131,053                          | 54,116                                       | 898,536                                                | 46,891                                                              | 261,168                                        |
| 136,520                                                  | 113,233                         | 2,431                                        | 43,583                           | 123,416                                      | 699,998                                                | 29,762                                                              | 168,463                                        |
| 12,096                                                   | 12,709                          | 10,666                                       | 14,026                           | 4,013                                        | 18,016                                                 | 16,093                                                              | 16,079                                         |
| 46,541                                                   | 16,104                          | 6,028                                        | 14,499                           | 11,059                                       | 82,646                                                 | 11,137                                                              | 32,260                                         |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | 12,013                                                              | -                                              |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| 229,231                                                  | 103,636                         | 18,381                                       | 77,110                           | 42,004                                       | 438,519                                                | 99,121                                                              | 183,329                                        |
| 15,351,812                                               | 9,011,526                       | 46,338                                       | 7,338,114                        | 2,700,352                                    | 34,467,767                                             | 2,101,195                                                           | 12,177,976                                     |
| (18,546)                                                 | -                               | (13,563)                                     | (17,033)                         | -                                            | (159,986)                                              | (110,987)                                                           | (360,233)                                      |
| 15,333,266                                               | 9,011,526                       | 32,775                                       | 7,321,081                        | 2,700,352                                    | 34,307,781                                             | 1,990,208                                                           | 11,817,743                                     |
| 7,868,498                                                | 5,026,557                       | 409,172                                      | (433,631)                        | 3,132,412                                    | 142,632,855                                            | 4,308,947                                                           | 13,686,812                                     |
| 6,414,173                                                | (5,199,689)                     | (3,304,311)                                  | (79,966,224)                     | 11,556,160                                   | (112,573,828)                                          | 1,716,363                                                           | 22,229,173                                     |
| (21,752)                                                 | (90,631)                        | -                                            | -                                | -                                            | (8,608,424)                                            | (318,349)                                                           | (1,158,303)                                    |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| -                                                        | -                               | -                                            | -                                | -                                            | (2,293,354)                                            | (56,870)                                                            | -                                              |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| (490,288)                                                | 245,875                         | (1,961)                                      | (31,010)                         | (44,271)                                     | 3,443,191                                              | 113,496                                                             | 28,659                                         |
| 13,770,631                                               | (17,888)                        | (2,897,100)                                  | (80,430,865)                     | 14,644,301                                   | 22,600,440                                             | 5,763,587                                                           | 34,786,341                                     |
| 126,040,621                                              | 29,015,468                      | 811,200                                      | 22,329,891                       | 30,177,578                                   | 153,008,824                                            | 2,941,788                                                           | 35,825,681                                     |
| (16,097)                                                 | (76,351)                        | -                                            | -                                | -                                            | (20,217,213)                                           | (909,427)                                                           | (410,209)                                      |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| -                                                        | -                               | -                                            | -                                | -                                            | -                                                      | -                                                                   | -                                              |
| 161,374                                                  | 13,540                          | (225)                                        | 1,110                            | 41,757                                       | (3,148,552)                                            | (56,144)                                                            | (41,567)                                       |
| (8,422,589)                                              | (1,328,969)                     | -                                            | -                                | -                                            | (2,717,987)                                            | (218,030)                                                           | (1,989,691)                                    |
| 131,533,940                                              | 27,605,800                      | (2,086,125)                                  | (58,099,864)                     | 44,863,636                                   | 149,525,512                                            | 7,521,774                                                           | 68,170,555                                     |
| 514,949,552                                              | 44,662,934                      | 501,992                                      | 92,605,012                       | 38,911,879                                   | 250,818,451                                            | 12,512,589                                                          | 167,194,923                                    |
| (333,019,847)                                            | (72,825,922)                    | (71,753)                                     | (162,195,021)                    | (33,817,984)                                 | (396,864,624)                                          | (25,994,679)                                                        | (186,552,403)                                  |
| 1,638,456                                                | (149,838)                       | 29                                           | (73,165)                         | 75,947                                       | (3,147)                                                | (235,350)                                                           | (756,301)                                      |
| 183,568,161                                              | (28,312,826)                    | 430,268                                      | (69,663,174)                     | 5,169,842                                    | (146,049,320)                                          | (13,717,440)                                                        | (20,113,781)                                   |
| (996,283)                                                | -                               | -                                            | -                                | (6,132,005)                                  | (144,765,892)                                          | (2,123,508)                                                         | (3,848,192)                                    |
| 182,571,878                                              | (28,312,826)                    | 430,268                                      | (69,663,174)                     | (962,163)                                    | (290,815,212)                                          | (15,840,948)                                                        | (23,961,973)                                   |
| 1,059,624,075                                            | 369,209,490                     | 17,531,605                                   | 264,637,856                      | 134,327,355                                  | 1,889,074,164                                          | 104,773,323                                                         | 735,976,857                                    |

## Statement of Operations and Changes in Net Assets

For the year ended June 30, 2024

|                                                                                  | Templeton Emerging<br>Markets Local<br>Currency Bond Fund<br>(USD) | Templeton Emerging<br>Markets Smaller<br>Companies Fund<br>(USD) | Templeton<br>Emerging Markets<br>Sustainability Fund<br>(USD) |
|----------------------------------------------------------------------------------|--------------------------------------------------------------------|------------------------------------------------------------------|---------------------------------------------------------------|
| <b>NET ASSETS AT THE BEGINNING OF THE YEAR</b>                                   | <b>9,389,430</b>                                                   | <b>412,637,275</b>                                               | <b>32,757,180</b>                                             |
| Currency translation adjustment                                                  | —                                                                  | —                                                                | —                                                             |
|                                                                                  | 9,389,430                                                          | 412,637,275                                                      | 32,757,180                                                    |
| <b>INCOME</b>                                                                    |                                                                    |                                                                  |                                                               |
| Dividends (net of withholding taxes) (note 2(n))                                 | —                                                                  | 11,628,094                                                       | 529,097                                                       |
| Interest income on debt securities (net of withholding taxes) (note 2(n))        | 640,017                                                            | 642,374                                                          | 55,454                                                        |
| Bank interest (note 2(n))                                                        | 402                                                                | 26,846                                                           | 2,429                                                         |
| Securities lending (notes 2(o), 13)                                              | —                                                                  | 11,181                                                           | —                                                             |
| Net interest income on swaps (note 2(n))                                         | —                                                                  | —                                                                | —                                                             |
| Sundry income (note 2(n))                                                        | —                                                                  | —                                                                | —                                                             |
| <b>TOTAL INCOME</b>                                                              | <b>640,419</b>                                                     | <b>12,308,495</b>                                                | <b>586,980</b>                                                |
| <b>EXPENSES</b>                                                                  |                                                                    |                                                                  |                                                               |
| Investment management fees, maintenance and service charges (notes 14,17 and 19) | 93,445                                                             | 5,792,635                                                        | 241,353                                                       |
| Performance fees (note 15)                                                       | —                                                                  | —                                                                | —                                                             |
| Administration and transfer agency fees                                          | 18,589                                                             | 880,253                                                          | 66,634                                                        |
| Directors fees (note 20)                                                         | 51                                                                 | 2,488                                                            | 130                                                           |
| Subscription tax (note 18)                                                       | 3,073                                                              | 128,049                                                          | 5,038                                                         |
| Custodian fees                                                                   | 3,160                                                              | 113,568                                                          | 9,504                                                         |
| Audit fees                                                                       | 15,920                                                             | 15,576                                                           | 15,204                                                        |
| Printing and publishing expenses                                                 | 9,256                                                              | 26,224                                                           | 9,281                                                         |
| Bank charges                                                                     | —                                                                  | —                                                                | —                                                             |
| Net interest expenses on swaps                                                   | —                                                                  | —                                                                | —                                                             |
| Other charges (note 22)                                                          | 41,634                                                             | 125,269                                                          | 44,077                                                        |
| <b>TOTAL EXPENSES</b>                                                            | <b>185,128</b>                                                     | <b>7,084,062</b>                                                 | <b>391,221</b>                                                |
| Expenses reimbursement (note 21)                                                 | (70,397)                                                           | —                                                                | (103,949)                                                     |
| <b>NET EXPENSES</b>                                                              | <b>114,731</b>                                                     | <b>7,084,062</b>                                                 | <b>287,272</b>                                                |
| <b>NET INCOME/(EXPENSES) FROM INVESTMENTS</b>                                    | <b>525,688</b>                                                     | <b>5,224,433</b>                                                 | <b>299,708</b>                                                |
| Net realised profit/(loss) on sale of investments                                | (105,609)                                                          | 5,949,616                                                        | (4,272,440)                                                   |
| Net realised profit/(loss) on forward foreign exchange contracts                 | 120,867                                                            | (3,704)                                                          | (9,428)                                                       |
| 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                      | 5,286                                                              | (315,718)                                                        | (4,930)                                                       |
| <b>NET REALISED PROFIT/(LOSS) FOR THE YEAR</b>                                   | <b>546,232</b>                                                     | <b>10,854,627</b>                                                | <b>(3,987,090)</b>                                            |
| Change in net unrealised appreciation/(depreciation) on:                         |                                                                    |                                                                  |                                                               |
| Investments                                                                      | (206,709)                                                          | 37,613,165                                                       | 3,155,802                                                     |
| Forward foreign exchange contracts                                               | (140,529)                                                          | (2,126)                                                          | (7,746)                                                       |
| 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                                                    | (9,200)                                                            | 50,411                                                           | 1,732                                                         |
| Capital gains tax                                                                | (2,095)                                                            | (3,002,465)                                                      | (66,710)                                                      |
| <b>NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS</b>           | <b>187,699</b>                                                     | <b>45,513,612</b>                                                | <b>(904,012)</b>                                              |
| <b>MOVEMENT OF CAPITAL</b>                                                       |                                                                    |                                                                  |                                                               |
| Issue of shares                                                                  | 38,459                                                             | 117,065,289                                                      | 4,876,340                                                     |
| Redemption of shares                                                             | (1,636,231)                                                        | (198,161,756)                                                    | (22,091,517)                                                  |
| Equalisation (note 25)                                                           | (33,388)                                                           | (601,017)                                                        | (119,496)                                                     |
|                                                                                  | <b>(1,631,160)</b>                                                 | <b>(81,697,484)</b>                                              | <b>(17,334,673)</b>                                           |
| Dividends paid/accumulated                                                       | (151,191)                                                          | (823,634)                                                        | (2,947)                                                       |
| <b>NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL</b>  | <b>(1,782,351)</b>                                                 | <b>(82,521,118)</b>                                              | <b>(17,337,620)</b>                                           |
| <b>NET ASSETS AT THE END OF THE YEAR</b>                                         | <b>7,794,778</b>                                                   | <b>375,629,769</b>                                               | <b>14,515,548</b>                                             |

\*Please refer Note 1 for fund events.



# Statement of Operations and Changes in Net Assets

For the year ended June 30, 2024

| Templeton<br>Euroland Fund<br>(EUR) | Templeton<br>European<br>Opportunities<br>Fund<br>(EUR) | Templeton<br>European<br>Small-Mid Cap<br>Fund<br>(EUR) | Templeton<br>European<br>Sustainability<br>Improvers<br>Fund*<br>(EUR) | Templeton<br>Frontier<br>Markets Fund<br>(USD) | Templeton<br>Global<br>Balanced Fund<br>(USD) | Templeton<br>Global Bond<br>(Euro) Fund<br>(EUR) | Templeton<br>Global Bond<br>Fund<br>(USD) |
|-------------------------------------|---------------------------------------------------------|---------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------|-----------------------------------------------|--------------------------------------------------|-------------------------------------------|
| 163,554,070                         | 116,809,857                                             | 80,992,904                                              | 28,435,527                                                             | 236,989,884                                    | 491,043,122                                   | 46,173,602                                       | 3,493,575,517                             |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | -                                                | -                                         |
| 163,554,070                         | 116,809,857                                             | 80,992,904                                              | 28,435,527                                                             | 236,989,884                                    | 491,043,122                                   | 46,173,602                                       | 3,493,575,517                             |
| 3,290,825                           | 2,803,695                                               | 2,123,569                                               | 764,176                                                                | 10,741,900                                     | 8,775,150                                     | -                                                | -                                         |
| 223,804                             | 179,407                                                 | 134,030                                                 | 39,033                                                                 | 77,742                                         | 9,028,904                                     | 2,505,104                                        | 161,952,462                               |
| 22,076                              | 8,868                                                   | 2,418                                                   | 960                                                                    | -                                              | 348,328                                       | 74,908                                           | 1,614,055                                 |
| 7,102                               | 54,773                                                  | 41,528                                                  | 2,419                                                                  | 9,267                                          | 11,952                                        | -                                                | -                                         |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | -                                                | -                                         |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | 24,367                                           | 2,544,637                                 |
| <b>3,543,807</b>                    | <b>3,046,743</b>                                        | <b>2,301,545</b>                                        | <b>806,588</b>                                                         | <b>10,828,909</b>                              | <b>18,164,334</b>                             | <b>2,604,379</b>                                 | <b>166,111,154</b>                        |
| 2,367,205                           | 1,730,995                                               | 1,180,153                                               | 417,287                                                                | 4,842,513                                      | 6,358,644                                     | 514,986                                          | 33,371,607                                |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | -                                                | -                                         |
| 382,582                             | 253,788                                                 | 202,362                                                 | 68,365                                                                 | 648,664                                        | 1,255,879                                     | 110,520                                          | 7,077,111                                 |
| 958                                 | 660                                                     | 521                                                     | 162                                                                    | 1,590                                          | 3,019                                         | 276                                              | 19,173                                    |
| 74,346                              | 48,675                                                  | 38,193                                                  | 11,130                                                                 | 113,586                                        | 245,532                                       | 22,362                                           | 1,432,497                                 |
| 14,094                              | 8,819                                                   | 28,690                                                  | 738                                                                    | 219,755                                        | 72,265                                        | 12,087                                           | 560,564                                   |
| 12,488                              | 10,207                                                  | 12,538                                                  | 12,521                                                                 | 14,900                                         | 13,793                                        | 8,982                                            | 20,235                                    |
| 11,061                              | 9,331                                                   | 8,772                                                   | 5,622                                                                  | 17,082                                         | 21,686                                        | 8,151                                            | 121,816                                   |
| -                                   | -                                                       | -                                                       | -                                                                      | 15,898                                         | -                                             | -                                                | -                                         |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | 106,246                                          | 10,347,150                                |
| 63,799                              | 41,497                                                  | 47,005                                                  | 26,488                                                                 | 83,695                                         | 143,503                                       | 48,203                                           | 771,474                                   |
| <b>2,926,533</b>                    | <b>2,103,972</b>                                        | <b>1,518,234</b>                                        | <b>542,313</b>                                                         | <b>5,957,683</b>                               | <b>8,114,321</b>                              | <b>831,813</b>                                   | <b>53,721,627</b>                         |
| (17,521)                            | (1,469)                                                 | (277)                                                   | (16,176)                                                               | (2)                                            | (23,604)                                      | (3,818)                                          | (291)                                     |
| <b>2,909,012</b>                    | <b>2,102,503</b>                                        | <b>1,517,957</b>                                        | <b>526,137</b>                                                         | <b>5,957,681</b>                               | <b>8,090,717</b>                              | <b>827,995</b>                                   | <b>53,721,336</b>                         |
| <b>634,795</b>                      | <b>944,240</b>                                          | <b>783,588</b>                                          | <b>280,451</b>                                                         | <b>4,871,228</b>                               | <b>10,073,617</b>                             | <b>1,776,384</b>                                 | <b>112,389,818</b>                        |
| (1,553,295)                         | (198,099)                                               | 1,340,649                                               | 3,478,124                                                              | 5,705,836                                      | (10,814,242)                                  | (1,315,813)                                      | (95,448,205)                              |
| 6,005                               | 30,536                                                  | 10,013                                                  | 112,053                                                                | (1,032,833)                                    | (73,083)                                      | (982,640)                                        | (99,491,575)                              |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | -                                                | -                                         |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | -                                                | -                                         |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | -                                                | (654,089)                                 |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | -                                                | -                                         |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | -                                                | -                                         |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | -                                                | (12,945,528)                              |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | -                                                | -                                         |
| (802)                               | (18,686)                                                | (3,420)                                                 | 6,789                                                                  | 165,114                                        | (170,222)                                     | 186,283                                          | 263,045                                   |
| <b>(913,297)</b>                    | <b>757,991</b>                                          | <b>2,130,830</b>                                        | <b>3,877,417</b>                                                       | <b>9,709,345</b>                               | <b>(983,930)</b>                              | <b>(335,786)</b>                                 | <b>(95,886,534)</b>                       |
| 20,244,162                          | 4,817,501                                               | 2,336,437                                               | (1,683,404)                                                            | 41,988,980                                     | 39,169,840                                    | 1,039,644                                        | (52,026,202)                              |
| 9,825                               | 61,599                                                  | 7,703                                                   | 24,286                                                                 | (673,732)                                      | (236,102)                                     | 79,286                                           | (29,753,568)                              |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | -                                                | -                                         |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | -                                                | -                                         |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | (187,403)                                        | (11,968,195)                              |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | -                                                | -                                         |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | -                                                | -                                         |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | -                                                | (5,066,188)                               |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | -                                                | -                                         |
| -                                   | -                                                       | -                                                       | -                                                                      | -                                              | -                                             | -                                                | -                                         |
| 75                                  | 627                                                     | (532)                                                   | (60)                                                                   | (129,540)                                      | (112,070)                                     | (29,344)                                         | (2,633,361)                               |
| -                                   | -                                                       | -                                                       | -                                                                      | 201,184                                        | 26,402                                        | 3,817                                            | 995,706                                   |
| <b>19,340,765</b>                   | <b>5,637,718</b>                                        | <b>4,474,438</b>                                        | <b>2,218,239</b>                                                       | <b>51,096,237</b>                              | <b>37,864,140</b>                             | <b>570,214</b>                                   | <b>(196,338,342)</b>                      |
| 14,676,994                          | 3,665,899                                               | 27,122,664                                              | 3,978,788                                                              | 51,349,163                                     | 51,512,825                                    | 7,955,128                                        | 263,719,069                               |
| (45,929,872)                        | (50,644,994)                                            | (21,837,415)                                            | (10,436,247)                                                           | (65,907,532)                                   | (85,224,058)                                  | (12,219,923)                                     | (741,154,891)                             |
| (8,102)                             | (334,666)                                               | 140,177                                                 | (6,404)                                                                | (46,251)                                       | (302,970)                                     | (108,186)                                        | (5,655,217)                               |
| <b>(31,260,980)</b>                 | <b>(47,313,761)</b>                                     | <b>5,425,426</b>                                        | <b>(6,463,863)</b>                                                     | <b>(14,604,620)</b>                            | <b>(34,014,203)</b>                           | <b>(4,372,981)</b>                               | <b>(483,091,039)</b>                      |
| (161,408)                           | (2,953)                                                 | (46)                                                    | (199,525)                                                              | (85,313)                                       | (5,631,724)                                   | (365,153)                                        | (86,575,092)                              |
| (31,422,388)                        | (47,316,714)                                            | 5,425,380                                               | (6,663,388)                                                            | (14,689,933)                                   | (39,645,927)                                  | (4,738,134)                                      | (569,666,131)                             |
| <b>151,472,447</b>                  | <b>75,130,861</b>                                       | <b>90,892,722</b>                                       | <b>23,990,378</b>                                                      | <b>273,396,188</b>                             | <b>489,261,335</b>                            | <b>42,005,682</b>                                | <b>2,727,571,044</b>                      |

# Statement of Operations and Changes in Net Assets

For the year ended June 30, 2024

|                                                                                  | Templeton Global<br>Climate Change<br>Fund<br>(EUR) | Templeton Global<br>Equity Income Fund<br>(USD) | Templeton Global<br>Fund<br>(USD) |
|----------------------------------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|-----------------------------------|
| <b>NET ASSETS AT THE BEGINNING OF THE YEAR</b>                                   | <b>1,362,948,539</b>                                | <b>60,858,969</b>                               | <b>600,802,071</b>                |
| Currency translation adjustment                                                  | —                                                   | —                                               | —                                 |
|                                                                                  | 1,362,948,539                                       | 60,858,969                                      | 600,802,071                       |
| <b>INCOME</b>                                                                    |                                                     |                                                 |                                   |
| Dividends (net of withholding taxes) (note 2(n))                                 | 25,967,585                                          | 1,207,853                                       | 10,825,675                        |
| Interest income on debt securities (net of withholding taxes) (note 2(n))        | 3,089,252                                           | 109,275                                         | 1,225,029                         |
| Bank interest (note 2(n))                                                        | 91,312                                              | 2,631                                           | 14,406                            |
| Securities lending (notes 2(o), 13)                                              | —                                                   | —                                               | 32,011                            |
| Net interest income on swaps (note 2(n))                                         | —                                                   | —                                               | —                                 |
| Sundry income (note 2(n))                                                        | —                                                   | —                                               | —                                 |
| <b>TOTAL INCOME</b>                                                              | <b>29,148,149</b>                                   | <b>1,319,759</b>                                | <b>12,097,121</b>                 |
| <b>EXPENSES</b>                                                                  |                                                     |                                                 |                                   |
| Investment management fees, maintenance and service charges (notes 14,17 and 19) | 16,816,944                                          | 906,603                                         | 8,868,530                         |
| Performance fees (note 15)                                                       | —                                                   | —                                               | —                                 |
| Administration and transfer agency fees                                          | 3,081,978                                           | 156,224                                         | 1,387,910                         |
| Directors fees (note 20)                                                         | 8,181                                               | 379                                             | 3,643                             |
| Subscription tax (note 18)                                                       | 569,942                                             | 30,582                                          | 295,303                           |
| Custodian fees                                                                   | 143,406                                             | 3,631                                           | 35,857                            |
| Audit fees                                                                       | 12,953                                              | 11,874                                          | 13,031                            |
| Printing and publishing expenses                                                 | 53,419                                              | 6,592                                           | 24,142                            |
| Bank charges                                                                     | —                                                   | —                                               | —                                 |
| Net interest expenses on swaps                                                   | —                                                   | —                                               | —                                 |
| Other charges (note 22)                                                          | 268,674                                             | 36,962                                          | 138,581                           |
| <b>TOTAL EXPENSES</b>                                                            | <b>20,955,497</b>                                   | <b>1,152,847</b>                                | <b>10,766,997</b>                 |
| Expenses reimbursement (note 21)                                                 | (554,755)                                           | (142,778)                                       | (6,731)                           |
| <b>NET EXPENSES</b>                                                              | <b>20,400,742</b>                                   | <b>1,010,069</b>                                | <b>10,760,266</b>                 |
| <b>NET INCOME/(EXPENSES) FROM INVESTMENTS</b>                                    | <b>8,747,407</b>                                    | <b>309,690</b>                                  | <b>1,336,855</b>                  |
| Net realised profit/(loss) on sale of investments                                | 161,773,363                                         | (1,725,910)                                     | (13,050,011)                      |
| Net realised profit/(loss) on forward foreign exchange contracts                 | 1,652,033                                           | (1,460)                                         | —                                 |
| 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                      | (949,924)                                           | 33,358                                          | 21,158                            |
| <b>NET REALISED PROFIT/(LOSS) FOR THE YEAR</b>                                   | <b>171,222,879</b>                                  | <b>(1,384,322)</b>                              | <b>(11,691,998)</b>               |
| Change in net unrealised appreciation/(depreciation) on:                         |                                                     |                                                 |                                   |
| Investments                                                                      | (96,520,489)                                        | 8,691,909                                       | 57,217,839                        |
| Forward foreign exchange contracts                                               | 970,679                                             | 433                                             | —                                 |
| 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                                                    | (136,142)                                           | 483                                             | (3,816)                           |
| Capital gains tax                                                                | (5,895,191)                                         | —                                               | —                                 |
| <b>NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS</b>           | <b>69,641,736</b>                                   | <b>7,308,503</b>                                | <b>45,522,025</b>                 |
| <b>MOVEMENT OF CAPITAL</b>                                                       |                                                     |                                                 |                                   |
| Issue of shares                                                                  | 302,157,789                                         | 8,400,077                                       | 24,916,223                        |
| Redemption of shares                                                             | (406,142,348)                                       | (13,375,972)                                    | (79,167,340)                      |
| Equalisation (note 25)                                                           | (218,017)                                           | (1,515)                                         | (16,880)                          |
|                                                                                  | (104,202,576)                                       | (4,977,410)                                     | (54,267,997)                      |
| Dividends paid/accumulated                                                       | (3,130,947)                                         | (991,545)                                       | (46,539)                          |
| <b>NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL</b>  | <b>(107,333,523)</b>                                | <b>(5,968,955)</b>                              | <b>(54,314,536)</b>               |
| <b>NET ASSETS AT THE END OF THE YEAR</b>                                         | <b>1,325,256,752</b>                                | <b>62,198,517</b>                               | <b>592,009,560</b>                |

\*Please refer Note 1 for fund events.

# Statement of Operations and Changes in Net Assets

For the year ended June 30, 2024

| Templeton Global<br>High Yield Fund<br>(USD) | Templeton Global<br>Income Fund<br>(USD) | Templeton<br>Global Smaller<br>Companies Fund<br>(USD) | Templeton Global<br>Total Return Fund<br>(USD) | Templeton Global<br>Total Return II<br>Fund*<br>(USD) | Templeton Growth<br>(Euro) Fund<br>(EUR) | Templeton Latin<br>America Fund<br>(USD) |
|----------------------------------------------|------------------------------------------|--------------------------------------------------------|------------------------------------------------|-------------------------------------------------------|------------------------------------------|------------------------------------------|
| 80,705,779                                   | 197,904,467                              | 98,779,704                                             | 2,458,073,822                                  | 8,741,443                                             | 6,927,993,611                            | 763,929,924                              |
| —                                            | —                                        | —                                                      | —                                              | —                                                     | —                                        | —                                        |
| 80,705,779                                   | 197,904,467                              | 98,779,704                                             | 2,458,073,822                                  | 8,741,443                                             | 6,927,993,611                            | 763,929,924                              |
| 67,684                                       | 2,951,799                                | 1,324,345                                              | —                                              | —                                                     | 109,710,511                              | 37,489,827                               |
| 6,322,172                                    | 6,763,501                                | 245,468                                                | 149,807,882                                    | 138,150                                               | 13,728,133                               | 979,813                                  |
| 1,545                                        | 37,601                                   | 4,299                                                  | 1,222,763                                      | 216                                                   | 355,683                                  | 15,152                                   |
| 287                                          | 5,739                                    | 10,530                                                 | —                                              | —                                                     | 533,619                                  | —                                        |
| —                                            | —                                        | —                                                      | —                                              | 1,368                                                 | —                                        | —                                        |
| 669                                          | 18,914                                   | —                                                      | 778,309                                        | 702                                                   | —                                        | —                                        |
| <b>6,392,357</b>                             | <b>9,777,554</b>                         | <b>1,584,642</b>                                       | <b>151,808,954</b>                             | <b>140,436</b>                                        | <b>124,327,946</b>                       | <b>38,484,792</b>                        |
| 1,171,144                                    | 2,715,001                                | 1,495,102                                              | 23,960,256                                     | 25,083                                                | 107,880,684                              | 12,521,512                               |
| —                                            | —                                        | —                                                      | —                                              | —                                                     | —                                        | —                                        |
| 195,573                                      | 447,751                                  | 240,163                                                | 5,097,856                                      | 5,236                                                 | 16,679,164                               | 1,679,100                                |
| 519                                          | 1,151                                    | 614                                                    | 13,318                                         | —                                                     | 45,715                                   | 3,898                                    |
| 41,236                                       | 90,481                                   | 49,811                                                 | 999,159                                        | 1,089                                                 | 3,668,385                                | 311,376                                  |
| 5,210                                        | 30,674                                   | 6,594                                                  | 681,870                                        | 1,204                                                 | 493,945                                  | 211,560                                  |
| 13,671                                       | 14,687                                   | 10,510                                                 | 20,964                                         | 10,448                                                | 6,134                                    | 14,144                                   |
| 8,795                                        | 12,967                                   | 7,539                                                  | 91,485                                         | 89                                                    | 253,785                                  | 24,491                                   |
| —                                            | —                                        | —                                                      | —                                              | —                                                     | —                                        | —                                        |
| —                                            | 74,373                                   | —                                                      | 3,154,154                                      | —                                                     | —                                        | —                                        |
| 95,246                                       | 120,613                                  | 55,228                                                 | 519,688                                        | 14,509                                                | 1,308,606                                | 140,856                                  |
| <b>1,531,394</b>                             | <b>3,507,698</b>                         | <b>1,865,561</b>                                       | <b>34,538,750</b>                              | <b>57,658</b>                                         | <b>130,336,418</b>                       | <b>14,906,937</b>                        |
| (3,849)                                      | (7,990)                                  | —                                                      | (20,529)                                       | (23,380)                                              | —                                        | (15,778)                                 |
| <b>1,527,545</b>                             | <b>3,499,708</b>                         | <b>1,865,561</b>                                       | <b>34,518,221</b>                              | <b>34,278</b>                                         | <b>130,336,418</b>                       | <b>14,891,159</b>                        |
| <b>4,864,812</b>                             | <b>6,277,846</b>                         | <b>(280,919)</b>                                       | <b>117,290,733</b>                             | <b>106,158</b>                                        | <b>(6,008,472)</b>                       | <b>23,593,633</b>                        |
| (1,192,778)                                  | (1,886,713)                              | 7,291,637                                              | (83,163,526)                                   | (740,095)                                             | 210,184,139                              | 2,453,289                                |
| 1,145,064                                    | (3,495,680)                              | —                                                      | (76,737,666)                                   | (135,696)                                             | (4,031)                                  | 467,747                                  |
| —                                            | —                                        | —                                                      | —                                              | —                                                     | —                                        | —                                        |
| —                                            | —                                        | —                                                      | —                                              | —                                                     | —                                        | —                                        |
| —                                            | —                                        | —                                                      | —                                              | (42,494)                                              | —                                        | —                                        |
| —                                            | —                                        | —                                                      | —                                              | —                                                     | —                                        | —                                        |
| —                                            | —                                        | —                                                      | —                                              | —                                                     | —                                        | —                                        |
| —                                            | —                                        | —                                                      | —                                              | —                                                     | —                                        | —                                        |
| (45,825)                                     | (89,449)                                 | —                                                      | (8,147,901)                                    | —                                                     | —                                        | —                                        |
| —                                            | —                                        | —                                                      | —                                              | —                                                     | —                                        | —                                        |
| 8,956                                        | 381,850                                  | (31,338)                                               | 5,604,679                                      | 6,389                                                 | 3,409,991                                | 104,154                                  |
| <b>4,780,229</b>                             | <b>1,187,854</b>                         | <b>6,979,380</b>                                       | <b>(45,153,681)</b>                            | <b>(805,738)</b>                                      | <b>207,581,627</b>                       | <b>26,618,823</b>                        |
| 2,919,514                                    | 11,761,403                               | (123,722)                                              | 36,890,854                                     | 336,452                                               | 813,823,744                              | (90,235,726)                             |
| (1,175,754)                                  | (721,127)                                | —                                                      | (7,987,674)                                    | 30,527                                                | —                                        | 220,056                                  |
| —                                            | —                                        | —                                                      | —                                              | —                                                     | —                                        | —                                        |
| —                                            | —                                        | —                                                      | —                                              | —                                                     | —                                        | —                                        |
| —                                            | (93,823)                                 | —                                                      | (4,236,728)                                    | 10,953                                                | —                                        | —                                        |
| —                                            | —                                        | —                                                      | —                                              | —                                                     | —                                        | —                                        |
| —                                            | —                                        | —                                                      | —                                              | —                                                     | —                                        | —                                        |
| —                                            | —                                        | —                                                      | (2,927,119)                                    | —                                                     | —                                        | —                                        |
| —                                            | —                                        | —                                                      | —                                              | —                                                     | —                                        | —                                        |
| —                                            | —                                        | —                                                      | —                                              | —                                                     | —                                        | —                                        |
| (50,770)                                     | (106,906)                                | 16,306                                                 | (2,847,254)                                    | (9,168)                                               | (125,894)                                | (426,448)                                |
| (51,906)                                     | (135,933)                                | (212,219)                                              | (1,121,658)                                    | 2,938                                                 | (5,013,733)                              | —                                        |
| <b>6,421,313</b>                             | <b>11,891,468</b>                        | <b>6,659,745</b>                                       | <b>(27,383,260)</b>                            | <b>(434,036)</b>                                      | <b>1,016,265,744</b>                     | <b>(63,823,295)</b>                      |
| 34,172,243                                   | 6,736,901                                | 7,883,134                                              | 150,329,475                                    | —                                                     | 105,617,182                              | 145,581,255                              |
| (28,188,926)                                 | (34,331,707)                             | (14,283,959)                                           | (558,228,299)                                  | (8,307,407)                                           | (415,386,104)                            | (244,632,574)                            |
| 54,501                                       | (318,728)                                | (440)                                                  | (6,466,309)                                    | —                                                     | 4,947                                    | (1,666,298)                              |
| <b>6,037,818</b>                             | <b>(27,913,534)</b>                      | <b>(6,401,265)</b>                                     | <b>(414,365,133)</b>                           | <b>(8,307,407)</b>                                    | <b>(309,763,975)</b>                     | <b>(100,717,617)</b>                     |
| (4,479,723)                                  | (1,839,668)                              | —                                                      | (74,147,334)                                   | —                                                     | (1,341)                                  | (30,470,117)                             |
| 1,558,095                                    | (29,753,202)                             | (6,401,265)                                            | (488,512,467)                                  | (8,307,407)                                           | (309,765,316)                            | (131,187,734)                            |
| <b>88,685,187</b>                            | <b>180,042,733</b>                       | <b>99,038,184</b>                                      | <b>1,942,178,095</b>                           | <b>—</b>                                              | <b>7,634,494,039</b>                     | <b>568,918,895</b>                       |

## Statistical Information

|                                                     | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|-----------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Franklin Biotechnology Discovery Fund - USD</b>  |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CHF-H1 (hedged)                             | 1.81%                                                       | 122,975.73                                         | 16.44                                                     | 13.72                                                     | 12.90                                                     |
| A (acc) EUR-H1 (hedged)                             | 1.81%                                                       | 917,788.01                                         | 12.16                                                     | 9.90                                                      | 9.20                                                      |
| A (acc) HKD                                         | 1.81%                                                       | 2,750,479.72                                       | 27.13                                                     | 21.72                                                     | 19.61                                                     |
| A (acc) SGD                                         | 1.81%                                                       | 1,906,725.22                                       | 41.17                                                     | 32.76                                                     | 30.35                                                     |
| A (acc) USD                                         | 1.81%                                                       | 30,030,747.42                                      | 41.69                                                     | 33.26                                                     | 29.99                                                     |
| C (acc) USD                                         | 2.38%                                                       | 251,136.64                                         | 47.58                                                     | 38.17                                                     | 34.63                                                     |
| F (acc) USD                                         | 2.80%                                                       | 1,641,461.75                                       | 13.16                                                     | 10.61                                                     | 9.66                                                      |
| I (acc) EUR-H1 (hedged)                             | 0.96%                                                       | 314,149.68                                         | 25.07                                                     | 20.25                                                     | 18.66                                                     |
| I (acc) USD                                         | 0.96%                                                       | 1,729,662.37                                       | 66.33                                                     | 52.47                                                     | 46.91                                                     |
| N (acc) PLN-H1 (hedged)                             | 2.55%                                                       | 1,568,629.39                                       | 9.94                                                      | 7.97                                                      | 7.08                                                      |
| N (acc) USD                                         | 2.55%                                                       | 3,183,382.85                                       | 34.48                                                     | 27.72                                                     | 25.18                                                     |
| W (acc) USD                                         | 1.01%                                                       | 1,298,854.23                                       | 20.72                                                     | 16.40                                                     | 14.67                                                     |
| Z (acc) GBP                                         | 1.31%                                                       | 78,545.67                                          | 44.57                                                     | 35.22                                                     | 32.98                                                     |
| Z (acc) USD                                         | 1.31%                                                       | 76,893.86                                          | 15.57                                                     | 12.36                                                     | 11.09                                                     |
| <b>Franklin Disruptive Commerce Fund - USD</b>      |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR-H1 (hedged)                             | 1.80%                                                       | 10,725.93                                          | 8.63                                                      | 7.40                                                      | 6.23                                                      |
| A (acc) SGD-H1 (hedged)                             | 1.80%                                                       | 6,777.50                                           | 5.75                                                      | 4.93                                                      | 4.05                                                      |
| A (acc) USD                                         | 1.80%                                                       | 122,408.46                                         | 6.06                                                      | 5.10                                                      | 4.09                                                      |
| A (Ydis) EUR                                        | 1.80%                                                       | 4,858.43                                           | 6.57                                                      | 5.42                                                      | 4.52                                                      |
| C (acc) USD                                         | 2.38%                                                       | 5,000.00                                           | 5.97                                                      | 5.05                                                      | 4.07                                                      |
| I (acc) EUR                                         | 0.85%                                                       | 108,309.51                                         | 6.73                                                      | 5.51                                                      | 4.56                                                      |
| I (acc) USD                                         | 0.85%                                                       | 125,000.00                                         | 6.22                                                      | 5.18                                                      | 4.11                                                      |
| N (acc) EUR                                         | 2.55%                                                       | 22,737.28                                          | 6.43                                                      | 5.35                                                      | 4.50                                                      |
| N (acc) USD                                         | 2.55%                                                       | 13,870.79                                          | 5.95                                                      | 5.03                                                      | 4.06                                                      |
| W (acc) USD                                         | 0.90%                                                       | 125,000.00                                         | 6.21                                                      | 5.18                                                      | 4.11                                                      |
| <b>Franklin Diversified Balanced Fund - EUR</b>     |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CZK-H1 (hedged)                             | 1.59%                                                       | 2,015,441.51                                       | 134.32                                                    | 120.16                                                    | 111.66                                                    |
| A (acc) EUR                                         | 1.59%                                                       | 4,477,239.53                                       | 15.72                                                     | 14.40                                                     | 14.06                                                     |
| A (acc) SGD-H1 (hedged)                             | 1.57%                                                       | 120.27                                             | 13.04                                                     | 11.95                                                     | 11.46                                                     |
| A (acc) USD-H1 (hedged)                             | 1.59%                                                       | 2,500.00                                           | 10.44                                                     | —                                                         | —                                                         |
| A (Qdis) EUR                                        | 1.59%                                                       | 88,954.71                                          | 8.79                                                      | 8.26                                                      | 8.25                                                      |
| A (Ydis) EUR                                        | 1.59%                                                       | 2,546,007.05                                       | 12.60                                                     | 11.83                                                     | 11.78                                                     |
| G (acc) EUR                                         | 2.29%                                                       | 25,967.88                                          | 10.91                                                     | 10.06                                                     | 9.89                                                      |
| I (acc) EUR                                         | 0.85%                                                       | 3,493,992.06                                       | 17.50                                                     | 15.91                                                     | 15.41                                                     |
| I (acc) USD-H1 (hedged)                             | 0.83%                                                       | 89.25                                              | 14.56                                                     | 13.04                                                     | 12.27                                                     |
| I (Qdis) EUR                                        | 0.76%                                                       | 180.70                                             | 9.41                                                      | 8.77                                                      | 8.69                                                      |
| I (Ydis) EUR                                        | 0.88%                                                       | 117.83                                             | 15.01                                                     | 14.00                                                     | 13.83                                                     |
| N (acc) EUR                                         | 2.39%                                                       | 467,918.47                                         | 13.84                                                     | 12.77                                                     | 12.57                                                     |
| N (Ydis) EUR                                        | 2.39%                                                       | 174,749.43                                         | 8.43                                                      | 7.98                                                      | 8.01                                                      |
| W (Ydis) EUR                                        | 0.89%                                                       | 1,494.99                                           | 9.93                                                      | 9.26                                                      | 9.16                                                      |
| <b>Franklin Diversified Conservative Fund - EUR</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CZK-H1 (hedged)                             | 1.45%                                                       | 1,139,613.13                                       | 101.83                                                    | 95.60                                                     | 93.27                                                     |
| A (acc) EUR                                         | 1.45%                                                       | 1,772,905.01                                       | 12.20                                                     | 11.72                                                     | 12.02                                                     |
| A (acc) SGD-H1 (hedged)                             | 1.45%                                                       | 157.59                                             | 9.91                                                      | 9.56                                                      | 9.62                                                      |
| A (acc) USD-H1 (hedged)                             | 1.45%                                                       | 2,500.00                                           | 10.14                                                     | —                                                         | —                                                         |
| A (Qdis) EUR                                        | 1.45%                                                       | 91,166.50                                          | 7.28                                                      | 7.17                                                      | 7.52                                                      |
| A (Qdis) USD-H1 (hedged)                            | 1.45%                                                       | 983.19                                             | 8.87                                                      | 8.62                                                      | 8.78                                                      |
| A (Ydis) EUR                                        | 1.45%                                                       | 2,042,950.01                                       | 10.19                                                     | 10.04                                                     | 10.56                                                     |
| I (acc) EUR                                         | 0.71%                                                       | 1,361,058.02                                       | 13.41                                                     | 12.79                                                     | 13.03                                                     |
| I (acc) USD-H1 (hedged)                             | 0.71%                                                       | 90.83                                              | 11.05                                                     | 10.38                                                     | 10.27                                                     |
| I (Qdis) EUR                                        | 0.71%                                                       | 208.53                                             | 7.73                                                      | 7.57                                                      | 7.88                                                      |
| I (Ydis) EUR                                        | 0.71%                                                       | 95.10                                              | 11.29                                                     | 11.05                                                     | 11.48                                                     |
| N (acc) EUR                                         | 2.35%                                                       | 742,212.09                                         | 10.53                                                     | 10.21                                                     | 10.57                                                     |
| N (acc) USD-H1 (hedged)                             | 2.35%                                                       | 126.17                                             | 9.75                                                      | 9.33                                                      | 9.38                                                      |
| N (Ydis) EUR                                        | 2.35%                                                       | 309,643.94                                         | 6.88                                                      | 6.84                                                      | 7.26                                                      |
| W (Ydis) EUR                                        | 0.75%                                                       | 1,097.08                                           | 8.14                                                      | 7.97                                                      | 8.32                                                      |
| <b>Franklin Diversified Dynamic Fund - EUR</b>      |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CZK-H1 (hedged)                             | 1.75%                                                       | 607,796.15                                         | 152.99                                                    | 132.70                                                    | 120.95                                                    |
| A (acc) EUR                                         | 1.75%                                                       | 6,219,824.75                                       | 17.64                                                     | 15.66                                                     | 14.99                                                     |
| A (acc) NOK-H1 (hedged)                             | 1.73%                                                       | 43,989.77                                          | 13.50                                                     | 11.95                                                     | 11.39                                                     |
| A (acc) SEK-H1 (hedged)                             | 1.73%                                                       | 10,872.36                                          | 12.52                                                     | 11.15                                                     | 10.68                                                     |

## Statistical Information

|                                                                                     | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|-------------------------------------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Franklin Diversified Dynamic Fund - EUR (continued)</b>                          |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) SGD-H1 (hedged)                                                             | 1.73%                                                       | 1,021.00                                           | 14.69                                                     | 13.06                                                     | 12.29                                                     |
| A (acc) USD-H1 (hedged)*                                                            | 1.75%                                                       | 2,500.00                                           | 10.61                                                     | —                                                         | —                                                         |
| A (Ydis) EUR                                                                        | 1.75%                                                       | 624,786.39                                         | 14.21                                                     | 12.87                                                     | 12.57                                                     |
| I (acc) EUR                                                                         | 0.91%                                                       | 1,860,712.11                                       | 19.92                                                     | 17.55                                                     | 16.66                                                     |
| I (acc) USD-H1 (hedged)                                                             | 0.89%                                                       | 78.51                                              | 16.57                                                     | 14.39                                                     | 13.28                                                     |
| I (Ydis) EUR                                                                        | 0.91%                                                       | 71.50                                              | 19.55                                                     | 17.58                                                     | 16.70                                                     |
| N (acc) EUR                                                                         | 2.50%                                                       | 324,022.71                                         | 15.37                                                     | 13.75                                                     | 13.26                                                     |
| W (Ydis) EUR                                                                        | 0.96%                                                       | 1,212.58                                           | 10.77                                                     | 9.68                                                      | 9.38                                                      |
| <b>Franklin Emerging Market Corporate Debt Fund - USD</b>                           |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) USD                                                                         | 1.44%                                                       | 5,366.46                                           | 11.19                                                     | 10.14                                                     | 9.46                                                      |
| I (acc) EUR-H1 (hedged)                                                             | 0.80%                                                       | 25,771.12                                          | 14.10                                                     | 12.90                                                     | 12.34                                                     |
| I (acc) GBP-H1 (hedged)                                                             | 0.80%                                                       | 11,694.82                                          | 11.58                                                     | 10.45                                                     | 9.83                                                      |
| I (acc) USD                                                                         | 0.80%                                                       | 508,501.74                                         | 16.90                                                     | 15.21                                                     | 14.08                                                     |
| I (Ydis) EUR-H1 (hedged)                                                            | 0.80%                                                       | 52,501.01                                          | 9.12                                                      | 8.92                                                      | 9.13                                                      |
| W (acc) USD                                                                         | 0.85%                                                       | 201,302.37                                         | 11.92                                                     | 10.73                                                     | 9.93                                                      |
| Y (acc) USD                                                                         | 0.10%                                                       | 500.00                                             | 12.15                                                     | 10.86                                                     | 9.98                                                      |
| Y (Mdis) EUR                                                                        | 0.10%                                                       | 1,382,238.97                                       | 9.61                                                      | 9.06                                                      | 9.33                                                      |
| <b>Franklin Emerging Market Sovereign Debt Hard Currency Fund - USD<sup>a</sup></b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| I (acc) USD                                                                         | —                                                           | —                                                  | —                                                         | 8.55                                                      | 7.86                                                      |
| P1 (acc) USD <sup>1</sup>                                                           | —                                                           | —                                                  | —                                                         | 10.27                                                     | —                                                         |
| Y (acc) USD                                                                         | —                                                           | —                                                  | —                                                         | 10.30                                                     | —                                                         |
| <b>Franklin Emerging Markets Debt Opportunities Hard Currency Fund - USD</b>        |                                                             |                                                    |                                                           |                                                           |                                                           |
| I (acc) USD                                                                         | 0.80%                                                       | 3,882,147.60                                       | 11.01                                                     | 10.00                                                     | 9.08                                                      |
| I (Ydis) EUR-H1 (hedged)                                                            | 0.80%                                                       | 18,851,949.57                                      | 7.56                                                      | 7.42                                                      | 7.50                                                      |
| I (Ydis) USD                                                                        | 0.80%                                                       | 280.26                                             | 8.69                                                      | 8.41                                                      | 8.13                                                      |
| W (acc) GBP-H1 (hedged)                                                             | 0.85%                                                       | 148.45                                             | 9.18                                                      | 8.37                                                      | 7.77                                                      |
| W (acc) USD                                                                         | 0.85%                                                       | 10,836.79                                          | 10.28                                                     | 9.34                                                      | 8.48                                                      |
| W (Ydis) EUR-H1 (hedged)                                                            | 0.85%                                                       | 138.69                                             | 7.53                                                      | 7.39                                                      | 7.47                                                      |
| Y (acc) USD                                                                         | 0.07%                                                       | 895,414.18                                         | 11.06                                                     | 9.97                                                      | 8.99                                                      |
| <b>Franklin Euro Government Bond Fund - EUR</b>                                     |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (Ydis) EUR                                                                        | 0.80%                                                       | 2,616,286.84                                       | 9.88                                                      | 9.75                                                      | 10.19                                                     |
| I (acc) EUR                                                                         | 0.50%                                                       | 4,107,592.13                                       | 14.83                                                     | 14.45                                                     | 15.03                                                     |
| I (Qdis) EUR                                                                        | 0.50%                                                       | 69,117.00                                          | 9.76                                                      | 9.68                                                      | 10.14                                                     |
| N (acc) EUR                                                                         | 1.35%                                                       | 1,804,904.32                                       | 12.21                                                     | 12.00                                                     | 12.59                                                     |
| Y (Mdis) EUR                                                                        | 0.07%                                                       | 209,254.59                                         | 8.50                                                      | 8.42                                                      | 8.80                                                      |
| <b>Franklin Euro High Yield Fund - EUR</b>                                          |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                                         | 1.34%                                                       | 1,669,944.95                                       | 20.96                                                     | 19.17                                                     | 17.55                                                     |
| A (Mdis) EUR                                                                        | 1.34%                                                       | 23,700,017.46                                      | 5.14                                                      | 4.98                                                      | 4.79                                                      |
| A (Mdis) USD                                                                        | 1.34%                                                       | 1,488,411.79                                       | 6.97                                                      | 6.87                                                      | 6.35                                                      |
| A (Mdis) USD-H1 (hedged)                                                            | 1.34%                                                       | 336,795.32                                         | 9.55                                                      | 9.10                                                      | 8.49                                                      |
| A (Ydis) EUR                                                                        | 1.34%                                                       | 3,829,199.31                                       | 5.37                                                      | 5.29                                                      | 4.96                                                      |
| I (acc) EUR                                                                         | 0.79%                                                       | 792,922.47                                         | 24.00                                                     | 21.82                                                     | 19.85                                                     |
| I (Ydis) EUR                                                                        | 0.77%                                                       | 107.64                                             | 8.63                                                      | 8.43                                                      | 7.86                                                      |
| N (acc) EUR                                                                         | 1.94%                                                       | 2,632,898.57                                       | 18.16                                                     | 16.71                                                     | 15.39                                                     |
| W (acc) EUR                                                                         | 0.81%                                                       | 174,705.91                                         | 13.71                                                     | 12.47                                                     | 11.35                                                     |
| <b>Franklin Euro Short Duration Bond Fund - EUR</b>                                 |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                                         | 0.60%                                                       | 23,781,578.19                                      | 10.36                                                     | 9.95                                                      | 9.99                                                      |
| A (Ydis) EUR                                                                        | 0.60%                                                       | 344,026.39                                         | 9.74                                                      | 9.53                                                      | 9.66                                                      |
| I (acc) EUR                                                                         | 0.30%                                                       | 12,935,138.94                                      | 10.72                                                     | 10.26                                                     | 10.27                                                     |
| N (acc) EUR                                                                         | 1.15%                                                       | 1,766,444.09                                       | 9.80                                                      | 9.45                                                      | 9.55                                                      |
| P2 (acc) EUR <sup>1</sup>                                                           | 0.15%                                                       | 105,288,975.75                                     | 10.25                                                     | 9.79                                                      | 9.79                                                      |
| P2 (Qdis) EUR <sup>1</sup>                                                          | 0.15%                                                       | 55,741,312.37                                      | 10.17                                                     | 10.00                                                     | —                                                         |
| S (acc) EUR                                                                         | 0.20%                                                       | 51,617,002.44                                      | 10.33                                                     | 9.88                                                      | 9.87                                                      |
| W (acc) EUR                                                                         | 0.35%                                                       | 4,238,184.81                                       | 10.61                                                     | 10.16                                                     | 10.17                                                     |
| Y (Mdis) EUR                                                                        | 0.05%                                                       | 613,807.35                                         | 9.85                                                      | 9.71                                                      | 9.87                                                      |
| <b>Franklin European Corporate Bond Fund - EUR</b>                                  |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                                         | 0.95%                                                       | 1,206,686.02                                       | 12.75                                                     | 12.02                                                     | 12.15                                                     |
| A (Ydis) EUR                                                                        | 0.95%                                                       | 340,094.11                                         | 9.90                                                      | 9.54                                                      | 9.78                                                      |
| I (acc) EUR                                                                         | 0.55%                                                       | 500,743.22                                         | 13.60                                                     | 12.78                                                     | 12.86                                                     |
| I (Ydis) EUR                                                                        | 0.55%                                                       | 158.29                                             | 10.24                                                     | 9.83                                                      | 10.04                                                     |

## Statistical Information

|                                                                | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|----------------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Franklin European Corporate Bond Fund - EUR (continued)</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| N (acc) EUR                                                    | 1.65%                                                       | 481,629.54                                         | 11.41                                                     | 10.84                                                     | 11.03                                                     |
| N (Ydis) EUR                                                   | 1.65%                                                       | 271,673.53                                         | 9.24                                                      | 8.97                                                      | 9.26                                                      |
| W (acc) EUR                                                    | 0.60%                                                       | 271,107.95                                         | 10.89                                                     | 10.23                                                     | 10.30                                                     |
| Y (Mdis) EUR                                                   | 0.05%                                                       | 408,682.21                                         | 9.49                                                      | 9.16                                                      | 9.36                                                      |
| <b>Franklin European Social Leaders Bond Fund - EUR</b>        |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                    | 0.75%                                                       | 50,000.00                                          | 10.30                                                     | 9.91                                                      | —                                                         |
| A (Mdis) EUR                                                   | 0.75%                                                       | 50,000.00                                          | 9.91                                                      | 9.77                                                      | —                                                         |
| I (acc) EUR                                                    | 0.45%                                                       | 530,656.48                                         | 10.35                                                     | 9.93                                                      | —                                                         |
| I (Mdis) EUR                                                   | 0.45%                                                       | 400,000.00                                         | 9.91                                                      | 9.77                                                      | —                                                         |
| W (acc) EUR                                                    | 0.50%                                                       | 50,000.00                                          | 10.35                                                     | 9.93                                                      | —                                                         |
| W (Mdis) EUR                                                   | 0.50%                                                       | 50,000.00                                          | 9.91                                                      | 9.77                                                      | —                                                         |
| <b>Franklin European Total Return Fund - EUR</b>               |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                    | 0.95%                                                       | 10,445,549.55                                      | 15.10                                                     | 14.36                                                     | 14.53                                                     |
| A (acc) NOK-H1 (hedged)                                        | 0.95%                                                       | 16,915.27                                          | 12.65                                                     | 11.98                                                     | 12.05                                                     |
| A (acc) SEK-H1 (hedged)                                        | 0.95%                                                       | 10,037.40                                          | 11.36                                                     | 10.82                                                     | 10.95                                                     |
| A (Mdis) EUR                                                   | 0.95%                                                       | 3,679,841.57                                       | 9.06                                                      | 8.87                                                      | 9.13                                                      |
| A (Mdis) USD                                                   | 0.95%                                                       | 103,076.90                                         | 9.72                                                      | 9.69                                                      | 9.59                                                      |
| I (acc) EUR                                                    | 0.55%                                                       | 37,112,148.97                                      | 15.21                                                     | 14.40                                                     | 14.52                                                     |
| I (Ydis) EUR                                                   | 0.55%                                                       | 93.11                                              | 9.95                                                      | —                                                         | —                                                         |
| N (acc) EUR                                                    | 1.65%                                                       | 6,114,583.09                                       | 13.05                                                     | 12.49                                                     | 12.73                                                     |
| N (acc) PLN-H1 (hedged)                                        | 1.65%                                                       | 3,950,138.27                                       | 11.56                                                     | 10.82                                                     | 10.42                                                     |
| N (Mdis) EUR                                                   | 1.65%                                                       | 1,951,694.07                                       | 9.63                                                      | 9.49                                                      | 9.84                                                      |
| S (acc) EUR                                                    | 0.15%                                                       | 53,682,753.55                                      | 9.46                                                      | 8.92                                                      | 8.96                                                      |
| S (Ydis) EUR                                                   | 0.15%                                                       | 70,777,564.67                                      | 9.03                                                      | 8.67                                                      | 8.82                                                      |
| W (acc) EUR                                                    | 0.60%                                                       | 5,391,211.49                                       | 11.42                                                     | 10.82                                                     | 10.92                                                     |
| W (Ydis) EUR                                                   | 0.60%                                                       | 113,609.95                                         | 8.76                                                      | 8.46                                                      | 8.64                                                      |
| X (Qdis) EUR                                                   | 0.15%                                                       | 104.91                                             | 9.02                                                      | 8.72                                                      | 8.78                                                      |
| Y (Mdis) EUR                                                   | 0.05%                                                       | 313,006.16                                         | 9.10                                                      | 8.83                                                      | 9.01                                                      |
| <b>Franklin Flexible Alpha Bond Fund - USD</b>                 |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                    | 1.39%                                                       | 442,191.50                                         | 12.10                                                     | 11.22                                                     | 11.20                                                     |
| A (acc) USD                                                    | 1.39%                                                       | 125,313.45                                         | 11.48                                                     | 10.85                                                     | 10.40                                                     |
| A (Qdis) EUR-H1 (hedged)                                       | 1.39%                                                       | 17,579.77                                          | 8.40                                                      | 8.38                                                      | 8.46                                                      |
| I (acc) EUR                                                    | 0.50%                                                       | 58,251.42                                          | 12.91                                                     | 11.87                                                     | 11.74                                                     |
| I (acc) GBP-H1 (hedged)                                        | 0.50%                                                       | 75.76                                              | 11.30                                                     | 10.59                                                     | 10.19                                                     |
| I (acc) NOK-H1 (hedged)                                        | 0.50%                                                       | 1,216.72                                           | 11.01                                                     | 10.42                                                     | 10.09                                                     |
| I (acc) SEK-H1 (hedged)                                        | 0.50%                                                       | 966.17                                             | 10.50                                                     | 9.97                                                      | 9.71                                                      |
| I (acc) USD                                                    | 0.50%                                                       | 100.47                                             | 12.21                                                     | 11.45                                                     | 10.88                                                     |
| I (Ydis) GBP-H1 (hedged)                                       | 0.50%                                                       | 85.87                                              | 9.50                                                      | 9.23                                                      | 9.11                                                      |
| I (Ydis) USD                                                   | 0.50%                                                       | 131.79                                             | 10.32                                                     | 10.05                                                     | 9.78                                                      |
| N (acc) EUR                                                    | 1.99%                                                       | 650,690.12                                         | 11.49                                                     | 10.72                                                     | 10.76                                                     |
| N (acc) EUR-H1 (hedged)                                        | 1.99%                                                       | 104,980.44                                         | 9.18                                                      | 8.87                                                      | 8.79                                                      |
| N (Qdis) EUR-H1 (hedged)                                       | 1.99%                                                       | 13,429.54                                          | 8.44                                                      | 8.42                                                      | 8.50                                                      |
| N (Qdis) USD                                                   | 1.99%                                                       | 51,572.02                                          | 10.05                                                     | 9.86                                                      | 9.68                                                      |
| W (acc) USD                                                    | 0.55%                                                       | 114,434.06                                         | 11.86                                                     | 11.11                                                     | 10.56                                                     |
| Y (acc) SGD-H1 (hedged)                                        | 0.06%                                                       | 3,604,512.99                                       | 11.40                                                     | 10.82                                                     | 10.33                                                     |
| <b>Franklin Genomic Advancements Fund - USD</b>                |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR-H1 (hedged)                                        | 1.80%                                                       | 4,693.07                                           | 7.33                                                      | 7.23                                                      | 8.11                                                      |
| A (acc) SGD-H1 (hedged)                                        | 1.80%                                                       | 8,455.45                                           | 5.85                                                      | 5.76                                                      | 6.32                                                      |
| A (acc) USD                                                    | 1.80%                                                       | 114,830.16                                         | 6.10                                                      | 5.89                                                      | 6.34                                                      |
| A (Ydis) EUR                                                   | 1.80%                                                       | 7,694.76                                           | 6.62                                                      | 6.27                                                      | 7.03                                                      |
| C (acc) USD                                                    | 2.38%                                                       | 5,000.00                                           | 6.00                                                      | 5.83                                                      | 6.31                                                      |
| I (acc) EUR                                                    | 0.85%                                                       | 108,309.51                                         | 6.78                                                      | 6.36                                                      | 7.06                                                      |
| I (acc) USD                                                    | 0.85%                                                       | 125,000.00                                         | 6.26                                                      | 5.98                                                      | 6.38                                                      |
| N (acc) EUR                                                    | 2.55%                                                       | 25,809.23                                          | 6.48                                                      | 6.18                                                      | 6.98                                                      |
| N (acc) USD                                                    | 2.55%                                                       | 47,391.09                                          | 5.98                                                      | 5.81                                                      | 6.30                                                      |
| W (acc) USD                                                    | 0.90%                                                       | 125,000.00                                         | 6.25                                                      | 5.98                                                      | 6.38                                                      |

## Statistical Information

|                                                                   | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|-------------------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Franklin Global Aggregate Bond Fund - USD<sup>a</sup></b>      |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                       | —                                                           | —                                                  | —                                                         | 12.65                                                     | 13.13                                                     |
| A (acc) EUR-H1 (hedged)                                           | —                                                           | —                                                  | —                                                         | 8.20                                                      | 8.45                                                      |
| A (acc) USD                                                       | —                                                           | —                                                  | —                                                         | 9.87                                                      | 9.84                                                      |
| A (Mdis) EUR                                                      | —                                                           | —                                                  | —                                                         | 10.79                                                     | 11.37                                                     |
| A (Mdis) USD                                                      | —                                                           | —                                                  | —                                                         | 8.48                                                      | 8.57                                                      |
| EB (acc) USD                                                      | —                                                           | —                                                  | —                                                         | 10.05                                                     | —                                                         |
| I (acc) EUR                                                       | —                                                           | —                                                  | —                                                         | 13.82                                                     | 14.24                                                     |
| I (acc) EUR-H1 (hedged)                                           | —                                                           | —                                                  | —                                                         | 8.69                                                      | 8.89                                                      |
| I (acc) USD                                                       | —                                                           | —                                                  | —                                                         | 10.80                                                     | 10.68                                                     |
| N (acc) EUR                                                       | —                                                           | —                                                  | —                                                         | 11.59                                                     | 12.12                                                     |
| N (acc) EUR-H1 (hedged)                                           | —                                                           | —                                                  | —                                                         | 7.53                                                      | 7.82                                                      |
| N (acc) USD                                                       | —                                                           | —                                                  | —                                                         | 9.08                                                      | 9.11                                                      |
| W (acc) EUR                                                       | —                                                           | —                                                  | —                                                         | 12.05                                                     | 12.43                                                     |
| W (acc) GBP-H1 (hedged)                                           | —                                                           | —                                                  | —                                                         | 8.64                                                      | 8.71                                                      |
| W (acc) USD                                                       | —                                                           | —                                                  | —                                                         | 9.00                                                      | 8.91                                                      |
| Y (Mdis) USD                                                      | —                                                           | —                                                  | —                                                         | 8.89                                                      | 8.99                                                      |
| Z (Mdis) USD                                                      | —                                                           | —                                                  | —                                                         | 8.35                                                      | 8.44                                                      |
| <b>Franklin Global Convertible Securities Fund - USD</b>          |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CHF-H1 (hedged)                                           | 1.55%                                                       | 406,680.24                                         | 16.87                                                     | 16.33                                                     | 15.71                                                     |
| A (acc) EUR                                                       | 1.55%                                                       | 3,217,448.72                                       | 27.69                                                     | 25.20                                                     | 24.15                                                     |
| A (acc) EUR-H1 (hedged)                                           | 1.55%                                                       | 1,953,659.06                                       | 18.03                                                     | 17.03                                                     | 16.21                                                     |
| A (acc) HKD                                                       | 1.50%                                                       | 1,110.36                                           | 22.26                                                     | 20.70                                                     | 19.07                                                     |
| A (acc) USD                                                       | 1.55%                                                       | 3,607,471.08                                       | 22.06                                                     | 20.45                                                     | 18.82                                                     |
| A (Ydis) EUR                                                      | 1.55%                                                       | 1,035,954.79                                       | 26.90                                                     | 24.47                                                     | 23.46                                                     |
| A (Ydis) EUR-H1 (hedged)                                          | 1.55%                                                       | 540,837.14                                         | 17.55                                                     | 16.57                                                     | 15.78                                                     |
| C (acc) USD                                                       | 2.13%                                                       | 742,642.91                                         | 14.22                                                     | 13.26                                                     | 12.27                                                     |
| G (acc) EUR <sup>a</sup>                                          | —                                                           | —                                                  | —                                                         | 12.80                                                     | 12.34                                                     |
| I (acc) CHF-H1 (hedged)                                           | 0.86%                                                       | 1,691,602.73                                       | 9.76                                                      | 9.38                                                      | 8.95                                                      |
| I (acc) EUR                                                       | 0.86%                                                       | 1,918,086.79                                       | 30.28                                                     | 27.36                                                     | 26.04                                                     |
| I (acc) EUR-H1 (hedged)                                           | 0.86%                                                       | 3,998,775.40                                       | 16.50                                                     | 15.48                                                     | 14.63                                                     |
| I (acc) USD                                                       | 0.86%                                                       | 8,106,814.81                                       | 24.09                                                     | 22.18                                                     | 20.27                                                     |
| N (acc) EUR                                                       | 2.30%                                                       | 2,552,057.14                                       | 25.26                                                     | 23.16                                                     | 22.36                                                     |
| N (acc) USD                                                       | 2.30%                                                       | 919,153.20                                         | 20.10                                                     | 18.77                                                     | 17.41                                                     |
| W (acc) CHF-H1 (hedged)                                           | 0.90%                                                       | 1,136,164.60                                       | 14.20                                                     | 13.65                                                     | 13.05                                                     |
| W (acc) EUR-H1 (hedged)                                           | 0.91%                                                       | 155,155.68                                         | 14.94                                                     | 14.02                                                     | 13.26                                                     |
| W (acc) USD                                                       | 0.91%                                                       | 1,626,291.26                                       | 17.61                                                     | 16.22                                                     | 14.83                                                     |
| <b>Franklin Global Corporate Investment Grade Bond Fund - USD</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| S (Ydis) USD                                                      | 0.60%                                                       | 800,000.00                                         | 9.01                                                      | 8.99                                                      | 9.08                                                      |
| <b>Franklin Global Fundamental Strategies Fund - USD</b>          |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                       | 1.83%                                                       | 25,435,281.85                                      | 14.33                                                     | 12.48                                                     | 11.62                                                     |
| A (acc) EUR-H1 (hedged)                                           | 1.83%                                                       | 5,902,333.46                                       | 8.56                                                      | 7.74                                                      | 7.22                                                      |
| A (acc) USD                                                       | 1.83%                                                       | 4,259,456.36                                       | 15.33                                                     | 13.61                                                     | 12.17                                                     |
| A (Ydis) EUR                                                      | 1.83%                                                       | 40,925,455.12                                      | 11.95                                                     | 10.47                                                     | 9.78                                                      |
| I (acc) EUR                                                       | 0.85%                                                       | 154,311.87                                         | 16.64                                                     | 14.35                                                     | 13.24                                                     |
| N (acc) EUR                                                       | 2.57%                                                       | 575,700.62                                         | 14.10                                                     | 12.37                                                     | 11.61                                                     |
| N (acc) EUR-H1 (hedged)                                           | 2.57%                                                       | 1,376,208.76                                       | 7.22                                                      | 6.59                                                      | 6.19                                                      |
| N (acc) PLN-H1 (hedged)                                           | 2.57%                                                       | 658,066.65                                         | 16.27                                                     | 14.52                                                     | 12.98                                                     |
| N (acc) USD                                                       | 2.57%                                                       | 212,848.40                                         | 11.56                                                     | 10.34                                                     | 9.31                                                      |
| N (Ydis) EUR                                                      | 2.57%                                                       | 1,665,868.32                                       | 14.12                                                     | 12.39                                                     | 11.62                                                     |
| W (acc) EUR                                                       | 0.90%                                                       | 115,925.64                                         | 11.79                                                     | 10.17                                                     | 9.39                                                      |
| W (acc) EUR-H1 (hedged)                                           | 0.90%                                                       | 491.26                                             | 9.96                                                      | 8.93                                                      | 8.24                                                      |
| W (acc) USD                                                       | 0.90%                                                       | 152.40                                             | 11.91                                                     | 10.46                                                     | 9.28                                                      |
| W (Ydis) EUR                                                      | 0.90%                                                       | 192.60                                             | 10.32                                                     | 9.04                                                      | 8.47                                                      |
| <b>Franklin Global Green Bond Fund - EUR</b>                      |                                                             |                                                    |                                                           |                                                           |                                                           |
| S (acc) EUR                                                       | 0.45%                                                       | 800,000.00                                         | 10.49                                                     | 9.98                                                      | —                                                         |
| <b>Franklin Global Growth Fund - USD</b>                          |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                       | 1.89%                                                       | 2,766,971.17                                       | 35.89                                                     | 33.94                                                     | 31.09                                                     |
| A (acc) USD                                                       | 1.89%                                                       | 1,534,335.74                                       | 28.17                                                     | 27.14                                                     | 23.87                                                     |
| I (acc) EUR                                                       | 1.00%                                                       | 26,785.83                                          | 41.26                                                     | 38.67                                                     | 35.13                                                     |
| I (acc) USD                                                       | 0.98%                                                       | 38,041.40                                          | 32.41                                                     | 30.95                                                     | 26.98                                                     |



## Statistical Information

|                                                      | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Franklin Global Growth Fund - USD (continued)</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| N (acc) EUR                                          | 2.63%                                                       | 1,824,196.04                                       | 12.76                                                     | 12.16                                                     | 11.22                                                     |
| N (acc) USD                                          | 2.64%                                                       | 1,064,882.35                                       | 25.04                                                     | 24.31                                                     | 21.54                                                     |
| W (acc) GBP                                          | 1.00%                                                       | 5,948.03                                           | 28.60                                                     | 27.19                                                     | 24.73                                                     |
| W (acc) USD                                          | 1.00%                                                       | 10,307.65                                          | 11.35                                                     | 10.84                                                     | 9.45                                                      |
| Z (acc) USD                                          | 1.27%                                                       | 127,948.70                                         | 15.86                                                     | 15.18                                                     | 13.27                                                     |
| <b>Franklin Global Income Fund - USD</b>             |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) SGD-H1 (hedged)                              | 1.60%                                                       | 13,627.50                                          | 10.94                                                     | 10.59                                                     | 10.19                                                     |
| A (acc) USD                                          | 1.60%                                                       | 217,677.37                                         | 11.97                                                     | 11.38                                                     | 10.79                                                     |
| A (Mdis) AUD-H1 (hedged)*                            | 1.60%                                                       | 150.30                                             | 9.98                                                      | —                                                         | —                                                         |
| A (Mdis) EUR-H1 (hedged)*                            | 1.60%                                                       | 93.11                                              | 9.98                                                      | —                                                         | —                                                         |
| A (Mdis) HKD                                         | 1.60%                                                       | 1,589,831.37                                       | 10.01                                                     | 10.18                                                     | 10.16                                                     |
| A (Mdis) JPY-H1 (hedged)*                            | 1.60%                                                       | 157.75                                             | 997.35                                                    | —                                                         | —                                                         |
| A (Mdis) RMB-H1 (hedged)*                            | 1.60%                                                       | 82,807.24                                          | 9.83                                                      | —                                                         | —                                                         |
| A (Mdis) SGD-H1 (hedged)                             | 1.60%                                                       | 13,627.50                                          | 9.06                                                      | 9.35                                                      | 9.46                                                      |
| A (Mdis) USD                                         | 1.60%                                                       | 3,406,590.63                                       | 9.93                                                      | 10.06                                                     | 10.04                                                     |
| A (Qdis) EUR-H1 (hedged)                             | 1.60%                                                       | 214,892.32                                         | 9.13                                                      | 9.43                                                      | 9.76                                                      |
| A (Ydis) EUR                                         | 1.60%                                                       | 264,331.37                                         | 10.89                                                     | 10.72                                                     | 11.11                                                     |
| C (acc) USD                                          | 2.18%                                                       | 217,121.24                                         | 11.70                                                     | 11.18                                                     | 10.67                                                     |
| I (acc) USD                                          | 0.75%                                                       | 6,003,826.24                                       | 12.39                                                     | 11.68                                                     | 10.98                                                     |
| I (Ydis) EUR-H1 (hedged)                             | 0.75%                                                       | 191,930.02                                         | 9.90                                                      | 10.01                                                     | 10.29                                                     |
| N (acc) USD                                          | 2.10%                                                       | 205,000.00                                         | 11.73                                                     | 11.21                                                     | 10.69                                                     |
| N (Ydis) EUR-H1 (hedged)                             | 2.10%                                                       | 200,857.00                                         | 9.37                                                      | 9.60                                                      | 10.01                                                     |
| W (acc) EUR                                          | 0.80%                                                       | 183,003.04                                         | 12.93                                                     | 11.97                                                     | 11.73                                                     |
| W (acc) USD                                          | 0.80%                                                       | 205,000.00                                         | 12.36                                                     | 11.66                                                     | 10.97                                                     |
| <b>Franklin Global Multi-Asset Income Fund - EUR</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                          | 1.72%                                                       | 848,342.97                                         | 13.00                                                     | 12.09                                                     | 11.85                                                     |
| A (acc) USD-H1 (hedged)                              | 1.72%                                                       | 144,443.60                                         | 12.79                                                     | 11.72                                                     | 11.17                                                     |
| A (Mdis) EUR                                         | 1.72%                                                       | 227,552.73                                         | 7.68                                                      | 7.46                                                      | 7.60                                                      |
| A (Mdis) SGD-H1 (hedged)                             | 1.73%                                                       | 46,602.48                                          | 8.11                                                      | 7.88                                                      | 7.89                                                      |
| A (Mdis) USD-H1 (hedged)                             | 1.72%                                                       | 375,674.05                                         | 8.56                                                      | 8.19                                                      | 8.12                                                      |
| A (Qdis) EUR                                         | 1.72%                                                       | 3,095,142.87                                       | 8.18                                                      | 7.94                                                      | 8.08                                                      |
| A (Ydis) EUR                                         | 1.72%                                                       | 342,790.45                                         | 8.47                                                      | 8.20                                                      | 8.34                                                      |
| C (acc) USD-H1 (hedged)                              | 2.27%                                                       | 25,013.18                                          | 12.02                                                     | 11.09                                                     | 10.63                                                     |
| G (Qdis) EUR                                         | 2.30%                                                       | 27,880.41                                          | 7.64                                                      | 7.46                                                      | 7.64                                                      |
| I (acc) EUR                                          | 0.75%                                                       | 1,126,079.14                                       | 14.32                                                     | 13.19                                                     | 12.80                                                     |
| I (Mdis) USD-H1 (hedged)                             | 0.75%                                                       | 1,399,959.24                                       | 9.29                                                      | 8.81                                                      | 8.65                                                      |
| I (Qdis) EUR                                         | 0.75%                                                       | 182.70                                             | 8.97                                                      | 8.61                                                      | 8.68                                                      |
| N (acc) EUR                                          | 2.21%                                                       | 1,615,861.56                                       | 12.30                                                     | 11.49                                                     | 11.32                                                     |
| N (acc) USD-H1 (hedged)                              | 2.24%                                                       | 173,165.53                                         | 12.47                                                     | 11.49                                                     | 11.01                                                     |
| N (Mdis) USD-H1 (hedged)                             | 2.22%                                                       | 422,530.19                                         | 8.18                                                      | 7.88                                                      | 7.84                                                      |
| N (Qdis) EUR                                         | 2.22%                                                       | 3,179,723.11                                       | 7.00                                                      | 6.83                                                      | 6.99                                                      |
| N (Ydis) EUR                                         | 2.21%                                                       | 242,066.75                                         | 7.24                                                      | 7.05                                                      | 7.21                                                      |
| W (Mdis) USD-H1 (hedged)                             | 0.80%                                                       | 49,970.79                                          | 9.83                                                      | 9.33                                                      | 9.18                                                      |
| W (Ydis) EUR                                         | 0.80%                                                       | 181,803.33                                         | 8.76                                                      | 8.40                                                      | 8.47                                                      |
| Z (Mdis) USD-H1 (hedged) <sup>o</sup>                | —                                                           | —                                                  | —                                                         | 8.62                                                      | 8.45                                                      |
| <b>Franklin Global Real Estate Fund - USD</b>        |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR-H1 (hedged)                              | 1.91%                                                       | 912,260.09                                         | 13.63                                                     | 13.45                                                     | 14.80                                                     |
| A (acc) USD                                          | 1.90%                                                       | 2,772,089.01                                       | 12.53                                                     | 12.12                                                     | 12.72                                                     |
| A (Qdis) USD                                         | 1.90%                                                       | 1,120,911.15                                       | 8.41                                                      | 8.37                                                      | 9.08                                                      |
| A (Ydis) EUR-H1 (hedged)                             | 1.90%                                                       | 109,589.83                                         | 10.07                                                     | 10.26                                                     | 11.62                                                     |
| C (Qdis) USD                                         | 2.48%                                                       | 515,567.64                                         | 7.87                                                      | 7.89                                                      | 8.60                                                      |
| I (acc) USD                                          | 1.02%                                                       | 1,562,510.26                                       | 14.76                                                     | 14.15                                                     | 14.72                                                     |
| N (acc) EUR-H1 (hedged)                              | 2.65%                                                       | 99,965.24                                          | 12.23                                                     | 12.17                                                     | 13.49                                                     |
| N (acc) USD                                          | 2.65%                                                       | 884,499.36                                         | 10.91                                                     | 10.63                                                     | 11.24                                                     |
| W (acc) USD                                          | 1.09%                                                       | 75,677.95                                          | 10.98                                                     | 10.53                                                     | 10.96                                                     |
| W (Qdis) USD                                         | 1.10%                                                       | 48,820.07                                          | 9.74                                                      | 9.63                                                      | 10.35                                                     |
| Z (acc) USD                                          | 1.36%                                                       | 7,646.58                                           | 11.63                                                     | 11.18                                                     | 11.68                                                     |



