已審計年度報告

FRANKLIN TEMPLETON INVESTMENT FUNDS

Société d'investissement à capital variable

2026年06月30日



FRANKLIN TEMPLETON

R.C.S.B35177

FRANKLIN TEMPLETON INVESTMENT FUNDS

Société d’investissement à capital variable

已審計年度報告
截至 2026 年 6 月 30 日止年度

本報告並不構成申購Franklin Templeton Investment Funds（「本公司」）股份的要約或要約招攬。申購須依照目前之公開說明書及其補充說明書，視情形而定包含可獲得之相關關鍵資料文件（「KID」）、投資人重要資訊文件（「KIID」）、可獲得之最新已審計年度報告以及最新未審計之半年度報告（如其後刊發）。

會計師報告僅指年度報告的英文版全文，並非任何翻譯版本。

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企業基本資料
截至 2026 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.（2026 年 8 月 16 日之前）
FRANKLIN TEMPLETON, INC.（於 2026 年 8 月 17 日生效）
One Franklin Parkway
San Mateo, CA 94403-1906
美國

董事

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

Mark G. Holowesko
獨立董事
執行長兼總裁
HOLOWESKO PARTNERS LTD.
Shipston House
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Nassau, 巴哈馬

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
盧森堡大公國

Craig S. Tyle
資深法律顧問
FRANKLIN RESOURCES, INC.（2026 年 8 月 16 日之前）
FRANKLIN TEMPLETON, INC.（於 2026 年 8 月 17 日生效）
One Franklin Parkway
San Mateo, CA 94403-1906
美國

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

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

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

註冊處及過戶代理機構：
VIRTUS PARTNERS FUND SERVICES LUXEMBOURG S.à r.l.
8A, rue Albert Borschette
L-1246 Luxembourg
盧森堡大公國

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

存托與上市代理人
J.P. Morgan SE, Luxembourg Branch
European Bank and Business Centre
6C route de Trèves, L-2633 Senningerberg
盧森堡大公國

審計師：
PricewaterhouseCoopers Assurance, Société coopérative
2, rue Gerhard Mercator B.P. 1443 L-1014 Luxembourg
盧森堡大公國

法律顧問：
ELVINGER HOSS PRUSSEN, Société anonyme
2, Place Winston Churchill
B.P 425, L-2014 Luxembourg
盧森堡大公國

董事會報告

Franklin Templeton Investment Funds（以下簡稱「FTIF」或「本公司」）董事會（以下簡稱「董事會」）欣然提報本公司截至 2026 年 6 月 30 日會計年度之經審計財務報表。

董事會組成

姓名	**主要職務**
Gregory E. Johnson	執行主席 FRANKLIN RESOURCES, INC. （2026 年 8 月 16 日之前） FRANKLIN TEMPLETON, INC. （於 2026 年 8 月 17 日生效）
Anouk Agnes	獨立董事
Mark G. Holowesko	獨立董事 執行長兼總裁 HOLOWESKO PARTNERS LTD
Joseph La Rocque	獨立董事
William C.P.Lockwood	獨立董事
Virginie Lagrange	獨立董事
Craig S. Tyle	資深法律顧問 FRANKLIN RESOURCES, INC. （2026 年 8 月 16 日之前） FRANKLIN TEMPLETON, INC. （於 2026 年 8 月 17 日生效）

董事會的角色及職責

董事會的職責受盧森堡法律管轄。在 Franklin Templeton Investment Funds（「FTIF」或「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。

董事會報告（續）

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[1]

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 2026 年 6 月 30 日，Franklin Templeton Investment Funds（「FTIF」或「本公司」）管理的資產為 932.8 億美元，較之去年的 786.5 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。

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[2]
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。

[1]https://franklintempletonprod.widen.net/s/vsdwgh9nbm/mifid-ii-conflicts-of-interest-policy
[2]https://www.alfi.lu/getattachment/50c22f50-3f25-4e45-b296-222c630f842e/app_data-import-alfi-alfi-code-of-conduct-update-2022.pdf

董事會報告（續）

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 31。

董事會
盧森堡，2026 年 7 月

投資經理公司報告
截至 2026 年 6 月 30 日之年度

截至 2026 年 6 月 30 日止 12 個月內，依 MSCI All Country World Index 所衡量，全球股票市場呈現大幅上漲。貨幣政策趨於寬鬆、企業盈餘整體表現堅韌以及人工智慧 (AI) 領域的持續投資，共同為 2025 年下半年的回報率提供支撐；然於此期間後期，市場對 AI 概念股的熱度逐漸呈現分化。以美國聯準會 (Fed) 為首的主要央行，從該期間初期的維持政策不變，轉向自 2025 年 9 月起啟動降息，儘管經濟成長與通膨訊號好壞參半，仍有助於支撐市場的風險胃納。2026 年上半年的市場波動明顯加劇。由於 3 月急跌幅度超過了早前的上漲空間，全球股市在第一季呈現跌勢。市場走勢反映了資金自美國超大型成長股流出，其中價值股表現超越成長型股，且小型股比大型股更為抗跌。隨著地緣政治衝突加劇導致能源價格大幅攀升，並再度引起市場對通膨及經濟成長的疑慮，季末投資氣氛轉差。全球市場隨後於第二季強勢反彈，扭轉了 3 月底時的大部分疲弱態勢。隨著市場對荷莫茲海峽的疑慮減輕、油價回落，加上停火樂觀預期及美伊簽署諒解備忘錄後風險胃納提升，共同支撐了市場的復甦。成長型股再度展現領先優勢，其動能來自於半導體、資料中心及泛 AI 產業熱潮的復甦；不過到了 6 月，投資人在評估未來 AI 相關資本支出的規模、融資及回報狀況時已變得更加謹慎挑選。

在本次回顧的 12 個月內，歐洲股票市場呈現上漲，但綜觀整個期間，其在各大主要區域市場中表現居末。歐洲價值型股的表現顯著優於成長型股。2025 年下半年，寬鬆政策與貿易緊張局勢緩解支撐了歐洲股市，但當時的經濟成長依然疲弱。2025 年 7 月下旬，美歐雙方達成關稅協議，幫助消弭了市場疑慮，並提振了如汽車及工業等以出口為導向的產業。歐洲央行在早前降息後維持寬鬆立場，而英國央行則進一步實施降息，均為市場情緒帶來了提振效果。金融與原物料類股（包括能源與礦業）表現突出，而資訊科技類股則在獲利了結與競爭壓力下表現落後。在 2026 年第一季，歐洲股市雖呈現下跌，但整體表現仍優於美國股市。歐洲區初期受惠於資金輪動至價值型與循環型類股，並得益於其有利的產業結構及持續改善的總體經濟訊號。然而，由於歐洲地區較弱的能源價格高漲及供應鏈中斷的抵禦能力逐步顯現，這些早期的漲幅隨後遭到回吐。採購經理人指數走軟，經濟成長預期遭到下修，且隨著通膨壓力再現，各國央行面臨了更具挑戰性的政策環境。第二季歐洲股市雖有所復甦，然其回彈力道仍不及美國及亞太市場。3 月油氣價格的衝擊有所消退，加上對美伊達成協議的預期，提振了景氣循環股及先前承壓的類股（包含銀行、建築與材料、精品、汽車與半導體）。企業獲利表現優於市場悲觀預期，且特定產業的獲利上修亦為市場提供了更多支撐。儘管如此，由於經濟成長依舊疲軟、通膨屢次遭能源價格推升，且歐洲地區對緊縮的金融環境仍相當敏感，其復甦能力仍不如其他地區明確。

受到 2025 年下半年多數期間企業獲利展現韌性、AI 投資持續熱絡以及聯準會啟動降息循環的利多支撐，美國股市在回顧的 12 個月期間全面走高。儘管經歷數波市場震盪，主要指數仍屢創新高，惟領漲主力依然深受大型科技股與 AI 相關投資所影響。步入 2025 年下半年末，投資人開始更加關注市場過度集中以及部分科技板塊漲勢的延續性，同時如醫療保健與核心消費等防禦型類股，在市場波動期間則展現出相對抗跌的表現。在 2026 年第一季，由於投資人將資金從超大型科技股與長存續期成長型資產中輪動移出，美國市場遭遇賣壓，表現落後於大多數主要地區。第一季美國成長型股票大幅下挫，而價值型股票則微幅收紅，反映出市場對部分科技巨頭在 AI 相關資本支出、變現時程與破壞式創新風險的擔憂。總體經濟環境亦變得更為嚴峻，地緣政治局勢升溫與能源價格高漲加劇了對停滯性通膨的疑慮，並促使聯準會維持謹慎的政策立場。美國股市於第二季在成長股與 泛 AI 概念股帶領下強勢反彈。憑藉著亮眼的獲利表現，以及市場對超大規模資料中心業者資本支出的樂觀情緒，半導體、光纖網路、資料中心概念股與基礎設施相關企業成推升大盤的核心。然而，該季大部分時間內的市場廣度依然偏窄。截至 6 月下旬，投資人重新檢視 AI 相關資本支出的規模與商業效益，拖累了部分科技板塊的表現，儘管中小型股已開始釋出相對具韌性的訊號。

在信用市場方面，過去 12 個月期間多數主權債券市場殖利率呈現走高，主因貨幣政策轉向、通膨升溫，以及部分已開發市場的財政隱憂影響了殖利率走勢。美國 10 年期公債殖利率上升 24 個基點至 4.47%，而日本 10 年期公債殖利率則飆升 125 個基點至 2.67%，創下自 1997 年以來的最高水準。作為指標的德國 10 年期公債殖利率上升 25 個基點至 2.86%，且多數其他歐洲已開發國家的公債殖利率亦呈現走高。新興市場 (EM) 債券殖利率整體的表現相對較佳：拉丁美洲、東歐與非洲的殖利率大多呈現下滑，但亞洲的殖利率普遍走高。新興市場主權信用指數於年內實現了強勁的正總報酬。

全球商品市場受到地緣政治風險溢酬、全球經濟成長不均以及供給限制的共同影響，導致各板塊的報酬表現大相徑庭。追蹤主要大宗商品的指數上漲了 18% 到 20%，且其全年度的漲幅幾乎均集中於此期間的後半段。除了供需基本面之外，強勢美元亦帶來一定程度的逆風，因為這提高了非美國買家購買美元計價商品的成本。由於中東緊張局勢不時引發市場對供應中斷的擔憂，尤其是涉及荷莫茲海峽運輸的影響，因此能源市場大幅波動，原油價格大幅震盪。全球供應的韌性與 2026 年需求增長預估的放緩，沖淡了市場對上述衝突爆發的擔憂，導致油價於財年期末時大幅回落至期間峰值之下。整體而言，美國指標西德州中級 (WTI) 原油期貨與作為國際指標的英國布蘭特 (Brent) 原油期貨均實現了上漲。在原物料板塊中，貴金屬受惠於持續存在的總體經濟不確定性。黃金吸引了各國央行強勁的儲備買盤並被視為可滿足投資人「避險」的需求，而白銀則於期間結束時錄得超過 60% 的漲幅。鉑金與鈀金價格雙雙攀升至多年來的高點。工業金屬的表現則是漲跌互見。相較於能源市場，農產品的波動整體較為平穩。在主要農作物（玉米、小麥與黃豆）中，穀物價格表現相對穩定。總體來看，農產品在期內對整體大宗商品市場績效的貢獻，不及能源或金屬板塊。綜合而言，期內走勢突顯出，大宗商品的表現較少受到全球同步總經趨勢的影響，而更多是由各別的供應鏈動態所主導。

展望 2026 年下半年，我們已調升對股市的看法。儘管部分市場出現過熱跡象，但強勁的企業基本面與穩健的經濟成長仍為當前的估值提供了合理支撐。投資人對 AI 概念交易的熱捧，使得股票指數的組成過度集中，並在科技股中引發了一定的泡沫現象，但我們認為此情況應尚在可控範圍內。在強勁的企業獲利及深具韌性的總體經濟環境帶動下，美股表現穩健，而 AI 資本支出受惠者亦持續繳出足以匹配其高昂獲利成長期望的成績。持續性的通膨與鷹派的政策言論可能會為我們的觀點帶來變數，不過許多地區的財政刺激措施發揮了部分抵銷作用。經濟成長環境對風險性資產依然利好，特別是在北美地區。多數主要央行所採取的偏鷹派貨幣政策立場，持續影響著我們在存續期間配置上的策略。市場對美國採取更具限制性政策的預期，加上財政赤字擴大對殖利率所帶來的推升壓力，我們因此認為美國公債殖利率目前仍低於合理價值。反觀國際市場，我們在存續期間部位上發掘了較佳的價值，特別是在某些通膨隱憂已讓市場定價多次升息的地區，即便是當地的宏觀經濟狀況依然疲乏。微弱領先的經濟指標顯示，歐元區經濟恐難以消化額外兩次的升息衝擊，同時，能源價格回落應可讓歐洲央行維持利率不變，甚至降息以提振成長的空間。儘管市場預估日本在未來 12 個月將兩次升息，但日本仍是我們存續期配置論點中的特例。持續性的通膨、日圓貶值、財政刺激措施以及貨幣政策的正常化，皆對政府公債殖利率帶來顯著的上升壓力，顯示市場的預期或許無誤。此外，隨著荷莫茲海峽試探性地重啟通航，原本穩健的總體經濟環境獲得了進一步的改善，導致日本公債作為防禦下檔風險的對沖價值有所降低。

投資經理公司
2026年7月

本報告所述資訊均屬歷史資料，並不代表未來的業務績效。

審計報告

富蘭克林坦伯頓投資基金
股東鈞鑑:

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 2026 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 2026 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 2026 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。

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。

董事會對財務報表之責任

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

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

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

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

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

- 甄別和評估財務報表因舞弊或錯誤所致的重大不實風險，設計和執行因應此等風險的審計程序，以及取得充分且適當的審計證據作為本會計師的意見基礎。較之因錯誤所致者，未發現舞弊所致重大不實陳述的風險更高，因為舞弊可能涉及內部控制的串通、偽造、有意省略、不實表達或無視；
- 瞭解與審計相關的內部控制，以設計適合實際情況的審計程序，但無意就基金內部控制之有效性表達意見；

- 評估董事會所用會計政策的恰當性以及所做會計估算和相關揭露的合理性；
- 就董事會使用繼續經營會計基礎的恰當性做出結論，以及根據取得的審計證據就是否存在可能令基金或其任何子基金繼續經營之能力受到重大質疑的事情或情況的重大不確定性做出結論。若本會計師認為存在重大不確定性，則本會計師須在審計報告中關注財務報表內的相關揭露，或者若此等揭露不足，則須修改本會計師的意見。本會計師的結論以截至審計報告日期取得的審計證據為依據。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。

本會計師亦向治理單位提出聲明，確認已遵守有關獨立性之相關倫理規範，並與其溝通所有合理預期可能影響獨立性之關係及其他事項，以及在適用情況下，為消除威脅所採取之行動或防範機制。

其他法令及監管規定

針對截至 2025 年 6 月 30 日止之會計年度，依據 2002 年 12 月 19 日修訂之《商業與公司登記及企業會計與年度帳目法》，公司無須對外發布所得稅資訊報告。

盧森堡，2026 年 10 月 16 日

PricewaterhouseCoopers Assurance, Société coopérative
謹呈

DocuSigned by:
Steven Libby
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Steven Libby

基金績效

百分比變動截止於2026年06月30日

	參考股份類別	發行日期	6個月Ω %	1年 %	3年Ω %	5年Ω %	10年Ω %	自發行日Ω %
多空策略基金	A (acc) USD	2014 年 9 月 15 日	4.6	10.3	24.6	15.8	41.1	44.9
生技領航基金	A (acc) USD	2000 年 4 月 3 日	18.8	88.7	111.8	63.6	178.2	604.6
歐洲非投資等級債券基金	A (Ydis) EUR	2000年4月17日	1.3	3.3	21.3	12.8	33.0	134.8
歐洲債券總報酬基金	A (acc) EUR	2003 年 8 月 29 日	1.7	2.5	10.7	(4.1)	5.8	59.1
全球穩定月收益基金	A (acc) USD	2020年6月18日	5.7	13.9	31.0	25.8	–	49.1
全球房地產基金	A (acc) USD	2005 年 12 月 29 日	8.8	9.5	23.2	0.6	22.3	49.3
黃金及貴金屬基金	A (acc) USD	2010 年 4 月 30 日	(10.2)	58.7	208.6	140.7	197.9	72.8
波灣富裕債券基金	A (acc) USD	2013 年 8 月 30 日	(0.1)	5.7	16.4	7.1	56.0	85.5
公司債基金	A (Mdis) USD	1996 年 3 月 1 日	1.5	5.3	26.3	19.7	63.5	303.7
穩定月收益基金	A (Mdis) USD	1999 年 7 月 1 日	5.2	11.4	28.2	28.0	73.4	313.4
印度基金	A (acc) USD	2005年10月25日	(12.8)	(17.7)	11.0	20.9	87.6	489.1
創新科技基金	A (acc) USD	2019 年 11 月 8 日	11.2	20.1	84.2	43.6	–	166.2
互利歐洲基金	A (acc) EUR[1]	2000 年 4 月 3 日	5.6	16.8	48.4	62.8	98.7	275.9
互利全球領航基金	A (acc) USD	2005年10月25日	–	7.7	34.1	39.3	98.3	220.5
互利美國價值基金	A (acc) USD	1997 年 7 月 7 日	3.5	8.4	34.0	27.5	84.3	436.6
天然資源基金	A (acc) USD	2007 年 7 月 12 日	14.4	38.0	52.9	102.2	80.6	18.5
精選收益基金	A (acc) USD	2007 年 7 月 12 日	0.7	3.8	16.6	6.1	25.2	81.8
吉富世界基金	A (acc) USD	2008年10月14日	(3.0)	(3.7)	9.3	(8.4)	63.7	196.6
科技基金	A (acc) USD	2000 年 4 月 3 日	32.1	44.3	120.0	78.5	613.2	703.1
美元短期票券基金	A (Mdis) USD	1994 年 6 月 1 日	1.7	3.8	14.1	18.3	23.6	95.3
美國政府基金	A (Mdis) USD	1991 年 2 月 28 日	1.0	4.2	10.5	(1.0)	3.4	182.6
美國機會基金	A (acc) USD	2000 年 4 月 3 日	10.5	12.1	62.5	32.4	265.4	314.3
亞洲債券基金	A (acc) USD	2005年10月25日	(2.9)	(5.2)	(0.5)	(9.0)	(4.9)	57.5
亞洲成長基金	A (Ydis) USD	1991 年 6 月 30 日	39.5	59.9	91.3	34.7	143.2	603.0
亞洲小型企業基金	A (acc) USD	2008年10月14日	13.4	11.6	43.4	21.1	107.9	674.7
金磚國家基金*	A (acc) USD	2005年10月25日	2.0	13.9	55.6	5.8	123.9	171.0

基金績效（續）

百分比變動截止於2026年06月30日

	參考股份類別	發行日期	6個月Ω %	1年 %	3年Ω %	5年Ω %	10年Ω %	自發行日Ω %
大中華基金	A (acc) USD	1994 年 9 月 1 日	(8.4)	1.7	13.7	(46.3)	16.3	156.8
東歐基金	A (acc) EUR	1997 年11 月 10 日	18.3	29.5	101.1	(21.9)	19.9	163.9
新興國家固定收益基金	A (Qdis) USD	1991 年 7 月 5 日	5.6	17.2	45.7	22.6	25.0	875.9
新興市場月收益基金	A (acc) USD	2011 年 4 月 29 日	18.6	36.1	73.1	39.7	109.3	65.1
新興國家基金	A (Ydis) USD	1991 年 2 月 28 日	34.0	59.3	112.4	56.3	196.4	729.8
新興國家小型企業基金	A (acc) USD	2007年10月18日	12.4	12.3	40.0	20.5	97.5	88.6
潛力歐洲基金	A (acc) EUR	1999 年 1 月 8 日	9.3	17.4	56.5	62.7	106.0	284.2
邊境市場基金	A (acc) USD	2008年10月14日	8.4	17.9	66.2	58.6	102.1	224.0
全球債券基金	A (Mdis) USD	1991 年 2 月 28 日	1.9	4.4	8.3	(0.3)	4.7	424.9
全球氣候變遷基金	A (Ydis) EUR	1991 年 4 月 26 日	19.4	40.6	37.4	46.9	154.8	891.5
全球基金*	A (Ydis) USD	1991 年 2 月 28 日	0.7	8.7	26.9	12.9	60.1	486.8
全球非投資等級債券基金	A (acc) USD	2007 年 9 月 27 日	3.6	11.1	33.3	21.1	42.4	99.3
全球產業龍頭基金	A (acc) USD	2005 年 5 月 27 日	6.8	16.6	52.6	46.0	116.8	148.0
中小型企業基金	A (Ydis) USD	1991 年 7 月 8 日	10.3	12.9	26.6	4.2	81.4	558.9
全球債券總報酬基金	A (acc) USD	2003 年 8 月 29 日	2.7	7.5	19.6	1.6	4.2	181.8
全球平衡基金*	A (Qdis) USD	1994 年 6 月 1 日	10.3	21.6	46.9	39.4	99.1	484.0
成長(歐元)基金	A (acc) EUR	2000 年 8 月 9 日	6.6	15.6	35.3	39.0	79.0	162.9
日本基金	A (acc) JPY	2000 年 9 月 1 日	16.7	36.7	104.9	153.5	267.4	157.1
拉丁美洲基金[2]	A (Ydis) USD	1991 年 2 月 28 日	11.4	26.7	32.8	32.9	71.4	828.4

*請參見附註 1 瞭解基金活動。

業績基於當年最後一個營業日計算的資產淨值。資產淨值反映了投資截至當年最後一個營業日的市場價格。業績基於每股資產淨值的變動。

本表格披露的基金績效是參考股份類別之績效，以基金的基本計價幣別計算。

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

Ω未審計的數字。

[1]基金的推出日期，而參考股份類別於後來推出。

[2]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 2026 年 6 月 30 日

	總額 (USD)		多空策略基金 (USD)	生技領航基金 (USD)
資產				
證券投資市值（附註 2(b)、3）	90,291,139,858		208,470,289	2,016,052,894
在銀行和經紀企業的存款	1,246,193,101		124,933,702	33,486,642
定期存款（附註 4)	989,510,322		174,423,700	–
應收逆回購協議款項（註 2(t)、5）	600,000,000		–	–
出售投資應收款項	26,082,726		1,899,166	–
證券申購應收款項	347,989,385		596,569	30,804,310
應收利息及股利（淨額)	492,207,801		1,640,687	4,880
遠期外匯契約未實現盈利（附註 2(c), 6)	29,040,189		1,682,565	31,253
金融期貨契約未實現盈利（附註 2(d), 7)	5,299,367		4,715,198	–
利率交換契約未實現盈利（附註 2(e), 8)	2,802,443		486,657	–
總報酬交換契約未實現盈利（附註 2(h), 9)	534,451		320,105	–
信用違約交換契約市值 (附註 2(j), 11)	5,152,408		1,864,668	–
選擇權契約市值（附註 2(k), 12)	5,120,870		180,604	–
按市值投資於抵押滾動交易（附註 2(m), 13)	103,372,948		–	–
契約差額未實現盈利（附註 2(i)，10）	29,982,688		29,982,688	–
可退稅款	11,252,473		340,932	–
其他應收款項	6,681,521		6,246	101,484
資產總額	**94,192,362,551**		**551,543,776**	**2,080,481,463**
負債				
購買投資應付款項	168,985,778		939,470	–
購買抵押滾動交易應付款項（附註 2(m), 13)	103,720,396		–	–
證券贖回應付款項	201,039,755		16,560,063	9,561,709
應付投資管理費（附註 15)	62,175,201		775,901	1,470,740
應付績效費（附註 16)	25,806		25,806	–
遠期外匯契約未實現虧損（附註 2(c), 6)	174,051,101		4,600,212	961,734
金融期貨契約未實現虧損（附註 2(d), 7)	6,739,657		2,618,491	–
利率交換契約未實現虧損（附註 2(e), 8)	14,102,545		503,250	–
總報酬交換契約未實現虧損（附註 2(h), 9)	1,068,053		16,433	–
信用違約交換契約市值（附註 2(j), 11)	1,857,538		1,755,626	–
選擇權契約市值（附註 2(k), 12)	18,291,369		124,275	–
契約差額未實現虧損（附註 2(i)，10）	23,176,091		23,176,091	–
應付稅款	75,781,376		–	–
應付費用	61,971,056		758,105	1,467,220
負債總額	**912,985,722**		**51,853,723**	**13,461,403**
淨資產總額	**93,279,376,829**		**499,690,053**	**2,067,020,060**
三年資產概要				
2025年06月30日	78,646,475,308		526,288,645	1,267,978,415
2024年06月30日	69,130,130,068		635,405,767	1,636,264,029
2023年06月30日	61,168,580,011		896,346,291	1,721,081,398

*請參見附註 1 瞭解基金活動。

淨資產報表

截至 2026 年 6 月 30 日



淨資產報表

截至 2026 年 6 月 30 日

	歐洲非投資等級債券基金 (EUR)
資產	
證券投資市值（附註 2(b)、3）	281,531,296
在銀行和經紀企業的存款	9,431,764
定期存款（附註 4)	–
應收逆回購協議款項（註 2(t)、5）	–
出售投資應收款項	–
證券申購應收款項	250,931
應收利息及股利（淨額)	4,194,559
遠期外匯契約未實現盈利（附註 2(c), 6)	61,644
金融期貨契約未實現盈利（附註 2(d), 7)	–
利率交換契約未實現盈利（附註 2(e), 8)	–
總報酬交換契約未實現盈利（附註 2(h), 9)	–
信用違約交換契約市值（附註 2(j), 11)	–
選擇權契約市值（附註 2(k), 12)	–
按市值投資於抵押滾動交易（附註 2(m), 13)	–
契約差額未實現盈利（附註 2(i)，10）	–
可退稅款	–
其他應收款項	63,039
資產總額	**295,533,233**
負債	
購買投資應付款項	875,000
購買抵押滾動交易應付款項（附註 2(m), 13)	–
證券贖回應付款項	1,082,975
應付投資管理費（附註 15)	187,904
應付績效費（附註 16)	–
遠期外匯契約未實現虧損（附註 2(c), 6)	531,025
金融期貨契約未實現虧損（附註 2(d), 7)	–
利率交換契約未實現虧損（附註 2(e), 8)	–
總報酬交換契約未實現虧損（附註 2(h), 9)	–
信用違約交換契約市值（附註 2(j), 11)	–
選擇權契約市值（附註 2(k), 12)	–
契約差額未實現虧損（附註 2(i)，10）	–
應付稅款	–
應付費用	224,117
負債總額	**2,901,021**
淨資產總額	**292,632,212**
三年資產概要	
2025年06月30日	284,345,679
2024年06月30日	259,422,466
2023年06月30日	298,663,937

*請參見附註 1 瞭解基金活動。

淨資產報表

截至 2026 年 6 月 30 日

S	歐洲債券總報酬基金 (EUR)	
	2,559,449,988	
	72,928,643	
	–	
	–	
	–	
	6,479,502	
	29,429,015	
	883,441	
	–	
	–	
	–	
	–	
	–	
	–	
	–	
	524,091	
	972,145	
	2,670,666,825	
	19,009,542	
	–	
	8,705,538	
	331,993	
	–	
	1,401,823	
	2,680,051	
	–	
	–	
	–	
	–	
	–	
	–	
	1,138,234	
	33,267,181	
	2,637,399,644	
	2,611,072,240	
	2,078,153,522	
	1,310,735,869	

淨資產報表

截至 2026 年 6 月 30 日

	[redacted]	全球穩定月收益基金* (USD)	[redacted]	全球房地產基金 (USD)
資產				
證券投資市值（附註 2(b)、3）		126,850,082		80,996,543
在銀行和經紀企業的存款		3,996,162		354,435
定期存款（附註 4）		–		700,000
應收逆回購協議款項（註 2(t)、5）		–		–
出售投資應收款項		–		–
證券申購應收款項		633,561		23,366
應收利息及股利（淨額）		1,106,882		200,869
遠期外匯契約未實現盈利（附註 2(c), 6）		2,435		708
金融期貨契約未實現盈利（附註 2(d), 7）		–		–
利率交換契約未實現盈利（附註 2(e), 8）		–		–
總報酬交換契約未實現盈利（附註 2(h), 9）		–		–
信用違約交換契約市值（附註 2(j), 11）		–		–
選擇權契約市值（附註 2(k), 12）		–		–
按市值投資於抵押滾動交易（附註 2(m), 13）		–		–
契約差額未實現盈利（附註 2(i)，10）		–		–
可退稅款		2,086		14,889
其他應收款項		24,905		696
資產總額		**132,616,113**		**82,291,506**
負債				
購買投資應付款項		1,010,362		–
購買抵押滾動交易應付款項（附註 2(m), 13）		–		–
證券贖回應付款項		231,184		34,382
應付投資管理費 (附註 15)		82,133		63,583
應付績效費（附註 16）		–		–
遠期外匯契約未實現虧損（附註 2(c), 6）		98,649		227,055
金融期貨契約未實現虧損（附註 2(d), 7）		–		–
利率交換契約未實現虧損（附註 2(e), 8）		–		–
總報酬交換契約未實現虧損（附註 2(h), 9）		–		–
信用違約交換契約市值（附註 2(j), 11）		–		–
選擇權契約市值 (附註 2(k), 12)		–		–
契約差額未實現虧損（附註 2(i)，10）		–		–
應付稅款		–		–
應付費用		89,970		69,962
負債總額		**1,512,298**		**394,982**
淨資產總額		**131,103,815**		**81,896,524**
三年資產概要				
2025年06月30日		129,483,743		92,027,216
2024年06月30日		132,448,211		98,136,896
2023年06月30日		38,176,341		102,352,839

*請參見附註 1 瞭解基金活動。

淨資產報表

截至 2026 年 6 月 30 日

	黃金及貴金屬基金 (USD)	波灣富裕債券基金 (USD)	公司債基金 (USD)	穩定月收益基金 (USD)	印度基金 (USD)	創新科技基金 (USD)
	1,722,508,941	238,448,251	1,231,458,896	12,680,178,953	2,254,529,289	536,542,887
	22,264,927	859,911	17,741,127	158,724,798	3,348,624	3,574,454
	–	6,700,000	–	–	8,200,000	–
	–	–	–	–	–	–
	1,195,578	–	–	–	–	–
	8,253,563	725,255	1,588,724	127,090,131	3,770,902	205,914
	–	3,473,649	23,526,046	122,388,167	1,074,005	64,500
	50,998	9,618	8,198	234,251	2,238	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	443,200	125,587	–
	113,387	51,157	4,055	10,331	88,746	43,088
	1,754,387,394	**250,267,841**	**1,274,327,046**	**13,089,069,831**	**2,271,139,391**	**540,430,843**
	661,365	2,727,538	4,085,000	65,964,968	–	–
	–	–	–	–	–	–
	8,579,079	283,357	2,700,655	16,619,166	4,152,768	672,251
	1,508,450	133,603	683,989	8,190,583	1,702,152	389,237
	–	–	–	–	–	–
	1,895,812	305,928	285,613	22,160,764	793,511	1,300,580
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	15,957,000	–	–
	–	–	–	–	–	–
	–	–	–	–	41,951,403	–
	1,499,067	130,099	844,775	10,635,951	1,964,357	350,377
	14,143,773	**3,580,525**	**8,600,032**	**139,528,432**	**50,564,191**	**2,712,445**
	1,740,243,621	**246,687,316**	**1,265,727,014**	**12,949,541,399**	**2,220,575,200**	**537,718,398**
	702,283,462	220,290,563	1,143,912,687	8,817,351,394	3,592,822,022	500,097,608
	417,760,422	272,144,407	999,559,090	5,569,882,593	2,765,345,469	474,163,245
	407,930,908	367,788,422	948,529,566	3,800,287,627	1,334,994,536	392,377,235

淨資產報表

截至 2026 年 6 月 30 日

	[redacted]	互利歐洲基金 (EUR)	互利全球領航基金 (USD)
資產			
證券投資市值（附註 2(b)、3）		672,180,325	476,708,103
在銀行和經紀企業的存款		16,165,530	6,551,087
定期存款（附註 4）		–	–
應收逆回購協議款項（註 2(t)、5）		–	–
出售投資應收款項		–	2,031,426
證券申購應收款項		224,900	88,636
應收利息及股利（淨額）		522,238	866,012
遠期外匯契約未實現盈利 (附註 2(c), 6)		120,472	12,905
金融期貨契約未實現盈利 (附註 2(d), 7)		–	–
利率交換契約未實現盈利 (附註 2(e), 8)		–	–
總報酬交換契約未實現盈利 (附註 2(h), 9)		–	–
信用違約交換契約市值 (附註 2(j), 11)		–	–
選擇權契約市值 (附註 2(k), 12)		–	–
按市值投資於抵押滾動交易 (附註 2(m), 13)		–	–
契約差額未實現盈利（附註 2(i)，10）		–	–
可退稅款		659,736	59,499
其他應收款項		17,897	8,912
資產總額		**689,891,098**	**486,326,580**
負債			
購買投資應付款項		–	1,728,879
購買抵押滾動交易應付款項 (附註 2(m), 13)		–	–
證券贖回應付款項		279,007	411,023
應付投資管理費 (附註 15)		521,233	377,430
應付績效費（附註 16）		–	–
遠期外匯契約未實現虧損（附註 2(c), 6）		124,508	213,107
金融期貨契約未實現虧損（附註 2(d), 7）		–	–
利率交換契約未實現虧損（附註 2(e), 8）		–	–
總報酬交換契約未實現虧損（附註 2(h), 9）		–	–
信用違約交換契約市值（附註 2(j), 11）		–	–
選擇權契約市值（附註 2(k), 12）		–	–
契約差額未實現虧損（附註 2(i)，10）		–	–
應付稅款		–	–
應付費用		493,974	376,083
負債總額		**1,418,722**	**3,106,522**
淨資產總額		**688,472,376**	**483,220,058**
三年資產概要			
2025年06月30日		597,416,984	495,089,284
2024年06月30日		543,674,730	515,306,248
2023年06月30日		540,576,510	514,327,080

*請參見附註 1 瞭解基金活動。

淨資產報表

截至 2026 年 6 月 30 日

互利美國價值基金 (USD)	天然資源基金 (USD)
235,818,031	359,233,814
1,446,252	5,505,905
–	–
–	–
–	–
24,556	578,970
246,766	266,297
–	38,268
–	–
–	–
–	–
–	–
–	–
–	–
–	–
–	62,178
3,314	15,988
237,538,919	**365,701,420**
–	–
–	–
374,631	2,516,413
187,749	311,583
–	–
27,736	890,110
–	–
–	–
–	–
–	–
–	–
–	–
–	–
201,617	350,964
791,733	**4,069,070**
236,747,186	**361,632,350**
252,471,500	224,110,094
244,892,486	268,321,318
277,306,239	319,888,129

淨資產報表

截至 2026 年 6 月 30 日

	精選收益基金 (USD)	吉富世界基金 (USD)	科技基金 (USD)	美元短期票券基金 (USD)
資產				
證券投資市值（附註 2(b)、3）	584,828,569	155,243,965	16,182,980,762	1,781,306,387
在銀行和經紀企業的存款	16,503,598	96,587	67,173,326	38,008
定期存款（附註 4）	–	3,000,000	–	25,000,000
應收逆回購協議款項（註 2(t)、5）	–	–	–	600,000,000
出售投資應收款項	–	–	–	–
證券申購應收款項	1,161,878	13,980	46,494,445	–
應收利息及股利（淨額）	7,582,067	166,764	2,981,854	2,268,157
遠期外匯契約未實現盈利（附註 2(c), 6）	187,897	–	18,958	36
金融期貨契約未實現盈利（附註 2(d), 7）	–	–	–	–
利率交換契約未實現盈利（附註 2(e), 8）	1,564,536	–	–	–
總報酬交換契約未實現盈利（附註 2(h), 9）	29,329	–	–	–
信用違約交換契約市值（附註 2(j), 11）	470,838	–	–	–
選擇權契約市值（附註 2(k), 12）	–	–	–	–
按市值投資於抵押滾動交易（附註 2(m), 13）	67,169,323	–	–	–
契約差額未實現盈利（附註 2(i)，10）	–	–	–	–
可退稅款	–	109,928	–	–
其他應收款項	549,771	2,880	477,504	699,367
資產總額	**680,047,806**	**158,634,104**	**16,300,126,849**	**2,409,311,955**
負債				
購買投資應付款項	2,112,901	–	–	–
購買抵押滾動交易應付款項（附註 2(m), 13）	67,379,082	–	–	–
證券贖回應付款項	3,550,890	291,444	40,227,565	5,793
應付投資管理費（附註 15）	363,629	128,648	11,839,276	593,509
應付績效費（附註 16）	–	–	–	–
遠期外匯契約未實現虧損（附註 2(c), 6）	908,108	–	9,986,664	926
金融期貨契約未實現虧損（附註 2(d), 7）	66,986	–	–	–
利率交換契約未實現虧損（附註 2(e), 8）	1,012,933	–	–	–
總報酬交換契約未實現虧損（附註 2(h), 9）	–	–	–	–
信用違約交換契約市值（附註 2(j), 11）	–	–	–	–
選擇權契約市值（附註 2(k), 12）	–	–	–	–
契約差額未實現虧損（附註 2(i)，10）	–	–	–	–
應付稅款	–	–	–	–
應付費用	538,378	156,489	11,068,454	852,966
負債總額	**75,932,907**	**576,581**	**73,121,959**	**1,453,194**
淨資產總額	**604,114,899**	**158,057,523**	**16,227,004,890**	**2,407,858,761**
三年資產概要				
2025年06月30日	788,938,620	199,170,001	11,938,518,648	1,944,504,811
2024年06月30日	543,457,490	205,933,347	11,508,253,916	1,102,083,896
2023年06月30日	451,978,146	242,806,724	9,434,970,262	480,563,573

*請參見附註 1 瞭解基金活動。

淨資產報表

截至 2026 年 6 月 30 日

美國政府基金 (USD)	[redacted]	美國機會基金 (USD)	[redacted]	亞洲債券基金 (USD)	亞洲成長基金 (USD)
639,330,420		6,989,635,749		61,754,239	2,473,566,673
28,070,456		13,172,418		2,526,801	2,068,444
–		–		–	109,000,000
–		–		–	–
–		–		–	–
795,392		5,363,728		73,226	5,589,704
2,205,487		843,168		951,607	5,080,855
3,856		5,977		472,920	1,354
241,990		–		–	–
–		–		–	–
–		–		–	–
–		–		–	–
–		–		–	–
–		–		–	–
–		–		–	–
–		–		17,947	1,101,521
57,989		165,903		604	22,802
670,705,590		**7,009,186,943**		**65,797,344**	**2,596,431,353**
–		–		–	3,912,913
–		–		–	–
1,843,223		19,470,983		81,770	4,284,335
213,190		5,218,068		39,369	2,681,923
–		–		–	–
1,042,800		10,260,400		1,585,067	1,697,757
–		–		–	–
–		–		–	–
–		–		–	–
–		–		–	–
–		–		–	–
–		–		–	–
–		–		–	13,568,446
431,146		4,906,312		50,974	1,980,377
3,530,359		**39,855,763**		**1,757,180**	**28,125,751**
667,175,231		**6,969,331,180**		**64,040,164**	**2,568,305,602**
710,787,541		7,499,817,772		84,544,474	1,796,605,435
794,343,459		7,452,382,944		90,115,827	1,843,970,282
739,462,759		6,419,577,901		124,003,568	1,974,758,426

淨資產報表

截至 2026 年 6 月 30 日

	亞洲小型企業基金 (USD)	金磚國家基金* (USD)	[redacted]	大中華基金 (USD)
資產				
證券投資市值（附註 2(b)、3）	752,200,312	430,554,347		267,923,706
在銀行和經紀企業的存款	513,047	292,578		4,644
定期存款（附註 4)	13,300,000	4,400,000		3,600,000
應收逆回購協議款項（註 2(t)、5）	–	–		–
出售投資應收款項	–	–		–
證券申購應收款項	648,223	183,637		184,127
應收利息及股利（淨額)	2,354,319	2,089,536		1,261,784
遠期外匯契約未實現盈利（附註 2(c), 6)	–	1,260		–
金融期貨契約未實現盈利（附註 2(d), 7)	–	–		–
利率交換契約未實現盈利（附註 2(e), 8)	–	–		–
總報酬交換契約未實現盈利（附註 2(h), 9)	–	–		–
信用違約交換契約市值（附註 2(j), 11)	–	–		–
選擇權契約市值（附註 2(k), 12)	–	–		–
按市值投資於抵押滾動交易（附註 2(m), 13)	–	–		–
契約差額未實現盈利（附註 2(i)，10）	–	–		–
可退稅款	170,361	–		–
其他應收款項	9,925	456		97,211
資產總額	**769,196,187**	**437,521,814**		**273,071,472**
負債				
購買投資應付款項	–	652,693		1,177,353
購買抵押滾動交易應付款項（附註 2(m), 13)	–	–		–
證券贖回應付款項	1,139,174	327,797		1,091,417
應付投資管理費（附註 15)	732,513	581,124		365,438
應付績效費（附註 16)	–	–		–
遠期外匯契約未實現虧損（附註 2(c), 6)	9,691	93,617		–
金融期貨契約未實現虧損（附註 2(d), 7)	–	–		–
利率交換契約未實現虧損（附註 2(e), 8)	–	–		–
總報酬交換契約未實現虧損（附註 2(h), 9)	–	–		–
信用違約交換契約市值（附註 2(j), 11)	–	–		–
選擇權契約市值（附註 2(k), 12)	–	–		–
契約差額未實現虧損（附註 2(i)，10）	–	–		–
應付稅款	6,785,796	2,954,786		–
應付費用	530,911	402,794		254,122
負債總額	**9,198,085**	**5,012,811**		**2,888,330**
淨資產總額	**759,998,102**	**432,509,003**		**270,183,142**
三年資產概要				
2025年06月30日	1,120,571,016	419,863,796		313,770,921
2024年06月30日	1,059,624,075	369,209,490		264,637,856
2023年06月30日	745,518,257	369,916,516		392,400,894

*請參見附註 1 瞭解基金活動。

淨資產報表

截至 2026 年 6 月 30 日

東歐基金 (EUR)	新興國家固定收益基金 (USD)	新興市場月收益基金 (USD)		新興國家基金 (USD)	新興國家小型企業基金 (USD)	
151,475,058	2,511,832,145	324,741,596		2,395,993,880	273,418,415	
1,616,498	38,830,759	23,411,525		4,120,337	7,914,299	
4,100,000	–	–		231,000,000	–	
–	–	–		–	–	
–	–	–		–	1,411	
142,417	29,230,297	4,115,094		20,017,300	113,881	
147,546	76,383,275	5,513,756		5,123,213	770,826	
–	7,189,589	300,191		–	–	
–	–	–		–	–	
–	–	–		–	–	
–	–	–		–	–	
–	–	–		–	–	
–	–	–		–	–	
–	–	–		–	–	
–	–	–		–	–	
1,541,546	–	12,627		139,676	26,610	
11,084	207,424	37,313		185,095	8,440	
159,034,149	**2,663,673,489**	**358,132,102**		**2,656,579,501**	**282,253,882**	
–	–	82,148		3,495,462	–	
–	–	–		–	–	
255,404	8,784,478	1,763,157		2,785,799	681,634	
197,759	1,957,267	272,842		2,079,551	290,325	
–	–	–		–	–	
–	16,461,075	860,170		3,786,939	614	
–	–	–		–	–	
–	1,302,379	65,676		–	–	
–	–	–		–	–	
–	–	–		–	–	
–	–	–		–	–	
–	–	–		–	–	
–	2,827,218	355,091		2,163,829	2,175,418	
176,134	1,841,280	356,729		1,548,382	203,409	
629,297	**33,173,697**	**3,755,813**		**15,859,962**	**3,351,400**	
158,404,852	**2,630,499,792**	**354,376,289**		**2,640,719,539**	**278,902,482**	
129,008,856	1,864,075,608	112,995,635		740,205,552	338,993,089	
134,327,355	1,889,074,164	104,773,323		735,976,857	375,629,769	
90,425,882	2,030,363,864	113,092,497		691,768,275	412,637,275	

淨資產報表

截至 2026 年 6 月 30 日

	潛力歐洲基金 (EUR)	邊境市場基金 (USD)	全球債券基金 (USD)	全球氣候變遷基金 (EUR)
資產				
證券投資市值（附註 2(b)、3）	402,009,123	325,932,430	2,409,661,024	1,269,239,173
在銀行和經紀企業的存款	91,321	1,369,579	36,882,665	579,732
定期存款（附註 4)	5,200,000	3,500,000	–	48,490,513
應收逆回購協議款項（註 2(t)、5）	–	–	–	–
出售投資應收款項	–	–	–	–
證券申購應收款項	933,958	309,328	1,632,356	653,909
應收利息及股利（淨額)	241,448	272,491	41,325,964	435,634
遠期外匯契約未實現盈利（附註 2(c), 6)	37,790	2,034	6,729,953	342,552
金融期貨契約未實現盈利（附註 2(d), 7)	–	–	–	–
利率交換契約未實現盈利（附註 2(e), 8)	–	–	–	–
總報酬交換契約未實現盈利 (附註 2(h), 9)	–	–	–	–
信用違約交換契約市值 (附註 2(j), 11)	–	–	–	–
選擇權契約市值（附註 2(k), 12)	–	–	–	–
按市值投資於抵押滾動交易 (附註 2(m), 13)	–	–	–	–
契約差額未實現盈利（附註 2(i)，10)	–	–	–	–
可退稅款	648,307	304,615	–	555,127
其他應收款項	15,712	2,737	125,118	39,363
資產總額	**409,177,659**	**331,693,214**	**2,496,357,080**	**1,320,336,003**
負債				
購買投資應付款項	–	–	–	1,916,359
購買抵押滾動交易應付款項（附註 2(m), 13)	–	–	–	–
證券贖回應付款項	356,798	222,023	6,933,161	439,942
應付投資管理費（附註 15)	326,110	394,681	1,446,078	975,755
應付績效費（附註 16)	–	–	–	–
遠期外匯契約未實現虧損（附註 2(c), 6)	21,916	531,385	32,273,122	76,486
金融期貨契約未實現虧損（附註 2(d), 7)	–	–	–	–
利率交換契約未實現虧損（附註 2(e), 8)	–	–	5,921,667	–
總報酬交換契約未實現虧損（附註 2(h), 9)	–	–	–	–
信用違約交換契約市值（附註 2(j), 11)	–	–	–	–
選擇權契約市值（附註 2(k), 12)	–	–	–	–
契約差額未實現虧損（附註 2(i)，10)	–	–	–	–
應付稅款	–	301,723	–	126,067
應付費用	378,936	408,879	1,745,491	878,210
負債總額	**1,083,760**	**1,858,691**	**48,319,519**	**4,412,819**
淨資產總額	**408,093,899**	**329,834,523**	**2,448,037,561**	**1,315,923,184**
三年資產概要				
2025年06月30日	188,904,920	296,604,800	2,662,245,301	905,214,426
2024年06月30日	151,472,447	273,396,188	2,727,571,044	1,325,256,752
2023年06月30日	163,554,070	236,989,884	3,493,575,517	1,362,948,539

*請參見附註 1 瞭解基金活動。

淨資產報表

截至 2026 年 6 月 30 日

全球基金* (USD)	全球非投資等級債券基金 (USD)	[redacted]	全球產業龍頭基金 (USD)	中小型企業基金 (USD)	全球債券總報酬基金 (USD)	全球平衡基金* (USD)
572,097,395	99,622,843		67,960,942	91,355,462	1,506,350,266	619,981,526
264,887	3,926,235		28,236	88,398	48,326,218	18,828,830
3,000,000	–		1,900,000	4,100,000	–	–
–	–		–	–	–	–
1,645,826	–		–	–	–	5,040,598
349,393	200,400		59,938	31,980	850,704	3,064,400
168,322	2,238,573		22,666	113,322	34,587,585	5,298,030
–	226,195		–	–	4,420,759	212,175
–	–		–	–	–	–
–	–		–	–	–	–
–	–		–	–	–	–
–	–		–	–	–	–
–	–		–	–	–	–
–	–		–	–	–	–
–	–		–	–	–	–
365,068	–		6,667	93,183	–	101,429
10,214	3,695		23,432	46	78,403	28,427
577,901,105	**106,217,941**		**70,001,881**	**95,782,391**	**1,594,613,935**	**652,555,415**
–	215,000		–	–	–	203,945
–	–		–	–	–	–
478,133	726,065		145,975	67,780	2,820,475	664,239
470,810	71,146		56,546	76,801	938,656	416,859
–	–		–	–	–	–
–	118,021		–	–	34,067,580	3,868,854
–	–		–	–	–	–
–	142,350		–	–	4,705,948	–
–	–		–	–	–	–
–	–		–	–	–	–
–	–		–	–	–	–
–	–		–	–	–	–
–	61,933		–	2,096	1,416,690	246,614
462,782	94,714		58,902	77,821	1,099,997	540,059
1,411,725	**1,429,229**		**261,423**	**224,498**	**45,049,346**	**5,940,570**
576,489,380	**104,788,712**		**69,740,458**	**95,557,893**	**1,549,564,589**	**646,614,845**
580,365,001	91,644,592		62,932,332	95,929,601	1,793,479,417	498,039,222
592,009,560	88,685,187		62,198,517	99,038,184	1,942,178,095	489,261,335
600,802,071	80,705,779		60,858,969	98,779,704	2,458,073,822	491,043,122