## Statistical Information

|                                                     | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|-----------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Franklin Gold and Precious Metals Fund - USD</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CHF-H1 (hedged)                             | 1.86%                                                       | 261,967.14                                         | 3.79                                                      | 3.52                                                      | 3.63                                                      |
| A (acc) EUR                                         | 1.86%                                                       | 8,253,155.97                                       | 7.88                                                      | 6.84                                                      | 6.94                                                      |
| A (acc) EUR-H1 (hedged)                             | 1.86%                                                       | 4,391,578.27                                       | 4.68                                                      | 4.24                                                      | 4.38                                                      |
| A (acc) HKD                                         | 1.86%                                                       | 3,434,431.98                                       | 6.38                                                      | 5.66                                                      | 5.53                                                      |
| A (acc) SGD                                         | 1.86%                                                       | 5,770,160.61                                       | 6.26                                                      | 5.53                                                      | 5.54                                                      |
| A (acc) USD                                         | 1.86%                                                       | 21,734,588.18                                      | 6.33                                                      | 5.60                                                      | 5.46                                                      |
| A (Ydis) EUR                                        | 1.86%                                                       | 4,629,373.59                                       | 7.88                                                      | 6.84                                                      | 6.95                                                      |
| I (acc) USD                                         | 1.00%                                                       | 7,857,390.75                                       | 7.17                                                      | 6.29                                                      | 6.08                                                      |
| N (acc) EUR                                         | 2.61%                                                       | 5,525,308.07                                       | 7.08                                                      | 6.20                                                      | 6.34                                                      |
| N (acc) USD                                         | 2.61%                                                       | 3,438,802.60                                       | 5.69                                                      | 5.07                                                      | 4.98                                                      |
| W (acc) SGD                                         | 1.02%                                                       | 100,231.77                                         | 8.24                                                      | 7.21                                                      | 7.16                                                      |
| W (acc) USD                                         | 1.02%                                                       | 58,435.55                                          | 8.24                                                      | 7.23                                                      | 6.99                                                      |
| <b>Franklin Gulf Wealth Bond Fund - USD</b>         |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CHF-H1 (hedged)                             | 1.39%                                                       | 85,009.09                                          | 9.28                                                      | 9.22                                                      | 9.51                                                      |
| A (acc) EUR-H1 (hedged)                             | 1.38%                                                       | 376,286.37                                         | 9.15                                                      | 8.88                                                      | 9.08                                                      |
| A (acc) USD                                         | 1.38%                                                       | 5,095,335.10                                       | 16.72                                                     | 15.93                                                     | 15.73                                                     |
| A (Mdis) USD                                        | 1.38%                                                       | 8,959,703.96                                       | 10.23                                                     | 10.27                                                     | 10.71                                                     |
| C (Mdis) USD                                        | 2.16%                                                       | 218,830.22                                         | 8.42                                                      | 8.52                                                      | 8.96                                                      |
| I (acc) CHF-H1 (hedged)                             | 0.81%                                                       | 64.50                                              | 9.50                                                      | 9.35                                                      | 9.60                                                      |
| I (acc) EUR-H1 (hedged)                             | 0.83%                                                       | 931,715.84                                         | 11.70                                                     | 11.29                                                     | 11.48                                                     |
| I (acc) USD                                         | 0.83%                                                       | 892,916.67                                         | 17.79                                                     | 16.86                                                     | 16.56                                                     |
| I (Mdis) USD                                        | 0.83%                                                       | 2,567,488.81                                       | 9.30                                                      | 9.29                                                      | 9.63                                                      |
| I (Ydis) EUR-H1 (hedged) <sup>Q</sup>               | —                                                           | —                                                  | —                                                         | 8.43                                                      | 8.97                                                      |
| N (acc) EUR-H1 (hedged)                             | 2.08%                                                       | 27,328.46                                          | 8.96                                                      | 8.75                                                      | 9.00                                                      |
| N (acc) PLN-H1 (hedged)                             | 2.08%                                                       | 1,788,727.49                                       | 10.41                                                     | 9.94                                                      | 9.71                                                      |
| N (acc) USD                                         | 2.08%                                                       | 754,897.00                                         | 10.86                                                     | 10.42                                                     | 10.37                                                     |
| W (acc) CHF-H1 (hedged)                             | 0.87%                                                       | 2,101.62                                           | 9.46                                                      | 9.34                                                      | 9.60                                                      |
| W (acc) USD                                         | 0.88%                                                       | 238,639.07                                         | 10.53                                                     | 9.99                                                      | 9.82                                                      |
| W (Mdis) USD                                        | 0.88%                                                       | 1,641,254.29                                       | 9.83                                                      | 9.83                                                      | 10.20                                                     |
| Y (acc) USD                                         | 0.07%                                                       | 100.00                                             | 10.62                                                     | 9.97                                                      | —                                                         |
| Y (Mdis) USD*                                       | —                                                           | 100.00                                             | 10.13                                                     | —                                                         | —                                                         |
| Y (Ydis) EUR-H1 (hedged)                            | 0.06%                                                       | 549,888.79                                         | 9.64                                                      | 9.74                                                      | 10.33                                                     |
| <b>Franklin High Yield Fund - USD</b>               |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                         | 1.51%                                                       | 486,029.54                                         | 13.62                                                     | 12.10                                                     | 11.54                                                     |
| A (acc) USD                                         | 1.51%                                                       | 2,779,209.75                                       | 22.40                                                     | 20.27                                                     | 18.56                                                     |
| A (Mdis) AUD-H1 (hedged)                            | 1.51%                                                       | 593,113.82                                         | 7.26                                                      | 7.13                                                      | 7.09                                                      |
| A (Mdis) EUR-H1 (hedged)*                           | 1.55%                                                       | 93.11                                              | 10.00                                                     | —                                                         | —                                                         |
| A (Mdis) JPY-H1 (hedged)*                           | 1.55%                                                       | 157.75                                             | 999.45                                                    | —                                                         | —                                                         |
| A (Mdis) RMB-H1 (hedged)*                           | 1.55%                                                       | 715.47                                             | 10.00                                                     | —                                                         | —                                                         |
| A (Mdis) SGD-H1 (hedged)                            | 1.51%                                                       | 2,278,752.08                                       | 6.23                                                      | 6.14                                                      | 6.05                                                      |
| A (Mdis) USD                                        | 1.51%                                                       | 149,203,162.62                                     | 5.21                                                      | 5.05                                                      | 4.92                                                      |
| B (Mdis) USD <sup>Q</sup>                           | —                                                           | —                                                  | —                                                         | 4.55                                                      | 4.47                                                      |
| C (acc) USD                                         | 2.19%                                                       | 459,099.79                                         | 27.33                                                     | 24.90                                                     | 22.95                                                     |
| F (Mdis) USD <sup>#</sup>                           | 2.51%                                                       | 100.00                                             | 10.17                                                     | 7.91                                                      | 7.76                                                      |
| I (acc) EUR-H1 (hedged)                             | 0.80%                                                       | 122,880.67                                         | 14.12                                                     | 12.92                                                     | 12.15                                                     |
| I (acc) USD                                         | 0.85%                                                       | 2,391,632.99                                       | 24.52                                                     | 22.04                                                     | 20.05                                                     |
| I (Mdis) USD                                        | 0.87%                                                       | 1,904,797.00                                       | 8.68                                                      | 8.36                                                      | 8.09                                                      |
| N (acc) EUR                                         | 2.11%                                                       | 481,339.43                                         | 13.10                                                     | 11.70                                                     | 11.23                                                     |
| N (acc) USD                                         | 2.11%                                                       | 845,510.45                                         | 22.23                                                     | 20.24                                                     | 18.64                                                     |
| N (Mdis) USD                                        | 2.11%                                                       | 1,409,740.03                                       | 6.89                                                      | 6.72                                                      | 6.58                                                      |
| W (acc) USD                                         | 0.89%                                                       | 544,408.58                                         | 12.52                                                     | 11.27                                                     | 10.26                                                     |
| W (Mdis) USD                                        | 0.91%                                                       | 529,917.57                                         | 8.78                                                      | 8.46                                                      | 8.19                                                      |
| Y (Mdis) USD                                        | 0.05%                                                       | 224,767.68                                         | 8.92                                                      | 8.51                                                      | 8.17                                                      |
| Z (Mdis) USD                                        | 1.11%                                                       | 98,157.23                                          | 7.98                                                      | 7.70                                                      | 7.47                                                      |
| <b>Franklin Income Fund - USD</b>                   |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                         | 1.67%                                                       | 33,297.88                                          | 13.35                                                     | 12.31                                                     | 12.08                                                     |
| A (acc) USD                                         | 1.66%                                                       | 12,565,121.52                                      | 13.73                                                     | 12.89                                                     | 12.16                                                     |
| A (Mdir) RMB-H1 (hedged)                            | 1.66%                                                       | 75,088,047.89                                      | 8.05                                                      | 8.42                                                      | 8.87                                                      |
| A (Mdis) AUD-H1 (hedged)                            | 1.67%                                                       | 26,711,033.82                                      | 7.18                                                      | 7.44                                                      | 7.76                                                      |
| A (Mdis) CHF-H1 (hedged)*                           | 1.66%                                                       | 423,291.82                                         | 9.73                                                      | —                                                         | —                                                         |
| A (Mdis) EUR-H1 (hedged)                            | 1.67%                                                       | 22,574,736.45                                      | 6.48                                                      | 6.73                                                      | 7.12                                                      |

## Statistical Information

|                                               | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|-----------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Franklin Income Fund - USD (continued)</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (Mdis) GBP-H1 (hedged)*                     | 1.64%                                                       | 195,660.70                                         | 10.48                                                     | —                                                         | —                                                         |
| A (Mdis) HKD                                  | 1.66%                                                       | 330,354,257.09                                     | 8.76                                                      | 8.97                                                      | 9.17                                                      |
| A (Mdis) JPY-H1 (hedged)*                     | 1.67%                                                       | 25,253,865.45                                      | 958.67                                                    | —                                                         | —                                                         |
| A (Mdis) SGD-H1 (hedged)                      | 1.67%                                                       | 58,310,467.79                                      | 6.55                                                      | 6.81                                                      | 7.04                                                      |
| A (Mdis) USD                                  | 1.66%                                                       | 282,264,426.60                                     | 9.70                                                      | 9.90                                                      | 10.10                                                     |
| A (Mdis) ZAR-H1 (hedged)                      | 1.66%                                                       | 1,190,168.63                                       | 106.80                                                    | 106.08                                                    | 105.90                                                    |
| A (Qdis) PLN-H1 (hedged)                      | 1.67%                                                       | 132,171.46                                         | 99.44                                                     | 101.13                                                    | —                                                         |
| B (Mdis) USD <sup>a</sup>                     | —                                                           | —                                                  | —                                                         | 8.54                                                      | 8.81                                                      |
| C (acc) USD                                   | 2.24%                                                       | 2,039,315.52                                       | 29.41                                                     | 27.77                                                     | 26.34                                                     |
| C (Mdis) USD                                  | 2.24%                                                       | 6,377,700.84                                       | 11.84                                                     | 12.16                                                     | 12.47                                                     |
| F (Mdis) USD                                  | 2.66%                                                       | 121,621,246.61                                     | 7.83                                                      | 8.06                                                      | 8.31                                                      |
| G (acc) EUR                                   | 2.27%                                                       | 17,409.78                                          | 11.96                                                     | 11.09                                                     | 10.94                                                     |
| I (acc) EUR                                   | 0.86%                                                       | 130,135.35                                         | 16.39                                                     | 14.98                                                     | 14.61                                                     |
| I (acc) USD                                   | 0.86%                                                       | 2,178,104.82                                       | 28.54                                                     | 26.59                                                     | 24.87                                                     |
| I (Ydis) EUR-H1 (hedged)                      | 0.86%                                                       | 39,807.93                                          | 7.63                                                      | 7.80                                                      | 8.05                                                      |
| N (acc) EUR-H1 (hedged)                       | 2.16%                                                       | 258,833.68                                         | 10.60                                                     | 10.18                                                     | 10.01                                                     |
| N (acc) PLN-H1 (hedged)                       | 2.17%                                                       | 1,284,763.62                                       | 10.92                                                     | 10.25                                                     | —                                                         |
| N (acc) USD                                   | 2.16%                                                       | 4,904,295.37                                       | 27.51                                                     | 25.96                                                     | 24.60                                                     |
| N (Mdis) EUR                                  | 2.16%                                                       | 745,539.35                                         | 8.51                                                      | 8.57                                                      | 9.14                                                      |
| N (Mdis) EUR-H1 (hedged)                      | 2.16%                                                       | 5,020,430.33                                       | 6.19                                                      | 6.46                                                      | 6.86                                                      |
| N (Mdis) USD                                  | 2.16%                                                       | 2,753,732.38                                       | 7.25                                                      | 7.43                                                      | 7.62                                                      |
| W (acc) USD                                   | 0.92%                                                       | 1,343,509.94                                       | 13.81                                                     | 12.87                                                     | 12.04                                                     |
| W (Mdis) USD                                  | 0.92%                                                       | 7,274,643.60                                       | 8.96                                                      | 9.08                                                      | 9.19                                                      |
| Y (Mdis) JPY                                  | 0.04%                                                       | 1,897,918.04                                       | 1,120.07                                                  | 1,001.50                                                  | —                                                         |
| Y (Mdis) USD*                                 | 0.01%                                                       | 100.00                                             | 10.17                                                     | —                                                         | —                                                         |
| Z (acc) USD                                   | 1.16%                                                       | 392,096.77                                         | 21.31                                                     | 19.91                                                     | 18.68                                                     |
| Z (Mdis) USD                                  | 1.17%                                                       | 1,116,744.79                                       | 9.18                                                      | 9.32                                                      | 9.46                                                      |
| <b>Franklin India Fund - USD</b>              |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                   | 1.83%                                                       | 6,298,822.00                                       | 78.42                                                     | 58.84                                                     | 51.38                                                     |
| A (acc) EUR-H1 (hedged)                       | 1.83%                                                       | 2,225,434.77                                       | 17.77                                                     | 13.82                                                     | 11.96                                                     |
| A (acc) HKD                                   | 1.83%                                                       | 559,176.02                                         | 32.08                                                     | 24.61                                                     | 20.67                                                     |
| A (acc) SEK                                   | 1.83%                                                       | 6,589,515.75                                       | 45.00                                                     | 35.05                                                     | 27.88                                                     |
| A (acc) SGD                                   | 1.83%                                                       | 5,814,774.78                                       | 25.61                                                     | 19.52                                                     | 16.82                                                     |
| A (acc) USD                                   | 1.83%                                                       | 12,102,251.94                                      | 69.45                                                     | 53.09                                                     | 44.52                                                     |
| A (Ydis) EUR                                  | 1.83%                                                       | 425,445.71                                         | 115.65                                                    | 86.78                                                     | 75.78                                                     |
| A (Ydis) GBP                                  | 1.83%                                                       | 91,418.72                                          | 97.94                                                     | 74.54                                                     | 65.22                                                     |
| AS (acc) SGD                                  | 1.73%                                                       | 850,826.16                                         | 21.59                                                     | 16.45                                                     | 14.16                                                     |
| B (acc) USD <sup>a</sup>                      | —                                                           | —                                                  | —                                                         | 42.63                                                     | 35.86                                                     |
| C (acc) USD                                   | 2.41%                                                       | 94,225.07                                          | 62.28                                                     | 47.89                                                     | 40.39                                                     |
| I (acc) EUR                                   | 0.97%                                                       | 881,979.59                                         | 92.44                                                     | 68.77                                                     | 59.54                                                     |
| I (acc) USD                                   | 0.98%                                                       | 7,701,290.45                                       | 81.95                                                     | 62.12                                                     | 51.65                                                     |
| I (Ydis) EUR                                  | 0.99%                                                       | 31,271.00                                          | 90.16                                                     | 67.11                                                     | 58.18                                                     |
| N (acc) EUR                                   | 2.58%                                                       | 1,635,947.86                                       | 68.45                                                     | 51.74                                                     | 45.52                                                     |
| N (acc) PLN-H1 (hedged)                       | 2.58%                                                       | 1,284,109.03                                       | 30.73                                                     | 23.55                                                     | 19.53                                                     |
| N (acc) USD                                   | 2.58%                                                       | 753,760.74                                         | 60.38                                                     | 46.51                                                     | 39.29                                                     |
| S (acc) USD                                   | 0.78%                                                       | 91,551.00                                          | 38.85                                                     | 29.39                                                     | 24.38                                                     |
| W (acc) EUR                                   | 1.02%                                                       | 944,496.24                                         | 45.19                                                     | 33.64                                                     | 29.14                                                     |
| W (acc) EUR-H1 (hedged)                       | 1.04%                                                       | 436,025.19                                         | 14.31                                                     | 11.05                                                     | 9.47                                                      |
| W (acc) GBP                                   | 1.03%                                                       | 1,718,533.60                                       | 47.60                                                     | 35.94                                                     | 31.20                                                     |
| W (acc) USD                                   | 1.03%                                                       | 1,833,032.82                                       | 38.47                                                     | 29.17                                                     | 24.27                                                     |
| X (acc) USD                                   | 0.25%                                                       | 111.18                                             | 37.91                                                     | 28.54                                                     | 23.55                                                     |
| Y (Mdis) USD <sup>a</sup>                     | —                                                           | —                                                  | —                                                         | 21.06                                                     | 17.44                                                     |
| Z (acc) GBP                                   | 1.33%                                                       | 13,539.82                                          | 46.03                                                     | 34.85                                                     | 30.34                                                     |
| Z (acc) USD                                   | 1.32%                                                       | 93,143.03                                          | 29.23                                                     | 22.25                                                     | 18.57                                                     |
| <b>Franklin Innovation Fund - USD</b>         |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CZK-H1 (hedged)                       | 1.80%                                                       | 7,827,527.65                                       | 189.46                                                    | 142.06                                                    | 115.54                                                    |
| A (acc) EUR-H1 (hedged)                       | 1.80%                                                       | 7,616.14                                           | 11.18                                                     | 8.57                                                      | 7.32                                                      |
| A (acc) USD                                   | 1.80%                                                       | 8,856,550.74                                       | 19.18                                                     | 14.45                                                     | 11.73                                                     |
| A (Ydis) EUR                                  | 1.80%                                                       | 2,395,801.44                                       | 19.74                                                     | 14.60                                                     | 12.35                                                     |

## Statistical Information

|                                                      | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Franklin Innovation Fund - USD (continued)</b>    |                                                             |                                                    |                                                           |                                                           |                                                           |
| C (acc) USD                                          | 2.38%                                                       | 965,876.02                                         | 17.98                                                     | 13.63                                                     | 11.13                                                     |
| F (acc) USD                                          | 2.79%                                                       | 500.00                                             | 12.44                                                     | 9.47                                                      | 7.77                                                      |
| I (acc) EUR                                          | 0.85%                                                       | 499,534.37                                         | 11.05                                                     | 8.10                                                      | 6.78                                                      |
| I (acc) USD                                          | 0.85%                                                       | 5,928,818.78                                       | 20.04                                                     | 14.96                                                     | 12.03                                                     |
| I (acc) USD-H4 (BRL) (hedged)                        | 0.85%                                                       | 177,597.01                                         | 16.08                                                     | 13.49                                                     | 9.18                                                      |
| N (acc) EUR                                          | 2.55%                                                       | 93.26                                              | 15.40                                                     | 11.47                                                     | —                                                         |
| N (acc) USD                                          | 2.55%                                                       | 1,668,745.72                                       | 17.84                                                     | 13.54                                                     | 11.08                                                     |
| W (acc) CHF-H1 (hedged)                              | 0.90%                                                       | 24,961.71                                          | 11.23                                                     | 8.74                                                      | 7.45                                                      |
| W (acc) USD                                          | 0.90%                                                       | 756,924.88                                         | 20.00                                                     | 14.94                                                     | 12.02                                                     |
| <b>Franklin Intelligent Machines Fund - USD</b>      |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR-H1 (hedged)                              | 1.80%                                                       | 144,591.60                                         | 12.14                                                     | 9.77                                                      | 7.33                                                      |
| A (acc) SGD-H1 (hedged)                              | 1.80%                                                       | 6,777.50                                           | 11.50                                                     | 9.26                                                      | 6.79                                                      |
| A (acc) USD                                          | 1.80%                                                       | 358,099.20                                         | 12.12                                                     | 9.56                                                      | 6.83                                                      |
| A (Ydis) EUR                                         | 1.80%                                                       | 13,202.22                                          | 13.09                                                     | 10.14                                                     | 7.56                                                      |
| C (acc) USD                                          | 2.38%                                                       | 5,000.00                                           | 11.93                                                     | 9.47                                                      | 6.80                                                      |
| I (acc) EUR                                          | 0.85%                                                       | 108,309.51                                         | 13.47                                                     | 10.33                                                     | 7.61                                                      |
| I (acc) USD                                          | 0.85%                                                       | 125,000.00                                         | 12.44                                                     | 9.72                                                      | 6.87                                                      |
| N (acc) EUR                                          | 2.55%                                                       | 810,518.29                                         | 12.86                                                     | 10.03                                                     | 7.52                                                      |
| N (acc) USD                                          | 2.55%                                                       | 160,802.12                                         | 11.88                                                     | 9.44                                                      | 6.79                                                      |
| W (acc) USD                                          | 0.90%                                                       | 127,268.11                                         | 12.42                                                     | 9.71                                                      | 6.87                                                      |
| <b>Franklin Japan Fund - JPY</b>                     |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                          | 1.88%                                                       | 1,037,341.88                                       | 9.27                                                      | 7.92                                                      | 7.13                                                      |
| A (acc) JPY                                          | 1.88%                                                       | 4,998,034.79                                       | 1,607.77                                                  | 1,254.59                                                  | 1,019.24                                                  |
| A (acc) USD                                          | 1.88%                                                       | 1,745,753.73                                       | 9.98                                                      | 8.69                                                      | 7.51                                                      |
| A (acc) USD-H1 (hedged)                              | 1.86%                                                       | 731,930.61                                         | 20.36                                                     | 15.10                                                     | 11.76                                                     |
| C (acc) USD                                          | 2.46%                                                       | 77,388.28                                          | 10.52                                                     | 9.21                                                      | 8.00                                                      |
| I (acc) EUR                                          | 0.93%                                                       | 1,454,336.77                                       | 15.62                                                     | 13.22                                                     | 11.78                                                     |
| I (acc) USD                                          | 0.93%                                                       | 28,115.29                                          | 13.86                                                     | 11.95                                                     | 10.22                                                     |
| N (acc) EUR                                          | 2.63%                                                       | 644,550.21                                         | 7.74                                                      | 6.66                                                      | 6.04                                                      |
| N (acc) USD                                          | 2.63%                                                       | 156,409.55                                         | 12.71                                                     | 11.14                                                     | 9.70                                                      |
| W (acc) EUR                                          | 0.97%                                                       | 43,298.87                                          | 21.23                                                     | 17.96                                                     | 16.00                                                     |
| <b>Franklin K2 Alternative Strategies Fund - USD</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CHF-H1 (hedged)                              | 2.71%                                                       | 100,209.66                                         | 9.20                                                      | 9.06                                                      | 9.13                                                      |
| A (acc) CZK-H1 (hedged)                              | 2.71%                                                       | 985,972.61                                         | 111.16                                                    | 104.34                                                    | 98.95                                                     |
| A (acc) EUR                                          | 2.71%                                                       | 548,675.69                                         | 11.81                                                     | 10.97                                                     | 11.10                                                     |
| A (acc) EUR-H1 (hedged)                              | 2.71%                                                       | 7,208,674.44                                       | 10.38                                                     | 9.99                                                      | 9.95                                                      |
| A (acc) NOK-H1 (hedged)                              | 2.71%                                                       | 4,757.49                                           | 11.11                                                     | 10.63                                                     | 10.47                                                     |
| A (acc) SEK-H1 (hedged)                              | 2.71%                                                       | 56,260.79                                          | 10.13                                                     | 9.74                                                      | 9.67                                                      |
| A (acc) SGD-H1 (hedged)                              | 2.72%                                                       | 59,341.45                                          | 11.86                                                     | 11.42                                                     | 11.17                                                     |
| A (acc) USD                                          | 2.71%                                                       | 6,398,758.11                                       | 12.29                                                     | 11.63                                                     | 11.31                                                     |
| A (Ydis) EUR                                         | 2.71%                                                       | 709,513.26                                         | 14.85                                                     | 13.79                                                     | 13.96                                                     |
| A (Ydis) EUR-H1 (hedged)                             | 2.72%                                                       | 442,476.31                                         | 9.71                                                      | 9.35                                                      | 9.31                                                      |
| A (Ydis) USD                                         | 2.71%                                                       | 547,412.90                                         | 12.28                                                     | 11.63                                                     | 11.30                                                     |
| A PF (acc) EUR-H1 (hedged)                           | 2.09%                                                       | 525,159.27                                         | 10.18                                                     | 9.75                                                      | 9.65                                                      |
| A PF (Ydis) EUR-H1 (hedged)                          | 2.07%                                                       | 41,904.99                                          | 10.25                                                     | 9.78                                                      | 9.68                                                      |
| C (acc) USD                                          | 3.29%                                                       | 254,646.02                                         | 10.91                                                     | 10.39                                                     | 10.16                                                     |
| G (acc) EUR-H1 (hedged)                              | 3.34%                                                       | 100.25                                             | 9.34                                                      | 9.06                                                      | 9.09                                                      |
| I (acc) CHF-H1 (hedged)                              | 1.87%                                                       | 1,455,032.09                                       | 9.95                                                      | 9.71                                                      | 9.71                                                      |
| I (acc) EUR-H1 (hedged)                              | 1.87%                                                       | 7,116,537.58                                       | 11.26                                                     | 10.74                                                     | 10.64                                                     |
| I (acc) GBP-H1 (hedged)                              | 1.86%                                                       | 159,263.26                                         | 12.43                                                     | 11.70                                                     | 11.37                                                     |
| I (acc) JPY                                          | 1.86%                                                       | 123.01                                             | 2,004.56                                                  | 1,687.30                                                  | 1,528.06                                                  |
| I (acc) JPY-H1 (hedged)                              | 1.86%                                                       | 135.21                                             | 1,086.26                                                  | 1,079.09                                                  | 1,085.28                                                  |
| I (acc) USD                                          | 1.86%                                                       | 8,221,977.40                                       | 13.35                                                     | 12.53                                                     | 12.08                                                     |
| I (acc) USD-H4 (BRL) (hedged)                        | 1.86%                                                       | 257,968.44                                         | 9.50                                                      | 9.98                                                      | 8.23                                                      |
| I PF (acc) EUR-H1 (hedged)                           | 1.43%                                                       | 1,155,031.54                                       | 10.53                                                     | 9.99                                                      | 9.86                                                      |
| I PF (Ydis) EUR-H1 (hedged)                          | 1.42%                                                       | 100.05                                             | 10.50                                                     | 10.01                                                     | 9.84                                                      |
| N (acc) EUR-H1 (hedged)                              | 3.46%                                                       | 1,993,869.66                                       | 9.63                                                      | 9.34                                                      | 9.38                                                      |
| N (acc) HUF-H1 (hedged)                              | 3.46%                                                       | 4,563,242.74                                       | 118.36                                                    | 107.28                                                    | 95.86                                                     |
| N (acc) PLN-H1 (hedged)                              | 3.46%                                                       | 1,564,973.74                                       | 11.23                                                     | 10.63                                                     | 10.10                                                     |
| N (acc) USD                                          | 3.46%                                                       | 2,637,805.13                                       | 11.42                                                     | 10.89                                                     | 10.67                                                     |
| N (Ydis) EUR-H1 (hedged)                             | 3.46%                                                       | 1,292.47                                           | 9.37                                                      | 9.07                                                      | 9.10                                                      |
| S (acc) CHF-H1 (hedged)                              | 1.72%                                                       | 685,182.68                                         | 9.97                                                      | 9.71                                                      | 9.71                                                      |

## Statistical Information

|                                                                  | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|------------------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Franklin K2 Alternative Strategies Fund - USD (continued)</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| S (acc) EUR-H1 (hedged)                                          | 1.72%                                                       | 847,635.81                                         | 10.49                                                     | 9.99                                                      | 9.85                                                      |
| S (acc) GBP-H1 (hedged)                                          | 1.72%                                                       | 1,662,136.26                                       | 11.36                                                     | 10.68                                                     | 10.35                                                     |
| S (acc) SGD-H1 (hedged)                                          | 1.71%                                                       | 137.20                                             | 11.61                                                     | 11.05                                                     | 10.70                                                     |
| S (acc) USD                                                      | 1.72%                                                       | 1,091,320.51                                       | 12.19                                                     | 11.42                                                     | 11.00                                                     |
| S PF (acc) EUR                                                   | 1.37%                                                       | 12,136.01                                          | 10.72                                                     | 9.87                                                      | 9.87                                                      |
| S PF (acc) EUR-H1 (hedged)                                       | 1.32%                                                       | 3,716,198.91                                       | 10.58                                                     | 10.03                                                     | 9.89                                                      |
| W (acc) CHF-H1 (hedged)                                          | 1.91%                                                       | 1,780.82                                           | 9.86                                                      | 9.63                                                      | 9.64                                                      |
| W (acc) EUR                                                      | 1.91%                                                       | 408,119.47                                         | 15.99                                                     | 14.74                                                     | 14.80                                                     |
| W (acc) EUR-H1 (hedged)                                          | 1.94%                                                       | 295,278.96                                         | 10.32                                                     | 9.84                                                      | 9.75                                                      |
| W (acc) GBP-H1 (hedged)                                          | 1.92%                                                       | 105,215.74                                         | 12.35                                                     | 11.63                                                     | 11.30                                                     |
| W (acc) USD                                                      | 1.92%                                                       | 2,179,543.96                                       | 12.72                                                     | 11.94                                                     | 11.52                                                     |
| W (Ydis) EUR-H1 (hedged)                                         | 1.91%                                                       | 255,270.89                                         | 9.83                                                      | 9.47                                                      | 9.35                                                      |
| Y (acc) CAD-H1 (hedged)                                          | 0.22%                                                       | 392,960.71                                         | 14.21                                                     | 13.19                                                     | 12.55                                                     |
| Y (Mdis) USD                                                     | 0.15%                                                       | 98,407.19                                          | 12.68                                                     | 12.16                                                     | 11.88                                                     |
| Z (acc) GBP-H1 (hedged)                                          | 2.21%                                                       | 70.95                                              | 12.01                                                     | 11.34                                                     | 11.09                                                     |
| Z (acc) USD                                                      | 2.22%                                                       | 108,531.62                                         | 12.90                                                     | 12.15                                                     | 11.76                                                     |
| <b>Franklin MENA Fund - USD</b>                                  |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                      | 2.61%                                                       | 2,181,748.17                                       | 9.31                                                      | 8.56                                                      | 8.48                                                      |
| A (acc) EUR-H1 (hedged)                                          | 2.61%                                                       | 329,584.04                                         | 5.10                                                      | 4.85                                                      | 4.76                                                      |
| A (acc) USD                                                      | 2.61%                                                       | 2,978,047.73                                       | 10.05                                                     | 9.40                                                      | 8.95                                                      |
| A (Ydis) USD                                                     | 2.62%                                                       | 63,494.11                                          | 10.50                                                     | 9.83                                                      | 9.36                                                      |
| I (acc) EUR                                                      | 1.37%                                                       | 435,018.06                                         | 11.28                                                     | 10.23                                                     | 10.01                                                     |
| I (acc) USD                                                      | 1.37%                                                       | 58,457.47                                          | 12.11                                                     | 11.19                                                     | 10.51                                                     |
| N (acc) EUR-H1 (hedged)                                          | 3.11%                                                       | 752,694.39                                         | 4.71                                                      | 4.50                                                      | 4.44                                                      |
| N (acc) USD                                                      | 3.11%                                                       | 477,533.81                                         | 9.26                                                      | 8.71                                                      | 8.33                                                      |
| W (acc) EUR                                                      | 1.41%                                                       | 11,670.29                                          | 19.81                                                     | 17.98                                                     | 17.57                                                     |
| W (Qdis) USD                                                     | 1.41%                                                       | 196.66                                             | 18.24                                                     | 17.32                                                     | 16.52                                                     |
| X (acc) USD                                                      | 0.30%                                                       | 77.28                                              | 31.16                                                     | 28.50                                                     | 26.48                                                     |
| <b>Franklin Mutual European Fund - EUR</b>                       |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CZK-H1 (hedged)                                          | 1.82%                                                       | 2,279,560.30                                       | 215.02                                                    | 184.47                                                    | 157.40                                                    |
| A (acc) EUR                                                      | 1.83%                                                       | 8,258,440.82                                       | 32.38                                                     | 28.42                                                     | 25.45                                                     |
| A (acc) RMB-H1 (hedged)                                          | 1.79%                                                       | 52.03                                              | 190.14                                                    | 167.79                                                    | 148.78                                                    |
| A (acc) SEK                                                      | 1.83%                                                       | 125,563.39                                         | 23.78                                                     | 21.64                                                     | 17.65                                                     |
| A (acc) USD                                                      | 1.83%                                                       | 2,510,326.00                                       | 34.68                                                     | 31.00                                                     | 26.66                                                     |
| A (acc) USD-H1 (hedged)                                          | 1.82%                                                       | 540,913.06                                         | 16.57                                                     | 14.30                                                     | 12.39                                                     |
| A (Ydis) EUR                                                     | 1.83%                                                       | 426,472.46                                         | 25.37                                                     | 22.62                                                     | 20.64                                                     |
| A (Ydis) GBP                                                     | 1.83%                                                       | 42,144.48                                          | 21.66                                                     | 19.59                                                     | 17.90                                                     |
| B (acc) USD <sup>a</sup>                                         | —                                                           | —                                                  | —                                                         | 23.13                                                     | 20.10                                                     |
| C (acc) EUR                                                      | 2.29%                                                       | 77.47                                              | 27.97                                                     | 24.67                                                     | 22.21                                                     |
| C (acc) USD                                                      | 2.41%                                                       | 126,696.91                                         | 29.83                                                     | 26.83                                                     | 23.22                                                     |
| I (acc) EUR                                                      | 0.96%                                                       | 2,563,003.88                                       | 32.16                                                     | 27.98                                                     | 24.84                                                     |
| N (acc) EUR                                                      | 2.58%                                                       | 1,474,984.04                                       | 25.33                                                     | 22.40                                                     | 20.21                                                     |
| N (acc) USD                                                      | 2.58%                                                       | 155,845.99                                         | 26.97                                                     | 24.30                                                     | 21.06                                                     |
| N (acc) USD-H1 (hedged)                                          | 2.56%                                                       | 122,937.19                                         | 15.93                                                     | 13.87                                                     | 12.09                                                     |
| W (acc) EUR                                                      | 1.00%                                                       | 349,469.13                                         | 19.01                                                     | 16.54                                                     | 14.69                                                     |
| W (acc) USD                                                      | 1.00%                                                       | 245,209.36                                         | 13.00                                                     | 11.53                                                     | 9.83                                                      |
| W (acc) USD-H1 (hedged)                                          | 1.00%                                                       | 258,281.08                                         | 15.08                                                     | 12.91                                                     | 11.09                                                     |
| W (Ydis) EUR                                                     | 1.00%                                                       | 5,719.41                                           | 13.61                                                     | 12.13                                                     | 11.08                                                     |
| X (acc) EUR                                                      | 0.15%                                                       | 78.15                                              | 17.58                                                     | 15.18                                                     | 13.36                                                     |
| Y (Mdis) EUR <sup>a</sup>                                        | —                                                           | —                                                  | —                                                         | 11.81                                                     | 10.70                                                     |
| Z (acc) EUR                                                      | 1.33%                                                       | 14,506.01                                          | 20.75                                                     | 18.12                                                     | 16.15                                                     |
| Z (acc) USD                                                      | 1.33%                                                       | 713,709.68                                         | 18.27                                                     | 16.26                                                     | 13.92                                                     |
| Z (acc) USD-H1 (hedged)                                          | 1.32%                                                       | 2,413.23                                           | 17.96                                                     | 15.40                                                     | 13.28                                                     |
| <b>Franklin Mutual Global Discovery Fund - USD</b>               |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                      | 1.83%                                                       | 3,938,833.84                                       | 29.63                                                     | 26.49                                                     | 23.99                                                     |
| A (acc) EUR-H2 (hedged)                                          | 1.83%                                                       | 652,241.84                                         | 17.87                                                     | 16.25                                                     | 14.61                                                     |
| A (acc) USD                                                      | 1.83%                                                       | 5,713,384.25                                       | 26.24                                                     | 23.90                                                     | 20.79                                                     |
| A (Ydis) EUR                                                     | 1.83%                                                       | 639,571.11                                         | 38.00                                                     | 34.19                                                     | 31.33                                                     |

## Statistical Information

|                                                                | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|----------------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Franklin Mutual Global Discovery Fund - USD (continued)</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (Ydis) GBP                                                   | 1.83%                                                       | 30,801.60                                          | 32.44                                                     | 29.60                                                     | 27.19                                                     |
| C (acc) USD                                                    | 2.40%                                                       | 523,492.80                                         | 23.52                                                     | 21.55                                                     | 18.85                                                     |
| I (acc) EUR                                                    | 0.97%                                                       | 1,204,964.87                                       | 34.87                                                     | 30.92                                                     | 27.77                                                     |
| I (acc) EUR-H2 (hedged)                                        | 0.97%                                                       | 282,405.09                                         | 26.99                                                     | 24.38                                                     | 21.74                                                     |
| I (acc) USD                                                    | 0.97%                                                       | 2,565,486.54                                       | 30.88                                                     | 27.88                                                     | 24.05                                                     |
| N (acc) EUR                                                    | 2.57%                                                       | 1,097,817.64                                       | 25.71                                                     | 23.15                                                     | 21.13                                                     |
| N (acc) EUR-H2 (hedged)                                        | 2.57%                                                       | 469,808.52                                         | 16.02                                                     | 14.68                                                     | 13.30                                                     |
| N (acc) USD                                                    | 2.58%                                                       | 459,399.64                                         | 22.80                                                     | 20.92                                                     | 18.33                                                     |
| W (acc) EUR                                                    | 1.03%                                                       | 56,554.81                                          | 20.89                                                     | 18.52                                                     | 16.65                                                     |
| W (acc) EUR-H1 (hedged)                                        | 1.00%                                                       | 68,767.24                                          | 11.07                                                     | 10.20                                                     | 9.18                                                      |
| W (acc) USD                                                    | 1.03%                                                       | 28,433.35                                          | 14.31                                                     | 12.92                                                     | 11.15                                                     |
| Z (acc) USD                                                    | 1.33%                                                       | 199,208.50                                         | 23.58                                                     | 21.36                                                     | 18.49                                                     |
| <b>Franklin Mutual U.S. Value Fund - USD</b>                   |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                    | 1.84%                                                       | 133,534.77                                         | 97.73                                                     | 86.82                                                     | 82.11                                                     |
| A (acc) EUR-H1 (hedged)                                        | 1.84%                                                       | 18,822.04                                          | 59.41                                                     | 54.81                                                     | 51.80                                                     |
| A (acc) SGD                                                    | 1.84%                                                       | 230,992.05                                         | 16.95                                                     | 15.30                                                     | 14.27                                                     |
| A (acc) USD                                                    | 1.84%                                                       | 1,243,913.80                                       | 104.61                                                    | 94.69                                                     | 85.97                                                     |
| A (Ydis) USD                                                   | 1.83%                                                       | 128,125.61                                         | 97.00                                                     | 87.80                                                     | 79.71                                                     |
| C (acc) USD                                                    | 2.42%                                                       | 490,288.77                                         | 28.19                                                     | 25.66                                                     | 23.43                                                     |
| I (acc) EUR                                                    | 0.99%                                                       | 21,463.59                                          | 29.14                                                     | 25.66                                                     | 24.05                                                     |
| I (acc) EUR-H1 (hedged)                                        | 0.97%                                                       | 67.46                                              | 17.71                                                     | 16.18                                                     | 15.14                                                     |
| I (acc) USD                                                    | 0.98%                                                       | 829,609.48                                         | 31.19                                                     | 27.99                                                     | 25.19                                                     |
| N (acc) EUR                                                    | 2.58%                                                       | 316,772.00                                         | 45.39                                                     | 40.62                                                     | 38.70                                                     |
| N (acc) EUR-H1 (hedged)                                        | 2.59%                                                       | 62,686.27                                          | 27.75                                                     | 25.79                                                     | 24.56                                                     |
| N (acc) USD                                                    | 2.59%                                                       | 366,267.06                                         | 48.62                                                     | 44.34                                                     | 40.56                                                     |
| W (acc) USD                                                    | 1.03%                                                       | 383,630.13                                         | 14.24                                                     | 12.79                                                     | 11.52                                                     |
| Z (acc) USD                                                    | 1.34%                                                       | 128,323.55                                         | 26.51                                                     | 23.87                                                     | 21.57                                                     |
| <b>Franklin Natural Resources Fund - USD</b>                   |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                    | 1.82%                                                       | 3,687,159.68                                       | 7.96                                                      | 7.11                                                      | 6.48                                                      |
| A (acc) USD                                                    | 1.82%                                                       | 15,754,415.30                                      | 8.51                                                      | 7.75                                                      | 6.78                                                      |
| A (Ydis) EUR-H1 (hedged)                                       | 1.82%                                                       | 368,944.42                                         | 5.90                                                      | 5.52                                                      | 5.07                                                      |
| A (Ydis) USD                                                   | 1.82%                                                       | 302,826.43                                         | 8.51                                                      | 7.75                                                      | 6.78                                                      |
| C (acc) USD                                                    | 2.40%                                                       | 337,204.99                                         | 7.41                                                      | 6.78                                                      | 5.96                                                      |
| F (acc) USD                                                    | 2.82%                                                       | 715,413.52                                         | 11.79                                                     | 10.85                                                     | 9.58                                                      |
| I (acc) EUR                                                    | 0.95%                                                       | 1,193,726.29                                       | 9.21                                                      | 8.17                                                      | 7.41                                                      |
| I (acc) USD                                                    | 0.96%                                                       | 972,295.91                                         | 9.87                                                      | 8.92                                                      | 7.73                                                      |
| N (acc) EUR                                                    | 2.57%                                                       | 5,666,506.22                                       | 6.99                                                      | 6.30                                                      | 5.78                                                      |
| N (acc) PLN-H1 (hedged)                                        | 2.57%                                                       | 10,956,068.24                                      | 8.49                                                      | 7.78                                                      | 6.83                                                      |
| W (acc) USD                                                    | 1.03%                                                       | 300.00                                             | 12.86                                                     | 11.60                                                     | 10.06                                                     |
| <b>Franklin NextStep Balanced Growth Fund - USD</b>            |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) HKD                                                    | 1.58%                                                       | 107,887.29                                         | 14.30                                                     | 13.10                                                     | 12.59                                                     |
| A (acc) SGD-H1 (hedged)                                        | 1.58%                                                       | 43,728.87                                          | 13.29                                                     | 12.36                                                     | 12.05                                                     |
| A (acc) USD                                                    | 1.58%                                                       | 813,818.62                                         | 14.26                                                     | 13.02                                                     | 12.50                                                     |
| A (Mdis) HKD                                                   | 1.58%                                                       | 25,408.98                                          | 13.06                                                     | 12.14                                                     | 11.81                                                     |
| A (Mdis) SGD-H1 (hedged)                                       | 1.58%                                                       | 60,739.79                                          | 12.16                                                     | 11.47                                                     | 11.33                                                     |
| A (Mdis) USD                                                   | 1.58%                                                       | 239,170.05                                         | 13.03                                                     | 12.07                                                     | 11.73                                                     |
| <b>Franklin NextStep Conservative Fund - USD</b>               |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) PLN-H1 (hedged)                                        | 1.37%                                                       | 2,485,392.69                                       | 12.42                                                     | 11.58                                                     | 11.05                                                     |
| A (acc) USD                                                    | 1.37%                                                       | 312,125.57                                         | 12.38                                                     | 11.62                                                     | 11.31                                                     |
| A (Mdis) USD                                                   | 1.37%                                                       | 18,648.45                                          | 10.93                                                     | 10.47                                                     | 10.36                                                     |
| C (acc) USD                                                    | 2.15%                                                       | 566,258.26                                         | 10.60                                                     | 10.02                                                     | 9.83                                                      |
| N (acc) USD                                                    | 2.25%                                                       | 484,493.65                                         | 11.51                                                     | 10.89                                                     | 10.69                                                     |
| W (Mdis) EUR-H1 (hedged)                                       | 0.78%                                                       | 155,861.64                                         | 9.16                                                      | 8.87                                                      | 9.03                                                      |
| W (Mdis) GBP-H1 (hedged)                                       | 0.78%                                                       | 25,304.91                                          | 10.42                                                     | 9.94                                                      | 9.96                                                      |
| W (Mdis) USD                                                   | 0.78%                                                       | 120,527.67                                         | 10.95                                                     | 10.43                                                     | 10.25                                                     |
| <b>Franklin NextStep Dynamic Growth Fund - USD<sup>a</sup></b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) HKD                                                    | —                                                           | —                                                  | —                                                         | 13.98                                                     | 13.25                                                     |
| A (acc) RMB-H1 (hedged)                                        | —                                                           | —                                                  | —                                                         | 10.84                                                     | 10.55                                                     |
| A (acc) SGD-H1 (hedged)                                        | —                                                           | —                                                  | —                                                         | 13.14                                                     | 12.65                                                     |
| A (Acc) USD                                                    | —                                                           | —                                                  | —                                                         | 13.91                                                     | 13.17                                                     |
| A (Mdis) HKD                                                   | —                                                           | —                                                  | —                                                         | 13.25                                                     | 12.67                                                     |

## Statistical Information

|                                                                            | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|----------------------------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Franklin NextStep Dynamic Growth Fund - USD<sup>a</sup> (continued)</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (Mdis) SGD-H1 (hedged)                                                   | —                                                           | —                                                  | —                                                         | 12.40                                                     | 12.03                                                     |
| A (Mdis) USD                                                               | —                                                           | —                                                  | —                                                         | 13.11                                                     | 12.51                                                     |
| <b>Franklin NextStep Growth Fund - USD</b>                                 |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) PLN-H1 (hedged)                                                    | 1.73%                                                       | 243,190.99                                         | 17.32                                                     | 15.07                                                     | 13.36                                                     |
| A (acc) USD                                                                | 1.73%                                                       | 667,379.45                                         | 17.58                                                     | 15.37                                                     | 13.84                                                     |
| A (Mdis) USD                                                               | 1.73%                                                       | 32,074.80                                          | 16.28                                                     | 14.39                                                     | 13.09                                                     |
| C (acc) USD                                                                | 2.31%                                                       | 85,873.10                                          | 13.33                                                     | 11.73                                                     | 10.62                                                     |
| N (acc) USD                                                                | 2.53%                                                       | 376,095.26                                         | 16.44                                                     | 14.49                                                     | 13.15                                                     |
| W (Mdis) EUR-H1 (hedged) <sup>2</sup>                                      | —                                                           | —                                                  | —                                                         | 12.05                                                     | 11.29                                                     |
| W (Mdis) GBP-H1 (hedged)                                                   | 0.89%                                                       | 43,457.52                                          | 15.35                                                     | 13.51                                                     | 12.49                                                     |
| W (Mdis) USD                                                               | 0.89%                                                       | 43,685.32                                          | 16.29                                                     | 14.28                                                     | 12.89                                                     |
| <b>Franklin NextStep Moderate Fund - USD</b>                               |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) PLN-H1 (hedged)                                                    | 1.58%                                                       | 3,203,697.08                                       | 16.02                                                     | 14.22                                                     | 12.90                                                     |
| A (acc) USD                                                                | 1.58%                                                       | 522,580.31                                         | 15.99                                                     | 14.27                                                     | 13.14                                                     |
| A (Mdis) USD                                                               | 1.58%                                                       | 96,800.18                                          | 14.59                                                     | 13.20                                                     | 12.30                                                     |
| C (acc) USD                                                                | 2.26%                                                       | 650,422.97                                         | 12.49                                                     | 11.23                                                     | 10.41                                                     |
| N (acc) USD                                                                | 2.38%                                                       | 1,754,936.15                                       | 14.95                                                     | 13.45                                                     | 12.48                                                     |
| W (Mdis) EUR-H1 (hedged)                                                   | 0.83%                                                       | 44,231.79                                          | 12.22                                                     | 11.17                                                     | 10.71                                                     |
| W (Mdis) GBP-H1 (hedged)                                                   | 0.83%                                                       | 50,881.06                                          | 14.06                                                     | 12.68                                                     | 11.98                                                     |
| W (Mdis) USD                                                               | 0.83%                                                       | 230,150.52                                         | 14.57                                                     | 13.08                                                     | 12.10                                                     |
| <b>Franklin NextStep Stable Growth Fund - USD<sup>a</sup></b>              |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) HKD                                                                | —                                                           | —                                                  | —                                                         | 11.11                                                     | 10.98                                                     |
| A (acc) SGD-H1 (hedged)                                                    | —                                                           | —                                                  | —                                                         | 10.59                                                     | 10.59                                                     |
| A (acc) USD                                                                | —                                                           | —                                                  | —                                                         | 11.04                                                     | 10.90                                                     |
| A (Mdis) HKD                                                               | —                                                           | —                                                  | —                                                         | 9.93                                                      | 9.99                                                      |
| A (Mdis) SGD-H1 (hedged)                                                   | —                                                           | —                                                  | —                                                         | 9.47                                                      | 9.64                                                      |
| A (Mdis) USD                                                               | —                                                           | —                                                  | —                                                         | 9.87                                                      | 9.92                                                      |
| <b>Franklin Sealand China A-Shares Fund - USD</b>                          |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                                | 2.00%                                                       | 136,609.38                                         | 7.08                                                      | 8.86                                                      | —                                                         |
| A (acc) HKD                                                                | 1.66%                                                       | 785.00                                             | 6.84                                                      | 8.74                                                      | —                                                         |
| A (acc) RMB                                                                | 1.66%                                                       | 687.98                                             | 7.30                                                      | 9.26                                                      | —                                                         |
| A (acc) SGD                                                                | 2.00%                                                       | 4,729.67                                           | 7.04                                                      | 8.96                                                      | —                                                         |
| A (acc) SGD-H1 (hedged)                                                    | 2.00%                                                       | 4,836.71                                           | 6.68                                                      | 8.71                                                      | —                                                         |
| A (acc) USD                                                                | 2.00%                                                       | 23,288.03                                          | 6.87                                                      | 8.76                                                      | —                                                         |
| A (Ydis) EUR                                                               | 2.00%                                                       | 14,480.10                                          | 7.04                                                      | 8.86                                                      | —                                                         |
| A (Ydis) USD                                                               | 1.69%                                                       | 100.00                                             | 6.84                                                      | 8.75                                                      | —                                                         |
| I (acc) EUR                                                                | 1.15%                                                       | 323,127.98                                         | 7.14                                                      | 8.87                                                      | —                                                         |
| I (acc) USD                                                                | —                                                           | 114.68                                             | 7.34                                                      | 8.77                                                      | —                                                         |
| I (Ydis) USD                                                               | 1.15%                                                       | 425,124.00                                         | 6.88                                                      | 8.77                                                      | —                                                         |
| P1 (acc) EUR <sup>1</sup>                                                  | 0.45%                                                       | 91.71                                              | 7.19                                                      | 8.88                                                      | —                                                         |
| P1 (acc) USD <sup>1</sup>                                                  | 0.45%                                                       | 6,448,646.38                                       | 6.98                                                      | 8.78                                                      | —                                                         |
| P1 (Ydis) USD <sup>1</sup>                                                 | 0.45%                                                       | 1,022,594.89                                       | 6.93                                                      | 8.78                                                      | —                                                         |
| S (acc) EUR                                                                | 0.70%                                                       | 91.71                                              | 7.16                                                      | 8.87                                                      | —                                                         |
| S (acc) USD                                                                | 0.67%                                                       | 100.00                                             | 6.95                                                      | 8.77                                                      | —                                                         |
| S (Ydis) USD                                                               | 0.66%                                                       | 100.00                                             | 6.91                                                      | 8.77                                                      | —                                                         |
| W (acc) EUR                                                                | 1.25%                                                       | 61,349.81                                          | 7.13                                                      | 8.87                                                      | —                                                         |
| W (acc) USD                                                                | 1.25%                                                       | 1,096.87                                           | 6.92                                                      | 8.77                                                      | —                                                         |
| W (Ydis) USD                                                               | 1.25%                                                       | 294,200.00                                         | 6.89                                                      | 8.77                                                      | —                                                         |
| <b>Franklin Strategic Income Fund - USD</b>                                |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                                | 1.35%                                                       | 1,843,327.61                                       | 15.37                                                     | 14.30                                                     | 14.27                                                     |
| A (acc) EUR-H1 (hedged)                                                    | 1.35%                                                       | 899,511.05                                         | 10.80                                                     | 10.42                                                     | 10.28                                                     |
| A (acc) USD                                                                | 1.35%                                                       | 5,767,791.99                                       | 16.43                                                     | 15.58                                                     | 14.93                                                     |
| A (Mdis) AUD-H1 (hedged)                                                   | 1.35%                                                       | 627,770.00                                         | 7.03                                                      | 7.15                                                      | 7.35                                                      |
| A (Mdis) EUR                                                               | 1.35%                                                       | 4,007,245.30                                       | 7.45                                                      | 7.33                                                      | 7.70                                                      |
| A (Mdis) EUR-H1 (hedged)                                                   | 1.35%                                                       | 5,069,997.41                                       | 5.89                                                      | 6.01                                                      | 6.26                                                      |
| A (Mdis) JPY-H1 (hedged) <sup>*</sup>                                      | 1.35%                                                       | 157.75                                             | 997.06                                                    | —                                                         | —                                                         |
| A (Mdis) RMB-H1 (hedged) <sup>*</sup>                                      | 1.35%                                                       | 715.47                                             | 9.98                                                      | —                                                         | —                                                         |



## Statistical Information

|                                                                | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|----------------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Franklin Strategic Income Fund - USD (continued)</b>        |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (Mdis) SGD-H1 (hedged)                                       | 1.35%                                                       | 92,200.52                                          | 6.82                                                      | 6.96                                                      | 7.12                                                      |
| A (Mdis) USD                                                   | 1.35%                                                       | 14,513,545.63                                      | 7.98                                                      | 8.00                                                      | 8.07                                                      |
| A (Mdis-pc) HKD*                                               | 1.35%                                                       | 782.97                                             | 10.22                                                     | —                                                         | —                                                         |
| A (Mdis-pc) SGD-H1 (hedged)*                                   | 1.35%                                                       | 152.15                                             | 10.10                                                     | —                                                         | —                                                         |
| A (Mdis-pc) USD*                                               | 1.35%                                                       | 1,104,695.30                                       | 10.03                                                     | —                                                         | —                                                         |
| A (Qdis) PLN-H1 (hedged)                                       | 1.35%                                                       | 471,786.25                                         | 8.39                                                      | 8.36                                                      | 8.23                                                      |
| C (acc) USD                                                    | 1.95%                                                       | 1,515,271.36                                       | 10.42                                                     | 9.94                                                      | 9.57                                                      |
| C (Mdis) USD                                                   | 1.95%                                                       | 3,262,926.02                                       | 7.55                                                      | 7.61                                                      | 7.73                                                      |
| F (Mdis) USD                                                   | 2.35%                                                       | 4,404,564.51                                       | 7.80                                                      | 7.88                                                      | 8.03                                                      |
| F (Mdis-pc) USD*                                               | 2.35%                                                       | 3,143,437.65                                       | 9.94                                                      | —                                                         | —                                                         |
| I (acc) EUR-H1 (hedged)                                        | 0.81%                                                       | 254,087.41                                         | 11.08                                                     | 10.64                                                     | 10.47                                                     |
| I (acc) USD                                                    | 0.81%                                                       | 97,798.98                                          | 17.94                                                     | 16.92                                                     | 16.12                                                     |
| I (Ydis) USD <sup>2</sup>                                      | —                                                           | —                                                  | —                                                         | 7.75                                                      | 7.77                                                      |
| N (acc) EUR-H1 (hedged)                                        | 2.09%                                                       | 431,242.40                                         | 9.84                                                      | 9.57                                                      | 9.53                                                      |
| N (acc) USD                                                    | 2.09%                                                       | 3,296,869.96                                       | 12.01                                                     | 11.47                                                     | 11.07                                                     |
| N (Mdis) EUR-H1 (hedged)                                       | 2.09%                                                       | 1,828,723.09                                       | 5.55                                                      | 5.70                                                      | 5.98                                                      |
| W (acc) EUR                                                    | 0.85%                                                       | 27,267.92                                          | 11.11                                                     | 10.29                                                     | 10.23                                                     |
| W (acc) USD                                                    | 0.85%                                                       | 2,247,010.92                                       | 11.25                                                     | 10.62                                                     | 10.12                                                     |
| W (Mdis) USD                                                   | 0.85%                                                       | 300,324.21                                         | 8.11                                                      | 8.09                                                      | 8.13                                                      |
| Y (Mdis) USD                                                   | 0.07%                                                       | 1,133,787.89                                       | 8.51                                                      | 8.42                                                      | 8.39                                                      |
| Z (acc) USD                                                    | 1.10%                                                       | 604,074.65                                         | 14.89                                                     | 14.09                                                     | 13.45                                                     |
| <b>Franklin Technology Fund - USD</b>                          |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CHF-H1 (hedged)                                        | 1.80%                                                       | 290,845.08                                         | 11.88                                                     | 9.38                                                      | 7.74                                                      |
| A (acc) EUR                                                    | 1.80%                                                       | 40,358,781.78                                      | 45.17                                                     | 33.53                                                     | 27.06                                                     |
| A (acc) EUR-H1 (hedged)                                        | 1.80%                                                       | 5,782,748.75                                       | 23.66                                                     | 18.24                                                     | 14.91                                                     |
| A (acc) HKD                                                    | 1.80%                                                       | 7,083,813.91                                       | 63.42                                                     | 48.14                                                     | 37.36                                                     |
| A (acc) JPY*                                                   | 1.82%                                                       | 6,306.63                                           | 1,094.79                                                  | —                                                         | —                                                         |
| A (acc) RMB-H1 (hedged)                                        | 1.80%                                                       | 17,432,657.09                                      | 11.99                                                     | 9.29                                                      | 7.45                                                      |
| A (acc) SGD-H1 (hedged)                                        | 1.80%                                                       | 12,778,302.47                                      | 24.78                                                     | 19.11                                                     | 15.21                                                     |
| A (acc) USD                                                    | 1.80%                                                       | 105,119,917.31                                     | 48.27                                                     | 36.51                                                     | 28.30                                                     |
| C (acc) USD                                                    | 2.38%                                                       | 2,265,654.98                                       | 90.65                                                     | 68.96                                                     | 53.75                                                     |
| F (acc) USD                                                    | 2.80%                                                       | 2,583,761.55                                       | 21.27                                                     | 16.25                                                     | 12.72                                                     |
| G (acc) EUR                                                    | 2.40%                                                       | 9,572.28                                           | 21.66                                                     | 16.18                                                     | 13.14                                                     |
| I (acc) EUR                                                    | 0.85%                                                       | 9,889,569.82                                       | 88.80                                                     | 65.30                                                     | 52.20                                                     |
| I (acc) EUR-H1 (hedged)                                        | 0.85%                                                       | 2,155,931.00                                       | 12.57                                                     | 9.59                                                      | 7.76                                                      |
| I (acc) USD                                                    | 0.85%                                                       | 15,587,266.45                                      | 70.74                                                     | 53.00                                                     | 40.68                                                     |
| I (Ydis) EUR                                                   | 0.85%                                                       | 1,289,354.89                                       | 29.31                                                     | 21.55                                                     | 17.23                                                     |
| N (acc) EUR                                                    | 2.55%                                                       | 13,734,302.08                                      | 36.37                                                     | 27.20                                                     | 22.12                                                     |
| N (acc) EUR-H1 (hedged)*                                       | 2.57%                                                       | 93.11                                              | 10.08                                                     | —                                                         | —                                                         |
| N (acc) PLN-H1 (hedged)                                        | 2.55%                                                       | 3,267,949.34                                       | 20.12                                                     | 15.31                                                     | 12.07                                                     |
| N (acc) USD                                                    | 2.55%                                                       | 9,743,081.10                                       | 38.90                                                     | 29.64                                                     | 23.14                                                     |
| W (acc) CHF-H1 (hedged)                                        | 0.90%                                                       | 479,985.30                                         | 15.82                                                     | 12.38                                                     | 10.12                                                     |
| W (acc) EUR                                                    | 0.90%                                                       | 1,453,917.57                                       | 78.18                                                     | 57.52                                                     | 46.00                                                     |
| W (acc) EUR-H1 (hedged)                                        | 0.90%                                                       | 2,347,721.40                                       | 23.93                                                     | 18.29                                                     | 14.83                                                     |
| W (acc) USD                                                    | 0.90%                                                       | 7,280,949.19                                       | 59.80                                                     | 44.82                                                     | 34.42                                                     |
| X (acc) EUR                                                    | 0.15%                                                       | 2,732,240.44                                       | 15.54                                                     | 11.35                                                     | 9.01                                                      |
| X (acc) USD                                                    | 0.15%                                                       | 155,411.67                                         | 64.37                                                     | 47.90                                                     | 36.51                                                     |
| Y (acc) USD*                                                   | —                                                           | 100.00                                             | 10.85                                                     | —                                                         | —                                                         |
| Z (acc) USD                                                    | 1.20%                                                       | 378,118.49                                         | 72.26                                                     | 54.33                                                     | 41.84                                                     |
| <b>Franklin U.S. Dollar Short-Term Money Market Fund - USD</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) USD                                                    | 0.25%                                                       | 43,746,311.72                                      | 13.15                                                     | 12.50                                                     | 12.07                                                     |
| A (Mdis) USD                                                   | 0.25%                                                       | 22,867,384.97                                      | 9.83                                                      | 9.83                                                      | 9.78                                                      |
| AX (acc) USD                                                   | 0.65%                                                       | 16,798,037.53                                      | 10.78                                                     | 10.28                                                     | 9.97                                                      |
| C (acc) USD                                                    | 1.24%                                                       | 1,024,894.98                                       | 10.41                                                     | 9.99                                                      | 9.74                                                      |
| F (Mdis) USD                                                   | 1.25%                                                       | 569,820.99                                         | 10.17                                                     | 10.01                                                     | 9.76                                                      |
| N (acc) USD                                                    | 1.15%                                                       | 6,970,926.97                                       | 11.05                                                     | 10.60                                                     | 10.32                                                     |
| W (acc) USD                                                    | 0.20%                                                       | 2,413,518.72                                       | 11.43                                                     | 10.85                                                     | 10.47                                                     |
| Y (acc) USD                                                    | 0.06%                                                       | 100.00                                             | 10.96                                                     | 10.14                                                     | —                                                         |
| <b>Franklin U.S. Government Fund - USD</b>                     |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR-H1 (hedged)                                        | 1.21%                                                       | 2,130,542.66                                       | 8.01                                                      | 8.09                                                      | 8.54                                                      |
| A (acc) HKD                                                    | 1.20%                                                       | 2,889,674.38                                       | 10.87                                                     | 10.83                                                     | 11.10                                                     |
| A (acc) PLN-H1 (hedged)                                        | 1.20%                                                       | 4,483,939.65                                       | 10.02                                                     | 9.91                                                      | —                                                         |

## Statistical Information

|                                                        | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|--------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Franklin U.S. Government Fund - USD (continued)</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) USD                                            | 1.22%                                                       | 7,603,377.35                                       | 10.52                                                     | 10.44                                                     | 10.68                                                     |
| A (Mdis) AUD-H1 (hedged)*                              | 1.14%                                                       | 179,660.78                                         | 9.93                                                      | —                                                         | —                                                         |
| A (Mdis) HKD                                           | 1.21%                                                       | 11,571,365.68                                      | 7.53                                                      | 7.79                                                      | 8.28                                                      |
| A (Mdis-pc) HKD*                                       | 1.26%                                                       | 780.75                                             | 9.92                                                      | —                                                         | —                                                         |
| A (Mdis) JPY-H1 (hedged)*                              | 1.12%                                                       | 112,720,642.71                                     | 9.80                                                      | —                                                         | —                                                         |
| A (Mdis) RMB-H1 (hedged)*                              | 1.12%                                                       | 81,175.04                                          | 9.90                                                      | —                                                         | —                                                         |
| A (Mdis) USD                                           | 1.22%                                                       | 47,122,958.82                                      | 7.08                                                      | 7.30                                                      | 7.74                                                      |
| A (Mdis-pc) USD*                                       | 1.26%                                                       | 100.00                                             | 9.92                                                      | —                                                         | —                                                         |
| AX (acc) USD                                           | 1.44%                                                       | 1,267,298.29                                       | 14.55                                                     | 14.47                                                     | 14.83                                                     |
| B (Mdis) USD <sup>a</sup>                              | —                                                           | —                                                  | —                                                         | 6.99                                                      | 7.39                                                      |
| C (acc) USD                                            | 2.05%                                                       | 1,916,968.92                                       | 12.11                                                     | 12.12                                                     | 12.50                                                     |
| F (Mdis) USD                                           | 2.27%                                                       | 1,476,682.27                                       | 7.49                                                      | 7.81                                                      | 8.36                                                      |
| I (acc) EUR-H1 (hedged)                                | 0.59%                                                       | 4,183,632.94                                       | 8.99                                                      | 9.03                                                      | 9.48                                                      |
| I (acc) USD                                            | 0.59%                                                       | 4,092,107.55                                       | 13.92                                                     | 13.73                                                     | 13.95                                                     |
| I (Mdis) JPY-H1 (hedged)                               | 0.59%                                                       | 101.28                                             | 600.32                                                    | 654.56                                                    | 725.29                                                    |
| I (Mdis) USD                                           | 0.59%                                                       | 3,869,342.67                                       | 7.75                                                      | 7.94                                                      | 8.37                                                      |
| N (acc) USD                                            | 1.98%                                                       | 5,357,238.55                                       | 12.81                                                     | 12.81                                                     | 13.19                                                     |
| N (Mdis) USD                                           | 1.98%                                                       | 1,138,157.29                                       | 6.81                                                      | 7.08                                                      | 7.55                                                      |
| S (acc) EUR-H1 (hedged)                                | 0.25%                                                       | 3,753,066.45                                       | 9.02                                                      | 9.03                                                      | 9.43                                                      |
| W (acc) USD                                            | 0.69%                                                       | 2,611,579.95                                       | 10.41                                                     | 10.28                                                     | 10.45                                                     |
| W (Mdis) USD                                           | 0.69%                                                       | 647,389.30                                         | 7.60                                                      | 7.81                                                      | 8.23                                                      |
| X (acc) USD                                            | 0.15%                                                       | 105.38                                             | 11.19                                                     | 10.97                                                     | 11.09                                                     |
| Z (acc) USD                                            | 0.94%                                                       | 267,849.74                                         | 11.40                                                     | 11.28                                                     | 11.50                                                     |
| Z (Mdis) USD                                           | 0.95%                                                       | 5,460.56                                           | 7.60                                                      | 7.82                                                      | 8.27                                                      |
| <b>Franklin U.S. Low Duration Fund - USD</b>           |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                            | 1.15%                                                       | 473,494.87                                         | 12.12                                                     | 11.37                                                     | 11.62                                                     |
| A (acc) EUR-H1 (hedged)                                | 1.15%                                                       | 1,996,929.51                                       | 9.21                                                      | 8.95                                                      | 9.03                                                      |
| A (acc) USD                                            | 1.15%                                                       | 4,898,221.81                                       | 11.56                                                     | 11.05                                                     | 10.85                                                     |
| A (Mdis) USD                                           | 1.15%                                                       | 1,602,820.21                                       | 9.40                                                      | 9.29                                                      | 9.29                                                      |
| AX (acc) USD                                           | 1.35%                                                       | 420,015.02                                         | 12.96                                                     | 12.41                                                     | 12.21                                                     |
| C (acc) USD                                            | 2.05%                                                       | 414,645.00                                         | 10.07                                                     | 9.71                                                      | 9.62                                                      |
| C (Mdis) USD                                           | 2.08%                                                       | 804,961.68                                         | 9.46                                                      | 9.36                                                      | 9.28                                                      |
| I (acc) EUR-H1 (hedged)                                | 0.59%                                                       | 8,831,954.39                                       | 10.14                                                     | 9.79                                                      | 9.82                                                      |
| I (acc) USD                                            | 0.59%                                                       | 825,819.08                                         | 14.62                                                     | 13.89                                                     | 13.56                                                     |
| N (Mdis) USD                                           | 1.85%                                                       | 1,411,967.41                                       | 9.42                                                      | 9.32                                                      | 9.28                                                      |
| W (acc) USD                                            | 0.67%                                                       | 375,179.11                                         | 11.09                                                     | 10.54                                                     | 10.30                                                     |
| W (Mdis) USD                                           | 0.67%                                                       | 11,418.23                                          | 9.52                                                      | 9.41                                                      | 9.41                                                      |
| Y (Mdis) USD                                           | 0.07%                                                       | 3,994,312.00                                       | 9.55                                                      | 9.44                                                      | 9.43                                                      |
| Z (acc) USD                                            | 0.85%                                                       | 16,850.09                                          | 11.19                                                     | 10.66                                                     | 10.44                                                     |
| <b>Franklin U.S. Opportunities Fund - USD</b>          |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CHF-H1 (hedged)                                | 1.80%                                                       | 175,766.22                                         | 38.57                                                     | 30.60                                                     | 27.08                                                     |
| A (acc) EUR                                            | 1.80%                                                       | 13,485,909.88                                      | 31.33                                                     | 23.40                                                     | 20.37                                                     |
| A (acc) EUR-H1 (hedged)                                | 1.80%                                                       | 12,260,862.03                                      | 19.16                                                     | 14.86                                                     | 13.01                                                     |
| A (acc) HKD                                            | 1.80%                                                       | 2,953,942.59                                       | 45.52                                                     | 34.77                                                     | 29.10                                                     |
| A (acc) NOK-H1 (hedged)                                | 1.80%                                                       | 421,792.36                                         | 29.24                                                     | 22.58                                                     | 19.82                                                     |
| A (acc) RMB-H1 (hedged)                                | 1.80%                                                       | 238,420.99                                         | 321.25                                                    | 250.28                                                    | 216.02                                                    |
| A (acc) SEK-H1 (hedged)                                | 1.80%                                                       | 778,864.15                                         | 37.32                                                     | 29.04                                                     | 25.68                                                     |
| A (acc) SGD                                            | 1.80%                                                       | 8,288,072.28                                       | 40.41                                                     | 30.67                                                     | 26.34                                                     |
| A (acc) SGD-H1 (hedged)                                | 1.80%                                                       | 15,002,208.56                                      | 47.47                                                     | 36.79                                                     | 31.47                                                     |
| A (acc) USD                                            | 1.80%                                                       | 94,437,282.82                                      | 33.52                                                     | 25.50                                                     | 21.32                                                     |
| A (Ydis) EUR                                           | 1.80%                                                       | 1,970,600.47                                       | 31.90                                                     | 23.82                                                     | 20.74                                                     |
| A (Ydis) GBP                                           | 1.80%                                                       | 393,410.26                                         | 26.48                                                     | 20.06                                                     | 17.49                                                     |
| AS (acc) SGD                                           | 1.70%                                                       | 8,437,293.65                                       | 27.15                                                     | 20.58                                                     | 17.66                                                     |
| B (acc) USD <sup>a</sup>                               | —                                                           | —                                                  | —                                                         | 18.88                                                     | 15.93                                                     |
| C (acc) USD                                            | 2.38%                                                       | 3,841,688.79                                       | 51.92                                                     | 39.73                                                     | 33.40                                                     |
| F (acc) USD                                            | 2.80%                                                       | 883,763.40                                         | 23.76                                                     | 18.26                                                     | 15.41                                                     |
| I (acc) EUR                                            | 0.85%                                                       | 2,533,010.60                                       | 85.10                                                     | 62.95                                                     | 54.29                                                     |
| I (acc) EUR-H1 (hedged)                                | 0.85%                                                       | 464,334.59                                         | 51.50                                                     | 39.53                                                     | 34.29                                                     |
| I (acc) PLN-H1 (hedged)                                | 0.85%                                                       | 317.93                                             | 11.87                                                     | 8.95                                                      | 7.41                                                      |



## Statistical Information

|                                                              | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|--------------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Franklin U.S. Opportunities Fund - USD (continued)</b>    |                                                             |                                                    |                                                           |                                                           |                                                           |
| I (acc) USD                                                  | 0.85%                                                       | 8,090,020.86                                       | 91.17                                                     | 68.72                                                     | 56.88                                                     |
| N (acc) EUR                                                  | 2.55%                                                       | 2,504,241.60                                       | 59.68                                                     | 44.91                                                     | 39.38                                                     |
| N (acc) EUR-H1 (hedged)                                      | 2.55%                                                       | 731,097.97                                         | 32.72                                                     | 25.57                                                     | 22.58                                                     |
| N (acc) PLN-H1 (hedged)                                      | 2.55%                                                       | 6,261,272.65                                       | 54.58                                                     | 41.73                                                     | 35.20                                                     |
| N (acc) USD                                                  | 2.55%                                                       | 4,657,054.22                                       | 64.02                                                     | 49.08                                                     | 41.33                                                     |
| S (acc) EUR                                                  | 0.75%                                                       | 9,176,079.84                                       | 19.99                                                     | 14.77                                                     | 12.73                                                     |
| S (acc) EUR-H1 (hedged)                                      | 0.75%                                                       | 370,443.99                                         | 17.20                                                     | 13.21                                                     | 11.30                                                     |
| S (acc) USD                                                  | 0.75%                                                       | 104,229.23                                         | 24.13                                                     | 18.17                                                     | 15.02                                                     |
| W (acc) EUR                                                  | 0.90%                                                       | 384,243.30                                         | 47.03                                                     | 34.81                                                     | 30.03                                                     |
| W (acc) EUR-H1 (hedged)                                      | 0.90%                                                       | 246,839.78                                         | 22.49                                                     | 17.27                                                     | 15.12                                                     |
| W (acc) SGD                                                  | 0.90%                                                       | 1,303.49                                           | 10.71                                                     | 8.05                                                      | 6.86                                                      |
| W (acc) USD                                                  | 0.90%                                                       | 6,702,035.14                                       | 49.68                                                     | 37.46                                                     | 31.03                                                     |
| X (Ydis) USD                                                 | 0.24%                                                       | 2,506,953.40                                       | 51.91                                                     | 38.98                                                     | 32.11                                                     |
| Y (acc) USD <sup>*</sup>                                     | —                                                           | 100.00                                             | 10.79                                                     | —                                                         | —                                                         |
| Y (Mdis) USD                                                 | 0.04%                                                       | 37,521.25                                          | 29.77                                                     | 22.32                                                     | 18.42                                                     |
| Z (acc) USD                                                  | 1.20%                                                       | 731,552.58                                         | 60.24                                                     | 45.56                                                     | 37.84                                                     |
| <b>Martin Currie UK Equity Income Fund - GBP<sup>1</sup></b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) GBP                                                  | 1.47%                                                       | 190.84                                             | 10.29                                                     | 9.40                                                      | —                                                         |
| A (acc) USD                                                  | 1.75%                                                       | 32,508.03                                          | 13.70                                                     | 12.59                                                     | 11.60                                                     |
| A (Mdis) GBP                                                 | 1.75%                                                       | 17,953.07                                          | 11.78                                                     | 11.30                                                     | 11.37                                                     |
| A (Qdis) GBP                                                 | 1.75%                                                       | 34,775.28                                          | 11.88                                                     | 11.41                                                     | 11.48                                                     |
| A (Qdis) USD                                                 | 1.75%                                                       | 34,040.22                                          | 11.83                                                     | 11.41                                                     | 10.87                                                     |
| A (Ydis) GBP                                                 | 1.75%                                                       | 20,555.59                                          | 12.30                                                     | 11.79                                                     | 11.89                                                     |
| C (acc) USD                                                  | 2.38%                                                       | 23,078.67                                          | 13.39                                                     | 12.38                                                     | 11.47                                                     |
| I (Ydis) GBP                                                 | 0.60%                                                       | 17,953.07                                          | 12.84                                                     | 12.17                                                     | 12.14                                                     |
| N (acc) USD                                                  | 2.55%                                                       | 26,208.56                                          | 13.30                                                     | 12.32                                                     | 11.43                                                     |
| P2 (Qdis) GBP <sup>1</sup>                                   | 0.40%                                                       | 1,425,446.23                                       | 9.96                                                      | 9.42                                                      | —                                                         |
| P2 (Qdis) USD <sup>1</sup>                                   | 0.40%                                                       | 100.00                                             | 10.12                                                     | 9.62                                                      | —                                                         |
| W (acc) GBP                                                  | 0.65%                                                       | 59,191.81                                          | 14.53                                                     | 13.15                                                     | 12.49                                                     |
| W (acc) USD                                                  | 0.65%                                                       | 49,013.42                                          | 14.29                                                     | 12.99                                                     | 11.83                                                     |
| W (Qdis) GBP                                                 | 0.65%                                                       | 505,795.92                                         | 12.40                                                     | 11.77                                                     | 11.72                                                     |
| W (Qdis) USD                                                 | 0.65%                                                       | 28,053.67                                          | 12.19                                                     | 11.63                                                     | 11.08                                                     |
| W (Ydis) GBP                                                 | 0.65%                                                       | 17,953.07                                          | 12.83                                                     | 12.16                                                     | 12.13                                                     |
| <b>Templeton All China Equity Fund - USD</b>                 |                                                             |                                                    |                                                           |                                                           |                                                           |
| S (acc) USD                                                  | 1.25%                                                       | 400,000.00                                         | 4.76                                                      | 5.56                                                      | 7.62                                                      |
| <b>Templeton Asia Equity Total Return Fund - USD</b>         |                                                             |                                                    |                                                           |                                                           |                                                           |
| S (acc) USD                                                  | 1.05%                                                       | 800,000.00                                         | 10.00                                                     | 9.61                                                      | 9.54                                                      |
| <b>Templeton Asian Bond Fund - USD</b>                       |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CHF-H1 (hedged)                                      | 1.47%                                                       | 237,361.76                                         | 7.10                                                      | 7.75                                                      | 8.15                                                      |
| A (acc) EUR                                                  | 1.47%                                                       | 766,095.90                                         | 17.07                                                     | 17.54                                                     | 18.35                                                     |
| A (acc) EUR-H1 (hedged)                                      | 1.47%                                                       | 763,495.24                                         | 8.93                                                      | 9.53                                                      | 9.92                                                      |
| A (acc) USD                                                  | 1.47%                                                       | 2,040,499.77                                       | 15.12                                                     | 15.83                                                     | 15.90                                                     |
| A (Mdis) AUD-H1 (hedged)                                     | 1.42%                                                       | 268,783.72                                         | 5.14                                                      | 5.70                                                      | 6.14                                                      |
| A (Mdis) EUR                                                 | 1.47%                                                       | 637,381.90                                         | 6.85                                                      | 7.36                                                      | 8.05                                                      |
| A (Mdis) SGD                                                 | 1.47%                                                       | 50,114.82                                          | 5.57                                                      | 6.08                                                      | 6.55                                                      |
| A (Mdis) SGD-H1 (hedged)                                     | 1.46%                                                       | 84,618.98                                          | 5.04                                                      | 5.62                                                      | 5.98                                                      |
| A (Mdis) USD                                                 | 1.47%                                                       | 2,179,051.34                                       | 7.33                                                      | 8.01                                                      | 8.42                                                      |
| C (Mdis) USD                                                 | 2.24%                                                       | 147,079.51                                         | 6.81                                                      | 7.51                                                      | 7.95                                                      |
| I (acc) CHF-H1 (hedged)                                      | 0.88%                                                       | 1,000.00                                           | 7.79                                                      | 8.46                                                      | 8.72                                                      |
| I (acc) EUR                                                  | 0.91%                                                       | 38,215.36                                          | 15.63                                                     | 15.97                                                     | 16.62                                                     |
| I (acc) EUR-H1 (hedged)                                      | 1.04%                                                       | 8,635.01                                           | 8.74                                                      | 9.29                                                      | 9.63                                                      |
| I (acc) USD                                                  | 0.91%                                                       | 96,931.76                                          | 16.75                                                     | 17.44                                                     | 17.43                                                     |
| I (Mdis) EUR                                                 | 0.88%                                                       | 20,936.00                                          | 7.50                                                      | 8.00                                                      | 8.71                                                      |
| I (Ydis) EUR-H1 (hedged)                                     | 0.86%                                                       | 151.11                                             | 4.79                                                      | 5.30                                                      | 5.76                                                      |
| N (acc) EUR                                                  | 2.16%                                                       | 232,348.37                                         | 14.97                                                     | 15.50                                                     | 16.33                                                     |
| N (acc) USD                                                  | 2.17%                                                       | 168,914.86                                         | 13.27                                                     | 13.99                                                     | 14.15                                                     |
| N (Mdis) USD                                                 | 2.17%                                                       | 416,179.83                                         | 6.87                                                      | 7.57                                                      | 8.00                                                      |
| W (acc) EUR                                                  | 0.51%                                                       | 89.41                                              | 8.99                                                      | 9.15                                                      | 9.50                                                      |
| W (acc) EUR-H1 (hedged)                                      | 0.90%                                                       | 22,727.34                                          | 7.80                                                      | 8.28                                                      | 8.57                                                      |
| W (Mdis) USD                                                 | 0.90%                                                       | 49,104.67                                          | 5.72                                                      | 6.22                                                      | 6.50                                                      |
| Y (Mdis) USD <sup>2</sup>                                    | —                                                           | —                                                  | —                                                         | 7.46                                                      | 7.72                                                      |

## Statistical Information

|                                                     | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|-----------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Templeton Asian Bond Fund - USD (continued)</b>  |                                                             |                                                    |                                                           |                                                           |                                                           |
| Z (acc) USD                                         | 1.17%                                                       | 112,992.50                                         | 10.29                                                     | 10.75                                                     | 10.76                                                     |
| <b>Templeton Asian Growth Fund - USD</b>            |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CHF-H1 (hedged)                             | 2.17%                                                       | 423,335.01                                         | 10.07                                                     | 9.80                                                      | 10.55                                                     |
| A (acc) CZK-H1 (hedged)                             | 2.17%                                                       | 1,422,440.70                                       | 101.92                                                    | 94.74                                                     | 96.72                                                     |
| A (acc) EUR                                         | 2.17%                                                       | 5,659,212.64                                       | 34.29                                                     | 31.38                                                     | 33.43                                                     |
| A (acc) EUR-H1 (hedged)                             | 2.17%                                                       | 1,291,018.59                                       | 20.17                                                     | 19.18                                                     | 20.53                                                     |
| A (acc) HKD                                         | 2.17%                                                       | 6,729,592.17                                       | 11.07                                                     | 10.36                                                     | 10.61                                                     |
| A (acc) RMB-H1 (hedged)                             | 2.17%                                                       | 101,778.88                                         | 135.62                                                    | 129.74                                                    | 136.95                                                    |
| A (acc) SGD                                         | 2.17%                                                       | 4,925,599.30                                       | 9.47                                                      | 8.80                                                      | 9.25                                                      |
| A (acc) SGD-H1 (hedged)                             | 2.17%                                                       | 62,624.43                                          | 11.55                                                     | 10.99                                                     | 11.49                                                     |
| A (acc) USD                                         | 2.17%                                                       | 15,111,469.31                                      | 36.78                                                     | 34.30                                                     | 35.09                                                     |
| A (Ydis) EUR                                        | 2.17%                                                       | 1,906,088.01                                       | 31.20                                                     | 28.55                                                     | 30.43                                                     |
| A (Ydis) GBP                                        | 2.17%                                                       | 166,378.17                                         | 26.43                                                     | 24.53                                                     | 26.19                                                     |
| A (Ydis) USD                                        | 2.17%                                                       | 18,058,656.57                                      | 33.41                                                     | 31.15                                                     | 31.87                                                     |
| C (acc) USD                                         | 2.75%                                                       | 352,553.95                                         | 29.64                                                     | 27.80                                                     | 28.61                                                     |
| F (acc) USD                                         | 3.16%                                                       | 133,367.37                                         | 10.18                                                     | 9.59                                                      | 9.91                                                      |
| I (acc) CHF-H1 (hedged)                             | 1.19%                                                       | 50,600.00                                          | 9.37                                                      | 9.03                                                      | 9.63                                                      |
| I (acc) EUR                                         | 1.15%                                                       | 2,620,996.44                                       | 38.40                                                     | 34.79                                                     | 36.70                                                     |
| I (acc) EUR-H1 (hedged)                             | 1.16%                                                       | 410,840.01                                         | 19.56                                                     | 18.42                                                     | 19.52                                                     |
| I (acc) USD                                         | 1.17%                                                       | 485,021.27                                         | 41.10                                                     | 37.95                                                     | 38.44                                                     |
| I (Ydis) EUR-H2 (hedged)                            | 1.14%                                                       | 5,053,341.58                                       | 6.12                                                      | 5.64                                                      | 5.79                                                      |
| N (acc) EUR                                         | 2.66%                                                       | 660,888.81                                         | 44.86                                                     | 41.26                                                     | 44.18                                                     |
| N (acc) EUR-H1 (hedged)                             | 2.66%                                                       | 440,065.86                                         | 26.32                                                     | 25.15                                                     | 27.06                                                     |
| N (acc) HUF                                         | 2.67%                                                       | 1,801,396.95                                       | 198.17                                                    | 172.02                                                    | 196.12                                                    |
| N (acc) PLN-H1 (hedged)                             | 2.66%                                                       | 3,647,131.99                                       | 13.44                                                     | 12.57                                                     | 12.89                                                     |
| N (acc) USD                                         | 2.66%                                                       | 1,216,902.89                                       | 48.04                                                     | 45.02                                                     | 46.29                                                     |
| W (acc) EUR                                         | 1.21%                                                       | 296,676.97                                         | 14.01                                                     | 12.70                                                     | 13.40                                                     |
| W (acc) EUR-H1 (hedged)                             | 1.22%                                                       | 11,079.55                                          | 9.59                                                      | 9.03                                                      | 9.37                                                      |
| W (acc) GBP                                         | 1.22%                                                       | 74,664.16                                          | 16.53                                                     | 15.20                                                     | 16.08                                                     |
| W (acc) USD                                         | 1.22%                                                       | 918,475.28                                         | 13.42                                                     | 12.40                                                     | 12.56                                                     |
| W (Ydis) EUR                                        | 1.22%                                                       | 219,563.57                                         | 14.11                                                     | 12.82                                                     | 13.55                                                     |
| Y (Mdis) USD                                        | 0.05%                                                       | 184,921.76                                         | 11.15                                                     | 10.35                                                     | 10.51                                                     |
| Z (acc) USD                                         | 1.67%                                                       | 53,619.03                                          | 14.91                                                     | 13.83                                                     | 14.07                                                     |
| Z (Ydis) EUR-H1 (hedged)                            | 1.65%                                                       | 904.83                                             | 9.95                                                      | 9.40                                                      | 10.01                                                     |
| Z (Ydis) USD                                        | 1.67%                                                       | 55,550.37                                          | 10.71                                                     | 9.94                                                      | 10.12                                                     |
| <b>Templeton Asian Smaller Companies Fund - USD</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                         | 2.19%                                                       | 2,441,211.45                                       | 79.37                                                     | 67.57                                                     | 66.06                                                     |
| A (acc) SGD                                         | 2.19%                                                       | 86,506.76                                          | 57.74                                                     | 49.95                                                     | 48.20                                                     |
| A (acc) USD                                         | 2.19%                                                       | 2,598,791.93                                       | 62.30                                                     | 54.04                                                     | 50.73                                                     |
| A (Ydis) USD                                        | 2.19%                                                       | 1,438,797.70                                       | 60.62                                                     | 52.95                                                     | 49.71                                                     |
| F (acc) USD                                         | 3.20%                                                       | 94,790.66                                          | 13.21                                                     | 11.58                                                     | 10.98                                                     |
| I (acc) EUR                                         | 1.18%                                                       | 510,804.89                                         | 93.09                                                     | 78.49                                                     | 75.98                                                     |
| I (acc) USD                                         | 1.17%                                                       | 5,952,970.31                                       | 73.37                                                     | 62.99                                                     | 58.52                                                     |
| I (Ydis) USD                                        | 1.18%                                                       | 39,420.00                                          | 14.36                                                     | 12.57                                                     | 11.86                                                     |
| N (acc) EUR                                         | 2.69%                                                       | 631,110.09                                         | 29.14                                                     | 24.93                                                     | 24.50                                                     |
| N (acc) USD                                         | 2.69%                                                       | 795,405.41                                         | 21.99                                                     | 19.16                                                     | 18.08                                                     |
| S (acc) USD                                         | 0.90%                                                       | 26,466.19                                          | 14.94                                                     | 12.80                                                     | 11.85                                                     |
| W (acc) EUR                                         | 1.22%                                                       | 1,144,852.97                                       | 25.94                                                     | 21.87                                                     | 21.16                                                     |
| W (acc) USD                                         | 1.22%                                                       | 1,186,879.55                                       | 20.25                                                     | 17.39                                                     | 16.16                                                     |
| W (Ydis) EUR-H1 (hedged)                            | 1.22%                                                       | 63,480.00                                          | 9.95                                                      | 8.87                                                      | 8.73                                                      |
| W (Ydis) USD                                        | 1.22%                                                       | 760,336.23                                         | 12.66                                                     | 11.09                                                     | 10.46                                                     |
| X (Ydis) USD                                        | 0.26%                                                       | 344,821.81                                         | 17.66                                                     | 15.45                                                     | 14.60                                                     |
| Y (Mdis) USD <sup>□</sup>                           | —                                                           | —                                                  | —                                                         | 16.17                                                     | 15.37                                                     |
| <b>Templeton BRIC Fund - USD</b>                    |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                         | 2.47%                                                       | 2,634,782.28                                       | 21.24                                                     | 19.30                                                     | 19.92                                                     |
| A (acc) EUR-H1 (hedged)                             | 2.47%                                                       | 415,688.95                                         | 9.85                                                      | 9.30                                                      | 9.65                                                      |
| A (acc) HKD                                         | 2.47%                                                       | 73,976.35                                          | 10.33                                                     | 9.60                                                      | 9.53                                                      |
| A (acc) USD                                         | 2.47%                                                       | 14,931,037.31                                      | 18.80                                                     | 17.41                                                     | 17.25                                                     |

## Statistical Information

|                                                   | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|---------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Templeton BRIC Fund - USD (continued)</b>      |                                                             |                                                    |                                                           |                                                           |                                                           |
| C (acc) USD                                       | 3.04%                                                       | 193,779.91                                         | 16.86                                                     | 15.70                                                     | 15.65                                                     |
| I (acc) USD                                       | 1.44%                                                       | 27,321.97                                          | 22.90                                                     | 20.98                                                     | 20.59                                                     |
| N (acc) EUR                                       | 2.96%                                                       | 644,987.01                                         | 19.35                                                     | 17.67                                                     | 18.34                                                     |
| N (acc) USD                                       | 2.96%                                                       | 399,834.24                                         | 17.12                                                     | 15.93                                                     | 15.87                                                     |
| <b>Templeton China A-Shares Fund - USD</b>        |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) HKD                                       | 2.00%                                                       | 3,875.75                                           | 4.92                                                      | 5.64                                                      | 7.96                                                      |
| A (acc) SGD                                       | 2.00%                                                       | 666.03                                             | 4.98                                                      | 5.67                                                      | 8.20                                                      |
| A (acc) USD                                       | 2.00%                                                       | 121,059.54                                         | 4.89                                                      | 5.58                                                      | 7.86                                                      |
| I (acc) USD                                       | 1.15%                                                       | 500.00                                             | 5.03                                                      | 5.70                                                      | 7.96                                                      |
| W (acc) USD                                       | 1.25%                                                       | 1,518.37                                           | 5.01                                                      | 5.68                                                      | 7.95                                                      |
| Y (acc) USD                                       | 0.15%                                                       | 3,249,393.47                                       | 5.21                                                      | 5.84                                                      | 8.07                                                      |
| <b>Templeton China Fund - USD</b>                 |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) HKD                                       | 2.44%                                                       | 193,773.60                                         | 8.05                                                      | 9.48                                                      | 12.71                                                     |
| A (acc) SGD                                       | 2.44%                                                       | 2,395,916.50                                       | 5.89                                                      | 6.90                                                      | 9.49                                                      |
| A (acc) USD                                       | 2.44%                                                       | 10,729,380.71                                      | 17.65                                                     | 20.73                                                     | 27.75                                                     |
| A (Ydis) EUR                                      | 2.44%                                                       | 796,064.96                                         | 15.85                                                     | 18.27                                                     | 25.49                                                     |
| A (Ydis) GBP                                      | 2.44%                                                       | 26,935.52                                          | 13.39                                                     | 15.65                                                     | 21.87                                                     |
| C (acc) USD                                       | 3.02%                                                       | 412,322.48                                         | 11.85                                                     | 14.00                                                     | 18.84                                                     |
| F (acc) USD                                       | 3.44%                                                       | 1,004,080.60                                       | 6.03                                                      | 7.15                                                      | 9.67                                                      |
| I (acc) USD                                       | 1.36%                                                       | 718,001.73                                         | 23.45                                                     | 27.23                                                     | 36.05                                                     |
| I (Ydis) GBP                                      | 1.36%                                                       | 1,584.10                                           | 9.00                                                      | 10.41                                                     | 14.38                                                     |
| N (acc) USD                                       | 2.94%                                                       | 993,895.55                                         | 16.57                                                     | 19.57                                                     | 26.32                                                     |
| W (acc) EUR                                       | 1.40%                                                       | 42,787.01                                          | 10.24                                                     | 11.69                                                     | 16.13                                                     |
| W (acc) GBP                                       | 1.40%                                                       | 130,483.13                                         | 11.41                                                     | 13.21                                                     | 18.27                                                     |
| W (acc) USD                                       | 1.40%                                                       | 372,997.29                                         | 8.39                                                      | 9.76                                                      | 12.93                                                     |
| W (Ydis) EUR                                      | 1.40%                                                       | 480.14                                             | 9.37                                                      | 10.70                                                     | 14.76                                                     |
| X (acc) HKD                                       | 0.26%                                                       | 605,110.74                                         | 9.44                                                      | 10.88                                                     | 14.27                                                     |
| Z (acc) USD                                       | 1.94%                                                       | 37,664.26                                          | 7.53                                                      | 8.80                                                      | 11.72                                                     |
| <b>Templeton Eastern Europe Fund - EUR</b>        |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                       | 2.49%                                                       | 5,481,921.54                                       | 15.95                                                     | 11.28                                                     | 7.32                                                      |
| A (acc) EUR RC <sup>2</sup>                       | 6.18%                                                       | 4,947,736.41                                       | 0.18                                                      | 0.01                                                      | —                                                         |
| A (acc) USD                                       | 2.49%                                                       | 1,573,388.71                                       | 17.07                                                     | 12.30                                                     | 7.67                                                      |
| A (acc) USD RC <sup>2</sup>                       | 8.24%                                                       | 1,309,292.15                                       | 0.37                                                      | 0.01                                                      | —                                                         |
| A (Ydis) EUR                                      | 2.48%                                                       | 51,423.59                                          | 15.15                                                     | 11.16                                                     | 7.24                                                      |
| A (Ydis) EUR RC <sup>2</sup>                      | 6.25%                                                       | 42,977.34                                          | 0.18                                                      | 0.01                                                      | —                                                         |
| I (acc) EUR                                       | 1.37%                                                       | 628,978.03                                         | 12.84                                                     | 8.98                                                      | 5.76                                                      |
| I (acc) EUR RC <sup>2</sup>                       | 6.21%                                                       | 646,089.65                                         | 0.14                                                      | 0.01                                                      | —                                                         |
| N (acc) EUR                                       | 2.98%                                                       | 344,679.77                                         | 14.06                                                     | 10.00                                                     | 6.52                                                      |
| N (acc) EUR RC <sup>2</sup>                       | 4.88%                                                       | 308,368.70                                         | 0.10                                                      | 0.01                                                      | —                                                         |
| W (acc) EUR                                       | 1.49%                                                       | 691,328.37                                         | 7.96                                                      | 5.58                                                      | 3.58                                                      |
| W (acc) EUR RC <sup>2</sup>                       | 7.85%                                                       | 403,551.53                                         | 0.15                                                      | 0.01                                                      | —                                                         |
| X (acc) EUR                                       | 0.26%                                                       | 146,356.05                                         | 7.37                                                      | 5.10                                                      | 3.24                                                      |
| X (acc) EUR RC <sup>2</sup>                       | 8.06%                                                       | 146,356.05                                         | 0.15                                                      | 0.01                                                      | —                                                         |
| <b>Templeton Emerging Markets Bond Fund - USD</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CHF-H1 (hedged)                           | 1.83%                                                       | 89,934.47                                          | 8.31                                                      | 8.02                                                      | 7.86                                                      |
| A (acc) EUR-H1 (hedged)                           | 1.83%                                                       | 778,102.04                                         | 7.74                                                      | 7.30                                                      | 7.11                                                      |
| A (acc) NOK-H1 (hedged)                           | 1.83%                                                       | 405,291.73                                         | 9.36                                                      | 8.79                                                      | 8.57                                                      |
| A (acc) SEK-H1 (hedged)                           | 1.82%                                                       | 721,870.65                                         | 8.45                                                      | 7.99                                                      | 7.82                                                      |
| A (acc) USD                                       | 1.83%                                                       | 4,973,032.62                                       | 11.33                                                     | 10.49                                                     | 9.82                                                      |
| A (Bdis) CZK-H1 (hedged)                          | 1.83%                                                       | 1,922,484.81                                       | 61.80                                                     | 61.47                                                     | 62.06                                                     |
| A (Mdis) AUD-H1 (hedged)                          | 1.83%                                                       | 30,319,159.49                                      | 3.21                                                      | 3.30                                                      | 3.45                                                      |
| A (Mdis) EUR-H1 (hedged)*                         | 1.91%                                                       | 93.11                                              | 9.98                                                      | —                                                         | —                                                         |
| A (Mdis) HKD                                      | 1.83%                                                       | 51,882,660.41                                      | 3.64                                                      | 3.70                                                      | 3.75                                                      |
| A (Mdis) JPY-H1 (hedged)*                         | 1.91%                                                       | 157.75                                             | 996.75                                                    | —                                                         | —                                                         |
| A (Mdis) RMB-H1 (hedged)*                         | 1.91%                                                       | 715.47                                             | 9.97                                                      | —                                                         | —                                                         |
| A (Mdis) SGD-H1 (hedged)                          | 1.83%                                                       | 6,740,068.51                                       | 3.08                                                      | 3.18                                                      | 3.27                                                      |
| A (Mdis) USD                                      | 1.83%                                                       | 266,128,678.74                                     | 3.98                                                      | 4.03                                                      | 4.08                                                      |
| A (Mdis) ZAR-H1 (hedged)                          | 1.83%                                                       | 2,242,568.87                                       | 54.89                                                     | 54.12                                                     | 54.08                                                     |
| A (Qdis) EUR                                      | 1.83%                                                       | 15,871,892.86                                      | 6.47                                                      | 6.39                                                      | 6.78                                                      |
| A (Qdis) GBP                                      | 1.83%                                                       | 597,076.81                                         | 4.73                                                      | 4.73                                                      | 5.03                                                      |
| A (Qdis) USD                                      | 1.83%                                                       | 35,672,560.21                                      | 6.94                                                      | 6.96                                                      | 7.07                                                      |

## Statistical Information

|                                                               | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|---------------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Templeton Emerging Markets Bond Fund - USD (continued)</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (Ydis) EUR-H1 (hedged)                                      | 1.83%                                                       | 2,951,982.66                                       | 2.88                                                      | 2.92                                                      | 3.20                                                      |
| C (acc) USD                                                   | 2.41%                                                       | 527,403.96                                         | 22.54                                                     | 20.99                                                     | 19.75                                                     |
| F (Mdis) USD                                                  | 2.83%                                                       | 984,850.78                                         | 3.99                                                      | 4.08                                                      | 4.17                                                      |
| G (Mdis) EUR                                                  | 2.43%                                                       | 1,438.85                                           | 5.87                                                      | 5.86                                                      | 6.21                                                      |
| I (acc) CHF-H1 (hedged)                                       | 0.90%                                                       | 26,370.00                                          | 8.22                                                      | 7.86                                                      | 7.63                                                      |
| I (acc) EUR-H1 (hedged)                                       | 0.90%                                                       | 67,320.54                                          | 9.85                                                      | 9.19                                                      | 8.88                                                      |
| I (acc) SEK-H1 (hedged)                                       | 0.90%                                                       | 1,049.22                                           | 7.70                                                      | 7.21                                                      | 6.98                                                      |
| I (acc) USD                                                   | 0.90%                                                       | 7,998,427.14                                       | 23.58                                                     | 21.63                                                     | 20.04                                                     |
| I (Qdis) GBP-H1 (hedged)                                      | 0.90%                                                       | 317,670.45                                         | 3.51                                                      | 3.52                                                      | 3.66                                                      |
| I (Qdis) USD                                                  | 0.90%                                                       | 70,524.86                                          | 5.60                                                      | 5.58                                                      | 5.63                                                      |
| I (Ydis) EUR-H1 (hedged)                                      | 0.90%                                                       | 410.38                                             | 3.13                                                      | 3.14                                                      | 3.40                                                      |
| N (acc) USD                                                   | 2.33%                                                       | 786,554.45                                         | 27.51                                                     | 25.60                                                     | 24.07                                                     |
| N (Mdis) USD                                                  | 2.33%                                                       | 4,483,581.72                                       | 3.51                                                      | 3.57                                                      | 3.63                                                      |
| N (Qdis) PLN-H1 (hedged)                                      | 2.33%                                                       | 5,198,571.30                                       | 3.82                                                      | 3.86                                                      | 3.93                                                      |
| S (acc) USD                                                   | 0.78%                                                       | 150.74                                             | 10.07                                                     | 9.22                                                      | 8.52                                                      |
| W (acc) EUR-H1 (hedged)                                       | 0.95%                                                       | 21,937.48                                          | 7.69                                                      | 7.19                                                      | 6.95                                                      |
| W (acc) USD                                                   | 0.95%                                                       | 843,540.33                                         | 9.51                                                      | 8.72                                                      | 8.08                                                      |
| W (Qdis) EUR                                                  | 0.95%                                                       | 571,816.21                                         | 4.90                                                      | 4.80                                                      | 5.04                                                      |
| W (Qdis) GBP                                                  | 0.95%                                                       | 32,818.71                                          | 4.59                                                      | 4.55                                                      | 4.79                                                      |
| W (Qdis) GBP-H1 (hedged)                                      | 0.95%                                                       | 1,360,497.79                                       | 3.64                                                      | 3.65                                                      | 3.79                                                      |
| W (Qdis) USD                                                  | 0.95%                                                       | 1,211,774.57                                       | 3.61                                                      | 3.59                                                      | 3.63                                                      |
| W (Ydis) EUR-H1 (hedged)                                      | 0.95%                                                       | 39,208.43                                          | 4.15                                                      | 4.17                                                      | 4.52                                                      |
| Y (acc) USD <sup>a</sup>                                      | —                                                           | —                                                  | —                                                         | 7.86                                                      | 7.23                                                      |
| Y (Mdis) USD                                                  | 0.07%                                                       | 940,015.12                                         | 4.89                                                      | 4.86                                                      | 4.83                                                      |
| Z (acc) USD                                                   | 1.25%                                                       | 28,921.98                                          | 12.05                                                     | 11.09                                                     | 10.31                                                     |
| Z (Mdis) USD                                                  | 1.25%                                                       | 132,864.58                                         | 3.65                                                      | 3.67                                                      | 3.69                                                      |
| <b>Templeton Emerging Markets Dynamic Income Fund - USD</b>   |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                   | 1.85%                                                       | 1,410,804.52                                       | 14.26                                                     | 12.95                                                     | 12.38                                                     |
| A (acc) EUR-H1 (hedged)                                       | 1.85%                                                       | 578,279.52                                         | 8.29                                                      | 7.81                                                      | 7.50                                                      |
| A (acc) USD                                                   | 1.85%                                                       | 596,552.93                                         | 10.31                                                     | 9.54                                                      | 8.76                                                      |
| A (Mdis) HKD                                                  | 1.85%                                                       | 965,376.09                                         | 6.84                                                      | 6.73                                                      | 6.54                                                      |
| A (Mdis) SGD-H1 (hedged)                                      | 1.85%                                                       | 33,386.76                                          | 6.74                                                      | 6.73                                                      | 6.66                                                      |
| A (Mdis) USD                                                  | 1.85%                                                       | 478,918.57                                         | 6.88                                                      | 6.74                                                      | 6.55                                                      |
| A (Mdis-pc) HKD                                               | 1.85%                                                       | 119,210.57                                         | 7.85                                                      | 7.76                                                      | 7.57                                                      |
| A (Mdis-pc) USD                                               | 1.85%                                                       | 97,716.64                                          | 7.81                                                      | 7.68                                                      | 7.48                                                      |
| A (Qdis) USD                                                  | 1.85%                                                       | 1,145,166.13                                       | 6.21                                                      | 6.07                                                      | 5.90                                                      |
| A (Ydis) EUR                                                  | 1.85%                                                       | 2,224,641.31                                       | 8.98                                                      | 8.60                                                      | 8.71                                                      |
| A (Ydis) EUR-H1 (hedged)                                      | 1.85%                                                       | 485,368.01                                         | 5.12                                                      | 5.10                                                      | 5.20                                                      |
| C (acc) USD                                                   | 2.52%                                                       | 182,059.09                                         | 9.57                                                      | 8.92                                                      | 8.23                                                      |
| F (Mdis) USD                                                  | 2.91%                                                       | 21,445.76                                          | 7.84                                                      | 7.77                                                      | 7.62                                                      |
| G (acc) EUR-H1 (hedged)                                       | 2.48%                                                       | 1,796.41                                           | 9.13                                                      | 8.67                                                      | 8.36                                                      |
| I (acc) EUR                                                   | 0.95%                                                       | 804,857.37                                         | 15.99                                                     | 14.39                                                     | 13.63                                                     |
| I (acc) EUR-H1 (hedged)                                       | 0.95%                                                       | 121.79                                             | 8.78                                                      | 8.19                                                      | 7.79                                                      |
| N (acc) EUR-H1 (hedged)                                       | 2.35%                                                       | 969,020.36                                         | 7.77                                                      | 7.38                                                      | 7.11                                                      |
| N (acc) USD                                                   | 2.35%                                                       | 1,192,951.08                                       | 9.71                                                      | 9.03                                                      | 8.33                                                      |
| X (acc) USD                                                   | 0.30%                                                       | 16,734.80                                          | 12.91                                                     | 11.76                                                     | 10.63                                                     |
| Z (acc) USD                                                   | 1.35%                                                       | 16.32                                              | 10.86                                                     | 10.00                                                     | 9.13                                                      |
| <b>Templeton Emerging Markets Fund - USD</b>                  |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                   | 1.99%                                                       | 95,819.30                                          | 10.52                                                     | 9.43                                                      | 9.10                                                      |
| A (acc) EUR-H1 (hedged)                                       | 1.99%                                                       | 682,060.25                                         | 9.13                                                      | 8.50                                                      | 8.24                                                      |
| A (acc) HKD                                                   | 1.99%                                                       | 49,698.68                                          | 13.35                                                     | 12.23                                                     | 11.33                                                     |
| A (acc) SGD                                                   | 1.99%                                                       | 1,165,770.12                                       | 9.68                                                      | 8.81                                                      | 8.37                                                      |
| A (acc) USD                                                   | 1.99%                                                       | 4,428,578.52                                       | 45.87                                                     | 41.89                                                     | 38.73                                                     |
| A (Ydis) USD                                                  | 1.99%                                                       | 3,889,440.52                                       | 42.59                                                     | 39.71                                                     | 36.95                                                     |
| C (acc) USD                                                   | 2.57%                                                       | 149,868.57                                         | 36.79                                                     | 33.79                                                     | 31.42                                                     |
| G (acc) EUR                                                   | 2.57%                                                       | 3,633.17                                           | 11.28                                                     | 10.17                                                     | 9.85                                                      |
| I (acc) EUR-H1 (hedged)                                       | 1.15%                                                       | 2,548,275.16                                       | 10.29                                                     | 9.51                                                      | 9.13                                                      |
| I (acc) USD                                                   | 1.15%                                                       | 3,673,590.18                                       | 32.93                                                     | 29.82                                                     | 27.34                                                     |
| J (acc) USD                                                   | 0.60%                                                       | 9,526,220.95                                       | 9.09                                                      | 8.19                                                      | 7.47                                                      |

## Statistical Information

|                                                                  | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|------------------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Templeton Emerging Markets Fund - USD (continued)</b>         |                                                             |                                                    |                                                           |                                                           |                                                           |
| N (acc) EUR                                                      | 2.49%                                                       | 660,972.99                                         | 21.94                                                     | 19.76                                                     | 19.13                                                     |
| N (acc) USD                                                      | 2.49%                                                       | 2,810,047.26                                       | 23.48                                                     | 21.55                                                     | 20.02                                                     |
| W (acc) USD                                                      | 1.25%                                                       | 666,712.47                                         | 14.28                                                     | 12.94                                                     | 11.88                                                     |
| W (Ydis) EUR-H1 (hedged)                                         | 1.25%                                                       | 157.00                                             | 7.82                                                      | 7.43                                                      | 7.27                                                      |
| Y (Mdis) USD                                                     | 0.07%                                                       | 1,266,683.15                                       | 10.47                                                     | 9.72                                                      | 9.17                                                      |
| Z (acc) USD                                                      | 1.49%                                                       | 421,098.48                                         | 13.20                                                     | 11.98                                                     | 11.03                                                     |
| <b>Templeton Emerging Markets Local Currency Bond Fund - USD</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) USD                                                      | 1.80%                                                       | 106,736.90                                         | 8.08                                                      | 7.91                                                      | 7.48                                                      |
| A (Mdis) EUR-H1 (hedged)                                         | 1.80%                                                       | 31,014.64                                          | 4.18                                                      | 4.49                                                      | 4.70                                                      |
| A (Ydis) EUR                                                     | 1.80%                                                       | 75,476.36                                          | 5.88                                                      | 5.98                                                      | 6.46                                                      |
| C (acc) USD                                                      | 2.38%                                                       | 90,000.00                                          | 7.79                                                      | 7.67                                                      | 7.29                                                      |
| I (acc) EUR                                                      | 0.90%                                                       | 72,960.16                                          | 9.85                                                      | 9.38                                                      | 9.15                                                      |
| I (acc) EUR-H1 (hedged)                                          | 0.90%                                                       | 9,650.15                                           | 7.38                                                      | 7.28                                                      | 7.09                                                      |
| I (acc) NOK-H1 (hedged)                                          | 0.90%                                                       | 81,430.00                                          | 8.49                                                      | 8.36                                                      | 8.11                                                      |
| I (acc) SEK-H1 (hedged) <sup>2</sup>                             | —                                                           | —                                                  | —                                                         | 7.37                                                      | 7.18                                                      |
| I (acc) USD                                                      | 0.90%                                                       | 90,000.00                                          | 8.55                                                      | 8.29                                                      | 7.78                                                      |
| I (Qdis) USD                                                     | 0.90%                                                       | 90,000.00                                          | 5.20                                                      | 5.42                                                      | 5.43                                                      |
| I (Ydis) EUR                                                     | 0.90%                                                       | 76,416.78                                          | 6.23                                                      | 6.29                                                      | 6.73                                                      |
| I (Ydis) EUR-H1 (hedged)                                         | 0.90%                                                       | 8,106.68                                           | 4.59                                                      | 4.81                                                      | 5.17                                                      |
| N (acc) USD                                                      | 2.30%                                                       | 93,313.60                                          | 7.83                                                      | 7.70                                                      | 7.32                                                      |
| N (Qdis) EUR-H1 (hedged)                                         | 2.30%                                                       | 8,106.68                                           | 4.06                                                      | 4.38                                                      | 4.63                                                      |
| W (acc) EUR-H1 (hedged)                                          | 0.95%                                                       | 8,106.68                                           | 7.34                                                      | 7.26                                                      | 7.06                                                      |
| W (acc) GBP-H1 (hedged)                                          | 0.95%                                                       | 7,147.71                                           | 7.80                                                      | 7.60                                                      | 7.30                                                      |
| W (acc) USD                                                      | 0.95%                                                       | 165,685.00                                         | 8.53                                                      | 8.27                                                      | 7.76                                                      |
| W (Mdis) USD                                                     | 0.95%                                                       | 90,000.00                                          | 5.13                                                      | 5.36                                                      | 5.36                                                      |
| W (Qdis) EUR-H1 (hedged)                                         | 0.95%                                                       | 8,106.68                                           | 4.43                                                      | 4.71                                                      | 4.91                                                      |
| W (Qdis) GBP-H1 (hedged)                                         | 0.95%                                                       | 7,147.71                                           | 4.72                                                      | 4.95                                                      | 5.09                                                      |
| Y (acc) SEK-H1 (hedged)                                          | 0.11%                                                       | 80,999.50                                          | 7.77                                                      | 7.63                                                      | 7.38                                                      |
| Y (Mdis) EUR <sup>2</sup>                                        | —                                                           | —                                                  | —                                                         | 7.73                                                      | 7.97                                                      |
| <b>Templeton Emerging Markets Smaller Companies Fund - USD</b>   |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                      | 2.45%                                                       | 2,664,477.97                                       | 19.97                                                     | 17.63                                                     | 16.58                                                     |
| A (acc) EUR-H1 (hedged)                                          | 2.45%                                                       | 11,494.27                                          | 10.23                                                     | 9.37                                                      | 8.84                                                      |
| A (acc) USD                                                      | 2.45%                                                       | 3,913,202.43                                       | 14.97                                                     | 13.47                                                     | 12.16                                                     |
| A (Ydis) GBP                                                     | 2.45%                                                       | 76,649.05                                          | 23.16                                                     | 20.74                                                     | 19.55                                                     |
| A (Ydis) USD                                                     | 2.45%                                                       | 951,176.42                                         | 14.33                                                     | 12.89                                                     | 11.64                                                     |
| C (acc) USD                                                      | 3.03%                                                       | 108,212.29                                         | 15.11                                                     | 13.67                                                     | 12.42                                                     |
| I (acc) EUR                                                      | 1.39%                                                       | 4,671,241.87                                       | 23.90                                                     | 20.88                                                     | 19.43                                                     |
| I (acc) USD                                                      | 1.40%                                                       | 571,745.79                                         | 17.90                                                     | 15.93                                                     | 14.23                                                     |
| N (acc) USD                                                      | 2.95%                                                       | 1,316,256.67                                       | 13.78                                                     | 12.46                                                     | 11.31                                                     |
| W (acc) EUR                                                      | 1.46%                                                       | 2,705,955.48                                       | 14.05                                                     | 12.28                                                     | 11.43                                                     |
| W (acc) GBP                                                      | 1.46%                                                       | 578,217.04                                         | 28.82                                                     | 25.55                                                     | 23.83                                                     |
| W (acc) USD                                                      | 1.45%                                                       | 461,319.61                                         | 19.07                                                     | 16.98                                                     | 15.18                                                     |
| W (Ydis) EUR-H1 (hedged)                                         | 1.42%                                                       | 395.40                                             | 9.38                                                      | 8.67                                                      | 8.23                                                      |
| Y (Mdis) USD                                                     | 0.08%                                                       | 509,149.62                                         | 13.80                                                     | 12.48                                                     | 11.42                                                     |
| Y (Ydis) JPY                                                     | 0.08%                                                       | 1,466,791.53                                       | 1,848.63                                                  | 1,506.45                                                  | 1,293.25                                                  |
| <b>Templeton Emerging Markets Sustainability Fund - USD</b>      |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                      | 1.90%                                                       | 105,141.71                                         | 9.98                                                      | 9.93                                                      | 9.80                                                      |
| A (acc) EUR-H1 (hedged)                                          | 1.90%                                                       | 10,719.62                                          | 8.25                                                      | 8.53                                                      | 8.45                                                      |
| A (acc) USD                                                      | 1.90%                                                       | 16,341.56                                          | 9.11                                                      | 9.24                                                      | 8.76                                                      |
| A (Ydis) EUR                                                     | 1.90%                                                       | 9,613.51                                           | 9.98                                                      | 9.93                                                      | 9.80                                                      |
| A (Ydis) USD                                                     | 1.90%                                                       | 15,253.71                                          | 9.12                                                      | 9.25                                                      | 8.76                                                      |
| I (acc) EUR                                                      | 0.99%                                                       | 170,472.63                                         | 10.34                                                     | 10.19                                                     | 9.96                                                      |
| I (acc) EUR-H1 (hedged)                                          | 0.99%                                                       | 8,530.97                                           | 8.53                                                      | 8.75                                                      | 8.59                                                      |
| I (acc) USD                                                      | 0.99%                                                       | 550,922.05                                         | 9.42                                                      | 9.48                                                      | 8.90                                                      |
| I (Ydis) EUR                                                     | 0.99%                                                       | 7,997.78                                           | 10.14                                                     | 10.10                                                     | 9.93                                                      |
| I (Ydis) USD                                                     | 0.99%                                                       | 9,375.00                                           | 9.27                                                      | 9.41                                                      | 8.87                                                      |
| N (acc) EUR                                                      | 2.40%                                                       | 8,887.33                                           | 9.80                                                      | 9.80                                                      | 9.72                                                      |
| N (acc) USD                                                      | 2.40%                                                       | 9,375.00                                           | 8.94                                                      | 9.12                                                      | 8.69                                                      |
| N (Ydis) EUR                                                     | 2.40%                                                       | 7,997.78                                           | 9.78                                                      | 9.80                                                      | 9.72                                                      |
| P1 (acc) EUR <sup>1</sup>                                        | 0.50%                                                       | 95.37                                              | 10.50                                                     | 10.30                                                     | —                                                         |
| P1 (acc) GBP <sup>1</sup>                                        | 0.50%                                                       | 82.11                                              | 10.34                                                     | 10.30                                                     | —                                                         |
| P1 (acc) USD <sup>1</sup>                                        | 0.50%                                                       | 100.00                                             | 10.68                                                     | 10.67                                                     | —                                                         |

## Statistical Information

|                                                                           | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|---------------------------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Templeton Emerging Markets Sustainability Fund - USD (continued)</b>   |                                                             |                                                    |                                                           |                                                           |                                                           |
| W (acc) CHF-H1 (hedged)                                                   | 1.10%                                                       | 9,213.00                                           | 8.27                                                      | 8.70                                                      | 8.60                                                      |
| W (acc) EUR                                                               | 1.10%                                                       | 427,448.47                                         | 10.29                                                     | 10.16                                                     | 9.94                                                      |
| W (acc) EUR-H1 (hedged)                                                   | 1.10%                                                       | 8,530.97                                           | 8.49                                                      | 8.73                                                      | 8.58                                                      |
| W (acc) GBP                                                               | 1.10%                                                       | 7,265.19                                           | 9.58                                                      | 9.60                                                      | 9.42                                                      |
| W (acc) GBP-H1 (hedged)                                                   | 1.10%                                                       | 7,749.54                                           | 8.84                                                      | 8.95                                                      | 8.70                                                      |
| W (acc) USD                                                               | 1.10%                                                       | 9,375.00                                           | 9.38                                                      | 9.45                                                      | 8.89                                                      |
| W (Ydis) EUR                                                              | 1.10%                                                       | 7,997.78                                           | 10.13                                                     | 10.10                                                     | 9.91                                                      |
| W (Ydis) USD                                                              | 1.10%                                                       | 9,375.00                                           | 9.26                                                      | 9.40                                                      | 8.86                                                      |
| <b>Templeton Euroland Fund - EUR</b>                                      |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                               | 1.86%                                                       | 3,392,189.26                                       | 27.69                                                     | 24.39                                                     | 20.36                                                     |
| A (acc) SGD                                                               | 1.84%                                                       | 308,222.82                                         | 10.51                                                     | 9.40                                                      | 7.74                                                      |
| A (acc) USD                                                               | 1.84%                                                       | 621,624.93                                         | 10.59                                                     | 9.50                                                      | 7.62                                                      |
| A (acc) USD-H1 (hedged)                                                   | 1.84%                                                       | 25,820.73                                          | 13.31                                                     | 11.54                                                     | 9.28                                                      |
| A (Ydis) EUR                                                              | 1.86%                                                       | 330,507.84                                         | 22.34                                                     | 19.76                                                     | 16.53                                                     |
| A (Ydis) USD                                                              | 1.84%                                                       | 2,032,364.18                                       | 10.30                                                     | 9.29                                                      | 7.49                                                      |
| C (acc) USD-H1 (hedged)                                                   | 2.38%                                                       | 109.29                                             | 12.71                                                     | 11.05                                                     | 8.95                                                      |
| I (acc) EUR                                                               | 0.85%                                                       | 215,017.99                                         | 27.87                                                     | 24.30                                                     | 20.08                                                     |
| N (acc) EUR                                                               | 2.61%                                                       | 1,026,394.91                                       | 15.31                                                     | 13.58                                                     | 11.42                                                     |
| N (acc) USD-H1 (hedged)                                                   | 2.55%                                                       | 110.32                                             | 12.60                                                     | 10.97                                                     | 8.91                                                      |
| S (acc) EUR                                                               | 0.75%                                                       | 88.96                                              | 13.81                                                     | 12.03                                                     | 9.93                                                      |
| W (acc) EUR                                                               | 0.90%                                                       | 11,170.26                                          | 12.66                                                     | 11.04                                                     | 9.13                                                      |
| W (acc) USD                                                               | 0.90%                                                       | 1,847.92                                           | 12.40                                                     | 11.02                                                     | 8.76                                                      |
| W (acc) USD-H1 (hedged)                                                   | 0.90%                                                       | 5,126.69                                           | 14.40                                                     | 12.35                                                     | 9.84                                                      |
| <b>Templeton European Opportunities Fund - EUR</b>                        |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                               | 1.84%                                                       | 2,969,350.22                                       | 15.08                                                     | 14.31                                                     | 13.40                                                     |
| A (acc) NOK-H1 (hedged)                                                   | 1.84%                                                       | 20,464.68                                          | 10.66                                                     | 10.10                                                     | 9.44                                                      |
| A (acc) SGD-H1 (hedged)                                                   | 1.85%                                                       | 114,674.45                                         | 13.96                                                     | 13.25                                                     | 12.15                                                     |
| A (acc) USD                                                               | 1.85%                                                       | 461,964.79                                         | 10.29                                                     | 9.95                                                      | 8.94                                                      |
| A (acc) USD-H1 (hedged)                                                   | 1.85%                                                       | 149,232.71                                         | 12.73                                                     | 11.88                                                     | 10.71                                                     |
| A (Ydis) GBP                                                              | 1.84%                                                       | 8,670.91                                           | 15.97                                                     | 15.47                                                     | 14.57                                                     |
| I (acc) EUR                                                               | 0.97%                                                       | 87,886.99                                          | 31.84                                                     | 29.95                                                     | 27.79                                                     |
| N (acc) EUR                                                               | 2.60%                                                       | 1,472,324.10                                       | 12.61                                                     | 12.05                                                     | 11.37                                                     |
| N (acc) USD                                                               | 2.60%                                                       | 118,818.88                                         | 9.46                                                      | 9.21                                                      | 8.34                                                      |
| W (acc) EUR                                                               | 1.06%                                                       | 38,360.39                                          | 11.82                                                     | 11.13                                                     | 10.34                                                     |
| <b>Templeton European Small-Mid Cap Fund - EUR</b>                        |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                               | 1.91%                                                       | 1,235,494.86                                       | 42.43                                                     | 39.76                                                     | 33.09                                                     |
| A (acc) USD                                                               | 1.91%                                                       | 257,465.66                                         | 45.46                                                     | 43.41                                                     | 34.69                                                     |
| A (acc) USD-H1 (hedged)                                                   | 1.83%                                                       | 17,959.74                                          | 11.91                                                     | 10.97                                                     | 8.79                                                      |
| C (acc) USD-H1 (hedged)                                                   | 2.41%                                                       | 8,983.62                                           | 11.53                                                     | 10.67                                                     | 8.61                                                      |
| I (acc) EUR                                                               | 1.08%                                                       | 282,715.11                                         | 54.29                                                     | 50.44                                                     | 41.61                                                     |
| I (acc) USD                                                               | 1.04%                                                       | 537.66                                             | 57.63                                                     | 54.55                                                     | 43.21                                                     |
| I (acc) USD-H1 (hedged)                                                   | 0.97%                                                       | 79.52                                              | 15.82                                                     | 14.48                                                     | 11.52                                                     |
| N (acc) EUR                                                               | 2.66%                                                       | 187,794.44                                         | 37.11                                                     | 35.03                                                     | 29.37                                                     |
| N (acc) USD-H1 (hedged)                                                   | 2.57%                                                       | 108.67                                             | 11.37                                                     | 10.55                                                     | 8.54                                                      |
| W (acc) EUR                                                               | 1.13%                                                       | 256,619.16                                         | 19.13                                                     | 17.78                                                     | 14.68                                                     |
| X (acc) EUR                                                               | 0.15%                                                       | 77.37                                              | 16.84                                                     | 15.51                                                     | 12.67                                                     |
| Y (Mdis) EUR <sup>Ω</sup>                                                 | —                                                           | —                                                  | —                                                         | 9.93                                                      | 8.33                                                      |
| <b>Templeton European Sustainability Improvers Fund – EUR<sup>1</sup></b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                               | 1.99%                                                       | 337,614.22                                         | 19.77                                                     | 18.22                                                     | 15.99                                                     |
| A (Mdis) SGD-H1 (hedged)                                                  | 1.84%                                                       | 161.37                                             | 10.13                                                     | 9.79                                                      | 8.80                                                      |
| A (Mdis) USD                                                              | 1.87%                                                       | 79,048.67                                          | 7.38                                                      | 7.23                                                      | 6.38                                                      |
| A (Mdis) USD-H1 (hedged)                                                  | 1.84%                                                       | 26,187.11                                          | 10.18                                                     | 9.64                                                      | 8.54                                                      |
| A (Ydis) EUR                                                              | 1.99%                                                       | 404,680.11                                         | 12.26                                                     | 11.62                                                     | 10.56                                                     |
| I (acc) EUR                                                               | 0.85%                                                       | 137,320.94                                         | 22.32                                                     | 20.34                                                     | 17.66                                                     |
| I (Qdis) EUR                                                              | 0.98%                                                       | 176.47                                             | 10.32                                                     | 9.86                                                      | 8.96                                                      |
| N (acc) EUR                                                               | 2.74%                                                       | 314,772.72                                         | 17.94                                                     | 16.66                                                     | 14.74                                                     |
| N (acc) PLN-H1 (hedged)                                                   | 2.62%                                                       | 805,422.88                                         | 15.26                                                     | 13.86                                                     | 11.62                                                     |
| W (Qdis) CHF-H1 (hedged)                                                  | 1.02%                                                       | 86.89                                              | 9.92                                                      | 9.70                                                      | 8.92                                                      |



## Statistical Information

|                                                                                       | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|---------------------------------------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Templeton European Sustainability Improvers Fund – EUR<sup>1</sup> (continued)</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| Y (Mdis) EUR <sup>2</sup>                                                             | –                                                           | –                                                  | –                                                         | 8.80                                                      | 7.93                                                      |
| <b>Templeton Frontier Markets Fund - USD</b>                                          |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                                           | 2.55%                                                       | 2,564,934.58                                       | 30.62                                                     | 24.37                                                     | 23.45                                                     |
| A (acc) EUR-H1 (hedged)                                                               | 2.55%                                                       | 1,112,022.30                                       | 11.97                                                     | 9.88                                                      | 9.42                                                      |
| A (acc) SGD                                                                           | 2.55%                                                       | 73,332.90                                          | 22.29                                                     | 18.03                                                     | 17.11                                                     |
| A (acc) USD                                                                           | 2.55%                                                       | 2,471,338.72                                       | 24.03                                                     | 19.49                                                     | 18.01                                                     |
| A (Ydis) GBP                                                                          | 2.55%                                                       | 84,309.73                                          | 29.56                                                     | 24.00                                                     | 23.14                                                     |
| A (Ydis) USD                                                                          | 2.55%                                                       | 310,900.29                                         | 21.33                                                     | 17.40                                                     | 16.08                                                     |
| C (acc) USD                                                                           | 3.13%                                                       | 2,464.57                                           | 20.75                                                     | 16.92                                                     | 15.73                                                     |
| I (acc) EUR                                                                           | 1.46%                                                       | 724,411.28                                         | 36.23                                                     | 28.52                                                     | 27.15                                                     |
| I (acc) USD                                                                           | 1.47%                                                       | 246,694.15                                         | 28.48                                                     | 22.85                                                     | 20.88                                                     |
| I (Ydis) GBP                                                                          | 1.51%                                                       | 14,808.17                                          | 29.97                                                     | 24.47                                                     | 23.52                                                     |
| N (acc) EUR                                                                           | 3.05%                                                       | 503,146.81                                         | 28.31                                                     | 22.64                                                     | 21.90                                                     |
| N (acc) EUR-H1 (hedged)                                                               | 3.05%                                                       | 1,108,670.48                                       | 17.40                                                     | 14.44                                                     | 13.85                                                     |
| N (acc) PLN-H1 (hedged)                                                               | 3.04%                                                       | 1,351,899.62                                       | 15.06                                                     | 12.20                                                     | 11.12                                                     |
| W (acc) EUR                                                                           | 1.55%                                                       | 569,367.07                                         | 18.25                                                     | 14.38                                                     | 13.70                                                     |
| W (acc) GBP                                                                           | 1.55%                                                       | 347,623.22                                         | 22.56                                                     | 18.03                                                     | 17.21                                                     |
| W (acc) USD                                                                           | 1.55%                                                       | 229,832.30                                         | 19.02                                                     | 15.27                                                     | 13.97                                                     |
| X (acc) USD                                                                           | 0.30%                                                       | 101.06                                             | 20.58                                                     | 16.32                                                     | 14.72                                                     |
| Y (acc) EUR <sup>3</sup>                                                              | 0.10%                                                       | 226,493.67                                         | 10.26                                                     | –                                                         | –                                                         |
| Z (acc) GBP                                                                           | 2.05%                                                       | 1,621.20                                           | 21.47                                                     | 17.26                                                     | 16.56                                                     |
| Z (Ydis) EUR-H1 (hedged)                                                              | 2.05%                                                       | 880.00                                             | 10.89                                                     | 9.08                                                      | 8.62                                                      |
| <b>Templeton Global Balanced Fund - USD</b>                                           |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                                           | 1.66%                                                       | 945,572.61                                         | 34.54                                                     | 31.34                                                     | 30.15                                                     |
| A (acc) EUR-H1 (hedged)                                                               | 1.66%                                                       | 219,823.93                                         | 20.64                                                     | 19.46                                                     | 18.76                                                     |
| A (acc) SGD                                                                           | 1.66%                                                       | 2,101,048.46                                       | 14.26                                                     | 13.15                                                     | 12.48                                                     |
| A (acc) USD                                                                           | 1.66%                                                       | 3,047,091.27                                       | 36.97                                                     | 34.19                                                     | 31.58                                                     |
| A (Qdis) USD                                                                          | 1.66%                                                       | 7,937,323.63                                       | 23.55                                                     | 22.43                                                     | 21.43                                                     |
| AS (acc) SGD                                                                          | 1.55%                                                       | 5,037,662.26                                       | 13.60                                                     | 12.53                                                     | 11.88                                                     |
| C (Qdis) USD                                                                          | 2.23%                                                       | 531,921.81                                         | 13.14                                                     | 12.58                                                     | 12.09                                                     |
| F (Qdis) USD                                                                          | 2.65%                                                       | 182,523.60                                         | 10.79                                                     | 10.38                                                     | 10.02                                                     |
| I (Ydis) USD                                                                          | 0.84%                                                       | 4,430.37                                           | 14.20                                                     | 13.41                                                     | 12.61                                                     |
| N (acc) EUR                                                                           | 2.15%                                                       | 1,434,431.82                                       | 23.34                                                     | 21.29                                                     | 20.58                                                     |
| N (acc) EUR-H1 (hedged)                                                               | 2.15%                                                       | 422,257.87                                         | 10.30                                                     | 9.76                                                      | 9.46                                                      |
| W (acc) EUR                                                                           | 0.88%                                                       | 404,366.17                                         | 13.62                                                     | 12.27                                                     | 11.71                                                     |
| W (acc) GBP-H1 (hedged)                                                               | 0.88%                                                       | 155,504.87                                         | 12.06                                                     | 11.12                                                     | 10.50                                                     |
| W (acc) USD                                                                           | 0.88%                                                       | 1,049,614.36                                       | 14.46                                                     | 13.27                                                     | 12.17                                                     |
| X (Ydis) USD <sup>2</sup>                                                             | –                                                           | –                                                  | –                                                         | 10.71                                                     | 10.01                                                     |
| Z (acc) USD                                                                           | 1.15%                                                       | 319,104.45                                         | 13.27                                                     | 12.21                                                     | 11.22                                                     |
| <b>Templeton Global Bond (Euro) Fund - EUR</b>                                        |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                                           | 1.52%                                                       | 2,120,558.14                                       | 12.47                                                     | 12.34                                                     | 12.12                                                     |
| A (acc) USD                                                                           | 1.51%                                                       | 29,430.00                                          | 7.56                                                      | 7.63                                                      | 7.20                                                      |
| A (Ydis) EUR                                                                          | 1.51%                                                       | 1,292,362.31                                       | 5.73                                                      | 5.91                                                      | 6.19                                                      |
| I (acc) EUR                                                                           | 0.75%                                                       | 42,160.11                                          | 13.47                                                     | 13.23                                                     | 12.90                                                     |
| N (acc) EUR                                                                           | 2.21%                                                       | 592,343.28                                         | 10.78                                                     | 10.74                                                     | 10.63                                                     |
| N (Ydis) EUR                                                                          | 2.10%                                                       | 200.00                                             | 5.55                                                      | 5.71                                                      | 5.98                                                      |
| W (acc) EUR                                                                           | 0.80%                                                       | 111,324.34                                         | 8.93                                                      | 8.78                                                      | 8.57                                                      |
| X (acc) EUR                                                                           | 0.15%                                                       | 193.69                                             | 8.55                                                      | 8.35                                                      | 8.10                                                      |
| <b>Templeton Global Bond Fund - USD</b>                                               |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CHF-H1 (hedged)                                                               | 1.37%                                                       | 896,852.87                                         | 8.58                                                      | 9.49                                                      | 9.91                                                      |
| A (acc) CZK-H1 (hedged)                                                               | 1.37%                                                       | 6,179,959.85                                       | 89.49                                                     | 94.49                                                     | 93.09                                                     |
| A (acc) EUR                                                                           | 1.37%                                                       | 10,928,284.58                                      | 22.86                                                     | 23.76                                                     | 24.71                                                     |
| A (acc) EUR-H1 (hedged)                                                               | 1.37%                                                       | 7,417,422.16                                       | 14.87                                                     | 16.06                                                     | 16.62                                                     |
| A (acc) HKD                                                                           | 1.36%                                                       | 1,675,146.73                                       | 10.91                                                     | 11.60                                                     | 11.60                                                     |
| A (acc) NOK-H1 (hedged)                                                               | 1.37%                                                       | 834,465.29                                         | 10.48                                                     | 11.29                                                     | 11.64                                                     |
| A (acc) SEK-H1 (hedged)                                                               | 1.37%                                                       | 2,025,079.59                                       | 9.34                                                      | 10.12                                                     | 10.50                                                     |
| A (acc) USD                                                                           | 1.37%                                                       | 13,885,723.64                                      | 24.49                                                     | 25.93                                                     | 25.89                                                     |
| A (Mdis) AUD-H1 (hedged)                                                              | 1.37%                                                       | 2,572,613.22                                       | 5.81                                                      | 6.58                                                      | 7.07                                                      |
| A (Mdis) CAD-H1 (hedged)                                                              | 1.37%                                                       | 158,688.88                                         | 5.37                                                      | 6.03                                                      | 6.39                                                      |
| A (Mdis) EUR                                                                          | 1.37%                                                       | 14,454,132.69                                      | 9.96                                                      | 10.88                                                     | 11.87                                                     |
| A (Mdis) EUR-H1 (hedged)                                                              | 1.37%                                                       | 7,426,115.15                                       | 5.76                                                      | 6.54                                                      | 7.10                                                      |

## Statistical Information

|                                                     | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|-----------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Templeton Global Bond Fund - USD (continued)</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (Mdis) GBP                                        | 1.37%                                                       | 794,770.15                                         | 8.45                                                      | 9.36                                                      | 10.23                                                     |
| A (Mdis) GBP-H1 (hedged)                            | 1.37%                                                       | 1,137,190.98                                       | 5.02                                                      | 5.61                                                      | 6.02                                                      |
| A (Mdis) HKD                                        | 1.37%                                                       | 13,766,914.53                                      | 5.82                                                      | 6.49                                                      | 6.81                                                      |
| A (Mdis) RMB-H1 (hedged)                            | 1.36%                                                       | 169,424.20                                         | 62.63                                                     | 71.51                                                     | 76.88                                                     |
| A (Mdis) SGD                                        | 1.37%                                                       | 3,598,152.18                                       | 6.26                                                      | 6.95                                                      | 7.48                                                      |
| A (Mdis) SGD-H1 (hedged)                            | 1.37%                                                       | 4,972,248.15                                       | 6.23                                                      | 7.07                                                      | 7.52                                                      |
| A (Mdis) USD                                        | 1.37%                                                       | 89,224,983.71                                      | 10.67                                                     | 11.87                                                     | 12.43                                                     |
| A (Ydis) CHF-H1 (hedged)                            | 1.37%                                                       | 212,331.45                                         | 4.50                                                      | 5.20                                                      | 5.78                                                      |
| A (Ydis) EUR                                        | 1.37%                                                       | 9,344,208.89                                       | 10.32                                                     | 11.21                                                     | 12.38                                                     |
| A (Ydis) EUR-H1 (hedged)                            | 1.37%                                                       | 12,844,401.57                                      | 4.65                                                      | 5.25                                                      | 5.80                                                      |
| AX (acc) USD                                        | 1.57%                                                       | 3,348,087.85                                       | 18.16                                                     | 19.27                                                     | 19.28                                                     |
| B (Mdis) USD <sup>α</sup>                           | —                                                           | —                                                  | —                                                         | 11.07                                                     | 11.63                                                     |
| C (acc) USD                                         | 2.15%                                                       | 253,229.54                                         | 7.70                                                      | 8.22                                                      | 8.27                                                      |
| C (Mdis) USD                                        | 2.15%                                                       | 3,921,490.22                                       | 7.62                                                      | 8.54                                                      | 9.02                                                      |
| F (Mdis) USD                                        | 2.37%                                                       | 498,988.50                                         | 5.20                                                      | 5.84                                                      | 6.18                                                      |
| I (acc) CHF-H1 (hedged)                             | 0.82%                                                       | 4,966,975.18                                       | 8.74                                                      | 9.61                                                      | 9.98                                                      |
| I (acc) EUR                                         | 0.83%                                                       | 1,290,958.41                                       | 19.79                                                     | 20.45                                                     | 21.15                                                     |
| I (acc) EUR-H1 (hedged)                             | 0.81%                                                       | 1,693,107.09                                       | 13.10                                                     | 14.07                                                     | 14.48                                                     |
| I (acc) NOK-H1 (hedged)                             | 0.84%                                                       | 1,664,489.39                                       | 8.37                                                      | 8.96                                                      | 9.19                                                      |
| I (acc) USD                                         | 0.82%                                                       | 3,085,817.28                                       | 21.34                                                     | 22.47                                                     | 22.31                                                     |
| I (Mdis) EUR                                        | 0.76%                                                       | 855.00                                             | 8.83                                                      | 9.59                                                      | 10.31                                                     |
| I (Mdis) GBP                                        | 0.85%                                                       | 284,802.10                                         | 8.25                                                      | 9.09                                                      | 9.88                                                      |
| I (Mdis) GBP-H1 (hedged)                            | 0.85%                                                       | 258,356.07                                         | 5.78                                                      | 6.44                                                      | 6.87                                                      |
| I (Mdis) JPY                                        | 0.82%                                                       | 2,288,517.09                                       | 1,087.77                                                  | 1,079.75                                                  | 1,057.97                                                  |
| I (Mdis) JPY-H1 (hedged)                            | 0.81%                                                       | 1,276,052.55                                       | 458.92                                                    | 541.46                                                    | 596.13                                                    |
| I (Ydis) EUR                                        | 1.07%                                                       | 7,100.00                                           | 9.47                                                      | 10.26                                                     | 11.27                                                     |
| I (Ydis) EUR-H1 (hedged)                            | 0.90%                                                       | 103,159.59                                         | 4.93                                                      | 5.54                                                      | 6.10                                                      |
| N (acc) EUR                                         | 2.07%                                                       | 1,938,066.75                                       | 20.94                                                     | 21.92                                                     | 22.95                                                     |
| N (acc) EUR-H1 (hedged)                             | 2.07%                                                       | 2,618,999.05                                       | 13.65                                                     | 14.85                                                     | 15.48                                                     |
| N (acc) HUF                                         | 2.07%                                                       | 952,754.56                                         | 156.90                                                    | 155.01                                                    | 172.79                                                    |
| N (acc) PLN-H1 (hedged)                             | 2.06%                                                       | 1,844,503.54                                       | 11.42                                                     | 12.16                                                     | 12.01                                                     |
| N (acc) USD                                         | 2.07%                                                       | 2,784,498.31                                       | 22.42                                                     | 23.91                                                     | 24.04                                                     |
| N (Mdis) EUR-H1 (hedged)                            | 2.07%                                                       | 5,272,373.35                                       | 6.29                                                      | 7.20                                                      | 7.87                                                      |
| N (Mdis) USD                                        | 2.07%                                                       | 2,353,966.40                                       | 5.36                                                      | 6.00                                                      | 6.33                                                      |
| N (Ydis) EUR-H1 (hedged)                            | 2.07%                                                       | 1,810,557.95                                       | 4.39                                                      | 4.99                                                      | 5.55                                                      |
| S (acc) EUR-H1 (hedged)                             | 0.54%                                                       | 2,577.45                                           | 7.52                                                      | 8.05                                                      | 8.31                                                      |
| S (Mdis) EUR                                        | 0.54%                                                       | 254.01                                             | 6.06                                                      | 6.56                                                      | 7.10                                                      |
| W (acc) CHF-H1 (hedged)                             | 0.87%                                                       | 104,897.94                                         | 7.05                                                      | 7.76                                                      | 8.06                                                      |
| W (acc) EUR                                         | 0.87%                                                       | 514,633.92                                         | 11.03                                                     | 11.40                                                     | 11.80                                                     |
| W (acc) EUR-H1 (hedged)                             | 0.86%                                                       | 108,947.02                                         | 8.51                                                      | 9.16                                                      | 9.42                                                      |
| W (acc) USD                                         | 0.87%                                                       | 2,265,926.77                                       | 10.17                                                     | 10.71                                                     | 10.64                                                     |
| W (Mdis) EUR                                        | 0.88%                                                       | 215,764.28                                         | 6.77                                                      | 7.35                                                      | 7.98                                                      |
| W (Mdis) GBP                                        | 0.87%                                                       | 1,190,383.70                                       | 7.23                                                      | 7.97                                                      | 8.67                                                      |
| W (Mdis) GBP-H1 (hedged)                            | 0.88%                                                       | 328,759.21                                         | 5.46                                                      | 6.08                                                      | 6.49                                                      |
| W (Mdis) USD                                        | 0.87%                                                       | 1,448,426.92                                       | 5.23                                                      | 5.79                                                      | 6.03                                                      |
| W (Ydis) CHF-H1 (hedged) <sup>α</sup>               | —                                                           | —                                                  | —                                                         | 6.10                                                      | 6.74                                                      |
| W (Ydis) EUR                                        | 0.87%                                                       | 620,410.68                                         | 6.99                                                      | 7.56                                                      | 8.30                                                      |
| W (Ydis) EUR-H1 (hedged)                            | 0.88%                                                       | 90,160.20                                          | 4.45                                                      | 5.00                                                      | 5.50                                                      |
| X (acc) EUR                                         | 0.15%                                                       | 77.36                                              | 12.48                                                     | 12.80                                                     | 13.16                                                     |
| X (acc) EUR-H1 (hedged)                             | 0.15%                                                       | 115.62                                             | 8.52                                                      | 9.07                                                      | 9.27                                                      |
| X (acc) USD                                         | 0.27%                                                       | 626,478.20                                         | 9.37                                                      | 9.81                                                      | 9.69                                                      |
| Y (Mdis) USD <sup>α</sup>                           | —                                                           | —                                                  | —                                                         | 7.39                                                      | 7.64                                                      |
| Z (acc) EUR                                         | 1.07%                                                       | 56,096.32                                          | 13.38                                                     | 13.86                                                     | 14.37                                                     |
| Z (acc) USD                                         | 1.07%                                                       | 617,609.06                                         | 11.11                                                     | 11.73                                                     | 11.68                                                     |
| Z (Mdis) GBP-H1 (hedged)                            | 1.07%                                                       | 16,151.62                                          | 5.38                                                      | 6.00                                                      | 6.41                                                      |
| Z (Mdis) USD                                        | 1.07%                                                       | 320,367.04                                         | 5.54                                                      | 6.15                                                      | 6.42                                                      |
| Z (Ydis) EUR-H1 (hedged)                            | 1.07%                                                       | 19,484.35                                          | 4.79                                                      | 5.38                                                      | 5.93                                                      |
| <b>Templeton Global Climate Change Fund - EUR</b>   |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CZK-H1 (hedged)                             | 1.81%                                                       | 100,443.93                                         | 133.98                                                    | 124.60                                                    | 96.77                                                     |