淨資產報表

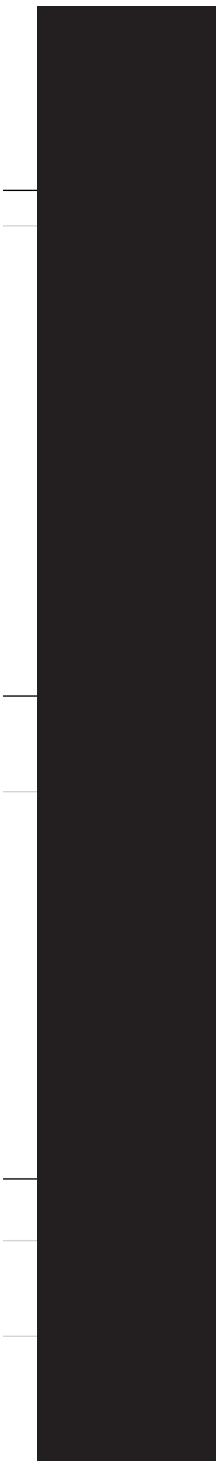
截至 2026 年 6 月 30 日

	成長（歐元）基金 (EUR)	日本基金 (JPY)	拉丁美洲基金 (USD)
資產			
證券投資市值（附註 2(b)、3）	8,019,132,042	74,796,283,425	593,176,261
在銀行和經紀企業的存款	559,574	2,386,136,304	279,245
定期存款（附註 4)	248,500,000	2,373,887,000	13,500,000
應收逆回購協議款項（註 2(t)、5）	–	–	–
出售投資應收款項	–	1,308,974,284	127,880
證券申購應收款項	199,439	568,749,417	479,855
應收利息及股利（淨額)	3,023,273	26,950,746	4,100,133
遠期外匯契約未實現盈利（附註 2(c), 6)	–	173,701,013	16,827
金融期貨契約未實現盈利（附註 2(d), 7)	–	–	–
利率交換契約未實現盈利（附註 2(e), 8)	–	–	–
總報酬交換契約未實現盈利（附註 2(h), 9)	–	–	–
信用違約交換契約市值（附註 2(j), 11)	–	–	–
選擇權契約市值（附註 2(k), 12)	–	–	–
按市值投資於抵押滾動交易（附註 2(m), 13)	–	–	–
契約差額未實現盈利（附註 2(i)，10）	–	–	–
可退稅款	1,659,315	–	–
其他應收款項	7,387	1,287,015	2,177
資產總額	**8,273,081,030**	**81,635,969,204**	**611,682,378**
負債			
購買投資應付款項	–	987,121,817	–
購買抵押滾動交易應付款項（附註 2(m), 13)	–	–	–
證券贖回應付款項	2,198,847	330,490,673	1,311,688
應付投資管理費（附註 15)	6,644,748	62,177,524	716,453
應付績效費（附註 16)	–	–	–
遠期外匯契約未實現虧損（附註 2(c), 6)	–	24,262,111	273,406
金融期貨契約未實現虧損（附註 2(d), 7)	–	–	–
利率交換契約未實現虧損（附註 2(e), 8)	–	–	–
總報酬交換契約未實現虧損（附註 2(h), 9)	–	–	–
信用違約交換契約市值（附註 2(j), 11)	–	–	–
選擇權契約市值（附註 2(k), 12)	–	–	–
契約差額未實現虧損（附註 2(i)，10）	–	–	–
應付稅款	–	–	–
應付費用	2,827,360	70,285,954	560,898
負債總額	**11,670,955**	**1,474,338,079**	**2,862,445**
淨資產總額	**8,261,410,075**	**80,161,631,125**	**608,819,933**
三年資產概要			
2025年06月30日	7,421,933,329	33,052,239,542	610,224,275
2024年06月30日	7,634,494,039	20,336,992,348	568,918,895
2023年06月30日	6,927,993,611	9,064,963,673	763,929,924

*請參見附註 1 瞭解基金活動。

淨資產報表

截至 2026 年 6 月 30 日



營運及淨資產變動報表

截至 2026 年 6 月 30 日止年度

	總額 (USD)	多空策略基金 (USD)
年初淨資產	**78,646,475,308**	**526,288,645**
貨幣換算調整	**(646,255,204)**	**–**
	78,000,220,104	526,288,645
收入		
股利（除去扣繳稅款）(附註 2(n))	808,375,384	564,647
債務證券利息收入（除去扣繳稅款）(附註 2(n))	1,542,980,240	16,330,510
銀行利息（附註 2(n)）	5,194,556	1,050,190
證券借貸（附註 2(o), 14)	3,470,184	–
交換契約淨利息收入（附註 2(n)）	3,163,827	–
雜項收入（附註 2(n)）	55,748,085	6,245
總收入	**2,418,932,276**	**17,951,592**
費用		
投資管理費、維護服務費（附註 15、18 和 20）	1,043,719,984	11,502,016
投資經理費（附註 16）	25,806	25,806
行政及股務代理費	187,264,626	1,159,721
董事費（附註 21）	462,824	2,752
申購稅（附註 19）	37,395,573	183,691
保管費	9,391,866	377,161
審計費	1,339,018	46,349
印刷及出版開支	3,651,200	–
銀行手續費	215,687	–
利率交換淨利息費用	7,669,966	330,372
其他費用（附註 23）	20,875,950	144,982
總費用	**1,312,012,500**	**13,772,850**
費用償付（附註 22）	(42,933,331)	(2,181,670)
費用淨額	**1,269,079,169**	**11,591,180**
投資淨收入/（支出）	**1,149,853,107**	**6,360,412**
投資出售已實現淨盈利／（虧損）	6,432,728,693	29,284,400
遠期外匯契約已實現淨盈利／(虧損)	(183,735,045)	(914,828)
金融期貨契約已實現淨盈利／（虧損）	42,819,752	10,476,776
利率交換契約已實現淨盈利／(虧損)	(4,326,017)	(706,202)
總報酬交換契約已實現淨盈利／（虧損）	(2,301,535)	1,110,835
契約差額已實現淨盈利／（虧損）	2,618,468	2,618,468
信用違約交換契約已實現淨盈利／(虧損)	1,234,457	722,946
選擇權契約已實現淨盈利／(虧損)	20,935,016	272,885
抵押滾動交易已實現淨盈利／（虧損）	2,434,165	–
外匯交易已實現淨盈利／（虧損）	(55,793,849)	(9,548,533)
本年度已實現淨盈利／（虧損）	**7,406,467,212**	**39,677,159**
下列各項之未實現溢價／（折價）淨額的變動：		
投資	6,423,482,300	8,579,691
遠期外匯契約	(274,550,941)	(9,045,754)
金融期貨契約	(10,631,323)	1,974,612
利率交換契約	(6,930,933)	(246,319)
總報酬交換契約	2,498,917	915,442
選擇權契約	156,641	280,273
選擇權契約	(2,226,609)	219,515
契約差額	3,115,765	3,115,765
抵押滾動交易	(819,716)	–
外匯交易	(6,691,447)	(6,546,555)
資本收益稅	50,969,552	–
營運結果致使淨資產增加／（減少）淨額	**13,584,839,418**	**38,923,829**
資本變動（附註 26）		
發行股份	36,933,309,770	113,171,083
贖回股份	(33,867,631,833)	(178,323,256)
	3,065,677,937	**(65,152,173)**
支付/累計股利	(1,371,360,630)	(370,248)
資本變動結果致使淨資產增加/（減少）淨額	1,694,317,307	(65,522,421)
年終淨資產	**93,279,376,829**	**499,690,053**

*請參見附註 1 瞭解基金活動。

營運及淨資產變動報表

截至 2026 年 6 月 30 日止年度

生技領航基金 (USD)
1,267,978,415
–
1,267,978,415
4,385,617
1,696,028
17,247
462,918
–
–
6,561,810
24,973,681
–
3,831,008
8,985
831,681
62,071
31,155
68,806
–
–
356,783
30,164,170
(635)
30,163,535
(23,601,725)
312,241,232
(897,732)
–
–
–
–
–
–
–
216,952
287,958,727
734,799,868
(1,643,464)
–
–
–
–
–
–
–
(253)
–
1,021,114,878
828,713,812
(1,050,787,045)
(222,073,233)
–
(222,073,233)
2,067,020,060

營運及淨資產變動報表

截至 2026 年 6 月 30 日止年度

年初淨資產
貨幣換算調整
收入
股利（除去扣繳稅款）(附註 2(n))
債務證券利息收入（除去扣繳稅款）(附註 2(n))
銀行利息（附註 2(n)）
證券借貸（附註 2(o), 14)
交換契約淨利息收入（附註 2(n)）
雜項收入（附註 2(n)）
總收入
費用
投資管理費、維護服務費（附註 15、18 和 20）
投資經理費（附註 16）
行政及股務代理費
董事費（附註 21）
申購稅（附註 19）
保管費
審計費
印刷及出版開支
銀行手續費
利率交換淨利息費用
其他費用（附註 23）
總費用
費用償付（附註 22）
費用淨額
投資淨收入/（支出）
投資出售已實現淨盈利／（虧損）
遠期外匯契約已實現淨盈利／(虧損)
金融期貨契約已實現淨盈利／（虧損）
利率交換契約已實現淨盈利／(虧損)
總報酬交換契約已實現淨盈利／(虧損)
契約差額已實現淨盈利／（虧損）
信用違約交換契約已實現淨盈利／(虧損)
選擇權契約已實現淨盈利／(虧損)
抵押滾動交易已實現淨盈利／（虧損）
外匯交易已實現淨盈利／（虧損）
本年度已實現淨盈利／（虧損）
下列各項之未實現溢價／（折價）淨額的變動：
投資
遠期外匯契約
金融期貨契約
利率交換契約
總報酬交換契約
選擇權契約
選擇權契約
契約差額
抵押滾動交易
外匯交易
資本收益稅
營運結果致使淨資產增加／（減少）淨額
資本變動（附註 26）
發行股份
贖回股份
支付/累計股利
資本變動結果致使淨資產增加/（減少）淨額
年終淨資產

*請參見附註 1 瞭解基金活動。

營運及淨資產變動報表

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歐洲非投資等級債券基金 (EUR)		歐洲債券總報酬基金 (EUR)	
284,345,679		**2,611,072,240**	
–		–	
284,345,679		2,611,072,240	
–		–	
16,920,576		75,952,999	
76,170		415,575	
33		–	
–		–	
5,000		190,207	
17,001,779		**76,558,781**	
3,762,764		6,075,473	
–		–	
682,404		5,625,835	
1,631		14,096	
137,901		1,210,244	
23,720		402,002	
10,450		13,715	
13,652		109,554	
–		–	
–		–	
91,610		1,067,185	
4,724,132		**14,518,104**	
(584,644)		(5,328,768)	
4,139,488		**9,189,336**	
12,862,291		**67,369,445**	
(910,162)		(4,058,997)	
(391,629)		23,545,000	
–		15,329,633	
–		–	
–		–	
–		–	
–		–	
–		–	
–		–	
269,567		(1,660,637)	
11,830,067		**100,524,444**	
(1,184,356)		(8,121,303)	
(739,889)		(6,953,400)	
–		(6,960,964)	
–		–	
–		–	
–		–	
–		–	
–		–	
–		–	
17,732		(442)	
–		–	
9,923,554		**78,488,335**	
84,950,739		633,438,293	
(77,586,096)		(664,478,348)	
7,364,643		**(31,040,055)**	
(9,001,664)		(21,120,876)	
(1,637,021)		(52,160,931)	
292,632,212		**2,637,399,644**	

營運及淨資產變動報表

截至 2026 年 6 月 30 日止年度

	全球穩定月收益基金* (USD)
年初淨資產	**129,483,743**
貨幣換算調整	**–**
	129,483,743
收入	
股利（除去扣繳稅款）(附註 2(n))	4,352,131
債務證券利息收入（除去扣繳稅款）(附註 2(n))	3,086,584
銀行利息（附註 2(n)）	2,748
證券借貸（附註 2(o), 14)	–
交換契約淨利息收入（附註 2(n)）	–
雜項收入（附註 2(n)）	7,107
總收入	**7,448,570**
費用	
投資管理費、維護服務費（附註 15、18 和 20）	1,452,423
投資經理費（附註 16）	–
行政及股務代理費	284,213
董事費（附註 21）	747
申購稅（附註 19）	45,859
保管費	7,576
審計費	14,979
印刷及出版開支	7,070
銀行手續費	–
利率交換淨利息費用	–
其他費用（附註 23）	60,209
總費用	**1,873,076**
費用償付（附註 22）	(141,030)
費用淨額	**1,732,046**
投資淨收入/（支出）	**5,716,524**
投資出售已實現淨盈利／（虧損）	7,025,328
遠期外匯契約已實現淨盈利／(虧損)	49,828
金融期貨契約已實現淨盈利／（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)	132,352
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）	(56,664)
本年度已實現淨盈利／（虧損）	**12,867,368**
下列各項之未實現溢價／（折價）淨額的變動：	
投資	5,023,800
遠期外匯契約	(281,651)
金融期貨契約	–
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	(2,174)
資本收益稅	–
營運結果致使淨資產增加／（減少）淨額	**17,607,343**
資本變動（附註 26）	
發行股份	76,618,299
贖回股份	(87,726,955)
	(11,108,656)
支付/累計股利	(4,878,615)
資本變動結果致使淨資產增加/（減少）淨額	(15,987,271)
年終淨資產	**131,103,815**

*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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全球房地產基金 (USD)	黃金及貴金屬基金 (USD)	波灣富裕債券基金 (USD)	公司債基金 (USD)	穩定月收益基金 (USD)	印度基金 (USD)
92,027,216	**702,283,462**	**220,290,563**	**1,143,912,687**	**8,817,351,394**	**3,592,822,022**
–	–	–	–	–	–
92,027,216	702,283,462	220,290,563	1,143,912,687	8,817,351,394	3,592,822,022
2,429,861	9,567,301	–	–	310,802,055	19,861,268
21,830	1,632,092	14,212,161	82,999,066	313,406,219	1,194,769
3,634	39,845	6,316	12,488	339,126	69,985
7,473	1,629,734	–	–	123,199	–
–	–	–	–	–	–
–	–	–	–	53,544,299	–
2,462,798	**12,868,972**	**14,218,477**	**83,011,554**	**678,214,898**	**21,126,022**
1,271,991	23,901,527	2,253,144	13,159,380	148,995,283	37,137,775
–	–	–	–	–	–
224,606	3,520,351	562,823	2,798,245	23,916,755	6,716,600
498	7,729	1,374	6,723	56,356	16,451
36,682	785,618	92,419	535,400	5,328,693	1,128,139
7,458	127,754	19,244	45,183	432,703	1,013,928
12,264	13,645	30,312	15,617	32,352	14,834
5,686	59,437	11,566	53,461	432,404	128,664
–	–	–	–	–	–
–	–	–	–	–	–
70,475	354,409	309,093	282,674	2,007,425	602,778
1,629,660	**28,770,470**	**3,279,975**	**16,896,683**	**181,201,971**	**46,759,169**
(1,345)	(211)	(145,673)	(6,768)	(826)	(479,488)
1,628,315	**28,770,259**	**3,134,302**	**16,889,915**	**181,201,145**	**46,279,681**
834,483	**(15,901,287)**	**11,084,175**	**66,121,639**	**497,013,753**	**(25,153,659)**
2,755,386	106,307,674	(5,276,222)	(18,596,453)	336,913,209	189,247,925
(245,585)	(4,331,048)	(119,022)	(793,104)	(64,513,788)	(124,296)
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	39,113,963	–
–	–	–	–	–	–
(107,647)	(793,634)	(219,677)	(125,677)	(9,923,764)	(2,349,878)
3,236,637	**85,281,705**	**5,469,254**	**46,606,405**	**798,603,373**	**161,620,092**
4,665,109	261,235,135	6,312,455	14,356,014	222,642,783	(796,883,975)
(672,504)	(3,224,283)	(1,078,589)	(450,202)	(40,349,994)	(2,802,639)
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	(8,750,888)	–
–	–	–	–	–	–
–	–	–	–	–	–
(1,755)	1,000	(1)	(15,334)	5,074,611	(5,353,526)
–	–	–	–	–	40,616,894
7,227,487	**343,293,557**	**10,703,119**	**60,496,883**	**977,219,885**	**(602,803,154)**
13,508,846	2,221,076,453	107,227,238	467,657,319	8,539,055,351	1,124,533,395
(30,530,366)	(1,526,409,851)	(85,665,073)	(344,647,652)	(4,583,668,315)	(1,893,977,063)
(17,021,520)	**694,666,602**	**21,562,165**	**123,009,667**	**3,955,387,036**	**(769,443,668)**
(336,659)	–	(5,868,531)	(61,692,223)	(800,416,916)	–
(17,358,179)	694,666,602	15,693,634	61,317,444	3,154,970,120	(769,443,668)
81,896,524	**1,740,243,621**	**246,687,316**	**1,265,727,014**	**12,949,541,399**	**2,220,575,200**

營運及淨資產變動報表

截至 2026 年 6 月 30 日止年度

	創新科技基金 (USD)
年初淨資產	**500,097,608**
貨幣換算調整	–
	500,097,608
收入	
股利（除去扣繳稅款）(附註 2(n))	1,070,533
債務證券利息收入（除去扣繳稅款）(附註 2(n))	151,464
銀行利息（附註 2(n)）	11,020
證券借貸（附註 2(o), 14)	–
交換契約淨利息收入（附註 2(n)）	–
雜項收入（附註 2(n)）	–
總收入	**1,233,017**
費用	
投資管理費、維護服務費（附註 15、18 和 20）	6,664,390
投資經理費（附註 16）	–
行政及股務代理費	1,193,143
董事費（附註 21）	2,856
申購稅（附註 19）	194,334
保管費	20,219
審計費	13,667
印刷及出版開支	24,123
銀行手續費	–
利率交換淨利息費用	–
其他費用（附註 23）	134,938
總費用	**8,247,670**
費用償付（附註 22）	(287,448)
費用淨額	**7,960,222**
投資淨收入/（支出）	**(6,727,205)**
投資出售已實現淨盈利／（虧損）	64,862,844
遠期外匯契約已實現淨盈利／(虧損)	1,681,107
金融期貨契約已實現淨盈利／（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）	(560,742)
本年度已實現淨盈利／（虧損）	**59,256,004**
下列各項之未實現溢價／（折價）淨額的變動：	
投資	37,769,168
遠期外匯契約	(3,132,873)
金融期貨契約	–
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	(59)
資本收益稅	–
營運結果致使淨資產增加／（減少）淨額	**93,892,240**
資本變動（附註 26）	
發行股份	114,164,587
贖回股份	(170,436,037)
	(56,271,450)
支付/累計股利	–
資本變動結果致使淨資產增加/（減少）淨額	(56,271,450)
年終淨資產	**537,718,398**

*請參見附註 1 瞭解基金活動。

營運及淨資產變動報表

截至 2026 年 6 月 30 日止年度

互利歐洲基金 (EUR)	互利全球領航基金 (USD)	互利美國價值基金 (USD)	天然資源基金 (USD)
597,416,984	**495,089,284**	**252,471,500**	**224,110,094**
–	–	–	–
597,416,984	495,089,284	252,471,500	224,110,094
21,450,400	10,703,243	3,750,156	5,527,706
106,885	1,622,328	818,523	295,977
100,454	3,660	1,430	3,007
4,381	5,938	51	84,947
–	–	–	–
–	–	–	–
21,662,120	**12,335,169**	**4,570,160**	**5,911,637**
8,928,532	7,130,185	3,706,206	5,082,130
–	–	–	–
1,509,909	1,162,009	599,003	724,373
3,491	2,730	1,399	1,714
272,592	209,710	110,467	150,512
66,200	32,252	9,820	11,858
10,170	12,535	12,268	13,138
35,696	29,697	13,062	13,554
–	–	–	–
–	–	–	–
94,406	127,621	86,637	95,099
10,920,996	**8,706,739**	**4,538,862**	**6,092,378**
(106,684)	(17,074)	(21,666)	–
10,814,312	**8,689,665**	**4,517,196**	**6,092,378**
10,847,808	**3,645,504**	**52,964**	**(180,741)**
60,144,364	41,062,737	15,591,581	35,520,842
1,033,341	127,417	(26,020)	(140,487)
–	–	–	–
–	–	–	–
–	–	–	–
–	–	–	–
–	–	–	–
–	–	–	–
–	–	–	–
76,575	(129,214)	189,502	(188,358)
72,102,088	**44,706,444**	**15,808,027**	**35,011,256**
30,238,005	(7,352,183)	4,064,383	44,274,066
193,364	(881,259)	(95,402)	(1,507,422)
–	–	–	–
–	–	–	–
–	–	–	–
–	–	–	–
–	–	–	–
–	–	–	–
–	–	–	–
15,004	(12,176)	(1,120)	(455)
–	–	–	–
102,548,461	**36,460,826**	**19,775,888**	**77,777,445**
86,726,128	44,569,079	22,901,676	328,092,102
(98,014,610)	(92,659,634)	(58,364,082)	(268,337,937)
(11,288,482)	**(48,090,555)**	**(35,462,406)**	**59,754,165**
(204,587)	(239,497)	(37,796)	(9,354)
(11,493,069)	(48,330,052)	(35,500,202)	59,744,811
688,472,376	**483,220,058**	**236,747,186**	**361,632,350**

營運及淨資產變動報表

截至 2026 年 6 月 30 日止年度

	精選收益基金 (USD)	吉富世界基金 (USD)
年初淨資產	**788,938,620**	**199,170,001**
貨幣換算調整	**–**	**–**
	788,938,620	199,170,001
收入		
股利（除去扣繳稅款）(附註 2(n))	5,883	1,258,541
債務證券利息收入（除去扣繳稅款）(附註 2(n))	38,829,060	104,156
銀行利息（附註 2(n)）	25,606	1,933
證券借貸（附註 2(o), 14)	–	514
交換契約淨利息收入（附註 2(n)）	2,320,335	–
雜項收入（附註 2(n)）	73,110	–
總收入	**41,253,994**	**1,365,144**
費用		
投資管理費、維護服務費（附註 15、18 和 20）	9,376,216	2,936,998
投資經理費（附註 16）	–	–
行政及股務代理費	1,766,651	512,805
董事費（附註 21）	4,138	1,014
申購稅（附註 19）	305,670	83,131
保管費	29,962	8,913
審計費	30,661	10,698
印刷及出版開支	34,887	9,254
銀行手續費	–	–
利率交換淨利息費用	–	–
其他費用（附註 23）	245,531	80,479
總費用	**11,793,716**	**3,643,292**
費用償付（附註 22）	(1,359,126)	(3,895)
費用淨額	**10,434,590**	**3,639,397**
投資淨收入/（支出）	**30,819,404**	**(2,274,253)**
投資出售已實現淨盈利／（虧損）	(3,406,255)	9,052,058
遠期外匯契約已實現淨盈利／(虧損)	(1,337,623)	–
金融期貨契約已實現淨盈利／（虧損）	362,187	–
利率交換契約已實現淨盈利／(虧損)	(2,264,637)	–
總報酬交換契約已實現淨盈利／(虧損)	1,348,810	–
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)	30,468	–
選擇權契約已實現淨盈利／(虧損)	(252,522)	–
抵押滾動交易已實現淨盈利／（虧損）	2,118,984	–
外匯交易已實現淨盈利／（虧損）	(3,481,067)	24,076
本年度已實現淨盈利／（虧損）	**23,937,749**	**6,801,881**
下列各項之未實現溢價／（折價）淨額的變動：		
投資	2,446,365	(14,116,814)
遠期外匯契約	(1,916,056)	–
金融期貨契約	(136,405)	–
利率交換契約	533,346	–
總報酬交換契約	(667,864)	–
選擇權契約	(115,542)	–
選擇權契約	–	–
契約差額	–	–
抵押滾動交易	(682,027)	–
外匯交易	(306,071)	(7,686)
資本收益稅	–	–
營運結果致使淨資產增加／（減少）淨額	**23,093,495**	**(7,322,619)**
資本變動（附註 26）		
發行股份	179,294,247	8,366,994
贖回股份	(366,064,400)	(42,156,853)
	(186,770,153)	**(33,789,859)**
支付/累計股利	(21,147,063)	–
資本變動結果致使淨資產增加/（減少）淨額	(207,917,216)	(33,789,859)
年終淨資產	**604,114,899**	**158,057,523**

*請參見附註 1 瞭解基金活動。

營運及淨資產變動報表

截至 2026 年 6 月 30 日止年度

科技基金 (USD)	美元短期票券基金 (USD)	美國政府基金 (USD)	[redacted]	美國機會基金 (USD)	[redacted]	亞洲債券基金 (USD)
11,938,518,648	**1,944,504,811**	**710,787,541**		**7,499,817,772**		**84,544,474**
–	–	–		–		–
11,938,518,648	1,944,504,811	710,787,541		7,499,817,772		84,544,474
35,889,767	–	–		18,591,400		–
2,886,705	93,910,287	28,863,243		877,026		3,785,267
114,515	25,422	13,245		91,924		18,033
438,153	–	–		59,744		–
–	–	–		–		–
–	–	33,418		–		–
39,329,140	**93,935,709**	**28,909,906**		**19,620,094**		**3,803,300**
178,003,195	12,022,118	5,325,530		95,681,286		814,907
–	–	–		–		–
28,718,440	3,030,895	1,627,704		15,466,078		191,865
73,316	12,019	4,101		39,987		423
5,644,475	243,629	305,510		2,948,715		34,707
496,603	86,536	25,389		249,569		16,761
31,849	10,830	14,732		32,422		13,570
551,431	100,028	32,612		302,524		4,773
–	–	–		–		–
–	–	–		–		–
2,682,449	490,309	233,674		1,348,842		71,665
216,201,758	**15,996,364**	**7,569,252**		**116,069,423**		**1,148,671**
(3,412,430)	(7,462,851)	(183,869)		(1,505,139)		(1,548)
212,789,328	**8,533,513**	**7,385,383**		**114,564,284**		**1,147,123**
(173,460,188)	**85,402,196**	**21,524,523**		**(94,944,190)**		**2,656,177**
1,736,364,137	83	(535,119)		1,480,351,529		(209,144)
(18,676,220)	(176)	(1,369,739)		(20,686,994)		(1,669,445)
–	–	1,187,181		–		–
–	–	–		–		–
–	–	–		–		–
–	–	–		–		–
–	–	–		–		–
–	–	–		–		–
–	–	–		–		–
(1,686,227)	(2,859)	(471,040)		(2,217,191)		(194,834)
1,542,541,502	**85,399,244**	**20,335,806**		**1,362,503,154**		**582,754**
3,490,309,642	(160,348)	7,113,240		(609,669,012)		(3,456,498)
(19,662,621)	(890)	(2,077,408)		(27,089,171)		(1,593,372)
–	–	(788,330)		–		–
–	–	–		–		–
–	–	–		–		–
–	–	–		–		–
–	–	–		–		–
–	–	–		–		–
–	–	–		–		–
4,904	8,666	46		(2,648)		6,230
–	–	–		–		13,962
5,013,193,427	**85,246,672**	**24,583,354**		**725,742,323**		**(4,446,924)**
4,386,103,186	4,629,677,057	253,663,592		964,818,253		6,477,379
(5,110,456,542)	(4,228,675,440)	(305,970,038)		(2,220,743,637)		(21,433,274)
(724,353,356)	**401,001,617**	**(52,306,446)**		**(1,255,925,384)**		**(14,955,895)**
(353,829)	(22,894,339)	(15,889,218)		(303,531)		(1,101,491)
(724,707,185)	378,107,278	(68,195,664)		(1,256,228,915)		(16,057,386)
16,227,004,890	**2,407,858,761**	**667,175,231**		**6,969,331,180**		**64,040,164**

營運及淨資產變動報表

截至 2026 年 6 月 30 日止年度

	亞洲成長基金 (USD)	亞洲小型企業基金 (USD)	金磚國家基金* (USD)
年初淨資產	**1,796,605,435**	**1,120,571,016**	**419,863,796**
貨幣換算調整	–	–	–
	1,796,605,435	1,120,571,016	419,863,796
收入			
股利（除去扣繳稅款）(附註 2(n))	28,596,917	16,342,193	10,094,158
債務證券利息收入（除去扣繳稅款）(附註 2(n))	1,410,652	789,690	445,486
銀行利息（附註 2(n)）	–	3,725	5,157
證券借貸 (附註 2(o), 14)	48,784	140	9,387
交換契約淨利息收入（附註 2(n)）	–	–	–
雜項收入（附註 2(n)）	–	–	–
總收入	**30,056,353**	**17,135,748**	**10,554,188**
費用			
投資管理費、維護服務費（附註 15、18 和 20）	35,698,870	12,101,899	9,641,944
投資經理費（附註 16）	–	–	–
行政及股務代理費	4,577,201	1,888,908	1,104,033
董事費（附註 21）	11,200	4,913	2,442
申購稅（附註 19）	931,033	290,980	221,182
保管費	326,620	159,432	132,342
審計費	16,021	12,888	9,127
印刷及出版開支	85,291	38,383	20,779
銀行手續費	28,591	–	–
利率交換淨利息費用	–	–	–
其他費用（附註 23）	463,549	225,944	125,022
總費用	**42,138,376**	**14,723,347**	**11,256,871**
費用償付（附註 22）	–	(344,730)	–
費用淨額	**42,138,376**	**14,378,617**	**11,256,871**
投資淨收入/（支出）	**(12,082,023)**	**2,757,131**	**(702,683)**
投資出售已實現淨盈利／（虧損）	392,447,913	147,752,817	63,100,666
遠期外匯契約已實現淨盈利／(虧損)	(329,252)	(10,305)	(149,152)
金融期貨契約已實現淨盈利／（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）	(1,748,759)	(623,653)	(164,762)
本年度已實現淨盈利／（虧損）	**378,287,879**	**149,875,990**	**62,084,069**
下列各項之未實現溢價／（折價）淨額的變動：			
投資	602,735,143	(76,471,813)	(6,279,150)
遠期外匯契約	(4,415,910)	(29,014)	(227,100)
金融期貨契約	–	–	–
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	(1,628,147)	(1,003,331)	(380,678)
資本收益稅	4,647,316	4,171,464	2,359,854
營運結果致使淨資產增加／（減少）淨額	**979,626,281**	**76,543,296**	**57,556,995**
資本變動（附註 26）			
發行股份	329,132,544	148,742,679	48,996,519
贖回股份	(536,863,743)	(585,666,590)	(93,908,307)
	(207,731,199)	**(436,923,911)**	**(44,911,788)**
支付/累計股利	(194,915)	(192,299)	–
資本變動結果致使淨資產增加/（減少）淨額	(207,926,114)	(437,116,210)	(44,911,788)
年終淨資產	**2,568,305,602**	**759,998,102**	**432,509,003**

*請參見附註 1 瞭解基金活動。

營運及淨資產變動報表

截至 2026 年 6 月 30 日止年度

	大中華基金 (USD)	東歐基金 (EUR)	新興國家固定收益基金 (USD)	新興市場月收益基金 (USD)	新興國家基金 (USD)	新興國家小型企業基金 (USD)
	313,770,921	**129,008,856**	**1,864,075,608**	**112,995,635**	**740,205,552**	**338,993,089**
	–	–	–	–	–	–
	313,770,921	129,008,856	1,864,075,608	112,995,635	740,205,552	338,993,089
	5,748,390	5,521,450	–	2,306,359	28,540,057	7,198,825
	233,119	44,485	211,261,430	9,274,092	4,859,299	256,451
	–	12,117	90,447	1,033	31,020	5,654
	78,304	32,003	–	1,117	29,686	17,964
	–	–	–	–	–	–
	–	–	520,001	4,712	–	–
	6,059,813	**5,610,055**	**211,871,878**	**11,587,313**	**33,460,062**	**7,478,894**
	6,881,814	2,891,717	30,112,926	3,278,872	19,401,664	4,533,397
	–	–	–	–	–	–
	806,899	379,547	4,885,309	483,399	3,161,268	639,740
	1,754	750	12,196	1,092	7,730	1,687
	155,107	70,185	957,544	101,277	575,658	104,176
	62,414	146,372	675,454	50,852	270,475	121,634
	13,979	8,907	32,179	28,199	16,178	14,532
	15,404	7,188	91,329	9,653	58,056	14,749
	1,760	–	–	–	–	–
	–	–	4,203,166	109,879	–	–
	98,883	52,741	519,970	111,198	329,901	124,283
	8,038,014	**3,557,407**	**41,490,073**	**4,174,421**	**23,820,930**	**5,554,198**
	(567,929)	–	(369,394)	(82,291)	(775,235)	(2,638)
	7,470,085	**3,557,407**	**41,120,679**	**4,092,130**	**23,045,695**	**5,551,560**
	(1,410,272)	**2,052,648**	**170,751,199**	**7,495,183**	**10,414,367**	**1,927,334**
	41,462,755	13,197,123	8,641,144	5,829,592	106,242,303	34,655,669
	(91,661)	–	36,683,452	114,339	(5,923,578)	(1,288)
	–	–	–	–	–	–
	–	–	(571,493)	(108,495)	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	(38,264)	18,704	(134,788)	(204,707)	(980,326)	(96,623)
	39,922,558	**15,268,475**	**215,369,514**	**13,125,912**	**109,752,766**	**36,485,092**
	(29,937,520)	21,820,916	142,017,976	47,678,127	582,477,520	(4,733,775)
	112,568	–	(19,998,480)	(1,379,758)	(4,391,833)	(1,086)
	–	–	–	–	–	–
	–	–	(2,215,106)	(30,952)	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	(481)	(15,091)	(838,343)	(39,748)	(521,952)	(289,568)
	–	–	(7,626,437)	(54,853)	3,608,683	1,121,478
	10,097,125	**37,074,300**	**326,709,124**	**59,298,728**	**690,925,184**	**32,582,141**
	89,664,842	39,089,559	1,347,203,041	359,931,649	1,755,953,943	39,294,026
	(143,349,746)	(46,752,851)	(758,168,063)	(172,800,025)	(544,181,111)	(131,535,643)
	(53,684,904)	**(7,663,292)**	**589,034,978**	**187,131,624**	**1,211,772,832**	**(92,241,617)**
	–	(15,012)	(149,319,918)	(5,049,698)	(2,184,029)	(431,131)
	(53,684,904)	(7,678,304)	439,715,060	182,081,926	1,209,588,803	(92,672,748)
	270,183,142	**158,404,852**	**2,630,499,792**	**354,376,289**	**2,640,719,539**	**278,902,482**

營運及淨資產變動報表

截至 2026 年 6 月 30 日止年度

	潛力歐洲基金 (EUR)
年初淨資產	**188,904,920**
貨幣換算調整	**–**
	188,904,920
收入	
股利（除去扣繳稅款）(附註 2(n))	10,044,618
債務證券利息收入（除去扣繳稅款）(附註 2(n))	157,135
銀行利息（附註 2(n)）	–
證券借貸（附註 2(o), 14)	2,903
交換契約淨利息收入（附註 2(n)）	–
雜項收入（附註 2(n)）	–
總收入	**10,204,656**
費用	
投資管理費、維護服務費（附註 15、18 和 20）	4,971,996
投資經理費（附註 16）	–
行政及股務代理費	767,547
董事費（附註 21）	1,562
申購稅（附註 19）	158,969
保管費	32,143
審計費	48,896
印刷及出版開支	12,915
銀行手續費	72,374
利率交換淨利息費用	–
其他費用（附註 23）	139,810
總費用	**6,206,212**
費用償付（附註 22）	(49,327)
費用淨額	**6,156,885**
投資淨收入/（支出）	**4,047,771**
投資出售已實現淨盈利／（虧損）	24,390,437
遠期外匯契約已實現淨盈利／(虧損)	87,208
金融期貨契約已實現淨盈利／（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）	70,324
本年度已實現淨盈利／（虧損）	**28,595,740**
下列各項之未實現溢價／（折價）淨額的變動：	
投資	20,072,763
遠期外匯契約	32,464
金融期貨契約	–
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	2,625
資本收益稅	–
營運結果致使淨資產增加／（減少）淨額	**48,703,592**
資本變動（附註 26）	
發行股份	272,954,529
贖回股份	(102,230,377)
	170,724,152
支付/累計股利	(238,765)
資本變動結果致使淨資產增加/（減少）淨額	170,485,387
年終淨資產	**408,093,899**

*請參見附註 1 瞭解基金活動。

營運及淨資產變動報表

截至 2026 年 6 月 30 日止年度

	邊境市場基金 (USD)	全球債券基金 (USD)	全球氣候變遷基金 (EUR)	全球基金* (USD)	全球非投資等級債券基金 (USD)
	296,604,800	**2,662,245,301**	**905,214,426**	**580,365,001**	**91,644,592**
	–	–	–	–	–
	296,604,800	2,662,245,301	905,214,426	580,365,001	91,644,592
	11,882,744	–	19,077,646	7,536,376	–
	308,265	163,758,266	879,672	855,535	8,185,697
	–	832,302	2,766	5,135	–
	3,104	–	–	12,739	–
	–	–	–	–	–
	–	350,921	–	–	11,762
	12,194,113	**164,941,489**	**19,960,084**	**8,409,785**	**8,197,459**
	6,041,117	27,172,377	14,670,065	8,887,383	1,410,218
	–	–	–	–	–
	794,756	5,855,367	2,494,008	1,373,803	232,781
	1,764	14,730	6,290	3,251	533
	135,143	1,201,460	491,581	288,052	48,486
	350,642	613,162	77,535	43,957	18,747
	13,662	34,577	11,430	9,153	25,584
	14,780	111,929	45,588	26,354	5,616
	1,220	–	–	–	285
	–	1,093,398	–	–	82,928
	109,203	674,074	259,441	152,974	68,968
	7,462,287	**36,771,074**	**18,055,938**	**10,784,927**	**1,894,146**
	(926)	(60,602)	(281,658)	(4,607)	(2,574)
	7,461,361	**36,710,472**	**17,774,280**	**10,780,320**	**1,891,572**
	4,732,752	**128,231,017**	**2,185,804**	**(2,370,535)**	**6,305,887**
	16,157,525	21,887,951	109,153,105	37,946,727	(1,479,366)
	(518,431)	(86,207,444)	387,533	–	848,330
	–	–	–	–	–
	–	–	–	–	(10,192)
	–	–	–	–	–
	–	–	–	–	–
	–	–	–	–	–
	–	(9,712,117)	–	–	–
	–	–	–	–	–
	(344,170)	(7,166,451)	593,225	(107,840)	28,329
	20,027,676	**47,032,956**	**112,319,667**	**35,468,352**	**5,692,988**
	29,111,442	79,360,158	257,948,659	13,518,266	4,749,816
	(1,495,753)	(37,757,075)	889,313	–	(24,509)
	–	–	–	–	–
	–	(2,870,336)	–	–	(90,393)
	–	–	–	–	–
	–	–	–	–	–
	–	1,606,513	–	–	–
	–	–	–	–	–
	–	–	–	–	–
	(14,630)	(1,779,139)	(161,508)	(23,243)	(33,426)
	2,316,864	239,497	389,261	–	(155,922)
	49,945,599	**85,832,574**	**371,385,392**	**48,963,375**	**10,138,554**
	60,330,238	581,600,582	247,698,599	25,505,994	49,588,693
	(76,897,997)	(787,770,427)	(207,615,016)	(78,341,019)	(41,120,511)
	(16,567,759)	**(206,169,845)**	**40,083,583**	**(52,835,025)**	**8,468,182**
	(148,117)	(93,870,469)	(760,217)	(3,971)	(5,462,616)
	(16,715,876)	(300,040,314)	39,323,366	(52,838,996)	3,005,566
	329,834,523	**2,448,037,561**	**1,315,923,184**	**576,489,380**	**104,788,712**

營運及淨資產變動報表

截至 2026 年 6 月 30 日止年度

	全球產業龍頭基金 (USD)	中小型企業基金 (USD)	全球債券總報酬基金 (USD)
年初淨資產	**62,932,332**	**95,929,601**	**1,793,479,417**
貨幣換算調整	–	–	–
	62,932,332	95,929,601	1,793,479,417
收入			
股利（除去扣繳稅款）(附註 2(n))	614,405	1,180,235	–
債務證券利息收入（除去扣繳稅款）(附註 2(n))	67,040	127,753	140,330,247
銀行利息（附註 2(n)）	561	1,599	476,105
證券借貸（附註 2(o), 14)	201	12,924	–
交換契約淨利息收入（附註 2(n)）	–	–	–
雜項收入（附註 2(n)）	–	–	263,505
總收入	**682,207**	**1,322,511**	**141,069,857**
費用			
投資管理費、維護服務費（附註 15、18 和 20）	995,219	1,425,077	18,137,360
投資經理費（附註 16）	–	–	–
行政及股務代理費	171,728	227,144	3,887,755
董事費（附註 21）	367	533	9,495
申購稅（附註 19）	33,219	45,926	766,563
保管費	5,694	8,168	438,894
審計費	10,956	9,476	35,552
印刷及出版開支	4,799	5,622	77,036
銀行手續費	–	–	–
利率交換淨利息費用	–	–	868,923
其他費用（附註 23）	49,279	293,931	444,816
總費用	**1,271,261**	**2,015,877**	**24,666,394**
費用償付（附註 22）	(160,398)	–	(16,147)
費用淨額	**1,110,863**	**2,015,877**	**24,650,247**
投資淨收入/（支出）	**(428,656)**	**(693,366)**	**116,419,610**
投資出售已實現淨盈利／（虧損）	5,739,777	14,443,565	11,639,538
遠期外匯契約已實現淨盈利／(虧損)	–	–	(36,439,082)
金融期貨契約已實現淨盈利／（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)	–	–	(6,186,809)
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）	22,482	(18,555)	(5,854,081)
本年度已實現淨盈利／（虧損）	**5,333,603**	**13,731,644**	**79,579,176**
下列各項之未實現溢價／（折價）淨額的變動：			
投資	4,918,736	(2,691,646)	70,432,716
遠期外匯契約	–	–	(43,103,992)
金融期貨契約	–	–	–
利率交換契約	–	–	(2,281,055)
總報酬交換契約	–	–	–
選擇權契約	–	–	–
選擇權契約	–	–	1,023,384
契約差額	–	–	–
抵押滾動交易	–	–	–
外匯交易	(28,283)	(7,039)	(1,214,817)
資本收益稅	–	71,451	(3,835,775)
營運結果致使淨資產增加／（減少）淨額	**10,224,056**	**11,104,410**	**100,599,637**
資本變動（附註 26）			
發行股份	12,306,750	6,698,288	298,408,984
贖回股份	(15,017,476)	(18,174,406)	(577,756,117)
	(2,710,726)	**(11,476,118)**	**(279,347,133)**
支付/累計股利	(705,204)	–	(65,167,332)
資本變動結果致使淨資產增加/（減少）淨額	(3,415,930)	(11,476,118)	(344,514,465)
年終淨資產	**69,740,458**	**95,557,893**	**1,549,564,589**

*請參見附註 1 瞭解基金活動。

營運及淨資產變動報表

截至 2026 年 6 月 30 日止年度

全球平衡基金* (USD)	成長（歐元）基金 (EUR)	日本基金 (JPY)	拉丁美洲基金 (USD)
498,039,222	**7,421,933,329**	**33,052,239,542**	**610,224,275**
–	–	–	–
498,039,222	7,421,933,329	33,052,239,542	610,224,275
17,569,238	93,425,427	884,439,577	33,839,064
14,281,130	8,496,955	67,193,118	742,524
47,268	174,243	59,146	–
6,019	296,286	4,465,464	–
–	–	–	–
–	–	–	–
31,903,655	**102,392,911**	**956,157,305**	**34,581,588**
7,428,610	117,588,646	933,513,848	12,030,708
–	–	–	–
1,411,091	17,913,043	144,521,572	1,550,019
3,100	43,579	298,490	3,341
289,254	3,901,601	29,236,668	317,894
73,191	508,105	5,242,661	200,571
13,407	9,258	2,415,844	13,147
29,935	323,610	2,853,485	26,655
–	–	–	89,113
–	–	–	–
155,301	1,499,922	17,394,971	151,967
9,403,889	**141,787,764**	**1,135,477,539**	**14,383,415**
(19,101)	–	(4,866,740)	(8,549)
9,384,788	**141,787,764**	**1,130,610,799**	**14,374,866**
22,518,867	**(39,394,853)**	**(174,453,494)**	**20,206,722**
125,825,055	351,943,318	16,274,787,600	36,782,945
(2,632,774)	(202)	773,129,422	(611,671)
–	–	–	–
–	–	–	–
–	–	–	–
–	–	–	–
–	–	–	–
–	–	–	–
–	–	–	–
14,761	(3,029,487)	119,643,692	(10,906)
145,725,909	**309,518,776**	**16,993,107,220**	**56,367,090**
(32,915,445)	824,081,090	2,106,189,536	87,048,316
(3,909,921)	–	162,370,062	(653,650)
–	–	–	–
–	–	–	–
–	–	–	–
–	–	–	–
–	–	–	–
–	–	–	–
–	–	–	–
(83,028)	(879,757)	(1,575,535)	(62,740)
(334,453)	3,474,270	–	–
108,483,062	**1,136,194,379**	**19,260,091,283**	**142,699,016**
155,354,874	117,574,044	107,452,869,918	212,072,468
(105,539,663)	(414,290,857)	(79,603,569,618)	(340,711,393)
49,815,211	**(296,716,813)**	**27,849,300,300**	**(128,638,925)**
(9,722,650)	(820)	–	(15,464,433)
40,092,561	(296,717,633)	27,849,300,300	(144,103,358)
646,614,845	**8,261,410,075**	**80,161,631,125**	**608,819,933**

統計資料

	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日 已發行股票	截至 2026 年 6 月 30 日 每股淨資產價值	截至 2025 年 6 月 30 日 每股淨資產價值	截至 2024 年 6 月 30 日 每股淨資產價值
多空策略基金 - USD					
A (acc) CHF-H1（避險）	2.55%	310,070.57	10.00	9.46	9.20
A (acc) CZK-H1（避險）	2.55%	522,251.90	128.53	117.65	111.16
A (acc) EUR	2.55%	403,239.59	13.05	11.48	11.81
A (acc) EUR-H1（避險）	2.55%	4,686,952.81	11.80	10.92	10.38
A (acc) NOK-H1（避險）	2.55%	3,918.36	13.01	11.82	11.11
A (acc) SEK-H1（避險）	2.55%	12,625.23	11.41	10.60	10.13
A (acc) SGD-H1（避險）	2.55%	44,274.63	13.33	12.44	11.86
A (acc) USD	2.55%	4,165,564.79	14.49	13.14	12.29
A (Ydis) EUR	2.55%	534,006.52	16.19	14.44	14.85
A (Ydis) EUR-H1（避險）	2.55%	272,102.99	11.01	10.21	9.71
A (Ydis) USD	2.55%	375,139.03	14.28	13.14	12.28
A PF (acc) EUR-H1（避險）	1.90%	340,878.62	11.71	10.77	10.18
A PF (Ydis) EUR-H1（避險）	1.90%	8,536.08	11.33	10.63	10.25
C (acc) USD	3.13%	216,977.14	12.72	11.60	10.91
I (acc) CHF-H1（避險）	1.70%	554,735.09	10.97	10.30	9.95
I (acc) EUR-H1（避險）	1.70%	4,635,803.42	13.01	11.94	11.26
I (acc) GBP-H1（避險）	1.70%	64,801.14	14.87	13.39	12.43
I (acc) USD	1.70%	4,064,049.78	16.01	14.40	13.35
I PF (acc) EUR-H1（避險）	1.25%	794,910.86	12.22	11.20	10.53
N (acc) EUR-H1（避險）	3.30%	3,196,586.82	10.78	10.06	9.63
N (acc) HUF-H1（避險）	3.30%	7,653,989.83	142.09	127.53	118.36
N (acc) PLN-H1（避險）	3.30%	2,955,427.97	13.19	12.02	11.23
N (acc) USD	3.30%	3,106,984.19	13.27	12.12	11.42
N (Ydis) EUR-H1（避險）	3.30%	1,294.47	10.47	9.77	9.37
S (acc) CHF-H1（避險）	1.55%	297,227.71	11.01	10.33	9.97
S (acc) EUR-H1（避險）	1.55%	737,825.91	12.15	11.14	10.49
S (acc) GBP-H1（避險）	1.55%	1,003,065.52	13.63	12.25	11.36
S (acc) SGD-H1（避險）	1.55%	137.20	13.30	12.29	11.61
S (acc) USD	1.55%	686,558.68	14.67	13.17	12.19
S PF (acc) EUR	1.20%	103.52	12.02	10.55	10.72
S PF (acc) EUR-H1（避險）	1.20%	99.13	12.14	11.20	10.58
W (acc) CHF-H1（避險）Ω	–	–	–	10.21	9.86
W (acc) EUR	1.75%	412,392.66	17.96	15.68	15.99
W (acc) EUR-H1（避險）	1.75%	171,572.01	11.89	10.92	10.32
W (acc) GBP-H1（避險）	1.75%	65,483.51	14.75	13.29	12.35
W (acc) USD	1.75%	1,816,436.05	15.24	13.71	12.72
W (Ydis) EUR-H1（避險）	1.75%	16,200.00	10.88	10.20	9.83
Y (acc) CAD-H1（避險）Ω	–	–	–	15.37	14.21
Y (Mdis) USD	0.15%	326,506.78	14.59	13.37	12.68
Z (acc) USD	2.05%	64,207.56	15.37	13.87	12.90
生技領航基金 - USD					
A (acc) CHF-H1（避險）	1.82%	109,064.72	25.52	14.15	16.44
A (Acc) EUR-H1（避險）	1.82%	910,499.40	19.74	10.70	12.16
A (acc) HKD	1.82%	4,025,095.42	46.05	24.43	27.13
A (acc) JPY-H1（避險）	1.80%	318,451.88	1,752.59	963.06	–