## Statistical Information

|                                                               | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|---------------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Templeton Global Climate Change Fund - EUR (continued)</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                   | 1.81%                                                       | 3,002,933.75                                       | 35.56                                                     | 33.83                                                     | 27.55                                                     |
| A (acc) USD-H1 (hedged)                                       | 1.82%                                                       | 1,913,591.01                                       | 18.85                                                     | 17.65                                                     | 13.85                                                     |
| A (Ydis) EUR                                                  | 1.81%                                                       | 23,414,905.56                                      | 31.28                                                     | 29.88                                                     | 24.33                                                     |
| F (acc) USD-H1 (hedged)                                       | 2.81%                                                       | 92,741.93                                          | 11.43                                                     | 10.79                                                     | —                                                         |
| I (acc) EUR                                                   | 0.85%                                                       | 6,373,032.25                                       | 37.45                                                     | 35.28                                                     | 28.45                                                     |
| I (acc) USD-H1 (hedged)                                       | 0.85%                                                       | 1,684,662.10                                       | 12.31                                                     | 11.41                                                     | 8.86                                                      |
| N (acc) EUR                                                   | 2.56%                                                       | 1,052,202.54                                       | 27.47                                                     | 26.32                                                     | 21.60                                                     |
| N (acc) PLN-H1 (hedged)                                       | 2.56%                                                       | 2,555,801.02                                       | 13.01                                                     | 12.18                                                     | 9.51                                                      |
| S (acc) EUR                                                   | 0.65%                                                       | 8,625,009.54                                       | 10.86                                                     | 10.21                                                     | —                                                         |
| S (acc) USD                                                   | 0.65%                                                       | 100.00                                             | 11.84                                                     | 11.35                                                     | —                                                         |
| W (acc) EUR                                                   | 0.90%                                                       | 1,499,917.16                                       | 23.33                                                     | 21.99                                                     | 17.75                                                     |
| W (acc) GBP                                                   | 0.90%                                                       | 747,211.79                                         | 11.63                                                     | 11.13                                                     | 9.01                                                      |
| Z (acc) EUR                                                   | 1.20%                                                       | 830,372.48                                         | 20.99                                                     | 19.85                                                     | 15.98                                                     |
| <b>Templeton Global Equity Income Fund - USD</b>              |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                   | 1.60%                                                       | 126,887.37                                         | 21.52                                                     | 18.73                                                     | 17.34                                                     |
| A (acc) USD                                                   | 1.60%                                                       | 686,322.89                                         | 18.32                                                     | 16.25                                                     | 14.45                                                     |
| A (Mdis) RMB-H1 (hedged)                                      | 1.80%                                                       | 72.36                                              | 108.99                                                    | 101.54                                                    | 95.04                                                     |
| A (Mdis) SGD                                                  | 1.90%                                                       | 1,768,061.86                                       | 6.55                                                      | 5.94                                                      | 5.56                                                      |
| A (Mdis) USD                                                  | 1.60%                                                       | 3,045,585.42                                       | 10.22                                                     | 9.26                                                      | 8.42                                                      |
| AS (Mdis) SGD                                                 | 1.75%                                                       | 888,640.92                                         | 10.41                                                     | 9.42                                                      | 8.81                                                      |
| B (Qdis) USD <sup>□</sup>                                     | —                                                           | —                                                  | —                                                         | 8.07                                                      | 7.36                                                      |
| N (Mdis) USD                                                  | 2.57%                                                       | 23,446.40                                          | 8.84                                                      | 8.09                                                      | 7.43                                                      |
| Y (Mdis) USD <sup>□</sup>                                     | —                                                           | —                                                  | —                                                         | 13.67                                                     | 11.96                                                     |
| <b>Templeton Global Fund - USD</b>                            |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) HKD                                                   | 1.82%                                                       | 96,946.63                                          | 18.60                                                     | 17.28                                                     | 15.19                                                     |
| A (acc) SGD                                                   | 1.82%                                                       | 1,111,632.11                                       | 11.59                                                     | 10.69                                                     | 9.65                                                      |
| A (acc) USD                                                   | 1.82%                                                       | 1,851,894.17                                       | 45.47                                                     | 42.08                                                     | 36.96                                                     |
| A (Ydis) USD                                                  | 1.82%                                                       | 11,893,327.68                                      | 39.57                                                     | 36.62                                                     | 32.16                                                     |
| AS (acc) SGD                                                  | 1.72%                                                       | 603,030.70                                         | 12.01                                                     | 11.08                                                     | 9.98                                                      |
| C (acc) USD                                                   | 2.40%                                                       | 218,038.75                                         | 24.67                                                     | 22.96                                                     | 20.28                                                     |
| I (acc) USD                                                   | 0.85%                                                       | 124,867.32                                         | 28.40                                                     | 26.02                                                     | 22.63                                                     |
| N (acc) USD                                                   | 2.57%                                                       | 432,826.11                                         | 27.50                                                     | 25.64                                                     | 22.69                                                     |
| W (Ydis) USD                                                  | 0.90%                                                       | 54,845.10                                          | 12.73                                                     | 11.81                                                     | 10.34                                                     |
| X (Ydis) USD <sup>□</sup>                                     | —                                                           | —                                                  | —                                                         | 10.31                                                     | 9.04                                                      |
| Z (acc) USD                                                   | 1.20%                                                       | 52,999.71                                          | 12.64                                                     | 11.63                                                     | 10.15                                                     |
| <b>Templeton Global High Yield Fund - USD</b>                 |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                   | 1.79%                                                       | 608,043.38                                         | 15.13                                                     | 13.70                                                     | 13.16                                                     |
| A (acc) USD                                                   | 1.78%                                                       | 307,672.00                                         | 16.20                                                     | 14.94                                                     | 13.78                                                     |
| A (Mdis) EUR                                                  | 1.79%                                                       | 7,252,866.28                                       | 5.15                                                      | 5.04                                                      | 5.21                                                      |
| A (Mdis) USD                                                  | 1.77%                                                       | 3,017,562.09                                       | 5.51                                                      | 5.49                                                      | 5.46                                                      |
| F (Mdis) USD                                                  | 2.71%                                                       | 899,260.37                                         | 7.18                                                      | 7.20                                                      | 7.22                                                      |
| I (acc) EUR                                                   | 1.00%                                                       | 83,205.26                                          | 17.23                                                     | 15.48                                                     | 14.75                                                     |
| N (acc) EUR                                                   | 2.28%                                                       | 616,074.09                                         | 13.88                                                     | 12.63                                                     | 12.19                                                     |
| <b>Templeton Global Income Fund - USD</b>                     |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                   | 1.73%                                                       | 2,782,063.94                                       | 22.73                                                     | 20.86                                                     | 19.91                                                     |
| A (acc) EUR-H1 (hedged)                                       | 1.66%                                                       | 141,357.61                                         | 8.77                                                      | 8.36                                                      | 7.97                                                      |
| A (acc) USD                                                   | 1.73%                                                       | 1,474,838.25                                       | 19.35                                                     | 18.10                                                     | 16.59                                                     |
| A (Mdis) SGD-H1 (hedged)                                      | 1.66%                                                       | 3,553.42                                           | 6.61                                                      | 6.63                                                      | 6.45                                                      |
| A (Qdis) EUR-H1 (hedged)                                      | 1.66%                                                       | 171,545.58                                         | 5.96                                                      | 5.95                                                      | 5.93                                                      |
| A (Qdis) HKD                                                  | 1.73%                                                       | 1,295,487.02                                       | 8.83                                                      | 8.69                                                      | 8.31                                                      |
| A (Qdis) USD                                                  | 1.73%                                                       | 2,293,498.24                                       | 10.17                                                     | 9.96                                                      | 9.51                                                      |
| C (acc) USD                                                   | 2.29%                                                       | 37,027.91                                          | 9.54                                                      | 8.97                                                      | 8.27                                                      |
| C (Qdis) USD                                                  | 2.31%                                                       | 827,513.69                                         | 9.60                                                      | 9.47                                                      | 9.09                                                      |
| I (acc) EUR-H1 (hedged)                                       | 0.88%                                                       | 4,524.10                                           | 9.43                                                      | 8.92                                                      | 8.50                                                      |
| I (acc) USD                                                   | 0.93%                                                       | 320,298.25                                         | 22.23                                                     | 20.63                                                     | 18.75                                                     |
| N (acc) EUR-H1 (hedged)                                       | 2.20%                                                       | 93,893.88                                          | 8.10                                                      | 7.77                                                      | 7.45                                                      |
| N (acc) USD                                                   | 2.23%                                                       | 1,959,130.17                                       | 17.59                                                     | 16.54                                                     | 15.23                                                     |
| N (Qdis) EUR-H1 (hedged)                                      | 2.20%                                                       | 540,764.05                                         | 5.70                                                      | 5.72                                                      | 5.72                                                      |
| S (acc) USD                                                   | 0.68%                                                       | 105.26                                             | 11.58                                                     | 10.70                                                     | 9.70                                                      |
| W (acc) EUR                                                   | 0.91%                                                       | 792.33                                             | 10.42                                                     | 9.49                                                      | 8.98                                                      |
| W (acc) USD                                                   | 0.91%                                                       | 63,053.90                                          | 10.52                                                     | 9.76                                                      | 8.87                                                      |

## Statistical Information

|                                                       | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|-------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Templeton Global Income Fund - USD (continued)</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| Z (acc) USD                                           | 1.05%                                                       | 113,188.78                                         | 16.16                                                     | 15.01                                                     | 13.66                                                     |
| <b>Templeton Global Smaller Companies Fund - USD</b>  |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) USD                                           | 1.87%                                                       | 668,496.92                                         | 51.47                                                     | 48.14                                                     | 42.96                                                     |
| A (Ydis) USD                                          | 1.87%                                                       | 1,262,631.83                                       | 48.58                                                     | 45.44                                                     | 40.55                                                     |
| I (acc) USD                                           | 1.10%                                                       | 6,864.63                                           | 25.10                                                     | 23.30                                                     | 20.62                                                     |
| N (acc) USD                                           | 2.62%                                                       | 97,887.73                                          | 31.97                                                     | 30.13                                                     | 27.08                                                     |
| <b>Templeton Global Total Return Fund - USD</b>       |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) CHF-H1 (hedged)                               | 1.39%                                                       | 1,158,315.29                                       | 9.11                                                      | 9.58                                                      | 9.93                                                      |
| A (acc) EUR                                           | 1.39%                                                       | 5,864,260.50                                       | 21.86                                                     | 21.58                                                     | 22.25                                                     |
| A (acc) EUR-H1 (hedged)                               | 1.39%                                                       | 5,555,478.83                                       | 14.00                                                     | 14.37                                                     | 14.80                                                     |
| A (acc) HKD                                           | 1.39%                                                       | 1,496,714.97                                       | 11.32                                                     | 11.43                                                     | 11.33                                                     |
| A (acc) NOK-H1 (hedged)                               | 1.39%                                                       | 410,158.39                                         | 7.54                                                      | 7.72                                                      | 7.95                                                      |
| A (acc) PLN-H1 (hedged)                               | 1.39%                                                       | 666,850.05                                         | 68.75                                                     | 69.03                                                     | 67.56                                                     |
| A (acc) SEK-H1 (hedged)                               | 1.39%                                                       | 3,101,881.97                                       | 8.49                                                      | 8.74                                                      | 9.03                                                      |
| A (acc) USD                                           | 1.39%                                                       | 16,741,079.28                                      | 23.42                                                     | 23.57                                                     | 23.33                                                     |
| A (Mdis) AUD-H1 (hedged)                              | 1.39%                                                       | 8,668,623.53                                       | 4.69                                                      | 5.14                                                      | 5.58                                                      |
| A (Mdis) CHF-H1 (hedged)*                             | 1.36%                                                       | 83.72                                              | 9.28                                                      | —                                                         | —                                                         |
| A (Mdis) EUR                                          | 1.39%                                                       | 12,129,437.20                                      | 6.94                                                      | 7.33                                                      | 8.04                                                      |
| A (Mdis) EUR-H1 (hedged)                              | 1.39%                                                       | 13,440,157.66                                      | 3.97                                                      | 4.36                                                      | 4.78                                                      |
| A (Mdis) GBP                                          | 1.39%                                                       | 905,941.38                                         | 5.88                                                      | 6.30                                                      | 6.92                                                      |
| A (Mdis) GBP-H1 (hedged)                              | 1.39%                                                       | 4,560,345.29                                       | 3.33                                                      | 3.61                                                      | 3.90                                                      |
| A (Mdis) HKD                                          | 1.39%                                                       | 134,292,234.49                                     | 4.88                                                      | 5.27                                                      | 5.56                                                      |
| A (Mdis) JPY-H1 (hedged)*                             | 1.36%                                                       | 157.12                                             | 909.84                                                    | —                                                         | —                                                         |
| A (Mdis) RMB-H1 (hedged)                              | 1.39%                                                       | 500,156.27                                         | 50.87                                                     | 56.14                                                     | 60.78                                                     |
| A (Mdis) SGD                                          | 1.39%                                                       | 5,738,431.74                                       | 5.11                                                      | 5.48                                                      | 5.93                                                      |
| A (Mdis) SGD-H1 (hedged)                              | 1.39%                                                       | 15,444,220.83                                      | 4.56                                                      | 5.01                                                      | 5.36                                                      |
| A (Mdis) USD                                          | 1.39%                                                       | 49,177,826.12                                      | 7.43                                                      | 7.98                                                      | 8.40                                                      |
| A (Ydis) CHF-H1 (hedged)                              | 1.39%                                                       | 696,261.78                                         | 3.67                                                      | 4.08                                                      | 4.63                                                      |
| A (Ydis) EUR                                          | 1.39%                                                       | 9,473,251.89                                       | 7.19                                                      | 7.54                                                      | 8.47                                                      |
| A (Ydis) EUR-H1 (hedged)                              | 1.39%                                                       | 6,995,731.28                                       | 3.85                                                      | 4.19                                                      | 4.75                                                      |
| B (Mdis) USD <sup>Q</sup>                             | —                                                           | —                                                  | —                                                         | 7.06                                                      | 7.52                                                      |
| C (acc) USD                                           | 2.17%                                                       | 65,696.29                                          | 7.19                                                      | 7.29                                                      | 7.27                                                      |
| C (Mdis) USD                                          | 2.16%                                                       | 3,968,980.70                                       | 6.14                                                      | 6.66                                                      | 7.07                                                      |
| F (Mdis) USD                                          | 2.38%                                                       | 112,679.98                                         | 5.59                                                      | 6.07                                                      | 6.45                                                      |
| I (acc) CHF-H1 (hedged)                               | 0.85%                                                       | 184,497.00                                         | 8.49                                                      | 8.87                                                      | 9.16                                                      |
| I (acc) EUR                                           | 0.84%                                                       | 454,847.55                                         | 21.77                                                     | 21.39                                                     | 21.93                                                     |
| I (acc) EUR-H1 (hedged)                               | 0.84%                                                       | 451,455.22                                         | 13.48                                                     | 13.76                                                     | 14.10                                                     |
| I (acc) USD                                           | 0.83%                                                       | 6,242,015.59                                       | 23.30                                                     | 23.32                                                     | 22.96                                                     |
| I (Mdis) EUR                                          | 0.88%                                                       | 72,753.27                                          | 7.14                                                      | 7.50                                                      | 8.18                                                      |
| I (Mdis) GBP                                          | 0.84%                                                       | 305,817.20                                         | 7.20                                                      | 7.66                                                      | 8.37                                                      |
| I (Mdis) GBP-H1 (hedged)                              | 0.84%                                                       | 281,733.24                                         | 4.96                                                      | 5.33                                                      | 5.73                                                      |
| I (Mdis) JPY                                          | 0.80%                                                       | 295.65                                             | 893.13                                                    | 856.72                                                    | 843.52                                                    |
| I (Mdis) JPY-H1 (hedged)                              | 0.81%                                                       | 368.56                                             | 357.77                                                    | 408.61                                                    | 453.18                                                    |
| I (Mdis) USD                                          | 0.69%                                                       | 239.42                                             | 6.17                                                      | 6.59                                                      | 6.89                                                      |
| I (Qdis) USD                                          | 0.85%                                                       | 59,161.53                                          | 4.99                                                      | 5.32                                                      | 5.60                                                      |
| I (Ydis) EUR                                          | 0.89%                                                       | 76,779.02                                          | 7.55                                                      | 7.87                                                      | 8.79                                                      |
| I (Ydis) EUR-H1 (hedged)                              | 0.83%                                                       | 7,351,715.66                                       | 4.07                                                      | 4.40                                                      | 4.95                                                      |
| N (acc) EUR                                           | 2.08%                                                       | 2,199,858.13                                       | 18.89                                                     | 18.78                                                     | 19.50                                                     |
| N (acc) EUR-H1 (hedged)                               | 2.08%                                                       | 3,844,723.59                                       | 12.08                                                     | 12.48                                                     | 12.94                                                     |
| N (acc) HUF                                           | 2.08%                                                       | 1,454,121.14                                       | 159.90                                                    | 150.05                                                    | 165.79                                                    |
| N (acc) USD                                           | 2.09%                                                       | 2,683,953.96                                       | 20.25                                                     | 20.52                                                     | 20.45                                                     |
| N (Mdis) EUR-H1 (hedged)                              | 2.09%                                                       | 10,411,961.80                                      | 4.41                                                      | 4.87                                                      | 5.37                                                      |
| N (Mdis) USD                                          | 2.09%                                                       | 433,299.92                                         | 3.66                                                      | 3.96                                                      | 4.20                                                      |
| N (Ydis) EUR-H1 (hedged)                              | 2.08%                                                       | 1,632,298.85                                       | 3.62                                                      | 3.97                                                      | 4.53                                                      |
| S (acc) CHF-H1 (hedged)                               | 0.54%                                                       | 24,577.20                                          | 6.91                                                      | 7.20                                                      | 7.41                                                      |
| S (acc) EUR                                           | 0.54%                                                       | 180.89                                             | 8.37                                                      | 8.20                                                      | 8.38                                                      |
| S (acc) EUR-H1 (hedged)                               | 0.54%                                                       | 4,783.34                                           | 7.44                                                      | 7.57                                                      | 7.73                                                      |
| S (acc) USD                                           | 0.54%                                                       | 27,549.62                                          | 8.93                                                      | 8.91                                                      | 8.75                                                      |
| S (Mdis) EUR                                          | 0.54%                                                       | 798.72                                             | 5.97                                                      | 6.26                                                      | 6.80                                                      |

## Statistical Information

|                                                                | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|----------------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Templeton Global Total Return Fund - USD (continued)</b>    |                                                             |                                                    |                                                           |                                                           |                                                           |
| S (Mdis) GBP <sup>α</sup>                                      | —                                                           | —                                                  | —                                                         | 4.37                                                      | 4.76                                                      |
| S (Mdis) GBP-H1 (hedged)                                       | 0.54%                                                       | 5,889.95                                           | 5.34                                                      | 5.73                                                      | 6.18                                                      |
| S (Mdis) USD                                                   | 0.54%                                                       | 100,000.00                                         | 5.71                                                      | 6.09                                                      | 6.36                                                      |
| S (Ydis) USD                                                   | 0.54%                                                       | 2,049,000.00                                       | 4.49                                                      | 4.75                                                      | 5.07                                                      |
| W (acc) CHF-H1 (hedged)                                        | 0.89%                                                       | 19,680.46                                          | 6.60                                                      | 6.90                                                      | 7.12                                                      |
| W (acc) EUR                                                    | 0.88%                                                       | 215,602.39                                         | 10.81                                                     | 10.62                                                     | 10.90                                                     |
| W (acc) EUR-H1 (hedged)                                        | 0.89%                                                       | 144,553.12                                         | 8.26                                                      | 8.43                                                      | 8.64                                                      |
| W (acc) GBP-H1 (hedged)                                        | 0.89%                                                       | 76,975.55                                          | 7.68                                                      | 7.73                                                      | 7.83                                                      |
| W (acc) PLN-H1 (hedged)                                        | 0.87%                                                       | 55.26                                              | 77.83                                                     | 77.45                                                     | 75.45                                                     |
| W (acc) USD                                                    | 0.89%                                                       | 802,946.82                                         | 9.94                                                      | 9.95                                                      | 9.80                                                      |
| W (Mdis) EUR                                                   | 0.90%                                                       | 121,819.02                                         | 5.46                                                      | 5.73                                                      | 6.24                                                      |
| W (Mdis) GBP                                                   | 0.89%                                                       | 448,592.90                                         | 5.91                                                      | 6.30                                                      | 6.88                                                      |
| W (Mdis) GBP-H1 (hedged)                                       | 0.89%                                                       | 259,018.69                                         | 3.80                                                      | 4.10                                                      | 4.41                                                      |
| W (Mdis) USD                                                   | 0.89%                                                       | 971,347.34                                         | 4.19                                                      | 4.48                                                      | 4.70                                                      |
| W (Ydis) CHF-H1 (hedged)                                       | 0.87%                                                       | 143.60                                             | 4.44                                                      | 4.87                                                      | 5.50                                                      |
| W (Ydis) EUR                                                   | 0.88%                                                       | 2,080.94                                           | 5.58                                                      | 5.82                                                      | 6.50                                                      |
| W (Ydis) EUR-H1 (hedged)                                       | 0.85%                                                       | 2,897.00                                           | 4.47                                                      | 4.84                                                      | 5.45                                                      |
| X (Ydis) USD <sup>α</sup>                                      | —                                                           | —                                                  | —                                                         | 5.42                                                      | 5.77                                                      |
| Y (Mdis) USD <sup>α</sup>                                      | —                                                           | —                                                  | —                                                         | 6.00                                                      | 6.23                                                      |
| Z (acc) USD                                                    | 1.09%                                                       | 104,333.44                                         | 11.50                                                     | 11.54                                                     | 11.39                                                     |
| Z (Mdis) GBP-H1 (hedged)                                       | 1.09%                                                       | 6,660.61                                           | 4.33                                                      | 4.67                                                      | 5.04                                                      |
| Z (Mdis) USD                                                   | 1.09%                                                       | 314,479.95                                         | 4.57                                                      | 4.90                                                      | 5.14                                                      |
| Z (Ydis) EUR-H1 (hedged)                                       | 1.09%                                                       | 71,512.64                                          | 3.94                                                      | 4.28                                                      | 4.83                                                      |
| <b>Templeton Global Total Return II Fund - USD<sup>α</sup></b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) HKD                                                    | —                                                           | —                                                  | —                                                         | 8.87                                                      | 8.61                                                      |
| A (acc) USD                                                    | —                                                           | —                                                  | —                                                         | 8.77                                                      | 8.50                                                      |
| A (Mdis) AUD-H1 (hedged)                                       | —                                                           | —                                                  | —                                                         | 8.40                                                      | 8.39                                                      |
| A (Mdis) EUR                                                   | —                                                           | —                                                  | —                                                         | 9.00                                                      | 9.08                                                      |
| A (Mdis) EUR-H1 (hedged)                                       | —                                                           | —                                                  | —                                                         | 8.22                                                      | 8.28                                                      |
| A (Mdis) GBP-H1 (hedged)                                       | —                                                           | —                                                  | —                                                         | 8.47                                                      | 8.42                                                      |
| A (Mdis) HKD                                                   | —                                                           | —                                                  | —                                                         | 8.87                                                      | 8.61                                                      |
| A (Mdis) USD                                                   | —                                                           | —                                                  | —                                                         | 8.77                                                      | 8.50                                                      |
| <b>Templeton Growth (Euro) Fund - EUR</b>                      |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                    | 1.81%                                                       | 318,182,772.73                                     | 22.35                                                     | 19.43                                                     | 17.45                                                     |
| A (acc) USD                                                    | 1.81%                                                       | 10,217,519.55                                      | 23.96                                                     | 21.23                                                     | 18.30                                                     |
| A (Ydis) EUR                                                   | 1.81%                                                       | 10,487,701.66                                      | 22.07                                                     | 19.19                                                     | 17.23                                                     |
| A (Ydis) USD                                                   | 1.81%                                                       | 965,610.62                                         | 23.59                                                     | 20.89                                                     | 18.01                                                     |
| I (acc) EUR                                                    | 0.96%                                                       | 686,722.08                                         | 27.13                                                     | 23.39                                                     | 20.82                                                     |
| I (Ydis) EUR                                                   | 0.94%                                                       | 3,400.00                                           | 21.05                                                     | 18.27                                                     | 16.34                                                     |
| N (acc) EUR                                                    | 2.56%                                                       | 1,153,218.03                                       | 18.59                                                     | 16.28                                                     | 14.73                                                     |
| W (acc) EUR                                                    | 1.01%                                                       | 202,183.56                                         | 13.30                                                     | 11.47                                                     | 10.22                                                     |
| W (acc) USD                                                    | 1.00%                                                       | 1,652.89                                           | 13.44                                                     | 11.81                                                     | 10.10                                                     |
| W (Ydis) EUR                                                   | 1.01%                                                       | 6,400.00                                           | 12.40                                                     | 10.76                                                     | 9.62                                                      |
| <b>Templeton Latin America Fund - USD</b>                      |                                                             |                                                    |                                                           |                                                           |                                                           |
| A (acc) EUR                                                    | 2.24%                                                       | 670,961.45                                         | 8.59                                                      | 9.44                                                      | 7.76                                                      |
| A (acc) SGD                                                    | 2.24%                                                       | 1,209,665.47                                       | 6.54                                                      | 7.30                                                      | 5.93                                                      |
| A (acc) USD                                                    | 2.24%                                                       | 1,117,805.77                                       | 59.18                                                     | 66.22                                                     | 52.31                                                     |
| A (Ydis) EUR                                                   | 2.24%                                                       | 175,873.96                                         | 41.87                                                     | 48.44                                                     | 42.60                                                     |
| A (Ydis) GBP                                                   | 2.24%                                                       | 11,097.90                                          | 35.62                                                     | 41.81                                                     | 36.84                                                     |
| A (Ydis) USD                                                   | 2.24%                                                       | 9,126,081.88                                       | 44.84                                                     | 52.86                                                     | 44.58                                                     |
| C (acc) USD                                                    | 2.82%                                                       | 68,252.97                                          | 10.92                                                     | 12.29                                                     | 9.76                                                      |
| I (acc) USD                                                    | 1.27%                                                       | 1,208,626.45                                       | 20.54                                                     | 22.76                                                     | 17.80                                                     |
| I (Ydis) EUR-H2 (hedged)                                       | 1.27%                                                       | 4,257,131.24                                       | 6.14                                                      | 6.91                                                      | 6.97                                                      |
| N (acc) PLN-H1 (hedged)                                        | 2.75%                                                       | 1,584,697.42                                       | 6.72                                                      | 7.58                                                      | 5.94                                                      |
| N (acc) USD                                                    | 2.74%                                                       | 291,986.38                                         | 29.25                                                     | 32.89                                                     | 26.11                                                     |
| W (acc) GBP                                                    | 1.31%                                                       | 283,621.40                                         | 10.82                                                     | 11.94                                                     | 9.75                                                      |
| W (acc) USD                                                    | 1.31%                                                       | 592,425.30                                         | 7.69                                                      | 8.53                                                      | 6.67                                                      |
| X (acc) USD                                                    | 0.25%                                                       | 90.68                                              | 10.61                                                     | 11.65                                                     | 9.02                                                      |

## Statistical Information

|                                                       | Total<br>Expense Ratio<br>June 30,<br>2024<br>(See note 26) | Shares<br>Outstanding<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2024 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2023 | Net Asset Value<br>per share<br>as at<br>June 30,<br>2022 |
|-------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|
| <b>Templeton Latin America Fund - USD (continued)</b> |                                                             |                                                    |                                                           |                                                           |                                                           |
| Z (acc) GBP                                           | 1.70%                                                       | 384.67                                             | 10.34                                                     | 11.47                                                     | 9.41                                                      |

\*This Fund / Share class was launched during the year.

<sup>o</sup>This Fund / Share class was closed during the year.

<sup>a</sup>The share class was liquidated on January 12, 2024 and relaunched on April 19, 2024.

<sup>1</sup>Please refer Note 1 for fund events.

<sup>2</sup>Proceeds received from sale of restricted securities sold during the current period which were considered as nil value in the last fiscal year which led to huge increase in NAV as at 28th June 2024.

Per Share NAV disclosed is as of June 28, 2024 the last valuation of the fiscal year.

# Notes to Financial Statements

For the year ended June 30, 2024

## Note 1 - The Company

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

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

## Fund closures

Franklin Emerging Market Sovereign Debt Hard Currency Fund was put into liquidation effective April 15, 2024 and closed with a final NAV on April 29, 2024. The remaining amount of cash at bank is USD 43,561 as at June 30, 2024. The management company is monitoring the cash which will be used to cover costs linked to liquidation.

Franklin European Income Fund was put into liquidation effective November 6, 2020 and closed with a final NAV on November 13, 2020. The remaining amount of cash at bank is EUR 7,578 as at June 30, 2024. The management company is monitoring the cash which will be used to cover costs linked to liquidation.

Franklin Global Aggregate Bond Fund was put into liquidation effective January 15, 2024 and closed with a final NAV on January 25, 2024. The remaining amount of cash at bank is USD 31,591 as at June 30, 2024. 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 2,696 as at June 30, 2024. The management company is monitoring the cash which will be used to cover costs linked to liquidation.

Franklin Global Small-Mid Cap Fund was put into liquidation effective January 11, 2021 and closed with a final NAV on January 18, 2021. The remaining amount of cash at bank is USD 226,735 as at June 30, 2024. The management company is monitoring the cash which will be used to cover costs linked to liquidation.

Franklin K2 Long Short Credit Fund was put into liquidation effective April 30, 2021 and closed with a final NAV on May 14, 2021. The remaining amount of cash at bank is USD 115,165 as at June 30, 2024. The management company is monitoring the cash which will be used to cover costs linked to liquidation.

Franklin NextStep Dynamic Growth Fund was put into liquidation effective November 27, 2023 and closed with a final NAV on December 5, 2023. The remaining amount of cash at bank is USD 8,567 as at June 30, 2024. The management company is monitoring the cash which will be used to cover costs linked to liquidation.

Franklin NextStep Stable Growth Fund was put into liquidation effective November 27, 2023 and closed with a final NAV on December 5, 2023. The remaining amount of cash at bank is USD 11,160 as at June 30, 2024. The management company is monitoring the cash which will be used to cover costs linked to liquidation.

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 1,892 as at June 30, 2024. The management company is monitoring the cash which will be used to cover costs linked to liquidation.

Templeton Global Total Return II Fund was put into liquidation effective September 25, 2023 and closed with a final NAV on October 9, 2023. The remaining amount of overdraft at bank is USD 42 as at June 30, 2024 and any further liquidation costs including this overdraft will be monitored by the management company.

## Note 1 - The Company (continued)

### Fund closures (continued)

As of June 30, 2024, 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.

### Fund and Share Class Name changes

- Franklin UK Equity Income Fund renamed to Martin Currie UK Equity Income Fund effective from December 29, 2023.
- Templeton European Dividend Fund renamed to Templeton European Sustainability Improvers Fund effective from March 25, 2024.

Effective March 21, 2024, the share classes listed below have been renamed:

- Franklin Emerging Market Sovereign Debt Hard Currency Fund: Share class was renamed from EB (acc) USD to P1 (acc) USD.
- Franklin Euro Short Duration Bond Fund: Share class was renamed from EB (acc) EUR to P2 (acc) EUR and EB (Qdis) EUR to P2 (Qdis) EUR.
- Franklin Sealand China A-Shares Fund: Share class was renamed from EB (acc) EUR to P1 (acc) EUR, EB (acc) USD to P1 (acc) USD and EB (Ydis) USD to P1 (Ydis) USD.
- Martin Currie UK Equity Income Fund: Share class was renamed from EB (Qdis) GBP to P2 (Qdis) GBP and EB (Qdis) USD to P2 (Qdis) USD.
- Templeton Emerging Markets Sustainability Fund: Share class was renamed from EB (acc) EUR to P1 (acc) EUR, EB (acc) GBP to P1 (acc) GBP and EB (acc) USD to P1 (acc) USD.

## 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, with the exception of Franklin NextStep Balanced Growth Fund which got merged effective August 16, 2024. Hence the financial statements for this sub-fund have been prepared on a liquidation basis. The application of the non-going concern basis of accounting has not led to material adjustments to the sub-funds published net asset value.

### (b) Investment in securities

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

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.

## **Note 2 - Significant accounting policies (continued)**

### **(b) Investment in securities (continued)**

The Company's directors are using several methods to reduce the risk of market timing. As at June 30, 2024, 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 Euro Government Bond Fund  
Franklin Euro Short Duration Bond 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 K2 Alternative Strategies 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 Growth Fund  
Franklin NextStep Moderate Fund  
Franklin Sealand China A-Shares Fund  
Franklin Technology Fund  
Martin Currie 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 Opportunities Fund  
Templeton European Small-Mid Cap Fund  
Templeton European Sustainability Improvers Fund  
Templeton Frontier Markets Fund



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

Templeton Global Balanced Fund  
 Templeton Global Climate Change Fund  
 Templeton Global Equity Income Fund  
 Templeton Global 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".

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 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, 2024.

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):

| <b>Funds</b>                                                    | <b>As of</b> | <b>%<br/>Ukraine</b> | <b>%<br/>Russia</b> | <b>%<br/>Belarus</b> | <b>% Total<br/>Exposed</b> |
|-----------------------------------------------------------------|--------------|----------------------|---------------------|----------------------|----------------------------|
| Franklin Emerging Market Corporate Debt Fund                    | 30/06/2024   | 1.16%                | 0.00%               | 0.35%                | 1.51%                      |
| Franklin Emerging Markets Debt Opportunities Hard Currency Fund | 30/06/2024   | 0.59%                | 0.04%               | 0.78%                | 1.41%                      |
| Franklin K2 Alternative Strategies Fund                         | 30/06/2024   | 0.49%                | 0.00%               | 0.00%                | 0.49%                      |

**(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



## **Note 2 - Significant accounting policies (continued)**

### **(d) Financial future contracts (continued)**

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.

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. There were holdings during the year. However, the fund had no exposure as at June 30, 2024.

### **(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".

## **Note 2 - Significant accounting policies (continued)**

### **(h) Total return swap contracts (continued)**

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.

### **(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.

## Note 2 - Significant accounting policies (continued)

### (k) Option contracts (continued)

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 financial statements is U.S. dollar. The principal exchange rates applied as at June 30, 2024 are as follows:

|         |            |     |             |     |             |
|---------|------------|-----|-------------|-----|-------------|
| AED     | 3.6730     | IDR | 16,375.0000 | PHP | 58.4900     |
| AUD     | 1.4990     | ILS | 3.7714      | PLN | 4.0250      |
| BRL     | 5.5904     | INR | 83.3605     | PYG | 7,538.4950  |
| CAD     | 1.3682     | ISK | 138.8300    | QAR | 3.6458      |
| CHF     | 0.8984     | JPY | 160.8650    | RON | 4.6467      |
| CLP     | 941.0500   | KES | 129.2500    | RSD | 109.2900    |
| CNH/CNY | 7.3000     | KRW | 1,379.9450  | RUB | 85.7500     |
| COP     | 4,150.7750 | KWD | 0.3067      | SAR | 3.7516      |
| CZK     | 23.3900    | KZT | 473.6100    | SEK | 10.5967     |
| DKK     | 6.9629     | MAD | 9.9703      | SGD | 1.3560      |
| DOP     | 59.0600    | MXN | 18.2930     | THB | 36.7250     |
| EGP     | 48.0300    | MYR | 4.7175      | TRY | 32.6566     |
| EUR     | 0.9336     | NAD | 18.1967     | TWD | 32.5070     |
| GBP     | 0.7910     | NGN | 1,525.0000  | UGX | 3,710.000   |
| GEL     | 2.8050     | NOK | 10.6760     | UYU | 39.4400     |
| GHS     | 15.3000    | NZD | 1.6418      | UZS | 12,557.6700 |
| HKD     | 7.8091     | OMR | 0.3850      | VND | 25,455.0000 |
| HUF     | 368.7950   | PEN | 3.8435      | ZAR | 18.1953     |

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

The list of the currency abbreviations is available in note 28.

### (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.

## **Note 2 - Significant accounting policies (continued)**

### **(m) Mortgage dollar rolls (continued)**

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".

### **(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 – net margin interest/price alignment on futures, 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.

### **(q) 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 estimated 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.

## Note 2 - Significant accounting policies (continued)

### (q) Swing pricing (continued)

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.

No swing pricing applied as at June 30, 2024.

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

Franklin Diversified Conservative Fund  
Franklin Emerging Market Corporate Debt Fund  
Franklin Emerging Market Sovereign Debt Hard Currency Fund  
Franklin Emerging Markets Debt Opportunities Hard Currency Fund  
Franklin Euro Government Bond Fund  
Franklin Euro Short Duration Bond Fund  
Franklin European Corporate Bond Fund  
Franklin European Total Return Fund  
Franklin Global Aggregate Bond Fund  
Franklin Global Convertible Securities Fund  
Franklin Global Real Estate Fund  
Franklin Gold and Precious Metals Fund  
Franklin Gulf Wealth Bond Fund  
Franklin Japan Fund  
Franklin MENA Fund  
Franklin NextStep Dynamic Growth Fund  
Franklin Sealand China A-Shares Fund  
Martin Currie UK Equity Income Fund  
Templeton Asian Smaller Companies Fund  
Templeton China Fund  
Templeton Emerging Markets Local Currency Bond Fund  
Templeton Emerging Markets Smaller Companies Fund  
Templeton Emerging Markets Sustainability Fund  
Templeton European Opportunities Fund  
Templeton European Small-Mid Cap Fund  
Templeton European Sustainability Improvers Fund  
Templeton Global Bond (Euro) Fund

**Note 2 - Significant accounting policies (continued)****(r) Combined financial statements**

The accounts of the Fund are expressed in U.S. dollar and the accounts of the sub-funds are kept in the currency of each sub-fund. The combined "Statement of Net Assets" and the combined "Statement of Operations and Changes in Net Assets" are the sum of the "Statement of Net Assets" and the "Statement of Operations and Changes in Net Assets" of each sub-fund converted into the currency of the Fund using exchange rates prevailing at year-end.

**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, 2024, the following Funds held shares issued by another Fund of the Company.

|                                                | Currency | Investment in securities<br>at market value as per<br>Statement<br>of Net Assets | Market value<br>of Cross Funds<br>investment | Investment in securities<br>at market value after<br>deduction of Cross Funds<br>investments |
|------------------------------------------------|----------|----------------------------------------------------------------------------------|----------------------------------------------|----------------------------------------------------------------------------------------------|
| Franklin Diversified Balanced Fund             | EUR      | 181,265,029                                                                      | 9,396,448                                    | 171,868,581                                                                                  |
| Franklin Diversified Conservative Fund         | EUR      | 74,766,378                                                                       | 2,041,019                                    | 72,725,359                                                                                   |
| Franklin Diversified Dynamic Fund              | EUR      | 157,916,427                                                                      | 2,322,232                                    | 155,594,195                                                                                  |
| Franklin Global Multi-Asset Income Fund        | EUR      | 122,021,543                                                                      | 3,043,749                                    | 118,977,794                                                                                  |
| Franklin NextStep Balanced Growth Fund         | USD      | 15,630,301                                                                       | 2,156,973                                    | 13,473,328                                                                                   |
| Franklin NextStep Conservative Fund            | USD      | 26,132,519                                                                       | 2,347,249                                    | 23,785,270                                                                                   |
| Franklin NextStep Growth Fund                  | USD      | 21,752,016                                                                       | 1,609,604                                    | 20,142,412                                                                                   |
| Franklin NextStep Moderate Fund                | USD      | 60,998,422                                                                       | 5,011,989                                    | 55,986,433                                                                                   |
| Templeton Asian Growth Fund                    | USD      | 1,858,284,446                                                                    | 16,923,731                                   | 1,841,360,715                                                                                |
| Templeton Emerging Markets Dynamic Income Fund | USD      | 103,836,893                                                                      | 3,094,086                                    | 100,742,807                                                                                  |

The total combined net assets at year-end without Cross Funds investments would amount to USD 69,080,987,885.

**Note 4 - Time deposits ("TDs")**

As at June 30, 2024, the Company had the following cash on time deposits:

| Fund<br>Counterparty                             | Value of TDs in Fund<br>Currency | Fund<br>Counterparty                           | Value of TDs in Fund<br>Currency |
|--------------------------------------------------|----------------------------------|------------------------------------------------|----------------------------------|
| <b>Franklin Diversified Balanced Fund</b>        |                                  | <b>Franklin MENA Fund</b>                      |                                  |
| Toronto-Dominion Bank<br>(The)                   | EUR 400,000                      | Royal Bank of Canada                           | USD 500,000                      |
| <b>Franklin Diversified Conservative Fund</b>    |                                  | <b>Franklin NextStep Balanced Growth Fund</b>  |                                  |
| Toronto-Dominion Bank<br>(The)                   | EUR 100,000                      | Royal Bank of Canada                           | USD 300,000                      |
| <b>Franklin Diversified Dynamic Fund</b>         |                                  | <b>Franklin NextStep Conservative Fund</b>     |                                  |
| Toronto-Dominion Bank<br>(The)                   | EUR 5,500,000                    | Royal Bank of Canada                           | USD 500,000                      |
| <b>Franklin Global Growth Fund</b>               |                                  | <b>Franklin NextStep Growth Fund</b>           |                                  |
| Royal Bank of Canada                             | USD 4,700,000                    | Royal Bank of Canada                           | USD 400,000                      |
| <b>Franklin Global Multi-Asset Income Fund</b>   |                                  | <b>Franklin NextStep Moderate Fund</b>         |                                  |
| Toronto-Dominion Bank<br>(The)                   | EUR 3,200,000                    | Royal Bank of Canada                           | USD 1,200,000                    |
| <b>Franklin Global Real Estate Fund</b>          |                                  | <b>Franklin Sealand China A-Shares Fund</b>    |                                  |
| Royal Bank of Canada                             | USD 500,000                      | Royal Bank of Canada                           | USD 2,400,000                    |
| <b>Franklin Gulf Wealth Bond Fund</b>            |                                  | <b>Martin Currie UK Equity Income Fund</b>     |                                  |
| Royal Bank of Canada                             | USD 2,800,000                    | Royal Bank of Canada                           | GBP 500,000                      |
| <b>Franklin India Fund</b>                       |                                  | <b>Templeton Asia Equity Total Return Fund</b> |                                  |
| Royal Bank of Canada                             | USD 16,400,000                   | Royal Bank of Canada                           | USD 300,000                      |
| <b>Franklin K2 Alternative Strategies Fund</b>   |                                  | <b>Templeton Asian Growth Fund</b>             |                                  |
| Credit Agricole Corporate<br>and Investment Bank | USD 84,618,000                   | Royal Bank of Canada                           | USD 13,800,000                   |
| National Bank of Canada                          | USD 99,204,700                   | <b>Templeton Asian Smaller Companies Fund</b>  |                                  |
| Royal Bank of Canada                             | USD 106,349,900                  | National Bank of Canada                        | USD 34,200,000                   |
|                                                  | 290,172,600                      | <b>Templeton BRIC Fund</b>                     |                                  |
|                                                  |                                  | Royal Bank of Canada                           | USD 21,200,000                   |
|                                                  |                                  | <b>Templeton China A-Shares Fund</b>           |                                  |
|                                                  |                                  | Royal Bank of Canada                           | USD 1,400,000                    |

**Note 4 - Time deposits ("TDs") (continued)**

| <b>Fund Counterparty</b>                                | <b>Value of TDs in Fund Currency</b> | <b>Fund Counterparty</b>                       | <b>Value of TDs in Fund Currency</b> |
|---------------------------------------------------------|--------------------------------------|------------------------------------------------|--------------------------------------|
| <b>Templeton China Fund</b>                             |                                      | <b>Templeton Global Bond (Euro) Fund</b>       |                                      |
| Royal Bank of Canada                                    | USD 10,900,000                       | Credit Agricole Group                          | EUR 1,500,000                        |
| <b>Templeton Eastern Europe Fund</b>                    |                                      | <b>Templeton Global Climate Change Fund</b>    |                                      |
| Toronto-Dominion Bank (The)                             | EUR 3,600,000                        | Credit Agricole Group                          | EUR 61,200,000                       |
| <b>Templeton Emerging Markets Fund</b>                  |                                      | National Bank of Canada                        | USD 23,153,768                       |
| Royal Bank of Canada                                    | USD 13,500,000                       |                                                | 84,353,768                           |
| <b>Templeton Emerging Markets Sustainability Fund</b>   |                                      | <b>Templeton Global Equity Income Fund</b>     |                                      |
| Royal Bank of Canada                                    | USD 400,000                          | Royal Bank of Canada                           | USD 200,000                          |
| <b>Templeton Euroland Fund</b>                          |                                      | <b>Templeton Global Fund</b>                   |                                      |
| Credit Agricole Group                                   | EUR 6,100,000                        | Royal Bank of Canada                           | USD 28,400,000                       |
| <b>Templeton European Small-Mid Cap Fund</b>            |                                      | <b>Templeton Global Smaller Companies Fund</b> |                                      |
| Credit Agricole Group                                   | EUR 5,900,000                        | Royal Bank of Canada                           | USD 4,000,000                        |
| <b>Templeton European Sustainability Improvers Fund</b> |                                      | <b>Templeton Growth (Euro) Fund</b>            |                                      |
| Toronto-Dominion Bank (The)                             | EUR 800,000                          | Credit Agricole Group                          | EUR 61,600,000                       |
| <b>Templeton Frontier Markets Fund</b>                  |                                      | Toronto-Dominion Bank (The)                    | EUR 251,000,000                      |
| Royal Bank of Canada                                    | USD 2,800,000                        |                                                | 312,600,000                          |
|                                                         |                                      | <b>Templeton Latin America Fund</b>            |                                      |
|                                                         |                                      | Royal Bank of Canada                           | USD 24,800,000                       |

**Note 5 - Forward foreign exchange contracts**

As at June 30, 2024, the Company had entered into the following outstanding contracts:

**Franklin Biotechnology Discovery Fund**

| <b>Purchases</b>                                                 | <b>Sales</b>   | <b>Maturity Date</b> | <b>Unrealised profit/(loss) USD</b> |
|------------------------------------------------------------------|----------------|----------------------|-------------------------------------|
| Forward foreign exchange contracts used for share class hedging: |                |                      |                                     |
| CHF                                                              | 2,021,926 USD  | 2,268,263            | 07/16/2024 (13,758)                 |
| EUR                                                              | 18,976,054 USD | 20,467,140           | 07/16/2024 (128,517)                |
| PLN                                                              | 15,502,271 USD | 3,840,143            | 07/16/2024 10,660                   |
| USD                                                              | 144,492 EUR    | 134,964              | 07/16/2024 (162)                    |
| USD                                                              | 45,204 PLN     | 183,131              | 07/16/2024 (286)                    |
|                                                                  |                |                      | <b>(132,063)</b>                    |

The above contracts were opened with the below counterparties:

|             |                  |
|-------------|------------------|
| J.P. Morgan | (132,063)        |
|             | <b>(132,063)</b> |

**Franklin Disruptive Commerce Fund**

| <b>Purchases</b>                                                 | <b>Sales</b> | <b>Maturity Date</b> | <b>Unrealised profit/(loss) USD</b> |
|------------------------------------------------------------------|--------------|----------------------|-------------------------------------|
| Forward foreign exchange contracts used for share class hedging: |              |                      |                                     |
| EUR                                                              | 90,809 USD   | 97,945               | 07/16/2024 (616)                    |
| SGD                                                              | 39,053 USD   | 28,971               | 07/16/2024 (150)                    |
|                                                                  |              |                      | <b>(766)</b>                        |

The above contracts were opened with the below counterparties:

|             |              |
|-------------|--------------|
| J.P. Morgan | (766)        |
|             | <b>(766)</b> |



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

| Purchases                                                                   |             | Sales |             | Maturity Date | Unrealised profit/(loss) EUR |
|-----------------------------------------------------------------------------|-------------|-------|-------------|---------------|------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |             |       |             |               |                              |
| EUR                                                                         | 4,341,502   | GBP   | 3,734,000   | 07/11/2024    | (63,769)                     |
| GBP                                                                         | 693,000     | EUR   | 807,606     | 07/11/2024    | 9,976                        |
| EUR                                                                         | 4,367,692   | GBP   | 3,757,000   | 07/12/2024    | (64,521)                     |
| GBP                                                                         | 102,000     | EUR   | 120,965     | 07/12/2024    | (633)                        |
| EUR                                                                         | 5,435,309   | USD   | 5,831,000   | 07/26/2024    | (2,496)                      |
| EUR                                                                         | 3,838,401   | USD   | 4,134,000   | 07/30/2024    | (16,111)                     |
| EUR                                                                         | 3,502,979   | GBP   | 3,008,000   | 08/08/2024    | (41,492)                     |
| EUR                                                                         | 1,696,992   | USD   | 1,830,000   | 08/08/2024    | (8,516)                      |
| EUR                                                                         | 3,766,166   | GBP   | 3,233,000   | 08/09/2024    | (43,274)                     |
| EUR                                                                         | 2,758,331   | INR   | 249,229,000 | 08/09/2024    | (23,998)                     |
| INR                                                                         | 249,229,000 | EUR   | 2,761,020   | 08/09/2024    | 21,309                       |
| EUR                                                                         | 1,250,629   | ZAR   | 25,139,000  | 08/12/2024    | (32,634)                     |
|                                                                             |             |       |             |               | <u>(266,159)</u>             |
| Forward foreign exchange contracts used for share class hedging:            |             |       |             |               |                              |
| CZK                                                                         | 264,374,657 | EUR   | 10,700,973  | 07/16/2024    | (152,404)                    |
| EUR                                                                         | 2,898       | CZK   | 72,244      | 07/16/2024    | 16                           |
| EUR                                                                         | 31,493      | SGD   | 45,629      | 07/16/2024    | 75                           |
| EUR                                                                         | 34,233      | USD   | 36,635      | 07/16/2024    | 52                           |
| SGD                                                                         | 47,191      | EUR   | 32,465      | 07/16/2024    | 29                           |
| USD                                                                         | 63,770      | EUR   | 59,132      | 07/16/2024    | 365                          |
|                                                                             |             |       |             |               | <u>(151,867)</u>             |
|                                                                             |             |       |             |               | <b><u>(418,026)</u></b>      |

The above contracts were opened with the below counterparties:

|                |                         |
|----------------|-------------------------|
| Barclays       | (185,050)               |
| J.P. Morgan    | (208,349)               |
| Morgan Stanley | (24,627)                |
|                | <b><u>(418,026)</u></b> |

**Franklin Diversified Conservative Fund**

| Purchases                                                                   |             | Sales |            | Maturity Date | Unrealised profit/(loss) EUR |
|-----------------------------------------------------------------------------|-------------|-------|------------|---------------|------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |             |       |            |               |                              |
| EUR                                                                         | 2,002,159   | GBP   | 1,722,000  | 07/11/2024    | (29,409)                     |
| GBP                                                                         | 461,000     | EUR   | 540,184    | 07/11/2024    | 3,692                        |
| EUR                                                                         | 2,040,250   | GBP   | 1,755,000  | 07/12/2024    | (30,162)                     |
| GBP                                                                         | 504,000     | EUR   | 597,710    | 07/12/2024    | (3,130)                      |
| EUR                                                                         | 3,076,063   | USD   | 3,300,000  | 07/26/2024    | (1,412)                      |
| EUR                                                                         | 1,393,672   | USD   | 1,501,000  | 07/30/2024    | (5,850)                      |
| EUR                                                                         | 2,606,272   | GBP   | 2,238,000  | 08/08/2024    | (30,871)                     |
| EUR                                                                         | 1,311,227   | USD   | 1,414,000  | 08/08/2024    | (6,580)                      |
| EUR                                                                         | 2,176,977   | GBP   | 1,869,000  | 08/09/2024    | (25,263)                     |
| EUR                                                                         | 951,093     | INR   | 85,936,000 | 08/09/2024    | (8,275)                      |
| GBP                                                                         | 594,000     | EUR   | 703,637    | 08/09/2024    | (3,727)                      |
| INR                                                                         | 85,936,000  | EUR   | 952,020    | 08/09/2024    | 7,347                        |
| EUR                                                                         | 421,122     | ZAR   | 8,465,000  | 08/12/2024    | (10,989)                     |
|                                                                             |             |       |            |               | <u>(144,629)</u>             |
| Forward foreign exchange contracts used for share class hedging:            |             |       |            |               |                              |
| CZK                                                                         | 115,870,718 | EUR   | 4,690,181  | 07/16/2024    | (66,931)                     |
| EUR                                                                         | 18,438      | CZK   | 457,784    | 07/16/2024    | 172                          |
| EUR                                                                         | 24,881      | SGD   | 36,050     | 07/16/2024    | 59                           |
| EUR                                                                         | 57,538      | USD   | 61,575     | 07/16/2024    | 88                           |
| SGD                                                                         | 37,609      | EUR   | 25,873     | 07/16/2024    | 23                           |
| USD                                                                         | 97,588      | EUR   | 90,485     | 07/16/2024    | 566                          |
|                                                                             |             |       |            |               | <u>(66,023)</u>              |
|                                                                             |             |       |            |               | <b><u>(210,652)</u></b>      |



## Note 5 - Forward foreign exchange contracts (continued)

### Franklin Diversified Conservative Fund (continued)

|                                                                | Unrealised<br>profit/(loss)<br>EUR |
|----------------------------------------------------------------|------------------------------------|
| The above contracts were opened with the below counterparties: |                                    |
| Barclays                                                       | (105,554)                          |
| J.P. Morgan                                                    | (92,668)                           |
| Morgan Stanley                                                 | (12,430)                           |
|                                                                | <b>(210,652)</b>                   |

### Franklin Diversified Dynamic Fund

| Purchases                                                                   | Sales       |     | Maturity Date | Unrealised profit/(loss) EUR |           |
|-----------------------------------------------------------------------------|-------------|-----|---------------|------------------------------|-----------|
| Forward foreign exchange contracts used for efficient portfolio management: |             |     |               |                              |           |
| EUR                                                                         | 3,456,608   | GBP | 2,973,000     | 07/11/2024                   | (50,856)  |
| GBP                                                                         | 535,000     | EUR | 623,576       | 07/11/2024                   | 7,602     |
| EUR                                                                         | 3,580,672   | GBP | 3,080,000     | 07/12/2024                   | (52,871)  |
| GBP                                                                         | 83,000      | EUR | 98,432        | 07/12/2024                   | (515)     |
| EUR                                                                         | 3,880,500   | USD | 4,163,000     | 07/26/2024                   | (1,782)   |
| EUR                                                                         | 2,076,116   | USD | 2,236,000     | 07/30/2024                   | (8,714)   |
| EUR                                                                         | 1,203,743   | GBP | 1,033,000     | 08/08/2024                   | (13,491)  |
| EUR                                                                         | 480,351     | USD | 518,000       | 08/08/2024                   | (2,410)   |
| EUR                                                                         | 1,479,320   | GBP | 1,270,000     | 08/09/2024                   | (17,118)  |
| EUR                                                                         | 2,779,625   | INR | 251,153,000   | 08/09/2024                   | (24,183)  |
| INR                                                                         | 251,153,000 | EUR | 2,782,335     | 08/09/2024                   | 21,473    |
|                                                                             |             |     |               |                              | (142,865) |
| Forward foreign exchange contracts used for share class hedging:            |             |     |               |                              |           |
| CZK                                                                         | 92,050,106  | EUR | 3,726,047     | 07/16/2024                   | (53,242)  |
| EUR                                                                         | 21,836      | CZK | 544,789       | 07/16/2024                   | 98        |
| EUR                                                                         | 32,165      | SEK | 361,650       | 07/16/2024                   | 301       |
| EUR                                                                         | 35,969      | SGD | 52,114        | 07/16/2024                   | 85        |
| EUR                                                                         | 39,447      | USD | 42,215        | 07/16/2024                   | 60        |
| NOK                                                                         | 580,299     | EUR | 50,643        | 07/16/2024                   | 91        |
| SEK                                                                         | 494,388     | EUR | 43,886        | 07/16/2024                   | (327)     |
| SGD                                                                         | 67,143      | EUR | 46,192        | 07/16/2024                   | 41        |
| USD                                                                         | 70,118      | EUR | 65,016        | 07/16/2024                   | 404       |
|                                                                             |             |     |               |                              | (52,489)  |
|                                                                             |             |     |               |                              | (195,354) |

The above contracts were opened with the below counterparties:

|                |                  |
|----------------|------------------|
| Barclays       | (72,286)         |
| J.P. Morgan    | (98,453)         |
| Morgan Stanley | (24,615)         |
|                | <b>(195,354)</b> |

### Franklin Emerging Market Corporate Debt Fund

| Purchases                                                                   |           | Sales |           | Maturity Date | Unrealised profit/(loss) USD |
|-----------------------------------------------------------------------------|-----------|-------|-----------|---------------|------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |           |       |           |               |                              |
| USD                                                                         | 2,016,599 | EUR   | 1,850,000 | 09/11/2024    | 28,183                       |
| USD                                                                         | 65,217    | GBP   | 51,000    | 09/11/2024    | 715                          |
|                                                                             |           |       |           |               | 28,898                       |
| Forward foreign exchange contracts used for share class hedging:            |           |       |           |               |                              |
| EUR                                                                         | 857,606   | USD   | 925,005   | 07/16/2024    | (5,820)                      |
| GBP                                                                         | 134,417   | USD   | 171,629   | 07/16/2024    | (1,697)                      |
| USD                                                                         | 17,881    | EUR   | 16,710    | 07/16/2024    | (28)                         |
|                                                                             |           |       |           |               | (7,545)                      |
|                                                                             |           |       |           |               | 21,353                       |

## Note 5 - Forward foreign exchange contracts (continued)

### Franklin Emerging Market Corporate Debt Fund (continued)

|                                                                | Unrealised<br>profit/(loss)<br>USD |
|----------------------------------------------------------------|------------------------------------|
| The above contracts were opened with the below counterparties: |                                    |
| Citibank                                                       | 28,898                             |
| J.P. Morgan                                                    | (7,545)                            |
|                                                                | <b>21,353</b>                      |

### Franklin Emerging Markets Debt Opportunities Hard Currency Fund

| Purchases                                                                   | Sales           | Maturity<br>Date | Unrealised<br>profit/(loss)<br>USD |
|-----------------------------------------------------------------------------|-----------------|------------------|------------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |                 |                  |                                    |
| USD 30,527,882                                                              | EUR 27,990,000  | 09/11/2024       | 443,694                            |
|                                                                             |                 |                  | <b>443,694</b>                     |
| Forward foreign exchange contracts used for share class hedging:            |                 |                  |                                    |
| EUR 141,739,314                                                             | USD 152,878,605 | 07/16/2024       | (961,750)                          |
| GBP 1,356                                                                   | USD 1,732       | 07/16/2024       | (17)                               |
| USD 37,920                                                                  | EUR 35,433      | 07/16/2024       | (58)                               |
|                                                                             |                 |                  | <b>(961,825)</b>                   |
|                                                                             |                 |                  | <b>(518,131)</b>                   |

|                                                                |                  |
|----------------------------------------------------------------|------------------|
| The above contracts were opened with the below counterparties: |                  |
| Citibank                                                       | 443,694          |
| J.P. Morgan                                                    | (961,825)        |
|                                                                | <b>(518,131)</b> |

### Franklin Euro High Yield Fund

| Purchases                                                                   | Sales          | Maturity<br>Date | Unrealised<br>profit/(loss)<br>EUR |
|-----------------------------------------------------------------------------|----------------|------------------|------------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |                |                  |                                    |
| EUR 21,210,873                                                              | GBP 18,205,696 | 07/24/2024       | (255,560)                          |
| EUR 8,157,210                                                               | USD 8,900,000  | 07/24/2024       | (143,426)                          |
| GBP 1,550,000                                                               | EUR 1,805,462  | 07/24/2024       | 22,151                             |
| USD 1,250,000                                                               | EUR 1,156,841  | 07/24/2024       | 8,978                              |
|                                                                             |                |                  | <b>(367,857)</b>                   |
| Forward foreign exchange contracts used for share class hedging:            |                |                  |                                    |
| EUR 403,045                                                                 | USD 433,464    | 07/16/2024       | (1,381)                            |
| USD 3,653,435                                                               | EUR 3,387,378  | 07/16/2024       | 21,301                             |
|                                                                             |                |                  | <b>19,920</b>                      |
|                                                                             |                |                  | <b>(347,937)</b>                   |

|                                                                |                  |
|----------------------------------------------------------------|------------------|
| The above contracts were opened with the below counterparties: |                  |
| Deutsche Bank                                                  | (134,448)        |
| J.P. Morgan                                                    | 19,920           |
| Morgan Stanley                                                 | (233,409)        |
|                                                                | <b>(347,937)</b> |

### Franklin Euro Short Duration Bond Fund

| Purchases                                                                   | Sales          | Maturity<br>Date | Unrealised<br>profit/(loss)<br>EUR |
|-----------------------------------------------------------------------------|----------------|------------------|------------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |                |                  |                                    |
| EUR 8,199,744                                                               | DKK 61,100,000 | 07/24/2024       | 5,179                              |
| EUR 71,751,123                                                              | GBP 61,341,000 | 07/24/2024       | (576,375)                          |
| NOK 228,500,000                                                             | EUR 19,697,927 | 07/24/2024       | 275,312                            |
|                                                                             |                |                  | <b>(295,884)</b>                   |

## Note 5 - Forward foreign exchange contracts (continued)

### Franklin Euro Short Duration Bond Fund (continued)

|                                                                | Unrealised<br>profit/(loss)<br>EUR |
|----------------------------------------------------------------|------------------------------------|
| The above contracts were opened with the below counterparties: |                                    |
| Citibank                                                       | (571,196)                          |
| J.P. Morgan                                                    | 275,312                            |
|                                                                | <b>(295,884)</b>                   |

### Franklin European Social Leaders Bond Fund

| Purchases                                                                   | Sales   | Maturity<br>Date | Unrealised<br>profit/(loss)<br>EUR |
|-----------------------------------------------------------------------------|---------|------------------|------------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |         |                  |                                    |
| EUR                                                                         | 251,609 | GBP              | 216,000                            |
|                                                                             |         | 07/24/2024       | (3,078)                            |
|                                                                             |         |                  | <b>(3,078)</b>                     |

|                                                                |                |
|----------------------------------------------------------------|----------------|
| The above contracts were opened with the below counterparties: |                |
| BNP Paribas                                                    | (3,078)        |
|                                                                | <b>(3,078)</b> |

### Franklin European Total Return Fund

| Purchases                                                                   | Sales         | Maturity<br>Date | Unrealised<br>profit/(loss)<br>EUR |
|-----------------------------------------------------------------------------|---------------|------------------|------------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |               |                  |                                    |
| DKK                                                                         | 2,150,000     | EUR              | 288,466                            |
|                                                                             |               | 07/24/2024       | (113)                              |
| EUR                                                                         | 144,086,762   | DKK              | 1,073,688,000                      |
|                                                                             |               | 07/24/2024       | 86,667                             |
| EUR                                                                         | 153,258,423   | GBP              | 131,472,000                        |
|                                                                             |               | 07/24/2024       | (1,760,909)                        |
| NOK                                                                         | 1,165,000,000 | EUR              | 100,417,617                        |
|                                                                             |               | 07/24/2024       | 1,415,304                          |
|                                                                             |               |                  | <b>(259,051)</b>                   |
| Forward foreign exchange contracts used for share class hedging:            |               |                  |                                    |
| EUR                                                                         | 26,358        | NOK              | 298,139                            |
|                                                                             |               | 07/16/2024       | 293                                |
| EUR                                                                         | 3,742         | PLN              | 16,277                             |
|                                                                             |               | 07/16/2024       | (30)                               |
| EUR                                                                         | 26,995        | SEK              | 303,525                            |
|                                                                             |               | 07/16/2024       | 253                                |
| NOK                                                                         | 514,035       | EUR              | 44,859                             |
|                                                                             |               | 07/16/2024       | 81                                 |
| PLN                                                                         | 45,935,308    | EUR              | 10,554,746                         |
|                                                                             |               | 07/16/2024       | 91,269                             |
| SEK                                                                         | 418,895       | EUR              | 37,185                             |
|                                                                             |               | 07/16/2024       | (277)                              |
|                                                                             |               |                  | 91,589                             |
|                                                                             |               |                  | <b>(167,462)</b>                   |

|                                                                |                  |
|----------------------------------------------------------------|------------------|
| The above contracts were opened with the below counterparties: |                  |
| BNP Paribas                                                    | 86,554           |
| J.P. Morgan                                                    | (254,016)        |
|                                                                | <b>(167,462)</b> |

### Franklin Flexible Alpha Bond Fund

| Purchases                                                                   | Sales      | Maturity<br>Date | Unrealised<br>profit/(loss)<br>USD |
|-----------------------------------------------------------------------------|------------|------------------|------------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |            |                  |                                    |
| USD                                                                         | 1,162,607  | EUR              | 1,070,000                          |
|                                                                             |            | 07/08/2024       | 16,207                             |
| USD                                                                         | 372,642    | GBP              | 295,000                            |
|                                                                             |            | 07/08/2024       | (290)                              |
| USD                                                                         | 1,152,556  | EUR              | 1,070,000                          |
|                                                                             |            | 08/08/2024       | 4,452                              |
| USD                                                                         | 177,864    | GBP              | 140,000                            |
|                                                                             |            | 08/19/2024       | 836                                |
| JPY                                                                         | 26,000,000 | USD              | 169,743                            |
|                                                                             |            | 08/20/2024       | (6,866)                            |
| USD                                                                         | 1,905,706  | EUR              | 1,753,700                          |
|                                                                             |            | 08/27/2024       | 22,162                             |
| USD                                                                         | 28,336     | COP              | 115,000,000                        |
|                                                                             |            | 09/11/2024       | 877                                |
| USD                                                                         | 718,207    | EUR              | 685,000                            |
|                                                                             |            | 11/14/2024       | (20,468)                           |
| USD                                                                         | 1,054,206  | JPY              | 150,000,000                        |
|                                                                             |            | 02/25/2025       | 88,016                             |
|                                                                             |            |                  | <b>104,926</b>                     |
| Forward foreign exchange contracts used for share class hedging:            |            |                  |                                    |
| EUR                                                                         | 1,232,724  | USD              | 1,329,450                          |
|                                                                             |            | 07/16/2024       | (8,211)                            |

**Note 5 - Forward foreign exchange contracts (continued)****Franklin Flexible Alpha Bond Fund (continued)**

| Purchases |            | Sales |            | Maturity Date | Unrealised profit/(loss) USD |
|-----------|------------|-------|------------|---------------|------------------------------|
| GBP       | 61,497     | USD   | 78,519     | 07/16/2024    | (774)                        |
| NOK       | 333,299    | USD   | 31,373     | 07/16/2024    | (142)                        |
| SEK       | 379,271    | USD   | 36,311     | 07/16/2024    | (495)                        |
| SGD       | 41,036,933 | USD   | 30,449,153 | 07/16/2024    | (163,898)                    |
| USD       | 10,306     | EUR   | 9,618      | 07/16/2024    | (2)                          |
| USD       | 75,669     | GBP   | 59,821     | 07/16/2024    | 43                           |
| USD       | 30,277     | NOK   | 320,013    | 07/16/2024    | 290                          |
| USD       | 35,131     | SEK   | 369,105    | 07/16/2024    | 276                          |
|           |            |       |            |               | (172,913)                    |
|           |            |       |            |               | <b>(67,987)</b>              |

The above contracts were opened with the below counterparties:

|             |                 |
|-------------|-----------------|
| J.P. Morgan | (67,987)        |
|             | <b>(67,987)</b> |

**Franklin Genomic Advancements Fund**

| Purchases                                                        |        | Sales |        | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|--------|-------|--------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |        |       |        |               |                              |
| EUR                                                              | 34,970 | USD   | 37,718 | 07/16/2024    | (237)                        |
| SGD                                                              | 50,212 | USD   | 37,257 | 07/16/2024    | (201)                        |
|                                                                  |        |       |        |               | <b>(438)</b>                 |

The above contracts were opened with the below counterparties:

|             |              |
|-------------|--------------|
| J.P. Morgan | (438)        |
|             | <b>(438)</b> |

**Franklin Global Convertible Securities Fund**

| Purchases                                                        |             | Sales |             | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|-------------|-------|-------------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |             |       |             |               |                              |
| CHF                                                              | 39,589,091  | USD   | 44,412,328  | 07/16/2024    | (269,371)                    |
| EUR                                                              | 114,482,370 | USD   | 123,479,540 | 07/16/2024    | (776,804)                    |
| USD                                                              | 46,381      | CHF   | 41,325      | 07/16/2024    | 302                          |
| USD                                                              | 708,818     | EUR   | 660,546     | 07/16/2024    | 843                          |
|                                                                  |             |       |             |               | <b>(1,045,030)</b>           |

The above contracts were opened with the below counterparties:

|             |                    |
|-------------|--------------------|
| J.P. Morgan | (1,045,030)        |
|             | <b>(1,045,030)</b> |

**Franklin Global Fundamental Strategies Fund**

| Purchases                                                                   |               | Sales |               | Maturity Date | Unrealised profit/(loss) USD |
|-----------------------------------------------------------------------------|---------------|-------|---------------|---------------|------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |               |       |               |               |                              |
| INR                                                                         | 83,737,000    | USD   | 1,001,435     | 07/05/2024    | 2,968                        |
| CLP                                                                         | 1,602,200,000 | USD   | 1,774,839     | 07/08/2024    | (72,046)                     |
| INR                                                                         | 67,987,600    | USD   | 814,776       | 07/15/2024    | 409                          |
| JPY                                                                         | 1,367,942,130 | USD   | 9,075,341     | 07/16/2024    | (553,180)                    |
| CLP                                                                         | 2,990,000,000 | USD   | 3,335,862     | 07/17/2024    | (157,504)                    |
| USD                                                                         | 3,228,593     | CLP   | 2,990,000,000 | 07/17/2024    | 50,235                       |
| CLP                                                                         | 1,550,100,000 | USD   | 1,670,954     | 07/18/2024    | (23,168)                     |
| BRL                                                                         | 22,180,000    | USD   | 4,307,131     | 07/19/2024    | (347,594)                    |

## Note 5 - Forward foreign exchange contracts (continued)

### Franklin Global Fundamental Strategies Fund (continued)

| Purchases                                                        |                | Sales |                | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|----------------|-------|----------------|---------------|------------------------------|
| USD                                                              | 4,206,833      | BRL   | 22,180,000     | 07/19/2024    | 247,296                      |
| THB                                                              | 97,680,515     | USD   | 2,660,623      | 07/23/2024    | 1,597                        |
| CLP                                                              | 1,080,700,000  | USD   | 1,154,964      | 07/24/2024    | (6,006)                      |
| JPY                                                              | 1,485,548,333  | USD   | 9,525,310      | 07/26/2024    | (256,125)                    |
| MXN                                                              | 191,100,000    | USD   | 10,863,288     | 07/29/2024    | (462,391)                    |
| USD                                                              | 21,890,372     | MXN   | 381,000,000    | 07/29/2024    | 1,153,891                    |
| COP                                                              | 16,830,000,000 | USD   | 4,089,865      | 07/30/2024    | (53,947)                     |
| USD                                                              | 8,009,615      | COP   | 31,990,000,000 | 07/30/2024    | 338,253                      |
| INR                                                              | 242,262,199    | USD   | 2,893,858      | 08/06/2024    | 8,558                        |
| USD                                                              | 6,232,892      | EUR   | 5,810,000      | 08/07/2024    | (889)                        |
| MXN                                                              | 8,990,000      | USD   | 395,728        | 09/03/2024    | 90,699                       |
| USD                                                              | 382,204        | MXN   | 8,990,000      | 09/03/2024    | (104,224)                    |
| EUR                                                              | 830,000        | USD   | 906,930        | 09/04/2024    | (15,125)                     |
| USD                                                              | 10,706,134     | GBP   | 8,370,000      | 09/10/2024    | 120,427                      |
| INR                                                              | 379,127,440    | USD   | 4,526,895      | 09/18/2024    | 8,775                        |
| NZD                                                              | 11,110,000     | USD   | 6,759,321      | 09/18/2024    | 8,224                        |
| THB                                                              | 28,200,000     | USD   | 789,013        | 09/18/2024    | (17,594)                     |
| THB                                                              | 11,950,000     | USD   | 336,099        | 09/23/2024    | (9,097)                      |
| JPY                                                              | 3,135,000,000  | USD   | 21,204,524     | 10/07/2024    | (1,422,655)                  |
| NOK                                                              | 37,340,000     | USD   | 3,492,869      | 10/10/2024    | 13,085                       |
| JPY                                                              | 121,177,870    | USD   | 800,010        | 11/21/2024    | (29,879)                     |
| INR                                                              | 201,640,800    | USD   | 2,399,343      | 12/18/2024    | 4,359                        |
|                                                                  |                |       |                |               | <u>(1,482,648)</u>           |
| Forward foreign exchange contracts used for share class hedging: |                |       |                |               |                              |
| EUR                                                              | 60,745,046     | USD   | 65,518,984     | 07/16/2024    | (412,161)                    |
| PLN                                                              | 10,834,241     | USD   | 2,683,797      | 07/16/2024    | 7,456                        |
| USD                                                              | 374,970        | EUR   | 349,682        | 07/16/2024    | 180                          |
| USD                                                              | 18,575         | PLN   | 75,072         | 07/16/2024    | (73)                         |
|                                                                  |                |       |                |               | <u>(404,598)</u>             |
|                                                                  |                |       |                |               | <u><b>(1,887,246)</b></u>    |

The above contracts were opened with the below counterparties:

|                 |                           |
|-----------------|---------------------------|
| Bank of America | (292,166)                 |
| BNP Paribas     | (46,646)                  |
| Citibank        | (251,398)                 |
| Deutsche Bank   | (214,280)                 |
| HSBC            | (448,841)                 |
| J.P. Morgan     | (176,272)                 |
| Morgan Stanley  | (457,643)                 |
|                 | <u><b>(1,887,246)</b></u> |

### Franklin Global Green Bond Fund

| Purchases                                                                   |           | Sales |           | Maturity Date | Unrealised profit/(loss) EUR |
|-----------------------------------------------------------------------------|-----------|-------|-----------|---------------|------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |           |       |           |               |                              |
| EUR                                                                         | 230,171   | CAD   | 340,000   | 07/24/2024    | (1,710)                      |
| EUR                                                                         | 902,986   | GBP   | 775,200   | 07/24/2024    | (11,056)                     |
| EUR                                                                         | 1,548,037 | USD   | 1,689,000 | 07/24/2024    | (27,219)                     |
| USD                                                                         | 10,000    | EUR   | 9,219     | 07/24/2024    | 108                          |
|                                                                             |           |       |           |               | <u><b>(39,877)</b></u>       |

The above contracts were opened with the below counterparties:

|               |                        |
|---------------|------------------------|
| Deutsche Bank | (39,877)               |
|               | <u><b>(39,877)</b></u> |

## Note 5 - Forward foreign exchange contracts (continued)

### Franklin Global Income Fund

| Purchases                                                        |           | Sales |           | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|-----------|-------|-----------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |           |       |           |               |                              |
| AUD                                                              | 1,503     | USD   | 999       | 07/16/2024    | 4                            |
| CNH                                                              | 985,975   | USD   | 135,321   | 07/16/2024    | (97)                         |
| EUR                                                              | 5,778,645 | USD   | 6,232,781 | 07/16/2024    | (39,202)                     |
| JPY                                                              | 157,745   | USD   | 991       | 07/16/2024    | (9)                          |
| SGD                                                              | 271,967   | USD   | 201,798   | 07/16/2024    | (1,086)                      |
| USD                                                              | 23,509    | CNH   | 171,119   | 07/16/2024    | 41                           |
|                                                                  |           |       |           |               | <b>(40,349)</b>              |

The above contracts were opened with the below counterparties:

|             |                 |
|-------------|-----------------|
| J.P. Morgan | (40,349)        |
|             | <b>(40,349)</b> |