統計資料

	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日已發行股票	截至 2026 年 6 月 30 日每股淨資產價值	截至 2025 年 6 月 30 日每股淨資產價值	截至 2024 年 6 月 30 日每股淨資產價值
生技領航基金 - USD（續）					
A (acc) SGD	1.82%	1,665,102.22	66.38	34.58	41.17
A (acc) USD	1.81%	21,287,019.52	70.46	37.34	41.69
C (acc) USD	2.40%	195,608.67	79.48	42.37	47.58
F (acc) JPY-H1（避險）	2.80%	37,177.10	1,727.19	959.60	–
F (acc) USD	2.81%	464,166.30	21.81	11.67	13.16
I (acc) EUR-H1（避險）	0.96%	512,229.27	41.40	22.27	25.07
I (acc) USD	0.96%	1,298,083.87	114.03	59.92	66.33
N (acc) PLN-H1（避險）	2.57%	4,082,348.62	16.64	8.90	9.94
N (acc) USD	2.57%	2,784,494.34	57.41	30.66	34.48
W (acc) USD	1.02%	1,329,610.35	35.59	18.71	20.72
Z (acc) GBP	1.32%	66,425.56	72.50	36.95	44.57
Z (acc) USD	1.31%	30,315.05	26.58	14.02	15.57



統計資料

	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日已發行股票	截至 2026 年 6 月 30 日每股淨資產價值	截至 2025 年 6 月 30 日每股淨資產價值	截至 2024 年 6 月 30 日每股淨資產價值
[redacted]					

統計資料

	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日 已發行股票（續）	截至 2026 年 6 月 30 日 每股淨資產價值	截至 2025 年 6 月 30 日 每股淨資產價值	截至 2024 年 6 月 30 日 每股淨資產價值
[redacted]					
歐洲非投資等級債券基金 - EUR					
A (acc) EUR	1.34%	2,242,737.84	23.25	22.48	20.96
A (Mdis) EUR	1.34%	24,156,285.34	5.08	5.20	5.14
A (Mdis) USD	1.34%	1,116,741.55	7.35	7.76	6.97
A (Mdis) USD-H1（避險）	1.34%	225,574.49	9.79	9.83	9.55
A (Ydis) EUR	1.34%	3,754,006.46	5.31	5.45	5.37
I (acc) EUR	0.60%	1,054,814.01	27.01	25.93	24.00
I (Ydis) EUR	0.58%	107.64	8.71	8.86	8.63
N (acc) EUR	1.94%	2,942,386.83	19.90	19.36	18.16
W (acc) EUR	0.78%	112,272.38	15.38	14.78	13.71
[redacted]					
歐洲債券總報酬基金 - EUR					
A (acc) EUR	0.95%	9,345,946.17	15.90	15.51	15.10
A (acc) NOK-H1（避險）	0.95%	16,984.68	13.77	13.18	12.65
A (acc) SEK-H1（避險）	0.95%	9,322.72	11.89	11.63	11.36
A (acc) USD-H1（避險）	0.95%	7,036.44	10.60	10.13	–
A (Mdis) EUR	0.95%	3,134,120.06	8.98	9.02	9.06
A (Mdis) USD	0.95%	112,019.91	10.27	10.64	9.72
A (Mdis) USD-H1（避險）	0.95%	235.03	10.29	10.11	–
I (acc) EUR	0.55%	12,132,836.81	16.14	15.69	15.21
I (acc) USD-H1（避險）	0.47%	100.00	10.70	10.18	–
I (Ydis) EUR	0.55%	93.11	10.24	10.27	9.95
N (acc) EUR	1.65%	6,282,396.13	13.54	13.31	13.05
N (acc) PLN-H1（避險）	1.65%	3,859,993.39	12.60	12.11	11.56
N (Mdis) EUR	1.65%	1,467,927.63	9.41	9.52	9.63

統計資料

	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日 已發行股票	截至 2026 年 6 月 30 日 每股淨資產價值	截至 2025 年 6 月 30 日 每股淨資產價值	截至 2024 年 6 月 30 日 每股淨資產價值
歐洲債券總報酬基金 - EUR（續）					
P2 (acc) EUR	0.15%	63,998,673.96	10.12	9.80	9.46
P2 (Ydis) EUR	0.15%	69,394,465.31	9.09	9.08	9.03
S (acc) EUR	0.25%	78,431,459.68	10.37	10.06	–
S (acc) USD-H1（避險）	0.25%	23,044.06	10.72	10.17	–
S (Mdis) EUR	0.25%	491,900.49	9.91	9.89	–
S (Mdis) GBP-H1（避險）	0.25%	78.52	10.20	10.00	–
S (Mdis) USD-H1（避險）	0.07%	100.00	10.24	10.01	–
W (acc) EUR	0.60%	3,837,421.09	12.11	11.78	11.42
W (Ydis) EUR	0.60%	106,995.24	8.74	8.77	8.76
X (Qdis) EUR	0.15%	104.91	9.07	9.05	9.02
Y (Mdis) EUR	0.08%	939,573.41	9.18	9.14	9.10



統計資料

	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日 已發行股票	截至 2026 年 6 月 30 日 每股淨資產價值	截至 2025 年 6 月 30 日 每股淨資產價值	截至 2024 年 6 月 30 日 每股淨資產價值
[redacted]					
全球穩定月收益基金 - USD[1]					
A (acc) SGD-H1（避險）	1.60%	13,627.50	12.93	11.70	10.94
A (acc) USD	1.60%	559,155.34	14.91	13.09	11.97
A (Mdis) AUD-H1（避險）	1.60%	32,269.88	10.68	10.13	9.98
A (Mdis) EUR-H1（避險）	1.60%	211,631.09	10.42	10.06	9.98
A (Mdis) HKD	1.60%	1,719,757.46	10.89	10.28	10.01
A (Mdis) JPY-H1（避險）	1.60%	36,158.70	998.19	976.28	997.35
A (Mdis) RMB-H1（避險）	1.60%	3,429,610.73	10.11	9.80	9.83
A (Mdis) SGD-H1（避險）	1.60%	37,685.06	9.32	9.06	9.06
A (Mdis) USD	1.60%	4,774,169.54	10.76	10.15	9.93
A (Qdis) EUR-H1（避險）	1.60%	201,552.86	9.48	9.15	9.13
A (Ydis) EUR	1.60%	368,317.07	11.32	10.20	10.89
C (acc) USD	2.18%	205,000.00	14.39	12.71	11.70
F (Mdis) USD	2.60%	373,074.31	10.72	10.22	–
I (acc) USD	0.75%	2,452,505.67	15.68	13.66	12.39
I (Ydis) EUR-H1（避險）	0.75%	191,930.02	10.75	10.08	9.90
N (acc) USD	2.10%	224,675.62	14.45	12.76	11.73
N (Ydis) EUR-H1（避險）	2.10%	200,857.00	9.89	9.41	9.37
W (acc) EUR	0.80%	8,514.52	15.32	12.95	12.93
W (acc) USD	0.80%	9,597.70	15.63	13.62	12.36
W (Mdis) GBP-H2（避險）*	0.80%	74.45	9.97	–	–
Y (Mdis) USD*	0.08%	100.00	9.94	–	–
[redacted]					
全球房地產基金 - USD					
A (acc) EUR-H1（避險）	1.92%	950,980.29	15.55	14.53	13.63
A (acc) USD	1.92%	2,021,297.71	14.93	13.63	12.53
A (Qdis) USD	1.92%	750,973.64	9.46	8.88	8.41
A (Ydis) EUR-H1（避險）	1.92%	94,471.05	10.86	10.42	10.07
C (Qdis) USD	2.50%	246,310.08	8.75	8.27	7.87
I (acc) USD	1.03%	699,403.88	17.90	16.19	14.76

統計資料

	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日 已發行股票	截至 2026 年 6 月 30 日 每股淨資產價值	截至 2025 年 6 月 30 日 每股淨資產價值	截至 2024 年 6 月 30 日 每股淨資產價值
全球房地產基金 - USD（續）					
N (acc) EUR-H1（避險）	2.67%	97,014.15	13.75	12.94	12.23
N (acc) USD	2.67%	665,122.52	12.81	11.78	10.91
W (acc) USD	1.04%	67,980.20	13.32	12.05	10.98
W (Qdis) USD	1.04%	69,590.59	11.15	10.38	9.74
Z (acc) USD	1.44%	10,024.03	14.00	12.71	11.63
黃金及貴金屬基金 - USD					
A (acc) CHF-H1（避險）	1.81%	227,494.90	9.28	6.19	3.79
A (acc) EUR	1.81%	13,525,780.86	20.14	12.32	7.88
A (acc) EUR-H1（避險）	1.81%	8,334,750.77	11.98	7.81	4.68
A (acc) HKD	1.81%	23,827,749.08	17.46	11.02	6.38
A (acc) RMB-H1（避險）*	1.79%	681.55	7.98	–	–
A (acc) SGD	1.81%	30,568,670.12	16.24	10.07	6.26
A (acc) USD	1.81%	25,350,708.58	17.28	10.89	6.33
A (Ydis) EUR	1.81%	3,578,333.73	20.15	12.32	7.88
F (acc) USD*	2.80%	38,059.07	10.46	–	–
I (acc) USD	0.96%	5,681,993.17	19.90	12.44	7.17
N (acc) EUR	2.56%	6,342,822.23	17.84	10.99	7.08
N (acc) PLN-H1（避險）	2.56%	566,157.40	24.99	16.10	–
N (acc) USD	2.56%	2,934,937.93	15.29	9.71	5.69
W (acc) EUR-H1（避險）*	1.02%	131,815.06	9.28	–	–
W (acc) SGD	1.02%	2,356,669.91	21.78	13.39	8.24
W (acc) USD	1.01%	992,769.42	22.84	14.28	8.24
W (Mdis) GBP-H1（避險）*	1.02%	74.45	9.04	–	–
波灣富裕債券基金 - USD					
A (acc) CHF-H1（避險）	1.46%	67,370.38	9.43	9.32	9.28
A (acc) EUR-H1（避險）	1.47%	401,131.08	9.75	9.42	9.15
A (acc) USD	1.47%	3,160,261.96	18.54	17.54	16.72
A (Mdis) USD	1.47%	6,541,954.45	10.14	10.16	10.23
C (Mdis) USD	2.22%	66,398.40	8.23	8.30	8.42
I (acc) CHF-H1（避險）	0.58%	64.50	9.83	9.62	9.50
I (acc) EUR-H1（避險）	0.84%	652,066.99	12.61	12.11	11.70
I (acc) USD	0.72%	3,610,262.94	19.98	18.77	17.79
I (Mdis) USD	0.87%	920,817.34	9.33	9.29	9.30
N (acc) EUR-H1（避險）	2.17%	39,226.38	9.41	9.16	8.96
N (acc) PLN-H1（避險）	2.17%	1,369,296.76	11.51	10.94	10.41
N (acc) USD	2.16%	402,453.80	11.88	11.32	10.86
W (acc) CHF-H1（避險）	0.90%	2,101.62	9.71	9.54	9.46
W (acc) USD	0.83%	543,449.37	11.81	11.11	10.53
W (Mdis) USD	0.90%	636,995.12	9.86	9.82	9.83
Y (acc) USD	0.07%	100.00	12.11	11.30	10.62
Y (Mdis) USD	0.07%	122,034.79	10.32	10.20	10.13
Y (Ydis) EUR-H1（避險）	0.07%	223,327.19	9.51	9.54	9.64
公司債基金 - USD					
A (acc) EUR	1.41%	570,210.54	14.59	13.46	13.62
A (acc) USD	1.41%	3,344,300.53	25.60	24.34	22.40
A (Mdis) AUD-H1（避險）	1.41%	623,619.57	7.18	7.32	7.26
A (Mdis) EUR-H1（避險）	1.41%	2,555.61	9.65	10.02	10.00
A (Mdis) JPY-H1（避險）	1.42%	1,203,800.10	924.65	974.65	999.45
A (Mdis) RMB-H1（避險）	1.45%	715.47	9.53	9.93	10.00
A (Mdis) SGD-H1（避險）	1.41%	2,680,173.77	5.92	6.20	6.23
A (Mdis) USD	1.41%	139,079,360.54	5.21	5.29	5.21
A (Mdis-Plus) HKD	1.45%	780.51	9.50	9.95	–
A (Mdis-Plus) USD	1.42%	786,616.36	9.45	9.88	–
C (acc) USD	2.09%	372,898.02	30.81	29.49	27.33
F (Mdis) USD	2.41%	5,045,303.35	9.96	10.22	10.17
F (Mdis-Plus) USD	2.41%	3,407,983.83	9.54	9.99	–
I (acc) EUR-H1（避險）	0.82%	188,731.40	15.61	15.06	14.12
I (acc) USD	0.81%	7,016,105.18	28.35	26.80	24.52

統計資料

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公司債基金 - USD（續）					
I (Mdis) USD	0.82%	4,153,908.56	8.78	8.87	8.68
N (acc) EUR	2.01%	457,973.17	13.86	12.86	13.10
N (acc) USD	2.01%	752,714.12	25.11	24.02	22.23
N (Mdis) USD	2.01%	1,487,367.81	6.81	6.96	6.89
S (acc) USD*	0.55%	100.00	10.05	–	–
S (Qdis) USD*	0.55%	100.00	10.05	–	–
W (acc) USD	0.87%	972,687.17	14.47	13.68	12.52
W (Mdis) USD	0.86%	1,499,383.83	8.87	8.96	8.78
Y (Mdis) USD	0.05%	2,148,537.10	9.17	9.19	8.92
Z (Mdis) USD	1.01%	48,074.14	8.04	8.13	7.98
穩定月收益基金 - USD					
A (acc) EUR	1.67%	101,156.73	15.06	13.12	13.35
A (acc) USD	1.67%	40,729,011.80	16.52	14.83	13.73
A (Mdirc) RMB-H1（避險）	1.67%	117,109,669.84	7.79	7.80	8.05
A (Mdis) AUD-H1（避險）	1.66%	27,263,140.82	7.21	7.07	7.18
A (Mdis) CHF-H1（避險）	1.67%	3,353,440.20	9.12	9.28	9.73
A (Mdis) EUR-H1（避險）	1.67%	62,776,808.87	6.36	6.33	6.48
A (Mdis) GBP-H1（避險）	1.67%	2,646,932.15	10.64	10.39	10.48
A (Mdis) HKD	1.67%	744,184,561.43	8.97	8.75	8.76
A (Mdis) JPY-H1（避險）	1.66%	50,847,237.42	900.50	910.54	958.67
A (Mdis) SGD-H1（避險）	1.67%	169,748,988.91	6.34	6.38	6.55
A (Mdis) USD	1.67%	516,142,523.21	9.90	9.65	9.70
A (Mdis) ZAR-H1（避險）	1.66%	1,425,632.10	114.40	108.93	106.80
A (Qdis) PLN-H1（避險）	1.67%	669,501.51	101.99	99.41	99.44
C (acc) USD	2.25%	2,238,825.57	34.98	31.59	29.41
C (Mdis) USD	2.25%	8,530,948.21	11.94	11.70	11.84
F (Mdis) JPY-H1（避險）	2.67%	25,780,135.31	916.18	936.06	–
F (Mdis) USD	2.66%	219,797,173.53	7.83	7.70	7.83
G (acc) EUR	2.27%	25,409.62	13.32	11.68	11.96
I (acc) EUR	0.86%	421,156.31	18.78	16.23	16.39
I (acc) USD	0.86%	1,322,438.12	34.91	31.09	28.54
I (Mdis) USD*	0.86%	3,637,476.80	10.24	–	–
I (Ydis) EUR-H1（避險）	0.86%	24,239.59	7.88	7.62	7.63
N (acc) EUR-H1（避險）	2.17%	283,018.62	12.15	11.19	10.60
N (acc) PLN-H1（避險）	2.16%	1,425,564.63	13.10	11.81	10.92
N (acc) USD	2.17%	4,141,629.06	32.78	29.58	27.51
N (Mdis) EUR	2.16%	1,995,497.00	8.06	7.65	8.51
N (Mdis) EUR-H1（避險）	2.16%	5,204,477.53	6.00	6.01	6.19
N (Mdis) USD	2.17%	6,170,329.85	7.31	7.17	7.25
Q (Mdis) SGD-H1（避險）	1.66%	11,809,562.07	9.41	9.45	–
Q (Mdis) USD	1.66%	3,297,204.59	9.84	9.60	–
W (acc) USD	0.92%	2,150,723.63	16.86	15.03	13.81
W (Mdis) USD	0.92%	127,424,334.31	9.28	8.97	8.96
Y (Mdis) JPY	0.04%	1,586,943.15	1,191.84	1,012.63	1,120.07
Y (Mdis) USD	0.04%	57,767,982.95	10.72	10.28	10.17
Z (acc) USD	1.17%	414,493.58	25.90	23.14	21.31
Z (Mdis) USD	1.16%	1,177,422.86	9.46	9.17	9.18
印度基金 - USD					
A (acc) EUR	1.84%	5,791,702.52	62.36	73.48	78.42
A (acc) EUR-H1（避險）	1.84%	2,246,724.10	14.44	17.94	17.77
A (acc) HKD	1.84%	900,808.90	27.34	33.24	32.08
A (acc) SEK	1.83%	4,743,099.91	34.83	41.33	45.00
A (acc) SGD	1.84%	7,660,297.08	20.72	24.74	25.61
A (acc) USD	1.84%	10,371,033.34	58.92	71.56	69.45
A (Ydis) EUR	1.84%	468,032.13	91.97	108.36	115.65
A (Ydis) GBP	1.84%	72,862.68	79.16	92.93	97.94
AS (acc) SGD	1.60%	25,466,634.54	17.52	20.88	21.59
C (acc) USD	2.42%	73,004.83	52.23	63.81	62.28
I (acc) EUR	0.99%	1,084,437.37	74.75	87.34	92.44
I (acc) USD	0.98%	1,558,636.84	70.72	85.17	81.95

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印度基金 - USD（續）					
I (Ydis) EUR	1.00%	60,771.00	72.94	85.21	90.16
N (acc) EUR	2.59%	1,901,987.06	53.62	63.65	68.45
N (acc) PLN-H1（避險）	2.59%	1,940,099.63	25.79	31.59	30.73
N (acc) USD	2.59%	781,305.67	50.46	61.76	60.38
S (acc) EUR*	0.78%	85.79	8.82	–	–
S (acc) USD	0.78%	1,238,946.96	33.66	40.46	38.85
W (acc) EUR	1.03%	416,419.10	36.51	42.67	45.19
W (acc) EUR-H1（避險）	1.03%	258,166.45	11.83	14.57	14.31
W (acc) GBP	1.04%	1,747,994.43	39.09	45.53	47.60
W (acc) SEK	1.02%	450,369.30	7.74	9.10	–
W (acc) USD	1.04%	2,250,173.14	33.16	39.96	38.47
X (acc) USD	0.25%	2,636.43	33.21	39.70	37.91
Y (acc) USD	0.06%	471,234.69	8.59	10.25	–
Z (acc) GBP	1.34%	13,389.82	37.58	43.89	46.03
Z (acc) USD	1.34%	46,277.05	25.05	30.27	29.23
創新科技基金 - USD					
A (acc) CZK-H1（避險）	1.80%	6,515,878.88	256.14	216.46	189.46
A (acc) EUR	1.80%	213,798.91	13.01	10.51	–
A (acc) EUR-H1（避險）	1.80%	163,666.54	14.89	12.70	11.18
A (acc) USD	1.80%	5,866,802.50	26.62	22.16	19.18
A (Ydis) EUR	1.80%	2,072,889.40	25.68	20.74	19.74
C (acc) USD	2.38%	580,339.76	24.67	20.65	17.98
F (acc) USD	2.80%	129,638.84	16.93	14.23	12.44
I (acc) EUR	0.85%	245,305.85	14.63	11.71	11.05
I (acc) USD	0.85%	5,538,411.21	28.34	23.37	20.04
N (acc) EUR	2.55%	177,781.56	19.74	16.05	15.40
N (acc) USD	2.55%	1,190,941.54	24.39	20.46	17.84
W (acc) CHF-H1（避險）	0.90%	1,282.71	14.63	12.64	11.23
W (acc) USD	0.90%	903,109.84	28.26	23.32	20.00



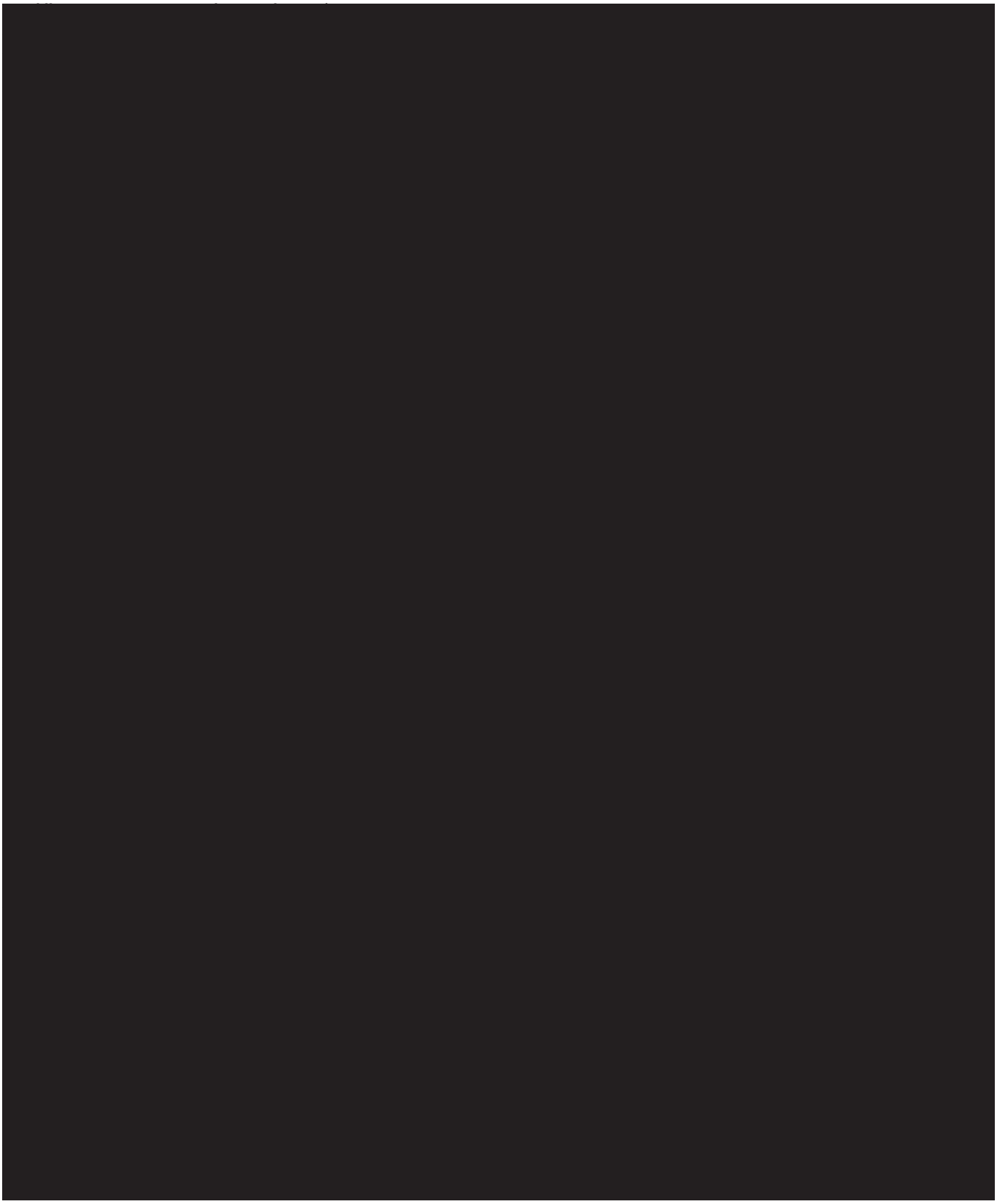
互利歐洲基金 - EUR					
A (acc) CZK-H1（避險）	1.82%	2,712,461.03	285.06	241.41	215.02
A (acc) EUR	1.82%	7,658,543.43	42.18	36.11	32.38
A (acc) SEK	1.82%	125,563.39	30.23	26.03	23.78
A (acc) USD	1.82%	2,078,482.92	48.19	42.53	34.68
A (acc) USD-H1（避險）	1.82%	395,544.12	22.39	18.78	16.57
A (Ydis) EUR	1.82%	405,449.10	31.95	27.81	25.37
A (Ydis) GBP	1.82%	39,580.86	27.72	24.04	21.66

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	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日 已發行股票	截至 2026 年 6 月 30 日 每股淨資產價值	截至 2025 年 6 月 30 日 每股淨資產價值	截至 2024 年 6 月 30 日 每股淨資產價值
互利歐洲基金 - EUR（續）					
C (acc) EUR	2.33%	59.12	36.04	31.01	27.97
C (acc) USD	2.40%	98,315.07	40.99	36.37	29.83
I (acc) EUR	0.88%	3,574,172.65	42.70	36.21	32.16
N (acc) EUR	2.57%	1,287,560.40	32.51	28.04	25.33
N (acc) USD	2.57%	197,248.27	36.93	32.83	26.97
N (acc) USD-H1（避險）	2.56%	100,291.67	21.20	17.90	15.93
W (acc) EUR	0.94%	296,242.19	25.19	21.37	19.01
W (acc) USD	0.95%	306,023.55	18.38	16.08	13.00
W (acc) USD-H1（避險）	0.95%	45,387.35	20.73	17.23	15.08
W (Ydis) EUR	0.95%	1,391.08	17.15	14.92	13.61
Z (acc) EUR	1.32%	15,086.10	27.30	23.25	20.75
Z (acc) USD	1.32%	162,400.82	25.64	22.51	18.27
Z (acc) USD-H1（避險）	1.32%	2,413.23	24.52	20.46	17.96
互利全球領航基金 - USD					
A (acc) EUR	1.83%	3,475,466.04	33.93	30.55	29.63
A (acc) EUR-H2（避險）	1.83%	644,785.85	20.83	19.19	17.87
A (acc) USD	1.83%	4,663,738.51	32.05	29.75	26.24
A (Ydis) EUR	1.83%	588,766.69	42.85	38.89	38.00
A (Ydis) GBP	1.82%	19,299.20	37.19	33.64	32.44
C (acc) USD	2.41%	463,918.07	28.40	26.52	23.52
I (acc) EUR	0.95%	277,064.14	40.58	36.23	34.87
I (acc) EUR-H2（避險）	0.95%	185,680.20	32.01	29.23	26.99
I (acc) USD	0.95%	1,777,851.32	38.38	35.32	30.88
N (acc) EUR	2.57%	932,821.97	29.00	26.31	25.71
N (acc) EUR-H2（避險）	2.58%	410,312.69	18.40	17.08	16.02
N (acc) USD	2.58%	344,867.95	27.43	25.65	22.80
W (acc) EUR	1.00%	43,894.17	24.32	21.71	20.89
W (acc) EUR-H1（避險）	1.01%	11,109.53	13.17	12.43	11.07
W (acc) USD	1.00%	66,395.21	17.77	16.36	14.31
Z (acc) USD	1.33%	44,763.20	29.09	26.87	23.58
互利美國價值基金 - USD					
A (acc) EUR	1.84%	112,664.22	111.08	99.37	97.73
A (acc) EUR-H1（避險）	1.84%	13,673.72	69.26	65.39	59.41
A (acc) SGD	1.85%	213,639.28	19.60	17.77	16.95
A (acc) USD	1.85%	988,732.14	126.84	116.99	104.61
A (Ydis) USD	1.85%	104,478.39	117.17	108.36	97.00
C (acc) USD	2.43%	399,955.77	33.78	31.34	28.19
I (acc) EUR	0.93%	19,065.81	33.71	29.88	29.14
I (acc) EUR-H1（避險）	0.92%	67.46	21.02	19.65	17.71
I (acc) USD	0.93%	590,601.47	38.50	35.18	31.19
N (acc) EUR	2.59%	232,646.71	50.82	45.81	45.39
N (acc) EUR-H1（避險）	2.59%	35,778.23	31.85	30.31	27.75
N (acc) USD	2.59%	280,727.06	58.08	53.97	48.62
W (acc) USD	0.97%	520,038.65	17.57	16.06	14.24
Z (acc) USD	1.34%	99,720.31	32.46	29.79	26.51
天然資源基金 - USD					
A (acc) EUR	1.84%	5,147,824.52	10.39	7.30	7.96
A (acc) USD	1.83%	13,561,294.35	11.85	8.59	8.51
A (Ydis) EUR-H1（避險）	1.83%	474,410.36	7.82	5.82	5.90
A (Ydis) USD	1.83%	285,089.67	11.85	8.59	8.51
C (acc) USD	2.41%	292,218.68	10.19	7.43	7.41
F (acc) USD	2.83%	408,806.37	16.09	11.78	11.79
I (acc) EUR	0.98%	2,034,169.17	12.23	8.53	9.21
I (acc) USD	0.98%	383,227.61	13.97	10.04	9.87
N (acc) EUR	2.58%	5,602,502.52	8.99	6.37	6.99
N (acc) PLN-H1（避險）	2.58%	10,006,794.58	11.72	8.56	8.49
W (acc) USD	1.04%	9,985.30	18.19	13.08	12.86

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	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日已發行股票	截至 2026 年 6 月 30 日每股淨資產價值	截至 2025 年 6 月 30 日每股淨資產價值	截至 2024 年 6 月 30 日每股淨資產價值



統計資料

	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日 已發行股票	截至 2026 年 6 月 30 日 每股淨資產價值	截至 2025 年 6 月 30 日 每股淨資產價值	截至 2024 年 6 月 30 日 每股淨資產價值
[redacted]					
精選收益基金 - USD					
A (acc) EUR	1.35%	1,250,163.08	15.93	14.89	15.37
A (acc) EUR-H1（避險）	1.35%	1,024,816.33	11.47	11.29	10.80
A (acc) USD	1.35%	6,305,685.37	18.17	17.50	16.43
A (Mdis) AUD-H1（避險）	1.35%	694,342.48	6.91	7.05	7.03
A (Mdis) EUR	1.35%	3,933,988.49	6.92	6.84	7.45
A (Mdis) EUR-H1（避險）	1.35%	3,944,254.38	5.61	5.84	5.89
A (Mdis) JPY-H1（避險）	1.35%	971,361.96	913.15	965.09	997.06
A (Mdis) RMB-H1（避險）	1.35%	1,868,911.44	9.42	9.85	9.98
A (Mdis) SGD-H1（避險）	1.35%	58,307.59	6.43	6.75	6.82
A (Mdis) USD	1.35%	13,183,743.16	7.91	8.06	7.98
A (Mdis-plus) HKD	1.35%	8,018,569.79	9.75	10.13	10.22
A (Mdis-plus) SGD-H1（避險）	1.35%	152.15	9.15	9.79	10.10
A (Mdis-plus) USD	1.35%	1,252,766.77	9.54	9.90	10.03
A (Qdis) PLN-H1（避險）	1.35%	1,434,291.57	8.40	8.53	8.39
C (acc) USD	1.93%	1,118,372.83	11.38	11.03	10.42
C (Mdis) USD	1.93%	2,343,388.02	7.39	7.58	7.55
F (Mdis) USD	2.35%	4,473,076.56	7.58	7.80	7.80
F (Mdis-plus) USD	2.35%	5,489,578.69	9.27	9.73	9.94
I (acc) EUR-H1（避險）	0.81%	179,147.20	11.91	11.65	11.08
I (acc) USD	0.81%	2,626,788.15	20.06	19.21	17.94
N (acc) EUR-H1（避險）	1.85%	378,338.39	10.35	10.24	9.84
N (acc) USD	1.85%	1,982,607.93	13.15	12.73	12.01
N (Mdis) EUR-H1（避險）	1.85%	1,394,249.71	5.23	5.47	5.55
W (acc) EUR	0.85%	31,691.83	11.64	10.82	11.11
W (acc) USD	0.85%	2,915,641.32	12.57	12.05	11.25
W (Mdis) USD	0.85%	170,755.81	8.12	8.23	8.11
Y (Mdis) USD	0.03%	113.90	8.67	8.71	8.51
Z (acc) USD	1.10%	520,358.80	16.55	15.90	14.89
吉富世界基金 - USD					
A (acc) EUR	1.90%	2,005,199.35	35.42	35.69	35.89
A (acc) USD	1.90%	1,150,902.94	29.66	30.81	28.17
I (acc) EUR	1.00%	23,365.43	41.47	41.40	41.26
I (acc) USD	1.01%	31,055.03	34.75	35.76	32.41
N (acc) EUR	2.64%	1,443,898.47	12.41	12.60	12.76
N (acc) USD	2.65%	755,214.15	25.97	27.18	25.04
W (acc) GBP	1.00%	3,980.60	29.22	29.07	28.60
W (acc) USD	1.00%	11,938.76	12.18	12.53	11.35
Z (acc) USD	1.27%	10,280.74	16.91	17.46	15.86
科技基金 - USD					
A (acc) CHF-H1（避險）	1.80%	192,083.24	18.26	13.26	11.88
A (acc) EUR	1.80%	34,015,874.50	70.43	47.35	45.17
A (acc) EUR-H1（避險）	1.81%	6,421,171.16	37.79	26.84	23.66

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	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日 已發行股票	截至 2026 年 6 月 30 日 每股淨資產價值	截至 2025 年 6 月 30 日 每股淨資產價值	截至 2024 年 6 月 30 日 每股淨資產價值
科技基金 - USD（續）					
A (acc) HKD	1.81%	5,984,454.03	105.92	73.49	63.42
A (acc) JPY	1.81%	80,247.79	1,833.71	1,129.11	1,094.79
A (acc) JPY-H1（避險）	1.80%	1,217,645.01	1,743.08	1,253.88	–
A (acc) RMB-H1（避險）	1.81%	10,868,459.00	18.87	13.46	11.99
A (acc) SGD-H1（避險）	1.80%	14,831,379.25	39.03	27.95	24.78
A (acc) USD	1.80%	86,345,673.25	80.31	55.66	48.27
A (Mdis-Plus) HKD	1.80%	205,344.94	16.54	12.50	–
A (Mdis-Plus) SGD-H1（避險）	1.80%	35,870.61	15.83	12.33	–
A (Mdis-Plus) USD	1.80%	535,952.28	16.45	12.41	–
C (acc) USD	2.38%	1,792,002.46	149.05	103.90	90.65
F (acc) JPY-H1（避險）	2.80%	600,311.12	1,721.04	1,249.38	–
F (acc) USD	2.81%	2,924,469.43	34.68	24.28	21.27
G (acc) EUR	2.40%	3,727.85	33.36	22.56	21.66
I (acc) EUR	0.85%	6,974,712.84	141.12	93.98	88.80
I (acc) EUR-H1（避險）	0.85%	3,333,763.43	20.45	14.40	12.57
I (acc) GBP	0.85%	77.71	16.94	11.26	–
I (acc) USD	0.85%	12,966,003.55	119.94	82.34	70.74
I (Ydis) EUR	0.85%	1,545,371.70	46.57	31.02	29.31
N (acc) EUR	2.55%	11,206,429.35	55.86	37.84	36.37
N (acc) EUR-H1（避險）	2.57%	234,003.04	15.85	11.34	10.08
N (acc) PLN-H1（避險）	2.55%	2,937,711.83	32.98	23.12	20.12
N (acc) USD	2.55%	9,063,452.13	63.74	44.51	38.90
W (acc) CHF-H1（避險）	0.90%	368,412.85	24.78	17.82	15.82
W (acc) EUR	0.90%	1,406,329.31	124.11	82.69	78.18
W (acc) EUR-H1（避險）	0.90%	2,275,779.56	38.89	27.39	23.93
W (acc) GBP	0.90%	899.12	16.95	11.25	–
W (acc) USD	0.90%	6,661,591.11	101.29	69.57	59.80
X (acc) EUR	0.15%	2,732,240.44	25.06	16.57	15.54
X (acc) USD	0.15%	102,456.03	110.69	75.46	64.37
Y (acc) USD	0.04%	1,945,247.55	18.71	12.74	10.85
Z (acc) USD	1.20%	340,097.53	121.67	83.82	72.26
美元短期票券基金 - USD					
A (acc) AED*	0.25%	2,229,355.79	10.23	–	–
A (acc) PLN-H1（避險）*	0.25%	19,588.99	10.06	–	–
A (acc) USD	0.25%	86,674,303.62	14.27	13.75	13.15
A (Mdis) USD	0.25%	65,196,728.41	9.82	9.83	9.83
AX (acc) USD	0.65%	33,210,628.11	11.61	11.22	10.78
C (acc) USD	1.24%	492,980.31	11.08	10.78	10.41
F (Mdis) USD	1.25%	951,065.64	10.15	10.16	10.17
N (acc) USD	1.15%	8,300,080.49	11.78	11.45	11.05
W (acc) USD	0.14%	2,057,207.39	12.43	11.96	11.43
Y (acc) USD	0.01%	100.00	11.95	11.48	10.96
美國政府基金 - USD					
A (acc) EUR-H1（避險）	1.01%	1,986,337.89	8.42	8.27	8.01
A (acc) HKD	1.01%	1,792,321.81	11.97	11.50	10.87
A (acc) PLN-H1（避險）	1.01%	5,062,695.62	11.08	10.63	10.02
A (acc) USD	1.01%	6,404,060.08	11.53	11.07	10.52
A (Mdis) AUD-H1（避險）	1.01%	231,141.57	9.95	9.98	9.93
A (Mdis) HKD	1.01%	6,926,426.29	7.63	7.64	7.53
A (Mdis) JPY-H1（避險）	1.01%	186,003,141.11	9.05	9.40	9.80
A (Mdis) RMB-H1（避險）	1.01%	616,835.78	9.49	9.75	9.90
A (Mdis) USD	1.01%	36,757,319.06	7.15	7.15	7.08
A (Mdis-Plus) HKD	1.01%	4,237,027.52	9.81	9.96	9.92
A (Mdis-Plus) USD	1.01%	311,482.43	9.78	9.92	9.92
A (Ydis) EUR-H1（避險）*	1.01%	85.97	10.03	–	–
AX (acc) USD	1.22%	791,698.72	15.88	15.28	14.55
C (acc) USD	1.80%	1,004,226.57	13.06	12.64	12.11
F (Mdis) USD	2.02%	2,423,585.53	7.41	7.49	7.49
I (acc) EUR-H1（避險）	0.55%	2,208,544.05	9.54	9.31	8.99

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美國政府基金 - USD（續）					
I (acc) USD	0.55%	3,953,800.27	15.40	14.72	13.92
I (Mdis) USD	0.55%	3,591,623.42	7.89	7.86	7.75
N (acc) USD	1.71%	5,759,440.28	13.83	13.37	12.81
N (Mdis) USD	1.71%	1,051,466.48	6.78	6.83	6.81
S (acc) EUR-H1（避險）	0.20%	11,652.91	9.63	9.39	9.02
S (acc) GBP-H1（避險）*	0.20%	75.29	10.06	–	–
S (Mdis) GBP-H1（避險）*	0.20%	75.29	9.91	–	–
W (acc) USD	0.65%	1,392,500.99	11.49	11.00	10.41
W (Mdis) USD	0.65%	512,258.66	7.73	7.70	7.60
Z (acc) USD	0.72%	173,894.99	12.56	12.03	11.40
Z (Mdis) USD	0.71%	5,497.89	7.71	7.69	7.60
美國機會基金 - USD					
A (acc) CHF-H1（避險）	1.80%	210,844.26	43.97	41.07	38.57
A (acc) EUR	1.80%	8,895,781.26	36.30	31.41	31.33
A (acc) EUR-H1（避險）	1.80%	8,340,414.24	22.73	20.77	19.16
A (acc) HKD	1.80%	1,551,213.52	56.49	50.44	45.52
A (acc) NOK-H1（避險）	1.80%	293,829.86	35.49	31.87	29.24
A (acc) RMB-H1（避險）	1.80%	94,671.21	375.92	344.97	321.25
A (acc) SEK-H1（避險）	1.80%	509,841.51	43.72	40.18	37.32
A (acc) SGD	1.80%	5,161,410.58	47.65	41.78	40.41
A (acc) SGD-H1（避險）	1.80%	15,972,112.59	55.61	51.22	47.47
A (acc) USD	1.80%	70,521,101.16	41.43	36.96	33.52
A (Ydis) EUR	1.80%	1,573,096.00	36.95	31.97	31.90
A (Ydis) GBP	1.80%	322,590.90	31.18	26.88	26.48
AS (acc) SGD	1.70%	6,511,808.35	32.08	28.09	27.15
C (acc) USD	2.38%	2,885,269.51	63.42	56.91	51.92
F (acc) USD	2.80%	267,684.49	28.79	25.94	23.76
I (acc) EUR	0.85%	1,564,496.13	100.52	86.15	85.10
I (acc) EUR-H1（避險）	0.85%	77,218.96	62.24	56.37	51.50
I (acc) PLN-H1（避險）	0.85%	317.93	15.03	13.31	11.87
I (acc) USD	0.85%	7,920,639.09	114.86	101.49	91.17
N (acc) EUR	2.55%	1,800,381.31	68.12	59.39	59.68
N (acc) EUR-H1（避險）	2.55%	690,339.08	38.24	35.21	32.72
N (acc) PLN-H1（避險）	2.55%	4,200,049.93	66.73	60.11	54.58
N (acc) USD	2.55%	3,565,346.99	77.95	70.06	64.02
S (acc) EUR	0.75%	118,291.59	23.62	20.24	19.99
S (acc) EUR-H1（避險）	0.75%	31,338.35	20.84	18.85	17.20
S (acc) USD	0.75%	46,664.87	30.46	26.89	24.13
W (acc) EUR	0.90%	216,665.72	55.49	47.58	47.03
W (acc) EUR-H1（避險）	0.90%	141,176.50	27.17	24.60	22.49
W (acc) SGD	0.90%	216,946.09	12.85	11.16	10.71
W (acc) USD	0.90%	5,793,470.30	62.53	55.28	49.68
X (Ydis) USD	0.24%	1,043,415.32	66.00	58.10	51.91
Y (acc) USD	0.04%	875,874.80	13.82	12.11	10.79
Y (Mdis) USD	0.04%	29.16	37.84	33.26	29.77
Z (acc) USD	1.20%	476,623.28	75.36	66.82	60.24

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	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日 已發行股票	截至 2026 年 6 月 30 日 每股淨資產價值	截至 2025 年 6 月 30 日 每股淨資產價值	截至 2024 年 6 月 30 日 每股淨資產價值
亞洲債券基金 - USD					
A (acc) CHF-H1（避險）	1.50%	149,066.71	6.76	7.46	7.10
A (acc) EUR	1.50%	532,871.13	16.67	17.07	17.07
A (acc) EUR-H1（避險）	1.50%	530,684.51	8.92	9.62	8.93
A (acc) USD	1.50%	1,332,106.68	15.75	16.62	15.12
A (Mdis) AUD-H1（避險）	1.42%	316,673.21	4.80	5.34	5.14
A (Mdis) EUR	1.50%	363,359.62	6.07	6.53	6.85
A (Mdis) SGD	1.50%	38,323.69	5.03	5.48	5.57
A (Mdis) SGD-H1（避險）	1.50%	295,876.05	4.51	5.16	5.04
A (Mdis) USD	1.50%	1,624,626.00	6.92	7.68	7.33
C (Mdis) USD	2.28%	97,476.97	6.33	7.08	6.81
I (acc) EUR	0.98%	24,945.17	15.43	15.72	15.63
I (acc) EUR-H1（避險）	0.87%	91.41	8.83	9.47	8.74
I (acc) USD	0.93%	104,453.68	17.66	18.53	16.75
I (Mdis) EUR	0.91%	18,200.00	6.72	7.19	7.50
I (Ydis) EUR-H1（避險）	0.57%	151.11	4.47	4.98	4.79
N (acc) EUR	2.20%	141,971.06	14.42	14.87	14.97
N (acc) USD	2.20%	117,383.40	13.63	14.49	13.27
N (Mdis) USD	2.20%	260,121.96	6.40	7.15	6.87
W (acc) EUR-H1（避險）	0.90%	16,868.34	7.89	8.46	7.80
W (Mdis) USD	0.90%	44,254.36	5.47	6.03	5.72
Z (acc) USD	1.21%	112,511.25	10.79	11.36	10.29
亞洲成長基金 - USD					
A (acc) CHF-H1（避險）	2.18%	367,844.25	16.51	10.81	10.07
A (acc) CZK-H1（避險）	2.18%	1,263,208.58	176.89	112.33	101.92
A (acc) EUR	2.18%	4,781,395.56	57.32	34.78	34.29
A (acc) EUR-H1（避險）	2.18%	1,052,139.81	34.42	22.06	20.17
A (acc) HKD	2.18%	5,700,411.95	19.83	12.41	11.07
A (acc) RMB-H1（避險）	2.17%	111,417.83	228.38	147.01	135.62
A (acc) SGD	2.18%	3,958,893.64	16.11	9.90	9.47
A (acc) SGD-H1（避險）	2.18%	115,421.71	19.49	12.59	11.55
A (acc) USD	2.18%	11,198,394.34	65.60	41.03	36.78
A (Ydis) EUR	2.18%	1,695,830.02	52.16	31.65	31.20
A (Ydis) GBP	2.18%	117,739.79	44.92	27.15	26.43
A (Ydis) USD	2.18%	13,334,334.73	59.58	37.27	33.41
C (acc) USD	2.76%	268,170.12	52.26	32.88	29.64
F (acc) USD	3.21%	873,017.12	17.80	11.25	10.18
I (acc) CHF-H1（避險）	1.19%	45,100.00	15.65	10.15	9.37
I (acc) EUR	1.16%	2,835,929.15	65.52	39.35	38.40
I (acc) EUR-H1（避險）	1.18%	239,838.18	34.01	21.59	19.56
I (acc) USD	1.18%	419,050.82	74.78	46.31	41.10
I (Ydis) EUR-H2（避險）Ω	–	–	–	6.64	6.12
N (acc) EUR	2.67%	515,134.12	74.26	45.28	44.86
N (acc) EUR-H1（避險）	2.68%	362,930.87	44.46	28.65	26.32
N (acc) HUF	2.69%	2,855,497.54	294.63	202.23	198.17
N (acc) PLN-H1（避險）	2.68%	3,513,495.46	23.73	14.97	13.44
N (acc) USD	2.67%	970,723.14	84.84	53.33	48.04
W (acc) EUR	1.23%	227,817.49	23.87	14.35	14.01
W (acc) EUR-H1（避險）	1.23%	11,079.55	16.67	10.59	9.59
W (acc) GBP	1.23%	57,795.26	28.63	17.14	16.53
W (acc) USD	1.23%	919,439.99	24.40	15.12	13.42
W (Ydis) EUR	1.21%	23,721.85	23.84	14.38	14.11
Y (Mdis) USD	0.06%	109,569.69	20.14	12.51	11.15
Z (acc) USD	1.68%	48,788.27	26.86	16.72	14.91
Z (Ydis) EUR-H1（避險）	1.67%	904.83	17.15	10.94	9.95
Z (Ydis) USD	1.68%	72,739.49	19.29	12.01	10.71

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	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日 已發行股票	截至 2026 年 6 月 30 日 每股淨資產價值	截至 2025 年 6 月 30 日 每股淨資產價值	截至 2024 年 6 月 30 日 每股淨資產價值
亞洲小型企業基金 - USD					
A (acc) EUR	2.15%	2,200,065.82	92.49	80.37	79.37
A (acc) SGD	2.15%	72,945.42	68.49	60.30	57.74
A (acc) USD	2.15%	1,885,319.66	77.46	69.39	62.30
A (Ydis) USD	2.15%	1,232,181.68	75.05	67.23	60.62
F (acc) USD	3.15%	31,166.46	16.10	14.56	13.21
I (acc) EUR	1.15%	271,052.04	110.66	95.22	93.09
I (acc) USD	1.15%	1,564,923.67	93.09	82.56	73.37
I (Ydis) USD	1.15%	213,970.00	17.83	15.94	14.36
N (acc) EUR	2.65%	571,231.70	33.62	29.36	29.14
N (acc) USD	2.65%	706,267.06	27.06	24.36	21.99
S (acc) USD	0.90%	17,116.19	19.07	16.86	14.94
W (acc) EUR	1.19%	834,651.73	30.82	26.53	25.94
W (acc) USD	1.19%	683,364.67	25.67	22.77	20.25
W (Ydis) EUR-H1（避險）	1.19%	72,085.00	11.87	10.84	9.95
W (Ydis) USD	1.19%	734,792.90	15.72	14.06	12.66
X (Ydis) USD[Ω]	–	–	–	19.62	17.66
Y (acc) EUR	0.01%	91.88	12.19	10.38	–
金磚國家基金 - USD[1]					
A (acc) EUR	2.46%	2,398,052.12	28.68	24.42	21.24
A (acc) EUR-H1（避險）	2.46%	489,641.87	13.57	12.18	9.85
A (acc) HKD	2.46%	126,019.42	14.95	13.13	10.33
A (acc) USD	2.46%	11,751,976.35	27.09	23.78	18.80
C (acc) USD	3.04%	167,995.28	24.01	21.20	16.86
I (acc) USD	1.41%	34,951.28	33.68	29.26	22.90
N (acc) EUR	2.96%	585,361.68	25.88	22.14	19.35
N (acc) USD	2.96%	215,855.59	24.42	21.54	17.12
大中華基金 - USD					
A (acc) HKD	2.28%	203,748.34	10.79	10.62	8.05
A (acc) SGD	2.28%	3,342,231.61	7.50	7.25	5.89
A (acc) USD	2.28%	8,363,594.02	23.56	23.16	17.65
A (Ydis) EUR	2.28%	688,881.60	19.84	18.92	15.85
A (Ydis) GBP	2.28%	13,688.65	17.03	16.18	13.39
C (acc) USD	2.86%	354,996.98	15.63	15.46	11.85
F (acc) USD	3.28%	242,597.30	7.89	7.84	6.03
I (acc) USD	1.27%	131,023.52	31.97	31.11	23.45
I (Ydis) GBP	1.27%	1,556.04	11.70	11.00	9.00
N (acc) USD	2.78%	919,613.60	21.91	21.65	16.57
W (acc) EUR	1.31%	42,134.66	13.08	12.36	10.24
W (acc) GBP	1.31%	63,342.27	14.80	13.93	11.41
W (acc) USD	1.31%	236,760.27	11.44	11.14	8.39
W (Ydis) EUR	1.31%	480.14	11.97	11.30	9.37
X (acc) HKD	0.27%	433,238.29	13.20	12.73	9.44
Z (acc) USD	1.78%	37,664.26	10.16	9.94	7.53
東歐基金 - EUR					
A (acc) EUR	2.47%	4,695,231.82	22.68	17.51	15.95
A (acc) EUR RC	10.11%	4,945,375.32	0.15	0.17	0.18
A (acc) USD	2.47%	1,226,337.59	25.90	20.61	17.07
A (acc) USD RC	10.11%	1,309,292.09	0.34	0.39	0.37
A (Ydis) EUR	2.47%	46,984.11	20.61	16.23	15.15
A (Ydis) EUR RC	10.12%	42,977.33	0.15	0.17	0.18
I (acc) EUR	1.39%	195,964.43	18.67	14.26	12.84
I (acc) EUR RC	10.07%	646,089.65	0.12	0.14	0.14

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	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日 已發行股票	截至 2026 年 6 月 30 日 每股淨資產價值	截至 2025 年 6 月 30 日 每股淨資產價值	截至 2024 年 6 月 30 日 每股淨資產價值
東歐基金 - EUR（續）					
N (acc) EUR	2.97%	347,946.95	19.79	15.36	14.06
N (acc) EUR RC	10.11%	308,368.69	0.09	0.10	0.10
W (acc) EUR	1.47%	861,925.69	11.55	8.83	7.96
W (acc) EUR RC	10.11%	403,551.53	0.13	0.14	0.15
X (acc) EUR	0.26%	119,620.32	10.95	8.27	7.37
X (acc) EUR RC	10.08%	146,356.05	0.13	0.14	0.15
新興國家固定收益基金 - USD					
A (acc) CHF-H1（避險）	1.83%	107,130.11	10.26	9.16	8.31
A (acc) EUR-H1（避險）	1.84%	1,844,551.75	10.01	8.73	7.74
A (acc) NOK-H1（避險）	1.83%	1,807,452.34	12.50	10.69	9.36
A (acc) SEK-H1（避險）	1.83%	3,051,667.79	10.86	9.50	8.45
A (acc) USD	1.83%	5,164,901.90	15.28	13.04	11.33
A (Bdis) CZK-H1（避險）	1.83%	1,202,071.99	67.16	63.66	61.80
A (Mdis) AUD-H1（避險）	1.83%	26,545,436.18	3.53	3.32	3.21
A (Mdis) EUR-H1（避險）	1.91%	1,030.92	10.74	10.27	9.98
A (Mdis) HKD	1.83%	71,522,205.74	4.10	3.83	3.64
A (Mdis) JPY-H1（避險）	1.83%	19,473.73	1,027.34	996.73	996.75
A (Mdis) RMB-H1（避險）	1.91%	715.47	10.60	10.19	9.97
A (Mdis) SGD-H1（避險）	1.83%	14,949,650.69	3.27	3.15	3.08
A (Mdis) USD	1.83%	229,212,591.45	4.47	4.17	3.98
A (Mdis) ZAR-H1（避險）	1.83%	2,816,543.96	64.27	58.82	54.89
A (Qdis) EUR	1.84%	19,642,957.98	6.76	6.13	6.47
A (Qdis) GBP	1.84%	882,685.02	5.02	4.54	4.73
A (Qdis) USD	1.83%	33,962,619.29	7.73	7.23	6.94
A (Ydis) EUR-H1（避險）	1.84%	3,358,391.31	3.08	2.96	2.88
C (acc) USD	2.41%	382,678.97	30.04	25.79	22.54
F (Mdis) USD	2.84%	11,906,035.20	4.38	4.13	3.99
G (Mdis) EUR	2.44%	29,547.95	5.99	5.48	5.87
I (acc) CHF-H1（避險）	0.90%	25,163.66	10.35	9.15	8.22
I (acc) EUR-H1（避險）	0.90%	3,469,721.45	12.95	11.20	9.85
I (acc) USD	0.90%	21,373,367.32	32.39	27.39	23.58
I (Qdis) GBP-H1（避險）	0.90%	68,609.07	3.90	3.64	3.51
I (Qdis) USD	0.90%	9,763.51	6.26	5.82	5.60
I (Ydis) EUR-H1（避險）	0.90%	10,410.38	3.42	3.25	3.13
N (acc) USD	2.34%	874,481.51	36.71	31.49	27.51
N (Mdis) USD	2.33%	4,626,563.19	3.83	3.61	3.51
N (Qdis) PLN-H1（避險）	2.34%	7,312,877.70	4.19	3.95	3.82
W (acc) EUR-H1（避險）	0.95%	451,154.82	10.11	8.75	7.69
W (acc) USD	0.95%	833,451.89	13.04	11.03	9.51
W (Qdis) EUR	0.95%	487,599.56	5.13	4.63	4.90
W (Qdis) GBP	0.95%	230,369.68	4.88	4.39	4.59
W (Qdis) GBP-H1（避險）	0.95%	2,928,843.92	4.04	3.77	3.64
W (Qdis) USD	0.95%	1,344,573.12	4.03	3.75	3.61
W (Ydis) EUR-H1（避險）	0.95%	41,708.43	4.52	4.30	4.15
Y (Mdis) USD	0.07%	655,051.99	5.59	5.14	4.89
Z (acc) USD	1.25%	11,654.50	16.43	13.94	12.05
Z (Mdis) USD	1.25%	113,429.36	4.07	3.79	3.65
新興市場月收益基金 - USD					
A (acc) EUR	1.85%	2,207,717.99	21.39	15.25	14.26
A (acc) EUR-H1（避險）	1.85%	702,535.93	12.69	9.55	8.29
A (acc) USD	1.85%	2,620,546.32	16.51	12.13	10.31
A (Mdis) HKD	1.85%	8,990,452.30	9.73	7.58	6.84
A (Mdis) SGD-H1（避險）	1.85%	335,582.23	9.03	7.25	6.74
A (Mdis) USD	1.85%	1,987,572.08	9.74	7.58	6.88
A (Mdis-Plus) HKD	1.85%	4,289,316.04	11.03	8.73	7.85
A (Mdis-Plus) USD	1.85%	1,083,171.10	10.97	8.66	7.81
A (Qdis) USD	1.85%	1,250,352.04	8.78	6.84	6.21
A (Ydis) EUR	1.85%	2,419,581.63	11.99	9.07	8.98
A (Ydis) EUR-H1（避險）	1.85%	594,780.00	7.01	5.57	5.12

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新興市場月收益基金 - USD（續）					
C (acc) USD	2.46%	96,198.51	15.12	11.18	9.57
F (Mdis) USD	2.93%	8,873,749.69	10.84	8.53	7.84
G (acc) EUR-H1（避險）Ω	–	–	–	10.44	9.13
I (acc) EUR	0.95%	752,537.87	24.43	17.26	15.99
N (acc) EUR-H1（避險）	2.35%	863,329.07	11.79	8.91	7.77
N (acc) USD	2.35%	1,082,277.85	15.38	11.36	9.71
W (acc) EUR*	1.16%	25,187.39	10.49	–	–
Z (acc) USD	1.35%	638.99	17.66	12.93	10.86
[redacted]					
新興國家基金 - USD					
A (acc) EUR	1.98%	1,351,014.12	19.11	11.65	10.52
A (acc) EUR-H1（避險）	1.99%	9,710,404.62	16.91	10.88	9.13
A (acc) HKD	1.99%	1,005,561.70	26.01	16.35	13.35
A (acc) SGD	1.98%	1,335,387.09	17.91	11.05	9.68
A (acc) USD	1.98%	5,675,112.60	88.97	55.87	45.87
A (Ydis) USD	1.98%	3,804,549.94	80.65	51.12	42.59
C (acc) USD	2.56%	134,087.10	70.54	44.55	36.79
I (acc) EUR*	1.15%	6,544,691.34	11.54	–	–
I (acc) EUR-H1（避險）	1.15%	5,324,072.43	19.40	12.38	10.29
I (acc) USD	1.15%	8,817,812.52	64.96	40.46	32.93
J (acc) USD	0.60%	13,119,932.59	18.14	11.23	9.09
N (acc) EUR	2.48%	1,521,720.48	39.50	24.18	21.94
N (acc) USD	2.48%	4,704,103.90	45.09	28.45	23.48
S (acc) USD*	0.75%	11,645,677.00	13.78	–	–
W (acc) USD	1.25%	2,255,321.76	28.11	17.52	14.28
W (Ydis) EUR-H1（避險）	1.25%	28,489.28	14.17	9.19	7.82
Y (Mdis) USD	0.06%	2,508,764.58	19.97	12.59	10.47
Z (acc) USD	1.47%	395,195.15	25.86	16.16	13.20
新興國家小型企業基金 - USD					
A (acc) EUR	2.48%	2,116,584.75	23.58	20.37	19.97
A (acc) EUR-H1（避險）	2.49%	3,315.22	12.32	11.21	10.23
A (acc) USD	2.48%	2,730,184.10	18.86	16.79	14.97
A (Ydis) GBP	2.49%	58,516.99	27.80	23.92	23.16
A (Ydis) USD	2.49%	830,632.45	18.05	16.07	14.33
C (acc) USD	3.06%	57,197.12	18.81	16.84	15.11
I (acc) EUR	1.42%	1,772,364.04	28.82	24.63	23.90
I (acc) USD	1.43%	199,664.19	23.02	20.28	17.90
N (acc) USD	2.98%	1,016,264.33	17.18	15.37	13.78
W (acc) EUR	1.49%	1,634,430.92	16.92	14.47	14.05
W (acc) GBP	1.48%	375,111.46	35.28	30.05	28.82
W (acc) USD	1.48%	222,232.26	24.51	21.60	19.07
W (Ydis) EUR-H1（避險）	1.47%	395.40	11.25	10.24	9.38
Y (Mdis) USD	0.09%	59.42	17.33	15.46	13.80
Y (Ydis) JPY	0.09%	1,183,117.11	2,347.30	1,848.53	1,848.63
[redacted]					

統計資料

	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日 已發行股票	截至 2026 年 6 月 30 日 每股淨資產價值	截至 2025 年 6 月 30 日 每股淨資產價值	截至 2024 年 6 月 30 日 每股淨資產價值
[redacted]					

統計資料

	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日已發行股票	截至 2026 年 6 月 30 日每股淨資產價值	截至 2025 年 6 月 30 日每股淨資產價值	截至 2024 年 6 月 30 日每股淨資產價值
邊境市場基金 - USD					
A (acc) EUR	2.56%	2,303,095.14	38.68	31.83	30.62
A (acc) EUR-H1（避險）	2.56%	999,686.09	15.47	13.42	11.97
A (acc) SGD	2.56%	62,250.20	28.65	23.89	22.29
A (acc) USD	2.56%	2,060,015.01	32.39	27.48	24.03
A (Ydis) GBP	2.56%	72,555.98	36.82	30.62	29.56
A (Ydis) USD	2.56%	250,386.83	27.88	23.99	21.33
C (acc) USD	3.13%	1,625.49	27.64	23.59	20.75
I (acc) EUR	1.48%	617,844.67	46.77	38.08	36.23
I (acc) USD	1.47%	632,005.91	39.23	32.92	28.48
I (Ydis) GBP	1.51%	14,367.56	37.39	31.08	29.97
N (acc) EUR	3.06%	478,261.78	35.41	29.29	28.31
N (acc) EUR-H1（避險）	3.06%	852,118.00	22.27	19.42	17.40
N (acc) PLN-H1（避險）	3.05%	502,902.78	20.19	17.22	15.06
W (acc) EUR	1.56%	428,694.69	23.52	19.16	18.25
W (acc) GBP	1.56%	340,994.44	29.56	24.00	22.56
W (acc) USD	1.55%	116,676.18	26.15	21.97	19.02
Y (acc) EUR	0.10%	92,428.86	13.61	10.93	10.26
Z (acc) GBP	2.06%	1,621.20	27.87	22.73	21.47
Z (Ydis) EUR-H1（避險）	2.00%	470.00	13.67	12.01	10.89
全球債券基金 - USD					
A (acc) CHF-H1（避險）	1.38%	640,074.62	8.97	9.00	8.58
A (acc) CZK-H1（避險）	1.38%	4,312,000.37	99.90	96.89	89.49
A (acc) EUR	1.38%	7,546,546.19	24.58	22.83	22.86
A (acc) EUR-H1（避險）	1.38%	5,334,565.24	16.29	15.98	14.87
A (acc) HKD	1.38%	2,347,556.58	12.57	12.05	10.91
A (acc) NOK-H1（避險）	1.38%	469,280.21	11.88	11.43	10.48
A (acc) SEK-H1（避險）	1.38%	4,253,382.28	10.17	10.00	9.34
A (acc) USD	1.38%	10,721,946.64	28.08	26.89	24.49
A (Mdis) AUD-H1（避險）	1.38%	2,936,641.51	5.77	5.93	5.81
A (Mdis) CAD-H1（避險）	1.38%	33,110.83	5.23	5.45	5.37
A (Mdis) EUR	1.38%	12,153,827.56	9.43	9.34	9.96
A (Mdis) EUR-H1（避險）	1.38%	5,377,235.10	5.56	5.81	5.76
A (Mdis) GBP	1.38%	634,911.95	8.14	8.03	8.45
A (Mdis) GBP-H1（避險）	1.38%	969,245.38	5.02	5.15	5.02
A (Mdis) HKD	1.39%	40,511,333.31	5.90	6.03	5.82
A (Mdis) RMB-H1（避險）	1.38%	177,349.77	59.94	62.86	62.63
A (Mdis) SGD	1.38%	3,755,788.27	6.03	6.05	6.26
A (Mdis) SGD-H1（避險）	1.38%	5,071,516.81	5.97	6.28	6.23
A (Mdis) USD	1.38%	81,986,477.14	10.77	11.00	10.67
A (Ydis) CHF-H1（避險）	1.38%	139,796.79	4.20	4.46	4.50
A (Ydis) EUR	1.38%	5,765,076.02	9.88	9.77	10.32
A (Ydis) EUR-H1（避險）	1.38%	8,855,925.95	4.56	4.73	4.65
AX (acc) USD	1.58%	2,660,341.91	20.75	19.91	18.16
C (acc) USD	2.16%	143,724.89	8.70	8.39	7.70
C (Mdis) USD	2.16%	2,616,853.39	7.57	7.79	7.62
F (Mdis) USD	2.38%	1,907,354.11	5.14	5.30	5.20
I (acc) CHF-H1（避險）	0.83%	1,839,366.85	9.24	9.21	8.74
I (acc) EUR	0.84%	557,584.32	21.51	19.87	19.79
I (acc) EUR-H1（避險）	0.83%	1,671,496.38	14.52	14.16	13.10
I (acc) NOK-H1（避險）	0.82%	69,201.87	9.59	9.16	8.37

統計資料

	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日 已發行股票	截至 2026 年 6 月 30 日 每股淨資產價值	截至 2025 年 6 月 30 日 每股淨資產價值	截至 2024 年 6 月 30 日 每股淨資產價值
全球債券基金 - USD（續）					
I (acc) USD	0.83%	1,893,378.49	24.76	23.58	21.34
I (Mdis) EUR	0.82%	839.00	8.46	8.33	8.83
I (Mdis) GBP	0.88%	119,221.44	8.03	7.88	8.25
I (Mdis) GBP-H1（避險）	0.88%	117,238.05	5.85	5.97	5.78
I (Mdis) JPY	0.83%	2,167,715.14	1,122.57	1,009.49	1,087.77
I (Mdis) JPY-H1（避險）	0.81%	1,031,796.10	426.89	451.02	458.92
I (Ydis) EUR	1.17%	5,073.00	9.11	8.98	9.47
I (Ydis) EUR-H1（避險）	0.83%	89,075.21	4.89	5.04	4.93
N (acc) EUR	2.08%	1,629,025.03	22.20	20.77	20.94
N (acc) EUR-H1（避險）	2.08%	1,912,883.79	14.76	14.57	13.65
N (acc) HUF	2.08%	514,370.62	149.53	157.28	156.90
N (acc) PLN-H1（避險）	2.08%	1,084,806.37	12.95	12.51	11.42
N (acc) USD	2.08%	1,983,723.80	25.36	24.46	22.42
N (Mdis) EUR-H1（避險）	2.08%	3,611,183.23	5.99	6.31	6.29
N (Mdis) USD	2.08%	1,489,121.49	5.33	5.48	5.36
N (Ydis) EUR-H1（避險）	2.08%	1,146,151.19	4.24	4.43	4.39
S (Mdis) EUR-H1（避險）*	0.52%	7,494,305.35	9.75	–	–
W (acc) CHF-H1（避險）	0.88%	49,759.50	7.44	7.43	7.05
W (acc) EUR	0.88%	553,290.07	11.97	11.07	11.03
W (acc) EUR-H1（避險）	0.88%	62,639.79	9.41	9.18	8.51
W (acc) USD	0.89%	3,233,880.57	11.78	11.22	10.17
W (Mdis) EUR	0.88%	96,684.95	6.47	6.37	6.77
W (Mdis) GBP	0.88%	551,833.33	7.03	6.90	7.23
W (Mdis) GBP-H1（避險）	0.89%	212,901.18	5.52	5.63	5.46
W (Mdis) USD	0.88%	1,796,682.60	5.33	5.42	5.23
W (Ydis) EUR	0.88%	342,083.07	6.77	6.65	6.99
W (Ydis) EUR-H1（避險）	0.87%	23,237.66	4.40	4.55	4.45
X (acc) USD	0.28%	239,974.08	10.99	10.40	9.37
Z (acc) EUR	1.08%	53,014.90	14.47	13.40	13.38
Z (acc) USD	1.08%	391,680.93	12.82	12.24	11.11
Z (Mdis) GBP-H1（避險）	1.08%	24,530.37	5.42	5.54	5.38
Z (Mdis) USD	1.08%	88,348.40	5.63	5.73	5.54
Z (Ydis) EUR-H1（避險）	1.08%	8,056.35	4.72	4.88	4.79
全球氣候變遷基金 - EUR					
A (acc) CZK-H1（避險）	1.82%	85,297.25	178.14	125.38	133.98
A (acc) EUR	1.82%	2,258,172.23	46.50	33.06	35.56
A (acc) USD-H1（避險）	1.82%	1,066,897.06	25.50	17.76	18.85
A (Ydis) EUR	1.82%	20,218,016.28	40.69	28.97	31.28
F (acc) USD-H1（避險）	2.81%	59,018.14	15.17	10.68	11.43
I (acc) EUR	0.85%	3,753,951.77	49.92	35.15	37.45
I (acc) GBP*	0.85%	2,855,833.50	10.92	–	–
I (acc) USD	0.85%	900,448.34	14.03	10.19	–
I (acc) USD-H1（避險）	0.85%	277,324.41	16.99	11.72	12.31
N (acc) EUR	2.57%	774,389.34	35.38	25.34	27.47
N (acc) PLN-H1（避險）	2.57%	1,396,300.82	17.53	12.29	13.01
S (acc) EUR	0.65%	262,725.90	14.53	10.21	10.86
S (acc) USD	0.65%	2,208,587.74	16.91	12.25	11.84
W (acc) CZK-H1（避險）	0.90%	164.44	1,357.22	946.56	–
W (acc) EUR	0.90%	1,544,786.13	31.07	21.89	23.33
W (acc) GBP	0.90%	351,933.13	15.69	11.03	11.63
Z (acc) EUR	1.20%	5,779.56	27.76	19.62	20.99
全球基金 - USD[1]					
A (acc) HKD	1.82%	88,411.40	21.94	20.21	18.60
A (acc) SGD	1.82%	1,038,282.32	12.98	11.74	11.59
A (acc) USD	1.82%	1,468,376.94	53.39	49.13	45.47
A (Ydis) USD	1.82%	9,973,716.58	46.46	42.75	39.57
AS (acc) SGD	1.72%	506,551.64	13.48	12.18	12.01
C (acc) USD	2.40%	177,640.81	28.63	26.50	24.67
I (acc) USD	0.85%	66,956.31	34.00	30.99	28.40
N (acc) USD	2.57%	326,871.18	31.81	29.49	27.50
W (Ydis) USD	0.90%	46,663.30	14.98	13.73	12.73
Z (acc) USD	1.20%	20,871.75	15.03	13.75	12.64

統計資料

	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日已發行股票	截至 2026 年 6 月 30 日每股淨資產價值	截至 2025 年 6 月 30 日每股淨資產價值	截至 2024 年 6 月 30 日每股淨資產價值
全球非投資等級債券基金 - USD					
A (acc) EUR	1.76%	509,924.22	17.44	15.23	15.13
A (acc) USD	1.76%	522,313.47	19.92	17.93	16.20
A (Mdis) EUR	1.75%	7,826,052.23	5.03	4.76	5.15
A (Mdis) USD	1.76%	2,995,573.44	5.73	5.60	5.51
F (Mdis) USD	2.71%	810,519.70	7.34	7.23	7.18
I (acc) EUR	0.98%	267,807.64	20.19	17.49	17.23
N (acc) EUR	2.26%	548,440.59	15.84	13.90	13.88
全球產業龍頭基金 - USD					
A (acc) EUR	1.60%	116,847.72	27.29	22.69	21.52
A (acc) SGD[1]	1.91%	1,585,244.80	8.19	6.93	6.55
A (acc) USD	1.60%	554,015.16	24.80	21.26	18.32
A (Mdis-Plus) USD[1]	1.60%	2,635,142.77	13.22	11.57	10.22
AS (acc) SGD[1]	1.75%	713,738.05	13.07	11.03	10.41
N (acc) USD[1]	2.57%	23,952.05	11.44	9.91	8.84
S (acc) USD[*]	0.55%	100.00	9.99	–	–
中小型企業基金 - USD					
A (acc) USD	2.12%	485,125.53	60.96	53.99	51.47
A (Ydis) USD	2.14%	1,089,865.77	57.53	50.96	48.58
I (acc) USD	1.35%	4,826.59	30.19	26.54	25.10
N (acc) USD	2.89%	84,069.85	37.30	33.28	31.97
全球債券總報酬基金 - USD					
A (acc) CHF-H1（避險）	1.39%	684,176.63	9.99	9.73	9.11
A (acc) EUR	1.39%	4,178,611.18	24.65	22.25	21.86
A (acc) EUR-H1（避險）	1.39%	3,989,173.04	16.09	15.33	14.00
A (acc) HKD	1.39%	916,268.14	13.67	12.74	11.32
A (acc) NOK-H1（避險）	1.39%	363,627.77	8.96	8.37	7.54
A (acc) PLN-H1（避險）	1.39%	566,705.38	82.91	77.31	68.75
A (acc) SEK-H1（避險）	1.39%	1,262,114.17	9.70	9.27	8.49
A (acc) USD	1.39%	12,575,046.81	28.18	26.22	23.42
A (Mdis) AUD-H1（避險）	1.39%	8,195,159.51	4.80	4.85	4.69
A (Mdis) CHF-H1（避險）	1.38%	63,919.94	8.81	9.27	9.28
A (Mdis) EUR	1.39%	9,117,685.61	6.76	6.59	6.94
A (Mdis) EUR-H1（避險）	1.39%	9,928,949.29	3.95	4.06	3.97
A (Mdis) GBP	1.39%	577,392.78	5.83	5.66	5.88
A (Mdis) GBP-H1（避險）	1.39%	3,582,476.50	3.43	3.46	3.33
A (Mdis) HKD	1.39%	98,895,159.17	5.10	5.13	4.88
A (Mdis) JPY-H1（避險）	1.38%	157.12	860.28	900.57	909.84
A (Mdis) RMB-H1（避險）	1.39%	296,788.42	50.09	51.70	50.87
A (Mdis) SGD	1.39%	4,982,436.26	5.07	5.01	5.11
A (Mdis) SGD-H1（避險）	1.39%	14,034,692.99	4.50	4.66	4.56
A (Mdis) USD	1.39%	38,076,146.07	7.74	7.77	7.43
A (Ydis) CHF-H1（避險）	1.39%	383,995.31	3.46	3.64	3.67
A (Ydis) EUR	1.39%	6,669,747.50	6.98	6.82	7.19

統計資料

	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日 已發行股票	截至 2026 年 6 月 30 日 每股淨資產價值	截至 2025 年 6 月 30 日 每股淨資產價值	截至 2024 年 6 月 30 日 每股淨資產價值
全球債券總報酬基金 - USD（續）					
A (Ydis) EUR-H1（避險）	1.39%	5,112,963.73	3.83	3.93	3.85
C (acc) USD	2.17%	53,829.02	8.51	7.98	7.19
C (Mdis) USD	2.17%	3,191,479.97	6.16	6.28	6.14
F (Mdis) USD	2.40%	778,796.43	5.69	5.78	5.59
I (acc) CHF-H1（避險）	0.85%	164,661.00	9.41	9.11	8.49
I (acc) EUR	0.84%	254,651.62	24.82	22.29	21.77
I (acc) EUR-H1（避險）	0.84%	415,297.16	15.66	14.84	13.48
I (acc) USD	0.83%	1,462,975.27	28.35	26.23	23.30
I (Mdis) EUR	0.87%	22,831.35	6.89	6.73	7.14
I (Mdis) GBP	0.84%	266,115.93	7.07	6.87	7.20
I (Mdis) GBP-H1（避險）	0.84%	4,629.64	5.05	5.11	4.96
I (Qdis) USD	0.85%	18,243.02	5.14	5.17	4.99
I (Ydis) EUR	0.89%	62,349.02	7.39	7.19	7.55
I (Ydis) EUR-H1（避險）	0.84%	6,904,205.54	4.08	4.17	4.07
N (acc) EUR	2.09%	1,465,241.82	21.00	19.09	18.89
N (acc) EUR-H1（避險）	2.09%	2,627,437.36	13.69	13.13	12.08
N (acc) HUF	2.09%	1,200,794.35	160.10	163.46	159.90
N (acc) USD	2.09%	1,936,858.09	24.02	22.51	20.25
N (Mdis) EUR-H1（避險）	2.09%	7,774,659.13	4.23	4.41	4.41
N (Mdis) USD	2.09%	324,093.07	3.67	3.74	3.66
N (Ydis) EUR-H1（避險）	2.09%	1,375,018.64	3.55	3.67	3.62
S (acc) CHF-H1（避險）	0.54%	14,677.20	7.71	7.45	6.91
S (acc) EUR-H1（避險）	0.54%	4,783.34	8.70	8.22	7.44
S (acc) USD	0.54%	2,924.84	10.93	10.08	8.93
S (Mdis) EUR	0.54%	798.72	5.80	5.64	5.97
S (Mdis) USD	0.54%	100,000.00	5.92	5.94	5.71
S (Ydis) USD	0.54%	210.97	4.73	4.72	4.49
W (acc) CHF-H1（避險）	0.89%	11,394.77	7.31	7.09	6.60
W (acc) EUR	0.89%	179,398.43	12.32	11.06	10.81
W (acc) EUR-H1（避險）	0.89%	80,177.35	9.59	9.09	8.26
W (acc) GBP-H1（避險）	0.87%	17,077.59	9.25	8.60	7.68
W (acc) USD	0.89%	775,398.69	12.08	11.18	9.94
W (Mdis) EUR	0.89%	51,935.50	5.27	5.15	5.46
W (Mdis) GBP	0.89%	330,597.33	5.80	5.64	5.91
W (Mdis) GBP-H1（避險）	0.89%	246,624.40	3.88	3.92	3.80
W (Mdis) USD	0.89%	782,722.19	4.31	4.34	4.19
W (Ydis) EUR	0.88%	7,485.94	5.47	5.32	5.58
Z (acc) USD	1.09%	71,888.12	13.92	12.92	11.50
Z (Mdis) GBP-H1（避險）	1.08%	4,608.63	4.40	4.45	4.33
Z (Mdis) USD	1.09%	191,602.96	4.68	4.72	4.57
Z (Ydis) EUR-H1（避險）	1.09%	52,841.23	3.94	4.03	3.94
全球平衡基金 - USD[1]					
A (acc) EUR	1.65%	930,021.51	43.99	35.07	34.54
A (acc) EUR-H1（避險）	1.65%	180,232.39	26.91	22.63	20.64
A (acc) SGD	1.65%	1,726,022.98	18.48	14.93	14.26
A (acc) USD	1.65%	2,832,763.24	50.23	41.29	36.97
A (Qdis) USD	1.65%	7,997,359.13	29.55	25.38	23.55
AS (acc) SGD	1.55%	4,255,071.25	17.67	14.26	13.60
C (Qdis) USD	2.23%	439,529.55	16.29	14.07	13.14
F (Qdis) USD	2.66%	985,664.25	13.27	11.51	10.79
I (Ydis) USD	0.84%	58,380.15	18.15	15.43	14.20
N (acc) EUR	2.15%	1,617,412.77	29.43	23.58	23.34
N (acc) EUR-H1（避險）	2.16%	783,807.65	13.29	11.24	10.30
W (acc) EUR	0.88%	227,991.77	17.62	13.94	13.62
W (acc) GBP-H1（避險）	0.88%	141,927.12	16.50	13.52	12.06
W (acc) USD	0.88%	870,430.71	19.96	16.28	14.46
Z (acc) USD	1.15%	1,113,581.51	18.22	14.90	13.27
成長（歐元）基金 - EUR					
A (acc) EUR	1.81%	292,866,470.34	26.29	22.74	22.35
A (acc) USD	1.81%	9,356,399.46	30.07	26.81	23.96
A (Ydis) EUR	1.81%	9,492,610.61	25.96	22.46	22.07
A (Ydis) USD	1.81%	901,164.02	29.60	26.39	23.59

統計資料

	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日 已發行股票	截至 2026 年 6 月 30 日 每股淨資產價值	截至 2025 年 6 月 30 日 每股淨資產價值	截至 2024 年 6 月 30 日 每股淨資產價值
成長（歐元）基金 - EUR（續）					
I (acc) EUR	0.96%	657,246.79	32.46	27.84	27.13
I (Ydis) EUR	1.03%	3,266.42	24.83	21.43	21.05
N (acc) EUR	2.56%	1,004,079.47	21.54	18.77	18.59
W (acc) EUR	1.01%	226,055.96	15.89	13.64	13.30
W (acc) USD	1.00%	772.33	17.14	15.17	13.44
W (Ydis) EUR	1.01%	5,539.32	14.63	12.63	12.40
日本基金 - JPY					
A (acc) EUR	1.84%	1,972,404.78	13.73	11.01	9.27
A (acc) HKD	1.72%	776.74	15.11	12.48	–
A (acc) JPY	1.84%	11,935,043.00	2,570.80	1,881.08	1,607.77
A (acc) USD	1.84%	3,973,190.96	15.78	13.04	9.98
A (acc) USD-H1（避險）	1.84%	1,136,507.27	34.72	24.56	20.36
C (acc) USD	2.42%	132,911.67	16.47	13.67	10.52
F (acc) JPY	2.85%	4,174,242.02	1,715.47	1,267.89	–
F (acc) USD-H1（避險）	2.85%	1,294,770.08	18.16	12.98	–
I (acc) EUR	0.93%	1,333,219.00	23.59	18.75	15.62
I (acc) EUR-H1（避險）*	0.89%	85.97	11.86	–	–
I (acc) JPY	0.93%	674,262.29	1,486.70	1,077.78	–
I (acc) USD	0.93%	1,108,684.03	22.27	18.24	13.86
I (Ydis) EUR*	0.89%	86.49	11.50	–	–
N (acc) EUR	2.58%	1,483,632.39	11.29	9.12	7.74
N (acc) USD	2.58%	192,562.95	19.78	16.47	12.71
S (acc) GBP*	0.65%	74.29	10.39	–	–
S (acc) GBP-H1（避險）*	0.65%	74.29	10.71	–	–
S (acc) JPY*	0.65%	15.65	11,809.36	–	–
W (acc) EUR	0.97%	68,648.77	32.00	25.45	21.23
W (acc) EUR-H1（避險）*	0.94%	85.97	11.86	–	–
W (acc) USD*	0.97%	284,918.13	12.54	–	–
Y (acc) EUR	0.05%	329,594.67	14.96	11.78	–
拉丁美洲基金 - USD					
A (acc) EUR	2.25%	884,861.65	11.95	9.16	8.59
A (acc) SGD	2.26%	2,652,899.24	9.26	7.19	6.54
A (acc) USD	2.26%	1,039,981.98	87.90	69.37	59.18
A (Ydis) EUR	2.26%	153,303.65	54.35	42.96	41.87
A (Ydis) GBP	2.26%	10,682.57	47.02	37.02	35.62
A (Ydis) USD	2.25%	6,911,009.44	62.09	50.58	44.84
C (acc) USD	2.83%	39,310.17	16.03	12.73	10.92
I (acc) USD	1.27%	243,020.27	31.12	24.33	20.54
I (Ydis) EUR-H2（避險）	1.27%	715,240.00	7.13	6.52	6.14
N (acc) PLN-H1（避險）	2.76%	2,737,690.94	9.86	7.87	6.72
N (acc) USD	2.76%	260,137.17	43.01	34.12	29.25
W (acc) GBP	1.31%	379,376.25	15.59	11.78	10.82
W (acc) USD	1.31%	585,490.58	11.64	9.10	7.69
Z (acc) GBP	1.73%	630.34	14.80	11.23	10.34



統計資料

	總費用比率 2026 年 6 月 30 日（參見附註 27）	截至 2026 年 6 月 30 日 已發行股票	截至 2026 年 6 月 30 日 每股淨資產價值	截至 2025 年 6 月 30 日 每股淨資產價值	截至 2024 年 6 月 30 日 每股淨資產價值
[redacted]					

*本基金/股份類別於年內成立。
ϕ本基金／股份類別於本年度關閉。
[1]請參見附註 1 瞭解基金活動。

財務報表附註
截至 2026 年 6 月 30 日止年度

附註 1 — 本公司

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

本公司旨在為投資者提供投資於全球各地多種可轉讓證券及其他合格資產，且投資目標多元化的基金，包括資本成長型和收益型基金。本公司的總體目標是透過多元化投資盡量降低投資風險，並根據 Franklin Templeton 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。

成立新基金

[redacted]

基金關閉

[redacted]

附註 1 — 本公司（續）

基金合併

內部合併

[redacted]

截至 2026 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。

外部合併

[redacted]

基金更名

[redacted]

- Franklin Global Income Fund 自 2025 年 10 月 10 日起更名為Franklin Global Income and Growth Opportunities Fund (全球穩定月收益基金)。

[redacted]

- Templeton BRIC Fund 自 2025 年 12 月 9 日起更名為Templeton BIC Fund (金磚國家基金)。

- Templeton Global Balanced Fund 自 2025 年 7 月 16 日起更名為Templeton Global Value and Income Fund (全球平衡基金)。

[redacted]

- 自 2026 年 6 月 8 日起，Templeton Global Fund 更名為Templeton Global Focus Fund (全球基金)。

股份類別名稱變更

自 2025 年 7 月 28 日起，以下股份類別更名為：

- 全球產業龍頭基金：股份類別由 A (Mdis) USD 更名為 A (Mdis-Plus) USD。

[redacted]

附註 1 — 本公司（續）

股份類別名稱變更（續）

- 全球產業龍頭基金：股份類別從 A (Mdis) SGD 更名為 A (acc) SGD。

- 全球產業龍頭基金：股份類別從 AS (Mdis) SGD 更名為 AS (acc) SGD。

- 全球產業龍頭基金：股份類別從 N (Mdis) USD 更名為 N (acc) USD。

附註 2 — 重要的會計政策

(a) 一般

財務報表乃採用繼續經營會計基礎、根據盧森堡大公國有關投資基金的相關條例而編製。

(b) 證券投資

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

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

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

本公司的董事採用多種方法，藉以降低市場時間的風險。截至 2026 年 6 月 30 日，本企業對以下基金採用市場水準公平估值的方法：

[redacted]
多空策略基金
生技領航基金
[redacted]
歐洲債券總報酬基金
[redacted]
全球穩定月收益基金
[redacted]
全球房地產基金
黃金及貴金屬基金穩定月收益基金
印度基金
創新科技基金
[redacted]
互利歐洲基金
互利全球領航基金
互利美國價值基金
天然資源基金

附註 2 — 重要的會計政策（續）

(b) 證券投資（續）



吉富世界基金
科技基金



亞洲成長基金
亞洲小型企業基金
金磚國家基金



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
邊境市場基金
全球氣候變遷基金
全球基金
全球非投資等級債券基金



全球產業龍頭基金
中小型企業基金
全球平衡基金
成長(歐元)基金
日本基金

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國家基金，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。

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2026 年 6 月 30 日，俄羅斯股權證券的定價為零。

子基金內的風險曝險總結如下（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）：

附註 2 — 重要的會計政策（續）

(b) 證券投資（續）

基金	計	% 烏克蘭	% 俄羅斯	% 白俄羅斯	% 總投資
多空策略基金	2026 年 06 月 30 日	0.33%	0.00%	0.00%	0.33%

(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。截至 2026 年 6 月 30 日，基金沒有曝險。

(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。截至 2026 年 6 月 30 日，基金沒有曝險。

(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。

附註 2 — 重要的會計政策（續）

(h) 總報酬交換契約（續）

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賬。

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

(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」。

(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。

附註 2 — 重要的會計政策（續）

(l) 外匯交易（續）

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。

本企業在財務報表中的參考貨幣是美元。主要匯率如下，為截至 2026 年 6 月 30 日的數字：

AED	3.6728	GBP	0.7539	MXN	17.4875	RUB	78.7000
AUD	1.4444	HKD	7.8429	MYR	4.0775	SAR	3.7572
AZN	1.7000	HUF	311.3513	NAD	16.3800	SEK	9.6964
BRL	5.1623	IDR	17,880.0000	NGN	1,380.2150	SGD	1.2938
CAD	1.4183	ILS	2.9759	NOK	9.8985	THB	33.2205
CHF	0.8080	INR	94.6588	NZD	1.7607	TRY	46.6463
CLP	921.9650	ISK	125.8450	OMR	0.3850	TWD	31.8565
CNH/CNY	6.7908	JMD	157.5000	PEN	3.4180	UGX	3,663.0000
COP	3,418.2200	JPY	162.5950	PHP	61.3700	UYU	40.1950
CZK	21.2424	KES	129.4500	PLN	3.7618	UZS	12,009.2700
DKK	6.5417	KRW	1,549.3000	PYG	6,081.1500	VND	26,311.5000
DOP	59.8000	KWD	0.3098	QAR	3.6410	ZAR	16.3800
EGP	49.1300	KZT	477.7250	RON	4.5852		
EUR	0.8752	MAD	9.3910	RSD	102.7350		

以上匯率已捨入到小數點後四位。

貨幣縮寫表見附註 29。

(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。

(o) 證券借貸

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

(p) 開辦費用

與新基金發行相關的開辦費用於發生後計為費用。

附註 2 — 重要的會計政策（續）

(q) 擺動定價

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

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

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

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

這些調整將力求反映基金買入和賣出資產的預期價格以及估算的交易費用。

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

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

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

管理公司授權擺動定價監督委員會執行並定期審查與擺動定價相關的運營決策。該委員會負責與擺動定價有關的決策以及擺動因素的持續批准，這些構成了預定常行指示的基礎。

價格調整可應管理公司在其註冊辦事處的要求提供。

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

截至 2026 年 6 月 30 日，沒有應用擺動定價。

本年度內，擺動定價調整影響以下基金的每股資產淨值：



全球房地產基金
黃金及貴金屬基金
波灣富裕債券基金
印度基金



精選收益基金

附註 2 — 重要的會計政策（續）

(q) 擺動定價（續）

[redacted]

亞洲成長基金
亞洲小型企業基金
新興國家基金
新興國家小型企業基金

[redacted]

潛力歐洲基金

[redacted]

邊境市場基金
全球非投資等級債券基金
中小型企業基金
全球債券總報酬基金
拉丁美洲基金

[redacted]

(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。

(s) 股本交易 — 認列

股本交易（包括認購與贖回）於會計帳簿上依 T+1 基礎入帳。因此，這些交易反映至估值日（淨資產價值 (NAV) 日）之前一估值日。

(t) 逆回購協議

逆回購協議（英文縮寫為「reverse repo」）係指一方向另一方購買有價證券，並約定於日後某一日期將該等證券賣回之金融交易。這些交易實質上使基金得以將現金借給交易對手，並以所購有價證券作為擔保，於協議期間賺取利息收益。逆回購交易所貸出之金額，於資產負債表（淨資產表）中以「應收逆回購協議款項」列示；該協議期間所產生之收益按權責發生制認列，並列入營運及淨資產變動表之「債務性證券利息收入」項下。

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2026年6月30日，以下基金持有本公司另一檔基金發行的股份。

	貨幣	按淨資產報表計算的證券投資市值	跨基金投資的市值	減去跨基金投資後的證券投資市值
[redacted]				
亞洲成長基金	USD	2,473,566,673	30,614,228	2,442,952,445
新興市場月收益基金	USD	324,741,596	11,386,355	313,355,241

*請參見附註 1 瞭解基金活動。

無跨基金投資的年末合併淨資產總額為 93,145,084,436 美元。

附註 4 — 定期存款 (「TD」)

截止於2026年6月30日，本公司有下列定期存款及現金回購協議：

基金 交易對手		定期存款的價值 (按基金貨幣計算)
[redacted]		
多空策略基金		
Australia & New Zealand Banking Group Ltd.	USD	8,681,200
Bank of Montreal	USD	37,163,200
Credit Agricole Corporate and Investment Bank	USD	47,223,100
National Bank of Canada	USD	41,021,600
Royal Bank of Canada	USD	40,334,600
		174,423,700
[redacted]		
全球房地產基金		
Royal Bank of Canada	USD	700,000
波灣富裕債券基金		
Royal Bank of Canada	USD	6,700,000
印度基金		
Royal Bank of Canada	USD	8,200,000
[redacted]		
吉富世界基金		
Royal Bank of Canada	USD	3,000,000
美元短期票券基金		
Australia & New Zealand Banking Group Ltd.	USD	25,000,000
[redacted]		
亞洲成長基金		
Australia & New Zealand Banking Group Ltd.	USD	50,000,000
National Bank of Canada	USD	45,000,000
Royal Bank of Canada	USD	14,000,000
		109,000,000

基金 交易對手		定期存款的價值 (按基金貨幣計算)
亞洲小型企業基金		
Australia & New Zealand Banking Group Ltd.	USD	9,700,000
Royal Bank of Canada	USD	3,600,000
		13,300,000
金磚國家基金		
Royal Bank of Canada	USD	4,400,000
[redacted]		
大中華基金		
Royal Bank of Canada	USD	3,600,000
東歐基金		
Royal Bank of Canada	EUR	4,100,000
[redacted]		
新興國家基金		
National Bank of Canada	USD	175,000,000
Royal Bank of Canada	USD	56,000,000
		231,000,000
[redacted]		
潛力歐洲基金		
Royal Bank of Canada	EUR	5,200,000
邊境市場基金		
Royal Bank of Canada	USD	3,500,000
全球氣候變遷基金		
Credit Agricole Corporate and Investment Bank	EUR	35,100,000
National Bank of Canada	USD	13,390,513
		48,490,513
全球基金		
Royal Bank of Canada	USD	3,000,000
全球產業龍頭基金		
Royal Bank of Canada	USD	1,900,000
中小型企業基金		
Royal Bank of Canada	USD	4,100,000
成長(歐元)基金		
Credit Agricole Corporate and Investment Bank	EUR	75,000,000
Royal Bank of Canada	EUR	128,500,000
The Toronto-Dominion Bank	EUR	45,000,000
		248,500,000
日本基金		
Royal Bank of Canada	USD	2,373,887,000
拉丁美洲基金		
National Bank of Canada	USD	7,900,000
Royal Bank of Canada	USD	5,600,000
		13,500,000
[redacted]		

附註 5 — 逆回購協議

截至 2026 年 6 月 30 日，本公司就以下金額作出了承諾：

美元短期票券基金

貨幣	逆回購	抵押品說明	交易對手	承諾費 (USD)	到期日期
USD	175,000,000	美國國庫債券與國庫票據 0.625% 2030/05/15	Bank of America	175,000,000	2026/07/01
USD	125,000,000	美國國庫債券與國庫票據 3.500% 2028/01/31	Barclays	125,000,000	2026/07/01
USD	86,382,400	美國國庫債券與國庫票據 3.875% 2028/06/15	MUFG Securities EMEA plc	86,382,400	2026/07/01
USD	113,617,600	美國國庫債券與國庫票據 4.000% 2027/12/15	MUFG Securities EMEA plc	113,617,600	2026/07/01
USD	100,000,000	美國國庫債券與國庫票據 4.125% 2029/11/30	BNP Paribas	100,000,000	2026/07/01
				600,000,000	

附註 6 — 遠期外匯契約

截止於 2026 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

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於有效管理投資組合的遠期外匯契約：					
BRL	2,545,000	USD	495,214	2026/07/02	(2,215)
USD	493,751	BRL	2,545,000	2026/07/02	754
BRL	2,086,569	USD	411,000	2026/07/15	(8,123)
USD	1,099,165	BRL	5,670,591	2026/07/15	4,282
CLP	3,360,015,706	USD	3,771,687	2026/07/22	(125,979)
CNY	17,311,452	USD	2,558,900	2026/07/22	(15,071)
COP	14,185,910,573	USD	3,989,055	2026/07/22	141,131
CZK	2,343,774	EUR	95,915	2026/07/22	668
EUR	91,104	IDR	1,854,520,000	2026/07/22	823
EUR	1,437,008	USD	1,685,045	2026/07/22	(41,712)
HUF	895,158,649	EUR	2,416,349	2026/07/22	108,986
HUF	221,094,599	USD	728,139	2026/07/22	(18,718)
INR	223,777,105	USD	2,350,000	2026/07/22	11,182
JPY	55,362,617	USD	351,334	2026/07/22	(10,275)
KRW	2,257,047,841	USD	1,499,564	2026/07/22	(40,180)
KZT	450,028,980	USD	914,879	2026/07/22	20,240
MXN	105,943,128	USD	6,095,152	2026/07/22	(47,421)
MYR	6,210,056	USD	1,530,000	2026/07/22	(8,851)
PHP	233,655,098	USD	3,820,000	2026/07/22	(18,785)
RON	400,339	USD	91,555	2026/07/22	(4,349)
TRY	76,224,542	USD	1,576,326	2026/07/22	30,762
USD	2,550,000	CHF	2,057,021	2026/07/22	(1,705)
USD	10,091,060	COP	36,782,826,029	2026/07/22	(618,149)
USD	6,748,076	EUR	5,814,964	2026/07/22	98,206
USD	924,550	HUF	284,051,036	2026/07/22	13,123
USD	2,359,522	INR	223,682,081	2026/07/22	(657)
USD	1,480,000	KRW	2,276,003,200	2026/07/22	8,359
USD	1,380,000	KZT	686,343,000	2026/07/22	(46,158)
USD	4,533,659	MXN	79,290,432	2026/07/22	7,389
USD	3,934,015	PEN	13,395,915	2026/07/22	17,714
USD	5,344,752	PHP	327,583,284	2026/07/22	15,466
USD	298,390	PLN	1,084,813	2026/07/22	10,024
USD	32,126	THB	1,026,372	2026/07/22	1,177
USD	2,403,759	TRY	117,112,121	2026/07/22	(65,386)
USD	5,928,514	ZAR	98,319,013	2026/07/22	(63,364)
ZAR	82,945,169	USD	5,041,117	2026/07/22	13,830
TRY	10,431,574	USD	214,455	2026/07/23	5,286
JPY	65,000,000	USD	411,266	2026/07/31	(10,528)
KRW	450,000,000	USD	299,893	2026/07/31	(8,898)