### Franklin Global Multi-Asset Income Fund

| Purchases                                                                   |             | Sales |             | Maturity Date | Unrealised profit/(loss) EUR |
|-----------------------------------------------------------------------------|-------------|-------|-------------|---------------|------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |             |       |             |               |                              |
| EUR                                                                         | 2,867,784   | GBP   | 2,468,000   | 07/11/2024    | (43,895)                     |
| GBP                                                                         | 62,000      | EUR   | 73,537      | 07/11/2024    | (392)                        |
| EUR                                                                         | 3,353,639   | GBP   | 2,885,000   | 07/12/2024    | (49,857)                     |
| GBP                                                                         | 77,000      | EUR   | 91,317      | 07/12/2024    | (478)                        |
| EUR                                                                         | 2,502,405   | USD   | 2,684,000   | 07/26/2024    | (608)                        |
| EUR                                                                         | 2,674,067   | USD   | 2,880,000   | 07/30/2024    | (11,224)                     |
| EUR                                                                         | 1,838,831   | GBP   | 1,579,000   | 08/08/2024    | (21,781)                     |
| EUR                                                                         | 2,436,991   | USD   | 2,628,000   | 08/08/2024    | (12,229)                     |
| EUR                                                                         | 2,194,489   | GBP   | 1,884,000   | 08/09/2024    | (25,425)                     |
| EUR                                                                         | 1,869,968   | INR   | 168,961,000 | 08/09/2024    | (16,269)                     |
| GBP                                                                         | 153,000     | EUR   | 177,688     | 08/09/2024    | 2,592                        |
| INR                                                                         | 168,961,000 | EUR   | 1,871,791   | 08/09/2024    | 14,446                       |
| EUR                                                                         | 996,263     | ZAR   | 20,022,000  | 08/12/2024    | (25,795)                     |
|                                                                             |             |       |             |               | <b>(190,915)</b>             |
| Forward foreign exchange contracts used for share class hedging:            |             |       |             |               |                              |
| EUR                                                                         | 460         | SGD   | 667         | 07/16/2024    | —                            |
| EUR                                                                         | 56,765      | USD   | 60,844      | 07/16/2024    | (2)                          |
| SGD                                                                         | 376,022     | EUR   | 258,669     | 07/16/2024    | 244                          |
| USD                                                                         | 24,555,412  | EUR   | 22,767,517  | 07/16/2024    | 142,837                      |
|                                                                             |             |       |             |               | <b>143,079</b>               |
|                                                                             |             |       |             |               | <b>(47,836)</b>              |

The above contracts were opened with the below counterparties:

|                |                 |
|----------------|-----------------|
| Barclays       | (120,744)       |
| J.P. Morgan    | 96,969          |
| Morgan Stanley | (24,061)        |
|                | <b>(47,836)</b> |

### Franklin Global Real Estate Fund

| Purchases                                                        |            | Sales |            | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|------------|-------|------------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |            |       |            |               |                              |
| EUR                                                              | 14,876,075 | USD   | 16,045,167 | 07/16/2024    | (100,921)                    |
| USD                                                              | 54,986     | EUR   | 51,316     | 07/16/2024    | (15)                         |
|                                                                  |            |       |            |               | <b>(100,936)</b>             |

## Note 5 - Forward foreign exchange contracts (continued)

### Franklin Global Real Estate Fund (continued)

|                                                                | Unrealised<br>profit/(loss)<br>USD |
|----------------------------------------------------------------|------------------------------------|
| The above contracts were opened with the below counterparties: |                                    |
| J.P. Morgan                                                    | (100,936)                          |
|                                                                | <b>(100,936)</b>                   |

### Franklin Gold and Precious Metals Fund

| Purchases                                                        | Sales      | Maturity<br>Date | Unrealised<br>profit/(loss)<br>USD |
|------------------------------------------------------------------|------------|------------------|------------------------------------|
| Forward foreign exchange contracts used for share class hedging: |            |                  |                                    |
| CHF                                                              | 1,003,903  | USD              | 1,126,212                          |
| EUR                                                              | 21,138,773 | USD              | 22,798,971                         |
| USD                                                              | 401,985    | EUR              | 374,329                            |
|                                                                  |            |                  | 777                                |
|                                                                  |            |                  | <b>(148,390)</b>                   |

|                                                                |                  |
|----------------------------------------------------------------|------------------|
| The above contracts were opened with the below counterparties: |                  |
| J.P. Morgan                                                    | (148,390)        |
|                                                                | <b>(148,390)</b> |

### Franklin Gulf Wealth Bond Fund

| Purchases                                                        | Sales      | Maturity<br>Date | Unrealised<br>profit/(loss)<br>USD |
|------------------------------------------------------------------|------------|------------------|------------------------------------|
| Forward foreign exchange contracts used for share class hedging: |            |                  |                                    |
| CHF                                                              | 860,455    | USD              | 965,286                            |
| EUR                                                              | 20,009,458 | USD              | 21,581,440                         |
| PLN                                                              | 18,702,983 | USD              | 4,632,994                          |
| USD                                                              | 51,077     | CHF              | 45,680                             |
| USD                                                              | 64,426     | EUR              | 60,156                             |
| USD                                                              | 10,537     | PLN              | 42,569                             |
|                                                                  |            |                  | (38)                               |
|                                                                  |            |                  | <b>(128,135)</b>                   |

|                                                                |                  |
|----------------------------------------------------------------|------------------|
| The above contracts were opened with the below counterparties: |                  |
| J.P. Morgan                                                    | (128,135)        |
|                                                                | <b>(128,135)</b> |

### Franklin High Yield Fund

| Purchases                                                        | Sales      | Maturity<br>Date | Unrealised<br>profit/(loss)<br>USD |
|------------------------------------------------------------------|------------|------------------|------------------------------------|
| Forward foreign exchange contracts used for share class hedging: |            |                  |                                    |
| AUD                                                              | 4,304,724  | USD              | 2,860,673                          |
| CNH                                                              | 7,155      | USD              | 983                                |
| EUR                                                              | 1,757,346  | USD              | 1,895,448                          |
| JPY                                                              | 157,745    | USD              | 991                                |
| SGD                                                              | 14,507,951 | USD              | 10,764,749                         |
| USD                                                              | 16,254     | AUD              | 24,541                             |
| USD                                                              | 32,240     | EUR              | 30,125                             |
| USD                                                              | 212,721    | SGD              | 287,811                            |
|                                                                  |            |                  | 317                                |
|                                                                  |            |                  | <b>(57,422)</b>                    |

|                                                                |                 |
|----------------------------------------------------------------|-----------------|
| The above contracts were opened with the below counterparties: |                 |
| J.P. Morgan                                                    | (57,422)        |
|                                                                | <b>(57,422)</b> |

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

| Purchases                                                        |                | Sales |             | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|----------------|-------|-------------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |                |       |             |               |                              |
| AUD                                                              | 192,814,200    | USD   | 128,138,366 | 07/16/2024    | 543,322                      |
| CHF                                                              | 4,191,494      | USD   | 4,702,133   | 07/16/2024    | (28,499)                     |
| CNH                                                              | 606,485,908    | USD   | 83,660,932  | 07/16/2024    | (482,663)                    |
| EUR                                                              | 180,630,967    | USD   | 194,815,156 | 07/16/2024    | (1,214,045)                  |
| GBP                                                              | 2,080,567      | USD   | 2,655,520   | 07/16/2024    | (25,246)                     |
| JPY                                                              | 24,359,978,462 | USD   | 155,737,457 | 07/16/2024    | (3,976,886)                  |
| PLN                                                              | 27,147,145     | USD   | 6,726,455   | 07/16/2024    | 16,966                       |
| SGD                                                              | 377,970,258    | USD   | 280,412,190 | 07/16/2024    | (1,470,149)                  |
| USD                                                              | 1,714,532      | AUD   | 2,578,836   | 07/16/2024    | (6,550)                      |
| USD                                                              | 23,066         | CHF   | 20,578      | 07/16/2024    | 121                          |
| USD                                                              | 2,741          | CNH   | 19,988      | 07/16/2024    | (1)                          |
| USD                                                              | 290,050        | EUR   | 270,586     | 07/16/2024    | 35                           |
| USD                                                              | 25,959         | GBP   | 20,520      | 07/16/2024    | 17                           |
| USD                                                              | 423,684        | JPY   | 67,414,585  | 07/16/2024    | 3,697                        |
| USD                                                              | 72,725         | PLN   | 294,270     | 07/16/2024    | (372)                        |
| USD                                                              | 368,648        | ZAR   | 6,706,016   | 07/16/2024    | 486                          |
| ZAR                                                              | 132,269,760    | USD   | 7,167,477   | 07/16/2024    | 94,144                       |
|                                                                  |                |       |             |               | <b>(6,545,623)</b>           |

The above contracts were opened with the below counterparties:

|             |                    |
|-------------|--------------------|
| J.P. Morgan | (6,545,623)        |
|             | <b>(6,545,623)</b> |

**Franklin India Fund**

| Purchases                                                        |            | Sales |            | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|------------|-------|------------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |            |       |            |               |                              |
| EUR                                                              | 45,193,511 | USD   | 48,731,812 | 07/16/2024    | (293,197)                    |
| PLN                                                              | 40,169,875 | USD   | 9,951,320  | 07/16/2024    | 26,981                       |
| USD                                                              | 47,430     | EUR   | 44,138     | 07/16/2024    | 123                          |
| USD                                                              | 160,763    | PLN   | 652,360    | 07/16/2024    | (1,286)                      |
|                                                                  |            |       |            |               | <b>(267,379)</b>             |

The above contracts were opened with the below counterparties:

|             |                  |
|-------------|------------------|
| J.P. Morgan | (267,379)        |
|             | <b>(267,379)</b> |

**Franklin Innovation Fund**

| Purchases                                                        |               | Sales |            | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|---------------|-------|------------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |               |       |            |               |                              |
| BRL                                                              | 16,099,923    | USD   | 3,085,710  | 07/02/2024    | (205,761)                    |
| USD                                                              | 2,926,274     | BRL   | 16,099,923 | 07/02/2024    | 46,324                       |
| CHF                                                              | 281,207       | USD   | 315,535    | 07/16/2024    | (1,981)                      |
| CZK                                                              | 1,487,089,957 | USD   | 64,908,722 | 07/16/2024    | (1,313,183)                  |
| EUR                                                              | 270,046       | USD   | 291,229    | 07/16/2024    | (1,793)                      |
| USD                                                              | 60,158        | CZK   | 1,388,021  | 07/16/2024    | 799                          |
| USD                                                              | 199,855       | EUR   | 186,561    | 07/16/2024    | (102)                        |
| BRL                                                              | 15,701,223    | USD   | 2,842,771  | 08/02/2024    | (44,443)                     |
|                                                                  |               |       |            |               | <b>(1,520,140)</b>           |





**Note 5 - Forward foreign exchange contracts (continued)****Franklin K2 Alternative Strategies Fund (continued)**

| Purchases                                                        |             | Sales |                | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|-------------|-------|----------------|---------------|------------------------------|
| USD                                                              | 5,737,814   | EUR   | 5,291,292      | 07/17/2024    | 67,041                       |
| USD                                                              | 2,088,909   | IDR   | 33,394,854,064 | 07/17/2024    | 49,986                       |
| USD                                                              | 2,101,865   | MXN   | 35,252,145     | 07/17/2024    | 179,450                      |
| USD                                                              | 3,765,833   | PEN   | 14,061,730     | 07/17/2024    | 107,244                      |
| USD                                                              | 1,410,098   | RON   | 6,457,481      | 07/17/2024    | 20,910                       |
| USD                                                              | 2,300,386   | TRY   | 78,362,217     | 07/17/2024    | (60,150)                     |
| USD                                                              | 2,830,152   | ZAR   | 53,401,882     | 07/17/2024    | (101,689)                    |
| ZAR                                                              | 76,969,551  | USD   | 4,187,528      | 07/17/2024    | 38,213                       |
| BRL                                                              | 14,020,460  | USD   | 2,696,297      | 08/02/2024    | (197,642)                    |
| USD                                                              | 2,630,000   | BRL   | 14,514,970     | 08/02/2024    | 43,217                       |
| USD                                                              | 348,785     | CNY   | 2,480,843      | 08/15/2024    | 5,691                        |
| KRW                                                              | 651,638,376 | USD   | 479,564        | 08/20/2024    | (4,815)                      |
| EUR                                                              | 388,985     | USD   | 419,547        | 09/16/2024    | (1,400)                      |
| USD                                                              | 48,670      | CAD   | 66,413         | 09/16/2024    | 35                           |
| USD                                                              | 1,023,365   | EUR   | 944,187        | 09/16/2024    | 8,393                        |
| USD                                                              | 173,764     | GBP   | 135,209        | 09/16/2024    | 2,749                        |
| USD                                                              | 601,204     | HKD   | 4,684,084      | 09/16/2024    | 70                           |
| AUD                                                              | 1,729,000   | USD   | 1,155,573      | 09/18/2024    | 217                          |
| CAD                                                              | 386,000     | USD   | 281,266        | 09/18/2024    | 1,421                        |
| CHF                                                              | 201,000     | USD   | 227,494        | 09/18/2024    | (1,616)                      |
| EUR                                                              | 4,001,000   | USD   | 4,328,523      | 09/18/2024    | (27,169)                     |
| GBP                                                              | 12,432,000  | USD   | 15,886,493     | 09/18/2024    | (161,962)                    |
| JPY                                                              | 30,246,000  | USD   | 194,428        | 09/18/2024    | (4,138)                      |
| MXN                                                              | 59,854,000  | USD   | 3,111,409      | 09/18/2024    | 119,934                      |
| NZD                                                              | 6,060,000   | USD   | 3,714,242      | 09/18/2024    | (23,139)                     |
| USD                                                              | 7,110,746   | AUD   | 10,635,000     | 09/18/2024    | 1,533                        |
| USD                                                              | 10,522,095  | CAD   | 14,379,000     | 09/18/2024    | (8,360)                      |
| USD                                                              | 8,468,332   | CHF   | 7,477,000      | 09/18/2024    | 65,882                       |
| USD                                                              | 21,530,518  | EUR   | 19,834,000     | 09/18/2024    | 207,580                      |
| USD                                                              | 7,699,314   | GBP   | 6,048,000      | 09/18/2024    | 49,542                       |
| USD                                                              | 7,337,884   | JPY   | 1,128,518,000  | 09/18/2024    | 237,929                      |
| USD                                                              | 143,733     | MXN   | 2,705,000      | 09/18/2024    | (2,301)                      |
| USD                                                              | 4,545,549   | NZD   | 7,349,000      | 09/18/2024    | 69,326                       |
| EUR                                                              | 1,000       | USD   | 1,072          | 09/20/2024    | 3                            |
| GBP                                                              | 1,000       | USD   | 1,262          | 09/20/2024    | 3                            |
| MXN                                                              | 29,000      | USD   | 1,580          | 09/20/2024    | (15)                         |
| PHP                                                              | 233,260,000 | USD   | 4,000,000      | 09/20/2024    | (21,989)                     |
| USD                                                              | 580,272     | AUD   | 877,000        | 09/20/2024    | (6,005)                      |
| USD                                                              | 132,660     | CAD   | 182,000        | 09/20/2024    | (634)                        |
| USD                                                              | 544,893     | EUR   | 506,000        | 09/20/2024    | 856                          |
| USD                                                              | 698,401     | GBP   | 550,000        | 09/20/2024    | 2,727                        |
| USD                                                              | 34,049      | JPY   | 5,301,000      | 09/20/2024    | 689                          |
| USD                                                              | 81,265      | MXN   | 1,506,000      | 09/20/2024    | (16)                         |
| USD                                                              | 4,000,000   | PHP   | 233,260,000    | 09/20/2024    | 21,988                       |
| USD                                                              | 68,204      | SEK   | 720,000        | 09/20/2024    | (12)                         |
| USD                                                              | 45,357      | CAD   | 62,000         | 09/26/2024    | (58)                         |
| USD                                                              | 1,078,455   | EUR   | 1,004,000      | 09/26/2024    | (1,321)                      |
| USD                                                              | 854,000     | HKD   | 6,649,000      | 09/26/2024    | 499                          |
| TRY                                                              | 27,755,700  | USD   | 700,000        | 11/04/2024    | 44,215                       |
| RSD                                                              | 36,492,979  | EUR   | 308,218        | 11/07/2024    | 1,945                        |
| TRY                                                              | 18,940,800  | USD   | 480,000        | 11/08/2024    | 25,814                       |
| USD                                                              | 732,769     | GEL   | 2,041,161      | 11/08/2024    | 11,858                       |
| TRY                                                              | 38,392,750  | USD   | 993,961        | 11/12/2024    | 27,170                       |
| TRY                                                              | 17,388,000  | USD   | 450,000        | 11/14/2024    | 11,529                       |
| RSD                                                              | 41,493,213  | EUR   | 348,682        | 01/17/2025    | 2,601                        |
| RSD                                                              | 41,008,544  | EUR   | 347,206        | 02/03/2025    | (729)                        |
| RSD                                                              | 19,370,848  | EUR   | 162,330        | 03/28/2025    | 753                          |
| EUR                                                              | 1,530,000   | USD   | 1,690,180      | 03/31/2025    | (29,184)                     |
| USD                                                              | 4,578,845   | EUR   | 3,910,000      | 03/31/2025    | 334,078                      |
| RSD                                                              | 16,958,116  | EUR   | 142,087        | 05/05/2025    | 299                          |
|                                                                  |             |       |                |               | <u>1,218,241</u>             |
| Forward foreign exchange contracts used for share class hedging: |             |       |                |               |                              |
| BRL                                                              | 13,840,536  | USD   | 2,657,527      | 07/02/2024    | (181,626)                    |

## Note 5 - Forward foreign exchange contracts (continued)

### Franklin K2 Alternative Strategies Fund (continued)

| Purchases |             | Sales |             | Maturity Date | Unrealised profit/(loss) USD |
|-----------|-------------|-------|-------------|---------------|------------------------------|
| USD       | 2,514,262   | BRL   | 13,840,536  | 07/02/2024    | 38,361                       |
| CAD       | 5,587,397   | USD   | 4,064,402   | 07/16/2024    | 21,153                       |
| CHF       | 22,352,347  | USD   | 25,082,366  | 07/16/2024    | (160,847)                    |
| CZK       | 110,354,805 | USD   | 4,817,764   | 07/16/2024    | (98,758)                     |
| EUR       | 252,316,865 | USD   | 272,146,121 | 07/16/2024    | (1,746,969)                  |
| GBP       | 22,616,709  | USD   | 28,877,891  | 07/16/2024    | (285,691)                    |
| HUF       | 530,026,646 | USD   | 1,439,324   | 07/16/2024    | (2,987)                      |
| JPY       | 4,265,179   | USD   | 27,294      | 07/16/2024    | (727)                        |
| NOK       | 408,248     | USD   | 38,426      | 07/16/2024    | (176)                        |
| PLN       | 18,127,641  | USD   | 4,490,474   | 07/16/2024    | 11,939                       |
| SEK       | 569,312     | USD   | 54,506      | 07/16/2024    | (755)                        |
| SGD       | 905,715     | USD   | 672,032     | 07/16/2024    | (3,643)                      |
| USD       | 166,191     | CHF   | 147,845     | 07/16/2024    | 1,353                        |
| USD       | 99,488      | CZK   | 2,306,578   | 07/16/2024    | 854                          |
| USD       | 2,424,183   | EUR   | 2,262,028   | 07/16/2024    | 48                           |
| USD       | 373,862     | GBP   | 293,163     | 07/16/2024    | 3,243                        |
| USD       | 25,884      | JPY   | 4,118,285   | 07/16/2024    | 231                          |
| USD       | 33,630      | NOK   | 355,452     | 07/16/2024    | 326                          |
| USD       | 72,217      | PLN   | 291,546     | 07/16/2024    | (195)                        |
| USD       | 146,679     | SGD   | 198,989     | 07/16/2024    | (168)                        |
| BRL       | 13,840,536  | USD   | 2,505,886   | 08/02/2024    | (39,297)                     |
|           |             |       |             |               | (2,444,331)                  |
|           |             |       |             |               | <b>(1,226,090)</b>           |

The above contracts were opened with the below counterparties:

|                |                    |
|----------------|--------------------|
| Barclays       | (1,506)            |
| BNP Paribas    | 2,601              |
| Citibank       | (18,895)           |
| Goldman Sachs  | 299                |
| J.P. Morgan    | (1,692,265)        |
| Morgan Stanley | 483,676            |
|                | <b>(1,226,090)</b> |

### Franklin MENA Fund

| Purchases                                                        |           | Sales |           | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|-----------|-------|-----------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |           |       |           |               |                              |
| EUR                                                              | 5,202,582 | USD   | 5,611,404 | 07/16/2024    | (35,253)                     |
| USD                                                              | 40,477    | EUR   | 37,739    | 07/16/2024    | 29                           |
|                                                                  |           |       |           |               | <b>(35,224)</b>              |

The above contracts were opened with the below counterparties:

|             |                 |
|-------------|-----------------|
| J.P. Morgan | (35,224)        |
|             | <b>(35,224)</b> |

### Franklin Mutual European Fund

| Purchases                                                        |             | Sales |            | Maturity Date | Unrealised profit/(loss) EUR |
|------------------------------------------------------------------|-------------|-------|------------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |             |       |            |               |                              |
| CNH                                                              | 312,145     | EUR   | 39,923     | 07/16/2024    | 19                           |
| CZK                                                              | 494,327,492 | EUR   | 20,009,355 | 07/16/2024    | (285,648)                    |
| EUR                                                              | 38,812      | CNH   | 302,327    | 07/16/2024    | 126                          |
| EUR                                                              | 94,706      | CZK   | 2,359,193  | 07/16/2024    | 573                          |
| EUR                                                              | 158,124     | USD   | 169,939    | 07/16/2024    | (430)                        |

**Note 5 - Forward foreign exchange contracts (continued)**

**Franklin Mutual European Fund (continued)**

| Purchases |            | Sales |            | Maturity Date | Unrealised profit/(loss) EUR |
|-----------|------------|-------|------------|---------------|------------------------------|
| USD       | 15,092,123 | EUR   | 13,994,838 | 07/16/2024    | 86,209                       |
|           |            |       |            |               | <b>(199,151)</b>             |

The above contracts were opened with the below counterparties:

|             |                  |
|-------------|------------------|
| J.P. Morgan | (199,151)        |
|             | <b>(199,151)</b> |

**Franklin Mutual Global Discovery Fund**

| Purchases                                                        |            | Sales |             | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|------------|-------|-------------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |            |       |             |               |                              |
| EUR                                                              | 4,330,067  | GBP   | 3,657,223   | 07/16/2024    | 17,486                       |
| EUR                                                              | 1,767,240  | JPY   | 297,898,895 | 07/16/2024    | 38,252                       |
| EUR                                                              | 14,646,992 | USD   | 15,796,156  | 07/16/2024    | (97,442)                     |
| GBP                                                              | 27,050     | EUR   | 31,975      | 07/16/2024    | (74)                         |
| JPY                                                              | 11,467,375 | EUR   | 67,243      | 07/16/2024    | (631)                        |
| USD                                                              | 109,957    | EUR   | 102,660     | 07/16/2024    | (75)                         |
|                                                                  |            |       |             |               | <b>(42,484)</b>              |

The above contracts were opened with the below counterparties:

|             |                 |
|-------------|-----------------|
| J.P. Morgan | (42,484)        |
|             | <b>(42,484)</b> |

**Franklin Mutual U.S. Value Fund**

| Purchases                                                        |           | Sales |           | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|-----------|-------|-----------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |           |       |           |               |                              |
| EUR                                                              | 2,951,372 | USD   | 3,183,211 | 07/16/2024    | (19,917)                     |
| USD                                                              | 56,687    | EUR   | 52,986    | 07/16/2024    | (103)                        |
|                                                                  |           |       |           |               | <b>(20,020)</b>              |

The above contracts were opened with the below counterparties:

|             |                 |
|-------------|-----------------|
| J.P. Morgan | (20,020)        |
|             | <b>(20,020)</b> |

**Franklin Natural Resources Fund**

| Purchases                                                        |            | Sales |            | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|------------|-------|------------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |            |       |            |               |                              |
| EUR                                                              | 2,284,963  | USD   | 2,464,538  | 07/16/2024    | (15,504)                     |
| PLN                                                              | 93,459,014 | USD   | 23,151,234 | 07/16/2024    | 64,226                       |
| USD                                                              | 123,291    | EUR   | 114,754    | 07/16/2024    | 297                          |
| USD                                                              | 193,208    | PLN   | 781,000    | 07/16/2024    | (795)                        |
|                                                                  |            |       |            |               | <b>48,224</b>                |

The above contracts were opened with the below counterparties:

|             |               |
|-------------|---------------|
| J.P. Morgan | 48,224        |
|             | <b>48,224</b> |

## Note 5 - Forward foreign exchange contracts (continued)

### Franklin NextStep Balanced Growth Fund

| Purchases                                                        |           | Sales |         | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|-----------|-------|---------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |           |       |         |               |                              |
| SGD                                                              | 1,295,454 | USD   | 961,219 | 07/16/2024    | (5,174)                      |
|                                                                  |           |       |         |               | <b>(5,174)</b>               |

The above contracts were opened with the below counterparties:

|             |                |
|-------------|----------------|
| J.P. Morgan | (5,174)        |
|             | <b>(5,174)</b> |

### Franklin NextStep Conservative Fund

| Purchases                                                        |            | Sales |           | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|------------|-------|-----------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |            |       |           |               |                              |
| EUR                                                              | 1,397,103  | USD   | 1,506,902 | 07/16/2024    | (9,480)                      |
| GBP                                                              | 261,708    | USD   | 334,159   | 07/16/2024    | (3,305)                      |
| PLN                                                              | 30,934,089 | USD   | 7,660,064 | 07/16/2024    | 24,044                       |
| USD                                                              | 14,369     | PLN   | 57,864    | 07/16/2024    | (4)                          |
|                                                                  |            |       |           |               | <b>11,255</b>                |

The above contracts were opened with the below counterparties:

|             |               |
|-------------|---------------|
| J.P. Morgan | 11,255        |
|             | <b>11,255</b> |

### Franklin NextStep Growth Fund

| Purchases                                                        |           | Sales |           | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|-----------|-------|-----------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |           |       |           |               |                              |
| GBP                                                              | 668,481   | USD   | 853,543   | 07/16/2024    | (8,442)                      |
| PLN                                                              | 4,100,199 | USD   | 1,015,677 | 07/16/2024    | 2,823                        |
| USD                                                              | 7,995     | GBP   | 6,300     | 07/16/2024    | 31                           |
|                                                                  |           |       |           |               | <b>(5,588)</b>               |

The above contracts were opened with the below counterparties:

|             |                |
|-------------|----------------|
| J.P. Morgan | (5,588)        |
|             | <b>(5,588)</b> |

### Franklin NextStep Moderate Fund

| Purchases                                                        |            | Sales |            | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|------------|-------|------------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |            |       |            |               |                              |
| EUR                                                              | 538,065    | USD   | 580,351    | 07/16/2024    | (3,651)                      |
| GBP                                                              | 711,351    | USD   | 908,281    | 07/16/2024    | (8,983)                      |
| PLN                                                              | 52,132,349 | USD   | 12,913,925 | 07/16/2024    | 35,885                       |
| USD                                                              | 486,026    | PLN   | 1,963,726  | 07/16/2024    | (1,769)                      |
|                                                                  |            |       |            |               | <b>21,482</b>                |

The above contracts were opened with the below counterparties:

|             |               |
|-------------|---------------|
| J.P. Morgan | 21,482        |
|             | <b>21,482</b> |

## Note 5 - Forward foreign exchange contracts (continued)

### Franklin Sealand China A-Shares Fund

| Purchases                                                        |        | Sales |        | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|--------|-------|--------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |        |       |        |               |                              |
| SGD                                                              | 35,245 | USD   | 26,152 | 07/16/2024    | (141)                        |
| USD                                                              | 1,726  | SGD   | 2,335  | 07/16/2024    | 3                            |
|                                                                  |        |       |        |               | <b>(138)</b>                 |

The above contracts were opened with the below counterparties:

|             |              |
|-------------|--------------|
| J.P. Morgan | (138)        |
|             | <b>(138)</b> |

### Franklin Strategic Income Fund

| Purchases                                                                   |             | Sales |                | Maturity Date | Unrealised profit/(loss) USD |
|-----------------------------------------------------------------------------|-------------|-------|----------------|---------------|------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |             |       |                |               |                              |
| USD                                                                         | 588,466     | EUR   | 550,000        | 07/22/2024    | (1,193)                      |
| USD                                                                         | 2,777,695   | COP   | 11,200,000,000 | 08/20/2024    | 94,836                       |
| USD                                                                         | 1,527,766   | EUR   | 1,400,000      | 08/20/2024    | 24,649                       |
| USD                                                                         | 714,881     | EUR   | 664,000        | 08/23/2024    | 1,864                        |
| JPY                                                                         | 198,000,000 | USD   | 1,342,283      | 10/04/2024    | (93,501)                     |
|                                                                             |             |       |                |               | <b>26,655</b>                |

Forward foreign exchange contracts used for share class hedging:

|     |            |     |            |            |                  |
|-----|------------|-----|------------|------------|------------------|
| AUD | 4,550,663  | USD | 3,024,160  | 07/16/2024 | 12,893           |
| CNH | 7,155      | USD | 983        | 07/16/2024 | (2)              |
| EUR | 57,402,653 | USD | 61,912,412 | 07/16/2024 | (387,982)        |
| JPY | 157,745    | USD | 991        | 07/16/2024 | (9)              |
| PLN | 4,175,768  | USD | 1,034,397  | 07/16/2024 | 2,874            |
| SGD | 663,887    | USD | 492,594    | 07/16/2024 | (2,645)          |
| USD | 89,308     | AUD | 134,412    | 07/16/2024 | (396)            |
| USD | 610,018    | EUR | 568,410    | 07/16/2024 | 794              |
| USD | 53,842     | PLN | 217,526    | 07/16/2024 | (192)            |
| USD | 24,578     | SGD | 33,275     | 07/16/2024 | 21               |
|     |            |     |            |            | <b>(374,644)</b> |
|     |            |     |            |            | <b>(347,989)</b> |

The above contracts were opened with the below counterparties:

|             |                  |
|-------------|------------------|
| J.P. Morgan | (347,989)        |
|             | <b>(347,989)</b> |

### Franklin Technology Fund

| Purchases                                                        |             | Sales |             | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|-------------|-------|-------------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |             |       |             |               |                              |
| CHF                                                              | 11,258,695  | USD   | 12,632,768  | 07/16/2024    | (79,004)                     |
| CNH                                                              | 234,768,750 | USD   | 32,385,018  | 07/16/2024    | (186,977)                    |
| EUR                                                              | 224,153,708 | USD   | 241,721,115 | 07/16/2024    | (1,472,130)                  |
| PLN                                                              | 69,103,863  | USD   | 17,116,291  | 07/16/2024    | 49,286                       |
| SGD                                                              | 317,247,332 | USD   | 235,368,248 | 07/16/2024    | (1,239,725)                  |
| USD                                                              | 250,758     | CHF   | 222,916     | 07/16/2024    | 2,201                        |
| USD                                                              | 3,590,466   | CNH   | 26,083,031  | 07/16/2024    | 13,233                       |
| USD                                                              | 4,840,319   | EUR   | 4,522,107   | 07/16/2024    | (6,496)                      |
| USD                                                              | 873,063     | PLN   | 3,544,981   | 07/16/2024    | (7,519)                      |
| USD                                                              | 1,035,348   | SGD   | 1,397,649   | 07/16/2024    | 3,883                        |
|                                                                  |             |       |             |               | <b>(2,923,248)</b>           |

## Note 5 - Forward foreign exchange contracts (continued)

### Franklin Technology Fund (continued)

|                                                                | Unrealised<br>profit/(loss)<br>USD |
|----------------------------------------------------------------|------------------------------------|
| The above contracts were opened with the below counterparties: |                                    |
| J.P. Morgan                                                    | (2,923,248)                        |
|                                                                | <b>(2,923,248)</b>                 |

### Franklin U.S. Government Fund

| Purchases                                                        |               | Sales |            | Maturity<br>Date | Unrealised<br>profit/(loss)<br>USD |
|------------------------------------------------------------------|---------------|-------|------------|------------------|------------------------------------|
| Forward foreign exchange contracts used for share class hedging: |               |       |            |                  |                                    |
| AUD                                                              | 1,821,421     | USD   | 1,210,412  | 07/16/2024       | 5,180                              |
| CNH                                                              | 982,671       | USD   | 135,557    | 07/16/2024       | (786)                              |
| EUR                                                              | 89,321,692    | USD   | 96,326,312 | 07/16/2024       | (590,907)                          |
| JPY                                                              | 1,118,768,183 | USD   | 7,157,700  | 07/16/2024       | (187,871)                          |
| PLN                                                              | 45,964,154    | USD   | 11,384,123 | 07/16/2024       | 33,491                             |
| USD                                                              | 24,186        | AUD   | 36,390     | 07/16/2024       | (100)                              |
| USD                                                              | 23,544        | CNH   | 171,386    | 07/16/2024       | 39                                 |
| USD                                                              | 209,452       | EUR   | 195,446    | 07/16/2024       | (28)                               |
| USD                                                              | 93,810        | JPY   | 14,925,751 | 07/16/2024       | 824                                |
| USD                                                              | 35,922        | PLN   | 146,461    | 07/16/2024       | (459)                              |
|                                                                  |               |       |            |                  | <b>(740,617)</b>                   |

|                                                                |                  |
|----------------------------------------------------------------|------------------|
| The above contracts were opened with the below counterparties: |                  |
| J.P. Morgan                                                    | (740,617)        |
|                                                                | <b>(740,617)</b> |

### Franklin U.S. Low Duration Fund

| Purchases                                                        |             | Sales |             | Maturity<br>Date | Unrealised<br>profit/(loss)<br>USD |
|------------------------------------------------------------------|-------------|-------|-------------|------------------|------------------------------------|
| Forward foreign exchange contracts used for share class hedging: |             |       |             |                  |                                    |
| EUR                                                              | 107,473,686 | USD   | 115,909,152 | 07/16/2024       | (718,356)                          |
| USD                                                              | 688,546     | EUR   | 641,879     | 07/16/2024       | 576                                |
|                                                                  |             |       |             |                  | <b>(717,780)</b>                   |

|                                                                |                  |
|----------------------------------------------------------------|------------------|
| The above contracts were opened with the below counterparties: |                  |
| J.P. Morgan                                                    | (717,780)        |
|                                                                | <b>(717,780)</b> |

### Franklin U.S. Opportunities Fund

| Purchases                                                        |             | Sales |             | Maturity<br>Date | Unrealised<br>profit/(loss)<br>USD |
|------------------------------------------------------------------|-------------|-------|-------------|------------------|------------------------------------|
| Forward foreign exchange contracts used for share class hedging: |             |       |             |                  |                                    |
| CHF                                                              | 6,650,677   | USD   | 7,460,762   | 07/16/2024       | (45,069)                           |
| CNH                                                              | 82,224,380  | USD   | 11,341,597  | 07/16/2024       | (64,696)                           |
| EUR                                                              | 299,573,074 | USD   | 323,074,175 | 07/16/2024       | (1,990,362)                        |
| NOK                                                              | 12,247,620  | USD   | 1,152,796   | 07/16/2024       | (5,164)                            |
| PLN                                                              | 347,584,064 | USD   | 86,101,510  | 07/16/2024       | 239,266                            |
| SEK                                                              | 28,936,780  | USD   | 2,770,258   | 07/16/2024       | (37,690)                           |
| SGD                                                              | 708,758,368 | USD   | 525,835,860 | 07/16/2024       | (2,772,201)                        |
| USD                                                              | 3,651       | CHF   | 3,242       | 07/16/2024       | 36                                 |
| USD                                                              | 991,905     | CNH   | 7,209,217   | 07/16/2024       | 3,176                              |
| USD                                                              | 7,332,798   | EUR   | 6,819,405   | 07/16/2024       | 23,728                             |
| USD                                                              | 28          | NOK   | 295         | 07/16/2024       | —                                  |
| USD                                                              | 2,072,447   | PLN   | 8,397,302   | 07/16/2024       | (13,463)                           |
| USD                                                              | 5,913       | SEK   | 61,866      | 07/16/2024       | 71                                 |

**Note 5 - Forward foreign exchange contracts (continued)**

**Franklin U.S. Opportunities Fund (continued)**

| Purchases |         | Sales |         | Maturity Date | Unrealised profit/(loss) USD |
|-----------|---------|-------|---------|---------------|------------------------------|
| USD       | 605,632 | SGD   | 819,755 | 07/16/2024    | 652                          |
|           |         |       |         |               | <b>(4,661,716)</b>           |

The above contracts were opened with the below counterparties:

|             |                    |
|-------------|--------------------|
| J.P. Morgan | (4,661,716)        |
|             | <b>(4,661,716)</b> |

**Templeton Asian Bond Fund**

| Purchases                                                                   |               | Sales |             | Maturity Date | Unrealised profit/(loss) USD |
|-----------------------------------------------------------------------------|---------------|-------|-------------|---------------|------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |               |       |             |               |                              |
| THB                                                                         | 144,750,000   | USD   | 3,967,232   | 07/11/2024    | (24,227)                     |
| USD                                                                         | 942,347       | THB   | 34,750,000  | 07/11/2024    | (4,246)                      |
| JPY                                                                         | 1,860,160,760 | USD   | 12,342,319  | 07/16/2024    | (753,678)                    |
| USD                                                                         | 4,505,750     | JPY   | 717,000,000 | 07/16/2024    | 38,902                       |
| SGD                                                                         | 22,215,000    | USD   | 16,755,888  | 09/18/2024    | (310,923)                    |
| THB                                                                         | 342,530,000   | USD   | 9,680,364   | 09/18/2024    | (310,353)                    |
| THB                                                                         | 13,100,000    | USD   | 358,247     | 09/26/2024    | 294                          |
| JPY                                                                         | 284,439,240   | USD   | 1,848,748   | 11/21/2024    | (41,030)                     |
| AUD                                                                         | 3,460,000     | USD   | 2,292,587   | 12/12/2024    | 24,125                       |
|                                                                             |               |       |             |               | <b>(1,381,136)</b>           |

Forward foreign exchange contracts used for share class hedging:

|     |           |     |           |            |                    |
|-----|-----------|-----|-----------|------------|--------------------|
| AUD | 1,392,914 | USD | 925,650   | 07/16/2024 | 3,963              |
| CHF | 1,727,053 | USD | 1,937,465 | 07/16/2024 | (11,752)           |
| EUR | 7,244,245 | USD | 7,813,567 | 07/16/2024 | (49,151)           |
| SGD | 428,962   | USD | 318,286   | 07/16/2024 | (1,712)            |
| USD | 11,459    | AUD | 17,188    | 07/16/2024 | (12)               |
| USD | 37,002    | CHF | 32,941    | 07/16/2024 | 272                |
| USD | 92,817    | EUR | 86,619    | 07/16/2024 | (23)               |
| USD | 105       | SGD | 141       | 07/16/2024 | 1                  |
|     |           |     |           |            | <b>(58,414)</b>    |
|     |           |     |           |            | <b>(1,439,550)</b> |

The above contracts were opened with the below counterparties:

|                 |                    |
|-----------------|--------------------|
| Bank of America | (325,407)          |
| BNP Paribas     | (349,918)          |
| Citibank        | (73,761)           |
| Deutsche Bank   | (67,924)           |
| HSBC            | (310,059)          |
| J.P. Morgan     | (118,919)          |
| Morgan Stanley  | (193,562)          |
|                 | <b>(1,439,550)</b> |

**Templeton Asian Growth Fund**

| Purchases                                                        |             | Sales |               | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|-------------|-------|---------------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |             |       |               |               |                              |
| CHF                                                              | 4,678,898   | USD   | 5,248,940     | 07/16/2024    | (31,837)                     |
| CNH                                                              | 13,596,089  | USD   | 1,875,559     | 07/16/2024    | (10,884)                     |
| CZK                                                              | 145,212,749 | USD   | 6,337,725     | 07/16/2024    | (127,688)                    |
| EUR                                                              | 7,352,024   | HKD   | 61,875,498    | 07/16/2024    | (47,207)                     |
| EUR                                                              | 9,804,297   | INR   | 883,459,246   | 07/16/2024    | (84,165)                     |
| EUR                                                              | 5,002,078   | KRW   | 7,409,346,097 | 07/16/2024    | (11,866)                     |
| EUR                                                              | 4,378,591   | TWD   | 152,493,401   | 07/16/2024    | 451                          |
| EUR                                                              | 47,753,723  | USD   | 51,501,472    | 07/16/2024    | (318,812)                    |
| HKD                                                              | 4,399,767   | EUR   | 526,611       | 07/16/2024    | (750)                        |
| PLN                                                              | 48,120,516  | USD   | 11,919,711    | 07/16/2024    | 33,548                       |



## Note 5 - Forward foreign exchange contracts (continued)

### Templeton Asian Growth Fund (continued)

| Purchases |           | Sales |         | Maturity Date | Unrealised profit/(loss) USD |
|-----------|-----------|-------|---------|---------------|------------------------------|
| SGD       | 713,289   | USD   | 529,254 | 07/16/2024    | (2,846)                      |
| TWD       | 7,506,457 | EUR   | 215,790 | 07/16/2024    | (295)                        |
| USD       | 17,765    | CHF   | 15,838  | 07/16/2024    | 106                          |
| USD       | 2,579     | CNH   | 18,809  | 07/16/2024    | (1)                          |
| USD       | 16,552    | CZK   | 385,431 | 07/16/2024    | 68                           |
| USD       | 554,115   | EUR   | 516,980 | 07/16/2024    | 14                           |
| USD       | 15,299    | PLN   | 61,803  | 07/16/2024    | (53)                         |
| USD       | 2,443     | SGD   | 3,306   | 07/16/2024    | 4                            |
|           |           |       |         |               | <b>(602,213)</b>             |

The above contracts were opened with the below counterparties:

|             |                  |
|-------------|------------------|
| J.P. Morgan | (602,213)        |
|             | <b>(602,213)</b> |

### Templeton Asian Smaller Companies Fund

| Purchases                                                        |         | Sales |         | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|---------|-------|---------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |         |       |         |               |                              |
| EUR                                                              | 642,648 | USD   | 693,153 | 07/16/2024    | (4,361)                      |
|                                                                  |         |       |         |               | <b>(4,361)</b>               |

The above contracts were opened with the below counterparties:

|             |                |
|-------------|----------------|
| J.P. Morgan | (4,361)        |
|             | <b>(4,361)</b> |

### Templeton BRIC Fund

| Purchases                                                        |           | Sales |           | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|-----------|-------|-----------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |           |       |           |               |                              |
| EUR                                                              | 4,106,480 | USD   | 4,428,854 | 07/16/2024    | (27,509)                     |
| USD                                                              | 68,880    | EUR   | 64,318    | 07/16/2024    | (57)                         |
|                                                                  |           |       |           |               | <b>(27,566)</b>              |

The above contracts were opened with the below counterparties:

|             |                 |
|-------------|-----------------|
| J.P. Morgan | (27,566)        |
|             | <b>(27,566)</b> |

### Templeton Emerging Markets Bond Fund

| Purchases                                                                   |                | Sales |             | Maturity Date | Unrealised profit/(loss) USD |
|-----------------------------------------------------------------------------|----------------|-------|-------------|---------------|------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |                |       |             |               |                              |
| INR                                                                         | 2,508,729,100  | USD   | 30,002,620  | 07/05/2024    | 88,911                       |
| CLP                                                                         | 13,524,600,000 | USD   | 14,981,888  | 07/08/2024    | (608,160)                    |
| THB                                                                         | 638,000,000    | USD   | 17,485,967  | 07/11/2024    | (106,784)                    |
| HUF                                                                         | 9,887,118,926  | USD   | 27,314,604  | 07/15/2024    | (519,473)                    |
| INR                                                                         | 1,544,421,500  | USD   | 18,508,634  | 07/15/2024    | 9,293                        |
| CLP                                                                         | 23,420,200,000 | USD   | 25,246,168  | 07/18/2024    | (350,027)                    |
| CLP                                                                         | 16,328,200,000 | USD   | 17,450,251  | 07/24/2024    | (90,746)                     |
| HUF                                                                         | 3,080,440,000  | USD   | 8,446,736   | 08/06/2024    | (105,705)                    |
| INR                                                                         | 2,196,329,671  | USD   | 26,235,483  | 08/06/2024    | 77,588                       |
| HUF                                                                         | 24,741,733,940 | USD   | 69,517,912  | 08/22/2024    | (2,562,970)                  |
| INR                                                                         | 9,554,417,850  | USD   | 114,082,601 | 09/18/2024    | 221,132                      |
| THB                                                                         | 3,012,840,000  | USD   | 84,671,960  | 09/18/2024    | (2,254,817)                  |

## Note 5 - Forward foreign exchange contracts (continued)

### Templeton Emerging Markets Bond Fund (continued)

| Purchases                                                        |               | Sales |            | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|---------------|-------|------------|---------------|------------------------------|
| INR                                                              | 1,074,402,700 | USD   | 12,784,421 | 12/18/2024    | 23,226                       |
|                                                                  |               |       |            |               | (6,178,532)                  |
| Forward foreign exchange contracts used for share class hedging: |               |       |            |               |                              |
| AUD                                                              | 99,570,445    | USD   | 66,168,835 | 07/16/2024    | 283,184                      |
| CHF                                                              | 987,310       | USD   | 1,107,596  | 07/16/2024    | (6,718)                      |
| CNH                                                              | 7,155         | USD   | 983        | 07/16/2024    | (2)                          |
| CZK                                                              | 120,324,089   | USD   | 5,253,185  | 07/16/2024    | (107,515)                    |
| EUR                                                              | 15,850,761    | USD   | 17,096,365 | 07/16/2024    | (107,445)                    |
| GBP                                                              | 6,224,486     | USD   | 7,947,601  | 07/16/2024    | (78,538)                     |
| JPY                                                              | 157,745       | USD   | 991        | 07/16/2024    | (9)                          |
| NOK                                                              | 3,840,459     | USD   | 361,481    | 07/16/2024    | (1,620)                      |
| PLN                                                              | 20,280,073    | USD   | 5,023,650  | 07/16/2024    | 13,973                       |
| SEK                                                              | 6,647,584     | USD   | 636,438    | 07/16/2024    | (8,691)                      |
| SGD                                                              | 24,322,911    | USD   | 18,046,078 | 07/16/2024    | (95,769)                     |
| USD                                                              | 1,472,104     | AUD   | 2,210,403  | 07/16/2024    | (3,092)                      |
| USD                                                              | 17,371        | CHF   | 15,483     | 07/16/2024    | 107                          |
| USD                                                              | 51,885        | CZK   | 1,210,400  | 07/16/2024    | 122                          |
| USD                                                              | 299,956       | EUR   | 279,952    | 07/16/2024    | (98)                         |
| USD                                                              | 140,925       | GBP   | 110,723    | 07/16/2024    | 948                          |
| USD                                                              | 3,631         | NOK   | 38,353     | 07/16/2024    | 37                           |
| USD                                                              | 61,625        | PLN   | 249,774    | 07/16/2024    | (419)                        |
| USD                                                              | 48,214        | SEK   | 506,261    | 07/16/2024    | 406                          |
| USD                                                              | 2,584,531     | SGD   | 3,493,186  | 07/16/2024    | 6,559                        |
| USD                                                              | 265,813       | ZAR   | 4,873,625  | 07/16/2024    | (1,749)                      |
| ZAR                                                              | 129,060,374   | USD   | 6,991,986  | 07/16/2024    | 93,438                       |
|                                                                  |               |       |            |               | (12,891)                     |
|                                                                  |               |       |            |               | (6,191,423)                  |

The above contracts were opened with the below counterparties:

|               |             |
|---------------|-------------|
| BNP Paribas   | (2,173,686) |
| Citibank      | 221,132     |
| Deutsche Bank | (106,784)   |
| HSBC          | (2,860,408) |
| J.P. Morgan   | (1,271,677) |
|               | (6,191,423) |

### Templeton Emerging Markets Dynamic Income Fund

| Purchases                                                                   |               | Sales |            | Maturity Date | Unrealised profit/(loss) USD |
|-----------------------------------------------------------------------------|---------------|-------|------------|---------------|------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |               |       |            |               |                              |
| INR                                                                         | 14,000,000    | USD   | 167,430    | 07/05/2024    | 496                          |
| CLP                                                                         | 327,200,000   | USD   | 362,456    | 07/08/2024    | (14,713)                     |
| HUF                                                                         | 216,006,533   | USD   | 596,749    | 07/15/2024    | (11,349)                     |
| KRW                                                                         | 1,800,000,000 | USD   | 1,378,423  | 07/16/2024    | (73,097)                     |
| CLP                                                                         | 566,700,000   | USD   | 610,883    | 07/18/2024    | (8,469)                      |
| CLP                                                                         | 395,100,000   | USD   | 422,251    | 07/24/2024    | (2,196)                      |
| COP                                                                         | 1,024,000,000 | USD   | 263,070    | 07/30/2024    | (17,510)                     |
| HUF                                                                         | 90,700,000    | USD   | 248,704    | 08/06/2024    | (3,112)                      |
| HUF                                                                         | 600,043,700   | USD   | 1,685,986  | 08/22/2024    | (62,175)                     |
| INR                                                                         | 227,600,000   | USD   | 2,717,612  | 09/18/2024    | 5,268                        |
| THB                                                                         | 138,500,000   | USD   | 3,914,156  | 09/18/2024    | (125,446)                    |
| USD                                                                         | 1,362,459     | THB   | 49,430,000 | 09/18/2024    | 10,286                       |
| KRW                                                                         | 881,000,000   | USD   | 676,236    | 09/19/2024    | (35,068)                     |
|                                                                             |               |       |            |               | (337,085)                    |
| Forward foreign exchange contracts used for share class hedging:            |               |       |            |               |                              |
| EUR                                                                         | 15,176,300    | USD   | 16,368,999 | 07/16/2024    | (102,972)                    |
| SGD                                                                         | 228,093       | USD   | 169,234    | 07/16/2024    | (901)                        |

## Note 5 - Forward foreign exchange contracts (continued)

### Templeton Emerging Markets Dynamic Income Fund (continued)

| Purchases |         | Sales |         | Maturity Date | Unrealised profit/(loss) USD |
|-----------|---------|-------|---------|---------------|------------------------------|
| USD       | 170,232 | EUR   | 158,750 | 07/16/2024    | 84                           |
|           |         |       |         |               | (103,789)                    |
|           |         |       |         |               | <b>(440,874)</b>             |

The above contracts were opened with the below counterparties:

|               |                  |
|---------------|------------------|
| BNP Paribas   | (49,534)         |
| Citibank      | (78,503)         |
| Goldman Sachs | (17,510)         |
| HSBC          | (84,641)         |
| J.P. Morgan   | (210,686)        |
|               | <b>(440,874)</b> |

### Templeton Emerging Markets Fund

| Purchases                                                        |            | Sales |            | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|------------|-------|------------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |            |       |            |               |                              |
| EUR                                                              | 32,153,628 | USD   | 34,680,559 | 07/16/2024    | (218,151)                    |
| USD                                                              | 200,304    | EUR   | 186,954    | 07/16/2024    | (74)                         |
|                                                                  |            |       |            |               | <b>(218,225)</b>             |

The above contracts were opened with the below counterparties:

|             |                  |
|-------------|------------------|
| J.P. Morgan | (218,225)        |
|             | <b>(218,225)</b> |

### Templeton Emerging Markets Local Currency Bond Fund

| Purchases                                                                   |             | Sales |            | Maturity Date | Unrealised profit/(loss) USD |
|-----------------------------------------------------------------------------|-------------|-------|------------|---------------|------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |             |       |            |               |                              |
| CLP                                                                         | 54,800,000  | USD   | 60,705     | 07/08/2024    | (2,464)                      |
| USD                                                                         | 59,611      | CLP   | 54,800,000 | 07/08/2024    | 1,371                        |
| INR                                                                         | 131,600     | USD   | 1,577      | 07/15/2024    | 1                            |
| COP                                                                         | 659,520,000 | USD   | 169,472    | 07/30/2024    | (11,316)                     |
| INR                                                                         | 4,696,790   | USD   | 56,104     | 08/06/2024    | 166                          |
| MYR                                                                         | 700,000     | USD   | 147,679    | 08/14/2024    | 808                          |
| INR                                                                         | 11,465,200  | USD   | 136,898    | 09/18/2024    | 265                          |
| THB                                                                         | 20,760,000  | USD   | 585,186    | 09/18/2024    | (17,289)                     |
| USD                                                                         | 159,341     | THB   | 5,800,000  | 09/18/2024    | 680                          |
| KRW                                                                         | 459,000,000 | USD   | 345,821    | 09/19/2024    | (11,773)                     |
| THB                                                                         | 1,900,000   | USD   | 51,959     | 09/26/2024    | 43                           |
| UYU                                                                         | 17,290,000  | USD   | 434,848    | 10/25/2024    | (1,096)                      |
| INR                                                                         | 8,990,000   | USD   | 106,960    | 12/18/2024    | 207                          |
|                                                                             |             |       |            |               | <b>(40,397)</b>              |
| Forward foreign exchange contracts used for share class hedging:            |             |       |            |               |                              |
| EUR                                                                         | 370,101     | USD   | 399,187    | 07/16/2024    | (2,512)                      |
| GBP                                                                         | 90,305      | USD   | 115,305    | 07/16/2024    | (1,140)                      |
| NOK                                                                         | 697,642     | USD   | 65,665     | 07/16/2024    | (294)                        |
| SEK                                                                         | 635,347     | USD   | 60,828     | 07/16/2024    | (831)                        |
|                                                                             |             |       |            |               | <b>(4,777)</b>               |
|                                                                             |             |       |            |               | <b>(45,174)</b>              |

## Note 5 - Forward foreign exchange contracts (continued)

### Templeton Emerging Markets Local Currency Bond Fund (continued)

|                                                                | Unrealised<br>profit/(loss)<br>USD |
|----------------------------------------------------------------|------------------------------------|
| The above contracts were opened with the below counterparties: |                                    |
| Citibank                                                       | (12,554)                           |
| Deutsche Bank                                                  | (70)                               |
| Goldman Sachs                                                  | (560)                              |
| HSBC                                                           | (17,266)                           |
| J.P. Morgan                                                    | (4,776)                            |
| Morgan Stanley                                                 | (9,948)                            |
|                                                                | <b>(45,174)</b>                    |

### Templeton Emerging Markets Smaller Companies Fund

| Purchases                                                        | Sales   |     | Maturity Date | Unrealised profit/(loss) USD |         |
|------------------------------------------------------------------|---------|-----|---------------|------------------------------|---------|
| Forward foreign exchange contracts used for share class hedging: |         |     |               |                              |         |
| EUR                                                              | 157,876 | USD | 170,284       | 07/16/2024                   | (1,071) |
| USD                                                              | 39,252  | EUR | 36,679        | 07/16/2024                   | (60)    |
|                                                                  |         |     |               |                              | (1,131) |
| The above contracts were opened with the below counterparties:   |         |     |               |                              |         |
| J.P. Morgan                                                      |         |     |               |                              | (1,131) |
|                                                                  |         |     |               |                              | (1,131) |

### Templeton Emerging Markets Sustainability Fund

| Purchases                                                        |         | Sales |         | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|---------|-------|---------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |         |       |         |               |                              |
| CHF                                                              | 75,405  | USD   | 84,591  | 07/16/2024    | (513)                        |
| EUR                                                              | 234,783 | USD   | 253,212 | 07/16/2024    | (1,571)                      |
| GBP                                                              | 67,587  | USD   | 86,298  | 07/16/2024    | (853)                        |
|                                                                  |         |       |         |               | <u>(2,937)</u>               |
| The above contracts were opened with the below counterparties:   |         |       |         |               |                              |
| J.P. Morgan                                                      |         |       |         |               | (2,937)                      |
|                                                                  |         |       |         |               | <u>(2,937)</u>               |

### Templeton Euroland Fund

| Purchases                                                        | Sales   |     | Maturity Date | Unrealised profit/(loss) EUR |              |
|------------------------------------------------------------------|---------|-----|---------------|------------------------------|--------------|
| Forward foreign exchange contracts used for share class hedging: |         |     |               |                              |              |
| EUR                                                              | 168,056 | USD | 180,159       | 07/16/2024                   | (34)         |
| USD                                                              | 607,695 | EUR | 563,582       | 07/16/2024                   | 3,402        |
|                                                                  |         |     |               |                              | <b>3,368</b> |
| The above contracts were opened with the below counterparties:   |         |     |               |                              |              |
| J.P. Morgan                                                      |         |     |               |                              | 3,368        |
|                                                                  |         |     |               |                              | <b>3,368</b> |

### Templeton European Opportunities Fund

| Purchases                                                        |         | Sales |        | Maturity Date | Unrealised profit/(loss) EUR |
|------------------------------------------------------------------|---------|-------|--------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |         |       |        |               |                              |
| EUR                                                              | 28      | NOK   | 317    | 07/16/2024    | —                            |
| NOK                                                              | 225.793 | EUR   | 19.705 | 07/16/2024    | 35                           |

## Note 5 - Forward foreign exchange contracts (continued)

### Templeton European Opportunities Fund (continued)

| Purchases |           | Sales |           | Maturity Date | Unrealised profit/(loss) EUR |
|-----------|-----------|-------|-----------|---------------|------------------------------|
| SGD       | 1,655,284 | EUR   | 1,138,688 | 07/16/2024    | 1,072                        |
| USD       | 1,958,968 | EUR   | 1,816,231 | 07/16/2024    | 11,499                       |
|           |           |       |           |               | <b>12,606</b>                |

The above contracts were opened with the below counterparties:

|             |               |
|-------------|---------------|
| J.P. Morgan | 12,606        |
|             | <b>12,606</b> |

### Templeton European Small-Mid Cap Fund

| Purchases                                                        |         | Sales |         | Maturity Date | Unrealised profit/(loss) EUR |
|------------------------------------------------------------------|---------|-------|---------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |         |       |         |               |                              |
| EUR                                                              | 74,470  | USD   | 79,708  | 07/16/2024    | 103                          |
| USD                                                              | 406,116 | EUR   | 376,532 | 07/16/2024    | 2,376                        |
|                                                                  |         |       |         |               | <b>2,479</b>                 |

The above contracts were opened with the below counterparties:

|             |              |
|-------------|--------------|
| J.P. Morgan | 2,479        |
|             | <b>2,479</b> |

### Templeton European Sustainability Improvers Fund

| Purchases                                                        |            | Sales |           | Maturity Date | Unrealised profit/(loss) EUR |
|------------------------------------------------------------------|------------|-------|-----------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |            |       |           |               |                              |
| CHF                                                              | 26,908     | EUR   | 27,990    | 07/16/2024    | 3                            |
| EUR                                                              | 27,282     | CHF   | 26,046    | 07/16/2024    | 186                          |
| EUR                                                              | 208,389    | PLN   | 910,608   | 07/16/2024    | (2,655)                      |
| EUR                                                              | 31,176     | SGD   | 45,170    | 07/16/2024    | 74                           |
| EUR                                                              | 51,230     | USD   | 54,854    | 07/16/2024    | 50                           |
| PLN                                                              | 13,183,830 | EUR   | 3,028,409 | 07/16/2024    | 27,090                       |
| SGD                                                              | 46,809     | EUR   | 32,200    | 07/16/2024    | 30                           |
| USD                                                              | 320,524    | EUR   | 297,179   | 07/16/2024    | 1,873                        |
|                                                                  |            |       |           |               | <b>26,651</b>                |

The above contracts were opened with the below counterparties:

|             |               |
|-------------|---------------|
| J.P. Morgan | 26,651        |
|             | <b>26,651</b> |

### Templeton Frontier Markets Fund

| Purchases                                                        |            | Sales |            | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|------------|-------|------------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |            |       |            |               |                              |
| EUR                                                              | 32,798,851 | USD   | 35,376,444 | 07/16/2024    | (222,482)                    |
| PLN                                                              | 20,815,033 | USD   | 5,156,709  | 07/16/2024    | 13,798                       |
| USD                                                              | 501,330    | EUR   | 467,512    | 07/16/2024    | 248                          |
| USD                                                              | 209,223    | PLN   | 847,069    | 07/16/2024    | (1,191)                      |
|                                                                  |            |       |            |               | <b>(209,627)</b>             |

The above contracts were opened with the below counterparties:

|             |                  |
|-------------|------------------|
| J.P. Morgan | (209,627)        |
|             | <b>(209,627)</b> |

## Note 5 - Forward foreign exchange contracts (continued)

### Templeton Global Balanced Fund

| Purchases                                                        |           | Sales |           | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|-----------|-------|-----------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |           |       |           |               |                              |
| EUR                                                              | 8,940,497 | USD   | 9,643,084 | 07/16/2024    | (60,619)                     |
| GBP                                                              | 1,871,537 | USD   | 2,389,637 | 07/16/2024    | (23,619)                     |
| USD                                                              | 51,898    | EUR   | 48,331    | 07/16/2024    | 97                           |
|                                                                  |           |       |           |               | <b>(84,141)</b>              |

The above contracts were opened with the below counterparties:

|             |                 |
|-------------|-----------------|
| J.P. Morgan | (84,141)        |
|             | <b>(84,141)</b> |

### Templeton Global Bond (Euro) Fund

| Purchases                                                                   |             | Sales |                | Maturity Date | Unrealised profit/(loss) EUR |
|-----------------------------------------------------------------------------|-------------|-------|----------------|---------------|------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |             |       |                |               |                              |
| BRL                                                                         | 20,100,000  | EUR   | 3,411,000      | 07/02/2024    | (54,188)                     |
| EUR                                                                         | 3,643,813   | BRL   | 20,100,000     | 07/02/2024    | 287,000                      |
| EUR                                                                         | 3,395,959   | BRL   | 20,100,000     | 07/31/2024    | 55,267                       |
| EUR                                                                         | 937,937     | AUD   | 1,535,000      | 08/06/2024    | (17,505)                     |
| EUR                                                                         | 2,214,746   | USD   | 2,420,000      | 09/04/2024    | (37,542)                     |
| EUR                                                                         | 2,964,523   | MYR   | 15,200,000     | 09/18/2024    | (38,673)                     |
| EUR                                                                         | 3,043,747   | KRW   | 4,377,000,000  | 09/19/2024    | 81,149                       |
| JPY                                                                         | 252,000,000 | EUR   | 1,563,644      | 10/07/2024    | (86,090)                     |
| EUR                                                                         | 2,726,978   | COP   | 11,756,000,000 | 11/06/2024    | 145,653                      |
| EUR                                                                         | 16,216,020  | USD   | 17,654,000     | 12/17/2024    | (126,627)                    |
| EUR                                                                         | 1,757,941   | IDR   | 31,356,400,000 | 12/18/2024    | (8,354)                      |
| EUR                                                                         | 4,186,899   | INR   | 383,700,000    | 12/18/2024    | (47,085)                     |
|                                                                             |             |       |                |               | <b>153,005</b>               |

The above contracts were opened with the below counterparties:

|                    |                |
|--------------------|----------------|
| Citibank           | 119,041        |
| Deutsche Bank      | (137,557)      |
| Goldman Sachs      | (38,673)       |
| J.P. Morgan        | 25,710         |
| Morgan Stanley     | 270,574        |
| Standard Chartered | (86,090)       |
|                    | <b>153,005</b> |

### Templeton Global Bond Fund

| Purchases                                                                   |                 | Sales |             | Maturity Date | Unrealised profit/(loss) USD |
|-----------------------------------------------------------------------------|-----------------|-------|-------------|---------------|------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |                 |       |             |               |                              |
| INR                                                                         | 1,404,808,200   | USD   | 16,800,509  | 07/05/2024    | 49,787                       |
| CLP                                                                         | 13,849,600,000  | USD   | 15,341,907  | 07/08/2024    | (622,774)                    |
| INR                                                                         | 354,384,300     | USD   | 4,247,007   | 07/15/2024    | 2,132                        |
| JPY                                                                         | 42,041,807,800  | USD   | 278,887,541 | 07/16/2024    | (16,970,693)                 |
| CLP                                                                         | 23,982,900,000  | USD   | 25,852,739  | 07/18/2024    | (358,437)                    |
| THB                                                                         | 1,633,139,584   | USD   | 44,483,127  | 07/23/2024    | 27,035                       |
| CLP                                                                         | 16,720,500,000  | USD   | 17,869,509  | 07/24/2024    | (92,926)                     |
| JPY                                                                         | 22,395,951,714  | USD   | 143,602,455 | 07/26/2024    | (3,861,302)                  |
| MXN                                                                         | 180,142,000     | USD   | 7,929,608   | 09/03/2024    | 1,817,449                    |
| USD                                                                         | 7,658,610       | MXN   | 180,142,000 | 09/03/2024    | (2,088,447)                  |
| INR                                                                         | 2,133,811,300   | USD   | 25,478,344  | 09/18/2024    | 49,386                       |
| NZD                                                                         | 156,110,000     | USD   | 95,153,762  | 09/18/2024    | (60,917)                     |
| KRW                                                                         | 140,982,815,000 | USD   | 104,508,573 | 09/19/2024    | (1,905,087)                  |
| THB                                                                         | 188,646,540     | USD   | 5,305,767   | 09/23/2024    | (143,607)                    |
| JPY                                                                         | 13,044,900,000  | USD   | 88,322,897  | 10/07/2024    | (6,009,500)                  |
| NOK                                                                         | 622,930,000     | USD   | 58,432,647  | 10/10/2024    | 55,935                       |

## Note 5 - Forward foreign exchange contracts (continued)

### Templeton Global Bond Fund (continued)

| Purchases                                                        |               | Sales |             | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|---------------|-------|-------------|---------------|------------------------------|
| JPY                                                              | 3,371,584,760 | USD   | 22,259,019  | 11/21/2024    | (831,334)                    |
| INR                                                              | 653,212,300   | USD   | 7,772,636   | 12/18/2024    | 14,121                       |
|                                                                  |               |       |             |               | <u>(30,929,179)</u>          |
| Forward foreign exchange contracts used for share class hedging: |               |       |             |               |                              |
| AUD                                                              | 15,201,063    | USD   | 10,101,745  | 07/16/2024    | 43,247                       |
| CAD                                                              | 975,110       | USD   | 709,317     | 07/16/2024    | 3,602                        |
| CHF                                                              | 53,636,044    | USD   | 60,170,655  | 07/16/2024    | (364,950)                    |
| CNH                                                              | 11,125,088    | USD   | 1,534,236   | 07/16/2024    | (8,454)                      |
| CZK                                                              | 562,982,679   | USD   | 24,579,669  | 07/16/2024    | (503,663)                    |
| EUR                                                              | 320,759,547   | USD   | 345,967,968 | 07/16/2024    | (2,176,396)                  |
| GBP                                                              | 9,256,918     | USD   | 11,819,365  | 07/16/2024    | (116,670)                    |
| JPY                                                              | 598,619,136   | USD   | 3,831,038   | 07/16/2024    | (101,692)                    |
| NOK                                                              | 23,936,216    | USD   | 2,252,979   | 07/16/2024    | (10,096)                     |
| PLN                                                              | 21,799,121    | USD   | 5,399,944   | 07/16/2024    | 15,014                       |
| SEK                                                              | 19,435,965    | USD   | 1,860,752   | 07/16/2024    | (25,368)                     |
| SGD                                                              | 31,531,773    | USD   | 23,396,381  | 07/16/2024    | (125,933)                    |
| USD                                                              | 162,944       | AUD   | 244,347     | 07/16/2024    | (130)                        |
| USD                                                              | 88,598        | CAD   | 121,490     | 07/16/2024    | (225)                        |
| USD                                                              | 825,227       | CHF   | 738,404     | 07/16/2024    | 1,886                        |
| USD                                                              | 68,557        | CNH   | 499,186     | 07/16/2024    | 94                           |
| USD                                                              | 424,681       | CZK   | 9,911,347   | 07/16/2024    | 822                          |
| USD                                                              | 7,008,276     | EUR   | 6,543,227   | 07/16/2024    | (4,784)                      |
| USD                                                              | 193,274       | GBP   | 152,659     | 07/16/2024    | 281                          |
| USD                                                              | 75,358        | JPY   | 11,955,899  | 07/16/2024    | 873                          |
| USD                                                              | 117,440       | NOK   | 1,250,070   | 07/16/2024    | 306                          |
| USD                                                              | 182,619       | PLN   | 737,243     | 07/16/2024    | (514)                        |
| USD                                                              | 47,094        | SEK   | 495,565     | 07/16/2024    | 296                          |
| USD                                                              | 383,791       | SGD   | 520,358     | 07/16/2024    | (234)                        |
|                                                                  |               |       |             |               | <u>(3,372,688)</u>           |
|                                                                  |               |       |             |               | <u><b>(34,301,867)</b></u>   |

The above contracts were opened with the below counterparties:

|                 |                            |
|-----------------|----------------------------|
| Bank of America | (6,621,167)                |
| BNP Paribas     | (1,849,859)                |
| Citibank        | (7,022,051)                |
| Deutsche Bank   | (8,586,483)                |
| HSBC            | (1,482,572)                |
| J.P. Morgan     | (4,663,370)                |
| Morgan Stanley  | (4,076,365)                |
|                 | <u><b>(34,301,867)</b></u> |

### Templeton Global Climate Change Fund

| Purchases                                                        |            | Sales |            | Maturity Date | Unrealised profit/(loss) EUR |
|------------------------------------------------------------------|------------|-------|------------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |            |       |            |               |                              |
| CZK                                                              | 14,122,588 | EUR   | 571,474    | 07/16/2024    | (7,981)                      |
| EUR                                                              | 16,667     | CZK   | 412,801    | 07/16/2024    | 196                          |
| EUR                                                              | 238,714    | PLN   | 1,030,455  | 07/16/2024    | (106)                        |
| EUR                                                              | 2,012,343  | USD   | 2,156,413  | 07/16/2024    | 394                          |
| PLN                                                              | 34,558,841 | EUR   | 7,937,757  | 07/16/2024    | 71,637                       |
| USD                                                              | 60,958,518 | EUR   | 56,519,550 | 07/16/2024    | 355,133                      |
|                                                                  |            |       |            |               | <u><b>419,273</b></u>        |

The above contracts were opened with the below counterparties:

|             |                       |
|-------------|-----------------------|
| J.P. Morgan | 419,273               |
|             | <u><b>419,273</b></u> |

## 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                                                              | 233,535 | USD   | 32,216  | 07/16/2024    | (187)                        |
| USD                                                              | 31,007  | CNH   | 225,690 | 07/16/2024    | 54                           |
|                                                                  |         |       |         |               | <b>(133)</b>                 |

The above contracts were opened with the below counterparties:

|             |              |
|-------------|--------------|
| J.P. Morgan | (133)        |
|             | <b>(133)</b> |

### 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   | 402,997   | 07/05/2024    | 1,194                        |
| CLP                                                                         | 274,800,000    | USD   | 304,410   | 07/08/2024    | (12,357)                     |
| THB                                                                         | 54,504,000     | USD   | 1,493,817 | 07/11/2024    | (9,123)                      |
| HUF                                                                         | 177,564,541    | USD   | 490,548   | 07/15/2024    | (9,329)                      |
| CLP                                                                         | 475,600,000    | USD   | 512,680   | 07/18/2024    | (7,108)                      |
| CLP                                                                         | 331,600,000    | USD   | 354,387   | 07/24/2024    | (1,843)                      |
| COP                                                                         | 17,484,970,000 | USD   | 4,492,532 | 07/30/2024    | (299,547)                    |
| HUF                                                                         | 74,560,000     | USD   | 204,448   | 08/06/2024    | (2,559)                      |
| INR                                                                         | 33,791,690     | USD   | 403,647   | 08/06/2024    | 1,194                        |
| HUF                                                                         | 493,311,860    | USD   | 1,386,093 | 08/22/2024    | (51,116)                     |
| INR                                                                         | 25,558,200     | USD   | 305,173   | 09/18/2024    | 591                          |
| THB                                                                         | 24,470,000     | USD   | 691,556   | 09/18/2024    | (22,171)                     |
|                                                                             |                |       |           |               | <b>(412,174)</b>             |

The above contracts were opened with the below counterparties:

|                |                  |
|----------------|------------------|
| BNP Paribas    | (40,724)         |
| Citibank       | 591              |
| Deutsche Bank  | (9,123)          |
| Goldman Sachs  | (137,478)        |
| HSBC           | (35,469)         |
| J.P. Morgan    | (35,321)         |
| Morgan Stanley | (154,650)        |
|                | <b>(412,174)</b> |

### Templeton Global Income Fund

| Purchases                                                                   |                | Sales |           | Maturity Date | Unrealised profit/(loss) USD |
|-----------------------------------------------------------------------------|----------------|-------|-----------|---------------|------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |                |       |           |               |                              |
| INR                                                                         | 72,994,100     | USD   | 872,958   | 07/05/2024    | 2,587                        |
| CLP                                                                         | 524,200,000    | USD   | 580,683   | 07/08/2024    | (23,572)                     |
| MYR                                                                         | 24,280,000     | USD   | 5,175,317 | 07/11/2024    | (27,868)                     |
| THB                                                                         | 112,060,000    | USD   | 3,071,281 | 07/11/2024    | (18,756)                     |
| JPY                                                                         | 1,166,988,710  | USD   | 7,741,754 | 07/16/2024    | (471,515)                    |
| CLP                                                                         | 907,900,000    | USD   | 978,685   | 07/18/2024    | (13,569)                     |
| CLP                                                                         | 632,900,000    | USD   | 676,392   | 07/24/2024    | (3,517)                      |
| INR                                                                         | 113,773,006    | USD   | 1,359,035 | 08/06/2024    | 4,019                        |
| NOK                                                                         | 8,313,000      | USD   | 781,209   | 08/12/2024    | (1,711)                      |
| MXN                                                                         | 4,382,000      | USD   | 192,889   | 09/03/2024    | 44,210                       |
| USD                                                                         | 186,298        | MXN   | 4,382,000 | 09/03/2024    | (50,802)                     |
| INR                                                                         | 101,791,860    | USD   | 1,215,425 | 09/18/2024    | 2,356                        |
| MYR                                                                         | 16,700,000     | USD   | 3,549,868 | 09/18/2024    | (2,260)                      |
| THB                                                                         | 43,200,000     | USD   | 1,220,891 | 09/18/2024    | (39,142)                     |
| KRW                                                                         | 12,823,920,000 | USD   | 9,490,956 | 09/19/2024    | (158,053)                    |
| JPY                                                                         | 462,100,000    | USD   | 3,128,503 | 10/07/2024    | (212,648)                    |



## Note 5 - Forward foreign exchange contracts (continued)

### Templeton Global Income Fund (continued)

| Purchases                                                        |             | Sales |           | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|-------------|-------|-----------|---------------|------------------------------|
| NOK                                                              | 34,705,000  | USD   | 3,168,712 | 10/10/2024    | 89,834                       |
| JPY                                                              | 330,311,290 | USD   | 2,155,429 | 11/21/2024    | (56,177)                     |
| AUD                                                              | 2,390,000   | USD   | 1,602,654 | 11/22/2024    | (2,957)                      |
| AUD                                                              | 3,070,000   | USD   | 2,032,801 | 12/12/2024    | 22,780                       |
|                                                                  |             |       |           |               | <u>(916,761)</u>             |
| Forward foreign exchange contracts used for share class hedging: |             |       |           |               |                              |
| EUR                                                              | 6,260,679   | USD   | 6,752,657 | 07/16/2024    | (42,433)                     |
| SGD                                                              | 74,123      | USD   | 54,999    | 07/16/2024    | (296)                        |
| USD                                                              | 72,090      | EUR   | 67,159    | 07/16/2024    | 109                          |
| USD                                                              | 37,620      | SGD   | 50,932    | 07/16/2024    | 32                           |
|                                                                  |             |       |           |               | <u>(42,588)</u>              |
|                                                                  |             |       |           |               | <u><b>(959,349)</b></u>      |