附註 6 — 遠期外匯契約（續）

多空策略基金（續）

買入		賣出		到期日期	未實現盈利／（虧損）
					USD
MYR	2,450,000	USD	623,289	2026/07/31	(22,703)
TWD	16,000,000	USD	505,962	2026/07/31	(4,299)
USD	854,273	AUD	1,200,000	2026/07/31	23,925
USD	849,416	離岸人民幣	5,750,000	2026/07/31	992
USD	1,539,209	IDR	26,600,000,000	2026/07/31	57,722
USD	1,035,242	JPY	165,000,000	2026/07/31	17,983
USD	1,295,297	KRW	1,910,000,000	2026/07/31	60,184
USD	277,093	MYR	1,100,000	2026/07/31	7,442
USD	532,385	PHP	32,500,000	2026/07/31	4,367
USD	276,659	SGD	350,000	2026/07/31	5,545
USD	318,766	THB	10,300,000	2026/07/31	7,939
USD	1,680,472	TWD	53,200,000	2026/07/31	12,441
BRL	6,150,600	EUR	1,024,567	2026/08/04	9,395
BRL	18,266,158	USD	3,579,712	2026/08/04	(70,179)
USD	966,602	BRL	5,070,868	2026/08/04	(7,680)
離岸人民幣	3,959,922	USD	589,732	2026/08/21	(4,576)
USD	1,419,664	離岸人民幣	9,610,611	2026/08/21	(493)
USD	1,609,941	GBP	1,200,000	2026/08/28	18,233
CHF	150,000	USD	190,296	2026/08/31	(3,388)
PLN	700,000	USD	191,388	2026/08/31	(5,317)
USD	901,220	CHF	700,000	2026/08/31	28,987
USD	383,614	DKK	2,450,000	2026/08/31	7,856
USD	2,555,402	EUR	2,200,000	2026/08/31	35,223
USD	982,525	NOK	9,100,000	2026/08/31	63,977
USD	1,361,374	SEK	12,600,000	2026/08/31	57,474
AUD	6,567,000	USD	4,599,063	2026/09/16	(58,712)
CAD	949,000	USD	675,687	2026/09/16	(4,232)
CHF	241,000	USD	302,348	2026/09/16	(1,515)
CLP	75,134,000	USD	82,177	2026/09/16	(601)
CZK	9,681,000	USD	461,926	2026/09/16	(5,861)
EUR	3,906,000	USD	4,521,676	2026/09/16	(44,182)
GBP	2,580,000	USD	3,433,365	2026/09/16	(11,133)
HUF	19,520,000	USD	62,995	2026/09/16	(482)
IDR	3,788,990,000	USD	210,495	2026/09/16	(214)
ILS	355,000	USD	119,549	2026/09/16	(21)
INR	34,837,000	USD	362,922	2026/09/16	2,894
JPY	378,924,000	USD	2,361,591	2026/09/16	(16,475)
KRW	511,228,000	USD	335,578	2026/09/16	(4,713)
NOK	3,426,000	USD	358,697	2026/09/16	(12,959)
NZD	411,000	USD	238,212	2026/09/16	(4,175)
PLN	974,000	USD	263,506	2026/09/16	(4,600)
SEK	744,000	USD	77,614	2026/09/16	(552)
SGD	566,000	USD	441,624	2026/09/16	(1,735)
THB	13,091,000	USD	399,492	2026/09/16	(2,886)
TRY	46,041,860	USD	920,000	2026/09/16	8,661
TWD	26,555,000	USD	838,017	2026/09/16	(6,623)
USD	4,382,658	AUD	6,304,000	2026/09/16	24,139
USD	6,964,821	CAD	9,675,000	2026/09/16	119,378
USD	2,601,828	CHF	2,060,000	2026/09/16	30,393
USD	259,101	CLP	236,494,000	2026/09/16	2,322
USD	69,006	CZK	1,449,000	2026/09/16	745
USD	14,041,018	EUR	12,108,000	2026/09/16	161,480
USD	5,336,052	GBP	3,988,000	2026/09/16	46,184
USD	482,602	HUF	149,372,000	2026/09/16	4,239
USD	141,494	IDR	2,542,580,000	2026/09/16	386
USD	799,542	ILS	2,369,000	2026/09/16	1,899
USD	533,067	INR	51,007,000	2026/09/16	(2,546)
USD	9,503,155	JPY	1,513,621,000	2026/09/16	135,533
USD	60,406	KRW	91,961,000	2026/09/16	890
USD	210,165	NOK	2,023,000	2026/09/16	6,012
USD	1,335,767	NZD	2,302,000	2026/09/16	24,931
USD	541,839	PLN	1,994,000	2026/09/16	11,800

附註 6 — 遠期外匯契約（續）

多空策略基金（續）

買入		賣出		到期日期	未實現盈利／（虧損）USD
USD	312,329	SEK	2,971,000	2026/09/16	4,597
USD	2,233,466	SGD	2,854,000	2026/09/16	15,370
USD	79,312	THB	2,613,000	2026/09/16	148
USD	379,157	TWD	12,040,000	2026/09/16	2,205
USD	156,606	ZAR	2,610,000	2026/09/16	(1,731)
ZAR	2,800,000	USD	168,550	2026/09/16	1,314
MXN	36,275,000	USD	2,070,794	2026/09/17	(9,851)
USD	89,253	MXN	1,569,000	2026/09/17	112
EUR	754,660	USD	873,890	2026/09/18	(8,741)
USD	7,473,186	EUR	6,413,661	2026/09/18	120,511
USD	193,103	GBP	143,686	2026/09/18	2,512
USD	728,277	HKD	5,692,479	2026/09/18	430
USD	526,971	JPY	83,740,013	2026/09/18	8,628
USD	730,127	AUD	1,045,000	2026/09/24	7,724
USD	43,943	CAD	62,000	2026/09/24	59
USD	125,090	EUR	109,000	2026/09/24	100
					194,984
用於股份類別避險的遠期外匯契約：					
CHF	12,471,278	USD	15,677,045	2026/07/15	(219,461)
CZK	66,470,937	USD	3,179,060	2026/07/15	(49,576)
EUR	176,374,240	USD	204,002,803	2026/07/15	(2,367,339)
GBP	15,255,566	USD	20,442,446	2026/07/15	(206,929)
HUF	1,080,724,970	USD	3,506,275	2026/07/15	(37,329)
NOK	50,910	USD	5,371	2026/07/15	(229)
PLN	38,781,487	USD	10,545,230	2026/07/15	(236,163)
SEK	144,005	USD	15,205	2026/07/15	(343)
SGD	577,617	USD	450,028	2026/07/15	(3,144)
USD	188,290	CHF	150,990	2026/07/15	1,144
USD	4,972	CZK	103,918	2026/07/15	79
USD	1,816,011	EUR	1,583,050	2026/07/15	6,230
USD	139	GBP	105	2026/07/15	–
USD	18,020	HUF	5,489,264	2026/07/15	400
USD	57,273	PLN	215,356	2026/07/15	27
USD	205	SEK	1,975	2026/07/15	2
USD	75	SGD	97	2026/07/15	–
					(3,112,631)
					(2,917,647)

上述契約供下列交易對手申購：	
Citibank	20,240
Goldman Sachs	(12,819)
J.P. Morgan	(3,750,024)
Morgan Stanley	824,956
	(2,917,647)

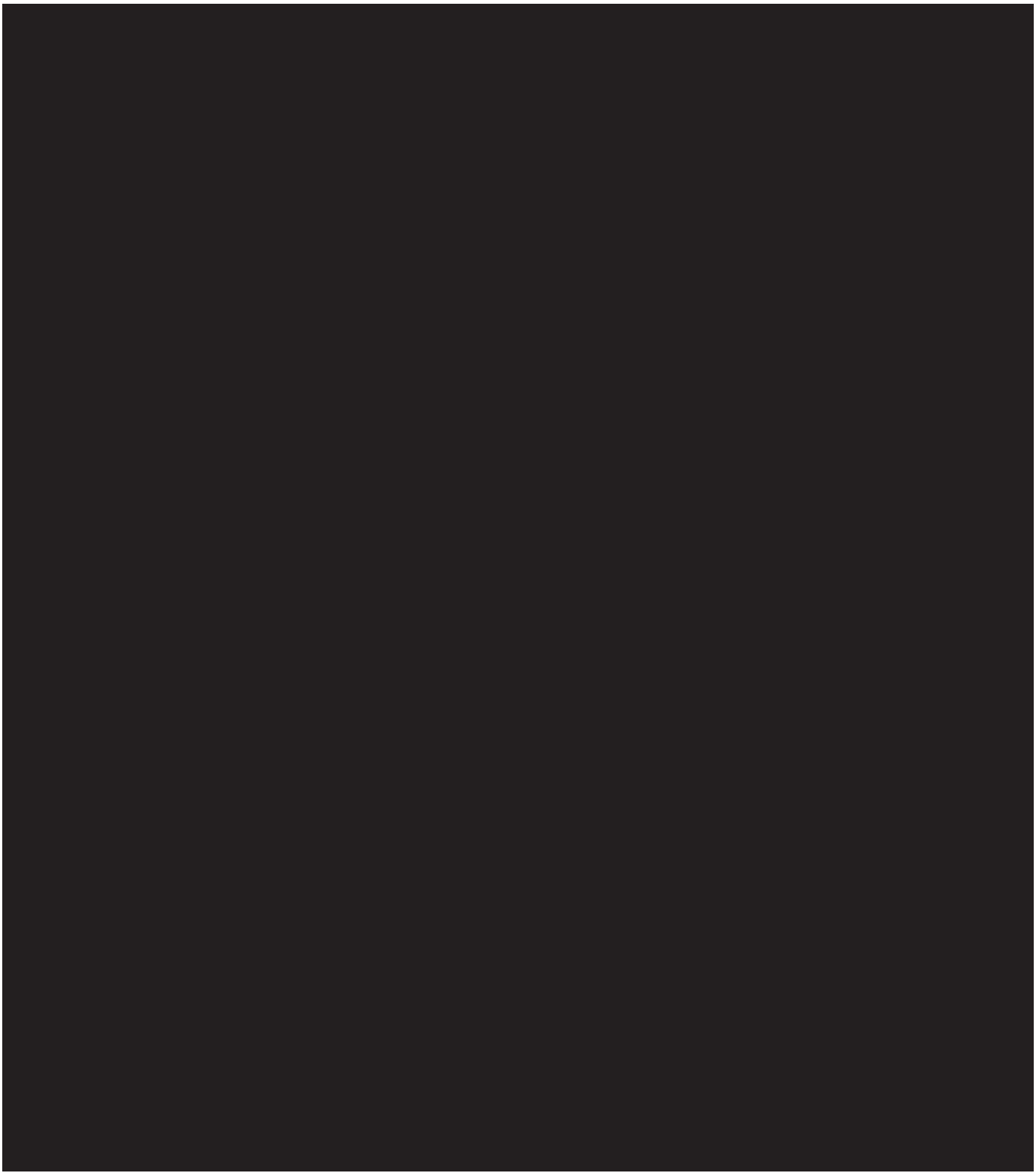
生技領航基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
CHF	2,771,195	USD	3,477,187	2026/07/15	(42,417)
EUR	39,735,108	USD	45,895,171	2026/07/15	(468,997)
JPY	892,890,893	USD	5,572,516	2026/07/15	(75,193)
PLN	69,714,369	USD	18,906,907	2026/07/15	(375,127)
USD	840,086	EUR	728,696	2026/07/15	7,023
USD	1,694,506	JPY	273,236,762	2026/07/15	12,251
USD	568,253	PLN	2,092,637	2026/07/15	11,979
					(930,481)

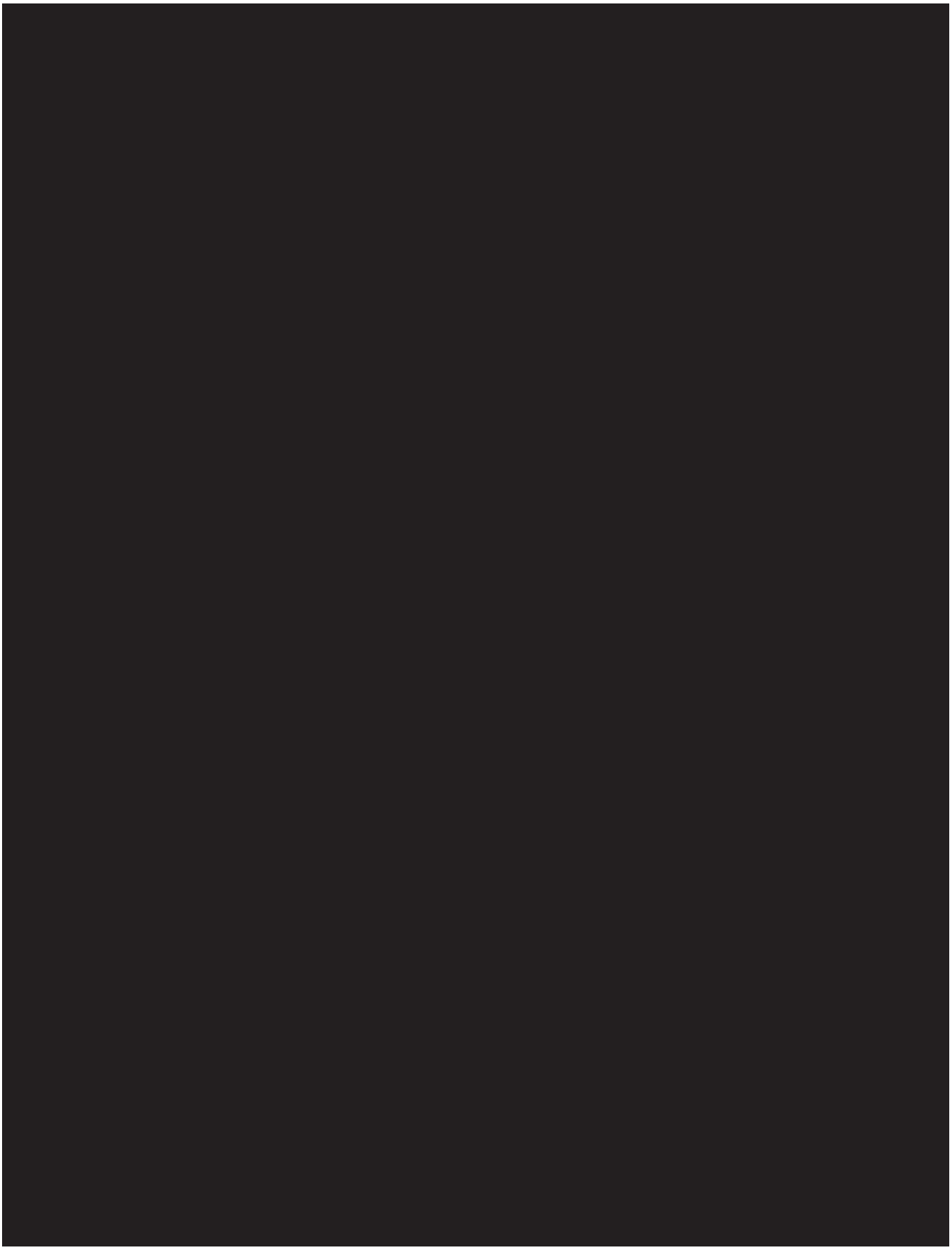
附註 6 — 遠期外匯契約（續）

生技領航基金（續）

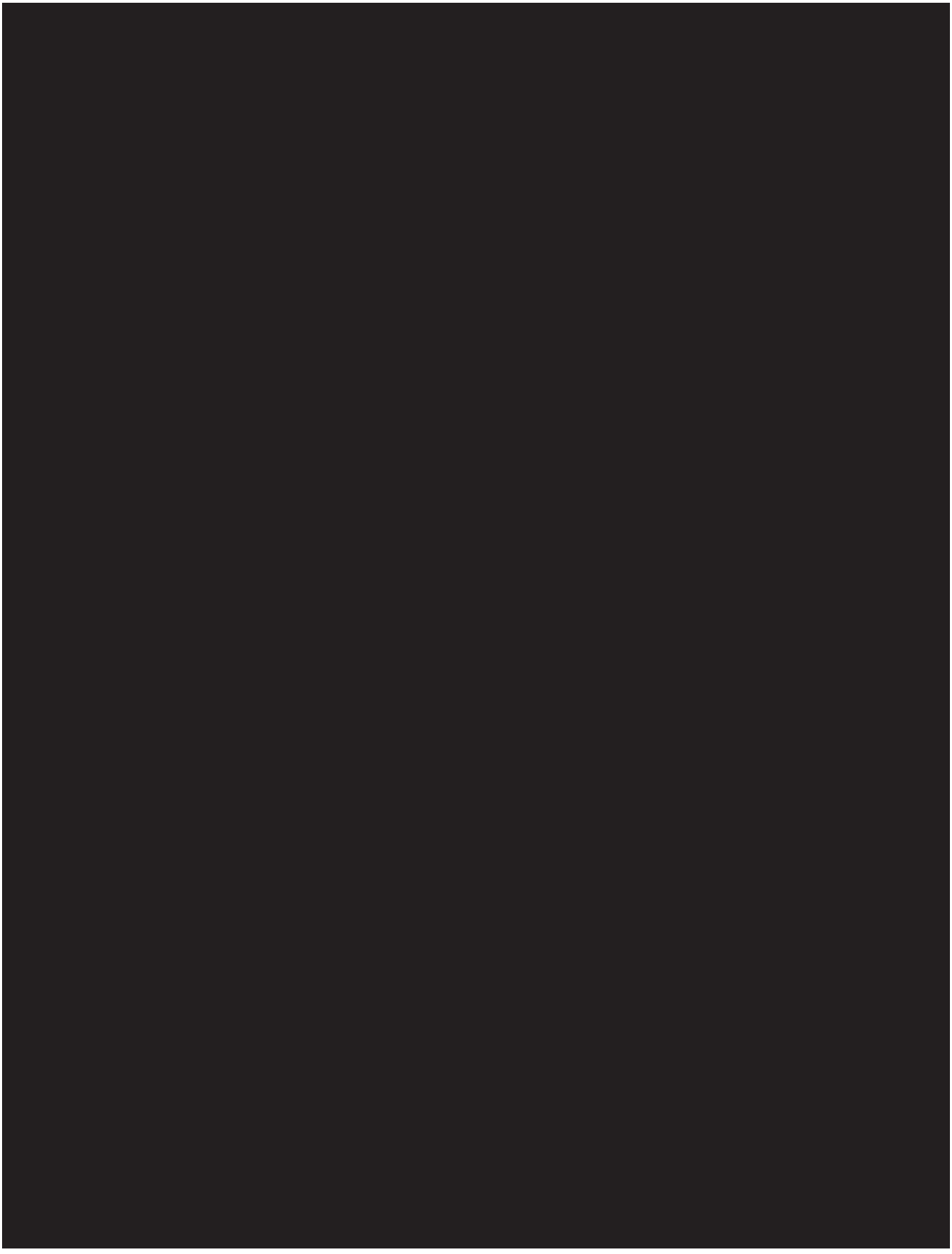
	未實現盈利／（虧損） USD
上述契約供下列交易對手申購：	
J.P. Morgan	(930,481)
	(930,481)



附註 6 — 遠期外匯契約（續）



附註 6 — 遠期外匯契約（續）



附註 6 — 遠期外匯契約（續）



歐洲非投資等級債券基金

買入		賣出		到期日期	未實現盈利／（虧損）EUR
用於有效管理投資組合的遠期外匯契約：					
EUR	25,642,188	GBP	22,335,530	2026/07/28	(257,680)
EUR	9,716,913	USD	11,426,000	2026/07/28	(271,881)
GBP	2,930,000	EUR	3,374,796	2026/07/28	22,778
USD	630,000	EUR	535,682	2026/07/28	15,074
					(491,709)
用於股份類別避險的遠期外匯契約：					
EUR	125,181	USD	144,783	2026/07/15	(1,464)
USD	2,339,128	EUR	2,022,287	2026/07/15	23,792
					22,328
					(469,381)

上述契約供下列交易對手申購：	
BNP Paribas	(241,327)
Citibank	15,288
Deutsche Bank	(271,881)
J.P. Morgan	28,539
	(469,381)



附註 6 — 遠期外匯契約（續）

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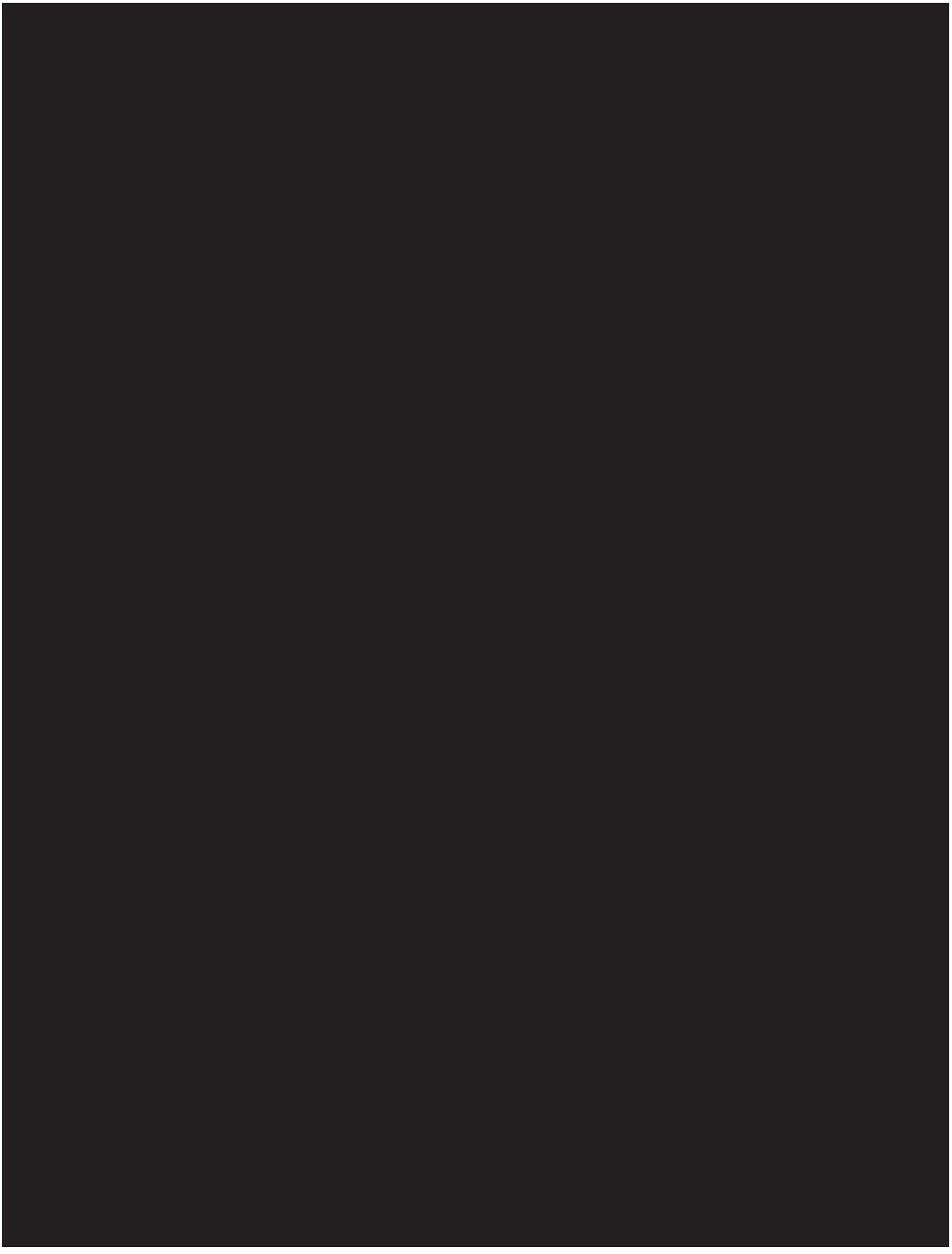
歐洲債券總報酬基金

買入		賣出		到期日期	未實現盈利／（虧損） EUR
用於有效管理投資組合的遠期外匯契約：					
DKK	48,380,000	EUR	6,480,343	2026/07/28	(5,550)
EUR	182,406,187	DKK	1,362,000,000	2026/07/28	126,976
EUR	86,415,783	GBP	75,250,000	2026/07/28	(842,724)
EUR	74,647,887	PLN	318,000,000	2026/07/28	750,285
PLN	658,000,000	EUR	153,330,630	2026/07/28	(423,013)
					(394,026)
用於股份類別避險的遠期外匯契約：					
EUR	291,864	PLN	1,242,971	2026/07/15	2,847
EUR	3,863	USD	4,488	2026/07/15	(63)
GBP	795	EUR	921	2026/07/15	1
NOK	233,645	EUR	21,323	2026/07/15	(680)
PLN	49,852,745	EUR	11,721,514	2026/07/15	(129,679)
SEK	110,414	EUR	10,082	2026/07/15	(114)
USD	330,681	EUR	285,921	2026/07/15	3,332
					(124,356)
					(518,382)

上述契約供下列交易對手申購：	
BNP Paribas	(721,298)
J.P. Morgan	202,916
	(518,382)

[redacted]

附註 6 — 遠期外匯契約（續）



附註 6 — 遠期外匯契約（續）

[redacted]

全球穩定月收益基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
AUD	349,020	USD	244,902	2026/07/15	(3,316)
離岸人民幣	35,937,108	USD	5,312,876	2026/07/15	(16,104)
EUR	8,448,465	USD	9,731,531	2026/07/15	(73,034)
GBP	48	EUR	56	2026/07/15	1
GBP	38	JPY	8,095	2026/07/15	1
GBP	576	USD	760	2026/07/15	4
JPY	37,045,318	USD	231,372	2026/07/15	(3,293)
SGD	530,783	USD	413,553	2026/07/15	(2,902)
USD	146,846	離岸人民幣	990,753	2026/07/15	818
USD	290,297	EUR	252,584	2026/07/15	1,537
USD	5,292	JPY	847,488	2026/07/15	74
					(96,214)

上述契約供下列交易對手申購：	
J.P. Morgan	(96,214)
	(96,214)

[redacted]

附註 6 — 遠期外匯契約（續）



全球房地產基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
EUR	17,485,585	USD	20,217,015	2026/07/15	(227,055)
USD	76,347	EUR	66,163	2026/07/15	708
					(226,347)
上述契約供下列交易對手申購：					
J.P. Morgan					(226,347)
					(226,347)



黃金及貴金屬基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
CHF	2,737,158	USD	3,442,940	2026/07/15	(50,358)
離岸人民幣	6,595	USD	975	2026/07/15	(3)
EUR	124,939,559	USD	144,569,503	2026/07/15	(1,735,459)
GBP	745	USD	983	2026/07/15	5
PLN	18,628,257	USD	5,061,838	2026/07/15	(109,992)
USD	807,765	CHF	649,887	2026/07/15	2,260
USD	180	離岸人民幣	1,223	2026/07/15	–
USD	28,698,898	EUR	25,067,653	2026/07/15	40,926
USD	105	GBP	79	2026/07/15	–
USD	1,241,004	PLN	4,639,139	2026/07/15	7,807
					(1,844,814)

附註 6 — 遠期外匯契約（續）

黃金及貴金屬基金 （續）

	未實現盈利／（虧損） USD
上述契約供下列交易對手申購：	
J.P. Morgan	(1,844,814)
	(1,844,814)

波灣富裕債券基金

買入		賣出		到期日期	未實現盈利／（虧損） USD
用於股份類別避險的遠期外匯契約：					
CHF	679,850	USD	854,787	2026/07/15	(12,144)
EUR	15,226,421	USD	17,604,708	2026/07/15	(197,480)
PLN	15,654,925	USD	4,257,758	2026/07/15	(96,297)
USD	29,763	CHF	23,997	2026/07/15	20
USD	750,172	EUR	647,793	2026/07/15	9,598
USD	5,038	PLN	18,978	2026/07/15	(7)
					(296,310)

上述契約供下列交易對手申購：	
J.P. Morgan	(296,310)
	(296,310)

公司債基金

買入		賣出		到期日期	未實現盈利／（虧損） USD
用於股份類別避險的遠期外匯契約：					
AUD	5,088,296	USD	3,570,373	2026/07/15	(48,337)
離岸人民幣	6,797	USD	1,005	2026/07/15	(3)
EUR	2,970,728	USD	3,435,649	2026/07/15	(39,437)
JPY	1,230,340,123	USD	7,684,210	2026/07/15	(109,291)
SGD	15,945,631	USD	12,423,784	2026/07/15	(87,143)
USD	411,533	AUD	596,568	2026/07/15	(1,402)
USD	9,977	EUR	8,631	2026/07/15	110
USD	758,759	JPY	121,987,472	2026/07/15	7,710
USD	108,475	SGD	139,719	2026/07/15	378
					(277,415)

上述契約供下列交易對手申購：	
J.P. Morgan	(277,415)
	(277,415)

穩定月收益基金

買入		賣出		到期日期	未實現盈利／（虧損） USD
用於股份類別避險的遠期外匯契約：					
AUD	206,618,108	USD	144,966,259	2026/07/15	(1,948,520)
CHF	30,727,867	USD	38,629,817	2026/07/15	(544,018)
離岸人民幣	924,142,218	USD	136,620,240	2026/07/15	(410,859)
EUR	438,229,464	USD	506,702,286	2026/07/15	(5,707,347)
GBP	28,614,970	USD	38,341,557	2026/07/15	(385,659)
JPY	70,642,182,772	USD	441,178,054	2026/07/15	(6,250,522)
PLN	87,192,053	USD	23,694,838	2026/07/15	(517,063)
SGD	1,201,197,109	USD	935,725,389	2026/07/15	(6,396,450)
USD	4,828,748	AUD	6,859,829	2026/07/15	80,484
USD	24,812	CHF	19,658	2026/07/15	447

附註 6 — 遠期外匯契約（續）

穩定月收益基金（續）

買入		賣出		到期日期	未實現盈利／（虧損）USD
USD	1,635,912	離岸人民幣	11,090,020	2026/07/15	1,353
USD	317,598	EUR	276,450	2026/07/15	1,553
USD	162,186	GBP	122,390	2026/07/15	(156)
USD	3,226,224	JPY	518,004,064	2026/07/15	36,993
USD	24,571	PLN	89,933	2026/07/15	665
USD	2,163,325	SGD	2,782,837	2026/07/15	10,331
USD	102,357	ZAR	1,681,262	2026/07/15	(170)
ZAR	166,450,465	USD	10,047,927	2026/07/15	102,425
					(21,926,513)

上述契約供下列交易對手申購：	
J.P. Morgan	(21,926,513)
	(21,926,513)

印度基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
EUR	35,514,877	USD	41,083,045	2026/07/15	(481,545)
PLN	50,835,675	USD	13,825,180	2026/07/15	(311,816)
USD	301,365	EUR	261,652	2026/07/15	2,238
USD	309,954	PLN	1,166,576	2026/07/15	(150)
					(791,273)

上述契約供下列交易對手申購：	
J.P. Morgan	(791,273)
	(791,273)

創新科技基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
CHF	18,669	USD	23,477	2026/07/15	(337)
CZK	1,668,266,737	USD	79,801,203	2026/07/15	(1,258,379)
EUR	2,448,570	USD	2,832,364	2026/07/15	(33,098)
USD	894	CHF	724	2026/07/15	(4)
USD	3,442,783	CZK	73,304,576	2026/07/15	(8,432)
USD	136,215	EUR	119,439	2026/07/15	(330)
					(1,300,580)

上述契約供下列交易對手申購：	
J.P. Morgan	(1,300,580)
	(1,300,580)



附註 6 — 遠期外匯契約（續）



互利歐洲基金

買入		賣出		到期日期	未實現盈利／（虧損）EUR
用於股份類別避險的遠期外匯契約：					
CZK	760,057,921	EUR	31,425,143	2026/07/15	(124,306)
EUR	2,824	CZK	68,420	2026/07/15	6
EUR	58,835	USD	67,493	2026/07/15	(202)
USD	11,834,605	EUR	10,231,482	2026/07/15	120,466
					(4,036)

上述契約供下列交易對手申購：	
J.P. Morgan	(4,036)
	(4,036)

互利全球領航基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
EUR	5,082,912	GBP	4,402,351	2026/07/15	(28,521)
EUR	1,265,610	JPY	233,606,971	2026/07/15	8,613
EUR	14,901,185	USD	17,219,865	2026/07/15	(184,457)
GBP	204,964	EUR	236,626	2026/07/15	1,355
JPY	3,938,967	EUR	21,327	2026/07/15	(129)
USD	288,458	EUR	249,751	2026/07/15	2,937
					(200,202)

上述契約供下列交易對手申購：	
J.P. Morgan	(200,202)
	(200,202)

附註 6 — 遠期外匯契約（續）

互利美國價值基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
EUR	2,055,781	USD	2,377,913	2026/07/15	(27,692)
USD	13,247	EUR	11,626	2026/07/15	(44)
					(27,736)
上述契約供下列交易對手申購：					
J.P. Morgan					(27,736)
					(27,736)

天然資源基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
EUR	4,203,439	USD	4,862,082	2026/07/15	(56,605)
PLN	135,322,809	USD	36,804,966	2026/07/15	(832,860)
USD	577,454	EUR	505,674	2026/07/15	(645)
USD	4,942,680	PLN	18,449,820	2026/07/15	38,268
					(851,842)
上述契約供下列交易對手申購：					
J.P. Morgan					(851,842)
					(851,842)



附註 6 — 遠期外匯契約（續）



精選收益基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於有效管理投資組合的遠期外匯契約：					
EUR	23,000	USD	27,096	2026/07/13	(804)
USD	8,810,605	EUR	7,548,000	2026/07/13	182,305
					181,501
用於股份類別避險的遠期外匯契約：					
AUD	4,789,375	USD	3,360,590	2026/07/15	(45,463)
離岸人民幣	17,664,307	USD	2,611,459	2026/07/15	(7,915)
EUR	51,882,886	USD	60,012,759	2026/07/15	(698,940)
JPY	889,696,199	USD	5,556,328	2026/07/15	(78,675)
PLN	12,043,340	USD	3,275,621	2026/07/15	(74,206)
SGD	384,881	USD	299,876	2026/07/15	(2,105)
USD	8,035	AUD	11,472	2026/07/15	94
USD	5,318,163	EUR	4,647,509	2026/07/15	5,015
USD	40,479	JPY	6,497,260	2026/07/15	477
USD	5,660	SGD	7,308	2026/07/15	6
					(901,712)
					(720,211)

上述契約供下列交易對手申購：	
J.P. Morgan	(720,211)
	(720,211)

附註 6 — 遠期外匯契約（續）

科技基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
CHF	13,256,795	USD	16,666,145	2026/07/15	(234,948)
離岸人民幣	204,514,300	USD	30,237,331	2026/07/15	(93,954)
EUR	418,195,240	USD	483,561,898	2026/07/15	(5,470,591)
JPY	3,226,434,116	USD	20,127,314	2026/07/15	(262,909)
PLN	98,149,702	USD	26,697,530	2026/07/15	(606,942)
SGD	598,845,588	USD	466,592,461	2026/07/15	(3,284,206)
USD	1,581,081	CHF	1,272,436	2026/07/15	3,954
USD	1,475,773	離岸人民幣	10,034,235	2026/07/15	(3,174)
USD	41,219,650	EUR	36,080,624	2026/07/15	(28,626)
USD	1,437,997	JPY	231,777,834	2026/07/15	10,994
USD	1,682,137	PLN	6,332,945	2026/07/15	(1,314)
USD	38,318,439	SGD	49,523,028	2026/07/15	4,010
					(9,967,706)

上述契約供下列交易對手申購：	
J.P. Morgan	(9,967,706)
	(9,967,706)

美元短期票券基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
PLN	263,193	USD	70,889	2026/07/15	(926)
USD	17,703	PLN	66,465	2026/07/15	36
					(890)

上述契約供下列交易對手申購：	
J.P. Morgan	(890)
	(890)

美國政府基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
AUD	2,292,075	USD	1,608,307	2026/07/15	(21,770)
離岸人民幣	5,869,057	USD	867,621	2026/07/15	(2,580)
EUR	38,921,723	USD	45,016,769	2026/07/15	(520,477)
GBP	1,502	USD	2,012	2026/07/15	(20)
JPY	1,715,889,209	USD	10,715,931	2026/07/15	(151,599)
PLN	56,577,212	USD	15,385,958	2026/07/15	(346,354)
USD	1,224,852	EUR	1,070,255	2026/07/15	1,309
USD	164,214	JPY	26,464,773	2026/07/15	1,276
USD	179,257	PLN	669,562	2026/07/15	1,271
					(1,038,944)

上述契約供下列交易對手申購：	
J.P. Morgan	(1,038,944)
	(1,038,944)

附註 6 — 遠期外匯契約（續）



美國機會基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
CHF	9,782,180	USD	12,302,305	2026/07/15	(177,734)
離岸人民幣	38,469,408	USD	5,687,794	2026/07/15	(17,786)
EUR	229,069,048	USD	264,994,012	2026/07/15	(3,116,520)
NOK	10,478,486	USD	1,105,986	2026/07/15	(47,594)
PLN	283,125,430	USD	77,003,770	2026/07/15	(1,742,119)
SEK	22,749,481	USD	2,403,450	2026/07/15	(55,548)
SGD	898,713,433	USD	700,293,545	2026/07/15	(4,986,843)
USD	1,041,795	CHF	836,250	2026/07/15	5,300
USD	610,375	離岸人民幣	4,144,289	2026/07/15	(452)
USD	13,464,058	EUR	11,824,367	2026/07/15	(53,856)
USD	43,061	NOK	423,415	2026/07/15	293
USD	3,435,210	PLN	12,921,410	2026/07/15	384
USD	128,297	SEK	1,249,508	2026/07/15	(660)
USD	32,480,030	SGD	42,061,037	2026/07/15	(61,288)
					(10,254,423)

上述契約供下列交易對手申購：	
J.P. Morgan	(10,254,423)
	(10,254,423)

亞洲債券基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於有效管理投資組合的遠期外匯契約：					
THB	28,958,000	USD	886,672	2026/07/02	(14,981)
USD	884,805	THB	28,958,000	2026/07/02	13,115
離岸人民幣	39,930,000	JPY	897,203,142	2026/07/27	360,586
離岸人民幣	15,233,000	USD	2,219,709	2026/07/27	27,334
JPY	904,466,409	離岸人民幣	39,930,000	2026/07/27	(315,822)
JPY	1,181,439,240	USD	7,696,398	2026/07/27	(415,073)
USD	2,210,160	離岸人民幣	15,233,000	2026/07/27	(36,883)
THB	20,776,000	USD	636,967	2026/08/03	(9,843)
USD	632,018	THB	20,776,000	2026/08/03	4,894
KRW	11,182,470,000	USD	7,778,027	2026/09/16	(540,789)
THB	52,680,000	USD	1,617,815	2026/09/16	(21,819)
USD	1,617,936	THB	52,680,000	2026/09/16	21,941
THB	14,250,000	USD	438,327	2026/10/02	(6,002)
USD	1,896,042	THB	61,823,000	2026/10/02	20,420
USD	1,769,609	THB	57,503,000	2026/10/05	24,520

附註 6 — 遠期外匯契約（續）

亞洲債券基金（續）

買入		賣出		到期日期	未實現盈利／（虧損）USD
JPY	486,060,760	USD	3,107,020	2026/10/16	(91,013)
KRW	1,497,180,400	USD	995,830	2026/12/01	(24,968)
					(1,004,383)
用於股份類別避險的遠期外匯契約：					
AUD	1,527,333	USD	1,071,597	2026/07/15	(14,402)
CHF	1,013,835	USD	1,274,762	2026/07/15	(18,159)
EUR	4,905,655	USD	5,674,521	2026/07/15	(66,254)
SGD	1,587,913	USD	1,237,248	2026/07/15	(8,729)
USD	10,741	AUD	15,448	2026/07/15	49
USD	14,148	CHF	11,414	2026/07/15	1
USD	75,685	EUR	66,150	2026/07/15	60
USD	201,163	SGD	260,439	2026/07/15	(330)
					(107,764)
					(1,112,147)

上述契約供下列交易對手申購：	
Bank of America	(26,725)
BNP Paribas	(70,868)
Citibank	18,230
Deutsche Bank	(548,903)
HSBC	3,741
J.P. Morgan	(124,772)
Morgan Stanley	(362,850)
	(1,112,147)

亞洲成長基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
CHF	7,095,876	USD	8,919,249	2026/07/15	(124,234)
離岸人民幣	27,645,458	USD	4,087,361	2026/07/15	(12,694)
CZK	231,761,051	USD	11,081,151	2026/07/15	(169,726)
EUR	63,447,635	USD	73,367,729	2026/07/15	(832,800)
PLN	86,826,065	USD	23,592,945	2026/07/15	(512,457)
SGD	3,197,557	USD	2,491,105	2026/07/15	(17,254)
USD	635,018	CHF	514,149	2026/07/15	(2,247)
USD	434,599	離岸人民幣	2,955,677	2026/07/15	(1,038)
USD	700,402	CZK	14,930,218	2026/07/15	(2,520)
USD	5,162,642	EUR	4,534,482	2026/07/15	(21,291)
USD	1,574,210	PLN	5,927,621	2026/07/15	(1,496)
USD	786,822	SGD	1,015,250	2026/07/15	1,354
					(1,696,403)

上述契約供下列交易對手申購：	
J.P. Morgan	(1,696,403)
	(1,696,403)

亞洲小型企業基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
EUR	853,957	USD	985,931	2026/07/15	(9,666)
USD	26,221	EUR	22,958	2026/07/15	(25)
					(9,691)

附註 6 — 遠期外匯契約（續）

亞洲小型企業基金（續）

上述契約供下列交易對手申購：	未實現盈利／（虧損）USD
J.P. Morgan	(9,691)
	(9,691)

金磚國家基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
EUR	6,950,123	USD	8,039,173	2026/07/15	(93,617)
USD	521,103	EUR	454,716	2026/07/15	1,260
					(92,357)

上述契約供下列交易對手申購：	
J.P. Morgan	(92,357)
	(92,357)

新興國家固定收益基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於有效管理投資組合的遠期外匯契約：					
BRL	285,131,425	USD	53,289,255	2026/07/02	1,944,153
USD	55,182,750	BRL	285,131,425	2026/07/02	(50,659)
USD	32,609,715	THB	1,067,254,000	2026/07/02	483,347
USD	42,321,587	COP	157,298,758,000	2026/07/10	(3,607,763)
USD	36,774,551	COP	142,018,902,930	2026/07/14	(4,653,499)
USD	21,369,440	COP	81,747,939,070	2026/07/15	(2,471,365)
CLP	16,328,200,000	USD	18,307,209	2026/07/23	(590,361)
離岸人民幣	119,534,000	USD	17,418,154	2026/07/27	214,491
USD	17,343,223	離岸人民幣	119,534,000	2026/07/27	(289,422)
USD	23,292,631	THB	765,687,000	2026/08/03	180,380
MXN	409,459,766	USD	23,485,051	2026/08/31	(189,849)
BRL	285,131,425	USD	54,376,529	2026/09/02	18,792
CLP	13,524,600,000	USD	15,131,404	2026/09/08	(447,434)
CLP	34,097,900,000	USD	37,360,192	2026/09/10	(338,908)
MXN	1,256,102,391	USD	71,473,308	2026/09/10	(68,193)
CLP	10,991,200,000	USD	11,993,889	2026/09/14	(60,095)
USD	59,629,177	THB	1,941,526,000	2026/09/16	808,624
CLP	12,429,000,000	USD	14,001,667	2026/09/21	(506,259)
MXN	459,100,000	USD	25,222,503	2026/09/24	846,219
USD	32,097,865	THB	1,067,254,000	2026/10/01	(277,833)
USD	69,877,930	THB	2,278,464,000	2026/10/02	752,562
USD	65,219,411	THB	2,119,288,000	2026/10/05	903,706
INR	8,513,976,621	USD	87,843,974	2026/12/16	889,260
					(6,510,106)
用於股份類別避險的遠期外匯契約：					
AUD	95,917,864	USD	67,312,636	2026/07/15	(919,830)
CHF	1,356,782	USD	1,705,822	2026/07/15	(24,153)
離岸人民幣	7,582	USD	1,121	2026/07/15	(3)
CZK	80,779,719	USD	3,863,692	2026/07/15	(60,544)
EUR	82,200,363	USD	95,054,191	2026/07/15	(1,080,672)
GBP	13,041,276	USD	17,470,354	2026/07/15	(171,949)
JPY	52,117,951	USD	325,523	2026/07/15	(4,644)
NOK	22,871,443	USD	2,410,277	2026/07/15	(100,117)
PLN	32,170,758	USD	8,749,097	2026/07/15	(197,324)
SEK	34,481,621	USD	3,641,551	2026/07/15	(82,812)
SGD	49,192,638	USD	38,326,205	2026/07/15	(267,387)
USD	1,619,048	AUD	2,315,481	2026/07/15	16,309

附註 6 — 遠期外匯契約（續）

新興國家固定收益基金（續）

買入		賣出		到期日期	未實現盈利／（虧損）USD
USD	44	CHF	35	2026/07/15	1
USD	15,795	CZK	333,803	2026/07/15	80
USD	4,484,661	EUR	3,920,323	2026/07/15	2,850
USD	1,331,279	GBP	992,777	2026/07/15	14,425
USD	198,736	JPY	32,000,744	2026/07/15	1,715
USD	37,216	NOK	366,699	2026/07/15	177
USD	446,750	PLN	1,677,823	2026/07/15	744
USD	147,602	SEK	1,426,611	2026/07/15	366
USD	223,874	SGD	287,953	2026/07/15	1,094
USD	382,360	ZAR	6,242,137	2026/07/15	1,706
ZAR	186,799,970	USD	11,282,702	2026/07/15	108,588
					(2,761,380)
					(9,271,486)

上述契約供下列交易對手申購：	
Banco Santander	74,735
BNP Paribas	(2,638,150)
Citibank	(6,049,751)
Deutsche Bank	755,424
HSBC	175,377
J.P. Morgan	(1,514,190)
Morgan Stanley	(74,931)
	(9,271,486)

新興市場月收益基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於有效管理投資組合的遠期外匯契約：					
BRL	20,696,871	USD	3,868,212	2026/07/02	141,022
USD	4,005,257	BRL	20,696,871	2026/07/02	(3,977)
USD	1,552,977	THB	50,826,000	2026/07/02	23,019
USD	3,826,092	COP	13,572,379,000	2026/07/10	(136,880)
USD	2,095,607	COP	7,894,375,430	2026/07/14	(207,246)
USD	780,389	COP	2,985,345,570	2026/07/15	(90,252)
CLP	395,100,000	USD	442,987	2026/07/23	(14,285)
離岸人民幣	3,032,000	USD	441,814	2026/07/27	5,441
USD	439,914	離岸人民幣	3,032,000	2026/07/27	(7,341)
USD	1,109,286	THB	36,465,000	2026/08/03	8,590
MXN	4,788,588	USD	274,666	2026/08/31	(2,231)
BRL	20,696,871	USD	3,946,672	2026/09/02	1,728
CLP	327,200,000	USD	366,073	2026/09/08	(10,825)
CLP	266,000,000	USD	290,266	2026/09/14	(1,454)
KRW	881,000,000	USD	579,975	2026/09/16	(9,797)
USD	2,839,742	THB	92,462,000	2026/09/16	38,510
CLP	300,700,000	USD	338,748	2026/09/21	(12,248)
USD	1,528,602	THB	50,826,000	2026/10/01	(13,231)
USD	3,327,849	THB	108,509,000	2026/10/02	35,840
USD	3,105,949	THB	100,927,000	2026/10/05	43,037
KRW	1,800,000,000	USD	1,187,570	2026/12/14	(19,933)
					(232,513)
用於股份類別避險的遠期外匯契約：					
EUR	23,588,298	USD	27,278,363	2026/07/15	(311,629)
SGD	3,696,027	USD	2,878,342	2026/07/15	(18,841)
USD	139,817	EUR	121,746	2026/07/15	633
USD	497,446	SGD	639,904	2026/07/15	2,371
					(327,466)
					(559,979)

附註 6 — 遠期外匯契約（續）

新興市場月收益基金（續）

上述契約供下列交易對手申購：	未實現盈利／（虧損）USD
Banco Santander	59,117
BNP Paribas	(92,483)
Citibank	(311,393)
Deutsche Bank	35,976
HSBC	32,732
J.P. Morgan	(282,028)
Morgan Stanley	(1,900)
	(559,979)

新興國家基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
EUR	274,371,838	USD	317,380,162	2026/07/15	(3,711,382)
USD	14,110,959	EUR	12,409,206	2026/07/15	(75,557)
					(3,786,939)

上述契約供下列交易對手申購：	
J.P. Morgan	(3,786,939)
	(3,786,939)

新興國家小型企業基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
EUR	45,670	USD	52,817	2026/07/15	(606)
USD	1,427	EUR	1,256	2026/07/15	(8)
					(614)

上述契約供下列交易對手申購：	
J.P. Morgan	(614)
	(614)