The above contracts were opened with the below counterparties:

|                 |                         |
|-----------------|-------------------------|
| Bank of America | (218,269)               |
| BNP Paribas     | (45,273)                |
| Citibank        | 2,356                   |
| Deutsche Bank   | (237,103)               |
| Goldman Sachs   | (30,128)                |
| HSBC            | (232,520)               |
| J.P. Morgan     | (85,058)                |
| Morgan Stanley  | (113,354)               |
|                 | <u><b>(959,349)</b></u> |

### Templeton Global Total Return Fund

| Purchases                                                                   |                 | Sales |             | Maturity Date | Unrealised profit/(loss) USD |
|-----------------------------------------------------------------------------|-----------------|-------|-------------|---------------|------------------------------|
| Forward foreign exchange contracts used for efficient portfolio management: |                 |       |             |               |                              |
| INR                                                                         | 2,181,464,300   | USD   | 26,088,765  | 07/05/2024    | 77,312                       |
| USD                                                                         | 5,946,884       | INR   | 497,100,000 | 07/05/2024    | (15,697)                     |
| JPY                                                                         | 19,892,553,090  | USD   | 131,931,251 | 07/16/2024    | (8,002,356)                  |
| KRW                                                                         | 6,645,000,000   | USD   | 5,088,679   | 07/16/2024    | (269,851)                    |
| JPY                                                                         | 12,910,788,838  | USD   | 82,783,755  | 07/26/2024    | (2,225,958)                  |
| EUR                                                                         | 82,634,000      | USD   | 89,095,365  | 08/06/2024    | (438,587)                    |
| INR                                                                         | 5,046,259,451   | USD   | 60,278,315  | 08/06/2024    | 178,265                      |
| USD                                                                         | 6,788,232       | EUR   | 6,320,000   | 08/06/2024    | 7,599                        |
| NOK                                                                         | 1,065,091,000   | USD   | 100,091,249 | 08/12/2024    | (219,198)                    |
| USD                                                                         | 5,112,384       | NOK   | 54,170,000  | 08/12/2024    | 32,941                       |
| JPY                                                                         | 7,542,000,000   | USD   | 51,873,556  | 08/13/2024    | (4,679,936)                  |
| MXN                                                                         | 473,620,000     | USD   | 20,848,114  | 09/03/2024    | 4,778,343                    |
| USD                                                                         | 20,135,621      | MXN   | 473,620,000 | 09/03/2024    | (5,490,836)                  |
| INR                                                                         | 6,649,001,270   | USD   | 79,391,060  | 09/18/2024    | 153,888                      |
| KRW                                                                         | 101,242,710,000 | USD   | 73,775,931  | 09/19/2024    | (94,220)                     |
| AUD                                                                         | 50,120,000      | USD   | 33,184,803  | 09/25/2024    | 326,264                      |
| USD                                                                         | 13,394,640      | AUD   | 20,100,000  | 09/25/2024    | (44,555)                     |
| AUD                                                                         | 124,437,000     | USD   | 82,840,200  | 11/07/2024    | 426,582                      |
| JPY                                                                         | 6,426,584,720   | USD   | 41,704,737  | 11/21/2024    | (861,381)                    |
| AUD                                                                         | 128,930,000     | USD   | 86,441,821  | 11/22/2024    | (145,241)                    |
| AUD                                                                         | 55,590,000      | USD   | 36,808,919  | 12/12/2024    | 412,480                      |
|                                                                             |                 |       |             |               | <u>(16,094,142)</u>          |
| Forward foreign exchange contracts used for share class hedging:            |                 |       |             |               |                              |
| AUD                                                                         | 41,791,441      | USD   | 27,772,190  | 07/16/2024    | 118,875                      |
| CHF                                                                         | 15,486,433      | USD   | 17,373,184  | 07/16/2024    | (105,374)                    |
| CNH                                                                         | 27,359,916      | USD   | 3,774,262   | 07/16/2024    | (21,907)                     |
| EUR                                                                         | 302,346,577     | USD   | 326,107,863 | 07/16/2024    | (2,051,397)                  |
| GBP                                                                         | 18,871,097      | USD   | 24,095,348  | 07/16/2024    | (238,305)                    |
| JPY                                                                         | 7,537,329       | USD   | 48,237      | 07/16/2024    | (1,281)                      |
| NOK                                                                         | 3,154,459       | USD   | 296,911     | 07/16/2024    | (1,331)                      |
| PLN                                                                         | 47,459,875      | USD   | 11,756,486  | 07/16/2024    | 32,669                       |
| SEK                                                                         | 26,913,000      | USD   | 2,576,648   | 07/16/2024    | (35,190)                     |

## Note 5 - Forward foreign exchange contracts (continued)

### Templeton Global Total Return Fund (continued)

| Purchases |            | Sales |            | Maturity Date | Unrealised profit/(loss) USD |
|-----------|------------|-------|------------|---------------|------------------------------|
| SGD       | 72,138,683 | USD   | 53,526,197 | 07/16/2024    | (287,852)                    |
| USD       | 478,465    | AUD   | 722,164    | 07/16/2024    | (3,499)                      |
| USD       | 524,623    | CHF   | 467,939    | 07/16/2024    | 2,857                        |
| USD       | 79,037     | CNH   | 575,517    | 07/16/2024    | 106                          |
| USD       | 5,018,250  | EUR   | 4,681,208  | 07/16/2024    | 913                          |
| USD       | 631,469    | GBP   | 497,457    | 07/16/2024    | 2,578                        |
| USD       | 45,639     | JPY   | 7,261,525  | 07/16/2024    | 401                          |
| USD       | 3,447      | NOK   | 36,760     | 07/16/2024    | 3                            |
| USD       | 303,260    | PLN   | 1,229,183  | 07/16/2024    | (2,072)                      |
| USD       | 28,087     | SEK   | 295,488    | 07/16/2024    | 183                          |
| USD       | 767,233    | SGD   | 1,036,855  | 07/16/2024    | 2,034                        |
|           |            |       |            |               | <u>(2,587,589)</u>           |
|           |            |       |            |               | <b><u>(18,681,731)</u></b>   |

The above contracts were opened with the below counterparties:

|                 |                            |
|-----------------|----------------------------|
| Bank of America | (1,624,518)                |
| Barclays        | (430,988)                  |
| Citibank        | 347,271                    |
| Deutsche Bank   | (113,846)                  |
| Goldman Sachs   | (6,377,838)                |
| HSBC            | 239,880                    |
| J.P. Morgan     | (7,699,534)                |
| Morgan Stanley  | (3,022,158)                |
|                 | <b><u>(18,681,731)</u></b> |

### Templeton Latin America Fund

| Purchases                                                        |            | Sales |             | Maturity Date | Unrealised profit/(loss) USD |
|------------------------------------------------------------------|------------|-------|-------------|---------------|------------------------------|
| Forward foreign exchange contracts used for share class hedging: |            |       |             |               |                              |
| EUR                                                              | 13,751,655 | BRL   | 80,311,188  | 07/16/2024    | 396,948                      |
| EUR                                                              | 7,327,270  | MXN   | 147,223,555 | 07/16/2024    | (176,426)                    |
| EUR                                                              | 3,741,955  | USD   | 4,035,537   | 07/16/2024    | (24,892)                     |
| PLN                                                              | 10,783,641 | USD   | 2,671,034   | 07/16/2024    | 7,650                        |
|                                                                  |            |       |             |               | <u>203,280</u>               |

The above contracts were opened with the below counterparties:

|             |                       |
|-------------|-----------------------|
| J.P. Morgan | 203,280               |
|             | <b><u>203,280</u></b> |

## Note 6 - Open positions on financial future contracts

As at June 30, 2024, the Company had entered into the following outstanding contracts:

### Franklin Diversified Balanced Fund

| Number of contracts purchased/(sold) | Description                             | Counterparty   | Trading currency | Commitment EUR | Unrealised profit/(loss) EUR |
|--------------------------------------|-----------------------------------------|----------------|------------------|----------------|------------------------------|
| Bond Future                          |                                         |                |                  |                |                              |
| (109)                                | Euro-BTP, 09/06/2024                    | Morgan Stanley | EUR              | (12,566,610)   | 87,092                       |
| 89                                   | Long Gilt, 09/26/2024                   | Goldman Sachs  | GBP              | 10,248,845     | 190,021                      |
|                                      |                                         |                |                  |                | <u>277,113</u>               |
| Index Future                         |                                         |                |                  |                |                              |
| 9                                    | MSCI Emerging Markets Index, 09/20/2024 | Goldman Sachs  | USD              | 457,184        | (7,286)                      |
| 34                                   | MSCI World Index, 09/20/2024            | Barclays       | USD              | 3,572,365      | (4,315)                      |
|                                      |                                         |                |                  |                | <u>(11,601)</u>              |
|                                      |                                         |                |                  |                | <b><u>265,512</u></b>        |

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

### Franklin Diversified Conservative Fund

| Number of contracts purchased/(sold) | Description                             | Counterparty   | Trading currency | Commitment EUR | Unrealised profit/(loss) EUR |
|--------------------------------------|-----------------------------------------|----------------|------------------|----------------|------------------------------|
| Bond Future                          |                                         |                |                  |                |                              |
| (50)                                 | Euro-BTP, 09/06/2024                    | Morgan Stanley | EUR              | (5,764,500)    | 39,951                       |
| 41                                   | Long Gilt, 09/26/2024                   | Goldman Sachs  | GBP              | 4,721,378      | 87,538                       |
|                                      |                                         |                |                  |                | <u>127,489</u>               |
| Index Future                         |                                         |                |                  |                |                              |
| 6                                    | MSCI Emerging Markets Index, 09/20/2024 | Goldman Sachs  | USD              | 304,789        | (4,858)                      |
| 23                                   | MSCI World Index, 09/20/2024            | Barclays       | USD              | 2,416,600      | (2,919)                      |
|                                      |                                         |                |                  |                | <u>(7,777)</u>               |
|                                      |                                         |                |                  |                | <u><b>119,712</b></u>        |

### Franklin Diversified Dynamic Fund

| Number of contracts purchased/(sold) | Description                             | Counterparty   | Trading currency | Commitment EUR | Unrealised profit/(loss) EUR |
|--------------------------------------|-----------------------------------------|----------------|------------------|----------------|------------------------------|
| Bond Future                          |                                         |                |                  |                |                              |
| (89)                                 | Euro-BTP, 09/06/2024                    | Morgan Stanley | EUR              | (10,260,810)   | 71,112                       |
| 73                                   | Long Gilt, 09/26/2024                   | Goldman Sachs  | GBP              | 8,406,356      | 155,860                      |
|                                      |                                         |                |                  |                | <u>226,972</u>               |
| Index Future                         |                                         |                |                  |                |                              |
| 4                                    | MSCI Emerging Markets Index, 09/20/2024 | Goldman Sachs  | USD              | 203,193        | (3,238)                      |
| 14                                   | MSCI World Index, 09/20/2024            | Barclays       | USD              | 1,470,974      | (1,777)                      |
|                                      |                                         |                |                  |                | <u>(5,015)</u>               |
|                                      |                                         |                |                  |                | <u><b>221,957</b></u>        |

### Franklin Euro Government Bond Fund

| Number of contracts purchased/(sold) | Description           | Counterparty | Trading currency | Commitment EUR | Unrealised profit/(loss) EUR |
|--------------------------------------|-----------------------|--------------|------------------|----------------|------------------------------|
| Bond Future                          |                       |              |                  |                |                              |
| (49)                                 | Euro-BTP, 09/06/2024  | J.P. Morgan  | EUR              | (5,649,210)    | 53,852                       |
| (55)                                 | Euro-Bund, 09/06/2024 | J.P. Morgan  | EUR              | (7,239,100)    | (31,234)                     |
|                                      |                       |              |                  |                | <u><b>22,618</b></u>         |

### Franklin European Total Return Fund

| Number of contracts purchased/(sold) | Description          | Counterparty | Trading currency | Commitment EUR | Unrealised profit/(loss) EUR |
|--------------------------------------|----------------------|--------------|------------------|----------------|------------------------------|
| Bond Future                          |                      |              |                  |                |                              |
| (1,145)                              | Euro-BTP, 09/06/2024 | J.P. Morgan  | EUR              | (132,007,050)  | 1,258,378                    |
|                                      |                      |              |                  |                | <u><b>1,258,378</b></u>      |

### Franklin Flexible Alpha Bond Fund

| Number of contracts purchased/(sold) | Description                       | Counterparty | Trading currency | Commitment USD | Unrealised profit/(loss) USD |
|--------------------------------------|-----------------------------------|--------------|------------------|----------------|------------------------------|
| Bond Future                          |                                   |              |                  |                |                              |
| (21)                                 | Euro-Bobl, 09/06/2024             | J.P. Morgan  | EUR              | (2,619,096)    | (10,589)                     |
| (1)                                  | Long Gilt, 09/26/2024             | J.P. Morgan  | GBP              | (123,343)      | (886)                        |
| 6                                    | US 2 Year Note, 09/30/2024        | J.P. Morgan  | USD              | 1,225,313      | (2,078)                      |
| (40)                                 | US 5 Year Note, 09/30/2024        | J.P. Morgan  | USD              | (4,263,125)    | (23,857)                     |
| (3)                                  | US 10 Year Note, 09/19/2024       | J.P. Morgan  | USD              | (329,953)      | (2,426)                      |
| (49)                                 | US 10 Year Ultra Bond, 09/19/2024 | J.P. Morgan  | USD              | (5,563,031)    | (77,241)                     |
| (8)                                  | US Long Bond, 09/19/2024          | J.P. Morgan  | USD              | (946,500)      | (8,043)                      |
|                                      |                                   |              |                  |                | <u><b>(125,120)</b></u>      |

**Note 6 - Open positions on financial future contracts (continued)****Franklin Global Fundamental Strategies Fund**

| Number of contracts purchased/(sold) | Description                       | Counterparty   | Trading currency | Commitment USD | Unrealised profit/(loss) USD |
|--------------------------------------|-----------------------------------|----------------|------------------|----------------|------------------------------|
| Bond Future                          |                                   |                |                  |                |                              |
| 125                                  | US 10 Year Ultra Bond, 09/19/2024 | Morgan Stanley | USD              | 14,191,406     | 214,959                      |
|                                      |                                   |                |                  |                | <u>214,959</u>               |

**Franklin Global Multi-Asset Income Fund**

| Number of contracts purchased/(sold) | Description           | Counterparty   | Trading currency | Commitment EUR | Unrealised profit/(loss) EUR |
|--------------------------------------|-----------------------|----------------|------------------|----------------|------------------------------|
| Bond Future                          |                       |                |                  |                |                              |
| (71)                                 | Euro-BTP, 09/06/2024  | Goldman Sachs  | EUR              | (8,185,590)    | 56,730                       |
| 58                                   | Long Gilt, 09/26/2024 | Morgan Stanley | GBP              | 6,679,022      | 123,834                      |
|                                      |                       |                |                  |                | <u>180,564</u>               |

**Franklin K2 Alternative Strategies Fund**

| Number of contracts purchased/(sold) | Description                               | Counterparty   | Trading currency | Commitment USD | Unrealised profit/(loss) USD |
|--------------------------------------|-------------------------------------------|----------------|------------------|----------------|------------------------------|
| Bond Future                          |                                           |                |                  |                |                              |
| (31)                                 | 3 month SOFR, 06/16/2026                  | Barclays       | USD              | (7,450,463)    | 238                          |
| (28)                                 | 3 month SOFR, 09/15/2026                  | Barclays       | USD              | (6,734,350)    | 2,775                        |
| (21)                                 | 3 month SOFR, 12/15/2026                  | Barclays       | USD              | (5,053,388)    | 3,612                        |
| 51                                   | 3 Month Euro Euribor, 12/16/2024          | Barclays       | EUR              | 13,204,010     | (24,993)                     |
| 38                                   | 3 Month Euro Euribor, 03/17/2025          | Barclays       | EUR              | 9,859,648      | (13,909)                     |
| 39                                   | 3 Month Euro Euribor, 06/16/2025          | Barclays       | EUR              | 10,136,341     | (24,766)                     |
| 33                                   | 3 Month Euro Euribor, 09/15/2025          | Barclays       | EUR              | 8,587,506      | (14,003)                     |
| (155)                                | 3 Month Euro Euribor, 12/15/2025          | Morgan Stanley | EUR              | (40,372,607)   | (35,168)                     |
| 28                                   | 3 Month Euro Euribor, 12/15/2025          | Barclays       | EUR              | 7,293,116      | (15,823)                     |
| 16                                   | 3 Month Euro Euribor, 03/16/2026          | Barclays       | EUR              | 4,169,851      | (8,541)                      |
| 12                                   | 3 Month Euro Euribor, 06/15/2026          | Barclays       | EUR              | 3,128,513      | (4,190)                      |
| 5                                    | 3 Month Euro Euribor, 09/14/2026          | Barclays       | EUR              | 1,303,882      | (80)                         |
| (42)                                 | 3 Month SOFR, 03/18/2025                  | Barclays       | USD              | (9,990,225)    | (3,025)                      |
| (39)                                 | 3 Month SOFR, 06/17/2025                  | Barclays       | USD              | (9,304,913)    | (5,350)                      |
| (43)                                 | 3 Month SOFR, 09/16/2025                  | Barclays       | USD              | (10,286,138)   | (4,525)                      |
| (42)                                 | 3 Month SOFR, 12/16/2025                  | Barclays       | USD              | (10,067,400)   | (1,488)                      |
| (45)                                 | 3 Month SOFR, 03/17/2026                  | Barclays       | USD              | (10,803,375)   | 200                          |
| (308)                                | 3 Month SOFR, 03/17/2026                  | Morgan Stanley | USD              | (73,943,100)   | 7,737                        |
| (22)                                 | 3 Month SONIA, 03/18/2025                 | Barclays       | GBP              | (6,624,042)    | 10,381                       |
| (18)                                 | 3 Month SONIA, 06/17/2025                 | Barclays       | GBP              | (5,431,901)    | 15,785                       |
| (22)                                 | 3 Month SONIA, 09/16/2025                 | Barclays       | GBP              | (6,652,547)    | 5,072                        |
| (18)                                 | 3 Month SONIA, 12/16/2025                 | Barclays       | GBP              | (5,452,379)    | 3,935                        |
| (24)                                 | 3 Month SONIA, 03/17/2026                 | Morgan Stanley | GBP              | (7,280,078)    | (6,716)                      |
| 17                                   | ASX 90 Day Bank Accepted Bill, 12/12/2024 | Barclays       | AUD              | 11,215,972     | (8,503)                      |
| 12                                   | ASX 90 Day Bank Accepted Bill, 03/13/2025 | Barclays       | AUD              | 7,918,702      | (6,655)                      |
| 7                                    | ASX 90 Day Bank Accepted Bill, 06/13/2025 | Barclays       | AUD              | 4,620,370      | (4,046)                      |
| 6                                    | ASX 90 Day Bank Accepted Bill, 09/11/2025 | Barclays       | AUD              | 3,961,380      | (3,048)                      |
| 3                                    | ASX 90 Day Bank Accepted Bill, 12/11/2025 | Barclays       | AUD              | 1,981,125      | (516)                        |
| 73                                   | Australia 10 Year Bond, 09/16/2024        | Morgan Stanley | AUD              | 5,530,616      | (14,301)                     |
| (74)                                 | Australia 10 Year Bond, 09/16/2024        | Barclays       | AUD              | (5,606,378)    | 26,003                       |
| 78                                   | Australia 3 Year Bond, 09/16/2024         | Barclays       | AUD              | 5,487,318      | (25,111)                     |
| 7                                    | Canada 10 Year Bond, 09/18/2024           | Morgan Stanley | CAD              | 614,371        | (5,018)                      |
| 45                                   | Canada 10 Year Bond, 09/18/2024           | Barclays       | CAD              | 3,949,527      | 27,631                       |
| (87)                                 | Euro-Bobl, 09/06/2024                     | Morgan Stanley | EUR              | (10,849,024)   | (84,760)                     |
| 47                                   | Euro-Bobl, 09/06/2024                     | Barclays       | EUR              | 5,860,967      | 44,616                       |
| 19                                   | Euro-Bund, 09/06/2024                     | Morgan Stanley | EUR              | 2,678,210      | (18,630)                     |
| 219                                  | Euro-Bund, 09/06/2024                     | Barclays       | EUR              | 30,869,898     | 286,779                      |
| (16)                                 | Euro-Buxl 30 Year Bond, 09/06/2024        | Barclays       | EUR              | (2,231,688)    | (15,786)                     |
| 35                                   | Euro-OAT, 09/06/2024                      | Barclays       | EUR              | 4,614,938      | (67,117)                     |
| (154)                                | Euro-Schatz, 09/06/2024                   | Morgan Stanley | EUR              | (17,432,710)   | (81,087)                     |
| 46                                   | Euro-Schatz, 09/06/2024                   | Barclays       | EUR              | 5,207,173      | 20,466                       |
| 3                                    | Japan 10 Year Bond, 09/12/2024            | Barclays       | JPY              | 2,663,808      | (186)                        |

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

**Franklin K2 Alternative Strategies Fund (continued)**

| Number of<br>contracts<br>purchased/(sold) | Description                                   | Counterparty   | Trading<br>currency | Commitment<br>USD | Unrealised<br>profit/(loss)<br>USD |
|--------------------------------------------|-----------------------------------------------|----------------|---------------------|-------------------|------------------------------------|
| (29)                                       | Korea 10 Year Bond, 09/13/2024                | Barclays       | KRW                 | (2,414,806)       | (7,824)                            |
| 19                                         | Korea 3 Year Bond, 09/13/2024                 | Barclays       | KRW                 | 1,452,089         | 2,572                              |
| (40)                                       | Long Gilt, 09/26/2024                         | Barclays       | GBP                 | (4,933,530)       | (19,783)                           |
| 11                                         | Long Gilt, 09/26/2024                         | Morgan Stanley | GBP                 | 1,356,721         | (14,839)                           |
| (85)                                       | US 2 Year Note, 09/30/2024                    | Morgan Stanley | USD                 | (17,358,594)      | (48,325)                           |
| 84                                         | US 2 Year Note, 09/30/2024                    | Barclays       | USD                 | 17,154,375        | 44,195                             |
| 204                                        | US 2 Year Note, 09/30/2024                    | J.P. Morgan    | USD                 | 41,660,625        | 55,997                             |
| (163)                                      | US 5 Year Note, 09/30/2024                    | Morgan Stanley | USD                 | (17,372,234)      | (114,193)                          |
| (108)                                      | US 5 Year Note, 09/30/2024                    | Barclays       | USD                 | (11,510,438)      | (85,657)                           |
| (138)                                      | US 10 Year Note, 09/19/2024                   | Barclays       | USD                 | (15,177,844)      | (148,454)                          |
| (131)                                      | US 10 Year Note, 09/19/2024                   | Morgan Stanley | USD                 | (14,407,953)      | (27,108)                           |
| 14                                         | US 10 Year Note, 09/19/2024                   | J.P. Morgan    | USD                 | 1,539,781         | (1,116)                            |
| (39)                                       | US 10 Year Ultra Bond, 09/19/2024             | Barclays       | USD                 | (4,427,719)       | (53,906)                           |
| (40)                                       | US Long Bond, 09/19/2024                      | Barclays       | USD                 | (4,732,500)       | (81,430)                           |
| (1)                                        | US Long Bond, 09/19/2024                      | Morgan Stanley | USD                 | (118,313)         | 436                                |
| (31)                                       | US Ultra Bond, 09/19/2024                     | Barclays       | USD                 | (3,885,656)       | (73,781)                           |
| 44                                         | US Ultra Bond, 09/19/2024                     | J.P. Morgan    | USD                 | 5,515,125         | (53,696)                           |
|                                            |                                               |                |                     |                   | (669,023)                          |
| <b>Foreign Currency</b>                    |                                               |                |                     |                   |                                    |
| <b>Future</b>                              |                                               |                |                     |                   |                                    |
| (108)                                      | Foreign Exchange AUD/USD, 09/16/2024          | Barclays       | USD                 | (7,217,640)       | (18,027)                           |
| (420)                                      | Foreign Exchange CAD/USD, 09/17/2024          | Barclays       | USD                 | (30,744,000)      | (65,336)                           |
| (108)                                      | Foreign Exchange CHF/USD, 09/16/2024          | Barclays       | USD                 | (15,164,550)      | 83,212                             |
| 6                                          | Foreign Exchange CZK/EUR, 09/16/2024          | Morgan Stanley | EUR                 | 1,023,640         | (15,409)                           |
| 35                                         | Foreign Exchange EUR/NOK, 09/16/2024          | Morgan Stanley | NOK                 | 4,696,866         | (25,159)                           |
| 2                                          | Foreign Exchange EUR/SEK, 09/16/2024          | Morgan Stanley | SEK                 | 267,855           | 1,073                              |
| 63                                         | Foreign Exchange EUR/USD, 09/16/2024          | Barclays       | USD                 | 8,467,200         | (77,246)                           |
| (1)                                        | Foreign Exchange GBP/USD, 09/16/2024          | Barclays       | USD                 | (79,056)          | 44                                 |
| 20                                         | Foreign Exchange HUF/EUR, 09/16/2024          | Morgan Stanley | EUR                 | 1,616,449         | (1,285)                            |
| (6)                                        | Foreign Exchange ILS/USD, 09/16/2024          | Morgan Stanley | USD                 | (1,594,500)       | 8,280                              |
| 48                                         | Foreign Exchange JPY/USD, 09/16/2024          | Barclays       | USD                 | 3,775,500         | (108,534)                          |
| 25                                         | Foreign Exchange JPY/USD, 09/16/2024          | J.P. Morgan    | USD                 | 1,966,406         | (68,687)                           |
| 496                                        | Foreign Exchange MXN/USD, 09/16/2024          | Barclays       | USD                 | 13,362,240        | 276,345                            |
| (65)                                       | Foreign Exchange NZD/USD, 09/16/2024          | Barclays       | USD                 | (3,961,750)       | 40,920                             |
| 22                                         | Foreign Exchange PLN/EUR, 09/16/2024          | Morgan Stanley | EUR                 | 2,719,399         | 15,044                             |
| 333                                        | Foreign Exchange US Dollar, 07/15/2024        | Barclays       | KRW                 | 3,327,339         | 18,203                             |
| (145)                                      | Foreign Exchange ZAR/USD, 09/16/2024          | Morgan Stanley | USD                 | (3,962,125)       | (118,987)                          |
|                                            |                                               |                |                     |                   | (55,549)                           |
| <b>Index Future</b>                        |                                               |                |                     |                   |                                    |
| 34                                         | CAC 40 10 Euro Index, 07/19/2024              | Morgan Stanley | EUR                 | 2,728,192         | (46,462)                           |
| (3)                                        | CAC 40 10 Euro Index, 09/20/2024              | Morgan Stanley | EUR                 | (242,426)         | 4,921                              |
| 60                                         | CBOE Volatility Index, 07/17/2024             | Barclays       | USD                 | 841,368           | (28,782)                           |
| 31                                         | CBOE Volatility Index, 08/21/2024             | Barclays       | USD                 | 463,146           | (6,604)                            |
| 8                                          | CBOE Volatility Index, 09/18/2024             | Barclays       | USD                 | 126,462           | 662                                |
| 1                                          | CBOE Volatility Index, 10/16/2024             | Barclays       | USD                 | 18,178            | 78                                 |
| 2                                          | DAX Index, 09/20/2024                         | Barclays       | EUR                 | 985,435           | 4,993                              |
| 14                                         | DAX Index, 09/20/2024                         | Morgan Stanley | EUR                 | 6,898,043         | 33,547                             |
| (1)                                        | DJIA CBOT E-Mini Index, 09/20/2024            | Morgan Stanley | USD                 | (197,345)         | (12)                               |
| 13                                         | DJIA CBOT E-Mini Index, 09/20/2024            | Barclays       | USD                 | 2,565,485         | 25,190                             |
| 227                                        | EURO STOXX 50 Index, 09/20/2024               | Barclays       | EUR                 | 11,975,384        | (18,859)                           |
| 110                                        | EURO STOXX 50 Index, 09/20/2024               | Morgan Stanley | EUR                 | 5,803,050         | (6,102)                            |
| 10                                         | FTSE 100 Index, 09/20/2024                    | Barclays       | GBP                 | 1,038,079         | (721)                              |
| 55                                         | FTSE 100 Index, 09/20/2024                    | Morgan Stanley | GBP                 | 5,709,434         | 958                                |
| 418                                        | FTSE China A50 Index, 07/30/2024              | Barclays       | USD                 | 4,975,036         | (26,895)                           |
| (11)                                       | FTSE Taiwan Index, 07/30/2024                 | Barclays       | USD                 | (848,650)         | (2,540)                            |
| (30)                                       | FTSE/JSE Top 40 Index, 09/19/2024             | Barclays       | ZAR                 | (1,215,945)       | (21,034)                           |
| 4                                          | FTSE/MIB Index, 09/20/2024                    | Barclays       | EUR                 | 714,666           | (3,968)                            |
| 13                                         | Hang Seng China Enterprises Index, 07/30/2024 | Barclays       | HKD                 | 521,478           | (9,521)                            |
| 16                                         | Hang Seng Index, 07/30/2024                   | Barclays       | HKD                 | 1,806,110         | (32,014)                           |
| 12                                         | Hang Seng Index, 07/30/2024                   | Morgan Stanley | HKD                 | 1,354,582         | (26,002)                           |
| (29)                                       | IBEX 35 Index, 07/19/2024                     | Barclays       | EUR                 | (3,377,819)       | 40,402                             |
| (65)                                       | KOSPI 200 Index, 09/12/2024                   | Barclays       | KRW                 | (4,560,979)       | (176,916)                          |

**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 |
|--------------------------------------|-----------------------------------------|----------------|------------------|----------------|------------------------------|
| 8                                    | MSCI Emerging Markets Index, 09/20/2024 | Barclays       | USD              | 435,280        | 2,515                        |
| 29                                   | MSCI Singapore Index, 07/30/2024        | Barclays       | SGD              | 676,560        | 6,235                        |
| 14                                   | NASDAQ 100 Emini Index, 09/20/2024      | Morgan Stanley | USD              | 5,579,630      | (44,255)                     |
| 3                                    | NASDAQ 100 Emini Index, 09/20/2024      | Barclays       | USD              | 1,195,635      | 4,182                        |
| 20                                   | Nikkei 225 Index, 09/12/2024            | Morgan Stanley | JPY              | 4,920,132      | 56,571                       |
| 184                                  | Nikkei 225 Index, 09/12/2024            | Barclays       | JPY              | 7,971,359      | 105,740                      |
| (145)                                | Russell 2000 Emini Index, 09/20/2024    | Barclays       | USD              | (14,971,250)   | (49,473)                     |
| (16)                                 | Russell 2000 Emini Index, 09/20/2024    | Morgan Stanley | USD              | (1,652,000)    | (24,811)                     |
| 23                                   | S&P 500 Emini Index, 09/20/2024         | Morgan Stanley | USD              | 6,349,725      | (11,304)                     |
| 85                                   | S&P 500 Emini Index, 09/20/2024         | J.P. Morgan    | USD              | 23,466,375     | 78,453                       |
| 91                                   | S&P 500 Emini Index, 09/20/2024         | Barclays       | USD              | 25,122,825     | 99,780                       |
| (5)                                  | S&P Midcap 400 Emini Index, 09/20/2024  | Barclays       | USD              | (1,479,050)    | 8,965                        |
| 25                                   | S&P/TSX 60 Index, 09/19/2024            | Barclays       | CAD              | 4,789,664      | 49,174                       |
| (11)                                 | SPI 200 Index, 09/19/2024               | Barclays       | AUD              | (1,425,793)    | (3,969)                      |
| 20                                   | TOPIX Index, 09/12/2024                 | Morgan Stanley | JPY              | 3,493,691      | 30,658                       |
| 29                                   | TOPIX Index, 09/12/2024                 | Barclays       | JPY              | 5,065,852      | 56,971                       |
|                                      |                                         |                |                  |                | 69,751                       |
|                                      |                                         |                |                  |                | <b>(654,821)</b>             |

**Franklin Strategic Income Fund**

| Number of contracts purchased/(sold) | Description                       | Counterparty | Trading currency | Commitment USD | Unrealised profit/(loss) USD |
|--------------------------------------|-----------------------------------|--------------|------------------|----------------|------------------------------|
| Bond Future                          |                                   |              |                  |                |                              |
| (13)                                 | US 2 Year Note, 09/30/2024        | J.P. Morgan  | USD              | (2,654,844)    | (8,548)                      |
| (118)                                | US 10 Year Ultra Bond, 09/19/2024 | J.P. Morgan  | USD              | (13,396,688)   | (213,344)                    |
| (46)                                 | US Long Bond, 09/19/2024          | J.P. Morgan  | USD              | (5,442,375)    | (122,256)                    |
| 6                                    | US Ultra Bond, 09/19/2024         | J.P. Morgan  | USD              | 752,063        | 27,553                       |
|                                      |                                   |              |                  |                | <b>(316,595)</b>             |

**Franklin U.S. Government Fund**

| Number of contracts purchased/(sold) | Description                       | Counterparty | Trading currency | Commitment USD | Unrealised profit/(loss) USD |
|--------------------------------------|-----------------------------------|--------------|------------------|----------------|------------------------------|
| Bond Future                          |                                   |              |                  |                |                              |
| 190                                  | US 5 Year Note, 09/30/2024        | J.P. Morgan  | USD              | 20,249,844     | 229,014                      |
| (143)                                | US 10 Year Note, 09/19/2024       | J.P. Morgan  | USD              | (15,727,766)   | (212,469)                    |
| 106                                  | US 10 Year Ultra Bond, 09/19/2024 | J.P. Morgan  | USD              | 12,034,313     | 254,912                      |
| (6)                                  | US Long Bond, 09/19/2024          | J.P. Morgan  | USD              | (709,875)      | (15,946)                     |
| 4                                    | US Ultra Bond, 09/19/2024         | J.P. Morgan  | USD              | 501,375        | 18,369                       |
|                                      |                                   |              |                  |                | <b>273,880</b>               |

**Franklin U.S. Low Duration Fund**

| Number of contracts purchased/(sold) | Description                       | Counterparty | Trading currency | Commitment USD | Unrealised profit/(loss) USD |
|--------------------------------------|-----------------------------------|--------------|------------------|----------------|------------------------------|
| Bond Future                          |                                   |              |                  |                |                              |
| 442                                  | US 2 Year Note, 09/30/2024        | J.P. Morgan  | USD              | 90,264,688     | 340,075                      |
| (211)                                | US 5 Year Note, 09/30/2024        | J.P. Morgan  | USD              | (22,487,984)   | (197,768)                    |
| (18)                                 | US 10 Year Note, 09/19/2024       | J.P. Morgan  | USD              | (1,979,719)    | (26,744)                     |
| (4)                                  | US 10 Year Ultra Bond, 09/19/2024 | J.P. Morgan  | USD              | (454,125)      | (7,232)                      |
|                                      |                                   |              |                  |                | <b>108,331</b>               |



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

### Templeton Asia Equity Total Return Fund

| Number of contracts purchased/(sold) | Description                             | Counterparty | Trading currency | Commitment USD | Unrealised profit/(loss) USD |
|--------------------------------------|-----------------------------------------|--------------|------------------|----------------|------------------------------|
| Index Future                         |                                         |              |                  |                |                              |
| (1)                                  | Hang Seng Mini Index, 07/30/2024        | J.P. Morgan  | HKD              | (22,576)       | 498                          |
| (3)                                  | KOSPI 200 Index, 07/11/2024             | J.P. Morgan  | KRW              | (41,760)       | (1,713)                      |
| (1)                                  | MSCI China Index, 09/20/2024            | J.P. Morgan  | USD              | (22,510)       | 279                          |
| (6)                                  | MSCI Emerging Markets Index, 09/20/2024 | J.P. Morgan  | USD              | (326,460)      | (1,325)                      |
| (1)                                  | MSCI India Index, 07/25/2024            | J.P. Morgan  | USD              | (58,316)       | (655)                        |
|                                      |                                         |              |                  |                | <u>(2,916)</u>               |

## Note 7 - Open positions on interest rate swap contracts

As at June 30, 2024, the Company had entered into the following outstanding contracts:

### Franklin Diversified Balanced Fund

| Nominal amount | Description                                      | Counterparty | Maturity date | Trading currency | Unrealised profit/(loss) EUR |
|----------------|--------------------------------------------------|--------------|---------------|------------------|------------------------------|
| 22,264,000     | Receive fixed 4.503%<br>Pay floating SONIA 1 day | J.P. Morgan  | 05/14/2026    | GBP              | (32,711)                     |
|                |                                                  |              |               |                  | <u>(32,711)</u>              |

### Franklin Diversified Conservative Fund

| Nominal amount | Description                                      | Counterparty | Maturity date | Trading currency | Unrealised profit/(loss) EUR |
|----------------|--------------------------------------------------|--------------|---------------|------------------|------------------------------|
| 9,769,000      | Receive fixed 4.503%<br>Pay floating SONIA 1 day | J.P. Morgan  | 05/14/2026    | GBP              | (14,353)                     |
|                |                                                  |              |               |                  | <u>(14,353)</u>              |

### Franklin Diversified Dynamic Fund

| Nominal amount | Description                                      | Counterparty | Maturity date | Trading currency | Unrealised profit/(loss) EUR |
|----------------|--------------------------------------------------|--------------|---------------|------------------|------------------------------|
| 18,578,000     | Receive fixed 4.503%<br>Pay floating SONIA 1 day | J.P. Morgan  | 05/14/2026    | GBP              | (27,296)                     |
|                |                                                  |              |               |                  | <u>(27,296)</u>              |

### Franklin Flexible Alpha Bond Fund

| Nominal amount | Description                                    | Counterparty | Maturity date | Trading currency | Unrealised profit/(loss) USD |
|----------------|------------------------------------------------|--------------|---------------|------------------|------------------------------|
| 30,000         | Receive floating SOFR 1 day<br>Pay fixed 4.14% | Citigroup    | 07/15/2034    | USD              | (472)                        |
| 100,000        | Receive fixed 4.19%<br>Pay floating SOFR 1 day | Citigroup    | 08/06/2034    | USD              | 2,077                        |
| 710,000        | Receive fixed 3.44%<br>Pay floating SOFR 1 day | Citigroup    | 05/26/2043    | USD              | (47,052)                     |
| 540,000        | Receive floating SOFR 1 day<br>Pay fixed 3.26% | Citigroup    | 05/26/2053    | USD              | 47,154                       |
|                |                                                |              |               |                  | <u>1,707</u>                 |

**Note 7 - Open positions on interest rate swap contracts (continued)**
**Franklin Global Fundamental Strategies Fund**

| Nominal amount | Description                                     | Counterparty | Maturity date | Trading currency | Unrealised profit/(loss)<br>USD |
|----------------|-------------------------------------------------|--------------|---------------|------------------|---------------------------------|
| 10,300,000     | Receive fixed 3.232%<br>Pay floating SOFR 1 day | J.P. Morgan  | 04/24/2033    | USD              | (558,321)                       |
| 14,060,000     | Receive fixed 3.285%<br>Pay floating SOFR 1 day | J.P. Morgan  | 05/03/2033    | USD              | (707,672)                       |
| 10,190,000     | Receive fixed 3.732%<br>Pay floating SOFR 1 day | J.P. Morgan  | 01/24/2034    | USD              | (184,106)                       |
|                |                                                 |              |               |                  | <b>(1,450,099)</b>              |

**Franklin Global Multi-Asset Income Fund**

| Nominal amount | Description                                      | Counterparty | Maturity date | Trading currency | Unrealised profit/(loss)<br>EUR |
|----------------|--------------------------------------------------|--------------|---------------|------------------|---------------------------------|
| 14,461,000     | Receive fixed 4.503%<br>Pay floating SONIA 1 day | J.P. Morgan  | 05/14/2026    | GBP              | (21,247)                        |
|                |                                                  |              |               |                  | <b>(21,247)</b>                 |

**Franklin Gulf Wealth Bond Fund**

| Nominal amount | Description                                     | Counterparty | Maturity date | Trading currency | Unrealised profit/(loss)<br>USD |
|----------------|-------------------------------------------------|--------------|---------------|------------------|---------------------------------|
| 51,500,000     | Receive fixed 2.925%<br>Pay floating SOFR 1 day | J.P. Morgan  | 05/11/2032    | USD              | (3,660,893)                     |
|                |                                                 |              |               |                  | <b>(3,660,893)</b>              |

**Franklin K2 Alternative Strategies Fund**

| Nominal amount | Description                                         | Counterparty | Maturity date | Trading currency | Unrealised profit/(loss)<br>USD |
|----------------|-----------------------------------------------------|--------------|---------------|------------------|---------------------------------|
| 206,100,000    | Receive fixed 10.231%<br>Pay floating TIIE 4 week   | Citibank     | 06/17/2026    | MXN              | (14,073)                        |
| 7,385,904      | Receive fixed 13.547%<br>Pay floating CDI 1 day     | Citibank     | 01/04/2027    | BRL              | 88,229                          |
| 4,983,259      | Receive fixed 13.447%<br>Pay floating CDI 1 day     | Citibank     | 01/04/2027    | BRL              | 55,357                          |
| 3,715,985      | Receive fixed 13.512%<br>Pay floating CDI 1 day     | Citibank     | 01/04/2027    | BRL              | 43,310                          |
| 2,535,764      | Receive fixed 13.327%<br>Pay floating CDI 1 day     | Citibank     | 01/04/2027    | BRL              | 25,671                          |
| 5,926,068      | Receive fixed 10.9%<br>Pay floating CDI 1 day       | Citibank     | 01/04/2027    | BRL              | (22,347)                        |
| 5,962,228      | Receive fixed 10.75%<br>Pay floating CDI 1 day      | Citibank     | 01/04/2027    | BRL              | (26,457)                        |
| 5,638,008      | Receive fixed 10.452%<br>Pay floating CDI 1 day     | Citibank     | 01/04/2027    | BRL              | (50,550)                        |
| 9,478,796      | Receive fixed 9.71%<br>Pay floating CDI 1 day       | Citibank     | 01/04/2027    | BRL              | (92,081)                        |
| 15,750,000     | Receive fixed 9.61%<br>Pay floating JIBAR 3 month   | Citibank     | 01/18/2034    | ZAR              | 26,745                          |
| 15,000,000     | Receive fixed 10.141%<br>Pay floating JIBAR 3 month | Citibank     | 06/19/2034    | ZAR              | 50,168                          |
| 361,305,060    | Receive fixed 6.96%<br>Pay floating BUBOR 6 month   | Citibank     | 06/19/2034    | HUF              | 31,695                          |
| 97,511,329     | Receive fixed 6.93%<br>Pay floating BUBOR 6 month   | Citibank     | 06/19/2034    | HUF              | 7,969                           |
| 79,183,611     | Receive fixed 6.49%<br>Pay floating BUBOR 6 month   | Citibank     | 06/19/2034    | HUF              | (502)                           |



**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 |
|----------------|----------------------------------------------------|----------------|---------------|------------------|------------------------------|
| 279,226,677    | Receive fixed 6.488%<br>Pay floating BUBOR 6 month | Citibank       | 06/19/2034    | HUF              | (1,911)                      |
| 8,550,000      | Receive fixed 4.182%<br>Pay floating SOFR 1 day    | J.P. Morgan    | 11/22/2028    | USD              | (41,020)                     |
| 2,103          | Receive fixed 4.397%<br>Pay floating SOFR 1 day    | J.P. Morgan    | 04/17/2029    | USD              | 25                           |
| 1,740,000      | Receive fixed 4.07%<br>Pay floating SOFR 1 day     | Morgan Stanley | 02/21/2029    | USD              | (9,578)                      |
| 3,480,000      | Receive fixed 4.094%<br>Pay floating SOFR 1 day    | Morgan Stanley | 04/03/2029    | USD              | (8,354)                      |
|                |                                                    |                |               |                  | <b>62,296</b>                |

**Franklin Strategic Income Fund**

| Nominal amount | Description                                     | Counterparty | Maturity date | Trading currency | Unrealised profit/(loss) USD |
|----------------|-------------------------------------------------|--------------|---------------|------------------|------------------------------|
| 25,000,000     | Receive fixed 4.902%<br>Pay floating SOFR 1 day | Citigroup    | 09/14/2025    | USD              | (18,579)                     |
|                |                                                 |              |               |                  | <b>(18,579)</b>              |

**Templeton Global Bond (Euro) Fund**

| Nominal amount | Description                                     | Counterparty | Maturity date | Trading currency | Unrealised profit/(loss) EUR |
|----------------|-------------------------------------------------|--------------|---------------|------------------|------------------------------|
| 3,280,000      | Receive fixed 3.285%<br>Pay floating SOFR 1 day | J.P. Morgan  | 05/03/2033    | USD              | (154,131)                    |
| 3,220,000      | Receive fixed 3.732%<br>Pay floating SOFR 1 day | J.P. Morgan  | 01/24/2034    | USD              | (54,315)                     |
| 3,220,000      | Receive fixed 3.761%<br>Pay floating SOFR 1 day | J.P. Morgan  | 02/08/2034    | USD              | (47,539)                     |
|                |                                                 |              |               |                  | <b>(255,985)</b>             |

**Templeton Global Bond Fund**

| Nominal amount | Description                                     | Counterparty | Maturity date | Trading currency | Unrealised profit/(loss) USD |
|----------------|-------------------------------------------------|--------------|---------------|------------------|------------------------------|
| 131,800,000    | Receive fixed 3.232%<br>Pay floating SOFR 1 day | J.P. Morgan  | 04/24/2033    | USD              | (7,144,336)                  |
| 268,590,000    | Receive fixed 3.285%<br>Pay floating SOFR 1 day | J.P. Morgan  | 05/03/2033    | USD              | (13,518,754)                 |
| 115,910,000    | Receive fixed 3.847%<br>Pay floating SOFR 1 day | J.P. Morgan  | 08/31/2033    | USD              | (1,020,751)                  |
|                |                                                 |              |               |                  | <b>(21,683,841)</b>          |

**Templeton Global Income Fund**

| Nominal amount | Description                                     | Counterparty | Maturity date | Trading currency | Unrealised profit/(loss) USD |
|----------------|-------------------------------------------------|--------------|---------------|------------------|------------------------------|
| 3,410,000      | Receive fixed 3.285%<br>Pay floating SOFR 1 day | J.P. Morgan  | 05/03/2033    | USD              | (171,633)                    |
|                |                                                 |              |               |                  | <b>(171,633)</b>             |

**Note 7 - Open positions on interest rate swap contracts (continued)****Templeton Global Total Return Fund**

| Nominal amount | Description             | Counterparty | Maturity date | Trading currency | Unrealised profit/(loss) USD |
|----------------|-------------------------|--------------|---------------|------------------|------------------------------|
| 129,830,000    | Receive fixed 3.285%    | J.P. Morgan  | 05/03/2033    | USD              | (6,534,643)                  |
|                | Pay floating SOFR 1 day |              |               |                  |                              |
| 54,650,000     | Receive fixed 3.807%    | J.P. Morgan  | 02/13/2034    | USD              | (664,585)                    |
|                | Pay floating SOFR 1 day |              |               |                  |                              |
|                |                         |              |               |                  | <b>(7,199,228)</b>           |

**Note 8 - Open positions on total return swap contracts**

As at June 30, 2024, the Company had entered into the following outstanding contracts:

**Franklin Diversified Balanced Fund**

| Trading currency | Nominal amount | Fund receives    | Fund pays                               | Counterparty     | Maturity date | Market Value / Unrealised profit/(loss) EUR |
|------------------|----------------|------------------|-----------------------------------------|------------------|---------------|---------------------------------------------|
| USD              | 5,228,047      | USSGMDVISB Index | USD FEDERAL_FUNDS_H15<br>1 day (0.500)% | Societe Generale | 03/05/2025    | (57,480)                                    |
|                  |                |                  |                                         |                  |               | <b>(57,480)</b>                             |

**Franklin Diversified Conservative Fund**

| Trading currency | Nominal amount | Fund receives    | Fund pays                               | Counterparty     | Maturity date | Market Value / Unrealised profit/(loss) EUR |
|------------------|----------------|------------------|-----------------------------------------|------------------|---------------|---------------------------------------------|
| USD              | 3,345,061      | USSGMDVISB Index | USD FEDERAL_FUNDS_H15<br>1 day (0.500)% | Societe Generale | 03/05/2025    | (36,778)                                    |
|                  |                |                  |                                         |                  |               | <b>(36,778)</b>                             |

**Franklin Diversified Dynamic Fund**

| Trading currency | Nominal amount | Fund receives    | Fund pays                               | Counterparty     | Maturity date | Market Value / Unrealised profit/(loss) EUR |
|------------------|----------------|------------------|-----------------------------------------|------------------|---------------|---------------------------------------------|
| USD              | 4,229,466      | USSGMDVISB Index | USD FEDERAL_FUNDS_H15<br>1 day (0.500)% | Societe Generale | 03/05/2025    | (46,501)                                    |
|                  |                |                  |                                         |                  |               | <b>(46,501)</b>                             |

**Franklin Flexible Alpha Bond Fund**

| Trading currency | Nominal amount | Fund receives                                  | Fund pays         | Counterparty   | Maturity date | Market Value / Unrealised profit/(loss) USD |
|------------------|----------------|------------------------------------------------|-------------------|----------------|---------------|---------------------------------------------|
| USD              | 1,300,000      | iBoxx USD Liquid High Yield Total Return Index | USD SOFR 1 day 0% | Morgan Stanley | 09/20/2024    | 43,991                                      |
| USD              | 1,425,000      | iBoxx USD Liquid High Yield Total Return Index | USD SOFR 1 day 0% | BNP Paribas    | 09/20/2024    | 26,554                                      |
|                  |                |                                                |                   |                |               | <b>70,545</b>                               |

## Note 8 - 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              | 3,358,022      | USSGMDVISB Index | USD FEDERAL_FUNDS_H15<br>1 day (0.500)% | Societe Generale | 03/05/2025    | (36,920)                                    |
|                  |                |                  |                                         |                  |               | <b>(36,920)</b>                             |

### Franklin K2 Alternative Strategies Fund

| Trading currency | Nominal amount | Fund receives                        | Fund pays                      | Counterparty  | Maturity date | Market Value / Unrealised profit/(loss) USD |
|------------------|----------------|--------------------------------------|--------------------------------|---------------|---------------|---------------------------------------------|
| USD              | 167,052        | Bausch Health Companies, Inc.        | USD SOFR 1 day (0.510)%        | Goldman Sachs | 05/29/2025    | 15,814                                      |
| USD              | 240,180        | Egypt Treasury Bill 0%<br>03/11/2025 | USD FED ON 1 year 0%           | Citigroup     | 03/13/2025    | 33,918                                      |
| USD              | 62,716         | Nabors Industries Ltd.               | USD SOFR 1 day (0.510)%        | Goldman Sachs | 04/30/2025    | 2,414                                       |
| USD              | 8,466,376      | USCIFXCADM Index                     | Spread of 0% on Notional       | Citibank      | 07/02/2024    | 17,195                                      |
| USD              | 6,871,869      | USCIFXCADM Index                     | Spread of 0% on Notional       | Citigroup     | 07/02/2024    | 13,957                                      |
| USD              | 25,208,715     | USCIFXPPDD Index                     | Spread of 0.030% on Notional   | Citibank      | 07/02/2024    | (238,791)                                   |
| USD              | 31,423,553     | USCIFXPPDD Index                     | Spread of 0.030% on Notional   | Citigroup     | 07/02/2024    | (297,661)                                   |
| USD              | 25,898,749     | USDBCAUCTT Index                     | Spread of (0.500)% on Notional | Deutsche Bank | 07/02/2024    | (38,292)                                    |
| USD              | 31,499,265     | USDBCOWNVU Index                     | Spread of (0.188)% on Notional | Deutsche Bank | 07/02/2024    | (585,682)                                   |
| USD              | 8,172,443      | USDBCRFLBU Index                     | Spread of (0.188)% on Notional | Deutsche Bank | 07/02/2024    | (17,986)                                    |
| USD              | 18,346,694     | USDBCRFMNU Index                     | Spread of (0.188)% on Notional | Deutsche Bank | 07/02/2024    | 178,442                                     |
| USD              | 5,327,675      | USJPUSFLOW Index                     | Spread of 0.100% on Notional   | J.P. Morgan   | 07/03/2024    | (38,452)                                    |
|                  |                |                                      |                                |               |               | <b>(955,124)</b>                            |

### 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% | BNP Paribas  | 09/20/2024    | 751,181                                     |
|                  |                |                                                            |                   |              |               | <b>751,181</b>                              |

### 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% | BNP Paribas  | 09/20/2024    | 450,172                                     |
|                  |                |                                                            |                   |              |               | <b>450,172</b>                              |

## Note 9 - Open positions on contract for differences

As at June 30, 2024, 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 |
|------------------|----------------|------------------------------------------------------------------------------------------------------------|-----------|--------------|---------------|---------------------|------------------------------|
| USD              | 202,000        | Receive Performance of the underlying equity/<br>bond basket of 1 Security.<br>Pay USONBFR= 1 Month 0.633% |           | Nomura       | 11/30/2027    | 217,621             | 4,549                        |

**Note 9 - Open positions on contract for differences (continued)****Franklin K2 Alternative Strategies Fund (continued)**

| Trading currency | Nominal amount | Fund receives Fund pays                                                                                       | Counterparty   | Maturity date | Global exposure USD | Unrealised profit/(loss) USD |
|------------------|----------------|---------------------------------------------------------------------------------------------------------------|----------------|---------------|---------------------|------------------------------|
| USD              | 69             | Receive USONBFR O/N (0.300)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.       | Barclays       | 07/09/2025    | (41,059)            | (4)                          |
| USD              | 24             | Receive USONBFR O/N (0.300)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.       | Barclays       | 07/23/2025    | (612)               | (5)                          |
| USD              | 3,592          | Receive USONBFR O/N (0.300)%<br>Pay Performance of the underlying equity/<br>bond basket of 2 Securities.     | Barclays       | 07/25/2025    | (132,625)           | (8)                          |
| USD              | 219            | Receive USONBFR O/N (0.300)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.       | Barclays       | 06/25/2025    | (34,256)            | (22)                         |
| USD              | 1,016          | Receive USONBFR O/N (0.300)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.       | Barclays       | 05/23/2025    | (158,923)           | (102)                        |
| USD              | 600            | Receive USONBFR O/N (0.300)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.       | Barclays       | 07/18/2025    | (15,288)            | (114)                        |
| USD              | 589            | Receive USONBFR O/N (0.300)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.       | Barclays       | 01/10/2025    | (24,084)            | (230)                        |
| USD              | 1,785          | Receive USONBFR O/N (0.300)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.       | Barclays       | 06/20/2025    | (63,421)            | (232)                        |
| USD              | 1,785          | Receive USONBFR O/N (0.300)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.       | Barclays       | 04/10/2025    | (63,421)            | (232)                        |
| USD              | 1,326          | Receive USONBFR O/N (0.300)%<br>Pay Performance of the underlying equity/<br>bond basket of 2 Securities.     | Barclays       | 07/17/2025    | (44,039)            | (250)                        |
| USD              | 1,898          | Receive USONBFR O/N (0.300)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.       | Barclays       | 07/24/2025    | (48,361)            | (361)                        |
| USD              | 1,740          | Receive USONBFR O/N (0.300)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.       | Barclays       | 06/09/2025    | (71,149)            | (679)                        |
| USD              | 109,854        | Receive FEDEF 1 Day (0.350)%<br>Pay Performance of the underlying equity/<br>bond basket of 23 Securities.    | Morgan Stanley | 09/15/2025    | (8,664,834)         | 11,650                       |
| USD              | 28,001,000     | Receive Performance of the underlying equity/<br>bond basket of 90 Securities.<br>Pay USONBFR= 1 Day 0.065%   | BNP Paribas    | 08/12/2024    | 31,618,396          | (534,016)                    |
| USD              | 939,777        | Receive USONBFR= 1 Day (0.005)%<br>Pay Performance of the underlying equity/<br>bond basket of 87 Securities. | BNP Paribas    | 08/12/2024    | (18,088,578)        | (872,587)                    |
| USD              | 471,885        | Receive USONBFR= 1 Month 0.000%<br>Pay Performance of the underlying equity/<br>bond basket of 30 Securities. | Nomura         | 11/30/2027    | (9,797,890)         | (355,838)                    |
| USD              | 12,347,000     | Receive Performance of the underlying equity/<br>bond basket of 32 Securities.<br>Pay USONBFR= 1 Month 0.650% | Nomura         | 11/30/2027    | 15,983,990          | 379,444                      |
| HKD              | 671,000        | Receive HIHKDOND= 1 Day (0.100)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.   | BNP Paribas    | 08/06/2024    | (685,929)           | 6,634                        |
| USD              | 2,320          | Receive FEDEF 1 Day (6.130)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.       | Morgan Stanley | 09/15/2025    | (45,194)            | 15,289                       |
| JPY              | 2,714          | Receive MUTSC 1 Day (0.400)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.       | Morgan Stanley | 08/12/2025    | (377,831)           | 9,473                        |

**Note 9 - Open positions on contract for differences (continued)**

**Franklin K2 Alternative Strategies Fund (continued)**

| Trading currency | Nominal amount | Fund receives<br>Fund pays                                                                                   | Counterparty   | Maturity date | Global exposure<br>USD | Unrealised profit/(loss)<br>USD |
|------------------|----------------|--------------------------------------------------------------------------------------------------------------|----------------|---------------|------------------------|---------------------------------|
| USD              | 39,050         | Receive USONBFR= 1 Day (1.350)%<br>Pay Performance of the underlying equity/<br>bond basket of 2 Securities. | BNP Paribas    | 08/12/2024    | (100,206)              | 222,902                         |
| USD              | 5,772          | Receive USONBFR= 1 Day 0.000%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.     | BNP Paribas    | 08/12/2024    | —                      | —                               |
| USD              | 1,356          | Receive FEDEF 1 Day (3.375)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.      | Morgan Stanley | 06/16/2025    | (178,896)              | 16,509                          |
| USD              | 2,225          | Receive FEDEF 1 Day (8.750)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.      | Morgan Stanley | 06/16/2025    | (144,538)              | 11,990                          |
| EUR              | 126,893        | Receive EONIA 1 Day (0.500)%<br>Pay Performance of the underlying equity/<br>bond basket of 2 Securities.    | Morgan Stanley | 10/14/2024    | (1,261,877)            | (19,487)                        |
| EUR              | 261,881        | Receive Performance of the underlying equity/<br>bond basket of 3 Securities.<br>Pay EONIA 1 Day 0.400%      | Morgan Stanley | 10/14/2024    | 6,319,032              | 145,393                         |
| USD              | 191,029        | Receive FEDEF 1 Day 0.000%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.        | Morgan Stanley | 01/29/2025    | —                      | (19)                            |
| USD              | 1,336          | Receive Performance of the underlying equity/<br>bond basket of 1 Security.<br>Pay FEDEF 1 Day 0.300%        | Morgan Stanley | 06/16/2025    | 284,913                | 15,342                          |
| USD              | 2,917          | Receive USONBFR= 1 Day (0.050)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.   | BNP Paribas    | 08/12/2024    | (4,842)                | 5,613                           |
| EUR              | 5,463          | Receive EONIA 1 Day (0.450)%<br>Pay Performance of the underlying equity/<br>bond basket of 2 Securities.    | Morgan Stanley | 02/03/2025    | (2,956,596)            | 11,705                          |
| USD              | 67,000         | Receive USONBFR= 1 Day (0.082)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.   | BNP Paribas    | 08/12/2024    | (59,185)               | (2,408)                         |
| USD              | 1,202          | Receive FEDEF 1 Day (0.875)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.      | Morgan Stanley | 06/16/2025    | (283,304)              | 9,739                           |
| USD              | 45,015         | Receive USONBFR= 1 Day (3.000)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.   | BNP Paribas    | 08/12/2024    | (38,398)               | 927,998                         |
| USD              | 7,135          | Receive FEDEF 1 Day (0.830)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.      | Morgan Stanley | 09/15/2025    | (200,386)              | (3,460)                         |
| GBP              | 47,763         | Receive Performance of the underlying equity/<br>bond basket of 1 Security.<br>Pay SONIA 1 Day 0.000%        | Morgan Stanley | 01/20/2025    | 533,328                | (10,783)                        |
| USD              | 209,034        | Receive USONBFR= 1 Day (0.625)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.   | BNP Paribas    | 08/12/2024    | (261,292)              | (37,989)                        |
| EUR              | 37,818         | Receive EUROSTR= 1 Day (0.150)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.   | BNP Paribas    | 08/12/2024    | (30,438)               | 5,232                           |
| USD              | 4,500          | Receive USONBFR= 1 Day (0.122)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.   | BNP Paribas    | 08/12/2024    | (10,485)               | 17,550                          |
| USD              | 40,340         | Receive FEDEF 1 Day (1.580)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.      | Morgan Stanley | 09/15/2025    | (93,992)               | 15,733                          |
| USD              | 24             | Receive Performance of the underlying equity/<br>bond basket of 1 Security.<br>Pay FEDEF 1 Day 1.000%        | Morgan Stanley | 06/22/2026    | 531,969                | (3,860)                         |

### Note 9 - Open positions on contract for differences (continued)

#### Franklin K2 Alternative Strategies Fund (continued)

| Trading currency | Nominal amount | Fund receives Fund pays                                                                                    | Counterparty   | Maturity date | Global exposure USD | Unrealised profit/(loss) USD |
|------------------|----------------|------------------------------------------------------------------------------------------------------------|----------------|---------------|---------------------|------------------------------|
| USD              | 1,831          | Receive SOFR 1 Day (0.250)%<br>Pay Performance of the underlying equity/<br>bond basket of 3 Securities.   | Goldman Sachs  | 09/12/2033    | (19,793,220)        | 83,473                       |
| USD              | 1,888          | Receive FEDEF 1 Day (0.150)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.    | Morgan Stanley | 06/02/2025    | (1,645,298)         | 17,483                       |
| USD              | 521            | Receive FEDEF 1 Day (0.350)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.    | Morgan Stanley | 12/08/2025    | (2,340,650)         | 2,141                        |
| USD              | 441            | Receive SOFR 1 Day (0.700)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.     | Goldman Sachs  | 09/12/2033    | (8,004,040)         | 35,656                       |
| USD              | 683            | Receive SOFR 1 Day (0.450)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.     | Goldman Sachs  | 09/12/2033    | (5,032,030)         | (45,003)                     |
| USD              | 1,619          | Receive USONBFR= 1 Day (0.700)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security. | BNP Paribas    | 08/12/2024    | (9,584)             | (1,395)                      |
| USD              | 15,762         | Receive FEDEF 1 Day (0.580)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.    | Morgan Stanley | 09/15/2025    | (211,526)           | (48,622)                     |
| USD              | 3,830          | Receive USONBFR= 1 Day (0.038)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security. | BNP Paribas    | 08/12/2024    | (18,384)            | (1,920)                      |
| USD              | 136,820        | Receive Performance of the underlying equity/<br>bond basket of 1 Security.<br>Pay FEDEF 1 Day 2.500%      | Morgan Stanley | 11/10/2025    | 310,326             | 15,957                       |
| GBP              | 33,129         | Receive Performance of the underlying equity/<br>bond basket of 1 Security.<br>Pay SONIA 1 Day 0.400%      | Morgan Stanley | 01/20/2025    | 1,188,271           | 46,667                       |
| USD              | 26,660         | Receive USONBFR= 1 Day (0.045)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security. | BNP Paribas    | 08/12/2024    | (176,223)           | 16,384                       |
| CAD              | 2,898          | Receive CORRA= 1 Day 0.000%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.     | BNP Paribas    | 03/31/2025    | (9,871)             | 1,314                        |
| CAD              | 12,000         | Receive Performance of the underlying equity/<br>bond basket of 1 Security.<br>Pay CORRA= 1 Day 0.085%     | BNP Paribas    | 03/31/2025    | 8,238               | 60                           |
| CAD              | 14,632         | Receive DISC 1 Day (0.350)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.     | Morgan Stanley | 08/18/2025    | (554,669)           | 6,310                        |
| EUR              | 1,484          | Receive EONIA 1 Day (0.400)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security.    | Morgan Stanley | 10/14/2024    | (167,564)           | (450)                        |
| USD              | 1,200          | Receive USONBFR= 1 Day (0.030)%<br>Pay Performance of the underlying equity/<br>bond basket of 1 Security. | BNP Paribas    | 08/12/2024    | (63,276)            | 13,682                       |
|                  |                |                                                                                                            |                |               |                     | <b>131,796</b>               |

#### Franklin K2 Alternative Strategies Fund

##### Geographic distribution based on economic exposure:

|                          | Global Exposure USD | % of Basket Global Exposure |
|--------------------------|---------------------|-----------------------------|
| United States of America | (20,357,507)        | 81.39                       |
| Marshall Islands         | (3,627,573)         | 14.50                       |
| European Community*      | (2,956,596)         | 11.82                       |
| Panama                   | (1,035,778)         | 4.14                        |

## Note 9 - Open positions on contract for differences (continued)

### Franklin K2 Alternative Strategies Fund (continued)

Geographic distribution based on economic exposure: (continued)

|                | Global<br>Exposure<br>USD | % of Basket<br>Global<br>Exposure |
|----------------|---------------------------|-----------------------------------|
| Spain          | (819,820)                 | 3.28                              |
| Switzerland    | (809,498)                 | 3.24                              |
| Bermuda        | (727,154)                 | 2.91                              |
| Canada         | (689,773)                 | 2.76                              |
| Hong Kong      | (685,929)                 | 2.74                              |
| Jersey         | (444,683)                 | 1.78                              |
| Italy          | (442,057)                 | 1.77                              |
| Japan          | (377,831)                 | 1.51                              |
| South Korea    | (321,825)                 | 1.29                              |
| Cayman Islands | (214,063)                 | 0.86                              |
| Ireland        | (98,726)                  | 0.39                              |
| Luxembourg     | (49,893)                  | 0.20                              |
| Singapore      | (38,398)                  | 0.15                              |
| Netherlands    | (30,438)                  | 0.12                              |
| Russia         | —                         | —                                 |
| China          | 310,326                   | (1.24)                            |
| Brazil         | 531,969                   | (2.13)                            |
| United Kingdom | 1,721,599                 | (6.88)                            |
| Germany        | 2,218,079                 | (8.87)                            |
| France         | 3,933,389                 | (15.73)                           |
|                | <u>(25,012,180)</u>       | <u>100.00</u>                     |

\*It comprises of index securities.