附註 6 — 遠期外匯契約（續）

潛力歐洲基金

買入		賣出		到期日期	未實現盈利／（虧損）EUR
用於股份類別避險的遠期外匯契約：					
EUR	22,258	PLN	94,741	2026/07/15	228
EUR	47,142	USD	54,414	2026/07/15	(455)
NOK	173,957	EUR	15,880	2026/07/15	(511)
PLN	8,045,683	EUR	1,891,744	2026/07/15	(20,950)
SGD	1,528,777	EUR	1,029,672	2026/07/15	4,916
USD	3,251,010	EUR	2,811,073	2026/07/15	32,646
					15,874
上述契約供下列交易對手申購：					
J.P. Morgan					15,874
					15,874

邊境市場基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
EUR	34,576,167	USD	39,993,804	2026/07/15	(465,461)
PLN	10,709,171	USD	2,912,683	2026/07/15	(65,924)
USD	179,590	EUR	156,782	2026/07/15	353
USD	155,685	PLN	579,342	2026/07/15	1,681
					(529,351)
上述契約供下列交易對手申購：					
J.P. Morgan					(529,351)
					(529,351)

全球債券基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於有效管理投資組合的遠期外匯契約：					
USD	32,387,856	THB	1,059,993,000	2026/07/02	480,058
USD	48,791,054	EUR	41,479,187	2026/07/14	1,373,101
USD	69,560,129	離岸人民幣	472,095,554	2026/07/15	(22,065)
USD	70,029,167	EUR	59,600,813	2026/07/16	1,889,009
RSD	946,532,374	USD	9,337,217	2026/07/20	(128,037)
JPY	12,533,060,000	USD	82,680,571	2026/07/27	(5,438,107)
USD	23,134,170	THB	760,478,000	2026/08/03	179,153
RSD	306,295,000	USD	3,072,783	2026/08/05	(93,958)
JPY	21,232,372,000	USD	137,293,950	2026/08/10	(6,285,777)
USD	117,324,497	離岸人民幣	793,019,739	2026/08/21	140,216
MXN	1,901,789,231	USD	109,056,001	2026/08/31	(858,400)
MXN	1,419,504,456	USD	80,768,147	2026/09/10	(74,185)
RSD	862,765,000	USD	8,475,931	2026/09/10	(93,141)
KRW	267,369,790,000	USD	175,883,083	2026/09/16	(2,842,692)
RSD	1,694,491,738	USD	16,593,645	2026/09/16	(132,325)
USD	82,071,055	離岸人民幣	552,920,000	2026/09/16	201,891
USD	59,223,495	THB	1,928,317,000	2026/09/16	803,123
JPY	23,373,217,000	USD	149,131,602	2026/09/17	(4,465,483)
RSD	1,535,698,000	USD	14,953,242	2026/10/01	(40,597)
USD	31,879,489	THB	1,059,993,000	2026/10/01	(275,943)
USD	69,402,531	THB	2,262,963,000	2026/10/02	747,443
USD	64,775,678	THB	2,104,869,000	2026/10/05	897,557
JPY	16,849,927,650	USD	107,709,627	2026/10/16	(3,155,826)
JPY	23,373,216,000	USD	148,478,675	2026/12/16	(2,653,507)
					(19,848,492)

附註 6 — 遠期外匯契約（續）

全球債券基金（續）

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於股份類別避險的遠期外匯契約：					
AUD	17,071,508	USD	11,977,917	2026/07/15	(161,294)
CAD	173,739	USD	124,904	2026/07/15	(2,329)
CHF	23,835,235	USD	29,970,423	2026/07/15	(427,729)
離岸人民幣	11,668,111	USD	1,725,049	2026/07/15	(5,285)
CZK	437,330,255	USD	20,917,833	2026/07/15	(328,109)
EUR	313,770,907	USD	362,958,327	2026/07/15	(4,247,541)
GBP	6,889,241	USD	9,232,201	2026/07/15	(94,070)
JPY	442,172,940	USD	2,761,737	2026/07/15	(39,380)
NOK	6,241,280	USD	658,964	2026/07/15	(28,554)
PLN	16,050,288	USD	4,363,588	2026/07/15	(97,031)
SEK	47,168,960	USD	4,982,177	2026/07/15	(114,017)
SGD	30,481,597	USD	23,750,406	2026/07/15	(167,740)
USD	48,374	AUD	68,848	2026/07/15	718
USD	47,219	CHF	37,686	2026/07/15	508
USD	146,342	離岸人民幣	990,575	2026/07/15	341
USD	244,830	CZK	5,160,340	2026/07/15	1,879
USD	2,624,320	EUR	2,286,029	2026/07/15	10,875
USD	6,852	GBP	5,162	2026/07/15	5
USD	619	NOK	6,043	2026/07/15	9
USD	519,032	PLN	1,951,982	2026/07/15	148
USD	389,048	SEK	3,732,924	2026/07/15	3,784
USD	83,866	SGD	108,227	2026/07/15	135
					(5,694,677)
					(25,543,169)

上述契約供下列交易對手申購：	
Bank of America	(2,261,636)
Barclays	942,431
BNP Paribas	863,515
Citibank	658,997
Deutsche Bank	(2,810,927)
HSBC	313,317
J.P. Morgan	(4,405,992)
Morgan Stanley	(18,842,874)
	(25,543,169)

全球氣候變遷基金

買入		賣出		到期日期	未實現盈利／（虧損）EUR
用於股份類別避險的遠期外匯契約：					
CZK	15,745,764	EUR	651,052	2026/07/15	(2,607)
EUR	21,034	CZK	509,376	2026/07/15	57
EUR	191,541	PLN	815,566	2026/07/15	1,904
EUR	1,174,215	USD	1,354,592	2026/07/15	(10,672)
PLN	25,009,355	EUR	5,878,421	2026/07/15	(63,207)
USD	33,753,697	EUR	29,184,392	2026/07/15	340,591
					266,066

上述契約供下列交易對手申購：	
J.P. Morgan	266,066
	266,066

附註 6 — 遠期外匯契約（續）

全球非投資等級債券基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於有效管理投資組合的遠期外匯契約：					
BRL	17,107,068	USD	3,197,270	2026/07/02	116,577
USD	3,310,600	BRL	17,107,068	2026/07/02	(3,246)
USD	594,199	THB	19,447,000	2026/07/02	8,807
USD	189,141	COP	702,988,000	2026/07/10	(16,124)
USD	164,350	COP	634,700,240	2026/07/14	(20,797)
USD	95,503	COP	365,341,760	2026/07/15	(11,045)
CLP	331,600,000	USD	371,791	2026/07/23	(11,989)
離岸人民幣	2,503,000	USD	364,730	2026/07/27	4,491
USD	363,161	離岸人民幣	2,503,000	2026/07/27	(6,060)
USD	424,428	THB	13,952,000	2026/08/03	3,287
MXN	23,968,233	USD	1,374,579	2026/08/31	(10,966)
BRL	17,107,068	USD	3,262,185	2026/09/02	1,378
CLP	274,800,000	USD	307,448	2026/09/08	(9,091)
MXN	11,055,335	USD	629,032	2026/09/10	(574)
CLP	1,139,950,000	USD	1,243,944	2026/09/14	(6,233)
USD	1,086,517	THB	35,377,000	2026/09/16	14,734
MYR	7,420,000	USD	1,828,036	2026/09/17	(6,553)
CLP	252,400,000	USD	284,337	2026/09/21	(10,281)
USD	584,872	THB	19,447,000	2026/10/01	(5,062)
USD	1,273,280	THB	41,517,000	2026/10/02	13,713
USD	1,188,408	THB	38,617,000	2026/10/05	16,467
UYU	40,184,000	USD	964,223	2026/10/19	29,528
INR	105,422,600	USD	1,087,339	2026/12/16	11,382
UZS	1,887,000,000	USD	146,791	2027/01/27	5,831
					108,174

上述契約供下列交易對手申購：	
Banco Santander	41,490
BNP Paribas	(16,293)
Citibank	(19,837)
Deutsche Bank	19,596
HSBC	30,110
J.P. Morgan	61,230
Morgan Stanley	(8,122)
	108,174



附註 6 — 遠期外匯契約（續）



全球債券總報酬基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於有效管理投資組合的遠期外匯契約：					
USD	20,170,404	THB	660,139,000	2026/07/02	298,969
USD	42,898,977	離岸人民幣	290,792,000	2026/07/10	53,844
USD	19,320,293	COP	71,808,699,000	2026/07/10	(1,646,985)
USD	18,504,712	COP	71,462,976,510	2026/07/14	(2,341,610)
USD	28,277,120	EUR	24,039,177	2026/07/14	796,143
USD	44,638,300	離岸人民幣	302,954,341	2026/07/15	(14,160)
USD	10,752,962	COP	41,135,024,490	2026/07/15	(1,243,575)
USD	54,921,383	EUR	46,742,796	2026/07/16	1,481,483
JPY	8,873,394,720	USD	58,533,269	2026/07/27	(3,845,676)
USD	14,407,423	THB	473,608,000	2026/08/03	111,572
JPY	12,943,876,000	USD	83,698,414	2026/08/10	(3,831,994)
USD	75,307,510	離岸人民幣	509,018,518	2026/08/21	90,001
AUD	24,586,000	USD	17,506,830	2026/08/26	(502,198)
MXN	982,234,773	USD	56,328,294	2026/08/31	(446,473)
MXN	533,383,345	USD	30,347,477	2026/09/10	(26,462)
KRW	176,011,000,000	USD	115,728,187	2026/09/16	(1,814,748)
USD	16,300,809	離岸人民幣	109,820,000	2026/09/16	40,099
USD	36,883,016	THB	1,200,911,000	2026/09/16	500,166

附註 6 — 遠期外匯契約（續）

全球債券總報酬基金（續）

買入		賣出		到期日期	未實現盈利／（虧損）USD
JPY	14,248,997,000	USD	90,914,988	2026/09/17	(2,722,289)
USD	19,853,805	THB	660,139,000	2026/10/01	(171,851)
USD	43,222,291	THB	1,409,321,000	2026/10/02	465,490
USD	40,340,802	THB	1,310,864,000	2026/10/05	558,978
JPY	4,963,113,090	USD	31,724,874	2026/10/16	(928,757)
NOK	131,490,000	EUR	12,013,195	2026/11/12	(548,772)
NOK	789,271,000	USD	85,512,411	2026/11/12	(5,932,005)
KRW	56,649,650,000	USD	37,375,239	2026/12/14	(627,348)
AUD	216,321,000	USD	150,563,329	2026/12/15	(1,207,311)
JPY	14,248,997,000	USD	90,516,949	2026/12/16	(1,617,656)
					(25,073,125)
用於股份類別避險的遠期外匯契約：					
AUD	39,448,002	USD	27,682,661	2026/07/15	(377,388)
CHF	10,513,634	USD	13,210,916	2026/07/15	(179,744)
離岸人民幣	14,819,138	USD	2,190,961	2026/07/15	(6,767)
EUR	233,686,054	USD	270,315,475	2026/07/15	(3,159,705)
GBP	13,467,157	USD	18,047,104	2026/07/15	(183,794)
JPY	134,787	USD	842	2026/07/15	(12)
NOK	3,276,858	USD	345,976	2026/07/15	(14,993)
PLN	48,369,151	USD	13,156,075	2026/07/15	(298,374)
SEK	12,209,435	USD	1,289,472	2026/07/15	(29,375)
SGD	63,222,065	USD	49,260,508	2026/07/15	(347,558)
USD	207,586	AUD	295,054	2026/07/15	3,356
USD	86,423	CHF	69,467	2026/07/15	322
USD	2,410,136	EUR	2,096,430	2026/07/15	13,445
USD	123,216	GBP	92,379	2026/07/15	680
USD	3,504	NOK	33,260	2026/07/15	145
USD	427,673	PLN	1,587,254	2026/07/15	5,743
USD	420	SEK	3,957	2026/07/15	12
USD	213,492	SGD	275,546	2026/07/15	311
					(4,573,696)
					(29,646,821)

上述契約供下列交易對手申購：	
Bank of America	(249,778)
Barclays	739,118
BNP Paribas	(639,638)
Citibank	(3,769,324)
Deutsche Bank	(6,524,336)
Goldman Sachs	(617,977)
HSBC	387,780
J.P. Morgan	(5,562,949)
Morgan Stanley	(13,409,717)
	(29,646,821)

全球平衡基金

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於有效管理投資組合的遠期外匯契約：					
USD	2,186,103	THB	71,547,000	2026/07/02	32,403
USD	8,699,150	離岸人民幣	59,040,000	2026/07/15	(2,759)
JPY	2,604,000,000	USD	17,008,317	2026/07/27	(959,612)
USD	1,561,518	THB	51,331,000	2026/08/03	12,093
MYR	59,610,000	USD	15,298,345	2026/08/13	(679,736)
KRW	17,552,000,000	USD	12,207,548	2026/09/16	(847,981)
USD	3,997,451	THB	130,157,000	2026/09/16	54,209
EUR	3,220,000	USD	3,748,776	2026/09/18	(57,340)
USD	2,151,789	THB	71,547,000	2026/10/01	(18,625)
USD	4,684,517	THB	152,745,000	2026/10/02	50,450

附註 6 — 遠期外匯契約（續）

全球平衡基金（續）

買入		賣出		到期日期	未實現盈利／（虧損） USD
USD	4,372,215	THB	142,074,000	2026/10/05	60,583
NOK	67,870,000	USD	7,241,697	2026/10/13	(395,321)
JPY	2,753,800,000	USD	17,586,467	2026/10/16	(499,139)
KRW	15,960,000,000	USD	10,525,066	2026/12/16	(171,447)
					(3,422,222)
用於股份類別避險的遠期外匯契約：					
EUR	15,452,595	USD	17,870,719	2026/07/15	(204,926)
GBP	2,352,360	USD	3,152,221	2026/07/15	(31,968)
USD	319,542	EUR	277,377	2026/07/15	2,437
					(234,457)
					(3,656,679)

上述契約供下列交易對手申購：	
Citibank	59,869
Deutsche Bank	(1,296,477)
Goldman Sachs	(679,736)
HSBC	(93,605)
J.P. Morgan	(1,251,409)
Morgan Stanley	(395,321)
	(3,656,679)

日本基金

買入		賣出		到期日期	未實現盈利／（虧損） JPY
用於股份類別避險的遠期外匯契約：					
EUR	2,084	JPY	385,897	2026/07/15	1,054
GBP	842	JPY	180,549	2026/07/15	817
JPY	16,580	EUR	90	2026/07/15	(198)
JPY	13,846	GBP	65	2026/07/15	(130)
JPY	2,354,405,824	USD	14,644,895	2026/07/15	(24,261,783)
USD	76,183,347	JPY	12,200,227,663	2026/07/15	173,699,142
					149,438,902

上述契約供下列交易對手申購：	
J.P. Morgan	149,438,902
	149,438,902

拉丁美洲基金

買入		賣出		到期日期	未實現盈利／（虧損） USD
用於股份類別避險的遠期外匯契約：					
BRL	1,311,127	EUR	218,772	2026/07/15	3,048
CLP	20,262,477	EUR	19,361	2026/07/15	(151)
EUR	2,954,355	BRL	17,803,451	2026/07/15	(60,014)
EUR	292,386	CLP	310,251,843	2026/07/15	(2,328)
EUR	1,542,268	MXN	31,147,170	2026/07/15	(15,980)
EUR	971,091	USD	1,122,363	2026/07/15	(12,187)
MXN	2,378,206	EUR	118,143	2026/07/15	780
PLN	29,784,082	USD	8,100,082	2026/07/15	(182,746)
USD	408,400	EUR	353,306	2026/07/15	4,492
USD	676,461	PLN	2,512,764	2026/07/15	8,507
					(256,579)

附註 6 — 遠期外匯契約（續）

拉丁美洲基金（續）

上述契約供下列交易對手申購：	未實現盈利／（虧損）USD
J.P. Morgan	(256,579)
	(256,579)

Templeton Sustainable Emerging Markets Local Currency Bond Fund

買入		賣出		到期日期	未實現盈利／（虧損）USD
用於有效管理投資組合的遠期外匯契約：					
BRL	1,333,000	USD	249,129	2026/07/02	9,090
USD	263,054	BRL	1,333,000	2026/07/02	4,836
USD	70,062	THB	2,293,000	2026/07/02	1,038
USD	76,463	COP	284,195,000	2026/07/10	(6,518)
USD	176,124	COP	676,589,010	2026/07/14	(21,243)
USD	38,609	COP	147,695,990	2026/07/15	(4,465)
USD	50,042	THB	1,645,000	2026/08/03	388
MYR	1,320,000	USD	341,350	2026/08/13	(17,636)
MXN	508,398	USD	29,153	2026/08/31	(229)
MXN	1,752,770	USD	99,732	2026/09/10	(92)
KRW	459,000,000	USD	302,079	2026/09/16	(5,017)
USD	128,133	THB	4,172,000	2026/09/16	1,738
MYR	3,570,000	USD	879,461	2026/09/17	(3,087)
USD	68,962	THB	2,293,000	2026/10/01	(597)
USD	150,124	THB	4,895,000	2026/10/02	1,617
USD	140,146	THB	4,554,000	2026/10/05	1,942
UYU	21,190,000	USD	510,790	2026/10/19	13,239
					(24,996)
用於股份類別避險的遠期外匯契約：					
EUR	956,561	USD	1,104,821	2026/07/15	(11,257)
GBP	112,987	USD	151,414	2026/07/15	(1,543)
NOK	888,896	USD	93,852	2026/07/15	(4,069)
SEK	788,619	USD	83,292	2026/07/15	(1,901)
USD	10,847	EUR	9,543	2026/07/15	(63)
USD	1,610	GBP	1,220	2026/07/15	(9)
USD	980	NOK	9,565	2026/07/15	14
USD	887	SEK	8,647	2026/07/15	(6)
					(18,834)
					(43,830)

上述契約供下列交易對手申購：	
BNP Paribas	(4,474)
Citibank	(15,872)
Deutsche Bank	(125)
Goldman Sachs	(18,524)
HSBC	2,272
J.P. Morgan	(4,908)
Morgan Stanley	(2,199)
	(43,830)

附註 6 — 遠期外匯契約（續）



附註 7 — 未平倉金融期貨契約

截止於 2026 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

買入／（賣出）契約數	說明	交易對手	交易貨幣	承諾費 USD	未實現盈利／（虧損）USD
債券期貨					
(150)	3 個月 Euribor，2026 年 12 月 14 日	Barclays	EUR	(41,742,035)	(57,873)
(113)	3 個月 Euribor，2027 年 3 月 15 日	Barclays	EUR	(31,434,369)	(46,890)
(115)	3 個月 Euribor，2027 年 6 月 14 日	Barclays	EUR	(31,992,372)	(49,503)
(97)	3 個月 Euribor，2027 年 9 月 13 日	Barclays	EUR	(26,993,182)	(38,534)
(82)	3 個月 Euribor，2027 年 12 月 13 日	Barclays	EUR	(22,827,177)	(29,536)
(59)	3 個月 Euribor，2027 年 12 月 13 日	Morgan Stanley	EUR	(16,424,432)	(16,970)
(47)	3 個月 Euribor，2028 年 3 月 13 日	Barclays	EUR	(13,085,884)	(16,054)
(35)	3 個月期歐元同業拆借利率 (Euribor)，2028 年 6 月 19 日	Barclays	EUR	(9,744,807)	(12,754)
(16)	3 個月期歐元同業拆借利率 (Euribor)，2028 年 9 月 18 日	Barclays	EUR	(4,454,312)	(5,413)
(192)	3 個月期有擔保隔夜利率 (SOFR)，2027 年 3 月 16 日	Barclays	USD	(46,060,800)	305,438
(176)	3 個月期有擔保隔夜利率 (SOFR)，2027 年 6 月 15 日	Barclays	USD	(42,204,800)	293,825
(181)	3 個月期有擔保隔夜利率 (SOFR)，2027 年 9 月 14 日	Barclays	USD	(43,419,638)	278,100
(176)	3 個月期有擔保隔夜利率 (SOFR)，2027 年 12 月 14 日	Barclays	USD	(42,251,000)	210,400
(219)	3 個月期有擔保隔夜利率 (SOFR)，2028 年 3 月 14 日	Morgan Stanley	USD	(52,620,225)	(10,832)
(185)	3 個月期有擔保隔夜利率 (SOFR)，2028 年 3 月 14 日	Barclays	USD	(44,450,875)	151,388
(126)	3 個月期有擔保隔夜利率 (SOFR)，2028 年 6 月 20 日	Barclays	USD	(30,293,550)	76,238
(118)	3 個月期有擔保隔夜利率 (SOFR)，2028 年 9 月 19 日	Barclays	USD	(28,379,000)	39,525
(78)	3 個月期有擔保隔夜利率 (SOFR)，2028 年 12 月 19 日	Barclays	USD	(18,762,900)	(23,512)
(3)	3 個月期加拿大隔夜回購利率平均值 (CORRA)，2027 年 3 月 16 日	Barclays	CAD	(515,732)	388
(9)	3 個月期加拿大隔夜回購利率平均值 (CORRA)，2027 年 6 月 15 日	Morgan Stanley	CAD	(1,544,818)	(939)
(4)	3 個月期加拿大隔夜回購利率平均值 (CORRA)，2027 年 6 月 15 日	Barclays	CAD	(686,586)	1,093
(3)	3 個月期加拿大隔夜回購利率平均值 (CORRA)，2027 年 9 月 14 日	Barclays	CAD	(514,305)	(326)
(3)	3 個月期加拿大隔夜回購利率平均值 (CORRA)，2027 年 12 月 14 日	Barclays	CAD	(513,908)	115

附註 7 — 未平倉金融期貨契約（續）

多空策略基金（續）

買入／（賣出）契約數	說明	交易對手	交易貨幣	承諾費 USD	未實現盈利／（虧損） USD
(3)	3 個月期加拿大隔夜回購利率平均值 (CORRA)，2028 年 3 月 14 日	Barclays	CAD	(513,670)	(379)
4	ASX 90 天銀行承兌匯票，2026 年 12 月 10 日	Barclays	AUD	2,738,808	818
(2)	ASX 90 天銀行承兌匯票，2027 年 3 月 11 日	Morgan Stanley	AUD	(1,369,504)	(172)
3	ASX 90 天銀行承兌匯票，2027 年 3 月 11 日	Barclays	AUD	2,054,256	718
2	ASX 90 天銀行承兌匯票，2027 年 6 月 10 日	Barclays	AUD	1,369,738	584
1	ASX 90 天銀行承兌匯票，2027 年 9 月 9 日	Barclays	AUD	684,986	267
1	ASX 90 天銀行承兌匯票，2027 年 12 月 9 日	Barclays	AUD	685,086	267
(41)	澳洲 10 年期債券，2026 年 9 月 15 日	Barclays	AUD	(3,117,318)	(39,863)
(2)	澳洲 10 年期債券，2026 年 9 月 15 日	Morgan Stanley	AUD	(152,064)	(610)
(14)	澳洲 3 年期債券，2026 年 9 月 15 日	Barclays	AUD	(1,013,819)	(802)
24	加拿大 10 年期債券，2026 年 9 月 18 日	Barclays	CAD	2,049,455	18,340
71	加拿大 10 年期債券，2026 年 9 月 18 日	Morgan Stanley	CAD	6,062,972	38,227
(6)	加拿大 2 年期債券，2026 年 9 月 18 日	Barclays	CAD	(445,521)	(1,047)
(36)	Euro-Bobl，2026 年 9 月 8 日	Morgan Stanley	EUR	(4,745,995)	(22,285)
(49)	Euro-Bobl，2026 年 9 月 8 日	Barclays	EUR	(6,459,826)	(7,587)
83	Euro-Bobl，2026 年 9 月 8 日	J.P. Morgan	EUR	10,942,155	52,229
(64)	Euro-Bund，2026 年 9 月 8 日	Barclays	EUR	(9,311,916)	(98,092)
(6)	Euro-Bund，2026 年 9 月 8 日	Morgan Stanley	EUR	(872,992)	(5,114)
(37)	Euro-Buxl，2026 年 9 月 8 日	Barclays	EUR	(4,701,959)	(109,804)
(21)	Euro-Buxl，2026 年 9 月 8 日	J.P. Morgan	EUR	(2,668,679)	(58,155)
(35)	Euro-OAT，2026 年 9 月 8 日	Barclays	EUR	(4,798,120)	(34,004)
(422)	Euro-Schatz，2026 年 9 月 8 日	Barclays	EUR	(51,091,496)	(80,171)
(86)	Euro-Schatz，2026 年 9 月 8 日	Morgan Stanley	EUR	(10,412,011)	(18,071)
(9)	ICE 3 個月 SONIA 指數，2027 年 3 月 16 日	Barclays	GBP	(2,865,580)	(1,094)
(7)	ICE 3 個月 SONIA 指數，2027 年 6 月 15 日	Barclays	GBP	(2,227,275)	(1,774)
(9)	ICE 3 個月 SONIA 指數，2027 年 9 月 14 日	Barclays	GBP	(2,863,490)	(1,310)
(7)	ICE 3 個月 SONIA 指數，2027 年 12 月 14 日	Barclays	GBP	(2,227,972)	(912)
(7)	ICE 3 個月 SONIA 指數，2028 年 3 月 14 日	Morgan Stanley	GBP	(2,229,016)	(309)
(3)	日本 10 年期債券，2026 年 9 月 14 日	Barclays	JPY	(2,357,453)	(7,565)
(2)	日本 10 年期債券，2026 年 9 月 14 日	Morgan Stanley	JPY	(1,571,635)	(4,866)
(12)	日本 10 年期迷你債券，2026 年 9 月 11 日	Morgan Stanley	JPY	(942,981)	2,399
(25)	韓國 10 年期債券，2026 年 9 月 15 日	Barclays	KRW	(1,730,782)	(14,581)
(19)	韓國 3 年期債券，2026 年 9 月 15 日	Barclays	KRW	(1,266,708)	(3,847)
(4)	金邊債券，2026 年 9 月 28 日	Morgan Stanley	GBP	(473,330)	(3,042)
166	金邊債券，2026 年 9 月 28 日	Barclays	GBP	19,643,212	242,382
60	美國 2 年期票據，2026 年 9 月 30 日	J.P. Morgan	USD	12,367,969	(7,684)
(51)	美國 2 年期票據，2026 年 9 月 30 日	Morgan Stanley	USD	(10,512,773)	11,856
(188)	美國 2 年期票據，2026 年 9 月 30 日	Barclays	USD	(38,752,969)	52,992
(49)	美國 5 年期票據，2026 年 9 月 30 日	Morgan Stanley	USD	(5,245,297)	(4,357)
(114)	美國 5 年期票據，2026 年 9 月 30 日	Barclays	USD	(12,203,344)	1,512
77	美國 10 年期票據，2026 年 9 月 21 日	J.P. Morgan	USD	8,461,578	(28,329)
(9)	美國 10 年期票據，2026 年 9 月 21 日	Morgan Stanley	USD	(989,016)	(4,218)
128	美國 10 年期票據，2026 年 9 月 21 日	Barclays	USD	14,066,000	23,734
40	美國 10 年期 Ultra 債券，2026 年 9 月 21 日	Barclays	USD	4,498,750	14,562
40	美國長期債券，2026 年 9 月 21 日	Barclays	USD	4,540,000	17,469
18	美國長期債券，2026 年 9 月 21 日	Morgan Stanley	USD	2,043,000	17,530
41	美國 Ultra 債券，2026 年 9 月 21 日	J.P. Morgan	USD	4,762,406	(28,462)
41	美國 Ultra 債券，2026 年 9 月 21 日	Barclays	USD	4,762,406	63,234
					1,017,988
貨幣期貨					
(145)	外匯 AUD/USD，2026 年 9 月 14 日	Barclays	USD	(10,020,950)	110,284
(122)	外匯 CAD/USD，2026 年 9 月 15 日	Barclays	USD	(8,618,080)	150,457
(46)	外匯 CHF/USD，2026 年 9 月 14 日	Barclays	USD	(7,173,413)	94,812
2	外匯 EUR/CZK，2026 年 9 月 14 日	Morgan Stanley	EUR	375,614	(576)
8	外匯 EUR/HUF，2026 年 9 月 14 日	Morgan Stanley	EUR	766,072	2,962
(2)	外匯 EUR/NOK，2026 年 9 月 14 日	Morgan Stanley	NOK	(286,849)	(8,309)
7	外匯 EUR/PLN，2026 年 9 月 14 日	Morgan Stanley	EUR	927,551	(10,674)
(1)	外匯 EUR/SEK，2026 年 9 月 14 日	Morgan Stanley	SEK	(142,708)	(2,597)
(223)	外匯 EUR/USD，2026 年 9 月 14 日	Barclays	USD	(31,934,994)	329,628
155	外匯 GBP/USD，2026 年 9 月 14 日	Barclays	USD	12,840,781	(113,108)

附註 7 — 未平倉金融期貨契約（續）

多空策略基金（續）

買入／（賣出）契約數	說明	交易對手	交易貨幣	承諾費 USD	未實現盈利／（虧損）USD
(4)	外匯 ILS/USD，2026 年 9 月 14 日	Morgan Stanley	USD	(1,345,400)	17,880
(227)	外匯 JPY/USD，2026 年 9 月 14 日	Barclays	USD	(17,555,613)	257,964
106	外匯 MXN/USD，2026 年 9 月 14 日	Barclays	USD	3,011,460	(8,595)
(45)	外匯 NZD/USD，2026 年 9 月 14 日	Barclays	USD	(2,562,300)	54,360
177	外匯 USD/KUN，2026 年 7 月 20 日	Barclays	KRW	1,768,858	23,475
3	外匯 USD/KUN，2026 年 8 月 14 日	Barclays	KRW	29,965	84
37	外匯 ZAR/USD，2026 年 9 月 14 日	Morgan Stanley	USD	1,122,488	9,795
					907,842
指數期貨					
17	CAC 40 10 Euro 指數，2026 年 7 月 17 日	Morgan Stanley	EUR	1,633,575	(4,812)
(22)	CAC 40 10 Euro 指數，2026 年 7 月 17 日	Barclays	EUR	(2,114,039)	9,870
67	CBOE 波動指數，2026 年 7 月 22 日	Barclays	USD	1,202,697	(166,103)
17	CBOE 波動指數，2026 年 8 月 19 日	Barclays	USD	322,133	(40,167)
5	CBOE 波動指數，2026 年 9 月 16 日	Barclays	USD	98,531	(9,170)
(6)	DAX 指數，2026 年 9 月 18 日	Barclays	EUR	(4,308,059)	(16,982)
4	DAX 指數，2026 年 9 月 18 日	Morgan Stanley	EUR	2,872,039	(1,909)
(20)	DJIA CBOT E - 迷你指數，2026 年 9 月 18 日	Barclays	USD	(5,267,000)	(123,140)
7	DJIA CBOT E - 迷你指數，2026 年 9 月 18 日	Morgan Stanley	USD	1,843,450	23,740
(47)	EURO STOXX 50 指數，2026 年 9 月 18 日	Barclays	EUR	(3,413,312)	(26,308)
63	EURO STOXX 50 指數，2026 年 9 月 18 日	Morgan Stanley	EUR	4,575,290	44,755
23	FTSE 100 指數，2026 年 9 月 18 日	Barclays	GBP	3,216,038	11,905
34	FTSE 100 指數，2026 年 9 月 18 日	Morgan Stanley	GBP	4,754,143	12,273
88	FTSE China A50 指數，2026 年 7 月 30 日	Barclays	USD	1,365,232	1,939
(30)	FTSE 臺灣指數，2026 年 7 月 30 日	Barclays	USD	(4,851,600)	(10,800)
(20)	FTSE/JSE 40 大指數，2026 年 9 月 17 日	Barclays	ZAR	(1,252,906)	53,855
10	FTSE/MIB 指數，2026 年 9 月 18 日	Barclays	EUR	2,963,904	(14,974)
11	恆生中國企業指數 (HSCEI)，2026 年 7 月 30 日	Morgan Stanley	HKD	528,271	(3,786)
(18)	恆生中國企業指數 (HSCEI)，2026 年 7 月 30 日	Barclays	HKD	(864,443)	10,290
(6)	恆生指數，2026 年 7 月 30 日	Morgan Stanley	HKD	(873,930)	7,315
(30)	恆生指數，2026 年 7 月 30 日	Barclays	HKD	(4,369,649)	42,657
(2)	IBEX 35 指數，2026 年 7 月 17 日	Barclays	EUR	(443,251)	(9,354)
33	KOSPI 200 指數，2026 年 9 月 10 日	Barclays	KRW	7,375,105	630,220
(103)	MSCI 新興市場指數，2026 年 9 月 18 日	Barclays	USD	(9,050,095)	45,365
(107)	MSCI 印尼指數，2026 年 9 月 18 日	Morgan Stanley	USD	(969,955)	127,838
(38)	MSCI 菲律賓指數，2026 年 9 月 18 日	Morgan Stanley	USD	(805,790)	63,108
39	MSCI 新加坡指數，2026 年 7 月 30 日	Barclays	SGD	1,442,284	(5,175)
(1)	NASDAQ 100 Emini 指數，2026 年 9 月 18 日	Barclays	USD	(610,470)	(11,172)
6	NASDAQ 100 Emini 指數，2026 年 9 月 18 日	Morgan Stanley	USD	3,662,820	12,754
21	NASDAQ 100 Emini 指數，2026 年 9 月 18 日	J.P. Morgan	USD	12,819,870	234,065
(6)	NIFTY 50 指數，2026 年 7 月 28 日	Barclays	USD	(288,054)	1,433
(10)	Nikkei 225 指數，2026 年 9 月 10 日	Barclays	JPY	(3,454,657)	(260,881)
6	Nikkei 225 指數，2026 年 9 月 10 日	Morgan Stanley	JPY	2,590,117	179,682
(49)	Nikkei 225 迷你指數，2026 年 9 月 10 日	Barclays	JPY	(2,115,262)	(157,825)
2	OMXS30 指數，2026 年 7 月 17 日	Morgan Stanley	SEK	66,355	991
(81)	Russell 2000 Emini 指數，2026 年 9 月 18 日	Barclays	USD	(12,334,680)	(465,322)
14	Russell 2000 Emini 指數，2026 年 9 月 18 日	Morgan Stanley	USD	2,131,920	41,895
41	S&P 500 Emini 指數，2026 年 9 月 18 日	J.P. Morgan	USD	15,473,913	(107,417)
3	S&P 500 Emini 指數，2026 年 9 月 18 日	Morgan Stanley	USD	1,132,238	(21,778)
41	S&P 500 Emini 指數，2026 年 9 月 18 日	Barclays	USD	15,473,913	146,352
(3)	S&P Midcap 400 Emini 指數，2026 年 9 月 18 日	Barclays	USD	(1,165,500)	(31,790)
22	S&P/TSX 60 指數，2026 年 9 月 17 日	Barclays	CAD	6,377,634	(31,897)
2	S&P/TSX 60 指數，2026 年 9 月 17 日	Morgan Stanley	CAD	579,785	1,506
6	SPI 200 指數，2026 年 9 月 17 日	Morgan Stanley	AUD	911,410	(10,347)
(1)	SPI 200 指數，2026 年 9 月 17 日	Barclays	AUD	(151,902)	1,229
8	TOPIX 指數，2026 年 9 月 10 日	Barclays	JPY	1,969,556	(12,362)
7	TOPIX 指數，2026 年 9 月 10 日	Morgan Stanley	JPY	1,723,362	42,830
(49)	TOPIX Mini指數，2026年9月10日	Morgan Stanley	JPY	(1,206,353)	(33,519)
					170,877
					2,096,707

附註 7 — 未平倉金融期貨契約（續）

[redacted]

歐洲債券總報酬基金

買入／（賣出）契約數	說明	交易對手	交易貨幣	承諾費 EUR	未實現盈利／（虧損） EUR
債券期貨					
(1,933)	Euro-Bund，2026 年 9 月 8 日	J.P. Morgan	EUR	(246,148,220)	(1,895,867)
(1,597)	Euro-OAT，2026 年 9 月 8 日	J.P. Morgan	EUR	(191,608,060)	(784,184)
					(2,680,051)

附註 7 — 未平倉金融期貨契約（續）

[redacted]

精選收益基金

買入／（賣出）契約數	說明	交易對手	交易貨幣	承諾費 USD	未實現盈利／（虧損）USD
債券期貨					
(29)	Euro-Bobl，2026 年 9 月 8 日	J.P. Morgan	EUR	(3,823,162)	(23,548)
(25)	Euro-Bund，2026 年 9 月 8 日	J.P. Morgan	EUR	(3,637,467)	(43,438)
					(66,986)

美國政府基金

買入／（賣出）契約數	說明	交易對手	交易貨幣	承諾費 USD	未實現盈利／（虧損）USD
債券期貨					
(34)	美國 2 年期票據，2026 年 9 月 30 日	Citigroup	USD	(7,008,516)	12,611
23	美國 10 年期 Ultra 債券，2026 年 9 月 21 日	Citigroup	USD	2,586,781	13,626
81	美國長期債券，2026 年 9 月 21 日	Citigroup	USD	9,193,500	141,828
37	美國 Ultra 債券，2026 年 9 月 21 日	Citigroup	USD	4,297,781	73,925
					241,990

[redacted]

附註 7 — 未平倉金融期貨契約（續）



截止於 2026 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

票面金額	說明	交易對手	到期日期	交易貨幣	未實現盈利／（虧損）USD
67,389,255	支付浮動TLREF 1天 支付固定利率37.35%	Barclays	2026/09/15	TRY	10,008
42,417,066	收到浮動JIBAR 3個月 支付固定利率7.017%	Citibank	2026/12/18	ZAR	1,477
7,385,904	收到固定利率13.547% 支付浮動CDI 1天	Citibank	2027年01月04日	BRL	30,760
1,267,630	收到固定利率13.327% 支付浮動CDI 1天	Citibank	2027年01月04日	BRL	2,267
542,580,413	收到固定利率5.405% 支付浮動BUBOR 6個月	Citibank	2029/12/18	HUF	71,048
221,052,944	收到固定利率5.44% 支付浮動BUBOR 6個月	Citibank	2029/12/18	HUF	29,858
221,366,643	收到固定利率5.42% 支付浮動BUBOR 6個月	Citibank	2029/12/18	HUF	29,378
42,100,000	收到固定利率7.68% 支付浮動TIIEOIS 1天	Citibank	2030/06/12	MXN	12,157
800,000,000	收到固定利率6.173% 支付浮動BUBOR 6個月	Citibank	2030/09/17	HUF	200,346
81,000,000	收到固定利率5.937% 支付浮動BUBOR 6個月	Citibank	2031/03/18	HUF	11,342
25,872,204	收到固定利率4.12% 支付浮動PRIBOR 6個月	Citibank	2031/06/17	CZK	1,179
33,027,796	收到固定利率4.115% 支付浮動PRIBOR 6個月	Citibank	2031/06/17	CZK	1,149
32,000,000	收到固定利率7.798% 支付浮動JIBAR 3個月	Citibank	2035/12/17	ZAR	8,419
204,333,000	收到固定利率5.425% 支付浮動BUBOR 6個月	Citibank	2036/06/17	HUF	35,207
86,327,849	收到固定利率5.06% 支付浮動BUBOR 6個月	Citibank	2036/06/17	HUF	6,799
86,917,757	收到固定利率5.055% 支付浮動BUBOR 6個月	Citibank	2036/06/17	HUF	6,735
89,205,444	收到固定利率5.028% 支付浮動BUBOR 6個月	Citibank	2036/06/17	HUF	6,283
83,809,953	收到固定利率4.795% 支付浮動BUBOR 6個月	Citibank	2036/06/17	HUF	909
83,809,954	收到固定利率4.78% 支付浮動BUBOR 6個月	Citibank	2036/06/19	HUF	641
99,996,425	收到固定利率4.81% 支付浮動BUBOR 6個月	Citibank	2036/06/23	HUF	1,564
77,610,745	支付浮動TLREF 1天 支付固定利率37.3%	J.P. Morgan	2026/09/15	TRY	11,722
6,154,000	收到固定利率3.99% 支付浮動SOFR 1天	Morgan Stanley	2029/06/23	USD	7,409
10,334,223	支付浮動CDI 1天 支付固定利率16.25%	Citibank	2027年01月04日	BRL	(86,437)

附註 8 — 未平倉利率交換契約（續）

多空策略基金（續）

票面金額	說明	交易對方	到期日期	交易貨幣	未實現盈利／（虧損） USD
228,000,000	收到固定利率5.431% 支付浮動MIBOR 1天	Citibank	2027/12/17	INR	(11,427)
10,700,951	收到固定利率13.44% 支付浮動CDI 1天	Citibank	2029/01/02	BRL	(64,151)
21,460,341	收到固定利率3.467% 支付浮動PRIBOR 6個月	Citibank	2029/12/18	CZK	(2,858)
2,185,158	收到固定利率13.28% 支付浮動CDI 1天	Citibank	2031/01/02	BRL	(19,198)
2,303,888	收到固定利率13.285% 支付浮動CDI 1天	Citibank	2031/01/02	BRL	(20,121)
8,367,588	收到固定利率13.445% 支付浮動CDI 1天	Citibank	2031/01/02	BRL	(39,559)
133,197,073	收到浮動BUBOR 6個月 支付固定利率5.898%	Citibank	2031/03/18	HUF	(17,909)
167,204,837	收到浮動BUBOR 6個月 支付固定利率6.078%	Citibank	2031/03/18	HUF	(26,795)
128,662,705	收到浮動BUBOR 6個月 支付固定利率6.615%	Citibank	2031/03/18	HUF	(30,496)
725,000	收到浮動 CNREPOFIX=CFXS 1 週 支付固定利率1.535%	Citibank	2031/06/17	CNY	(387)
16,600,000	收到浮動 CNREPOFIX=CFXS 1 週 支付固定利率1.65%	Citibank	2031/06/17	CNY	(22,387)
122,096,564	收到浮動BUBOR 6個月 支付固定利率5.85%	Citibank	2034/12/18	HUF	(41,351)
122,502,537	收到浮動BUBOR 6個月 支付固定利率5.865%	Citibank	2034/12/18	HUF	(41,930)
248,372	支付浮動ESTR 1天 支付固定利率2.784%	Citibank	2036/06/17	EUR	(2,453)
213,095	支付浮動ESTR 1天 支付固定利率2.876%	Citibank	2036/06/17	EUR	(4,083)
213,384	支付浮動ESTR 1天 支付固定利率2.898%	Citibank	2036/06/17	EUR	(4,564)
222,455	支付浮動ESTR 1天 支付固定利率2.889%	Citibank	2036/06/17	EUR	(4,566)
248,372	支付浮動ESTR 1天 支付固定利率2.755%	Citibank	2036/06/19	EUR	(1,729)
170,621	支付浮動ESTR 1天 支付固定利率2.784%	Citibank	2036/06/24	EUR	(1,663)
8,711,000	收到固定利率3.69% 支付浮動SOFR 1天	Morgan Stanley	2027/06/03	USD	(24,759)
2,837,000	收到固定利率3.565% 支付浮動SOFR 1天	Morgan Stanley	2028/07/28	USD	(34,427)
					(16,593)

[redacted]

附註 8 — 未平倉利率交換契約（續）



精選收益基金

票面金額	說明	交易對手	到期日期	交易貨幣	未實現盈利／（虧損）USD
235,797,000	收到固定利率4.06% 支付浮動SOFR 1天	J.P. Morgan	2033/09/16	USD	1,564,536
210,617,000	支付浮動SOFR 1天 支付固定利率4.04%	J.P. Morgan	2028/09/16	USD	(60,267)
70,827,000	支付浮動SOFR 1天 支付固定利率4.16%	J.P. Morgan	2036/09/16	USD	(733,511)
11,957,000	支付浮動SOFR 1天 支付固定利率4.3%	J.P. Morgan	2056/09/16	USD	(219,155)
					551,603



新興國家固定收益基金

票面金額	說明	交易對手	到期日期	交易貨幣	未實現盈利／（虧損）USD
93,802,157	收到固定利率13.6% 支付浮動CDI 1天	J.P. Morgan	2033/01/03	BRL	(504,062)
141,706,365	收到固定利率13.583% 支付浮動CDI 1天	J.P. Morgan	2033/01/03	BRL	(798,317)
					(1,302,379)

附註 8 — 未平倉利率交換契約（續）

新興市場月收益基金

票面金額	說明	交易對手	到期日期	交易貨幣	未實現盈利／（虧損）USD
4,730,206	收到固定利率13.6% 支付浮動CDI 1天	J.P. Morgan	2033/01/03	BRL	(25,419)
7,145,894	收到固定利率13.583% 支付浮動CDI 1天	J.P. Morgan	2033/01/03	BRL	(40,257)
					(65,676)

全球債券基金

票面金額	說明	交易對手	到期日期	交易貨幣	未實現盈利／（虧損）USD
152,070,000	收到固定利率3.285% 支付浮動SOFR 1天	J.P. Morgan	2033/05/03	USD	(5,921,667)
					(5,921,667)

全球非投資等級債券基金

票面金額	說明	交易對手	到期日期	交易貨幣	未實現盈利／（虧損）USD
7,885,373	收到固定利率11.342% 支付浮動CDI 1天	J.P. Morgan	2029/01/02	BRL	(112,532)
2,147,622	收到固定利率13.6% 支付浮動CDI 1天	J.P. Morgan	2033/01/03	BRL	(11,540)
3,244,400	收到固定利率13.583% 支付浮動CDI 1天	J.P. Morgan	2033/01/03	BRL	(18,278)
					(142,350)

[redacted]

全球債券總報酬基金

票面金額	說明	交易對手	到期日期	交易貨幣	未實現盈利／（虧損）USD
120,850,000	收到固定利率3.285% 支付浮動SOFR 1天	J.P. Morgan	2033/05/03	USD	(4,705,948)
					(4,705,948)

[redacted]

附註 9 — 未平倉總報酬交換契約

截止於 2026 年 6 月 30 日，本公司已簽訂下列尚未履行契約：

多空策略基金

交易貨幣	票面金額	基金收取	基金支付	交易對手	到期日期	市值／未實現盈利／（虧損）USD
USD	17,461,471	USCIFXPPDD 指數	名義價差0.030%	Citibank	2026/07/02	23,421
USD	2,562,455	USDBCRFLBU 指數	名義價差(0.100)%	Deutsche Bank	2026/07/02	48,591
USD	6,989,860	USDBCRFMNU 指數	名義價差(0.100)%	Deutsche Bank	2026/07/02	210,086
USD	1,748,926	USJPUSFLOW 指數	名義價差0.100%	J.P. Morgan	2026/07/02	38,007
USD	5,603,714	USCIFXCADM 指數	名義價差0%	Citibank	2026/07/02	(16,433)
						303,672



附註 9 — 未平倉總報酬交換契約（續）

精選收益基金

交易貨幣	票面金額	基金收取	基金支付	交易對手	到期日期	市值／未實現盈利／（虧損）USD
USD	44,000,000	Markit iBoxx USD Liquid Leveraged Loans Total Return Index	USD SOFR 1日 0%	BNP Paribas	2026/09/20	29,329
						29,329

* 一項或多項標的資產適用公平價值評估程序。

附註 10 — 契約差額選擇權

截止於 2026 年 6 月 30 日，本公司已簽訂下列尚未履行契約：

多空策略基金

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損）USD
AUD	3,441,390	收到 60 支證券之相關整批股票／債券的績效。 支付 RBACR 1 日 0.300%	Morgan Stanley	2027/06/17	5,942,105	524,461
AUD	30,665	收到 RBACR 1 日 (4.375)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(51,836)	71,680
AUD	113,812	收到 RBACR 1 日 (0.875)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(215,861)	53,970
AUD	19,353	收到 RBACR 1 日 (9.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(42,251)	43,726
AUD	248,180	收到 RBACR 1 日 (17.041)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(42,230)	29,937
AUD	29,195	收到 RBACR 1 日 (4.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(63,267)	28,994
AUD	237,881	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.250%	Morgan Stanley	2027/06/17	158,421	20,135
AUD	6,535	收到 RBACR 1 日 (5.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(52,012)	17,371
AUD	31,180	收到 RBACR 1 日 (2.010)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(113,766)	16,924
AUD	615,337	收到 RBACR 1 日 (6.108)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(42,603)	13,763
AUD	14,928	收到 RBACR 1 日 (1.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(42,684)	13,424
AUD	12,459	收到 RBACR 1 日 (3.250)% 支付 1 支證券之相關整批股票／債券的績效。*	Morgan Stanley	2027/06/17	(5,198)	12,654
AUD	23,179	收到 RBACR 1 日 (3.112)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(34,530)	10,187
AUD	24,860	收到 RBACR 1 日 (2.750)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(97,375)	8,572

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
AUD	14,879	收到 RBACR 1 日 (4.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(60,060)	8,349
AUD	90,631	收到 RBACR 1 日 (4.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(194,168)	7,346
AUD	93,938	收到 RBACR 1 日 (1.982)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(28,338)	7,205
AUD	201,050	收到 RBACR 1 日 (12.750)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(44,654)	7,172
AUD	28,567	收到 AUCASH = 1 日 (1.166)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/03/09	(236,849)	6,629
AUD	160,529	收到 RBACR 1 日 (16.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(11,257)	5,570
AUD	147,430	收到 RBACR 1 日 (13.625)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(25,703)	5,071
AUD	10,303	收到 RBACR 1 日 (2.828)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(8,422)	4,033
AUD	257,328	收到 RBACR 1 日 (14.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(26,816)	3,453
AUD	93,135	收到 RBACR 1 日 (9.500)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(16,302)	3,409
AUD	2,212	收到 RBACR 1 日 (1.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(49,069)	2,753
AUD	104,731	收到 RBACR 1 日 (8.885)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(28,974)	2,190
AUD	160,004	收到 RBACR 1 日 (6.500)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(10,507)	2,045
AUD	82,328	收到 RBACR 1 日 (5.142)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(87,801)	979
AUD	208,595	收到 RBACR 1 日 (3.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(15,226)	298
AUD	10,759	收到 RBACR 1 日 (1.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(17,145)	89
AUD	198,109	收到 RBACR 1 日 (18.000)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(57,599)	(2,772)
AUD	131,993	收到 RBACR 1 日 (4.500)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(36,097)	(4,131)
AUD	6,586	收到 RBACR 1 日 (16.800)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(28,025)	(5,457)
AUD	10,455	收到 RBACR 1 日 (0.688)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(44,954)	(5,569)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
AUD	24,331	收到 RBACR 1 日 (0.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(134,259)	(5,659)
AUD	3,482	收到 RBACR 1 日 (2.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(77,836)	(6,078)
AUD	20,627	收到 RBACR 1 日 (3.375)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(91,068)	(13,666)
AUD	32,127	收到 RBACR 1 日 (0.625)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(186,816)	(21,145)
AUD	59,526	收到 RBACR 1 日 (1.500)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(152,782)	(34,282)
AUD	14,333	收到 RBACR 1 日 (1.238)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(193,804)	(36,325)
AUD	1,145,363	收到 RBACR 1 日 (0.300)% 支付 41 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(4,012,115)	(133,480)
CAD	46	收到 CORRA = 1 日 (0.400)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/05/31	(2,728)	398
CHF	70,768	收到 20 支證券之相關整批股票／債券的績效。 支付 SARON 1 日 0.290%	Goldman Sachs	2027/10/08	3,510,870	397,263
CHF	6,539	收到 1 支證券之相關整批股票／債券的績效。 支付 SARON 1 日 0.290%	Goldman Sachs	2028/07/21	436,851	78,720
CHF	6,589	收到 1 支證券之相關整批股票／債券的績效。 支付 SARON 1 日 0.290%	Goldman Sachs	2029/03/02	326,558	71,784
CHF	228	收到 1 支證券之相關整批股票／債券的績效。 支付 SARON 1 日 0.290%	Goldman Sachs	2027/11/12	221,792	71,431
CHF	2,287	收到 1 支證券之相關整批股票／債券的績效。 支付 SARON 1 日 0.290%	Goldman Sachs	2028/08/25	376,922	63,771
CHF	3,772	收到 SARON 1 日 (0.150)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/09	(228,814)	59,841
CHF	3,615	收到 1 支證券之相關整批股票／債券的績效。 支付 SARON 1 日 0.290%	Goldman Sachs	2028/08/28	312,336	40,468
CHF	296	收到 1 支證券之相關整批股票／債券的績效。 支付 SARON 1 日 0.290%	Goldman Sachs	2028/11/10	322,150	40,328
CHF	6,722	收到 SARON 1 日 (0.150)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/05/12	(359,068)	38,764
CHF	1,294	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/01	(217,580)	38,514
CHF	60	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(94,585)	23,966
CHF	370	收到 1 支證券之相關整批股票／債券的績效。 支付 SARON 1 日 0.290%	Goldman Sachs	2028/11/17	273,664	23,172

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
CHF	113	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/12/15	(19,914)	22,213
CHF	2,967	收到 SARON 1 日 (0.150)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/09/01	(452,191)	21,517
CHF	805	收到 1 支證券之相關整批股票／債券的績效。 支付 SARON 1 日 0.290%	Goldman Sachs	2029/05/14	183,095	19,506
CHF	57	收到 SARON 1 日 (4.350)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(51,356)	13,254
CHF	21,444	收到 SARON 1 日 (6.600)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/10/12	(78,770)	10,784
CHF	526	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/07	(87,330)	10,631
CHF	3,683	收到 SARON 1 日 (0.150)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/30	(148,820)	9,628
CHF	7,351	收到 1 支證券之相關整批股票／債券的績效。 支付 SARON 1 日 0.290%	Goldman Sachs	2029/03/01	70,963	8,856
CHF	4,885	收到 SARON 1 日 (0.150)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/21	(211,827)	8,823
CHF	1,271	收到 1 支證券之相關整批股票／債券的績效。 支付 SARON 1 日 0.290%	Goldman Sachs	2029/02/15	130,527	7,981
CHF	124	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/09/15	(114,156)	3,320
CHF	1,593	收到 SARON 1 日 (0.150)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/07	(232,745)	3,056
CHF	4,501	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/09	(233,094)	2,927
CHF	266	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/01	(44,765)	1,309
CHF	81	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/25	(22,688)	674
CHF	1,076	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/22	(175,578)	90
CHF	806	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/18	(94,346)	(84)
CHF	139	收到 SARON 1 日 (3.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/09/08	(2,697)	(556)
CHF	236	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/22	(48,667)	(1,033)
CHF	1,306	收到 SARON 1 日 (0.150)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/22	(186,609)	(4,403)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
CHF	1,097	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/10/06	(261,831)	(4,879)
CHF	1,280	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/09	(87,506)	(5,561)
CHF	2,626	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/16	(43,934)	(6,537)
CHF	1,053	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/17	(92,811)	(7,170)
CHF	3,786	收到 1 支證券之相關整批股票／債券的績效。 支付 SARON 1 日 0.290%	Goldman Sachs	2028/09/14	309,733	(9,187)
CHF	1,068	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/12/08	(190,345)	(10,387)
CHF	16,575	收到 1 支證券之相關整批股票／債券的績效。 支付 SARON 1 日 0.290%	Goldman Sachs	2029/01/26	144,552	(13,763)
CHF	652	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/11/18	(201,688)	(14,026)
CHF	300	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/16	(97,178)	(17,836)
CHF	1,238	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/08/11	(143,562)	(18,553)
CHF	3,119	收到 SARON 1 日 (0.150)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/09	(276,830)	(21,806)
CHF	409	收到 SARON 1 日 (0.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/12/17	(184,493)	(24,647)
CHF	9,082	收到 1 支證券之相關整批股票／債券的績效。 支付 SARON 1 日 0.290%	Goldman Sachs	2028/12/01	88,797	(25,477)
CHF	989	收到 SARON 1 日 (1.050)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/11/10	(127,297)	(28,088)
CHF	50	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/20	(211,488)	(32,915)
CHF	147	收到 1 支證券之相關整批股票／債券的績效。 支付 SARON 1 日 0.290%	Goldman Sachs	2029/01/18	120,405	(38,653)
CHF	2,865	收到 SARON 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/02/16	(376,598)	(43,279)
CHF	2,142	收到 2 支證券之相關整批股票／債券的績效。 支付 SARON 1 日 0.290%	Goldman Sachs	2028/08/18	440,724	(62,244)
CHF	7,545	收到 1 支證券之相關整批股票／債券的績效。 支付 SARON 1 日 0.290%	Goldman Sachs	2029/01/08	139,225	(64,025)
CHF	1,034	收到 SARON 1 日 (0.150)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/05/29	(237,610)	(84,281)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
CHF	21,047	收到 SARON 1 日 (0.950)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/23	(178,601)	(87,749)
CHF	4,593	收到 SARON 1 日 (0.150)% 支付 8 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(1,659,290)	(328,923)
DKK	106,413	收到 11 支證券之相關整批股票／債券的績效。 支付 CIBOR 1 週 0.275%	SEB	2026/11/27	2,108,280	236,881
DKK	111,088	收到 CIBOR 1 週 (0.275)% 支付 16 支證券之相關整批股票／債券的績效。	SEB	2026/11/27	(2,247,763)	(22,818)
EUR	345,187	收到 24 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2027/10/08	5,638,316	1,418,350
EUR	81,343	收到 3 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2029/02/23	985,486	293,679
EUR	6,041	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2027/12/03	318,726	191,075
EUR	224,341	收到 20 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.275%	Morgan Stanley	2026/12/18	2,923,496	188,291
EUR	5,017	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2028/09/29	362,136	167,342
EUR	161	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2028/07/21	318,808	146,844
EUR	3,579	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.258%	Morgan Stanley	2026/12/18	418,003	114,588
EUR	60,627	收到 2 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.252%	Morgan Stanley	2026/12/18	450,229	112,335
EUR	55,902	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2027/10/15	281,047	102,257
EUR	1,352	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/08	(208,408)	96,569
EUR	25,775	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.257%	Morgan Stanley	2026/12/18	378,758	88,333
EUR	23,836	收到 2 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.253%	Morgan Stanley	2026/12/18	429,226	87,242
EUR	5,923	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.257%	Morgan Stanley	2026/12/18	269,118	86,786
EUR	31,820	收到 EuroSTR 1 日 (0.150)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/05/12	(400,047)	74,476
EUR	3,817	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.253%	Morgan Stanley	2026/12/18	180,113	73,494

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	盈利／ 未實現（虧損） USD
EUR	5,411	收到 3 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2029/05/10	318,438	64,931
EUR	6,718	收到 2 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.256%	Morgan Stanley	2026/12/18	462,045	56,555
EUR	1,219	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2028/08/03	232,392	55,867
EUR	2,278	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.258%	Morgan Stanley	2026/12/18	379,157	55,374
EUR	27,487	收到 EuroSTR 1 日 (11.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/07/28	(100,515)	54,564
EUR	3,585	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2029/01/18	116,043	53,816
EUR	2,996	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2028/03/24	165,703	52,929
EUR	2,564	收到 EuroSTR 1 日 (2.300)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/08/21	(184,246)	52,252
EUR	74,210	收到 14 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2027/10/08	2,529,987	50,692
EUR	8,862	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2028/09/11	172,846	50,234
EUR	40,473	收到 EuroSTR 1 日 (1.000)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(544,056)	49,569
EUR	2,199	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/02/09	(144,362)	49,182
EUR	1,496	收到 2 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2028/11/24	195,902	44,542
EUR	14,804	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.254%	Morgan Stanley	2026/12/18	231,111	43,457
EUR	7,426	收到 EONIA 1 日 (2.338)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(365,205)	43,272
EUR	44,050	收到 9 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.910%	Goldman Sachs	2029/05/18	807,629	42,757
EUR	153	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/08/17	(143,532)	40,822
EUR	1,961	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.267%	Morgan Stanley	2026/12/18	93,656	40,485
EUR	2,011	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.252%	Morgan Stanley	2026/12/18	145,919	40,116
EUR	1,095	收到 EuroSTR 1 日 (2.600)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(105,080)	38,144

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	盈利／（虧損） USD
EUR	11,697	收到 EuroSTR 1 日 (0.150)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/30	(440,076)	37,248
EUR	2,210	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.261%	Morgan Stanley	2026/12/18	166,037	36,819
EUR	3,523	收到 EONIA 1 日 (18.500)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(180,975)	36,058
EUR	74,598	收到 EuroSTR 1 日 (1.950)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(137,097)	35,870
EUR	20,314	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2029/02/08	232,775	35,359
EUR	20,638	收到 2 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2028/12/01	95,088	33,667
EUR	4,412	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.255%	Morgan Stanley	2026/12/18	183,854	33,327
EUR	7,628	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.254%	Morgan Stanley	2026/12/18	105,994	33,250
EUR	58,129	收到 EuroSTR 1 日 (1.479)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/09/08	(142,928)	30,730
EUR	28,833	收到 EuroSTR 1 日 (0.150)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/01	(388,457)	25,951
EUR	11,596	收到 EuroSTR 1 日 (15.400)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(96,421)	25,523
EUR	662	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2029/01/18	111,443	24,788
EUR	4,168	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2029/04/09	210,898	24,423
EUR	7,959	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.256%	Morgan Stanley	2026/12/18	279,322	24,070
EUR	5,124	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.258%	Morgan Stanley	2026/12/18	185,848	22,514
EUR	648	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.255%	Morgan Stanley	2026/12/18	89,482	20,985
EUR	2,030	收到 EuroSTR 1 日 (0.550)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(183,560)	19,843
EUR	22,664	收到 EONIA 1 日 (8.375)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(59,367)	19,399
EUR	23,681	收到 EONIA 1 日 (1.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(183,610)	19,341
EUR	2,841	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.256%	Morgan Stanley	2026/12/18	142,361	19,094

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
EUR	3,780	收到 EuroSTR 1 日 (1.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(97,670)	19,044
EUR	1,837	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2028/12/08	138,004	18,722
EUR	6,186	收到 EuroSTR 1 日 (1.800)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/29	(55,414)	18,593
EUR	5,477	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.252%	Morgan Stanley	2026/12/18	101,680	18,325
EUR	1,676	收到 2 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.274%	Morgan Stanley	2026/12/18	124,993	18,172
EUR	2,616	收到 EuroSTR 1 日 (0.480)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/01	(225,299)	18,144
EUR	11,928	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.260%	Morgan Stanley	2026/12/18	373,874	17,481
EUR	4,773	收到 EONIA 1 日 (0.400)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/10/14	(249,501)	17,276
EUR	1,206	收到 EuroSTR 1 日 (12.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(91,007)	17,134
EUR	3,703	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2029/02/26	76,482	17,129
EUR	1,512	收到 EuroSTR 1 日 (3.350)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(192,629)	16,318
EUR	31,174	收到 EuroSTR 1 日 (3.800)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/12	(177,932)	16,114
EUR	20,032	收到 EONIA 1 日 (9.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(51,555)	15,463
EUR	2,677	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.256%	Morgan Stanley	2026/12/18	254,848	15,012
EUR	2,905	收到 EuroSTR 1 日 (0.150)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/22	(276,487)	14,668
EUR	100,000	收到 1 支證券之相關整批股票／債券的績效。 支付 EUROSTR = 1 日 0.650%	BNP Paribas	2026/10/05	134,829	14,574
EUR	20,617	收到 EONIA 1 日 (1.500)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(288,792)	14,317
EUR	8,100	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2027/11/05	38,871	14,239
EUR	2,164	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2029/02/23	179,060	13,508
EUR	4,754	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/12/10	(69,160)	13,293

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	盈利／（虧損） USD
EUR	79,425	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.250%	Morgan Stanley	2026/12/18	224,204	13,211
EUR	870	收到 EuroSTR 1 日 (0.150)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/15	(101,102)	12,163
EUR	18,677	收到 2 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2029/05/11	472,721	12,057
EUR	5,441	收到 EuroSTR 1 日 (3.047)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(179,046)	11,139
EUR	4,001	收到 EuroSTR 1 日 (6.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/18	(30,004)	11,089
EUR	1,119	收到 EuroSTR 1 日 (0.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/12	(70,915)	10,959
EUR	870	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2029/02/16	95,085	10,959
EUR	15,063	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.250%	Morgan Stanley	2026/12/18	177,028	10,583
EUR	1,368	收到 EONIA 1 日 (5.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(62,706)	10,402
EUR	2,478	收到 EuroSTR 1 日 (2.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/18	(89,203)	9,782
EUR	58,867	收到 EUROSTR = 1 日 (0.350)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2026/10/12	(80,815)	9,447
EUR	2,624	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.268%	Morgan Stanley	2026/12/18	151,069	9,176
EUR	12,404	收到 2 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2029/06/01	347,353	8,974
EUR	2,265	收到 EONIA 1 日 (1.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(124,234)	8,960
EUR	2,382	收到 EuroSTR 1 日 (3.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/13	(62,103)	8,911
EUR	942	收到 EuroSTR 1 日 (1.300)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/15	(76,927)	8,501
EUR	8,138	收到 EuroSTR 1 日 (14.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(102,097)	8,297
EUR	2,286	收到 EuroSTR 1 日 (0.850)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(139,006)	8,288
EUR	5,505	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/28	(59,648)	7,701
EUR	2,500	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2029/01/26	44,872	7,658

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	盈利／（虧損） 未實現 USD
EUR	2,862	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/11	(110,798)	7,455
EUR	748	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.261%	Morgan Stanley	2026/12/18	110,334	7,281
EUR	1,222	收到 EuroSTR 1 日 (0.650)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/15	(89,059)	6,788
EUR	6,066	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2029/06/08	226,158	6,769
EUR	7,624	收到 EuroSTR 1 日 (0.150)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/14	(333,726)	6,765
EUR	23,214	收到 EuroSTR 1 日 (0.150)% 支付 7 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/21	(463,466)	6,704
EUR	5,352	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.910%	Goldman Sachs	2029/05/25	67,573	6,578
EUR	2,362	收到 EuroSTR 1 日 (3.850)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/04/28	(105,441)	6,453
EUR	39,100	收到 EuroSTR 1 日 (0.700)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/14	(101,913)	6,440
EUR	740	收到 EONIA 1 日 (1.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(24,257)	5,100
EUR	2,761	收到 EuroSTR 1 日 (2.069)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(76,585)	4,921
EUR	2,949	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2028/08/28	119,784	4,441
EUR	7,425	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2028/04/24	82,293	4,214
EUR	588	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2029/04/13	49,370	4,190
EUR	11,854	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/23	(49,444)	4,172
EUR	3,474	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/18	(57,797)	3,669
EUR	23,979	收到 EONIA 1 日 (15.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(91,832)	3,348
EUR	1,213	收到 EuroSTR 1 日 (1.050)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(13,672)	2,532
EUR	14,392	收到 5 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.250%	Morgan Stanley	2026/12/18	339,676	2,235
EUR	31,900	收到 EuroSTR 1 日 (0.150)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(317,274)	2,214

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
EUR	21,301	收到 EuroSTR 1 日 (1.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/08/10	(103,557)	2,133
EUR	147	收到 EuroSTR 1 日 (4.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/26	(10,119)	1,688
EUR	11,628	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/16	(61,830)	1,257
EUR	3,333	收到 EuroSTR 1 日 (15.100)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(18,095)	1,084
EUR	20,380	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.910%	Goldman Sachs	2029/06/04	81,398	1,079
EUR	98	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2029/06/22	33,679	1,061
EUR	4,316	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/09/11	(14,499)	879
EUR	142,338	收到 EONIA 1 日 (12.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(74,298)	824
EUR	9,698	收到 EONIA 1 日 (5.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(81,287)	756
EUR	7,753	收到 EuroSTR 1 日 (0.400)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/27	(51,698)	610
EUR	2,441	收到 EuroSTR 1 日 (3.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/16	(6,907)	454
EUR	25,533	收到 EONIA 1 日 (1.806)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(137,294)	357
EUR	2,679	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2029/06/22	52,301	257
EUR	1,167	收到 EuroSTR 1 日 (1.350)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/21	(22,401)	195
EUR	9,967	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.254%	Morgan Stanley	2026/12/18	189,597	142
EUR	35	收到 EuroSTR 1 日 (0.400)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/26	(3,563)	(38)
EUR	1,299	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2029/07/02	9,488	(99)
EUR	613	收到 EuroSTR 1 日 (7.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/28	(19,496)	(134)
EUR	351	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.910%	Goldman Sachs	2029/07/05	9,249	(147)
EUR	5,812	收到 EuroSTR 1 日 (0.150)% 支付 4 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/09	(302,635)	(232)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	盈利／ 未實現（虧損） USD
EUR	448	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2028/09/15	88,559	(442)
EUR	28,786	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.253%	Morgan Stanley	2026/12/18	88,991	(504)
EUR	3,810	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2029/03/02	110,017	(1,158)
EUR	155,090	收到 4 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2029/05/18	564,464	(1,286)
EUR	12,655	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/11/24	(133,110)	(1,286)
EUR	23,979	收到 EONIA 1 日 (18.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(1,452)	(1,452)
EUR	2,997	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2028/08/11	66,296	(1,821)
EUR	2,549	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2029/04/20	54,528	(1,942)
EUR	472	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2029/06/08	25,038	(1,972)
EUR	212	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2029/05/11	122,885	(2,672)
EUR	1,727	收到 EuroSTR 1 日 (4.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/01	(40,702)	(2,904)
EUR	4,954	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/22	(86,242)	(2,979)
EUR	36,720	收到 EuroSTR 1 日 (2.350)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/22	(125,148)	(3,026)
EUR	1,330	收到 EuroSTR 1 日 (2.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/09	(103,066)	(3,315)
EUR	642	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/08	(50,412)	(3,453)
EUR	5,350	收到 EuroSTR 1 日 (4.300)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/04/28	(142,307)	(3,939)
EUR	9,254	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.261%	Morgan Stanley	2026/12/18	20,677	(4,243)
EUR	3,959	收到 EONIA 1 日 (2.750)% 支付 3 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(197,118)	(4,357)
EUR	15,105	收到 2 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.267%	Morgan Stanley	2026/12/18	164,263	(5,309)
EUR	2,357	收到 EuroSTR 1 日 (14.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(118,659)	(5,409)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
EUR	2,077	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/08	(48,191)	(5,456)
EUR	949	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/05/29	(36,476)	(5,809)
EUR	1,205	收到 EuroSTR 1 日 (0.550)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/03/24	(75,724)	(5,851)
EUR	5,296	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/09	(78,424)	(6,294)
EUR	595	收到 EuroSTR 1 日 (0.600)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/15	(23,526)	(6,357)
EUR	256	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2029/04/26	49,474	(6,358)
EUR	1,455	收到 EuroSTR 1 日 (8.000)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/08	(86,444)	(6,508)
EUR	2,916	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.257%	Morgan Stanley	2026/12/18	279,701	(6,581)
EUR	1,145	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.266%	Morgan Stanley	2026/12/18	45,118	(6,707)
EUR	171	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/07	(63,560)	(6,830)
EUR	9,407	收到 EuroSTR 1 日 (1.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/12/22	(112,867)	(7,048)
EUR	953	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2028/02/10	82,905	(7,154)
EUR	4,853	收到 EuroSTR 1 日 (7.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(25,784)	(7,330)
EUR	2,085	收到 EONIA 1 日 (0.253)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(137,782)	(7,911)
EUR	39,383	收到 5 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2029/05/21	521,313	(7,934)
EUR	4,008	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2028/06/29	70,487	(8,090)
EUR	631	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/22	(47,109)	(8,923)
EUR	2,735	收到 EuroSTR 1 日 (0.150)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/08	(297,617)	(9,482)
EUR	1,415	收到 EONIA 1 日 (2.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(184,508)	(9,874)
EUR	770	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/10/13	(37,450)	(9,966)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
EUR	4,700	收到 EuroSTR 1 日 (2.600)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/21	(67,879)	(11,233)
EUR	5,384	收到 EuroSTR 1 日 (6.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(85,773)	(11,379)
EUR	1,908	收到 EuroSTR 1 日 (1.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/30	(98,710)	(12,738)
EUR	22,648	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2029/01/19	40,145	(12,862)
EUR	12,153	收到 EuroSTR 1 日 (3.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(209,962)	(13,039)
EUR	30,148	收到 EuroSTR 1 日 (1.000)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(171,895)	(13,086)
EUR	43,660	收到 EuroSTR 1 日 (0.150)% 支付 4 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/09/08	(395,273)	(13,303)
EUR	93,453	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2028/08/10	264,661	(13,781)
EUR	5,766	收到 EuroSTR 1 日 (9.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/23	(196,822)	(13,947)
EUR	4,959	收到 EUROSTR = 1 日 (0.350)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2026/10/19	(77,195)	(14,015)
EUR	383	收到 EuroSTR 1 日 (2.850)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/16	(31,140)	(14,213)
EUR	21,882	收到 3 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2029/05/07	224,423	(14,660)
EUR	823	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/12/22	(95,764)	(14,690)
EUR	11,991	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/08/25	(140,661)	(14,838)
EUR	90,370	收到 2 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2028/12/22	180,989	(15,973)
EUR	4,525	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/03	(56,417)	(16,117)
EUR	1,297	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2028/05/18	135,876	(16,199)
EUR	4,675	收到 EuroSTR 1 日 (6.950)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/05/19	(177,492)	(16,221)
EUR	8,471	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2028/05/19	363,922	(16,748)
EUR	18,171	收到 EuroSTR 1 日 (0.950)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/16	(83,710)	(16,804)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
EUR	5,516	收到 EuroSTR 1 日 (0.150)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/01	(243,064)	(18,089)
EUR	357	收到 EuroSTR 1 日 (0.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(185,191)	(19,590)
EUR	13,332	收到 3 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2028/10/27	189,821	(19,777)
EUR	1,247	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.259%	Morgan Stanley	2026/12/18	75,656	(20,350)
EUR	9,377	收到 EuroSTR 1 日 (0.150)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/18	(260,340)	(20,870)
EUR	116	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/02	(107,516)	(21,049)
EUR	9,599	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.252%	Morgan Stanley	2026/12/18	70,998	(21,405)
EUR	2,943	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2028/08/14	65,158	(22,076)
EUR	22,107	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2028/06/09	90,776	(22,564)
EUR	554	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/01	(52,188)	(23,572)
EUR	1,289	收到 EuroSTR 1 日 (1.950)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/12/03	(52,750)	(24,232)
EUR	1,896	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/08/11	(163,884)	(24,988)
EUR	1,759	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.266%	Morgan Stanley	2026/12/18	92,489	(25,455)
EUR	2,999	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.252%	Morgan Stanley	2026/12/18	82,436	(25,603)
EUR	16,214	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.270%	Morgan Stanley	2026/12/18	162,335	(27,465)
EUR	7,803	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/15	(237,174)	(29,851)
EUR	15,006	收到 1 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.260%	Morgan Stanley	2026/12/18	153,698	(30,759)
EUR	76,177	收到 EONIA 1 日 (1.875)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(285,312)	(39,684)
EUR	120,037	收到 16 支證券之相關整批股票／債券的績效。 支付 ESTR O/N 0.275%	SEB	2026/11/27	1,634,340	(42,475)
EUR	2,049	收到 EONIA 1 日 (0.450)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/02/03	(1,927,505)	(44,510)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
EUR	13,793	收到 EuroSTR 1 日 (1.176)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/10/06	(195,423)	(45,134)
EUR	73,387	收到 2 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2028/12/01	227,247	(47,615)
EUR	21,944	收到 2 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2028/08/25	370,014	(50,148)
EUR	654,334	收到 EONIA 1 日 (11.500)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(155,689)	(51,622)
EUR	441,590	收到 EONIA 1 日 (0.275)% 支付 45 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(7,016,088)	(51,839)
EUR	5,746	收到 EuroSTR 1 日 (0.150)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/23	(255,184)	(57,487)
EUR	7,310	收到 EuroSTR 1 日 (0.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/23	(202,358)	(60,602)
EUR	10,946	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.400%	Goldman Sachs	2028/10/13	194,310	(60,733)
EUR	8,871	收到 EuroSTR 1 日 (0.700)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(235,257)	(65,435)
EUR	220,719	收到 5 支證券之相關整批股票／債券的績效。 支付 EONIA 1 日 0.400%	Morgan Stanley	2026/10/14	8,248,929	(66,960)
EUR	2,789	收到 1 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2028/06/12	230,803	(67,570)
EUR	2,576	收到 EuroSTR 1 日 (0.800)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(267,646)	(69,829)
EUR	4,265	收到 EuroSTR 1 日 (1.900)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(144,953)	(71,812)
EUR	4,514	收到 EuroSTR 1 日 (0.150)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/04/28	(428,121)	(75,816)
EUR	2,051	收到 EuroSTR 1 日 (2.650)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(191,626)	(91,293)
EUR	2,004	收到 EuroSTR 1 日 (0.800)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/15	(214,070)	(93,899)
EUR	45,324	收到 EuroSTR 1 日 (0.150)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/03/30	(645,829)	(135,547)
EUR	217,479	收到 ESTR O/N (0.275)% 支付 27 支證券之相關整批股票／債券的績效。	SEB	2026/11/27	(2,580,586)	(152,978)
EUR	35,065	收到 EONIA 1 日 (0.250)% 支付 7 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(1,090,459)	(155,175)
EUR	183,476	收到 5 支證券之相關整批股票／債券的績效。 支付 EuroSTR 1 日 0.350%	Goldman Sachs	2028/01/12	1,181,695	(264,408)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
EUR	99,050	收到 EuroSTR 1 日 (0.150)% 支付 18 支證券之相關整批股票／債券的績效。	Goldman Sachs	2027/10/08	(3,458,610)	(293,877)
GBP	3,216,292	收到 SONIA 1 日 (0.275)% 支付 82 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(12,496,875)	288,838
GBP	46,120	收到 2 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.258%	Morgan Stanley	2026/12/18	620,154	171,249
GBP	11,073	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.254%	Morgan Stanley	2026/12/18	389,814	169,291
GBP	83,489	收到 2 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.251%	Morgan Stanley	2026/12/18	441,975	150,153
GBP	73,616	收到 2 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.258%	Morgan Stanley	2026/12/18	651,587	141,304
GBP	70,393	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.259%	Morgan Stanley	2026/12/18	445,533	128,737
GBP	112,994	收到 SONIA 1 日 (0.875)% 支付 5 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(503,056)	116,377
GBP	151,611	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.256%	Morgan Stanley	2026/12/18	320,963	101,277
GBP	3,920	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.253%	Morgan Stanley	2026/12/18	222,235	97,443
GBP	82,381	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.255%	Morgan Stanley	2026/12/18	226,744	91,652
GBP	44,576	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.260%	Morgan Stanley	2026/12/18	298,704	90,834
GBP	36,576	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.258%	Morgan Stanley	2026/12/18	322,745	81,810
GBP	1,641	收到 SONIA 1 日 (49.625)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(102,538)	79,074
GBP	70,565	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.257%	Morgan Stanley	2026/12/18	346,469	76,583
GBP	1,270	收到 SONIA 1 日 (2.338)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(127,161)	65,107
GBP	959,421	收到 34 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.275%	Morgan Stanley	2026/12/18	4,072,898	63,432
GBP	50,365	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.261%	Morgan Stanley	2026/12/18	153,933	58,454
GBP	26,368	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.272%	Morgan Stanley	2026/12/18	195,045	53,863

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	盈利／ 未實現（虧損） USD
GBP	9,750	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.250%	Morgan Stanley	2026/12/18	115,215	52,216
GBP	142,187	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.253%	Morgan Stanley	2026/12/18	354,198	43,161
GBP	43,666	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.255%	Morgan Stanley	2026/12/18	439,619	42,408
GBP	928	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.258%	Morgan Stanley	2026/12/18	139,547	41,853
GBP	119,238	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.257%	Morgan Stanley	2026/12/18	260,653	39,622
GBP	10,308	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.266%	Morgan Stanley	2026/12/18	197,601	36,799
GBP	49,006	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.255%	Morgan Stanley	2026/12/18	154,881	35,184
GBP	316,300	收到 SONIA 1 日 (4.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(126,203)	32,483
GBP	2,392	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.258%	Morgan Stanley	2026/12/18	155,925	32,443
GBP	4,580	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.259%	Morgan Stanley	2026/12/18	87,482	32,209
GBP	50,641	收到 SONIA 1 日 (2.125)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(213,824)	32,143
GBP	199,731	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.252%	Morgan Stanley	2026/12/18	134,851	26,925
GBP	148,511	收到 2 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.251%	Morgan Stanley	2026/12/18	163,322	26,064
GBP	41,787	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.252%	Morgan Stanley	2026/12/18	63,188	23,110
GBP	50,131	收到 2 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.256%	Morgan Stanley	2026/12/18	166,975	22,422
GBP	3,059	收到 SONIA 1 日 (4.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(115,507)	20,887
GBP	44,175	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.258%	Morgan Stanley	2026/12/18	304,063	20,218
GBP	75,403	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.252%	Morgan Stanley	2026/12/18	187,834	19,395
GBP	16,894	收到 SONIA 1 日 (7.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(40,560)	19,160

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
GBP	63,874	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.257%	Morgan Stanley	2026/12/18	300,353	14,983
GBP	25,231	收到 SONIA 1 日 (1.806)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(91,869)	14,287
GBP	18,193	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.400%	Morgan Stanley	2027/01/20	586,952	13,573
GBP	15,645	收到 SONIA 1 日 (1.250)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(37,323)	12,995
GBP	32,183	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.258%	Morgan Stanley	2026/12/18	102,198	12,374
GBP	2,266	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.256%	Morgan Stanley	2026/12/18	125,219	11,328
GBP	55,611	收到 SONIA 1 日 (1.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(91,543)	10,521
GBP	11,008	收到 SONIA 1 日 (12.700)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(173,254)	10,402
GBP	1,609	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.000%*	Morgan Stanley	2027/10/01	71,690	9,267
GBP	24,696	收到 SONIA 1 日 (4.500)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(41,603)	8,351
GBP	36,500	收到 SONIA 1 日 (1.625)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(55,436)	8,044
GBP	88,418	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.256%	Morgan Stanley	2026/12/18	200,376	7,036
GBP	11,902	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.260%	Morgan Stanley	2026/12/18	69,465	5,541
GBP	131,634	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.274%	Morgan Stanley	2026/12/18	328,092	4,739
GBP	119,569	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.263%	Morgan Stanley	2026/12/18	158,257	3,011
GBP	45,890	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.267%	Morgan Stanley	2026/12/18	132,928	1,936
GBP	98,911	收到 SONIA 1 日 (6.500)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(93,284)	1,618
GBP	57,255	收到 SONIA 1 日 (0.750)% 支付 4 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(259,517)	1,369
GBP	23,105	收到 SONIA 1 日 (3.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(14,264)	553
GBP	111,076	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.257%	Morgan Stanley	2026/12/18	101,810	326

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
GBP	122,456	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.269%	Morgan Stanley	2026/12/18	29,595	26
GBP	59,047	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.253%	Morgan Stanley	2026/12/18	191,179	(1,744)
GBP	44,762	收到 SONIA 1 日 (0.638)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(46,357)	(2,838)
GBP	61,517	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.254%	Morgan Stanley	2026/12/18	48,707	(3,435)
GBP	9,352	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.274%	Morgan Stanley	2026/12/18	94,932	(7,100)
GBP	7,295	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.256%	Morgan Stanley	2026/12/18	92,201	(10,447)
GBP	63,981	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.259%	Morgan Stanley	2026/12/18	168,802	(10,525)
GBP	22,201	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.265%	Morgan Stanley	2026/12/18	251,490	(11,636)
GBP	15,766	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.257%	Morgan Stanley	2026/12/18	269,811	(11,928)
GBP	49,576	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.255%	Morgan Stanley	2026/12/18	62,406	(12,489)
GBP	20,165	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.256%	Morgan Stanley	2026/12/18	205,202	(21,186)
GBP	4,816	收到 SONIA 1日 0.400% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/01/20	(155,376)	(21,649)
GBP	8,292	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.253%	Morgan Stanley	2026/12/18	119,838	(22,772)
GBP	16,653	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.264%	Morgan Stanley	2026/12/18	235,262	(23,567)
GBP	14,811	收到 SONIA 1 日 (1.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(122,183)	(25,502)
GBP	99,829	收到 SONIA 1 日 (1.500)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(183,745)	(27,566)
GBP	59,171	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.261%	Morgan Stanley	2026/12/18	104,087	(28,061)
GBP	76,379	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.259%	Morgan Stanley	2026/12/18	206,678	(33,422)
GBP	54,874	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.255%	Morgan Stanley	2026/12/18	98,409	(33,452)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
GBP	46,091	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.252%	Morgan Stanley	2026/12/18	106,862	(41,058)
GBP	73,648	收到 SONIA 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(323,948)	(48,697)
GBP	42,342	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.256%	Morgan Stanley	2026/12/18	131,144	(64,148)
GBP	5,469	收到 1 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.260%	Morgan Stanley	2026/12/18	179,842	(70,191)
GBP	82,407	收到 SONIA 1 日 (3.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(150,032)	(72,660)
GBP	1,781,602	收到 19 支證券之相關整批股票／債券的績效。 支付 SONIA 1 日 0.250%	Morgan Stanley	2026/12/18	1,489,390	(156,100)
GBP	187,357	收到 SONIA 1 日 (0.250)% 支付 7 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(843,736)	(325,400)
HKD	414,768	收到 HONIX 1 日 (0.250)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/09/15	(346,288)	129,955
HKD	135,868	收到 HONIX 1 日 (5.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/29	(78,665)	92,185
HKD	695,018	收到 HONIX 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/12	(118,110)	82,101
HKD	1,496,187	收到 HONIX 1 日 (4.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/09/14	(177,945)	72,385
HKD	300,622	收到 HONIX 1 日 (4.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(111,787)	71,773
HKD	43,400	收到 HONIX 1 日 (0.250)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/08/04	(259,003)	68,393
HKD	635,095	收到 HONIX 1 日 (0.250)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/11	(181,265)	52,556
HKD	240,401	收到 HONIX 1 日 (6.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/08	(42,451)	51,357
HKD	102,069	收到 HONIX 1 日 (2.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(78,136)	49,837
HKD	10,215	收到 HONIX 1 日 (3.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/12	(38,370)	48,875
HKD	52,900	收到 HONIX 1 日 (1.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(61,009)	47,818
HKD	181,188	收到 HONIX 1 日 (1.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(101,308)	45,802
HKD	216,501	收到 HONIX 1 日 (3.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/01	(57,526)	45,522

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	盈利／	未實現（虧損） USD
HKD	65,718	收到 HONIX 1 日 (2.545)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/08	(58,677)		44,448
HKD	170,500	收到 HONIX 1 日 (1.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(133,050)		44,265
HKD	72,600	收到 HONIX 1 日 (1.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/09/15	(38,055)		40,507
HKD	85,701	收到 HONIX 1 日 (0.250)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/30	(108,428)		39,700
HKD	18,400	收到 HONIX 1 日 (16.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/11	(44,675)		37,922
HKD	157,068	收到 HONIX 1 日 (14.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/19	(31,110)		37,439
HKD	347,867	收到 HONIX 1 日 (0.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(94,253)		36,417
HKD	317,135	收到 HONIX 1 日 (6.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/11	(46,023)		34,234
HKD	214,191	收到 HONIX 1 日 (4.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(40,768)		33,609
HKD	7,500	收到 HONIX 1日 0.200% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/11	(89,913)		33,184
HKD	158,667	收到 HONIX 1 日 (0.250)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/15	(167,080)		31,146
HKD	146,336	收到 HONIX 1 日 (0.250)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/08	(135,344)		30,659
HKD	191,737	收到 HONIX 1 日 (11.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(114,070)		28,271
HKD	309,345	收到 HONIX 1 日 (1.477)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/01	(132,232)		28,063
HKD	377,216	收到 HONIX 1 日 (1.863)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/08	(70,292)		28,049
HKD	311,338	收到 HONIX 1 日 (7.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/11/17	(28,641)		27,811
HKD	99,787	收到 HONIX 1 日 (6.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/26	(49,937)		26,873
HKD	367,144	收到 HONIX 1 日 (4.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(137,933)		26,516
HKD	79,086	收到 HONIX 1 日 (27.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(31,737)		26,144
HKD	791,917	收到 HONIX 1 日 (1.752)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/23	(98,009)		25,642

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	盈利／ 未實現（虧損） USD
HKD	633,529	收到 HONIX 1 日 (1.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/07/14	(44,504)	24,136
HKD	135,001	收到 HONIX 1 日 (11.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/07	(36,605)	21,025
HKD	13,111	收到 HONIX 1 日 (10.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/29	(37,453)	20,909
HKD	277,716	收到 HONIX 1 日 (3.000)% 支付 1 支證券之相關整批股票／債券的績效。*	Goldman Sachs	2028/06/30	(93,483)	20,899
HKD	82,000	收到 2 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2028/12/22	166,149	19,846
HKD	85,849	收到 HONIX 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/11	(76,378)	19,840
HKD	24,000	收到 HONIX 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/05	(76,122)	19,363
HKD	159,049	收到 HONIX 1 日 (0.250)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/13	(58,052)	17,995
HKD	195,000	收到 HONIX 1 日 (2.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(61,180)	17,698
HKD	537,953	收到 HONIX 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/28	(63,861)	17,333
HKD	66,340	收到 HONIX 1 日 (2.209)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/07	(39,463)	17,245
HKD	65,184	收到 HONIX 1 日 (2.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/01	(28,285)	16,985
HKD	378,000	收到 HONIX 1 日 (1.269)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(109,029)	16,707
HKD	152,612	收到 HONIX 1 日 (2.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/18	(21,678)	15,002
HKD	602,088	收到 HONIX 1 日 (20.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/10/30	(25,382)	14,874
HKD	41,200	收到 HONIX 1 日 (4.141)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/13	(32,510)	13,768
HKD	690,471	收到 HONIX 1 日 (1.284)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/16	(61,059)	13,098
HKD	27,825	收到 HONIX 1 日 (5.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/22	(24,036)	12,946
HKD	189,603	收到 HONIX 1 日 (2.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/09/15	(31,961)	11,844
HKD	12,600	收到 HONIX 1 日 (9.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/01	(26,836)	10,790

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	盈利／ 未實現（虧損） USD
HKD	9,347	收到 HONIX 1 日 (0.250)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/15	(114,545)	10,102
HKD	101,032	收到 HONIX 1 日 (0.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/07/21	(82,441)	8,690
HKD	269,334	收到 HONIX 1 日 (1.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/07/14	(20,997)	8,491
HKD	5,188	收到 HONIX 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/03	(47,497)	8,442
HKD	54,427	收到 HONIX 1 日 (5.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/29	(52,957)	8,262
HKD	169,000	收到 HONIX 1 日 (1.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/01	(29,091)	8,083
HKD	33,957	收到 HONIX 1 日 (4.277)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/08/21	(63,723)	8,037
HKD	17,000	收到 HONIX 1 日 (2.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/16	(22,718)	7,908
HKD	26,000	收到 HONIX 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/05	(56,198)	7,399
HKD	27,985	收到 HONIX 1 日 (5.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/07	(14,034)	7,103
HKD	118,252	收到 HONIX 1 日 (6.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/12	(29,800)	6,798
HKD	16,000	收到 HONIX 1 日 (1.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/03	(21,736)	6,702
HKD	5,000	收到 HONIX 1 日 (6.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/15	(35,308)	6,425
HKD	73,500	收到 HONIX 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/08	(35,286)	6,339
HKD	77,192	收到 HONIX 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/07	(15,495)	6,326
HKD	318,043	收到 HONIX 1 日 (10.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/05	(41,851)	6,257
HKD	1,900	收到 HONIX 1 日 (4.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/13	(9,952)	6,110
HKD	2,872	收到 HONIX 1 日 (4.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/07/07	(14,648)	5,729
HKD	5,000	收到 HONIX 1 日 (4.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/11	(20,048)	5,532
HKD	3,300	收到 HONIX 1日 0.200% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/08	(47,111)	5,371

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
HKD	9,200	收到 HONIX 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/21	(49,311)	4,958
HKD	481,504	收到 HONIX 1 日 (2.554)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/04	(60,276)	4,739
HKD	11,386	收到 HONIX 1 日 (2.857)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/05	(24,397)	4,156
HKD	136,818	收到 HONIX 1 日 (10.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/15	(40,358)	4,038
HKD	20,866	收到 HONIX 1 日 (6.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/07	(11,894)	3,766
HKD	9,827	收到 HONIX 1 日 (9.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/15	(35,614)	1,434
HKD	31,129	收到 HONIX 1 日 (1.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/12	(7,681)	1,325
HKD	175,609	收到 HONIX 1 日 (2.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/11	(79,815)	1,311
HKD	12,000	收到 HONIX 1 日 (2.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/01	(11,786)	1,042
HKD	3,417	收到 HONIX 1 日 (11.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/08	(28,548)	566
HKD	6,100	收到 HONIX 1 日 (1.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/01	(22,687)	292
HKD	4,336	收到 HONIX 1 日 (6.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/29	(13,822)	126
HKD	733	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2029/06/22	9,651	(38)
HKD	32,038	收到 2 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2029/06/07	62,593	(64)
HKD	30,000	收到 HONIX 1 日 (0.250)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/07/06	(24,672)	(168)
HKD	71,984	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2029/06/08	15,159	(1,159)
HKD	120,000	收到 HONIX 1 日 (0.250)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/01	(115,756)	(1,370)
HKD	5,500	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2028/11/13	141,250	(1,929)
HKD	27,000	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2029/06/21	31,474	(2,465)
HKD	28,000	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2029/03/15	40,676	(3,392)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
HKD	17,000	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2028/08/21	75,608	(3,393)
HKD	115,876	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2028/09/14	20,120	(3,536)
HKD	6,500	收到 HONIX 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/08/28	(60,754)	(3,700)
HKD	1,000	收到 HONIX 1 日 (2.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/22	(55,796)	(4,017)
HKD	48,563	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2029/04/30	49,401	(4,076)
HKD	4,500	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2029/05/10	45,839	(5,192)
HKD	31,552	收到 HONIX 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/07	(43,412)	(5,284)
HKD	18,891	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2029/02/01	11,648	(5,371)
HKD	3,000	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2029/04/27	66,387	(7,456)
HKD	103,666	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2028/07/28	36,003	(7,684)
HKD	224,000	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2029/03/16	68,714	(7,892)
HKD	26,310	收到 HONIX 1日 0.200% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/27	(133,760)	(8,986)
HKD	254,890	收到 7 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2029/06/15	479,388	(12,620)
HKD	1,289,566	收到 HONIX 1 日 (0.250)% 支付 10 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(1,122,683)	(13,441)
HKD	82,576	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2028/10/12	65,644	(15,907)
HKD	2,200	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2028/09/29	102,359	(17,574)
HKD	92,972	收到 2 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2029/05/04	178,381	(19,587)
HKD	553,971	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2028/07/03	58,125	(22,437)
HKD	236,400	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%*	Goldman Sachs	2029/05/17	56,724	(26,212)
HKD	73,220	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2029/04/20	126,540	(28,705)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
HKD	203,400	收到 2 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2028/09/22	125,615	(29,496)
HKD	98,000	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2029/01/19	110,283	(30,525)
HKD	620,369	收到 3 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2028/12/01	124,197	(34,977)
HKD	164,800	收到 2 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2028/12/08	243,789	(44,895)
HKD	54,200	收到 1 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2028/06/23	178,207	(48,212)
HKD	376,707	收到 5 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2028/07/07	583,073	(86,646)
HKD	475,436	收到 7 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2029/05/07	564,585	(92,055)
HKD	6,768,883	收到 36 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2028/06/30	3,788,996	(157,772)
HKD	806,994	收到 5 支證券之相關整批股票／債券的績效。 支付 HIBOR -HKAB 1 個月 0.350%	Goldman Sachs	2028/10/10	434,103	(181,269)
ILS	19,911	收到 COF 1 日 (0.750)% 支付 5 支證券之相關整批股票／債券的績效。	Morgan Stanley	2028/05/18	(658,548)	95,979
ILS	86,133	收到 COF 1 日 (4.500)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2028/05/18	(369,191)	16,578
ILS	6,441	收到 COF 1 日 (1.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2028/05/18	(85,912)	12,895
ILS	18,841	收到 COF 1 日 (1.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2028/05/18	(98,403)	12,815
ILS	36,123	收到 8 支證券之相關整批股票／債券的績效。 支付 COF 1 日 1.100%	Morgan Stanley	2028/05/18	607,016	(79,558)
JPY	888,676	收到 77 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/06/30	7,586,177	901,435
JPY	21,858	收到 5 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/03/02	553,783	243,107
JPY	6,900	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/09/26	193,816	92,636
JPY	6,400	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/10/05	189,599	92,168
JPY	19,900	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/06/23	246,819	82,925
JPY	19,800	收到 4 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/05/31	316,749	53,034

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	盈利／ 未實現（虧損） USD
JPY	19,500	收到 4 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/10/16	490,937	43,952
JPY	38,835	收到 BOJ-TONAT 1 日 (0.250)% 支付 4 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/08/25	(219,088)	43,365
JPY	4,500	收到 BOJ-TONAT 1 日 (7.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(27,869)	37,416
JPY	10,200	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/03/29	228,627	31,880
JPY	10,500	收到 2 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/10/20	213,061	28,390
JPY	3,200	收到 2 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/05/14	139,035	28,065
JPY	2,200	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/05/11	103,684	27,781
JPY	4,700	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/12/01	165,721	23,226
JPY	1,396	收到 BOJ-TONAT 1 日 (9.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/09	(67,823)	21,962
JPY	4,700	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/11/10	138,965	20,231
JPY	24,000	收到 9 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/06/01	429,755	16,928
JPY	20,204	收到 BOJ-TONAT 1 日 (1.000)% 支付 4 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(299,915)	16,691
JPY	54,336	收到 BOJ-TONAT 1 日 (1.250)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(125,752)	16,468
JPY	12,000	收到 BOJ-TONAT 1 日 (2.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(104,911)	15,869
JPY	15,700	收到 2 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/12/22	170,394	15,763
JPY	900	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/11/16	50,603	15,518
JPY	6,100	收到 2 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/12/11	123,341	14,905
JPY	14,000	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/22	(73,463)	12,634
JPY	16,146	收到 BOJ-TONAT 1 日 (11.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/07/03	(60,723)	12,442
JPY	4,200	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/09/15	62,688	12,073