## Note 10 - Open positions on credit default swap contracts

As at June 30, 2024, the Company had entered into the following outstanding contracts:

### Franklin Flexible Alpha Bond Fund

| Nominal   | Description                                    | Interest<br>paid/received<br>% | Counterparty  | Buy/Sell<br>Protection | Maturity<br>date | Trading<br>currency | Market Value<br>USD | Unrealised<br>profit/(loss)<br>USD |
|-----------|------------------------------------------------|--------------------------------|---------------|------------------------|------------------|---------------------|---------------------|------------------------------------|
| 100,000   | Carnival Corp. 6.65%<br>15/01/2028             | 1.00%                          | Citibank      | Sell                   | 06/20/2027       | USD                 | (640)               | 10,121                             |
| 1,700,000 | CDX.NA.HY.42-V1.<br>Jun.2029                   | 5.00%                          | Citigroup     | Sell                   | 06/20/2029       | USD                 | 106,132             | (2,880)                            |
| 1,000,000 | CDX.NA.IG.42-V1.<br>Jun.2029                   | 1.00%                          | Citigroup     | Sell                   | 06/20/2029       | USD                 | 20,465              | (122)                              |
| 200,000   | Colombia Government<br>Bond 10.375% 28/01/2033 | 1.00%                          | Citibank      | Sell                   | 12/20/2030       | USD                 | (15,735)            | (6,206)                            |
| 130,000   | NRG Energy, Inc. 7.25%<br>15/05/2026           | 5.00%                          | Goldman Sachs | Sell                   | 12/20/2025       | USD                 | 8,153               | 2,846                              |
| 310,000   | Xerox Corp. 3.8%<br>20/09/2025                 | 5.00%                          | Citibank      | Buy                    | 09/20/2025       | USD                 | (15,242)            | (5,188)                            |
|           |                                                |                                |               |                        |                  |                     | <u>103,133</u>      | <u>(1,429)</u>                     |

### Franklin Global Fundamental Strategies Fund

| Nominal   | Description                                 | Interest<br>paid/received<br>% | Counterparty | Buy/Sell<br>Protection | Maturity<br>date | Trading<br>currency | Market Value<br>USD | Unrealised<br>profit/(loss)<br>USD |
|-----------|---------------------------------------------|--------------------------------|--------------|------------------------|------------------|---------------------|---------------------|------------------------------------|
| 1,310,000 | Panama Government<br>Bond 8.875% 30/09/2027 | 1.00%                          | J.P. Morgan  | Sell                   | 12/20/2028       | USD                 | (32,386)            | (63)                               |
| 1,330,000 | Panama Government<br>Bond 8.875% 30/09/2027 | 1.00%                          | Barclays     | Sell                   | 12/20/2028       | USD                 | (32,881)            | (702)                              |
|           |                                             |                                |              |                        |                  |                     | <u>(65,267)</u>     | <u>(765)</u>                       |



**Note 10 - Open positions on credit default swap contracts (continued)****Franklin K2 Alternative Strategies Fund**

| Nominal    | Description                                             | Interest<br>paid/received<br>% | Counterparty    | Buy/Sell<br>Protection | Maturity<br>date | Trading<br>currency | Market Value<br>USD | Unrealised<br>profit/(loss)<br>USD |
|------------|---------------------------------------------------------|--------------------------------|-----------------|------------------------|------------------|---------------------|---------------------|------------------------------------|
| 172,000    | Adecco Group AG 0.875%<br>27/11/2025                    | 1.00%                          | Morgan Stanley  | Buy                    | 06/20/2029       | EUR                 | (1,609)             | 808                                |
| 548,000    | Air France-KLM 1.875% 16/01/2025                        | 5.00%                          | Morgan Stanley  | Buy                    | 12/20/2027       | EUR                 | (64,256)            | (64,256)                           |
| 288,000    | American Airlines Group, Inc. 5%<br>20/12/2025          | 5.00%                          | Morgan Stanley  | Buy                    | 12/20/2025       | USD                 | (8,761)             | 6,430                              |
| 580,000    | American Airlines Group, Inc. 5%<br>20/06/2026          | 5.00%                          | Morgan Stanley  | Buy                    | 06/20/2026       | USD                 | (17,268)            | 4,415                              |
| 404,000    | American Airlines Group, Inc. 6.5%<br>01/07/2025        | 5.00%                          | Morgan Stanley  | Buy                    | 12/20/2025       | USD                 | (12,290)            | 6,557                              |
| 138,000    | American Airlines Group, Inc. 3.75%<br>01/03/2025       | 5.00%                          | Morgan Stanley  | Buy                    | 06/20/2026       | USD                 | (4,109)             | 1,746                              |
| 323,000    | American Airlines Group, Inc. 5%<br>20/06/2027          | 5.00%                          | Morgan Stanley  | Buy                    | 06/20/2027       | USD                 | (2,607)             | 3,206                              |
| 111,000    | American Airlines Group, Inc. 6.5%<br>01/07/2025        | 5.00%                          | Morgan Stanley  | Buy                    | 06/20/2026       | USD                 | (3,305)             | 2,434                              |
| 540,000    | American Airlines Group, Inc. 3.75%<br>01/03/2025       | 5.00%                          | Barclays        | Buy                    | 12/20/2024       | USD                 | (10,835)            | (2,640)                            |
| 455,000    | American Airlines Group, Inc. 6.5%<br>01/07/2025        | 5.00%                          | Morgan Stanley  | Buy                    | 06/20/2027       | USD                 | (3,672)             | (2,356)                            |
| 32,000     | American Airlines Group, Inc. 5%<br>20/12/2024          | 5.00%                          | Goldman Sachs   | Buy                    | 12/20/2024       | USD                 | (642)               | (5,620)                            |
| 248,000    | American Airlines Group, Inc. 3.75%<br>01/03/2025       | 5.00%                          | Goldman Sachs   | Buy                    | 12/20/2024       | USD                 | (4,976)             | (22,095)                           |
| 471,000    | American Axle & Manufacturing, Inc.<br>6.25% 15/03/2026 | 5.00%                          | Morgan Stanley  | Buy                    | 06/20/2029       | USD                 | (34,225)            | 8,375                              |
| 303,000    | American Axle & Manufacturing, Inc.<br>6.25% 15/03/2026 | 5.00%                          | Morgan Stanley  | Buy                    | 06/20/2027       | USD                 | (25,986)            | (25,986)                           |
| 1,348,000  | Argentina Government Bond 1%<br>09/07/2029              | 5.00%                          | Goldman Sachs   | Buy                    | 12/20/2026       | USD                 | 463,482             | (245,560)                          |
| 319,000    | Argentina Government Bond 1%<br>09/07/2029              | 5.00%                          | J.P. Morgan     | Buy                    | 12/20/2026       | USD                 | 109,682             | (58,077)                           |
| 255,000    | Argentina Government Bond 1%<br>09/07/2029              | 5.00%                          | Citibank        | Buy                    | 12/20/2026       | USD                 | 87,676              | (101,660)                          |
| 1,006,000  | Bank of China Ltd. 1.25%<br>24/06/2025                  | 1.00%                          | Goldman Sachs   | Buy                    | 06/20/2029       | USD                 | (13,135)            | (6,190)                            |
| 310,000    | Bank of China Ltd. 1.25%<br>24/06/2025                  | 1.00%                          | Goldman Sachs   | Buy                    | 06/20/2026       | USD                 | (3,668)             | 1,123                              |
| 388,000    | Bank of China Ltd. 1.25%<br>24/06/2025                  | 1.00%                          | J.P. Morgan     | Buy                    | 06/20/2029       | USD                 | (5,066)             | (2,208)                            |
| 474,000    | Bank of China Ltd. 1.25%<br>24/06/2025                  | 1.00%                          | J.P. Morgan     | Buy                    | 06/20/2026       | USD                 | (5,608)             | (1,216)                            |
| 155,000    | Bay Landbk Giroz 3.5% 20/12/2025                        | 1.00%                          | Bank of America | Buy                    | 12/20/2025       | EUR                 | (2,006)             | (561)                              |
| 437,000    | Bayer AG 0.375% 06/07/2024                              | 1.00%                          | Morgan Stanley  | Buy                    | 06/20/2029       | EUR                 | 1,668               | (2,776)                            |
| 1,176,000  | BMW Finance NV 0.75% 12/07/2024                         | 1.00%                          | Morgan Stanley  | Buy                    | 06/20/2029       | EUR                 | (24,437)            | 9,201                              |
| 1,183,000  | Carnival Corp. 6.65% 15/01/2028                         | 1.00%                          | Morgan Stanley  | Buy                    | 06/20/2029       | USD                 | 53,913              | (22,983)                           |
| 1,000,000  | CDX.NA.EM.41-V1.Jun.2029                                | 1.00%                          | Barclays        | Sell                   | 06/20/2029       | USD                 | (31,701)            | (1,234)                            |
| 10,000,000 | CDX.NA.HY.42-V1.Jun.2029                                | 5.00%                          | J.P. Morgan     | Buy                    | 06/20/2029       | USD                 | (640,836)           | 81,985                             |
| 4,000,000  | CDX.NA.HY.42-V1.Jun.2029                                | 5.00%                          | Barclays        | Sell                   | 06/20/2029       | USD                 | 256,334             | (39,066)                           |
| 35,000,000 | CDX.NA.IG.42-V1.Jun.2029                                | 1.00%                          | Barclays        | Sell                   | 06/20/2029       | USD                 | 729,771             | (79,389)                           |
| 853,000    | China Construction Bank Corp.<br>3.125% 17/05/2025      | 1.00%                          | J.P. Morgan     | Buy                    | 06/20/2029       | USD                 | (11,353)            | (5,070)                            |
| 698,000    | China Construction Bank Corp.<br>3.125% 17/05/2025      | 1.00%                          | Goldman Sachs   | Buy                    | 06/20/2029       | USD                 | (9,290)             | (4,471)                            |
| 777,000    | China Construction Bank Corp. 0%<br>20/06/2026          | 1.00%                          | J.P. Morgan     | Buy                    | 06/20/2026       | USD                 | (9,912)             | (1,169)                            |



**Note 10 - Open positions on credit default swap contracts (continued)**

**Franklin K2 Alternative Strategies Fund (continued)**

| Nominal     | Description                                                     | Interest<br>paid/received<br>% | Counterparty   | Buy/Sell<br>Protection | Maturity<br>date | Trading<br>currency | Market Value<br>USD | Unrealised<br>profit/(loss)<br>USD |
|-------------|-----------------------------------------------------------------|--------------------------------|----------------|------------------------|------------------|---------------------|---------------------|------------------------------------|
| 916,000     | Cie de Saint-Gobain SA 1.625%<br>10/08/2025                     | 1.00%                          | Morgan Stanley | Buy                    | 06/20/2029       | EUR                 | (20,580)            | 6,443                              |
| 780,000     | Continental AG 0.375% 27/06/2025                                | 1.00%                          | Morgan Stanley | Buy                    | 12/20/2028       | EUR                 | (1,956)             | (17,013)                           |
| 2,317,000   | Egypt Government Bond 7.6%<br>01/03/2029                        | 1.00%                          | Goldman Sachs  | Sell                   | 06/20/2029       | USD                 | (473,678)           | (89,313)                           |
| 1,617,000   | Egypt Government Bond 7.6%<br>01/03/2029                        | 1.00%                          | Barclays       | Sell                   | 06/20/2029       | USD                 | (330,573)           | (31,113)                           |
| 6,000       | Egypt Government Bond 4.55%<br>20/06/2026                       | 1.00%                          | Barclays       | Buy                    | 06/20/2026       | USD                 | 333                 | (1,971)                            |
| 350,000     | Egypt Government Bond 4.55%<br>20/12/2024                       | 1.00%                          | Citibank       | Buy                    | 12/20/2024       | USD                 | 3,316               | (61,415)                           |
| 595,000     | Egypt Government Bond 4.55%<br>20/12/2024                       | 1.00%                          | Barclays       | Buy                    | 12/20/2024       | USD                 | 5,637               | (62,424)                           |
| 800,000     | Egypt Government Bond 4.55%<br>20/06/2026                       | 1.00%                          | Citibank       | Buy                    | 06/20/2026       | USD                 | 44,416              | (241,877)                          |
| 560,000     | Egypt Government Bond 4.55%<br>20/12/2027                       | 1.00%                          | Citigroup      | Buy                    | 12/20/2027       | USD                 | 77,216              | (114,739)                          |
| 2,077,000   | Ford Motor Co. 4.346% 08/12/2026                                | 5.00%                          | Morgan Stanley | Buy                    | 06/20/2029       | USD                 | (311,817)           | 6,405                              |
| 253,000     | Iceland Bondco plc 10.875%<br>15/12/2027                        | 5.00%                          | Morgan Stanley | Buy                    | 06/20/2029       | EUR                 | 15,854              | 10,346                             |
| 1,396,000   | Industrial & Commercial Bank of<br>China Ltd. 1.625% 28/10/2026 | 1.00%                          | Goldman Sachs  | Buy                    | 06/20/2029       | USD                 | (19,853)            | (10,215)                           |
| 159,000     | Industrial & Commercial Bank of<br>China Ltd. 1.625% 28/10/2026 | 1.00%                          | Morgan Stanley | Buy                    | 06/20/2026       | USD                 | (2,013)             | (495)                              |
| 155,000     | Industrial & Commercial Bank of<br>China Ltd. 1.625% 28/10/2026 | 1.00%                          | J.P. Morgan    | Buy                    | 06/20/2026       | USD                 | (1,962)             | (710)                              |
| 155,000     | Industrial & Commercial Bank of<br>China Ltd. 1.625% 28/10/2026 | 1.00%                          | J.P. Morgan    | Buy                    | 06/20/2029       | USD                 | (2,204)             | (1,063)                            |
| 622,000     | Italy Governement Bond 2.375%<br>17/10/2024                     | 1.00%                          | Morgan Stanley | Buy                    | 06/20/2026       | USD                 | (8,259)             | (116)                              |
| 15,000,000  | ITRAXX.EUROPE.<br>CROSSOVER.41-V1.Jun.2029                      | 5.00%                          | Barclays       | Sell                   | 06/20/2029       | EUR                 | 1,209,594           | (323,815)                          |
| 35,000,000  | ITRAXX.EUROPE.MAIN.41-V1.<br>Jun.2029                           | 1.00%                          | Barclays       | Sell                   | 06/20/2029       | EUR                 | 676,091             | (183,187)                          |
| 201,687,000 | JFE Holdings, Inc. 0.25% 18/09/2026                             | 1.00%                          | Goldman Sachs  | Buy                    | 06/20/2029       | JPY                 | (36,371)            | 5,097                              |
| 46,011,000  | JFE Holdings, Inc. 0.25% 18/09/2026                             | 1.00%                          | Barclays       | Buy                    | 06/20/2029       | JPY                 | (8,297)             | 1,319                              |
| 491,000     | K. Hovnanian Enterprises, Inc. 7%<br>20/06/2028                 | 5.00%                          | Morgan Stanley | Buy                    | 06/20/2028       | USD                 | (42,675)            | (19,925)                           |
| 193,000     | K. Hovnanian Enterprises, Inc. 7%<br>20/06/2028                 | 5.00%                          | Barclays       | Buy                    | 06/20/2028       | USD                 | (16,774)            | 323                                |
| 219,404,000 | Kawasaki Heavy Industries Ltd. 0.4%<br>20/07/2028               | 1.00%                          | Barclays       | Buy                    | 06/20/2029       | JPY                 | (40,455)            | 4,630                              |
| 194,567,000 | Kobe Steel Ltd. 0.924% 21/05/2025                               | 1.00%                          | Barclays       | Buy                    | 06/20/2029       | JPY                 | (24,835)            | 4,988                              |
| 576,000     | Kohl's Corp. 4.25% 17/07/2025                                   | 1.00%                          | Morgan Stanley | Buy                    | 06/20/2029       | USD                 | 82,079              | 1,037                              |
| 287,000     | Kohl's Corp. 4.25% 17/07/2025                                   | 1.00%                          | Morgan Stanley | Buy                    | 12/20/2024       | USD                 | (710)               | (710)                              |
| 5,220,000   | Korea Government Bond 2.75%<br>19/01/2027                       | 1.00%                          | Goldman Sachs  | Buy                    | 06/20/2029       | USD                 | (149,653)           | 8,728                              |
| 1,708,000   | Lanxess 1% 07/10/2026                                           | 1.00%                          | Morgan Stanley | Buy                    | 06/20/2029       | EUR                 | 68,477              | (4,699)                            |
| 1,533,000   | Lincoln National Corp. 3.35%<br>09/03/2025                      | 1.00%                          | Morgan Stanley | Buy                    | 06/20/2025       | USD                 | (9,576)             | (9,576)                            |
| 330,000     | Lincoln National Corp. 3.35%<br>09/03/2025                      | 1.00%                          | Morgan Stanley | Sell                   | 06/20/2025       | USD                 | 2,060               | 3,869                              |
| 362,000     | Lincoln National Corp. 3.4%<br>15/01/2031                       | 1.00%                          | Morgan Stanley | Buy                    | 06/20/2026       | USD                 | (2,807)             | (2,193)                            |
| 156,000     | Lincoln National Corp. 3.35%<br>09/03/2025                      | 1.00%                          | Barclays       | Buy                    | 06/20/2025       | USD                 | (974)               | (3,304)                            |

**Note 10 - 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 |
|-------------|---------------------------------------------------|--------------------------|-----------------|---------------------|---------------|------------------|------------------|------------------------------|
| 476,000     | Lincoln National Corp. 3.35% 09/03/2025           | 1.00%                    | Morgan Stanley  | Buy                 | 12/20/2025    | USD              | (3,338)          | (11,950)                     |
| 362,000     | Lincoln National Corp. 3.4% 15/01/2031            | 1.00%                    | Morgan Stanley  | Buy                 | 06/20/2027    | USD              | (2,185)          | (3,515)                      |
| 1,190,000   | Mercedes-Benz Group AG 1% 15/11/2027              | 1.00%                    | Morgan Stanley  | Buy                 | 06/20/2029    | EUR              | (24,638)         | 9,433                        |
| 1,983,000   | MetLife, Inc. 3.6% 13/11/2025                     | 1.00%                    | Morgan Stanley  | Buy                 | 06/20/2029    | USD              | (33,764)         | (6,343)                      |
| 147,387,000 | Mitsui OSK Lines Ltd. 0.49% 18/07/2025            | 1.00%                    | Goldman Sachs   | Buy                 | 06/20/2029    | JPY              | (17,945)         | 4,179                        |
| 62,058,000  | Mitsui OSK Lines Ltd. 0.49% 18/07/2025            | 1.00%                    | Barclays        | Buy                 | 06/20/2029    | JPY              | (7,556)          | 1,313                        |
| 239,001,000 | Nippon Paper Industries Co. Ltd. 0.49% 23/07/2027 | 1.00%                    | Barclays        | Buy                 | 06/20/2029    | JPY              | 63,926           | 15,920                       |
| 31,274,000  | Nippon Paper Industries Co. Ltd. 0.49% 23/07/2027 | 1.00%                    | J.P. Morgan     | Buy                 | 12/20/2025    | JPY              | (919)            | (1,003)                      |
| 16,772,000  | Nippon Paper Industries Co. Ltd. 0.49% 23/07/2027 | 1.00%                    | J.P. Morgan     | Buy                 | 06/20/2029    | JPY              | 4,486            | (122)                        |
| 36,129,000  | Nippon Paper Industries Co. Ltd. 0.49% 23/07/2027 | 1.00%                    | Citigroup       | Buy                 | 12/20/2025    | JPY              | (1,062)          | (1,344)                      |
| 2,420,000   | Petroleos Mexicanos SA 6.625% 15/06/2035          | 1.00%                    | Citigroup       | Buy                 | 06/20/2026    | USD              | 98,750           | 13,900                       |
| 16,900,000  | Rakuten Group, Inc. 0.42% 25/06/2027              | 1.00%                    | Goldman Sachs   | Buy                 | 06/20/2025    | JPY              | (324)            | (2,256)                      |
| 11,698,000  | Rakuten Group, Inc. 0.42% 25/06/2027              | 1.00%                    | Bank of America | Buy                 | 06/20/2027    | JPY              | 2,963            | (532)                        |
| 11,654,000  | Rakuten Group, Inc. 0.42% 25/06/2027              | 1.00%                    | Citigroup       | Buy                 | 06/20/2027    | JPY              | 2,952            | (646)                        |
| 55,236,000  | Rakuten Group, Inc. 0.42% 25/06/2027              | 1.00%                    | Citigroup       | Buy                 | 06/20/2025    | JPY              | (1,059)          | (8,658)                      |
| 29,413,000  | Rakuten Group, Inc. 0.42% 25/06/2027              | 1.00%                    | J.P. Morgan     | Buy                 | 06/20/2025    | JPY              | (564)            | (6,986)                      |
| 45,432,000  | Rakuten Group, Inc. 0.42% 25/06/2027              | 1.00%                    | Barclays        | Buy                 | 06/20/2025    | JPY              | (872)            | (12,220)                     |
| 1,930,000   | Saudi Arabia Government Bond 4% 17/04/2025        | 1.00%                    | Barclays        | Buy                 | 06/20/2029    | USD              | (39,097)         | 3,294                        |
| 1,115,000   | SES SA 0.875% 04/11/2027                          | 1.00%                    | Morgan Stanley  | Buy                 | 06/20/2029    | EUR              | 23,216           | 19,642                       |
| 31,088,000  | SoftBank Group Corp. 1.569% 20/06/2028            | 1.00%                    | Barclays        | Buy                 | 06/20/2028    | JPY              | 4,866            | (16,252)                     |
| 66,839,000  | SoftBank Group Corp. 1.569% 20/06/2028            | 1.00%                    | Goldman Sachs   | Buy                 | 06/20/2028    | JPY              | 10,462           | (33,226)                     |
| 1,127,000   | Stellantis NV 2% 20/03/2025                       | 5.00%                    | Morgan Stanley  | Buy                 | 06/20/2029    | EUR              | (215,614)        | 28,811                       |
| 290,000     | Stena Aktiebolag 7% 20/06/2029                    | 5.00%                    | Morgan Stanley  | Buy                 | 06/20/2029    | EUR              | (40,452)         | 640                          |
| 100,000     | TDC Holding A/S 5.625% 20/06/2027                 | 1.00%                    | Morgan Stanley  | Buy                 | 06/20/2027    | EUR              | (2,298)          | (2,298)                      |
| 391,000     | Telecom Italia SpA 3% 30/09/2025                  | 1.00%                    | Morgan Stanley  | Buy                 | 06/20/2029    | EUR              | 21,808           | (967)                        |
| 1,450,000   | Turkiye Government Bond 11.875% 15/01/2030        | 1.00%                    | Goldman Sachs   | Buy                 | 06/20/2027    | USD              | 38,009           | (13,283)                     |
| 778,000     | Unibail-Rodamco-Westfield SE 1.375% 09/03/2026    | 1.00%                    | Morgan Stanley  | Buy                 | 06/20/2029    | EUR              | 9,823            | (2,971)                      |
| 297,000     | Univision Communications, Inc. 5.125% 15/02/2025  | 5.00%                    | Goldman Sachs   | Buy                 | 06/20/2029    | USD              | (24,612)         | 7,373                        |
| 277,000     | UPC Holding BV 5.5% 15/01/2028                    | 5.00%                    | Morgan Stanley  | Buy                 | 06/20/2029    | EUR              | (33,467)         | 12,100                       |
| 720,000     | Virgin Media Finance plc 3.75% 15/07/2030         | 5.00%                    | Morgan Stanley  | Buy                 | 06/20/2029    | EUR              | (29,522)         | 2,352                        |
| 1,092,000   | Vodafone Group plc 1.875% 11/09/2025              | 1.00%                    | Morgan Stanley  | Buy                 | 06/20/2029    | EUR              | (19,745)         | 3,314                        |
| 1,609,000   | Volkswagen AG 0% 16/11/2024                       | 1.00%                    | Morgan Stanley  | Buy                 | 06/20/2029    | EUR              | (5,229)          | 5,397                        |

## Note 10 - 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 |
|-----------|-------------------------------------|--------------------------|----------------|---------------------|---------------|------------------|------------------|------------------------------|
| 1,144,000 | Whirlpool Corp. 4.75% 26/02/2029    | 1.00%                    | Morgan Stanley | Buy                 | 06/20/2029    | USD              | (1,833)          | (15,943)                     |
| 70,000    | Ziggo Bond Co. BV 5.125% 28/02/2030 | 5.00%                    | Morgan Stanley | Buy                 | 06/20/2029    | EUR              | (3,705)          | (518)                        |
|           |                                     |                          |                |                     |               |                  | <b>1,201,485</b> | <b>(1,708,356)</b>           |

### Franklin Strategic Income Fund

| Nominal    | Description                     | Interest paid/received % | Counterparty | Buy/Sell Protection | Maturity date | Trading currency | Market Value USD | Unrealised profit/(loss) USD |
|------------|---------------------------------|--------------------------|--------------|---------------------|---------------|------------------|------------------|------------------------------|
| 1,940,000  | Carnival Corp. 6.65% 15/01/2028 | 1.00%                    | Citibank     | Sell                | 06/20/2027    | USD              | (12,419)         | 196,339                      |
| 2,500,000  | CDX.NA.HY.33-V13. Dec.2024      | 5.00%                    | Citibank     | Sell                | 12/20/2024    | USD              | 58,699           | 72,735                       |
| 16,940,000 | CDX.NA.HY.41-V1. Dec.2028       | 5.00%                    | Citigroup    | Sell                | 12/20/2028    | USD              | 1,064,952        | 1,070,417                    |
|            |                                 |                          |              |                     |               |                  | <b>1,111,232</b> | <b>1,339,491</b>             |

### 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 |
|-----------|---------------------------------|--------------------------|--------------|---------------------|---------------|------------------|------------------|------------------------------|
| 410,000   | Carnival Corp. 6.65% 15/01/2028 | 1.00%                    | Citibank     | Sell                | 06/20/2027    | USD              | (2,625)          | 41,494                       |
| 2,000,000 | CDX.NA.HY.33-V13. Dec.2024      | 5.00%                    | Citibank     | Sell                | 12/20/2024    | USD              | 46,959           | 58,188                       |
| 2,800,000 | CDX.NA.HY.37-V4. Dec.2026       | 5.00%                    | Citibank     | Sell                | 12/20/2026    | USD              | 256,154          | 24,768                       |
| 700,000   | CDX.NA.HY.39-V3. Dec.2027       | 5.00%                    | J.P. Morgan  | Sell                | 12/20/2027    | USD              | 44,973           | 10,696                       |
| 3,400,000 | CDX.NA.HY.40-V2. Jun.2028       | 5.00%                    | Citigroup    | Sell                | 06/20/2028    | USD              | 211,135          | 153,921                      |
| 400,000   | CDX.NA.HY.41-V1. Dec.2028       | 5.00%                    | Citigroup    | Sell                | 12/20/2028    | USD              | 25,146           | 24,179                       |
| 2,500,000 | CDX.NA.HY.42-V1. Jun.2029       | 5.00%                    | Citigroup    | Sell                | 06/20/2029    | USD              | 156,076          | 20,370                       |
| 1,600,000 | CDX.NA.IG.41-V1. Dec.2028       | 1.00%                    | Citibank     | Sell                | 12/20/2028    | USD              | (60,934)         | (13,079)                     |
|           |                                 |                          |              |                     |               |                  | <b>676,884</b>   | <b>320,537</b>               |

## Note 11 - Open positions on option contracts

As at June 30, 2024, 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 Sale   | Foreign Exchange JPY/USD, Put Option, Strike Price 125.00, Oct. 2024 | HSBC         | USD              | (10,518,000)                         | 7,630,476      | (1,913)          | 62,839                       |

**Note 11 - Open positions on option contracts (continued)****Franklin Diversified Balanced Fund (continued)**

| Purchase/<br>Sale<br>position | Description                                                           | Counterparty   | Trading<br>currency | Number of<br>contracts<br>purchased/<br>(sold) | Commitment<br>EUR | Market<br>value<br>EUR | Unrealised<br>profit/(loss)<br>EUR |
|-------------------------------|-----------------------------------------------------------------------|----------------|---------------------|------------------------------------------------|-------------------|------------------------|------------------------------------|
| Sale                          | Foreign Exchange JPY/USD, Put Option, Strike Price 125.00, Jul. 2024  | Morgan Stanley | USD                 | (10,270,000)                                   | 7,450,560         | (30)                   | 25,205                             |
| Purchase                      | Foreign Exchange JPY/USD, Put Option, Strike Price 135.00, Oct. 2024  | HSBC           | USD                 | 10,518,000                                     | 8,240,914         | 6,862                  | (196,294)                          |
| Purchase                      | Foreign Exchange JPY/USD, Put Option, Strike Price 135.00, Jul. 2024  | Morgan Stanley | USD                 | 10,270,000                                     | 8,046,604         | 168                    | (98,582)                           |
| Sale                          | Foreign Exchange USD/JPY, Call Option, Strike Price 144.00, Oct. 2024 | HSBC           | USD                 | (10,518,000)                                   | 1,414,052,892     | (881,774)              | (699,257)                          |
|                               |                                                                       |                |                     |                                                |                   | (876,687)              | (906,089)                          |
| Index Option                  |                                                                       |                |                     |                                                |                   |                        |                                    |
| Purchase                      | CBOE Volatility Index, Call Option, Strike Price 18.00, Sep. 2024     | J.P. Morgan    | USD                 | 1,362                                          | 1,581,858         | 175,479                | (28,632)                           |
| Sale                          | CBOE Volatility Index, Call Option, Strike Price 25.00, Sep. 2024     | J.P. Morgan    | USD                 | (1,362)                                        | 1,581,858         | (89,011)               | 19,344                             |
| Purchase                      | EURO STOXX 50 Index, Call Option, Strike Price 5,350.00, Sep. 2024    | Goldman Sachs  | EUR                 | 47                                             | 2,300,189         | 3,948                  | (15,139)                           |
| Sale                          | EURO STOXX 50 Index, Call Option, Strike Price 5,650.00, Sep. 2024    | Goldman Sachs  | EUR                 | (47)                                           | 2,300,189         | (470)                  | 1,969                              |
| Sale                          | EURO STOXX 50 Index, Put Option, Strike Price 3,900.00, Sep. 2024     | Goldman Sachs  | EUR                 | (75)                                           | 3,670,515         | (7,350)                | 21,893                             |
| Purchase                      | EURO STOXX 50 Index, Put Option, Strike Price 4,350.00, Sep. 2024     | Goldman Sachs  | EUR                 | 75                                             | 3,670,515         | 19,875                 | (50,033)                           |
| Purchase                      | Nikkei 225 Index, Call Option, Strike Price 41,500.00, Sep. 2024      | Morgan Stanley | JPY                 | 5                                              | 1,148,651         | 11,898                 | 1,112                              |
| Sale                          | Nikkei 225 Index, Call Option, Strike Price 45,000.00, Sep. 2024      | Morgan Stanley | JPY                 | (5)                                            | 1,148,651         | (1,277)                | (367)                              |
| Sale                          | Nikkei 225 Index, Call Option, Strike Price 48,000.00, Dec. 2024      | Barclays       | JPY                 | (32)                                           | 7,351,365         | (12,443)               | 36,626                             |
| Purchase                      | S&P 500 Index, Call Option, Strike Price 5,650.00, Sep. 2024          | Morgan Stanley | USD                 | 28                                             | 14,274,432        | 153,973                | 44,405                             |
| Sale                          | S&P 500 Index, Call Option, Strike Price 6,000.00, Sep. 2024          | Morgan Stanley | USD                 | (28)                                           | 14,274,432        | (10,457)               | 821                                |
| Sale                          | S&P 500 Index, Put Option, Strike Price 4,250.00, Sep. 2024           | J.P. Morgan    | USD                 | (12)                                           | 6,117,614         | (5,691)                | 41,644                             |
| Purchase                      | S&P 500 Index, Put Option, Strike Price 4,750.00, Sep. 2024           | J.P. Morgan    | USD                 | 12                                             | 6,117,614         | 12,884                 | (94,648)                           |
|                               |                                                                       |                |                     |                                                |                   | 251,358                | (21,005)                           |
|                               |                                                                       |                |                     |                                                |                   | (625,329)              | (927,094)                          |

**Franklin Diversified Conservative Fund**

| Purchase/<br>Sale<br>position | Description                                                           | Counterparty   | Trading<br>currency | Number of<br>contracts<br>purchased/<br>(sold) | Commitment<br>EUR | Market<br>value<br>EUR | Unrealised<br>profit/(loss)<br>EUR |
|-------------------------------|-----------------------------------------------------------------------|----------------|---------------------|------------------------------------------------|-------------------|------------------------|------------------------------------|
| Currency Option               |                                                                       |                |                     |                                                |                   |                        |                                    |
| Sale                          | Foreign Exchange JPY/USD, Put Option, Strike Price 125.00, Oct. 2024  | HSBC           | USD                 | (4,972,000)                                    | 3,607,028         | (904)                  | 29,704                             |
| Sale                          | Foreign Exchange JPY/USD, Put Option, Strike Price 125.00, Jul. 2024  | Morgan Stanley | USD                 | (5,600,000)                                    | 4,062,623         | (16)                   | 13,744                             |
| Purchase                      | Foreign Exchange JPY/USD, Put Option, Strike Price 135.00, Oct. 2024  | HSBC           | USD                 | 4,972,000                                      | 3,895,591         | 3,244                  | (92,791)                           |
| Purchase                      | Foreign Exchange JPY/USD, Put Option, Strike Price 135.00, Jul. 2024  | Morgan Stanley | USD                 | 5,600,000                                      | 4,387,632         | 92                     | (53,754)                           |
| Sale                          | Foreign Exchange USD/JPY, Call Option, Strike Price 144.00, Oct. 2024 | HSBC           | USD                 | (4,972,000)                                    | 668,441,812       | (416,827)              | (330,548)                          |
|                               |                                                                       |                |                     |                                                |                   | (414,411)              | (433,645)                          |
| Index Option                  |                                                                       |                |                     |                                                |                   |                        |                                    |
| Purchase                      | CBOE Volatility Index, Call Option, Strike Price 18.00, Sep. 2024     | J.P. Morgan    | USD                 | 632                                            | 734,019           | 81,427                 | (13,286)                           |

## Note 11 - Open positions on option contracts (continued)

### Franklin Diversified Conservative Fund (continued)

| Purchase/<br>Sale<br>position | Description                                                           | Counterparty      | Trading<br>currency | Number of<br>contracts<br>purchased/<br>(sold) | Commitment<br>EUR | Market<br>value<br>EUR | Unrealised<br>profit/(loss)<br>EUR |
|-------------------------------|-----------------------------------------------------------------------|-------------------|---------------------|------------------------------------------------|-------------------|------------------------|------------------------------------|
| Sale                          | CBOE Volatility Index, Call Option,<br>Strike Price 25.00, Sep. 2024  | J.P. Morgan       | USD                 | (632)                                          | 734,019           | (41,303)               | 8,976                              |
| Purchase                      | EURO STOXX 50 Index, Call Option,<br>Strike Price 5,350.00, Sep. 2024 | Goldman<br>Sachs  | EUR                 | 22                                             | 1,076,684         | 1,848                  | (7,086)                            |
| Sale                          | EURO STOXX 50 Index, Call Option,<br>Strike Price 5,650.00, Sep. 2024 | Goldman<br>Sachs  | EUR                 | (22)                                           | 1,076,684         | (220)                  | 922                                |
| Sale                          | EURO STOXX 50 Index, Put Option,<br>Strike Price 3,900.00, Sep. 2024  | Goldman<br>Sachs  | EUR                 | (35)                                           | 1,712,907         | (3,430)                | 10,216                             |
| Purchase                      | EURO STOXX 50 Index, Put Option,<br>Strike Price 4,350.00, Sep. 2024  | Goldman<br>Sachs  | EUR                 | 35                                             | 1,712,907         | 9,275                  | (23,349)                           |
| Purchase                      | Nikkei 225 Index, Call Option, Strike<br>Price 41,500.00, Sep. 2024   | Morgan<br>Stanley | JPY                 | 2                                              | 459,460           | 4,759                  | 445                                |
| Sale                          | Nikkei 225 Index, Call Option, Strike<br>Price 45,000.00, Sep. 2024   | Morgan<br>Stanley | JPY                 | (2)                                            | 459,460           | (511)                  | (147)                              |
| Sale                          | Nikkei 225 Index, Call Option, Strike<br>Price 48,000.00, Dec. 2024   | Barclays          | JPY                 | (14)                                           | 3,216,222         | (5,444)                | 16,024                             |
| Purchase                      | S&P 500 Index, Call Option, Strike<br>Price 5,650.00, Sep. 2024       | Morgan<br>Stanley | USD                 | 13                                             | 6,627,415         | 71,487                 | 20,617                             |
| Sale                          | S&P 500 Index, Call Option, Strike<br>Price 6,000.00, Sep. 2024       | Morgan<br>Stanley | USD                 | (13)                                           | 6,627,415         | (4,855)                | 381                                |
| Sale                          | S&P 500 Index, Put Option, Strike<br>Price 4,250.00, Sep. 2024        | J.P. Morgan       | USD                 | (5)                                            | 2,549,006         | (2,371)                | 17,352                             |
| Purchase                      | S&P 500 Index, Put Option, Strike<br>Price 4,750.00, Sep. 2024        | J.P. Morgan       | USD                 | 5                                              | 2,549,006         | 5,368                  | (39,437)                           |
|                               |                                                                       |                   |                     |                                                |                   | 116,030                | (8,372)                            |
|                               |                                                                       |                   |                     |                                                |                   | <b>(298,381)</b>       | <b>(442,017)</b>                   |

### Franklin Diversified Dynamic Fund

| Purchase/<br>Sale<br>position | Description                                                              | Counterparty      | Trading<br>currency | Number of<br>contracts<br>purchased/<br>(sold) | Commitment<br>EUR | Market<br>value<br>EUR | Unrealised<br>profit/(loss)<br>EUR |
|-------------------------------|--------------------------------------------------------------------------|-------------------|---------------------|------------------------------------------------|-------------------|------------------------|------------------------------------|
| Currency Option               |                                                                          |                   |                     |                                                |                   |                        |                                    |
| Sale                          | Foreign Exchange JPY/USD, Put<br>Option, Strike Price 125.00, Oct. 2024  | HSBC              | USD                 | (8,268,000)                                    | 5,998,172         | (1,504)                | 49,396                             |
| Sale                          | Foreign Exchange JPY/USD, Put<br>Option, Strike Price 125.00, Jul. 2024  | Morgan<br>Stanley | USD                 | (7,640,000)                                    | 5,542,578         | (22)                   | 18,750                             |
| Purchase                      | Foreign Exchange JPY/USD, Put<br>Option, Strike Price 135.00, Oct. 2024  | HSBC              | USD                 | 8,268,000                                      | 6,478,026         | 5,394                  | (154,302)                          |
| Purchase                      | Foreign Exchange JPY/USD, Put<br>Option, Strike Price 135.00, Jul. 2024  | Morgan<br>Stanley | USD                 | 7,640,000                                      | 5,985,984         | 125                    | (73,337)                           |
| Sale                          | Foreign Exchange USD/JPY, Call<br>Option, Strike Price 144.00, Oct. 2024 | HSBC              | USD                 | (8,268,000)                                    | 1,111,560,117     | (693,146)              | (549,673)                          |
|                               |                                                                          |                   |                     |                                                |                   | <b>(689,153)</b>       | <b>(709,166)</b>                   |
| Index Option                  |                                                                          |                   |                     |                                                |                   |                        |                                    |
| Purchase                      | CBOE Volatility Index, Call Option,<br>Strike Price 18.00, Sep. 2024     | J.P. Morgan       | USD                 | 1,209                                          | 1,404,160         | 155,767                | (25,415)                           |
| Sale                          | CBOE Volatility Index, Call Option,<br>Strike Price 25.00, Sep. 2024     | J.P. Morgan       | USD                 | (1,209)                                        | 1,404,160         | (79,012)               | 17,171                             |
| Purchase                      | EURO STOXX 50 Index, Call Option,<br>Strike Price 5,350.00, Sep. 2024    | Goldman<br>Sachs  | EUR                 | 66                                             | 3,230,053         | 5,544                  | (21,259)                           |
| Sale                          | EURO STOXX 50 Index, Call Option,<br>Strike Price 5,650.00, Sep. 2024    | Goldman<br>Sachs  | EUR                 | (66)                                           | 3,230,053         | (660)                  | 2,765                              |
| Sale                          | EURO STOXX 50 Index, Put Option,<br>Strike Price 3,900.00, Sep. 2024     | Goldman<br>Sachs  | EUR                 | (60)                                           | 2,936,412         | (5,880)                | 17,514                             |
| Purchase                      | EURO STOXX 50 Index, Put Option,<br>Strike Price 4,350.00, Sep. 2024     | Goldman<br>Sachs  | EUR                 | 60                                             | 2,936,412         | 15,900                 | (40,026)                           |
| Purchase                      | Nikkei 225 Index, Call Option, Strike<br>Price 41,500.00, Sep. 2024      | Morgan<br>Stanley | JPY                 | 7                                              | 1,608,111         | 16,657                 | 1,556                              |

**Note 11 - Open positions on option contracts (continued)****Franklin Diversified Dynamic Fund (continued)**

| Purchase/<br>Sale<br>position | Description                                                      | Counterparty   | Trading<br>currency | Number of<br>contracts<br>purchased/<br>(sold) | Commitment<br>EUR | Market<br>value<br>EUR | Unrealised<br>profit/(loss)<br>EUR |
|-------------------------------|------------------------------------------------------------------|----------------|---------------------|------------------------------------------------|-------------------|------------------------|------------------------------------|
| Sale                          | Nikkei 225 Index, Call Option, Strike Price 45,000.00, Sep. 2024 | Morgan Stanley | JPY                 | (7)                                            | 1,608,111         | (1,788)                | (514)                              |
| Sale                          | Nikkei 225 Index, Call Option, Strike Price 48,000.00, Dec. 2024 | Barclays       | JPY                 | (27)                                           | 6,202,714         | (10,499)               | 30,904                             |
| Purchase                      | S&P 500 Index, Call Option, Strike Price 5,650.00, Sep. 2024     | Morgan Stanley | USD                 | 39                                             | 19,882,245        | 214,462                | 61,850                             |
| Sale                          | S&P 500 Index, Call Option, Strike Price 6,000.00, Sep. 2024     | Morgan Stanley | USD                 | (39)                                           | 19,882,245        | (14,564)               | 1,143                              |
| Sale                          | S&P 500 Index, Put Option, Strike Price 4,250.00, Sep. 2024      | J.P. Morgan    | USD                 | (9)                                            | 4,588,210         | (4,269)                | 31,233                             |
| Purchase                      | S&P 500 Index, Put Option, Strike Price 4,750.00, Sep. 2024      | J.P. Morgan    | USD                 | 9                                              | 4,588,210         | 9,663                  | (70,986)                           |
|                               |                                                                  |                |                     |                                                |                   | 301,321                | 5,936                              |
|                               |                                                                  |                |                     |                                                |                   | <b>(387,832)</b>       | <b>(703,230)</b>                   |

**Franklin Flexible Alpha Bond Fund**

| Purchase/<br>Sale<br>position | Description                                                                | Counterparty    | Trading<br>currency | Number of<br>contracts<br>purchased/<br>(sold) | Commitment<br>USD | Market<br>value<br>USD | Unrealised<br>profit/(loss)<br>USD |
|-------------------------------|----------------------------------------------------------------------------|-----------------|---------------------|------------------------------------------------|-------------------|------------------------|------------------------------------|
| Swaption                      |                                                                            |                 |                     |                                                |                   |                        |                                    |
| Purchase                      | Credit Default Swap Index Option, Put Option, Strike Price 0.01, Jul. 2024 | J.P. Morgan     | USD                 | 8,800,000                                      | 8,800,000         | 1,228                  | (8,562)                            |
| Purchase                      | Credit Default Swap Index Option, Put Option, Strike Price 1.01, Jul. 2024 | Goldman Sachs   | USD                 | 5,300,000                                      | 5,300,000         | 2,268                  | (30,301)                           |
| Purchase                      | Swaption, Put Option, Strike Price 4.10, Dec. 2034                         | Morgan Stanley  | USD                 | 2,100,000                                      | 2,100,000         | 33,343                 | 6,859                              |
| Purchase                      | Swaption, Put Option, Strike Price 4.19, Aug. 2034                         | Bank of America | USD                 | 1,900,000                                      | 1,900,000         | 5,546                  | (26,162)                           |
| Sale                          | Swaption, Put Option, Strike Price 4.45, Dec. 2034                         | Morgan Stanley  | USD                 | (4,200,000)                                    | 4,200,000         | (34,700)               | (7,547)                            |
| Sale                          | Swaption, Put Option, Strike Price 4.45, Jul. 2034                         | Bank of America | USD                 | (1,400,000)                                    | 1,400,000         | (37)                   | 11,116                             |
| Sale                          | Swaption, Put Option, Strike Price 4.46, Aug. 2034                         | Bank of America | USD                 | (3,800,000)                                    | 3,800,000         | (2,302)                | 30,269                             |
|                               |                                                                            |                 |                     |                                                |                   | 5,346                  | (24,328)                           |
|                               |                                                                            |                 |                     |                                                |                   | <b>5,346</b>           | <b>(24,328)</b>                    |

**Franklin Global Fundamental Strategies Fund**

| Purchase/<br>Sale<br>position | Description                                                           | Counterparty   | Trading<br>currency | Number of<br>contracts<br>purchased/<br>(sold) | Commitment<br>USD | Market<br>value<br>USD | Unrealised<br>profit/(loss)<br>USD |
|-------------------------------|-----------------------------------------------------------------------|----------------|---------------------|------------------------------------------------|-------------------|------------------------|------------------------------------|
| Currency Option               |                                                                       |                |                     |                                                |                   |                        |                                    |
| Purchase                      | Foreign Exchange JPY/USD, Put Option, Strike Price 147.65, Sep. 2024  | Morgan Stanley | USD                 | 8,510,000                                      | 7,810,903         | 16,288                 | (30,134)                           |
| Sale                          | Foreign Exchange JPY/USD, Put Option, Strike Price 149.90, Aug. 2024  | Morgan Stanley | USD                 | (17,019,000)                                   | 15,858,932        | (30,806)               | 88,156                             |
| Sale                          | Foreign Exchange JPY/USD, Put Option, Strike Price 150.10, Sep. 2024  | Morgan Stanley | USD                 | (34,039,000)                                   | 31,761,115        | (104,421)              | 184,400                            |
| Purchase                      | Foreign Exchange JPY/USD, Put Option, Strike Price 152.90, Sep. 2024  | Morgan Stanley | USD                 | 34,039,000                                     | 32,353,594        | 181,431                | (327,622)                          |
| Purchase                      | Foreign Exchange JPY/USD, Put Option, Strike Price 152.95, Aug. 2024  | Morgan Stanley | USD                 | 25,529,000                                     | 24,272,893        | 91,584                 | (241,212)                          |
| Sale                          | Foreign Exchange USD/JPY, Call Option, Strike Price 156.05, Jul. 2024 | Morgan Stanley | USD                 | (8,510,000)                                    | 1,327,985,500     | (246,977)              | (177,918)                          |



## Note 11 - Open positions on option contracts (continued)

### Franklin Global Fundamental Strategies Fund (continued)

| Purchase/<br>Sale<br>position | Description                                                           | Counterparty   | Trading<br>currency | Number of<br>contracts<br>purchased/<br>(sold) | Commitment<br>USD | Market<br>value<br>USD | Unrealised<br>profit/(loss)<br>USD |
|-------------------------------|-----------------------------------------------------------------------|----------------|---------------------|------------------------------------------------|-------------------|------------------------|------------------------------------|
| Purchase                      | Foreign Exchange USD/JPY, Call Option, Strike Price 157.25, Jul. 2024 | Morgan Stanley | USD                 | 12,765,000                                     | 2,007,296,250     | 291,032                | 221,654                            |
| Sale                          | Foreign Exchange USD/JPY, Call Option, Strike Price 160.00, Aug. 2024 | Morgan Stanley | USD                 | (17,019,000)                                   | 2,723,040,000     | (232,623)              | (142,337)                          |
| Purchase                      | Foreign Exchange USD/JPY, Call Option, Strike Price 164.00, Aug. 2024 | Morgan Stanley | USD                 | 25,529,000                                     | 4,186,756,000     | 138,047                | 89,414                             |
|                               |                                                                       |                |                     |                                                |                   | 103,555                | (335,599)                          |
|                               |                                                                       |                |                     |                                                |                   | <b>103,555</b>         | <b>(335,599)</b>                   |

### Franklin Global Multi-Asset Income Fund

| Purchase/<br>Sale<br>position | Description                                                          | Counterparty   | Trading<br>currency | Number of<br>contracts<br>purchased/<br>(sold) | Commitment<br>EUR | Market<br>value<br>EUR | Unrealised<br>profit/(loss)<br>EUR |
|-------------------------------|----------------------------------------------------------------------|----------------|---------------------|------------------------------------------------|-------------------|------------------------|------------------------------------|
| Currency Option               |                                                                      |                |                     |                                                |                   |                        |                                    |
| Sale                          | Foreign Exchange JPY/USD, Put Option, Strike Price 125.00, Jul. 2024 | Morgan Stanley | USD                 | (6,539,000)                                    | 4,743,837         | (19)                   | 16,048                             |
| Purchase                      | Foreign Exchange JPY/USD, Put Option, Strike Price 135.00, Jul. 2024 | Morgan Stanley | USD                 | 6,539,000                                      | 5,123,344         | 107                    | (62,768)                           |
|                               |                                                                      |                |                     |                                                |                   | 88                     | (46,720)                           |
| Index Option                  |                                                                      |                |                     |                                                |                   |                        |                                    |
| Purchase                      | CBOE Volatility Index, Call Option, Strike Price 18.00, Sep. 2024    | J.P. Morgan    | USD                 | 937                                            | 1,088,253         | 120,723                | (19,134)                           |
| Sale                          | CBOE Volatility Index, Call Option, Strike Price 25.00, Sep. 2024    | J.P. Morgan    | USD                 | (937)                                          | 1,088,253         | (61,236)               | 13,871                             |
| Purchase                      | EURO STOXX 50 Index, Call Option, Strike Price 5,350.00, Sep. 2024   | Goldman Sachs  | EUR                 | 42                                             | 2,055,488         | 3,528                  | (13,528)                           |
| Sale                          | EURO STOXX 50 Index, Call Option, Strike Price 5,650.00, Sep. 2024   | Goldman Sachs  | EUR                 | (42)                                           | 2,055,488         | (420)                  | 1,760                              |
| Sale                          | EURO STOXX 50 Index, Put Option, Strike Price 3,900.00, Sep. 2024    | Goldman Sachs  | EUR                 | (48)                                           | 2,349,130         | (4,704)                | 14,011                             |
| Purchase                      | EURO STOXX 50 Index, Put Option, Strike Price 4,350.00, Sep. 2024    | Goldman Sachs  | EUR                 | 48                                             | 2,349,130         | 12,720                 | (32,021)                           |
| Purchase                      | Nikkei 225 Index, Call Option, Strike Price 41,500.00, Sep. 2024     | Morgan Stanley | JPY                 | 4                                              | 918,921           | 9,518                  | 889                                |
| Sale                          | Nikkei 225 Index, Call Option, Strike Price 45,000.00, Sep. 2024     | Morgan Stanley | JPY                 | (4)                                            | 918,921           | (1,022)                | (294)                              |
| Purchase                      | S&P 500 Index, Call Option, Strike Price 5,650.00, Sep. 2024         | Morgan Stanley | USD                 | 25                                             | 12,745,029        | 137,475                | 39,625                             |
| Sale                          | S&P 500 Index, Call Option, Strike Price 6,000.00, Sep. 2024         | Morgan Stanley | USD                 | (25)                                           | 12,745,029        | (9,336)                | 710                                |
| Sale                          | S&P 500 Index, Put Option, Strike Price 4,250.00, Sep. 2024          | J.P. Morgan    | USD                 | (7)                                            | 3,568,608         | (3,320)                | 24,292                             |
| Purchase                      | S&P 500 Index, Put Option, Strike Price 4,750.00, Sep. 2024          | J.P. Morgan    | USD                 | 7                                              | 3,568,608         | 7,516                  | (55,211)                           |
|                               |                                                                      |                |                     |                                                |                   | 211,442                | (25,030)                           |
|                               |                                                                      |                |                     |                                                |                   | <b>211,530</b>         | <b>(71,750)</b>                    |

### Franklin Income Fund

| Purchase/<br>Sale<br>position | Description                                                   | Counterparty | Trading<br>currency | Number of<br>contracts<br>purchased/<br>(sold) | Commitment<br>USD | Market<br>value<br>USD | Unrealised<br>profit/(loss)<br>USD |
|-------------------------------|---------------------------------------------------------------|--------------|---------------------|------------------------------------------------|-------------------|------------------------|------------------------------------|
| Equity Option                 |                                                               |              |                     |                                                |                   |                        |                                    |
| Sale                          | Broadcom, Inc., Put Option, Strike Price 1,420.00, Aug. 2024  | Citigroup    | USD                 | (280)                                          | 44,954,840        | (614,600)              | 59,097                             |
| Sale                          | Lowe's Cos., Inc., Put Option, Strike Price 215.00, Jul. 2024 | Citigroup    | USD                 | (1,400)                                        | 30,864,400        | (287,000)              | 103,334                            |

**Note 11 - Open positions on option contracts (continued)****Franklin Income Fund (continued)**

| Purchase/<br>Sale<br>position | Description                                                               | Counterparty | Trading<br>currency | Number of<br>contracts<br>purchased/<br>(sold) | Commitment<br>USD | Market<br>value<br>USD | Unrealised<br>profit/(loss)<br>USD |
|-------------------------------|---------------------------------------------------------------------------|--------------|---------------------|------------------------------------------------|-------------------|------------------------|------------------------------------|
| Sale                          | Procter & Gamble Co. (The), Put<br>Option, Strike Price 160.00, Aug. 2024 | RBC          | USD                 | (2,500)                                        | 38,493,139        | (427,500)              | (81,475)                           |
|                               |                                                                           |              |                     |                                                |                   | (1,329,100)            | 80,956                             |
|                               |                                                                           |              |                     |                                                |                   | <b>(1,329,100)</b>     | <b>80,956</b>                      |

**Franklin K2 Alternative Strategies Fund**

| Purchase/<br>Sale<br>position | Description                                                                            | Counterparty   | Trading<br>currency | Number of<br>contracts<br>purchased/<br>(sold) | Commitment<br>USD | Market<br>value<br>USD | Unrealised<br>profit/(loss)<br>USD |
|-------------------------------|----------------------------------------------------------------------------------------|----------------|---------------------|------------------------------------------------|-------------------|------------------------|------------------------------------|
| Equity Option                 |                                                                                        |                |                     |                                                |                   |                        |                                    |
| Purchase                      | Albertsons Cos., Inc., Call Option,<br>Strike Price 22.00, Jan. 2025                   | Morgan Stanley | USD                 | 249                                            | 10,819,050        | 26,145                 | (41,449)                           |
| Sale                          | Albertsons Cos., Inc., Call Option,<br>Strike Price 27.00, Jan. 2025                   | Morgan Stanley | USD                 | (249)                                          | 13,277,925        | (3,735)                | 997                                |
| Purchase                      | Apellis Pharmaceuticals, Inc., Call<br>Option, Strike Price 50.00, Jul. 2024           | Morgan Stanley | USD                 | 10                                             | 1,918,000         | 475                    | (974)                              |
| Purchase                      | Arcadium Lithium plc, Call Option,<br>Strike Price 4.00, Jul. 2024                     | Morgan Stanley | USD                 | 20                                             | 26,880            | 60                     | (372)                              |
| Purchase                      | Arcadium Lithium plc, Call Option,<br>Strike Price 5.00, Jul. 2024                     | Morgan Stanley | USD                 | 20                                             | 33,600            | 80                     | (451)                              |
| Purchase                      | Capri Holdings Ltd., Call Option,<br>Strike Price 55.00, Oct. 2024                     | Morgan Stanley | USD                 | 102                                            | 18,557,880        | 2,550                  | (14,082)                           |
| Sale                          | Capri Holdings Ltd., Call Option,<br>Strike Price 57.50, Oct. 2024                     | Morgan Stanley | USD                 | (102)                                          | 19,401,420        | (510)                  | 78                                 |
| Purchase                      | Coherus Biosciences, Inc., Call<br>Option, Strike Price 3.00, Nov. 2024                | Morgan Stanley | USD                 | 39                                             | 20,241            | 780                    | (437)                              |
| Purchase                      | Constellation Energy Corp., Call<br>Option, Strike Price 300.00, Jan. 2025             | J.P. Morgan    | USD                 | 38                                             | 228,307,800       | 19,760                 | (15,581)                           |
| Purchase                      | Enphase Energy, Inc., Call Option,<br>Strike Price 130.00, Jul. 2024                   | Morgan Stanley | USD                 | 5                                              | 6,481,150         | 140                    | (280)                              |
| Purchase                      | Evolent Health, Inc., Call Option,<br>Strike Price 25.00, Jul. 2024                    | Morgan Stanley | USD                 | 10                                             | 478,000           | 250                    | (166)                              |
| Purchase                      | Expedia Group, Inc., Call Option,<br>Strike Price 150.00, Jul. 2024                    | Morgan Stanley | USD                 | 3                                              | 5,669,550         | 15                     | (1,484)                            |
| Purchase                      | Expedia Group, Inc., Put Option,<br>Strike Price 65.00, Jul. 2024                      | Morgan Stanley | USD                 | 3                                              | 2,456,805         | 46                     | (8)                                |
| Purchase                      | Golar LNG Ltd., Call Option, Strike<br>Price 25.00, Jan. 2025                          | Morgan Stanley | USD                 | 38                                             | 2,978,250         | 28,880                 | 21,944                             |
| Sale                          | Golar LNG Ltd., Call Option, Strike<br>Price 30.00, Jan. 2025                          | Morgan Stanley | USD                 | (38)                                           | 3,573,900         | (16,340)               | (14,156)                           |
| Sale                          | Hollysys Automation Technologies<br>Ltd., Put Option, Strike Price 15.00,<br>Jul. 2024 | Morgan Stanley | USD                 | (30)                                           | 973,800           | –                      | 404                                |
| Purchase                      | Hollysys Automation Technologies<br>Ltd., Put Option, Strike Price 20.00,<br>Jul. 2024 | Morgan Stanley | USD                 | 30                                             | 1,298,400         | 2,850                  | (645)                              |
| Purchase                      | Inotiv, Inc., Put Option, Strike Price<br>5.00, Jul. 2024                              | Morgan Stanley | USD                 | 22                                             | 18,260            | 7,480                  | 6,084                              |
| Sale                          | International Paper Co., Put Option,<br>Strike Price 37.50, Aug. 2024                  | Morgan Stanley | USD                 | (7)                                            | 1,132,688         | (280)                  | 59                                 |
| Purchase                      | Ironwood Pharmaceuticals, Inc., Call<br>Option, Strike Price 7.50, Aug. 2024           | Morgan Stanley | USD                 | 10                                             | 48,900            | 300                    | (241)                              |
| Purchase                      | Liberty Media Corp., Put Option,<br>Strike Price 22.00, Aug. 2024                      | Morgan Stanley | USD                 | 105                                            | 5,118,960         | 12,390                 | (3)                                |
| Purchase                      | Lincoln National Corp., Put Option,<br>Strike Price 17.50, Jan. 2025                   | J.P. Morgan    | USD                 | 277                                            | 15,075,725        | 16,620                 | (11,323)                           |
| Purchase                      | Lyft, Inc., Call Option, Strike Price<br>16.00, Jul. 2024                              | Morgan Stanley | USD                 | 20                                             | 451,200           | 260                    | (311)                              |



**Note 11 - Open positions on option contracts (continued)**

**Franklin K2 Alternative Strategies Fund (continued)**

| Purchase/<br>Sale<br>position | Description                                                                           | Counterparty      | Trading<br>currency | Number of<br>contracts<br>purchased/<br>(sold) | Commitment<br>USD | Market<br>value<br>USD | Unrealised<br>profit/(loss)<br>USD |
|-------------------------------|---------------------------------------------------------------------------------------|-------------------|---------------------|------------------------------------------------|-------------------|------------------------|------------------------------------|
| Purchase                      | Marriott Vacations Worldwide Corp.,<br>Call Option, Strike Price 95.00, Jul.<br>2024  | Morgan<br>Stanley | USD                 | 10                                             | 8,295,400         | 260                    | (348)                              |
| Purchase                      | Match Group, Inc., Call Option, Strike<br>Price 32.00, Jul. 2024                      | Morgan<br>Stanley | USD                 | 10                                             | 972,160           | 365                    | (187)                              |
| Purchase                      | Maxon Solar Technologies Ltd., Call<br>Option, Strike Price 1.50, Jul. 2024           | Morgan<br>Stanley | USD                 | 395                                            | 50,540            | 1,975                  | (5,900)                            |
| Purchase                      | Maxon Solar Technologies Ltd., Put<br>Option, Strike Price 1.00, Jul. 2024            | Morgan<br>Stanley | USD                 | 195                                            | 16,634            | 14,820                 | 2,325                              |
| Purchase                      | Maxon Solar Technologies Ltd., Put<br>Option, Strike Price 1.50, Jul. 2024            | Morgan<br>Stanley | USD                 | 69                                             | 8,829             | 8,970                  | 2,522                              |
| Purchase                      | Maxon Solar Technologies Ltd., Put<br>Option, Strike Price 2.00, Jul. 2024            | Morgan<br>Stanley | USD                 | 24                                             | 4,094             | 4,080                  | (45)                               |
| Purchase                      | Maxon Solar Technologies Ltd., Put<br>Option, Strike Price 2.50, Jul. 2024            | Morgan<br>Stanley | USD                 | 1,052                                          | 224,339           | 231,440                | 19,954                             |
| Purchase                      | Norwegian Cruise Line Holdings Ltd.,<br>Call Option, Strike Price 24.00, Jul.<br>2024 | Morgan<br>Stanley | USD                 | 12                                             | 541,152           | 12                     | (812)                              |
| Purchase                      | Norwegian Cruise Line Holdings Ltd.,<br>Put Option, Strike Price 3.00, Jul.<br>2024   | Morgan<br>Stanley | USD                 | 16                                             | 90,192            | 32                     | (31)                               |
| Purchase                      | Shift4 Payments, Inc., Call Option,<br>Strike Price 77.50, Jul. 2024                  | Morgan<br>Stanley | USD                 | 13                                             | 7,390,013         | 1,625                  | (469)                              |
| Purchase                      | Shift4 Payments, Inc., Call Option,<br>Strike Price 90.00, Jul. 2024                  | Morgan<br>Stanley | USD                 | 18                                             | 11,882,700        | 945                    | (5,559)                            |
| Sale                          | Shift4 Payments, Inc., Call Option,<br>Strike Price 100.00, Jul. 2024                 | Morgan<br>Stanley | USD                 | (18)                                           | 13,203,000        | (90)                   | 2,045                              |
| Purchase                      | Shift4 Payments, Inc., Put Option,<br>Strike Price 25.00, Jul. 2024                   | Morgan<br>Stanley | USD                 | 13                                             | 2,383,875         | –                      | (150)                              |
| Sale                          | Shift4 Payments, Inc., Put Option,<br>Strike Price 65.00, Jul. 2024                   | Morgan<br>Stanley | USD                 | (13)                                           | 6,198,075         | (572)                  | 861                                |
| Sale                          | Sirius XM Holdings, Inc., Put Option,<br>Strike Price 3.00, Sep. 2024                 | Morgan<br>Stanley | USD                 | (316)                                          | 268,284           | (17,696)               | 7,498                              |
| Purchase                      | Sirius XM Holdings, Inc., Put Option,<br>Strike Price 5.00, Sep. 2024                 | Morgan<br>Stanley | USD                 | 316                                            | 447,140           | 61,778                 | (5,580)                            |
| Purchase                      | Spirit Airlines, Inc., Put Option, Strike<br>Price 3.00, Sep. 2024                    | Morgan<br>Stanley | USD                 | 124                                            | 136,152           | 4,836                  | (4,157)                            |
| Purchase                      | Spirit Airlines, Inc., Put Option, Strike<br>Price 3.50, Sep. 2024                    | Morgan<br>Stanley | USD                 | 186                                            | 238,266           | 12,090                 | (1,214)                            |
| Purchase                      | United Rentals, Inc., Put Option,<br>Strike Price 510.00, Sep. 2024                   | J.P. Morgan       | USD                 | 6                                              | 197,899,380       | 3,690                  | (3,317)                            |
| Purchase                      | United Rentals, Inc., Put Option,<br>Strike Price 550.00, Sep. 2024                   | J.P. Morgan       | USD                 | 6                                              | 213,420,900       | 6,234                  | (924)                              |
| Sale                          | United States Steel Corp., Call<br>Option, Strike Price 52.50, Jan. 2025              | Morgan<br>Stanley | USD                 | (10)                                           | 1,984,500         | (570)                  | 1,505                              |
| Purchase                      | United States Steel Corp., Call<br>Option, Strike Price 57.50, Jan. 2025              | Morgan<br>Stanley | USD                 | 10                                             | 2,173,500         | 85                     | (80)                               |
| Sale                          | United States Steel Corp., Put Option,<br>Strike Price 25.00, Jul. 2024               | Morgan<br>Stanley | USD                 | (47)                                           | 4,441,500         | (235)                  | 352                                |
| Sale                          | Vertiv Holdings Co., Call Option,<br>Strike Price 50.00, Jul. 2024                    | Morgan<br>Stanley | USD                 | (114)                                          | 49,344,900        | (419,520)              | (365,510)                          |
| Sale                          | Vertiv Holdings Co., Call Option,<br>Strike Price 85.00, Jul. 2024                    | Morgan<br>Stanley | USD                 | (86)                                           | 63,282,670        | (46,440)               | 41,301                             |
|                               |                                                                                       |                   |                     |                                                |                   | <u>(33,670)</u>        | <u>(388,317)</u>                   |
| Index Option<br>Sale          | EURO STOXX 50 Price Index, Put<br>Option, Strike Price 4,600.00, Aug.<br>2024         | Goldman<br>Sachs  | EUR                 | (874,000)                                      | 4,580,853,170     | (6,562)                | (2,139)                            |
| Purchase                      | EURO STOXX 50 Price Index, Put<br>Option, Strike Price 4,800.00, Aug.<br>2024         | Goldman<br>Sachs  | EUR                 | 912,000                                        | 4,780,020,699     | 14,337                 | 5,021                              |

## Note 11 - Open positions on option contracts (continued)

### Franklin K2 Alternative Strategies Fund (continued)

| Purchase/<br>Sale<br>position | Description                                                           | Counterparty | Trading<br>currency | Number of<br>contracts<br>purchased/<br>(sold) | Commitment<br>USD | Market<br>value<br>USD | Unrealised<br>profit/(loss)<br>USD |
|-------------------------------|-----------------------------------------------------------------------|--------------|---------------------|------------------------------------------------|-------------------|------------------------|------------------------------------|
| Sale                          | S&P 500 Emini Index, Call Option,<br>Strike Price 5,560.00, Jul. 2024 | J.P. Morgan  | USD                 | (85)                                           | 23,207,040        | (138,125)              | 116,754                            |
|                               |                                                                       |              |                     |                                                |                   | (130,350)              | 119,636                            |
|                               |                                                                       |              |                     |                                                |                   | <b>(164,020)</b>       | <b>(268,681)</b>                   |

### Templeton Global Bond Fund

| Purchase/<br>Sale<br>position | Description                                                                | Counterparty      | Trading<br>currency | Number of<br>contracts<br>purchased/<br>(sold) | Commitment<br>USD | Market<br>value<br>USD | Unrealised<br>profit/(loss)<br>USD |
|-------------------------------|----------------------------------------------------------------------------|-------------------|---------------------|------------------------------------------------|-------------------|------------------------|------------------------------------|
| Currency Option               |                                                                            |                   |                     |                                                |                   |                        |                                    |
| Purchase                      | Foreign Exchange JPY/USD, Put<br>Option, Strike Price 147.65, Sep.<br>2024 | Morgan<br>Stanley | USD                 | 128,461,000                                    | 117,907,927       | 245,876                | (454,879)                          |
| Sale                          | Foreign Exchange JPY/USD, Put<br>Option, Strike Price 149.90, Aug. 2024    | Morgan<br>Stanley | USD                 | (256,924,000)                                  | 239,411,254       | (465,063)              | 1,330,836                          |
| Sale                          | Foreign Exchange JPY/USD, Put<br>Option, Strike Price 150.10, Sep.<br>2024 | Morgan<br>Stanley | USD                 | (513,845,000)                                  | 479,458,564       | (1,576,323)            | 2,783,652                          |
| Purchase                      | Foreign Exchange JPY/USD, Put<br>Option, Strike Price 152.90, Sep.<br>2024 | Morgan<br>Stanley | USD                 | 513,845,000                                    | 488,402,495       | 2,738,841              | (4,945,711)                        |
| Purchase                      | Foreign Exchange JPY/USD, Put<br>Option, Strike Price 152.95, Aug. 2024    | Morgan<br>Stanley | USD                 | 385,386,000                                    | 366,423,795       | 1,382,558              | (3,641,334)                        |
| Sale                          | Foreign Exchange USD/JPY, Call<br>Option, Strike Price 156.05, Jul. 2024   | Morgan<br>Stanley | USD                 | (128,461,000)                                  | 20,046,339,050    | (3,728,185)            | (2,685,724)                        |
| Purchase                      | Foreign Exchange USD/JPY, Call<br>Option, Strike Price 157.25, Jul. 2024   | Morgan<br>Stanley | USD                 | 192,692,000                                    | 30,300,817,000    | 4,393,221              | 3,345,940                          |
| Sale                          | Foreign Exchange USD/JPY, Call<br>Option, Strike Price 160.00, Aug. 2024   | Morgan<br>Stanley | USD                 | (256,924,000)                                  | 41,107,840,000    | (3,511,748)            | (2,148,766)                        |
| Purchase                      | Foreign Exchange USD/JPY, Call<br>Option, Strike Price 164.00, Aug. 2024   | Morgan<br>Stanley | USD                 | 385,386,000                                    | 63,203,304,000    | 2,083,958              | 1,349,798                          |
|                               |                                                                            |                   |                     |                                                |                   | 1,563,135              | (5,066,188)                        |
|                               |                                                                            |                   |                     |                                                |                   | <b>1,563,135</b>       | <b>(5,066,188)</b>                 |

### Templeton Global Total Return Fund

| Purchase/<br>Sale<br>position | Description                                                                | Counterparty      | Trading<br>currency | Number of<br>contracts<br>purchased/<br>(sold) | Commitment<br>USD | Market<br>value<br>USD | Unrealised<br>profit/(loss)<br>USD |
|-------------------------------|----------------------------------------------------------------------------|-------------------|---------------------|------------------------------------------------|-------------------|------------------------|------------------------------------|
| Currency Option               |                                                                            |                   |                     |                                                |                   |                        |                                    |
| Purchase                      | Foreign Exchange JPY/USD, Put<br>Option, Strike Price 147.65, Sep.<br>2024 | Morgan<br>Stanley | USD                 | 74,222,000                                     | 68,124,661        | 142,062                | (262,819)                          |
| Sale                          | Foreign Exchange JPY/USD, Put<br>Option, Strike Price 149.90, Aug. 2024    | Morgan<br>Stanley | USD                 | (148,445,000)                                  | 138,326,523       | (268,703)              | 768,928                            |
| Sale                          | Foreign Exchange JPY/USD, Put<br>Option, Strike Price 150.10, Sep.<br>2024 | Morgan<br>Stanley | USD                 | (296,889,000)                                  | 277,021,229       | (910,767)              | 1,608,336                          |
| Purchase                      | Foreign Exchange JPY/USD, Put<br>Option, Strike Price 152.90, Sep.<br>2024 | Morgan<br>Stanley | USD                 | 296,889,000                                    | 282,188,847       | 1,582,446              | (2,857,529)                        |
| Purchase                      | Foreign Exchange JPY/USD, Put<br>Option, Strike Price 152.95, Aug. 2024    | Morgan<br>Stanley | USD                 | 222,667,000                                    | 211,711,082       | 798,809                | (2,103,878)                        |
| Sale                          | Foreign Exchange USD/JPY, Call<br>Option, Strike Price 156.05, Jul. 2024   | Morgan<br>Stanley | USD                 | (74,222,000)                                   | 11,582,343,100    | (2,154,065)            | (1,551,754)                        |
| Purchase                      | Foreign Exchange USD/JPY, Call<br>Option, Strike Price 157.25, Jul. 2024   | Morgan<br>Stanley | USD                 | 111,334,000                                    | 17,507,271,500    | 2,538,325              | 1,933,225                          |

## Note 11 - Open positions on option contracts (continued)

### Templeton Global Total Return Fund (continued)

| Purchase/<br>Sale<br>position | Description                                                              | Counterparty   | Trading<br>currency | Number of<br>contracts<br>purchased/<br>(sold) | Commitment<br>USD | Market<br>value<br>USD | Unrealised<br>profit/(loss)<br>USD |
|-------------------------------|--------------------------------------------------------------------------|----------------|---------------------|------------------------------------------------|-------------------|------------------------|------------------------------------|
| Sale                          | Foreign Exchange USD/JPY, Call<br>Option, Strike Price 160.00, Aug. 2024 | Morgan Stanley | USD                 | (148,445,000)                                  | 23,751,200,000    | (2,029,010)            | (1,241,510)                        |
| Purchase                      | Foreign Exchange USD/JPY, Call<br>Option, Strike Price 164.00, Aug. 2024 | Morgan Stanley | USD                 | 222,667,000                                    | 36,517,388,000    | 1,204,062              | 779,882                            |
|                               |                                                                          |                |                     |                                                |                   | 903,159                | (2,927,119)                        |
|                               |                                                                          |                |                     |                                                |                   | <b>903,159</b>         | <b>(2,927,119)</b>                 |

## Note 12 - Mortgage dollar rolls

As at June 30, 2024, the Company had entered into the following outstanding mortgage dollar rolls:

### Franklin Strategic Income Fund

| Nominal       | Description          | Country<br>code | Trading<br>currency | Market<br>value<br>USD | Unrealised<br>profit/(loss)<br>USD |
|---------------|----------------------|-----------------|---------------------|------------------------|------------------------------------|
| Long position |                      |                 |                     |                        |                                    |
| 14,060,000    | FNMA 2% 07/25/2054   | USA             | USD                 | 10,998,655             | 14,829                             |
| 18,280,000    | FNMA 5.5% 07/25/2054 | USA             | USD                 | 18,030,792             | 37,845                             |
| 2,930,000     | FNMA 6% 07/25/2054   | USA             | USD                 | 2,938,584              | 4,807                              |
|               |                      |                 |                     | <b>31,968,031</b>      | <b>57,481</b>                      |

## 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, 2024, the market value of the securities on loan and the corresponding collateral received were as follows:

| Fund                                    | Currency | Lending<br>Agent | Counterparty   | Market value of<br>securities on<br>loan in Fund<br>currency | Market value of<br>sovereign bonds<br>received as<br>collateral in<br>Fund currency |
|-----------------------------------------|----------|------------------|----------------|--------------------------------------------------------------|-------------------------------------------------------------------------------------|
| Franklin Diversified Balanced Fund      | EUR      | J.P. Morgan      | Citigroup      | 227,975                                                      | 241,126                                                                             |
| Franklin Diversified Balanced Fund      | EUR      | J.P. Morgan      | HSBC           | 170,857                                                      | 214,669                                                                             |
| Franklin Diversified Conservative Fund  | EUR      | J.P. Morgan      | Citigroup      | 22,146                                                       | 23,424                                                                              |
| Franklin Diversified Conservative Fund  | EUR      | J.P. Morgan      | HSBC           | 39,573                                                       | 49,462                                                                              |
| Franklin Diversified Dynamic Fund       | EUR      | J.P. Morgan      | Citigroup      | 290,505                                                      | 307,263                                                                             |
| Franklin Diversified Dynamic Fund       | EUR      | J.P. Morgan      | HSBC           | 439,444                                                      | 549,625                                                                             |
| Franklin Euro High Yield Fund           | EUR      | J.P. Morgan      | UBS            | 6,774                                                        | 13,910                                                                              |
| Franklin Global Multi-Asset Income Fund | EUR      | J.P. Morgan      | HSBC           | 295,112                                                      | 371,407                                                                             |
| Franklin Global Multi-Asset Income Fund | EUR      | J.P. Morgan      | UBS            | 184,452                                                      | 400,085                                                                             |
| Franklin Global Real Estate Fund        | USD      | J.P. Morgan      | Citigroup      | 832,820                                                      | 872,708                                                                             |
| Franklin Gold and Precious Metals Fund  | USD      | J.P. Morgan      | Citigroup      | 606,625                                                      | 629,536                                                                             |
| Franklin Gold and Precious Metals Fund  | USD      | J.P. Morgan      | J.P. Morgan    | 8,491,584                                                    | 8,930,871                                                                           |
| Franklin Gold and Precious Metals Fund  | USD      | J.P. Morgan      | Merrill Lynch  | 3,174,269                                                    | 3,374,234                                                                           |
| Franklin Gold and Precious Metals Fund  | USD      | J.P. Morgan      | Morgan Stanley | 925,252                                                      | 985,941                                                                             |
| Franklin Gold and Precious Metals Fund  | USD      | J.P. Morgan      | Scotiabank     | 2,801,910                                                    | 2,767,313                                                                           |
| Franklin Gold and Precious Metals Fund  | USD      | J.P. Morgan      | UBS            | 188,928                                                      | 375,531                                                                             |
| Franklin Japan Fund                     | JPY      | J.P. Morgan      | Citigroup      | 342,525,135                                                  | 362,291,095                                                                         |
| Franklin Natural Resources Fund         | USD      | Goldman Sachs    | Goldman Sachs  | 3,810,927                                                    | 4,008,944                                                                           |
| Franklin Technology Fund                | USD      | Goldman Sachs    | Barclays       | 7,358,270                                                    | 7,709,951                                                                           |
| Templeton Asian Growth Fund             | USD      | J.P. Morgan      | Morgan Stanley | 2,518,502                                                    | 2,686,133                                                                           |
| Templeton Asian Smaller Companies Fund  | USD      | J.P. Morgan      | Citigroup      | 420,624                                                      | 444,891                                                                             |
| Templeton Asian Smaller Companies Fund  | USD      | J.P. Morgan      | J.P. Morgan    | 35,426                                                       | 37,944                                                                              |
| Templeton Asian Smaller Companies Fund  | USD      | J.P. Morgan      | Merrill Lynch  | 1,493,054                                                    | 1,580,162                                                                           |
| Templeton Asian Smaller Companies Fund  | USD      | J.P. Morgan      | Morgan Stanley | 547,462                                                      | 582,856                                                                             |
| Templeton Asian Smaller Companies Fund  | USD      | J.P. Morgan      | UBS            | 144,832                                                      | 313,446                                                                             |
| Templeton BRIC Fund                     | USD      | J.P. Morgan      | Citigroup      | 142,130                                                      | 150,427                                                                             |

**Note 13 - Securities lending (continued)**

| <b>Fund</b>                                       | <b>Currency</b> | <b>Lending Agent</b> | <b>Counterparty</b> | <b>Market value of securities on loan in Fund currency</b> | <b>Market value of sovereign bonds received as collateral in Fund currency</b> |
|---------------------------------------------------|-----------------|----------------------|---------------------|------------------------------------------------------------|--------------------------------------------------------------------------------|
| Templeton China Fund                              | USD             | J.P. Morgan          | Citigroup           | 343,031                                                    | 362,589                                                                        |
| Templeton China Fund                              | USD             | J.P. Morgan          | J.P. Morgan         | 138,929                                                    | 145,827                                                                        |
| Templeton China Fund                              | USD             | J.P. Morgan          | Morgan Stanley      | 423,488                                                    | 453,675                                                                        |
| Templeton China Fund                              | USD             | J.P. Morgan          | UBS                 | 404,586                                                    | 602,914                                                                        |
| Templeton Eastern Europe Fund                     | EUR             | J.P. Morgan          | Morgan Stanley      | 638,933                                                    | 678,381                                                                        |
| Templeton Emerging Markets Dynamic Income Fund    | USD             | J.P. Morgan          | Citigroup           | 67,250                                                     | 71,483                                                                         |
| Templeton Emerging Markets Dynamic Income Fund    | USD             | J.P. Morgan          | J.P. Morgan         | 61,040                                                     | 64,809                                                                         |
| Templeton Emerging Markets Fund                   | USD             | J.P. Morgan          | Citigroup           | 524,778                                                    | 555,721                                                                        |
| Templeton Emerging Markets Fund                   | USD             | J.P. Morgan          | J.P. Morgan         | 489,304                                                    | 519,515                                                                        |
| Templeton Emerging Markets Smaller Companies Fund | USD             | J.P. Morgan          | Citigroup           | 47,127                                                     | 50,195                                                                         |
| Templeton Emerging Markets Smaller Companies Fund | USD             | J.P. Morgan          | J.P. Morgan         | 106,159                                                    | 112,293                                                                        |
| Templeton Emerging Markets Smaller Companies Fund | USD             | J.P. Morgan          | Merrill Lynch       | 572,776                                                    | 606,196                                                                        |
| Templeton Emerging Markets Smaller Companies Fund | USD             | J.P. Morgan          | Morgan Stanley      | 47,526                                                     | 50,798                                                                         |
| Templeton European Opportunities Fund             | EUR             | J.P. Morgan          | HSBC                | 57,687                                                     | 74,024                                                                         |
| Templeton European Opportunities Fund             | EUR             | J.P. Morgan          | J.P. Morgan         | 50,729                                                     | 54,686                                                                         |
| Templeton European Opportunities Fund             | EUR             | J.P. Morgan          | Morgan Stanley      | 1,328,803                                                  | 1,441,743                                                                      |
| Templeton European Small-Mid Cap Fund             | EUR             | J.P. Morgan          | HSBC                | 99,612                                                     | 127,822                                                                        |
| Templeton European Small-Mid Cap Fund             | EUR             | J.P. Morgan          | Morgan Stanley      | 624,378                                                    | 670,868                                                                        |
| Templeton European Small-Mid Cap Fund             | EUR             | J.P. Morgan          | UBS                 | 364,663                                                    | 776,469                                                                        |
| Templeton Frontier Markets Fund                   | USD             | J.P. Morgan          | HSBC                | 186,044                                                    | 238,543                                                                        |
| Templeton Global Balanced Fund                    | USD             | J.P. Morgan          | UBS                 | 2,314,200                                                  | 2,953,067                                                                      |
| Templeton Global Income Fund                      | USD             | J.P. Morgan          | UBS                 | 874,350                                                    | 933,780                                                                        |
| Templeton Global Smaller Companies Fund           | USD             | J.P. Morgan          | Citigroup           | 666,323                                                    | 707,599                                                                        |
| Templeton Global Smaller Companies Fund           | USD             | J.P. Morgan          | HSBC                | 229,340                                                    | 288,833                                                                        |
| Templeton Global Smaller Companies Fund           | USD             | J.P. Morgan          | Merrill Lynch       | 1,541,729                                                  | 1,689,283                                                                      |
| Templeton Global Smaller Companies Fund           | USD             | J.P. Morgan          | Morgan Stanley      | 305,395                                                    | 324,719                                                                        |

During the year, the securities lending programmes generated the following revenues and expenses:

|                                                   | <b>Fund currency</b> | <b>Lending Agent</b> | <b>Gross earnings in Fund currency</b> | <b>Direct and indirect operational costs and fees in Fund currency</b> | <b>Net earnings in Fund currency</b> |
|---------------------------------------------------|----------------------|----------------------|----------------------------------------|------------------------------------------------------------------------|--------------------------------------|
| Franklin Biotechnology Discovery Fund             | USD                  | Goldman Sachs        | 30,191                                 | –                                                                      | 30,191                               |
| Franklin Diversified Balanced Fund                | EUR                  | J.P. Morgan          | 9,533                                  | 781                                                                    | 8,752                                |
| Franklin Diversified Conservative Fund            | EUR                  | J.P. Morgan          | 1,059                                  | 89                                                                     | 970                                  |
| Franklin Diversified Dynamic Fund                 | EUR                  | J.P. Morgan          | 11,086                                 | 909                                                                    | 10,177                               |
| Franklin Euro High Yield Fund                     | EUR                  | J.P. Morgan          | 146                                    | 12                                                                     | 134                                  |
| Franklin Convertible Securities Fund              | USD                  | J.P. Morgan          | 354                                    | 41                                                                     | 313                                  |
| Franklin Global Growth Fund                       | USD                  | J.P. Morgan          | 7,945                                  | 645                                                                    | 7,300                                |
| Franklin Global Multi-Asset Income Fund           | EUR                  | J.P. Morgan          | 9,897                                  | 840                                                                    | 9,057                                |
| Franklin Global Real Estate Fund                  | USD                  | J.P. Morgan          | 8,855                                  | 708                                                                    | 8,147                                |
| Franklin Gold and Precious Metals Fund            | USD                  | J.P. Morgan          | 560,037                                | 45,907                                                                 | 514,130                              |
| Franklin Income Fund                              | USD                  | J.P. Morgan          | 54,375                                 | 5,560                                                                  | 48,815                               |
| Franklin Japan Fund                               | JPY                  | J.P. Morgan          | 1,211,409                              | 96,904                                                                 | 1,114,505                            |
| Franklin Mutual European Fund                     | EUR                  | J.P. Morgan          | 162,554                                | 13,005                                                                 | 149,549                              |
| Franklin Mutual Global Discovery Fund             | USD                  | J.P. Morgan          | 104,269                                | 9,360                                                                  | 94,909                               |
| Franklin Mutual U.S. Value Fund                   | USD                  | J.P. Morgan          | 50,670                                 | 7,120                                                                  | 43,550                               |
| Franklin Natural Resources Fund                   | USD                  | Goldman Sachs        | 20,565                                 | –                                                                      | 20,565                               |
| Franklin Technology Fund                          | USD                  | Goldman Sachs        | 296,717                                | –                                                                      | 296,717                              |
| Franklin U.S. Opportunities Fund                  | USD                  | Goldman Sachs        | 339,012                                | –                                                                      | 339,012                              |
| Templeton Asian Growth Fund                       | USD                  | J.P. Morgan          | 59,235                                 | 4,739                                                                  | 54,496                               |
| Templeton Asian Smaller Companies Fund            | USD                  | J.P. Morgan          | 26,239                                 | 2,102                                                                  | 24,137                               |
| Templeton BRIC Fund                               | USD                  | J.P. Morgan          | 25,583                                 | 2,047                                                                  | 23,536                               |
| Templeton China Fund                              | USD                  | J.P. Morgan          | 28,875                                 | 2,477                                                                  | 26,398                               |
| Templeton Eastern Europe Fund                     | EUR                  | J.P. Morgan          | 1,740                                  | 139                                                                    | 1,601                                |
| Templeton Emerging Markets Dynamic Income Fund    | USD                  | J.P. Morgan          | 1,045                                  | 84                                                                     | 961                                  |
| Templeton Emerging Markets Fund                   | USD                  | J.P. Morgan          | 16,300                                 | 1,304                                                                  | 14,996                               |
| Templeton Emerging Markets Smaller Companies Fund | USD                  | J.P. Morgan          | 12,154                                 | 973                                                                    | 11,181                               |

### Note 13 - Securities lending (continued)

| Fund                                             | Fund<br>currency | Lending<br>Agent | Gross<br>earnings<br>in Fund<br>currency | Direct and<br>indirect<br>operational<br>costs and<br>fees in Fund<br>currency | Net earnings<br>in Fund<br>currency |
|--------------------------------------------------|------------------|------------------|------------------------------------------|--------------------------------------------------------------------------------|-------------------------------------|
| Templeton Euroland Fund                          | EUR              | J.P. Morgan      | 7,720                                    | 618                                                                            | 7,102                               |
| Templeton European Opportunities Fund            | EUR              | J.P. Morgan      | 59,536                                   | 4,763                                                                          | 54,773                              |
| Templeton European Small-Mid Cap Fund            | EUR              | J.P. Morgan      | 45,139                                   | 3,611                                                                          | 41,528                              |
| Templeton European Sustainability Improvers Fund | EUR              | J.P. Morgan      | 2,629                                    | 210                                                                            | 2,419                               |
| Templeton Frontier Markets Fund                  | USD              | J.P. Morgan      | 10,378                                   | 1,111                                                                          | 9,267                               |
| Templeton Global Balanced Fund                   | USD              | J.P. Morgan      | 13,199                                   | 1,247                                                                          | 11,952                              |
| Templeton Global Fund                            | USD              | J.P. Morgan      | 34,883                                   | 2,872                                                                          | 32,011                              |
| Templeton Global High Yield Fund                 | USD              | J.P. Morgan      | 312                                      | 25                                                                             | 287                                 |
| Templeton Global Income Fund                     | USD              | J.P. Morgan      | 6,301                                    | 562                                                                            | 5,739                               |
| Templeton Global Smaller Companies Fund          | USD              | J.P. Morgan      | 11,467                                   | 937                                                                            | 10,530                              |
| Templeton Growth (Euro) Fund                     | EUR              | J.P. Morgan      | 584,069                                  | 50,450                                                                         | 533,619                             |

### 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 year. 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 year end.

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<br>P1/P2* | Other Classes<br>except Class X<br>and Class Y |
|-----------------------------------------------------------------------|------------|---------|------------|---------|-------------|------------|-------------|-----------------|------------------------------------------------|
| Franklin Biotechnology<br>Discovery Fund                              |            | 0.70%   |            |         |             |            | 0.70%       |                 | 1.00%                                          |
| Franklin Disruptive Commerce<br>Fund                                  |            | 0.70%   |            |         |             |            | 0.70%       |                 | 1.00%                                          |
| Franklin Diversified Balanced<br>Fund                                 |            | 0.55%   |            |         |             |            | 0.55%       |                 | 0.85%                                          |
| Franklin Diversified Conservative<br>Fund                             |            | 0.50%   |            |         |             |            | 0.50%       |                 | 0.80%                                          |
| Franklin Diversified Dynamic<br>Fund                                  |            | 0.60%   |            |         |             |            | 0.60%       |                 | 0.90%                                          |
| Franklin Emerging Market<br>Corporate Debt Fund                       |            | 0.60%   |            |         |             |            | 0.60%       |                 | 0.90%                                          |
| Franklin Emerging Market<br>Sovereign Debt Hard Currency<br>Fund*     |            | 0.40%   |            |         |             |            | up to 0.40% |                 |                                                |
| Franklin Emerging Markets Debt<br>Opportunities Hard Currency<br>Fund |            | 0.60%   |            |         |             |            | 0.60%       |                 |                                                |
| Franklin Euro Government Bond<br>Fund                                 |            | 0.30%   |            |         |             |            |             |                 | 0.35%                                          |
| Franklin Euro High Yield Fund                                         |            | 0.60%   |            |         |             |            | 0.60%       |                 | 0.80%                                          |
| Franklin Euro Short Duration<br>Bond Fund                             |            | 0.25%   |            |         | up to 0.15% |            | 0.25%       | up to 0.15%     | 0.30%                                          |
| Franklin European Corporate<br>Bond Fund                              |            | 0.40%   |            |         |             |            | 0.40%       |                 | 0.45%                                          |
| Franklin European Social<br>Leaders Bond Fund                         |            | 0.30%   |            |         |             |            | 0.30%       |                 | 0.35%                                          |
| Franklin European Total Return<br>Fund                                |            | 0.35%   |            |         | up to 0.10% |            | 0.35%       |                 | 0.40%                                          |
| Franklin Flexible Alpha Bond<br>Fund                                  |            | 0.35%   |            |         |             |            | 0.35%       |                 | 0.75%                                          |
| Franklin Genomic<br>Advancements Fund                                 |            | 0.70%   |            |         |             |            | 0.70%       |                 | 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 P1/P2* | Other Classes except Class X and Class Y |
|------------------------------------------------------|------------|---------|------------|-------------|-------------|------------|---------|--------------|------------------------------------------|
| 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%                                    |
| 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 0.30% |             |            |         |              |                                          |
| Franklin Global Growth Fund                          |            | 0.70%   |            |             |             |            | 0.70%   |              | 1.00%                                    |
| Franklin Global Income Fund                          |            | 0.60%   |            |             |             |            | 0.60%   |              | 0.85%                                    |
| 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 0.63% |             |            | 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 1.60% | up to 1.15% |            | 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 0.65% |             |            | 1.00%   | up to 0.65%  | 1.15%                                    |
| Franklin Strategic Income Fund                       |            | 0.55%   |            |             |             |            | 0.55%   |              | 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 0.15% |             |            | 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%                                    |
| Martin Currie UK Equity Income Fund*                 |            | 0.45%   |            |             |             |            | 0.45%   | up to 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 0.75% |             |            | 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 0.63% |             |            | 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 P1/P2* | 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 0.60% |         |            | 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 European Sustainability Improvers 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 0.39% |         |            | 0.55%   |              | 0.75%                                    |
| Templeton Global Climate Change Fund                |            | 0.70%   |            | up to 0.50% |         |            | 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 0.53% |         |            | 0.60%   |              | 0.85%                                    |
| Templeton Global Smaller Companies Fund             |            | 0.70%   |            |             |         |            |         |              | 1.00%                                    |
| Templeton Global Total Return Fund                  |            | 0.55%   |            | up to 0.39% |         |            | 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 apply in respect of the PF(Performance fee) shares during the year ended June 30, 2024.

| <b>Fund and Share Classes</b>           | <b>Sub-fund currency</b> | <b>Performance fees</b> | <b>Performance fees (amounts in sub-fund currency)</b> | <b>Percentage of average net assets</b> | <b>Target benchmark</b> |
|-----------------------------------------|--------------------------|-------------------------|--------------------------------------------------------|-----------------------------------------|-------------------------|
| 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%                     | 63                                                     | 0.00%                                   | Euro Short-Term Rate    |
| S PF (acc) EUR-H1 (hedged)              | USD                      | 15%                     | 25,409                                                 | 0.00%                                   | 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, 2024.

During the year ended June 30, 2024, 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 P1 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 1.00%, 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 1.00% 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 4.00% if such investor sells shares within 4 years of purchase. In addition, a maintenance charge of up to 0.75% per annum of the applicable average net asset value and a servicing charge of 1.06% per annum of the applicable average net asset value are applied. These charges are accrued daily and are deducted and paid monthly to the Principal Distributor and/or other parties. Starting from 2011, shares will be automatically converted into Class A shares of the same Fund 7 years after their purchase as more fully disclosed in the prospectus.

Class C shares: are not subject to an entry charge but are subject to a contingent deferred sales charge of 1.00% if an investor redeems shares within one year of purchase. In addition, a maintenance charge of 1.08% per annum of the applicable average net asset value is deducted. These charges are accrued daily and are deducted and paid monthly to the Principal Distributor and/or other party.

Class F shares: are not subject to an entry charge but are subject to a contingent deferred sales charge of up to 3.00% if an investor redeems shares within three years of purchase. In addition, a maintenance charge of up to 0.50% per annum of the applicable average net asset value and a servicing charge of 1.00% per annum of the applicable average net asset value are applied. These charges are accrued daily and are deducted and paid monthly to the Principal Distributor and/or other parties. Class F shares will be automatically converted into Class A shares of the same Fund free of charge on the monthly scheduled conversion date fixed by the Management Company upon or following the expiry of 36 months after the date of their purchase.

Class G shares: are not subject to an entry charge but are subject to a contingent deferred sales charge of up to 3.00% if an investor redeems shares within three years of purchase. In addition, a maintenance charge of 0.10% per annum of the applicable average net asset value and a servicing charge of 1.00% per annum of the applicable average net asset value are

## Note 19 - Share classes (continued)

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 P1 / P2 shares: are not subject to an entry charge, contingent deferred sales charge nor any maintenance or servicing charge. Class P1 / P2 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.

\*Please refer Note 30 for more information.

### Note 20 - Directors Fees

For their role and services to the Board, the Independent Directors of the Board are remunerated an aggregate amount of EUR 350,000 per annum and an additional aggregate amount of EUR 30,000 per annum for membership and activities of the Board Committees. The rest of the Board members waive any right to remuneration.

### Note 21 - 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 22 - Other Charges

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

### Note 23 - 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 24 - 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, 2024, the Company incurred the following transaction costs:

| Fund Name                                                       | Currency | Amount#   |
|-----------------------------------------------------------------|----------|-----------|
| Franklin Biotechnology Discovery Fund                           | USD      | 1,729,709 |
| Franklin Disruptive Commerce Fund                               | USD      | 1,144     |
| Franklin Diversified Balanced Fund                              | EUR      | 82,565    |
| Franklin Diversified Conservative Fund                          | EUR      | 28,030    |
| Franklin Diversified Dynamic Fund                               | EUR      | 82,713    |
| 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                              | USD      | 722       |
| Franklin Euro High Yield Fund                                   | EUR      | 6         |
| Franklin Euro Short Duration Bond Fund                          | EUR      | 3,628     |
| Franklin European Corporate Bond Fund                           | EUR      | 76        |
| Franklin European Social Leaders Bond Fund                      | EUR      | 24        |

**Note 24 - Transaction costs (continued)**

| <b>Fund Name</b>                                     | <b>Currency</b> | <b>Amount#</b> |
|------------------------------------------------------|-----------------|----------------|
| Franklin European Total Return Fund                  | EUR             | 15,182         |
| Franklin Flexible Alpha Bond Fund                    | USD             | 1,572          |
| Franklin Genomic Advancements Fund                   | USD             | 1,050          |
| Franklin Global Aggregate Bond Fund*                 | USD             | 44             |
| Franklin Global Convertible Securities Fund          | USD             | 49,482         |
| Franklin Global Corporate Investment Grade Bond Fund | USD             | —              |
| Franklin Global Fundamental Strategies Fund          | USD             | 312,361        |
| Franklin Global Green Bond Fund                      | USD             | 24             |
| Franklin Global Growth Fund                          | USD             | 66,145         |
| Franklin Global Income Fund                          | USD             | 62,060         |
| Franklin Global Multi-Asset Income Fund              | EUR             | 57,726         |
| Franklin Global Real Estate Fund                     | USD             | 93,391         |
| Franklin Gold and Precious Metals Fund               | USD             | 241,299        |
| Franklin Gulf Wealth Bond Fund                       | USD             | —              |
| Franklin High Yield Fund                             | USD             | 2,044          |
| Franklin Income Fund                                 | USD             | 1,237,615      |
| Franklin India Fund                                  | USD             | 5,181,231      |
| Franklin Innovation Fund                             | USD             | 46,148         |
| Franklin Intelligent Machines Fund                   | USD             | 4,012          |
| Franklin Japan Fund                                  | JPY             | 5,614,513      |
| Franklin K2 Alternative Strategies Fund              | USD             | 799,768        |
| Franklin MENA Fund                                   | USD             | 139,676        |
| Franklin Mutual European Fund                        | EUR             | 648,000        |
| Franklin Mutual Global Discovery Fund                | USD             | 658,891        |
| Franklin Mutual U.S. Value Fund                      | USD             | 58,113         |
| Franklin Natural Resources Fund                      | USD             | 117,600        |
| Franklin NextStep Balanced Growth Fund               | USD             | 4,835          |
| Franklin NextStep Conservative Fund                  | USD             | 9,514          |
| Franklin NextStep Dynamic Growth Fund*               | USD             | 587            |
| Franklin NextStep Growth Fund                        | USD             | 4,403          |
| Franklin NextStep Moderate Fund                      | USD             | 16,759         |
| Franklin NextStep Stable Growth Fund*                | USD             | 938            |
| Franklin Sealand China A-Shares Fund                 | USD             | 82,347         |
| Franklin Strategic Income Fund                       | USD             | 4,657          |
| Franklin Technology Fund                             | USD             | 1,568,870      |
| Franklin U.S. Dollar Short-Term Money Market Fund    | USD             | —              |
| Franklin U.S. Government Fund                        | USD             | 5,313          |
| Franklin U.S. Low Duration Fund                      | USD             | 7,404          |
| Franklin U.S. Opportunities Fund                     | USD             | 898,661        |
| Martin Currie UK Equity Income Fund*                 | GBP             | 47,865         |
| Templeton All China Equity Fund                      | USD             | 1,635          |
| Templeton Asia Equity Total Return Fund              | USD             | 22,832         |
| Templeton Asian Bond Fund                            | USD             | —              |
| Templeton Asian Growth Fund                          | USD             | 4,612,407      |
| Templeton Asian Smaller Companies Fund               | USD             | 1,003,387      |
| Templeton BRIC Fund                                  | USD             | 299,710        |
| Templeton China A-Shares Fund                        | USD             | 9,356          |
| Templeton China Fund                                 | USD             | 465,724        |
| Templeton Eastern Europe Fund                        | EUR             | 92,438         |
| Templeton Emerging Markets Bond Fund                 | USD             | —              |
| Templeton Emerging Markets Dynamic Income Fund       | USD             | 49,944         |
| Templeton Emerging Markets Fund                      | USD             | 647,008        |
| Templeton Emerging Markets Local Currency Bond Fund  | USD             | 3              |
| Templeton Emerging Markets Smaller Companies Fund    | USD             | 567,606        |
| Templeton Emerging Markets Sustainability Fund       | USD             | 48,000         |
| Templeton Euroland Fund                              | EUR             | 69,398         |
| Templeton European Opportunities Fund                | EUR             | 141,444        |
| Templeton European Small-Mid Cap Fund                | EUR             | 88,002         |
| Templeton European Sustainability Improvers Fund*    | EUR             | 41,223         |
| Templeton Frontier Markets Fund                      | USD             | 192,258        |
| Templeton Global Balanced Fund                       | USD             | 371,472        |
| Templeton Global Bond (Euro) Fund                    | EUR             | —              |
| Templeton Global Bond Fund                           | USD             | 211            |
| Templeton Global Climate Change Fund                 | EUR             | 531,977        |
| Templeton Global Equity Income Fund                  | USD             | 21,906         |
| Templeton Global Fund                                | USD             | 578,767        |
| Templeton Global High Yield Fund                     | USD             | 162            |

## Note 24 - Transaction costs (continued)

| Fund Name                                          | Currency | Amount <sup>#</sup> |
|----------------------------------------------------|----------|---------------------|
| Templeton Global Income Fund                       | USD      | 51,900              |
| Templeton Global Smaller Companies Fund            | USD      | 147,815             |
| Templeton Global Total Return Fund                 | USD      | 189                 |
| Templeton Global Total Return II Fund <sup>*</sup> | USD      | 198                 |
| Templeton Growth (Euro) Fund                       | EUR      | 6,913,586           |
| Templeton Latin America Fund                       | USD      | 219,569             |

Please refer Note 1 for fund events.

<sup>#</sup>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 25 - 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 the Management Company reserves the right not to apply equalisation.

## Note 26 - 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, 2024. The total expenses comprise the investment management fees, the administration and transfer agency fees, the custodian fees and other expenses. However, TER does not include performance fees as summarised in the "Statement of Operations and Changes in Net Assets."

For share classes launched during the year, the TER is annualised.

## Note 27 - Global Credit facility

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, 2024, the Company did not use the Global Credit Facility.

## Note 28 - Abbreviations

### Countries

|     |                      |     |                |     |             |     |                     |
|-----|----------------------|-----|----------------|-----|-------------|-----|---------------------|
| AGO | Angola               | EGY | Egypt          | KHM | Cambodia    | RUS | Russia              |
| ARE | United Arab Emirates | ESP | Spain          | KOR | South Korea | SAU | Saudi Arabia        |
| ARG | Argentina            | FIN | Finland        | KWT | Kuwait      | SEN | Senegal             |
| ARM | Armenia              | FRA | France         | LKA | Sri Lanka   | SGP | Singapore           |
| AUS | Australia            | GAB | Gabon          | LUX | Luxembourg  | SLV | El Salvador         |
| AUT | Austria              | GBR | United Kingdom | MAC | Macau       | SP  | Supranational       |
| AZE | Azerbaijan           | GEO | Georgia        | MAR | Morocco     | SRB | Serbia              |
| BEL | Belgium              | GGY | Guernsey       | MEX | Mexico      | SVK | Slovakia            |
| BEN | Benin                | GHA | Ghana          | MKD | Macedonia   | SVN | Slovenia            |
| BFA | Burkina Faso         | GRC | Greece         | MLT | Malta       | SWE | Sweden              |
| BHR | Bahrain              | GRD | Grenada        | MNE | Montenegro  | SYC | Seychelles          |
| BHS | Bahamas              | GTM | Guatemala      | MNG | Mongolia    | THA | Thailand            |
| BLR | Belarus              | HKG | Hong Kong      | MYS | Malaysia    | TTO | Trinidad and Tobago |

**Note 28 - Abbreviations (continued)****Countries (Continued)**

|     |                    |     |            |     |             |     |                          |
|-----|--------------------|-----|------------|-----|-------------|-----|--------------------------|
| BMU | Bermuda            | HND | Honduras   | NAM | Namibia     | TUN | Tunisia                  |
| BRA | Brazil             | HRV | Croatia    | NGA | Nigeria     | TUR | Turkey                   |
| CAN | Canada             | HUN | Hungary    | NLD | Netherlands | TWN | Taiwan                   |
| CHE | Switzerland        | IDN | Indonesia  | NOR | Norway      | UGA | Uganda                   |
| CHL | Chile              | IND | India      | NZL | New Zealand | UKR | Ukraine                  |
| CHN | China              | IRL | Ireland    | OMN | Oman        | URY | Uruguay                  |
| CIV | Ivory Coast        | IRQ | Iraq       | PAK | Pakistan    | USA | United States of America |
| CMR | Cameroon           | ISL | Iceland    | PAN | Panama      | UZB | Uzbekistan               |
| COL | Colombia           | ISR | Israel     | PER | Peru        | VEN | Venezuela                |
| CRI | Costa Rica         | ITA | Italy      | PHL | Philippines | VGB | Virgin Islands (British) |
| CYM | Cayman Islands     | JAM | Jamaica    | POL | Poland      | VNM | Vietnam                  |
| CZE | Czech Republic     | JEY | Jersey     | PRI | Puerto Rico | ZAF | South Africa             |
| DEU | Germany            | JOR | Jordan     | PRT | Portugal    | ZMB | Zambia                   |
| DNK | Denmark            | JPN | Japan      | PRY | Paraguay    |     |                          |
| DOM | Dominican Republic | KAZ | Kazakhstan | QAT | Qatar       |     |                          |
| ECU | Ecuador            | KEN | Kenya      | ROU | Romania     |     |                          |

**Currencies**

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

**Note 29 - Additional Information**

Following the invasion of Ukraine by Russia and sanctions that followed, the Russian assets held by the Fund as of February 25, 2022 were segregated from the liquid assets of the Templeton Eastern Europe Fund and allocated to seven share classes newly created on November 11, 2022 (the "Restricted Share Classes"). 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 all 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.

**Note 30 - Subsequent events**

Effective August 16, 2024, Franklin NextStep Balanced Growth Fund was merged into Franklin NextStep Moderate Fund.

Share class name change:

On August 27, 2024, Share Classes with the 'PC' code were renamed to the 'Plus' code, as detailed below.

Class Plus shares are distribution share classes designed to offer, under normal market conditions, dividend distribution at a pre-determined annual percentage of the Net Asset Value per Share that is not linked to income or capital gains.

**Note 30 - Subsequent events (continued)**

| <b>Current share class name</b>                                | <b>Revised share class name</b>                                  |
|----------------------------------------------------------------|------------------------------------------------------------------|
| Franklin Strategic Income Fund A (Mdis-pc) USD                 | Franklin Strategic Income Fund A (Mdis-Plus) USD                 |
| Franklin Strategic Income Fund A (Mdis-pc) SGD-H1              | Franklin Strategic Income Fund A (Mdis-Plus) SGD-H1              |
| Franklin Strategic Income Fund A (Mdis-pc) HKD                 | Franklin Strategic Income Fund A (Mdis-Plus) HKD                 |
| Franklin Strategic Income Fund F (Mdis-pc) USD                 | Franklin Strategic Income Fund F (Mdis-Plus) USD                 |
| Franklin U.S. Government Fund A (Mdis-pc) USD                  | Franklin U.S. Government Fund A (Mdis-Plus) USD                  |
| Franklin U.S. Government Fund A (Mdis-pc) HKD                  | Franklin U.S. Government Fund A (Mdis-Plus) HKD                  |
| Templeton Emerging Markets Dynamic Income Fund A (Mdis-pc) USD | Templeton Emerging Markets Dynamic Income Fund A (Mdis-Plus) USD |
| Templeton Emerging Markets Dynamic Income Fund A (Mdis-pc) HKD | Templeton Emerging Markets Dynamic Income Fund A (Mdis-Plus) HKD |



# 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 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.

JENNISON ASSOCIATES LLC  
466 Lexington Avenue  
New York, NY 10017, U.S.A.

LAZARD ASSET MANAGEMENT LLC  
30 Rockefeller Plaza  
New York, NY 10112, U.S.A.

GRAHAM CAPITAL MANAGEMENT L.P.  
40 Highland Avenue  
Rowayton, CT 06853, U.S.A.

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.

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.

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

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

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

ACTUSRAYPARTNERS LIMITED  
Room 3, 42/F Lee Garden One  
33 Hysan Avenue, Causeway Bay  
Hong Kong



## Investment Managers (continued)

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

With effect July 1, 2023

Portland Hill Asset Management Limited has been removed from the management structure of Franklin K2 Alternative Strategies Fund.

With effect September 25, 2023

Templeton Global Total Return II Fund has been closed.

With effect October 1, 2023

Franklin NextStep Balanced Growth Fund previously managed by Franklin Templeton Investments (Asia) Limited as lead investment manager and Franklin Advisers, Inc. as sub-investment manager has changed its management structure by removing FTIAL and appointing Franklin Advisers, Inc. as a sole investment manager.

Franklin NextStep Dynamic Growth Fund previously managed by Franklin Templeton Investments (Asia) Limited as lead investment manager and Franklin Advisers, Inc. as sub-investment manager has changed its management structure by removing FTIAL and appointing Franklin Advisers, Inc. as a sole investment manager.

Franklin NextStep Stable Growth Fund previously managed by Franklin Templeton Investments (Asia) Limited as lead investment manager and Franklin Advisers, Inc. as sub-investment manager has changed its management structure by removing FTIAL and appointing Franklin Advisers, Inc. as a sole investment manager.

With effect November 27, 2023

Franklin NextStep Dynamic Growth Fund and Franklin NextStep Stable Growth Fund have been closed.

With effect December 31, 2023

Templeton Global Advisors Limited has been removed from the management structure of Templeton Global Climate Change Fund.

With effect January 15, 2024

Franklin Global Aggregate Bond Fund has been closed.

With effect March 31, 2024

Chilton Investment Company, Inc, P. Schoenfeld Asset Management L.P., Loomis Sayles & Company, L.P., One River Asset Management, L.L.C, RV Capital Management Private, Ltd and DLD Asset Management, LP have been removed from the management structure of Franklin K2 Alternative Strategies Fund.

Templeton Asset Management Limited has been appointed as additional sub-investment manager of Templeton Global Fund and Templeton Growth (Euro) Fund.

With effect June 17, 2024

ActusRay Partners LLC has been appointed as additional sub-investment manager of Franklin K2 Alternative Strategies Fund.

With effect March 25, 2024

Templeton European Dividend Fund has been renamed to Templeton European Sustainability Improvers Fund.

With effect April 15, 2024

Franklin Emerging Market Sovereign Debt Hard Currency Fund has been closed.

## Investment Managers (continued)

### Investment Managers per Fund as at June 30, 2024

#### Franklin Biotechnology Discovery Fund

FRANKLIN ADVISERS, INC.

#### Franklin Disruptive Commerce Fund

FRANKLIN ADVISERS, INC.

#### Franklin Diversified Balanced Fund

FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.

#### Franklin Diversified Conservative Fund

FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.

#### Franklin Diversified Dynamic Fund

FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.

#### 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 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.

#### 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.

## Investment Managers (continued)

### 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  
JENNISON ASSOCIATES LLC  
LAZARD ASSET MANAGEMENT LLC  
GRAHAM CAPITAL MANAGEMENT L.P.  
APOLLO SA MANAGEMENT, LLC  
BARDIN HILL ARBITRAGE UCITS MANAGEMENT LP  
RBC GLOBAL ASSET MANAGEMENT (UK) LIMITED  
ELECTRON CAPITAL PARTNERS, LLC  
CAPITAL FUND MANAGEMENT S.A.  
ACTUSRAY PARTNERS LLC

### 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

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 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.

### Martin Currie UK Equity Income Fund (previously named Franklin UK Equity Income Fund)

MARTIN CURRIE INVESTMENT MANAGEMENT LTD

### 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.

## Investment Managers (continued)

### 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 Sustainability Improvers Fund (previously named 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 INVESTMENT MANAGEMENT LIMITED  
Sub-Investment Manager  
FRANKLIN TEMPLETON INVESTMENTS CORP.

### Templeton Global Equity Income Fund

TEMPLETON INVESTMENT COUNSEL, LLC.

### Templeton Global Fund

TEMPLETON ASSET MANAGEMENT LIMITED  
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

### Templeton Global Smaller Companies Fund

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

### Templeton Global Total Return Fund

FRANKLIN ADVISERS, INC.

### Templeton Global Total Return II Fund\*

FRANKLIN ADVISERS, INC.

### Templeton Growth (Euro) Fund

TEMPLETON ASSET MANAGEMENT LIMITED  
TEMPLETON GLOBAL ADVISORS LIMITED

### Templeton Latin America Fund

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

\*Please refer Note 1 for fund events.

## 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 interval | Holding period | Observation period           | Leverage* |
|-----------------------------------------|--------------|----------------|----------------------------------|---------|---------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|---------------------|----------------|------------------------------|-----------|
|                                         |              |                | Lowest                           | Highest | Average |                                                                                                                                                                                                                                                                                                                        |                                         |                     |                |                              |           |
| Franklin Diversified Balanced Fund      | Absolute VaR | 20% (or 0.2X)  | 25.55%                           | 32.41%  | 28.60%  | N/A                                                                                                                                                                                                                                                                                                                    | Monte Carlo Simulation (MSCI Barra)     | 99th Percentile     | 20-Day         | 01 July 2023 to 30 June 2024 | 75.24%    |
| Franklin Diversified Conservative Fund  | Absolute VaR | 20% (or 0.2X)  | 12.53%                           | 22.99%  | 18.66%  | N/A                                                                                                                                                                                                                                                                                                                    | Monte Carlo Simulation (MSCI Barra)     | 99th Percentile     | 20-Day         | 01 July 2023 to 30 June 2024 | 77.24%    |
| Franklin Diversified Dynamic Fund       | Absolute VaR | 20% (or 0.2X)  | 34.14%                           | 43.88%  | 37.62%  | N/A                                                                                                                                                                                                                                                                                                                    | Monte Carlo Simulation (MSCI Barra)     | 99th Percentile     | 20-Day         | 01 July 2023 to 30 June 2024 | 71.33%    |
| Franklin Flexible Alpha Bond Fund       | Absolute VaR | 20% (or 0.2X)  | 4.95%                            | 8.33%   | 7.28%   | N/A                                                                                                                                                                                                                                                                                                                    | Monte Carlo Simulation (Bloomberg PORT) | 99th Percentile     | 20-Day         | 01 July 2023 to 30 June 2024 | 186.75%   |
| Franklin Global Multi-Asset Income Fund | Absolute VaR | 20% (or 0.2X)  | 17.02%                           | 34.21%  | 26.68%  | N/A                                                                                                                                                                                                                                                                                                                    | Monte Carlo Simulation (MSCI Barra)     | 99th Percentile     | 20-Day         | 01 July 2023 to 30 June 2024 | 98.67%    |
| Franklin K2 Alternative Strategies Fund | Absolute VaR | 20% (or 0.2X)  | 10.35%                           | 24.48%  | 16.21%  | N/A                                                                                                                                                                                                                                                                                                                    | Monte Carlo Simulation (Hedgemark)      | 99th Percentile     | 20-Day         | 01 July 2023 to 30 June 2024 | 393.21%   |
| Franklin Strategic Income Fund          | Relative VaR | 200% (or 2.0X) | 35.50%                           | 41.50%  | 38.50%  | 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%) |                                         | 99th Percentile     | 20-Day         | 01 July 2023 to 30 June 2024 | 19.81%    |
| Franklin U.S. Low Duration Fund         | Absolute VaR | 20% (or 0.2X)  | 7.18%                            | 8.67%   | 8.02%   | N/A                                                                                                                                                                                                                                                                                                                    | Monte Carlo Simulation (Bloomberg PORT) | 99th Percentile     | 20-Day         | 01 July 2023 to 30 June 2024 | 48.44%    |

**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 interval | Holding period | Observation period           | Leverage* |
|-----------------------------------------------------|--------------|----------------|----------------------------------|---------|---------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|---------------------|----------------|------------------------------|-----------|
|                                                     |              |                | Lowest                           | Highest | Average |                                                                                                                                                                                                        |                                         |                     |                |                              |           |
| Templeton Asian Bond Fund                           | Relative VaR | 200% (or 2.0X) | 75.50%                           | 84.50%  | 81.00%  | J.P. Morgan Government Bond Index-Emerging Markets Broad Diversified Asia Index (100%)                                                                                                                 | Monte Carlo Simulation (Bloomberg PORT) | 99th Percentile     | 20-Day         | 01 July 2023 to 30 June 2024 | 52.48%    |
| Templeton Emerging Markets Bond Fund                | Relative VaR | 200% (or 2.0X) | 70.00%                           | 94.00%  | 82.50%  | 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 2023 to 30 June 2024 | 25.64%    |
| Templeton Emerging Markets Local Currency Bond Fund | Relative VaR | 200% (or 2.0X) | 47.00%                           | 58.50%  | 51.50%  | J.P. Morgan Government Bond Index EM Global Diversified Index                                                                                                                                          | Monte Carlo Simulation (Bloomberg PORT) | 99th Percentile     | 20-Day         | 01 July 2023 to 30 June 2024 | 21.26%    |
| Templeton Global Bond Fund                          | Relative VaR | 200% (or 2.0X) | 77.00%                           | 88.00%  | 82.00%  | 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 2023 to 30 June 2024 | 48.27%    |
| Templeton Global High Yield Fund                    | Relative VaR | 200% (or 2.0X) | 56.00%                           | 63.50%  | 59.50%  | 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 2023 to 30 June 2024 | 11.75%    |

## 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 interval | Holding period | Observation period           | Leverage* |
|------------------------------------|--------------|----------------|----------------------------------|---------|---------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|---------------------|----------------|------------------------------|-----------|
|                                    |              |                | Lowest                           | Highest | Average |                                                                                                                                                                                                                                                                         |                                         |                     |                |                              |           |
| Templeton Global Income Fund       | Relative VaR | 200% (or 2.0X) | 52.00%                           | 57.50%  | 54.50%  | 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 2023 to 30 June 2024 | 25.16%    |
| Templeton Global Total Return Fund | Relative VaR | 200% (or 2.0X) | 84.00%                           | 93.00%  | 88.50%  | 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 2023 to 30 June 2024 | 52.98%    |

\*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                 |                                          | Gross Volume of TRS <sup>1</sup> | Total securities Lending and TRS in % of net assets |
|---------------------------------------------------|---------------|------------------------------------|------------------------------------------|----------------------------------|-----------------------------------------------------|
|                                                   |               | Market value of securities on loan | in % of lendable securities market value |                                  |                                                     |
| Franklin Diversified Balanced Fund                | EUR           | 398,832                            | 0.22                                     | 57,480                           | 0.25                                                |
| Franklin Diversified Conservative Fund            | EUR           | 61,719                             | 0.08                                     | 36,778                           | 0.13                                                |
| Franklin Diversified Dynamic Fund                 | EUR           | 729,949                            | 0.46                                     | 46,501                           | 0.47                                                |
| Franklin Euro High Yield Fund                     | EUR           | 6,774                              | –                                        | –                                | –                                                   |
| Franklin Flexible Alpha Bond Fund                 | USD           | –                                  | –                                        | 70,545                           | 0.14                                                |
| Franklin Global Multi-Asset Income Fund           | EUR           | 479,564                            | 0.39                                     | 36,920                           | 0.41                                                |
| Franklin Global Real Estate Fund                  | USD           | 832,820                            | 0.85                                     | –                                | 0.85                                                |
| Franklin Gold and Precious Metals Fund            | USD           | 16,188,568                         | 3.88                                     | –                                | 3.88                                                |
| Franklin Japan Fund                               | JPY           | 342,525,135                        | 1.77                                     | –                                | 1.68                                                |
| Franklin K2 Alternative Strategies Fund           | USD           | –                                  | –                                        | 1,478,604                        | 0.23                                                |
| Franklin Natural Resources Fund                   | USD           | 3,810,927                          | 1.42                                     | –                                | 1.42                                                |
| Franklin Strategic Income Fund                    | USD           | –                                  | –                                        | 751,181                          | 0.14                                                |
| Franklin Technology Fund                          | USD           | 7,358,270                          | 0.06                                     | –                                | 0.06                                                |
| Franklin U.S. Low Duration Fund                   | USD           | –                                  | –                                        | 450,172                          | 0.16                                                |
| Templeton Asian Growth Fund                       | USD           | 2,518,502                          | 0.14                                     | –                                | 0.14                                                |
| Templeton Asian Smaller Companies Fund            | USD           | 2,641,398                          | 0.26                                     | –                                | 0.25                                                |
| Templeton BRIC Fund                               | USD           | 142,130                            | 0.04                                     | –                                | 0.04                                                |
| Templeton China Fund                              | USD           | 1,310,034                          | 0.52                                     | –                                | 0.50                                                |
| Templeton Eastern Europe Fund                     | EUR           | 638,933                            | 0.49                                     | –                                | 0.48                                                |
| Templeton Emerging Markets Dynamic Income Fund    | USD           | 128,290                            | 0.12                                     | –                                | 0.12                                                |
| Templeton Emerging Markets Fund                   | USD           | 1,014,082                          | 0.14                                     | –                                | 0.14                                                |
| Templeton Emerging Markets Smaller Companies Fund | USD           | 773,588                            | 0.21                                     | –                                | 0.21                                                |
| Templeton European Opportunities Fund             | EUR           | 1,437,219                          | 2.01                                     | –                                | 1.91                                                |
| Templeton European Small-Mid Cap Fund             | EUR           | 1,088,653                          | 1.29                                     | –                                | 1.20                                                |
| Templeton Frontier Markets Fund                   | USD           | 186,044                            | 0.07                                     | –                                | 0.07                                                |
| Templeton Global Balanced Fund                    | USD           | 2,314,200                          | 0.48                                     | –                                | 0.47                                                |
| Templeton Global Income Fund                      | USD           | 874,350                            | 0.49                                     | –                                | 0.49                                                |
| Templeton Global Smaller Companies Fund           | USD           | 2,742,787                          | 2.88                                     | –                                | 2.77                                                |

<sup>(1)</sup> 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 Diversified Balanced Fund      | EUR           | Government of the United States of America | 455,754                           |
| Franklin Diversified Balanced Fund      | EUR           | Government of Belgium                      | 41                                |
| Franklin Diversified Conservative Fund  | EUR           | Government of the United States of America | 72,877                            |
| Franklin Diversified Conservative Fund  | EUR           | Government of Belgium                      | 9                                 |
| Franklin Diversified Dynamic Fund       | EUR           | Government of the United States of America | 856,783                           |
| Franklin Diversified Dynamic Fund       | EUR           | Government of Belgium                      | 105                               |
| Franklin Euro High Yield Fund           | EUR           | Government of Belgium                      | 13,910                            |
| Franklin Global Multi-Asset Income Fund | EUR           | Government of the United States of America | 371,336                           |



**Securities lending, ten largest collateral issuers (continued)**

| <b>Fund</b>                                       | <b>Fund<br/>currency</b> | <b>Issuer</b>                                        | <b>Collateral value<br/>in Fund currency</b> |
|---------------------------------------------------|--------------------------|------------------------------------------------------|----------------------------------------------|
| Franklin Global Multi-Asset Income Fund           | EUR                      | Government of Belgium                                | 400,156                                      |
| Franklin Global Real Estate Fund                  | USD                      | Government of the United States of America           | 872,708                                      |
| Franklin Gold and Precious Metals Fund            | USD                      | Government of France                                 | 9,746                                        |
| Franklin Gold and Precious Metals Fund            | USD                      | Government of the United States of America           | 10,534,816                                   |
| Franklin Gold and Precious Metals Fund            | USD                      | United Kingdom of Great Britain and Northern Ireland | 3,387,878                                    |
| Franklin Gold and Precious Metals Fund            | USD                      | Government of Canada                                 | 2,767,313                                    |
| Franklin Gold and Precious Metals Fund            | USD                      | Government of Belgium                                | 362,858                                      |
| Franklin Gold and Precious Metals Fund            | USD                      | Government of Austria                                | 679                                          |
| Franklin Gold and Precious Metals Fund            | USD                      | Government of Finland                                | 136                                          |
| Franklin Japan Fund                               | JPY                      | Government of the United States of America           | 362,291,095                                  |
| Franklin Natural Resources Fund                   | USD                      | Government of the United States of America           | 4,008,944                                    |
| Franklin Technology Fund                          | USD                      | Government of the Qatar                              | 7,709,951                                    |
| Templeton Asian Growth Fund                       | USD                      | Government of the United States of America           | 2,686,109                                    |
| Templeton Asian Growth Fund                       | USD                      | United Kingdom of Great Britain and Northern Ireland | 24                                           |
| Templeton Asian Smaller Companies Fund            | USD                      | Government of the United States of America           | 1,065,686                                    |
| Templeton Asian Smaller Companies Fund            | USD                      | United Kingdom of Great Britain and Northern Ireland | 1,580,167                                    |
| Templeton Asian Smaller Companies Fund            | USD                      | Government of Belgium                                | 313,446                                      |
| Templeton BRIC Fund                               | USD                      | Government of the United States of America           | 150,427                                      |
| Templeton China Fund                              | USD                      | Government of France                                 | 66,106                                       |
| Templeton China Fund                              | USD                      | Government of the United States of America           | 952,444                                      |
| Templeton China Fund                              | USD                      | United Kingdom of Great Britain and Northern Ireland | 94,040                                       |
| Templeton China Fund                              | USD                      | Government of Belgium                                | 442,082                                      |
| Templeton China Fund                              | USD                      | Government of Austria                                | 8,604                                        |
| Templeton China Fund                              | USD                      | Government of Finland                                | 1,729                                        |
| Templeton Eastern Europe Fund                     | EUR                      | Government of the United States of America           | 678,375                                      |
| Templeton Eastern Europe Fund                     | EUR                      | United Kingdom of Great Britain and Northern Ireland | 6                                            |
| Templeton Emerging Markets Dynamic Income Fund    | USD                      | Government of the United States of America           | 136,292                                      |
| Templeton Emerging Markets Fund                   | USD                      | Government of the United States of America           | 1,075,236                                    |
| Templeton Emerging Markets Smaller Companies Fund | USD                      | Government of the United States of America           | 213,286                                      |
| Templeton Emerging Markets Smaller Companies Fund | USD                      | United Kingdom of Great Britain and Northern Ireland | 606,196                                      |
| Templeton European Opportunities Fund             | EUR                      | Government of the United States of America           | 1,570,426                                    |
| Templeton European Opportunities Fund             | EUR                      | United Kingdom of Great Britain and Northern Ireland | 13                                           |
| Templeton European Opportunities Fund             | EUR                      | Government of Belgium                                | 14                                           |
| Templeton European Small-Mid Cap Fund             | EUR                      | Government of the United States of America           | 798,660                                      |
| Templeton European Small-Mid Cap Fund             | EUR                      | United Kingdom of Great Britain and Northern Ireland | 6                                            |
| Templeton European Small-Mid Cap Fund             | EUR                      | Government of Belgium                                | 776,493                                      |
| Templeton Frontier Markets Fund                   | USD                      | Government of the United States of America           | 238,498                                      |
| Templeton Frontier Markets Fund                   | USD                      | Government of Belgium                                | 45                                           |
| Templeton Global Balanced Fund                    | USD                      | Government of France                                 | 491,448                                      |
| Templeton Global Balanced Fund                    | USD                      | United Kingdom of Great Britain and Northern Ireland | 700,726                                      |
| Templeton Global Balanced Fund                    | USD                      | Government of Belgium                                | 1,679,047                                    |
| Templeton Global Balanced Fund                    | USD                      | Government of Austria                                | 68,150                                       |
| Templeton Global Balanced Fund                    | USD                      | Government of Finland                                | 13,696                                       |
| Templeton Global Income Fund                      | USD                      | Government of France                                 | 229,191                                      |
| Templeton Global Income Fund                      | USD                      | United Kingdom of Great Britain and Northern Ireland | 326,789                                      |
| Templeton Global Income Fund                      | USD                      | Government of Belgium                                | 339,631                                      |
| Templeton Global Income Fund                      | USD                      | Government of Austria                                | 31,782                                       |
| Templeton Global Income Fund                      | USD                      | Government of Finland                                | 6,387                                        |
| Templeton Global Smaller Companies Fund           | USD                      | Government of the United States of America           | 1,321,093                                    |
| Templeton Global Smaller Companies Fund           | USD                      | United Kingdom of Great Britain and Northern Ireland | 1,689,286                                    |
| Templeton Global Smaller Companies Fund           | USD                      | Government of Belgium                                | 55                                           |

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**

| <b>Fund</b>                             | <b>Fund<br/>currency</b> | <b>Issuer</b> | <b>Collateral value<br/>in Fund currency</b> |
|-----------------------------------------|--------------------------|---------------|----------------------------------------------|
| Franklin K2 Alternative Strategies Fund | USD                      | U.S. Treasury | 292,616                                      |

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**

| <b>Fund</b>                             | <b>Fund Currency</b> | <b>Counterparties</b> | <b>Gross Volume of<br/>TRS<sup>1</sup><br/>in Fund currency</b> |
|-----------------------------------------|----------------------|-----------------------|-----------------------------------------------------------------|
| Franklin Diversified Balanced Fund      | EUR                  | Societe Generale      | 57,480                                                          |
| Franklin Diversified Conservative Fund  | EUR                  | Societe Generale      | 36,778                                                          |
| Franklin Diversified Dynamic Fund       | EUR                  | Societe Generale      | 46,501                                                          |
| Franklin Flexible Alpha Bond Fund       | USD                  | Morgan Stanley        | 43,991                                                          |
| Franklin Flexible Alpha Bond Fund       | USD                  | BNP Paribas           | 26,554                                                          |
| Franklin Global Multi-Asset Income Fund | EUR                  | Societe Generale      | 36,920                                                          |
| Franklin K2 Alternative Strategies Fund | USD                  | Goldman Sachs         | 18,228                                                          |
| Franklin K2 Alternative Strategies Fund | USD                  | Citigroup             | 345,536                                                         |
| Franklin K2 Alternative Strategies Fund | USD                  | Citibank              | 255,986                                                         |
| Franklin K2 Alternative Strategies Fund | USD                  | Deutsche Bank         | 820,402                                                         |
| Franklin K2 Alternative Strategies Fund | USD                  | J.P. Morgan           | 38,452                                                          |
| Franklin Strategic Income Fund          | USD                  | BNP Paribas           | 751,181                                                         |
| Franklin U.S. Low Duration Fund         | USD                  | BNP Paribas           | 450,172                                                         |

<sup>(1)</sup> 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<br>currency | Type of<br>collateral | Maturity         | Collateral<br>currency | Collateral<br>Value in<br>Fund currency |
|---------------------------------------------------|------------------|-----------------------|------------------|------------------------|-----------------------------------------|
| Franklin Diversified Balanced Fund                | EUR              | Sovereigns            | more than 1 year | EUR                    | 41                                      |
| Franklin Diversified Balanced Fund                | EUR              | Treasury Bonds        | more than 1 year | USD                    | 214,628                                 |
| Franklin Diversified Balanced Fund                | EUR              | Treasury Notes        | more than 1 year | USD                    | 241,126                                 |
| Franklin Diversified Conservative Fund            | EUR              | Sovereigns            | more than 1 year | EUR                    | 9                                       |
| Franklin Diversified Conservative Fund            | EUR              | Treasury Bonds        | more than 1 year | USD                    | 49,453                                  |
| Franklin Diversified Conservative Fund            | EUR              | Treasury Notes        | more than 1 year | USD                    | 23,424                                  |
| Franklin Diversified Dynamic Fund                 | EUR              | Sovereigns            | more than 1 year | EUR                    | 105                                     |
| Franklin Diversified Dynamic Fund                 | EUR              | Treasury Bonds        | more than 1 year | USD                    | 549,520                                 |
| Franklin Diversified Dynamic Fund                 | EUR              | Treasury Notes        | more than 1 year | USD                    | 307,263                                 |
| Franklin Euro High Yield Fund                     | EUR              | Sovereigns            | more than 1 year | EUR                    | 13,910                                  |
| Franklin Global Multi-Asset Income Fund           | EUR              | Sovereigns            | more than 1 year | EUR                    | 400,156                                 |
| Franklin Global Multi-Asset Income Fund           | EUR              | Treasury Bonds        | more than 1 year | USD                    | 371,336                                 |
| Franklin Global Real Estate Fund                  | USD              | Treasury Notes        | more than 1 year | USD                    | 872,708                                 |
| Franklin Gold and Precious Metals Fund            | USD              | Sovereigns            | more than 1 year | CAD                    | 2,767,313                               |
| Franklin Gold and Precious Metals Fund            | USD              | Sovereigns            | more than 1 year | EUR                    | 372,437                                 |
| Franklin Gold and Precious Metals Fund            | USD              | Sovereigns            | more than 1 year | GBP                    | 3,387,878                               |
| Franklin Gold and Precious Metals Fund            | USD              | Treasury Bonds        | more than 1 year | USD                    | 1,038,414                               |
| Franklin Gold and Precious Metals Fund            | USD              | Treasury Notes        | more than 1 year | USD                    | 7,858,225                               |
| Franklin Gold and Precious Metals Fund            | USD              | Sovereigns            | 1 to 3 months    | EUR                    | 136                                     |
| Franklin Gold and Precious Metals Fund            | USD              | Treasury Bills        | 1 to 3 months    | USD                    | 512                                     |
| Franklin Gold and Precious Metals Fund            | USD              | Treasury Notes        | 1 to 3 months    | USD                    | 8,865                                   |
| Franklin Gold and Precious Metals Fund            | USD              | Sovereigns            | 3 to 12 months   | EUR                    | 846                                     |
| Franklin Gold and Precious Metals Fund            | USD              | Treasury Bills        | 3 to 12 months   | USD                    | 5                                       |
| Franklin Gold and Precious Metals Fund            | USD              | Treasury Notes        | 3 to 12 months   | USD                    | 1,622,639                               |
| Franklin Gold and Precious Metals Fund            | USD              | Treasury Bills        | 1 to 4 weeks     | USD                    | 6,156                                   |
| Franklin Japan Fund                               | JPY              | Treasury Notes        | more than 1 year | USD                    | 362,291,095                             |
| Franklin Natural Resources Fund                   | USD              | Treasury Notes        | more than 1 year | USD                    | 4,008,944                               |
| Franklin Technology Fund                          | USD              | Sovereigns            | more than 1 year | USD                    | 7,709,951                               |
| Templeton Asian Growth Fund                       | USD              | Sovereigns            | more than 1 year | GBP                    | 24                                      |
| Templeton Asian Growth Fund                       | USD              | Treasury Bonds        | more than 1 year | USD                    | 2,686,109                               |
| Templeton Asian Smaller Companies Fund            | USD              | Sovereigns            | more than 1 year | EUR                    | 313,446                                 |
| Templeton Asian Smaller Companies Fund            | USD              | Sovereigns            | more than 1 year | GBP                    | 1,580,167                               |
| Templeton Asian Smaller Companies Fund            | USD              | Treasury Bonds        | more than 1 year | USD                    | 582,851                                 |
| Templeton Asian Smaller Companies Fund            | USD              | Treasury Notes        | more than 1 year | USD                    | 475,823                                 |
| Templeton Asian Smaller Companies Fund            | USD              | Treasury Notes        | 3 to 12 months   | USD                    | 7,012                                   |
| Templeton BRIC Fund                               | USD              | Treasury Notes        | more than 1 year | USD                    | 150,427                                 |
| Templeton China Fund                              | USD              | Sovereigns            | more than 1 year | EUR                    | 506,068                                 |
| Templeton China Fund                              | USD              | Sovereigns            | more than 1 year | GBP                    | 94,040                                  |
| Templeton China Fund                              | USD              | Treasury Bonds        | more than 1 year | USD                    | 497,594                                 |
| Templeton China Fund                              | USD              | Treasury Notes        | more than 1 year | USD                    | 438,169                                 |
| Templeton China Fund                              | USD              | Sovereigns            | 1 to 3 months    | EUR                    | 1,729                                   |
| Templeton China Fund                              | USD              | Treasury Bills        | 1 to 3 months    | USD                    | 428                                     |
| Templeton China Fund                              | USD              | Treasury Notes        | 1 to 3 months    | USD                    | 7,420                                   |
| Templeton China Fund                              | USD              | Sovereigns            | 3 to 12 months   | EUR                    | 10,724                                  |
| Templeton China Fund                              | USD              | Treasury Bills        | 3 to 12 months   | USD                    | 4                                       |
| Templeton China Fund                              | USD              | Treasury Notes        | 3 to 12 months   | USD                    | 3,677                                   |
| Templeton China Fund                              | USD              | Treasury Bills        | 1 to 4 weeks     | USD                    | 5,152                                   |
| Templeton Eastern Europe Fund                     | EUR              | Sovereigns            | more than 1 year | GBP                    | 6                                       |
| Templeton Eastern Europe Fund                     | EUR              | Treasury Bonds        | more than 1 year | USD                    | 678,375                                 |
| Templeton Emerging Markets Dynamic Income Fund    | USD              | Treasury Notes        | more than 1 year | USD                    | 124,315                                 |
| Templeton Emerging Markets Dynamic Income Fund    | USD              | Treasury Notes        | 3 to 12 months   | USD                    | 11,977                                  |
| Templeton Emerging Markets Fund                   | USD              | Treasury Notes        | more than 1 year | USD                    | 979,228                                 |
| Templeton Emerging Markets Fund                   | USD              | Treasury Notes        | 3 to 12 months   | USD                    | 96,008                                  |
| Templeton Emerging Markets Smaller Companies Fund | USD              | Sovereigns            | more than 1 year | GBP                    | 606,196                                 |
| Templeton Emerging Markets Smaller Companies Fund | USD              | Treasury Bonds        | more than 1 year | USD                    | 50,798                                  |
| Templeton Emerging Markets Smaller Companies Fund | USD              | Treasury Notes        | more than 1 year | USD                    | 141,736                                 |
| Templeton Emerging Markets Smaller Companies Fund | USD              | Treasury Notes        | 3 to 12 months   | USD                    | 20,752                                  |
| Templeton European Opportunities Fund             | EUR              | Sovereigns            | more than 1 year | EUR                    | 14                                      |
| Templeton European Opportunities Fund             | EUR              | Sovereigns            | more than 1 year | GBP                    | 13                                      |
| Templeton European Opportunities Fund             | EUR              | Treasury Bonds        | more than 1 year | USD                    | 1,515,740                               |
| Templeton European Opportunities Fund             | EUR              | Treasury Notes        | more than 1 year | USD                    | 44,580                                  |

## Securities lending, type and quality of collateral (continued)

| Fund                                    | Fund currency | Type of collateral | Maturity         | Collateral currency | Collateral Value in Fund currency |
|-----------------------------------------|---------------|--------------------|------------------|---------------------|-----------------------------------|
| Templeton European Opportunities Fund   | EUR           | Treasury Notes     | 3 to 12 months   | USD                 | 10,106                            |
| Templeton European Small-Mid Cap Fund   | EUR           | Sovereigns         | more than 1 year | EUR                 | 776,493                           |
| Templeton European Small-Mid Cap Fund   | EUR           | Sovereigns         | more than 1 year | GBP                 | 6                                 |
| Templeton European Small-Mid Cap Fund   | EUR           | Treasury Bonds     | more than 1 year | USD                 | 798,660                           |
| Templeton Frontier Markets Fund         | USD           | Sovereigns         | more than 1 year | EUR                 | 45                                |
| Templeton Frontier Markets Fund         | USD           | Treasury Bonds     | more than 1 year | USD                 | 238,498                           |
| Templeton Global Balanced Fund          | USD           | Sovereigns         | more than 1 year | EUR                 | 2,153,704                         |
| Templeton Global Balanced Fund          | USD           | Sovereigns         | more than 1 year | GBP                 | 700,726                           |
| Templeton Global Balanced Fund          | USD           | Sovereigns         | 1 to 3 months    | EUR                 | 13,696                            |
| Templeton Global Balanced Fund          | USD           | Sovereigns         | 3 to 12 months   | EUR                 | 84,941                            |
| Templeton Global Income Fund            | USD           | Sovereigns         | more than 1 year | EUR                 | 560,991                           |
| Templeton Global Income Fund            | USD           | Sovereigns         | more than 1 year | GBP                 | 326,789                           |
| Templeton Global Income Fund            | USD           | Sovereigns         | 1 to 3 months    | EUR                 | 6,387                             |
| Templeton Global Income Fund            | USD           | Sovereigns         | 3 to 12 months   | EUR                 | 39,613                            |
| Templeton Global Smaller Companies Fund | USD           | Sovereigns         | more than 1 year | EUR                 | 55                                |
| Templeton Global Smaller Companies Fund | USD           | Sovereigns         | more than 1 year | GBP                 | 1,689,286                         |
| Templeton Global Smaller Companies Fund | USD           | Treasury Bonds     | more than 1 year | USD                 | 613,494                           |
| Templeton Global Smaller Companies Fund | USD           | Treasury Notes     | more than 1 year | USD                 | 707,599                           |

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 Diversified Balanced Fund                | EUR           | open maturity | United Kingdom                               | 170,857                                             |
| Franklin Diversified Balanced Fund                | EUR           | open maturity | United States of America                     | 227,975                                             |
| Franklin Diversified Conservative Fund            | EUR           | open maturity | United States of America                     | 22,146                                              |
| Franklin Diversified Conservative Fund            | EUR           | open maturity | United Kingdom                               | 39,573                                              |
| Franklin Diversified Dynamic Fund                 | EUR           | open maturity | United States of America                     | 290,505                                             |
| Franklin Diversified Dynamic Fund                 | EUR           | open maturity | United Kingdom                               | 439,444                                             |
| Franklin Euro High Yield Fund                     | EUR           | open maturity | Switzerland                                  | 6,774                                               |
| Franklin Global Multi-Asset Income Fund           | EUR           | open maturity | United Kingdom                               | 295,112                                             |
| Franklin Global Multi-Asset Income Fund           | EUR           | open maturity | Switzerland                                  | 184,452                                             |
| Franklin Global Real Estate Fund                  | USD           | open maturity | United States of America                     | 832,820                                             |
| Franklin Gold and Precious Metals Fund            | USD           | open maturity | United States of America                     | 13,197,730                                          |
| Franklin Gold and Precious Metals Fund            | USD           | open maturity | Canada                                       | 2,801,910                                           |
| Franklin Gold and Precious Metals Fund            | USD           | open maturity | Switzerland                                  | 188,928                                             |
| Franklin Japan Fund                               | JPY           | open maturity | United States of America                     | 342,525,135                                         |
| Franklin Natural Resources Fund                   | USD           | open maturity | United States of America                     | 3,810,927                                           |
| Franklin Technology Fund                          | USD           | open maturity | United Kingdom                               | 7,358,270                                           |
| Templeton Asian Growth Fund                       | USD           | open maturity | United States of America                     | 2,518,502                                           |
| Templeton Asian Smaller Companies Fund            | USD           | open maturity | Switzerland                                  | 144,832                                             |
| Templeton Asian Smaller Companies Fund            | USD           | open maturity | United States of America                     | 2,496,566                                           |
| Templeton BRIC Fund                               | USD           | open maturity | United States of America                     | 142,130                                             |
| Templeton China Fund                              | USD           | open maturity | United States of America                     | 905,448                                             |
| Templeton China Fund                              | USD           | open maturity | Switzerland                                  | 404,586                                             |
| Templeton Eastern Europe Fund                     | EUR           | open maturity | United States of America                     | 638,933                                             |
| Templeton Emerging Markets Dynamic Income Fund    | USD           | open maturity | United States of America                     | 128,290                                             |
| Templeton Emerging Markets Fund                   | USD           | open maturity | United States of America                     | 1,014,082                                           |
| Templeton Emerging Markets Smaller Companies Fund | USD           | open maturity | United States of America                     | 773,588                                             |
| Templeton European Opportunities Fund             | EUR           | open maturity | United Kingdom                               | 57,687                                              |
| Templeton European Opportunities Fund             | EUR           | open maturity | United States of America                     | 1,379,532                                           |
| Templeton European Small-Mid Cap Fund             | EUR           | open maturity | United Kingdom                               | 99,612                                              |
| Templeton European Small-Mid Cap Fund             | EUR           | open maturity | United States of America                     | 624,378                                             |
| Templeton European Small-Mid Cap Fund             | EUR           | open maturity | Switzerland                                  | 364,663                                             |
| Templeton Frontier Markets Fund                   | USD           | open maturity | United Kingdom                               | 186,044                                             |
| Templeton Global Balanced Fund                    | USD           | open maturity | Switzerland                                  | 2,314,200                                           |
| Templeton Global Income Fund                      | USD           | open maturity | Switzerland                                  | 874,350                                             |
| Templeton Global Smaller Companies Fund           | USD           | open maturity | United Kingdom                               | 229,340                                             |
| Templeton Global Smaller Companies Fund           | USD           | open maturity | United States of America                     | 2,513,447                                           |

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 Flexible Alpha Bond Fund       | USD           | cash               | Open maturity    | USD                 | 20,000                            |
| Franklin K2 Alternative Strategies Fund | USD           | cash               | Open maturity    | USD                 | 60,000                            |
| Franklin K2 Alternative Strategies Fund | USD           | Sovereign          | more than 1 year | USD                 | 292,616                           |
| Franklin Strategic Income Fund          | USD           | cash               | Open maturity    | EUR                 | 511,997                           |
| Franklin U.S. Low Duration Fund         | USD           | cash               | Open maturity    | USD                 | 610,000                           |

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 <sup>1</sup> in Fund currency |
|-----------------------------------------|---------------|----------------|----------------------------------------------|---------------------------------------------------|
| Franklin Diversified Balanced Fund      | EUR           | 3 to 12 months | France                                       | 57,480                                            |
| Franklin Diversified Conservative Fund  | EUR           | 3 to 12 months | France                                       | 36,778                                            |
| Franklin Diversified Dynamic Fund       | EUR           | 3 to 12 months | France                                       | 46,501                                            |
| Franklin Flexible Alpha Bond Fund       | USD           | 1 to 3 months  | United States of America                     | 43,991                                            |
| Franklin Flexible Alpha Bond Fund       | USD           | 1 to 3 months  | France                                       | 26,554                                            |
| Franklin Global Multi-Asset Income Fund | EUR           | 3 to 12 months | France                                       | 36,920                                            |
| Franklin K2 Alternative Strategies Fund | USD           | 3 to 12 months | United States of America                     | 33,918                                            |
| Franklin K2 Alternative Strategies Fund | USD           | 3 to 12 months | United States of America                     | 18,228                                            |
| Franklin K2 Alternative Strategies Fund | USD           | 2 to 6 days    | United States of America                     | 311,618                                           |
| Franklin K2 Alternative Strategies Fund | USD           | 2 to 6 days    | United States of America                     | 255,986                                           |
| Franklin K2 Alternative Strategies Fund | USD           | 2 to 6 days    | United States of America                     | 38,452                                            |
| Franklin K2 Alternative Strategies Fund | USD           | 2 to 6 days    | Germany                                      | 820,402                                           |
| Franklin Strategic Income Fund          | USD           | 1 to 3 months  | France                                       | 751,181                                           |
| Franklin U.S. Low Duration Fund         | USD           | 1 to 3 months  | France                                       | 450,172                                           |

<sup>(1)</sup> 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 International Bank and JPMorgan Chase Bank, N.A., London 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, 2024 to reduce counterparty exposure on OTC derivatives.

| Fund                                                            | Counterparty   | Collateral currency | Cash held as collateral | Sovereign Bonds held as collateral |
|-----------------------------------------------------------------|----------------|---------------------|-------------------------|------------------------------------|
| 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 | Citibank       | USD                 | 370,000                 | –                                  |
| Franklin Flexible Alpha Bond Fund                               | Goldman Sachs  | USD                 | 20,000                  | –                                  |
| Franklin Global Fundamental Strategies Fund                     | J.P. Morgan    | USD                 | 390,000                 | –                                  |
| Franklin Global Fundamental Strategies Fund                     | Morgan Stanley | USD                 | 260,000                 | –                                  |
| Franklin Japan Fund                                             | J.P. Morgan    | USD                 | –                       | 274,963                            |
| Franklin K2 Alternative Strategies Fund                         | Citibank       | USD                 | 60,000                  | –                                  |
| Franklin K2 Alternative Strategies Fund                         | J.P. Morgan    | USD                 | –                       | 292,616                            |
| Franklin Strategic Income Fund                                  | BNP Paribas    | EUR                 | 478,000                 | –                                  |
| Franklin U.S. Low Duration Fund                                 | BNP Paribas    | USD                 | 310,000                 | –                                  |
| Franklin U.S. Low Duration Fund                                 | Citibank       | USD                 | 300,000                 | –                                  |
| Templeton Global Climate Change Fund                            | J.P. Morgan    | EUR                 | 553,000                 | –                                  |

## Distressed Securities

In line with the prospectus definition, distressed securities are to be understood as including defaulted securities, and securities that are being rated CCC or below by at least 2 ratings agencies, or if unrated, their equivalent and have a credit spread above 1,000 bps. However, with respect to securities with a credit spread higher than 1000 bps (irrespective of their credit rating), the Investment Manager will proceed to additional analyses and verifications notably based on the evolution of the security's credit spread and the rating provided by other credit agencies in order to assess whether this security should be requalified as a distressed security. This procedure is further described in the Management Company's risk management process.

The exposure to distressed securities as at June 30, 2024 is as follows:

| Fund                                                 | Exposure in % of Net Assets |
|------------------------------------------------------|-----------------------------|
| Franklin Emerging Market Corporate Debt Fund         | 1.41                        |
| Franklin Global Corporate Investment Grade Bond Fund | 0.41                        |
| Franklin Global Fundamental Strategies Fund          | 0.14                        |
| Franklin Global Income Fund                          | 0.85                        |
| Franklin High Yield Fund                             | 1.23                        |
| Franklin Income Fund                                 | 1.48                        |
| Franklin Strategic Income Fund                       | 0.53                        |
| Franklin U.S. Low Duration Fund                      | 0.12                        |
| Templeton Emerging Markets Bond Fund                 | 1.27                        |
| Templeton Global High Yield Fund                     | 0.95                        |

## 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 12 months 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                           | 6.57%                    |
| Franklin Disruptive Commerce Fund                               | 7.49%                    |
| Franklin Diversified Balanced Fund                              | 64.71%                   |
| Franklin Diversified Conservative Fund                          | 36.29%                   |
| Franklin Diversified Dynamic Fund                               | 86.41%                   |
| Franklin Emerging Market Corporate Debt Fund                    | (41.25)%                 |
| Franklin Emerging Markets Debt Opportunities Hard Currency Fund | 11.79%                   |
| Franklin Euro Government Bond Fund                              | 99.25%                   |
| Franklin Euro High Yield Fund                                   | 90.99%                   |
| Franklin Euro Short Duration Bond Fund                          | (2.56)%                  |
| Franklin European Corporate Bond Fund                           | 95.65%                   |



## Portfolio Turnover Ratio (continued)

| Fund                                                 | Portfolio Turnover Ratio |
|------------------------------------------------------|--------------------------|
| Franklin European Social Leaders Bond Fund           | 51.11%                   |
| Franklin European Total Return Fund                  | 81.12%                   |
| Franklin Flexible Alpha Bond Fund                    | 180.12%                  |
| Franklin Genomic Advancements Fund                   | 39.97%                   |
| Franklin Global Convertible Securities Fund          | 63.44%                   |
| Franklin Global Corporate Investment Grade Bond Fund | 80.75%                   |
| Franklin Global Fundamental Strategies Fund          | 64.77%                   |
| Franklin Global Green Bond Fund                      | 105.06%                  |
| Franklin Global Growth Fund                          | 36.54%                   |
| Franklin Global Income Fund                          | 73.96%                   |
| Franklin Global Multi-Asset Income Fund              | 66.85%                   |
| Franklin Global Real Estate Fund                     | 31.15%                   |
| Franklin Gold and Precious Metals Fund               | (38.43)%                 |
| Franklin Gulf Wealth Bond Fund                       | 0.91%                    |
| Franklin High Yield Fund                             | 37.51%                   |
| Franklin Income Fund                                 | (69.92)%                 |
| Franklin India Fund                                  | (31.38)%                 |
| Franklin Innovation Fund                             | 9.22%                    |
| Franklin Intelligent Machines Fund                   | (7.98)%                  |
| Franklin Japan Fund                                  | (69.11)%                 |
| Franklin K2 Alternative Strategies Fund              | 166.88%                  |
| Franklin MENA Fund                                   | 21.84%                   |
| Franklin Mutual European Fund                        | 34.88%                   |
| Franklin Mutual Global Discovery Fund                | 41.20%                   |
| Franklin Mutual U.S. Value Fund                      | 44.77%                   |
| Franklin Natural Resources Fund                      | (76.71)%                 |
| Franklin NextStep Balanced Growth Fund               | 81.30%                   |
| Franklin NextStep Conservative Fund                  | 56.35%                   |
| Franklin NextStep Growth Fund                        | 43.85%                   |
| Franklin NextStep Moderate Fund                      | 48.84%                   |
| Franklin Sealand China A-Shares Fund                 | 82.65%                   |
| Franklin Strategic Income Fund                       | (12.31)%                 |
| Franklin Technology Fund                             | (23.14)%                 |
| Franklin U.S. Dollar Short-Term Money Market Fund    | N/A                      |
| Franklin U.S. Government Fund                        | (42.01)%                 |
| Franklin U.S. Low Duration Fund                      | 56.83%                   |
| Franklin U.S. Opportunities Fund                     | (5.05)%                  |
| Martin Currie UK Equity Income Fund*                 | (4.22)%                  |
| Templeton All China Equity Fund                      | 61.64%                   |
| Templeton Asia Equity Total Return Fund              | 149.38%                  |
| Templeton Asian Bond Fund                            | 42.70%                   |
| Templeton Asian Growth Fund                          | 12.69%                   |
| Templeton Asian Smaller Companies Fund               | (35.09)%                 |
| Templeton BRIC Fund                                  | 14.45%                   |
| Templeton China A-Shares Fund                        | 41.17%                   |
| Templeton China Fund                                 | 28.14%                   |
| Templeton Eastern Europe Fund                        | (34.09)%                 |
| Templeton Emerging Markets Bond Fund                 | 86.31%                   |
| Templeton Emerging Markets Dynamic Income Fund       | 42.83%                   |
| Templeton Emerging Markets Fund                      | 4.62%                    |
| Templeton Emerging Markets Local Currency Bond Fund  | 118.68%                  |
| Templeton Emerging Markets Smaller Companies Fund    | (2.80)%                  |
| Templeton Emerging Markets Sustainability Fund       | 5.25%                    |
| Templeton Euroland Fund                              | 1.67%                    |
| Templeton European Opportunities Fund                | 76.94%                   |
| Templeton European Small-Mid Cap Fund                | 24.65%                   |
| Templeton European Sustainability Improvers Fund*    | 79.96%                   |
| Templeton Frontier Markets Fund                      | (7.10)%                  |
| Templeton Global Balanced Fund                       | 87.09%                   |
| Templeton Global Bond (Euro) Fund                    | 47.86%                   |
| Templeton Global Bond Fund                           | 24.64%                   |
| Templeton Global Climate Change Fund                 | 21.17%                   |
| Templeton Global Equity Income Fund                  | 8.69%                    |
| Templeton Global Fund                                | 70.36%                   |
| Templeton Global High Yield Fund                     | (11.21)%                 |
| Templeton Global Income Fund                         | 62.76%                   |
| Templeton Global Smaller Companies Fund              | 82.86%                   |

**Portfolio Turnover Ratio (continued)**

| <b>Fund</b>                        | <b>Portfolio Turnover Ratio</b> |
|------------------------------------|---------------------------------|
| Templeton Global Total Return Fund | 53.95%                          |
| Templeton Growth (Euro) Fund       | 67.70%                          |
| Templeton Latin America Fund       | (33.26)%                        |

\*Please refer Note 1 for fund events.

**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, 2023*, **, ***                                                    | € 39,119,018 |
| Total amount of variable remuneration paid by FTIS and its delegates during the year ended September 30, 2023*, **, ***                                                 | € 31,718,728 |
| Number of staff of FTIS and in its delegates as at September 30, 2023                                                                                                   | 601          |
| Total amount of compensation paid by FTIS and its delegates to Senior managers during the year ended September 30, 2023*, **, ***                                       | € 19,827,601 |
| 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, 2023*, **, *** | € –          |

\*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, 2023.

\*\*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, 2023.

\*\*\*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](http://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 Alternative Funds is available from the following Franklin Templeton offices:

## EUROPE

### FRANCE

#### FRANKLIN TEMPLETON INTERNATIONAL SERVICES

S.à r.l.,

##### French Branch

14, Bd de la Madeleine

F-75008 Paris

Tel: +33 1 89 82 00 10 Fax: +352 46 66 67 508

Email: ParisCDS@franklintempleton.com

### GERMANY and AUSTRIA

#### FRANKLIN TEMPLETON INTERNATIONAL SERVICES

S.à r.l.,

##### Niederlassung Deutschland

Mainzer Landstr. 16

Postfach 11 18 03

60325 Frankfurt, Germany

Tel: +49 69 808 83 316 Fax: +49 (0) 69 272 23 120

Germany Freefone: 08 00 0 73 80 02

Austria Freefone: 08 00 29 59 11

Email: info@franklintempleton.de

## ITALY

#### FRANKLIN TEMPLETON INTERNATIONAL SERVICES

S.à r.l.,

##### Italian branch

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20122 Milano, Italy

Tel: +39 02 3621 3320 Fax: +352 46 66 76

Italy Freefone: 800 915 919

Email: servizioclientimilano@franklintempleton.com

### LUXEMBOURG, the NETHERLANDS and BELGIUM

#### FRANKLIN TEMPLETON INTERNATIONAL SERVICES

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Tel: +352 27 94 0990 Fax: +352 46 66 76

Email: lucas@franklintempleton.com

#### FRANKLIN TEMPLETON INTERNATIONAL SERVICES

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