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
JPY	17,200	收到 BOJ-TONAT 1 日 (12.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/02	(26,919)	11,325
JPY	13,400	收到 BOJ-TONAT 1 日 (0.250)% 支付 4 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/16	(186,438)	9,925
JPY	41,600	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/06/26	167,410	9,759
JPY	3,380	收到 2 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/03/16	101,576	8,459
JPY	4,000	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/10/02	65,974	8,439
JPY	10,000	收到 BOJ-TONAT 1 日 (19.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(16,765)	8,392
JPY	6,251	收到 BOJ-TONAT 1 日 (7.015)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/19	(42,061)	7,766
JPY	26,900	收到 BOJ-TONAT 1 日 (1.258)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(145,088)	7,267
JPY	34,855	收到 4 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/05/28	400,686	7,232
JPY	2,100	收到 BOJ-TONAT 1 日 (1.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/15	(45,070)	6,751
JPY	5,300	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/04/05	69,927	6,587
JPY	4,100	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/02/02	45,601	6,455
JPY	108,590	收到 BOJ-TONAT 1 日 (5.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(17,493)	5,160
JPY	47,996	收到 BOJ-TONAT 1 日 (0.750)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/08/25	(190,247)	4,603
JPY	3,100	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/09	(57,026)	4,539
JPY	35,400	收到 BOJ-TONAT 1 日 (0.250)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/01	(92,166)	4,385
JPY	5,432	收到 BOJ-TONAT 1 日 (2.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/16	(21,451)	4,285
JPY	3,894	收到 BOJ-TONAT 1 日 (11.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(7,871)	4,151
JPY	18,130	收到 BOJ-TONAT 1 日 (0.250)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/07/14	(210,549)	3,589
JPY	2,696	收到 BOJ-TONAT 1 日 (4.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/20	(22,057)	3,377

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
JPY	3,800	收到 2 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/06/22	82,901	3,302
JPY	23,788	收到 3 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/02/19	207,813	3,090
JPY	3,900	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/13	(58,382)	2,841
JPY	8,800	收到 BOJ-TONAT 1 日 (20.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/08/25	(60,026)	2,679
JPY	7,200	收到 BOJ-TONAT 1 日 (2.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/15	(39,018)	2,636
JPY	1,600	收到 BOJ-TONAT 1 日 0.200% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/21	(62,476)	2,557
JPY	3,300	收到 BOJ-TONAT 1 日 (6.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/16	(40,858)	2,367
JPY	8,600	收到 BOJ-TONAT 1 日 (3.574)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/22	(42,812)	2,359
JPY	1,500	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/25	(46,449)	2,131
JPY	9,528	收到 BOJ-TONAT 1 日 (2.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(58,547)	2,029
JPY	20,680	收到 BOJ-TONAT 1 日 (0.750)% 支付 5 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/09	(206,003)	1,901
JPY	13,026	收到 BOJ-TONAT 1 日 (4.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(62,982)	1,692
JPY	52,500	收到 BOJ-TONAT 1 日 (0.250)% 支付 4 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/11/17	(465,508)	1,597
JPY	851	收到 BOJ-TONAT 1 日 (4.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/06	(11,573)	1,555
JPY	13,095	收到 BOJ-TONAT 1 日 (10.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/02	(48,504)	1,504
JPY	10,724	收到 BOJ-TONAT 1 日 (0.250)% 支付 6 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/24	(260,466)	1,300
JPY	2,000	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/05	(36,336)	1,191
JPY	300	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/06/15	28,141	1,055
JPY	5,400	收到 2 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/06/08	77,150	1,027
JPY	4,700	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/25	(58,477)	965

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
JPY	2,000	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/06/11	47,059	831
JPY	1,175	收到 BOJ-TONAT 1 日 (2.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/19	(9,515)	649
JPY	11,428	收到 BOJ-TONAT 1 日 (0.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/19	(68,912)	594
JPY	3,500	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/07/02	27,284	420
JPY	600	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/03/05	8,459	272
JPY	69	收到 BOJ-TONAT 1 日 (6.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/10/05	(2,065)	177
JPY	2,300	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/07/10	83,970	154
JPY	294	收到 BOJ-TONAT 1 日 (0.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/05	(3,391)	40
JPY	4	收到 BOJ-TONAT 1 日 (13.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/10/20	(75)	23
JPY	1	收到 BOJ-TONAT 1 日 (4.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(5)	1
JPY	5,822	收到 BOJ-TONAT 1 日 (1.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/07/24	(73,105)	(172)
JPY	2,200	收到 BOJ-TONAT 1 日 0.200% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/25	(36,161)	(254)
JPY	8,800	收到 3 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/04/06	137,714	(311)
JPY	17,621	收到 BOJ-TONAT 1 日 (0.250)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/02	(128,168)	(312)
JPY	7,900	收到 3 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/05/25	131,045	(353)
JPY	9,000	收到 BOJ-TONAT 1 日 (0.250)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/11	(87,001)	(413)
JPY	1,124	收到 BOJ-TONAT 1 日 (0.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/16	(18,813)	(467)
JPY	500	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/07/05	(14,422)	(477)
JPY	4,541	收到 BOJ-TONAT 1 日 (6.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(60,169)	(514)
JPY	1,500	收到 BOJ-TONAT 1 日 (1.363)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/29	(26,472)	(573)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	盈利／（虧損） 未實現 USD
JPY	2,567	收到 BOJ-TONAT 1 日 (3.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/10/26	(20,680)	(759)
JPY	6,244	收到 BOJ-TONAT 1 日 (0.750)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/22	(75,486)	(784)
JPY	9,801	收到 BOJ-TONAT 1 日 (0.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/07/18	(19,637)	(801)
JPY	1,500	收到 BOJ-TONAT 1 日 (2.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/28	(23,970)	(934)
JPY	1,200	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/13	(29,122)	(979)
JPY	9,476	收到 BOJ-TONAT 1 日 (1.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/09	(69,615)	(990)
JPY	2,640	收到 2 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/04/23	18,670	(1,235)
JPY	12,300	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/12/28	156,094	(1,616)
JPY	2,800	收到 BOJ-TONAT 1 日 (8.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/11/17	(26,320)	(1,904)
JPY	2,200	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/09/07	35,369	(2,084)
JPY	45,188	收到 BOJ-TONAT 1 日 (2.620)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/11/17	(204,848)	(2,207)
JPY	2,400	收到 BOJ-TONAT 1 日 (0.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/25	(42,752)	(2,446)
JPY	3,400	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/06/14	39,898	(2,544)
JPY	5,755	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/08/10	36,570	(2,761)
JPY	7,749	收到 2 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/04/13	63,562	(3,164)
JPY	3,000	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/05	(81,139)	(3,209)
JPY	9,575	收到 4 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/03/09	111,915	(3,468)
JPY	4,400	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/08	(46,425)	(3,479)
JPY	10,587	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/10/20	(91,139)	(3,565)
JPY	600	收到 BOJ-TONAT 1 日 (1.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/11	(25,351)	(3,814)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
JPY	6,300	收到 2 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/06/04	114,101	(3,951)
JPY	4,400	收到 BOJ-TONAT 1 日 (1.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/11	(25,905)	(4,015)
JPY	8,500	收到 BOJ-TONAT 1 日 (0.250)% 支付 4 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/29	(108,128)	(4,154)
JPY	5,567	收到 BOJ-TONAT 1 日 (0.400)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/07/18	(32,993)	(4,198)
JPY	8,900	收到 4 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/05/24	137,094	(4,490)
JPY	17,157	收到 5 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/02/26	174,374	(4,508)
JPY	6,900	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/22	(116,050)	(4,544)
JPY	6,400	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/05/09	39,893	(4,544)
JPY	9,346	收到 BOJ-TONAT 1 日 (7.950)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/07/24	(22,010)	(4,741)
JPY	2,298	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/11/20	(22,412)	(4,893)
JPY	22,835	收到 BOJ-TONAT 1 日 (0.250)% 支付 11 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/27	(555,118)	(5,225)
JPY	3,200	收到 BOJ-TONAT 1 日 (4.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/16	(44,329)	(5,342)
JPY	9,500	收到 BOJ-TONAT 1 日 (0.250)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/01	(128,666)	(5,410)
JPY	2,300	收到 2 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/03/26	122,342	(5,472)
JPY	8,000	收到 BOJ-TONAT 1 日 (1.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/07/10	(27,871)	(5,674)
JPY	5,900	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/04/02	31,705	(5,880)
JPY	2,100	收到 BOJ-TONAT 1 日 (16.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(25,033)	(5,988)
JPY	100	收到 JPONMU=RR 1 日 (0.430)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/05/06	(20,573)	(7,101)
JPY	2,000	收到 BOJ-TONAT 1 日 0.200% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/14	(60,154)	(7,641)
JPY	700	收到 BOJ-TONAT 1 日 (1.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/06	(32,233)	(7,768)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
JPY	3,000	收到 BOJ-TONAT 1 日 (3.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(92,784)	(7,995)
JPY	14,000	收到 BOJ-TONAT 1 日 (0.250)% 支付 4 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/04/06	(278,402)	(8,861)
JPY	2,648	收到 BOJ-TONAT 1 日 (13.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/08/25	(30,422)	(8,941)
JPY	14,000	收到 BOJ-TONAT 1 日 (0.250)% 支付 6 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/09	(378,417)	(9,099)
JPY	8,600	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/10/26	37,991	(10,220)
JPY	6,500	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/19	(138,416)	(10,435)
JPY	8,000	收到 BOJ-TONAT 1 日 (0.250)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/11	(189,981)	(10,595)
JPY	3,900	收到 BOJ-TONAT 1 日 (7.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/08/25	(28,702)	(10,846)
JPY	17,700	收到 BOJ-TONAT 1 日 (0.250)% 支付 5 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/22	(223,447)	(11,360)
JPY	15,800	收到 BOJ-TONAT 1 日 (0.250)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/01/10	(261,208)	(12,358)
JPY	1,000	收到 BOJ-TONAT 1 日 (17.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/26	(17,704)	(12,973)
JPY	9,300	收到 BOJ-TONAT 1 日 (0.250)% 支付 4 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/15	(266,230)	(13,102)
JPY	3,500	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/03/30	60,438	(13,313)
JPY	24,400	收到 3 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/12/21	201,491	(13,850)
JPY	8,800	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/11/27	(134,882)	(16,725)
JPY	47,384	收到 BOJ-TONAT 1 日 (0.250)% 支付 8 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/09	(287,262)	(16,796)
JPY	1,400	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/09/29	(61,025)	(17,314)
JPY	12,049	收到 BOJ-TONAT 1 日 (0.250)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/03/26	(191,021)	(18,531)
JPY	12,357	收到 3 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/11/06	121,003	(19,640)
JPY	53,318	收到 BOJ-TONAT 1 日 (4.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(78,137)	(19,981)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
JPY	12,900	收到 1 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2029/04/19	172,559	(20,849)
JPY	1,900	收到 BOJ-TONAT 1 日 (0.250)% 支付 5 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/14	(227,820)	(22,558)
JPY	8,600	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/09/07	(107,221)	(23,675)
JPY	15,900	收到 BOJ-TONAT 1 日 (0.250)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/12/18	(264,624)	(24,556)
JPY	5,400	收到 BOJ-TONAT 1 日 (7.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(91,590)	(25,770)
JPY	12,600	收到 BOJ-TONAT 1 日 0.200% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(316,464)	(25,993)
JPY	14,027	收到 BOJ-TONAT 1 日 (5.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(118,493)	(28,168)
JPY	14,852	收到 BOJ-TONAT 1 日 (0.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/11/20	(81,442)	(29,738)
JPY	6,400	收到 BOJ-TONAT 1 日 (4.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/02/01	(99,773)	(36,592)
JPY	61,175	收到 2 支證券之相關整批股票／債券的績效。 支付 BOJ-TONAT 1 日 0.350%	Goldman Sachs	2028/12/08	157,571	(39,154)
JPY	5,800	收到 BOJ-TONAT 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/07/24	(129,937)	(46,941)
JPY	36,142	收到 BOJ-TONAT 1 日 (2.250)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(254,982)	(87,668)
JPY	31,238	收到 BOJ-TONAT 1 日 (1.750)% 支付 4 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(353,221)	(109,288)
JPY	560,834	收到 BOJ-TONAT 1 日 (0.250)% 支付 35 支證券之相關整批股票／債券的績效。	Goldman Sachs	2028/06/30	(4,261,920)	(740,884)
NOK	763,751	收到 22 支證券之相關整批股票／債券的績效。 支付 NIBOR 1 週 0.275%	SEB	2026/11/27	3,223,430	451,374
NOK	546,310	收到 NIBOR 1 週 (0.275)% 支付 31 支證券之相關整批股票／債券的績效。*	SEB	2026/11/27	(3,181,490)	93,883
NZD	103,087	收到 8 支證券之相關整批股票／債券的績效。 支付 NZOCR 1 日 0.300%	Morgan Stanley	2027/06/16	483,850	51,946
NZD	60,486	收到 NZOCR 1 日 (0.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/16	(18,893)	13,891
NZD	149,779	收到 NZOCR 1 日 (0.675)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/16	(37,429)	(1,638)
NZD	88,348	收到 NZOCR 1 日 (0.300)% 支付 5 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/16	(485,428)	(92,244)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
SEK	1,272,412	收到 62 支證券之相關整批股票／債券的績效。 支付 STIBOR 1 週 0.275%	SEB	2026/11/27	9,645,478	1,014,987
SEK	992,818	收到 STIBOR 1 週 (0.275)% 支付 71 支證券之相關整批股票／債券的績效。	SEB	2026/11/27	(8,443,154)	139,324
SEK	295	收到 1 支證券之相關整批股票／債券的績效。 支付 STIBOR 1 週 0.275%	SEB	2026/07/02	4,800	(1,113)
SGD	1,895,461	收到 18 支證券之相關整批股票／債券的績效。 支付 SORA 1 日 0.300%	Morgan Stanley	2027/06/17	1,299,760	126,784
SGD	791,835	收到 SORA 1 日 (3.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(208,096)	112,614
SGD	135,600	收到 SORA 1 日 (2.375)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(64,038)	9,463
SGD	44,600	收到 SORA 1 日 (0.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(85,959)	8,953
SGD	55,200	收到 SORA 1 日 (4.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(27,402)	4,024
SGD	29,700	收到 SORA 1 日 (5.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(30,919)	3,530
SGD	188,955	收到 SORA 1 日 (1.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(125,712)	1,562
SGD	34,000	收到 SORA 1 日 (2.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(106,457)	343
SGD	17,400	收到 SORA 1 日 (2.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(13,898)	86
SGD	282,339	收到 SORA 1 日 (27.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(11,369)	(1,968)
SGD	91,208	收到 SORA 1 日 (1.125)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(95,664)	(4,520)
SGD	44,396	收到 SORA 1 日 (1.375)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(218,340)	(11,070)
SGD	571,600	收到 SORA 1 日 (7.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(59,315)	(14,493)
SGD	344,255	收到 SORA 1 日 (0.563)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(259,573)	(22,753)
SGD	172,800	收到 SORA 1 日 (3.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(114,302)	(23,324)
SGD	80,181	收到 SORA 1 日 (0.300)% 支付 6 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(440,506)	(48,149)
USD	21,961,265	收到 158 支證券之相關整批股票／債券的績效。 支付 USONBFR= 1 日 0.800%	BNP Paribas	2027/08/31	55,950,162	6,858,523

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
USD	391,000	收到 1 支證券之相關整批股票／債券的績效。 支付 JPONMU=RR 1 日 0.800%	BNP Paribas	2027/08/31	6,282,793	1,349,984
USD	2,098,000	收到 19 支證券之相關整批股票／債券的績效。 支付 USONBFR 1 個月 0.650%	Nomura	2027/11/30	5,737,112	650,271
USD	136,700	支付 USONBFR =1 日 (0.400)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2026/09/14	(893,852)	250,196
USD	41,319	支付 USONBFR =1 日 (0.620)% 支付 3 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(553,568)	243,055
USD	8,318,249	收到 42 支證券之相關整批股票／債券的績效。 支付 FEDEF 1 日 0.250%	Morgan Stanley	2027/06/17	2,662,381	221,119
USD	91,735	支付 USONBFR =1 日 (0.220)% 支付 2 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(2,330,460)	214,512
USD	2,490,381	收到 156 支證券之相關整批股票／債券的績效。 支付 FEDEF 1 日 0.100%*	Morgan Stanley	2027/06/15	14,407,353	175,441
USD	152	收到 1 支證券之相關整批股票／債券的績效。 支付 FEDEF 1 日 0.157%	Morgan Stanley	2027/06/15	268,217	168,486
USD	8,684	支付 USONBFR =1 日 (0.400)% 支付 2 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(759,261)	161,241
USD	38,522	收到 USONBFR = 1 日 0.050% 支付 3 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(1,459,083)	143,521
USD	2,450,338	收到 35 支證券之相關整批股票／債券的績效。 支付 FEDEF 1 日 1.100%	Morgan Stanley	2026/12/18	3,713,362	139,641
USD	11,455	收到 FEDEF 1 日 (11.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(57,690)	103,873
USD	1,001	收到 1 支證券之相關整批股票／債券的績效。 支付 FEDEF 1 日 0.175%	Morgan Stanley	2027/06/15	222,119	86,807
USD	144,186	收到 FEDEF 1 日 (4.000)% 支付 8 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(499,404)	86,093
USD	3,462	支付 USONBFR =1 日 (5.630)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(167,042)	82,730
USD	26,957	收到 OBFR 1 日 (0.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2028/10/09	(61,058)	77,232
USD	413,146	收到 FEDEF 1 日 (2.500)% 支付 6 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(208,013)	73,219
USD	101,729	收到 FEDEF 1 日 (16.250)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(175,694)	68,407
USD	12,598	支付 USONBFR =1 日 (0.300)% 支付 3 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(438,692)	67,544
USD	52,165	收到 FEDEF 1 日 (12.750)% 支付 5 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(217,553)	58,264

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	盈利／（虧損） USD
USD	24,489	收到 FEDEF 1 日 (18.000)% 支付 4 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(167,076)	50,756
USD	1,712	收到 FEDEF 1 日 (0.870)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(77,967)	50,057
USD	4,388	收到 FEDEF 1 日 (14.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(32,620)	47,845
USD	2,986	收到 FEDEF 1 日 (10.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(61,463)	47,018
USD	351,000	收到 1 支證券之相關整批股票／債券的績效。 支付 USONBFR 1 個月 0.000%	Nomura	2027/11/30	495,086	43,953
USD	2,817,960	收到 24 支證券之相關整批股票／債券的績效。 支付 FEDEF 1 日 0.250%	Morgan Stanley	2027/06/15	1,467,353	42,938
USD	8,224	收到 FEDEF 1 日 (9.000)% 支付 4 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(174,255)	40,052
USD	4,389	收到 FEDEF 1 日 (8.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(63,830)	39,047
USD	61,542	支付 USONBFR =1 日 (0.430)% 支付 2 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(172,027)	38,903
USD	181,497	收到 1 支證券之相關整批股票／債券的績效。 支付 FEDEF 1 日 0.775%	Morgan Stanley	2026/08/17	1,042,088	37,705
USD	25,730	收到 FEDEF 1 日 (4.500)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(96,833)	35,769
USD	9,914	收到 FEDEF 1 日 (7.750)% 支付 6 支證券之相關整批股票／債券的績效。*	Morgan Stanley	2027/06/15	(338,676)	35,074
USD	690,829	收到 FEDEF 1 日 (23.375)% 支付 3 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(96,780)	33,263
USD	2,880	收到 FEDEF 1 日 (5.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(66,850)	33,197
USD	3,857	收到 FEDEF 1 日 (3.125)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(119,919)	30,708
USD	26,177	收到 FEDEF 1 日 (9.625)% 支付 4 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(171,125)	24,863
USD	33,885	收到 FEDEF 1 日 (10.399)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(40,589)	23,115
USD	5,816	收到 FEDEF 1 日 (2.125)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(117,917)	22,969
USD	5,700	收到 FEDEF 1 日 (7.532)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(21,783)	21,905
USD	41,794	收到 1 支證券之相關整批股票／債券的績效。 支付 FEDEF 1 日 0.300%	Morgan Stanley	2028/05/08	295,787	20,731

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	盈利／（虧損） USD
USD	1,359	收到 FEDEF 1 日 (10.121)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(24,143)	20,514
USD	37,209	收到 FEDEF 1 日 (17.188)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(58,649)	19,995
USD	3,420	收到 FEDEF 1 日 (6.875)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(103,335)	19,926
USD	144,558	收到 FEDEF 1 日 (12.188)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(47,730)	16,895
USD	183,681	收到 FEDEF 1 日 (3.313)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(155,135)	16,164
USD	4,722	收到 FEDEF 1 日 (12.125)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(168,566)	15,656
USD	2,000	收到 FEDEF 1 日 (11.063)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(31,878)	15,650
USD	33,111	收到 FEDEF 1 日 (6.688)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(54,741)	15,615
USD	39,209	收到 FEDEF 1 日 (5.250)% 支付 7 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(535,766)	15,109
USD	8,699	收到 FEDEF 1 日 (14.250)% 支付 3 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(126,259)	15,036
USD	712,000	收到 3 支證券之相關整批股票／債券的績效。 支付 USONBFR= 1 日 0.050%	BNP Paribas	2027/08/31	1,021,274	14,986
USD	27,121	支付 USONBFR =1 日 (1.050)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(98,720)	14,815
USD	1,077	收到 FEDEF 1 日 (2.375)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(80,682)	14,554
USD	9,936	收到 FEDEF 1 日 (28.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(14,690)	14,187
USD	242,700	收到 FEDEF 1 日 (0.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(141,370)	14,090
USD	17,509	收到 FEDEF 1 日 (4.500)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(37,581)	13,632
USD	31,710	收到 FEDEF 1 日 (12.750)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(82,794)	13,615
USD	102,740	收到 FEDEF 1 日 (13.000)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(204,103)	13,097
USD	74,800	收到 FEDEF 1 日 (13.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(49,029)	12,729
USD	1,642	收到 FEDEF 1 日 (1.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(184,478)	12,076

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	盈利／ 未實現（虧損） USD
USD	1,505	支付 USONBFR =1 日 (1.020)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(45,195)	10,999
USD	15,500	收到 FEDEF 1 日 (0.300)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/07/16	(110,423)	10,867
USD	29,380	收到 FEDEF 1 日 (4.125)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(220,202)	10,788
USD	103,883	收到 FEDEF 1 日 (15.125)% 支付 3 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(184,773)	10,356
USD	69,115	收到 FEDEF 1 日 (18.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(30,736)	10,199
USD	1,248	收到 FEDEF 1 日 (0.730)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/09/15	(66,468)	9,884
USD	13,385	收到 FEDEF 1 日 (10.875)% 支付 3 支證券之相關整批股票／債券的績效。*	Morgan Stanley	2027/06/15	(61,405)	9,793
USD	70,054	收到 FEDEF 1 日 (19.000)% 支付 3 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(72,143)	9,679
USD	14,800	收到 FEDEF 1 日 (1.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(59,481)	9,492
USD	100,800	收到 FEDEF 1 日 (2.375)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(59,566)	9,238
USD	40,000	收到 FEDEF 1 日 (5.971)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(37,032)	8,988
USD	48,950	收到 FEDEF 1 日 (7.220)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(34,930)	8,513
USD	930	收到 FEDEF 1 日 (3.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(86,668)	8,495
USD	21,128	收到 FEDEF 1 日 (14.063)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(26,031)	8,466
USD	11,218	收到 FEDEF 1 日 (4.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(33,519)	8,438
USD	14,287	收到 SOFR 1 日 (6.450)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/07	(90,273)	8,117
USD	40,129	收到 FEDEF 1 日 (18.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(60,351)	7,996
USD	601	收到 FEDEF 1 日 (1.500)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(98,755)	7,915
USD	93,900	收到 FEDEF 1 日 (11.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(52,148)	7,849
USD	40,700	收到 FEDEF 1 日 (15.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/16	(12,682)	7,801

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
USD	2,888	收到 FEDEF 1 日 (5.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(25,493)	7,798
USD	5,700	收到 FEDEF 1 日 (17.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(39,180)	7,631
USD	54,077	收到 FEDEF 1 日 (6.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(94,382)	7,602
USD	2,000	收到 FEDEF 1 日 (7.188)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(131,667)	7,557
USD	7,500	收到 FEDEF 1 日 (8.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(32,786)	7,340
USD	1,418	收到 FEDEF 1日 0.000% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/09/15	(315,491)	7,204
USD	285,757	收到 FEDEF 1 日 (10.375)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(63,116)	6,530
USD	359,100	收到 FEDEF 1 日 (8.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(22,769)	6,528
USD	259,939	收到 FEDEF 1 日 (3.375)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(154,094)	6,364
USD	1,915	支付 USONBFR =1 日 (0.560)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(30,678)	6,320
USD	166,374	收到 FEDEF 1 日 (0.875)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(425,515)	6,111
USD	163,899	收到 FEDEF 1 日 (11.688)% 支付 3 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(237,806)	6,021
USD	428,300	收到 FEDEF 1 日 (4.000)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/16	(49,974)	5,702
USD	196,702	收到 FEDEF 1 日 (9.625)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(80,470)	5,638
USD	1,334	收到 FEDEF 1 日 (9.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(32,010)	5,612
USD	53,421	收到 FEDEF 1 日 (2.938)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(33,889)	5,452
USD	144,227	收到 FEDEF 1 日 (8.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(43,182)	5,143
USD	109,400	收到 FEDEF 1 日 (14.174)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(26,634)	4,928
USD	10,877	收到 FEDEF 1 日 (12.450)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(11,650)	4,860
USD	5,645	收到 FEDEF 1 日 (4.600)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(19,932)	4,764

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	盈利／ 未實現（虧損） USD
USD	167,075	收到 FEDEF 1 日 (13.375)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(190,929)	4,728
USD	3,089	收到 FEDEF 1 日 (10.100)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(20,463)	4,718
USD	7,458	收到 FEDEF 1 日 (8.625)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(22,054)	4,710
USD	18,442	收到 FEDEF 1 日 (7.815)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(23,933)	4,682
USD	31,477	收到 SOFR 1 日 (0.750)% 支付 5 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(347,910)	4,525
USD	14	收到 FEDEF 1 日 (3.524)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(466,524)	4,440
USD	2,636	收到 FEDEF 1 日 (1.130)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(39,377)	4,377
USD	1,000	收到 FEDEF 1 日 (2.813)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(67,446)	4,354
USD	24,693	收到 SOFR 1 日 (9.250)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/07	(34,175)	4,071
USD	5,668	支付 USONBFR =1 日 (4.130)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(45,967)	4,068
USD	24,579	收到 FEDEF 1 日 (15.138)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(25,062)	3,881
USD	185	收到 FEDEF 1 日 (2.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(13,542)	3,752
USD	167,408	收到 FEDEF 1 日 (20.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(40,728)	3,680
USD	2,103	收到 FEDEF 1 日 (2.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(22,187)	3,491
USD	4,322	收到 FEDEF 1 日 (5.900)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(7,415)	3,427
USD	904	收到 FEDEF 1 日 (0.414)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(51,504)	3,423
USD	45,100	收到 FEDEF 1 日 (17.500)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(41,585)	3,420
USD	21,870	收到 FEDEF 1 日 (8.050)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(39,360)	3,410
USD	1,119	收到 FEDEF 1 日 (9.375)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(55,087)	3,382
USD	3,083	收到 FEDEF 1 日 (16.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(12,417)	3,256

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
USD	82,247	收到 FEDEF 1 日 (5.063)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(98,995)	3,195
USD	9,180	收到 FEDEF 1 日 (13.400)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(35,787)	3,111
USD	808	收到 FEDEF 1 日 (2.860)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(78,701)	2,979
USD	2,209	收到 SOFR 1 日 (10.650)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(41,741)	2,882
USD	93	收到 FEDEF 1 日 (7.400)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(16,261)	2,782
USD	3,031	收到 FEDEF 1 日 (10.781)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(5,095)	2,757
USD	709,562	收到 FEDEF 1 日 (9.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(140,865)	2,663
USD	23,912	收到 FEDEF 1 日 (11.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(22,061)	2,609
USD	1,252	收到 SOFR 1 日 (1.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(70,644)	2,398
USD	1,205	收到 FEDEF 1 日 (14.093)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(12,728)	2,382
USD	131,100	收到 FEDEF 1 日 (6.500)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/16	(33,142)	2,217
USD	5,854	收到 FEDEF 1 日 (17.124)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(4,538)	2,206
USD	999	收到 FEDEF 1 日 (1.625)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(76,438)	2,200
USD	4,185	收到 FEDEF 1 日 (1.375)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(86,555)	1,814
USD	691	收到 FEDEF 1 日 (17.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(6,547)	1,765
USD	2,821	支付 USONBFR =1 日 (0.900)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(17,123)	1,518
USD	175,800	收到 FEDEF 1 日 (11.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(36,080)	1,484
USD	1,499	收到 FEDEF 1 日 (14.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(8,771)	1,460
USD	2,627	收到 FEDEF 1 日 (10.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(3,980)	1,444
USD	5,142	收到 FEDEF 1 日 (24.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(5,140)	1,342

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
USD	2,400	收到 FEDEF 1 日 (2.050)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(12,566)	1,218
USD	59,600	收到 FEDEF 1 日 (18.375)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(5,027)	991
USD	1,202	收到 FEDEF 1 日 (6.500)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(6,301)	940
USD	3,383	收到 SOFR 1 日 (8.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(17,342)	841
USD	10,200	收到 FEDEF 1 日 (9.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(53,603)	813
USD	1,436	收到 FEDEF 1 日 (7.350)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(5,938)	769
USD	3,470	收到 SOFR 1 日 (2.400)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/24	(24,659)	763
USD	474	收到 FEDEF 1 日 (0.873)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(59,542)	736
USD	12,033	支付 USONBFR =1 日 (0.530)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(17,328)	730
USD	1,737	收到 FEDEF 1 日 (4.563)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(7,928)	721
USD	4,633	收到 FEDEF 1 日 (18.490)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(2,191)	650
USD	29,450	收到 SOFR 1 日 (4.450)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(399,826)	648
USD	10,200	收到 FEDEF 1 日 (15.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(817)	633
USD	524	收到 SOFR 1 日 (8.100)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/07	(30,629)	558
USD	28,774	收到 FEDEF 1 日 (8.313)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(14,591)	554
USD	230	支付 USONBFR =1 日 (1.880)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(3,480)	530
USD	584,117	收到 FEDEF 1 日 (14.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(66,685)	501
USD	12,477	收到 FEDEF 1 日 (12.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(38,835)	488
USD	119,186	收到 FEDEF 1 日 (3.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(49,138)	468
USD	2,621	收到 FEDEF 1 日 (14.894)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(4,904)	467

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
USD	20,819	收到 SOFR 1 日 (7.600)% 支付 2 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(36,605)	447
USD	4,565	收到 FEDEF 1 日 (4.188)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(11,822)	422
USD	906	收到 FEDEF 1 日 (3.500)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(107,272)	387
USD	153,320	收到 FEDEF 1 日 (9.750)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(98,445)	229
USD	17,570	收到 SOFR 1 日 (9.400)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/24	(30,829)	178
USD	3,313	收到 SOFR 1 日 (7.700)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/08	(18,586)	176
USD	8,826	支付 USONBFR =1 日 (0.450)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(83,141)	131
USD	380	收到 SOFR 1 日 (7.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/14	(13,310)	115
USD	732	收到 SOFR 1 日 (6.800)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(23,199)	106
USD	13,266	收到 FEDEF 1 日 (18.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(3,423)	70
USD	9,310	收到 SOFR 1 日 (2.800)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(60,456)	18
USD	2,223	收到 SOFR 1 日 (0.750)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/07/06	(22,884)	16
USD	480	收到 FEDEF 1 日 (7.449)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(601)	9
USD	5	收到 SOFR 1 日 (2.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/06/21	(152)	6
USD	191,029	收到 1 支證券之相關整批股票／債券的績效。 支付 FEDEF 1 日 0.000%*	Morgan Stanley	2027/01/29	–	-
USD	526	收到 SOFR 1 日 (2.150)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(24,499)	(96)
USD	6,541	收到 SOFR 1 日 (10.600)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(24,222)	(136)
USD	16,000	收到 FEDEF 1 日 (6.313)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(26,159)	(266)
USD	6,150	收到 SOFR 1 日 (6.050)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(16,254)	(280)
USD	244	支付 USONBFR =1 日 (0.650)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(13,005)	(476)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	盈利／ 未實現（虧損） USD
USD	2,436	收到 SOFR 1 日 (7.200)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(48,529)	(488)
USD	234,100	收到 FEDEF 1 日 (4.400)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(55,683)	(613)
USD	6,387	收到 SOFR 1 日 (6.800)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/24	(23,224)	(619)
USD	52,937	收到 FEDEF 1 日 (13.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(11,259)	(624)
USD	2,020	收到 SOFR 1 日 (6.300)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(33,231)	(697)
USD	20,189	收到 FEDEF 1 日 (1.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(13,562)	(756)
USD	7,400	收到 FEDEF 1 日 (3.563)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(29,964)	(763)
USD	6,000	收到 FEDEF 1 日 (9.084)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(37,977)	(782)
USD	14,081	收到 FEDEF 1 日 (0.625)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(19,915)	(813)
USD	2,218	收到 SOFR 1 日 (9.500)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(21,677)	(819)
USD	1,000	收到 FEDEF 1 日 (34.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(9,159)	(833)
USD	3,766	收到 FEDEF 1 日 (8.850)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(11,241)	(865)
USD	15,754	收到 FEDEF 1 日 (1.575)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(17,016)	(952)
USD	428,300	收到 2 支證券之相關整批股票／債券的績效。 支付 FEDEF 1 日 0.300%	Morgan Stanley	2027/07/16	237,280	(959)
USD	2,102	收到 SOFR 1 日 (5.350)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(57,985)	(1,110)
USD	50,789	收到 1 支證券之相關整批股票／債券的績效。 支付 SOFR 1 日 0.750%	Goldman Sachs	2029/05/24	56,234	(1,121)
USD	1,804	收到 FEDEF 1 日 (13.500)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(20,976)	(1,227)
USD	13,363	收到 FEDEF 1 日 (9.124)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(30,815)	(1,541)
USD	970	收到 FEDEF 1 日 (10.789)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(16,170)	(1,769)
USD	4,881	收到 1 支證券之相關整批股票／債券的績效。 支付 FEDEF 1 日 0.400%	Morgan Stanley	2028/03/30	557,849	(1,827)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
USD	82,720	收到 FEDEF 1 日 (19.813)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(86,502)	(2,022)
USD	54,038	收到 FEDEF 1 日 (15.500)% 支付 3 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(56,426)	(2,083)
USD	2,647	收到 SOFR 1 日 (9.000)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(63,794)	(2,200)
USD	1,926	收到 FEDEF 1 日 (17.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(36,878)	(2,342)
USD	360	收到 FEDEF 1 日 (15.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(21,192)	(2,548)
USD	20,500	收到 FEDEF 1 日 (1.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(41,158)	(2,568)
USD	391	支付 USONBFR =1 日 (0.980)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(9,407)	(3,298)
USD	2,172	收到 FEDEF 1 日 (1.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(100,392)	(3,811)
USD	5,299	支付 USONBFR =1 日 (0.550)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(24,958)	(3,862)
USD	8,887	支付 USONBFR =1 日 (0.360)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(51,011)	(3,971)
USD	6,600	收到 FEDEF 1 日 (4.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(37,540)	(4,523)
USD	4,117	收到 FEDEF 1 日 (17.100)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(12,614)	(4,600)
USD	28,000	收到 FEDEF 1 日 (1.313)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(102,401)	(4,677)
USD	414	收到 FEDEF 1 日 (2.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(40,275)	(4,899)
USD	351,261	收到 FEDEF 1 日 (12.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(65,743)	(5,494)
USD	133,665	收到 FEDEF 1 日 (7.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(54,522)	(5,908)
USD	1,331	收到 SOFR 1 日 (4.350)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/18	(68,757)	(6,156)
USD	107,000	收到 FEDEF 1 日 (0.400)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(114,467)	(6,306)
USD	122,457	收到 FEDEF 1 日 (8.500)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(166,904)	(6,358)
USD	11,857	收到 FEDEF 1 日 (9.813)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(43,340)	(7,173)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
USD	465,700	收到 FEDEF 1 日 (13.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(37,835)	(7,399)
USD	197,069	收到 FEDEF 1 日 (14.500)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(107,154)	(7,567)
USD	70,100	收到 FEDEF 1 日 (9.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(82,639)	(7,782)
USD	275,147	收到 FEDEF 1 日 (15.625)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(83,048)	(8,168)
USD	6,863	支付 USONBFR =1 日 (0.600)% 支付 2 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(71,775)	(8,280)
USD	3,256	收到 FEDEF 1 日 (1.305)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(34,003)	(8,499)
USD	530	收到 FEDEF 1 日 (0.350)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2028/03/31	(602,891)	(9,264)
USD	5,000	收到 FEDEF 1 日 (6.625)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(99,366)	(9,269)
USD	643,192	收到 FEDEF 1 日 (2.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(47,755)	(9,323)
USD	183,600	收到 FEDEF 1 日 (11.375)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(203,992)	(9,475)
USD	11,419	收到 FEDEF 1 日 (18.250)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(112,620)	(10,123)
USD	43,200	收到 1 支證券之相關整批股票／債券的績效。 支付 FEDEF 1 日 1.000%	Morgan Stanley	2026/08/17	203,184	(10,522)
USD	4,293	收到 FEDEF 1 日 (2.625)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(139,318)	(10,933)
USD	11,430	收到 1 支證券之相關整批股票／債券的績效。 支付 SOFR 1 日 0.750%	Goldman Sachs	2029/05/17	183,899	(11,447)
USD	3,788	支付 USONBFR =1 日 (0.410)% 支付 2 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(206,798)	(11,490)
USD	20,553	收到 SOFR 1 日 (1.450)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2029/05/17	(248,797)	(11,805)
USD	1,381,572	收到 31 支證券之相關整批股票／債券的績效。 支付 FEDEF 1 日 (1.000)%	Morgan Stanley	2027/06/15	1,941,881	(12,982)
USD	135,262	收到 FEDEF 1 日 (19.313)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(200,647)	(13,071)
USD	12,000	收到 FEDEF 1日 0.300% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2028/05/08	(84,927)	(13,302)
USD	2,000	收到 FEDEF 1 日 (3.938)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(108,567)	(14,193)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
USD	444	收到 FEDEF 1 日 (0.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2028/01/18	(76,316)	(14,844)
USD	12,726	收到 FEDEF 1 日 (0.563)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(51,988)	(15,038)
USD	146,644	收到 FEDEF 1 日 (19.625)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(81,947)	(16,086)
USD	2,557	收到 FEDEF 1 日 (5.625)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(93,678)	(16,157)
USD	1,751	收到 FEDEF 1 日 (7.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(111,164)	(16,557)
USD	15,300	收到 FEDEF 1 日 (0.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(112,869)	(17,333)
USD	272	收到 FEDEF 1 日 (2.500)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(58,062)	(17,978)
USD	94,453	收到 FEDEF 1 日 (4.438)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(77,944)	(18,094)
USD	411,400	收到 FEDEF 1 日 (7.375)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(64,068)	(18,152)
USD	114,880	收到 FEDEF 1 日 (16.125)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(84,325)	(18,250)
USD	157	收到 FEDEF 1 日 (5.000)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(53,333)	(18,441)
USD	60,188	收到 FEDEF 1 日 (8.375)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(187,522)	(18,505)
USD	852	收到 FEDEF 1 日 (9.982)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(101,013)	(18,954)
USD	2,804	收到 FEDEF 1 日 (3.750)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(145,298)	(20,294)
USD	276,574	收到 FEDEF 1 日 (4.625)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(124,849)	(20,948)
USD	7,969	收到 FEDEF 1 日 (4.375)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(153,509)	(21,288)
USD	2,991	收到 FEDEF 1 日 (10.050)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(43,478)	(21,761)
USD	295,500	收到 FEDEF 1 日 (13.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(134,245)	(22,085)
USD	3,140	收到 FEDEF 1 日 (5.882)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(35,098)	(22,428)
USD	69,034	收到 FEDEF 1 日 (2.625)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(133,229)	(22,781)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
USD	1,151	收到 FEDEF 1 日 (2.535)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(109,346)	(23,722)
USD	5,160	收到 FEDEF 1 日 (21.375)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(39,312)	(24,481)
USD	7,000	收到 FEDEF 1 日 (23.500)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(65,836)	(25,975)
USD	14,019	收到 FEDEF 1 日 (1.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(93,623)	(31,077)
USD	7,220	收到 FEDEF 1 日 (14.306)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(54,681)	(31,166)
USD	28,100	收到 FEDEF 1 日 (10.427)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(93,948)	(31,605)
USD	75,532	支付 USONBFR =1 日 (0.350)% 支付 6 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(1,290,956)	(31,820)
USD	7,268	收到 FEDEF 1 日 (2.500)% 支付 4 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(298,466)	(32,551)
USD	1,904	收到 FEDEF 1 日 (22.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(64,138)	(32,710)
USD	10,000	收到 FEDEF 1 日 (2.563)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(103,365)	(32,847)
USD	12,600	收到 FEDEF 1 日 (26.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(75,255)	(32,995)
USD	45,777	收到 FEDEF 1 日 (4.625)% 支付 3 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(163,651)	(36,116)
USD	5,740	收到 FEDEF 1 日 (2.009)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(80,849)	(36,594)
USD	103,987	收到 FEDEF 1 日 (1.382)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(234,299)	(38,591)
USD	149	收到 FEDEF 1 日 (0.350)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/12/15	(1,047,087)	(40,331)
USD	441,115	收到 2 支證券之相關整批股票／債券的績效。 支付 FEDEF 1 日 2.500%	Morgan Stanley	2027/02/08	714,208	(40,978)
USD	54,083	支付 USONBFR =1 日 (1.000)% 支付 2 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(283,759)	(42,753)
USD	204,928	收到 FEDEF 1 日 (34.000)% 支付 4 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(201,891)	(46,113)
USD	1,778	收到 FEDEF 1 日 (0.750)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(242,788)	(54,140)
USD	95,812	收到 FEDEF 1 日 (1.250)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(178,011)	(56,845)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
USD	433,479	收到 15 支證券之相關整批股票／債券的績效。 支付 SOFR 1 日 0.750%	Goldman Sachs	2029/05/18	2,068,937	(60,382)
USD	8,511	收到 FEDEF 1 日 (2.875)% 支付 3 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(236,135)	(65,395)
USD	20,663	收到 FEDEF 1 日 (11.500)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(182,883)	(68,915)
USD	8,000	收到 FEDEF 1 日 (10.438)% 支付 3 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(309,895)	(70,783)
USD	98,562	收到 FEDEF 1 日 (0.400)% 支付 6 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(536,113)	(73,596)
USD	26,560	收到 FEDEF 1 日 (6.500)% 支付 4 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(308,193)	(83,430)
USD	25,469	收到 FEDEF 1 日 (2.125)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(409,854)	(85,105)
USD	352,098	收到 FEDEF 1 日 (6.563)% 支付 4 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(369,237)	(92,212)
USD	3,407	收到 FEDEF 1 日 (0.688)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(117,364)	(95,933)
USD	23,124	收到 FEDEF 1 日 (1.182)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(116,348)	(100,344)
USD	58,915	收到 FEDEF 1 日 (13.563)% 支付 2 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(189,219)	(101,477)
USD	131,300	收到 FEDEF 1 日 (7.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/17	(255,709)	(102,775)
USD	111,280	收到 FEDEF 1 日 (0.350)% 支付 16 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/09/15	(8,465,356)	(103,285)
USD	12,201	收到 FEDEF 1 日 (10.750)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(151,183)	(108,758)
USD	36,104	收到 FEDEF 1 日 (13.438)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2027/06/15	(200,735)	(136,955)
USD	1,105,000	收到 4 支證券之相關整批股票／債券的績效。 支付 USONBFR= 1 日 0.000%	BNP Paribas	2027/08/31	1,559,209	(199,817)
USD	198	收到 OBFR 1 日 (0.250)% 支付 3 支證券之相關整批股票／債券的績效。	Goldman Sachs	2033/09/12	(7,831,911)	(218,566)
USD	20,034,888	收到 18 支證券之相關整批股票／債券的績效。 支付 FEDEF 1 日 0.350%	Morgan Stanley	2027/06/16	1,380,077	(277,301)
USD	117,724	收到 FEDEF 1 日 (0.500)% 支付 8 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/18	(1,495,006)	(323,443)
USD	245	收到 OBFR 1 日 (0.700)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2033/09/12	(6,903,120)	(417,433)

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

交易貨幣	票面金額	基金收取 基金支付	交易對手	到期日期	全球風險 USD	未實現盈利／（虧損） USD
USD	198,734	收到 USONBFR 1 個月 0.000% 支付 19 支證券之相關整批股票／債券的績效。	Nomura	2027/11/30	(6,300,123)	(1,089,688)
USD	802	收到 OBFR 1 日 (0.450)% 支付 1 支證券之相關整批股票／債券的績效。	Goldman Sachs	2033/09/12	(10,169,448)	(1,763,256)
USD	14,998	支付 USONBFR =1 日 (0.420)% 支付 1 支證券之相關整批股票／債券的績效。	BNP Paribas	2027/08/31	(4,141,998)	(1,940,141)
USD	4,540,528	支付 USONBFR =1 日 (0.050)% 支付 182 支證券之相關整批股票／債券的績效。*	BNP Paribas	2027/08/31	(57,797,921)	(5,891,735)
ZAR	1,299,018	收到 25 支證券之相關整批股票／債券的績效。 支付 SABOR 1 日 0.700%	Morgan Stanley	2026/12/17	3,646,816	286,911
ZAR	812,694	收到 SABOR 1 日 (0.500)% 支付 20 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/17	(2,782,062)	75,896
ZAR	71,915	收到 SABOR 1 日 (1.275)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/17	(149,933)	75,729
ZAR	210,147	收到 SABOR 1 日 (0.750)% 支付 3 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/17	(51,651)	14,422
ZAR	96,636	收到 SABOR 1 日 (2.125)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/17	(194,157)	11,125
ZAR	5,040	收到 SABOR 1 日 (0.875)% 支付 1 支證券之相關整批股票／債券的績效。	Morgan Stanley	2026/12/17	(55,317)	(3,040)
						6,806,597

*一項或多項標的資產適用公平價值評估程序。

多空策略基金

基於經濟風險的地理分布

	全球風險 USD	整批全球風險百分比 (%)
美國	(29,374,254)	119.45
澳洲	(3,702,071)	15.06
加拿大	(2,487,080)	10.11
歐洲共同體*	(1,927,505)	7.84
荷蘭	(1,466,466)	5.96
澤西	(1,099,417)	4.47
以色列	(917,382)	3.73
芬蘭	(779,216)	3.17
新加坡	(729,146)	2.97
開曼群島	(692,865)	2.82
波蘭	(689,130)	2.80
比利時	(686,892)	2.79
中國香港	(610,375)	2.48
瑞士	(455,394)	1.85
紐西蘭	(349,731)	1.42
丹麥	(292,177)	1.19
馬來西亞	(241,312)	0.98
日本	(171,822)	0.70
法羅群島	(164,405)	0.67
列支敦斯登	(127,297)	0.52
百慕達	(57,114)	0.23
賽普勒斯	(29,078)	0.12

附註 10 — 契約差額選擇權（續）

多空策略基金（續）

基於經濟風險的地理分布（續）

	全球風險 USD	整批全球風險百分比 (%)
根西	(17,570)	0.07
英屬維京群島	(1,767)	0.01
俄羅斯	–	–
巴布亞紐幾內亞	36,880	(0.15)
阿拉伯聯合大公國	54,610	(0.22)
模里西斯	151,560	(0.62)
奧地利	169,927	(0.69)
希臘	247,941	(1.01)
挪威	291,026	(1.18)
愛爾蘭	306,964	(1.25)
盧森堡	312,473	(1.27)
沙烏地阿拉伯	360,274	(1.46)
葡萄牙	396,988	(1.61)
泰國	461,185	(1.88)
菲律賓	461,308	(1.88)
英國	638,837	(2.60)
土耳其	650,519	(2.64)
巴西	778,748	(3.17)
南非	787,721	(3.20)
西班牙	1,018,450	(4.14)
韓國	1,192,646	(4.85)
印尼	1,284,279	(5.22)
瑞典	1,442,705	(5.87)
台灣	1,520,078	(6.18)
法國	1,821,600	(7.41)
義大利	2,205,102	(8.97)
德國	2,570,025	(10.45)
中國	3,316,978	(13.49)
	(24,590,642)	100.00

*包括指數型證券。

附註 11 — 未平倉信用違約交換契約

截止於 2026 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

票面金額	說明	支付／收取利息 %	交易對手	買入／賣出保護	到期日期	交易貨幣	市值 USD	未實現盈利／（虧損） USD
1,000,000	CDX.NA.EM.45-V1 1% 2031 年 06 月 20 日	1.00%	Barclays	賣出	2031/06/20	USD	(17,413)	23,838
3,000,000	CDX.NA.HY.46-V2 5% 2031 年 06 月 20 日	5.00%	Barclays	賣出	2031/06/20	USD	243,528	113,095
22,000,000	CDX.NA.IG.46-V1 1% 2031 年 06 月 20 日	1.00%	Barclays	賣出	2031/06/20	USD	488,482	88,892
6,000,000	ITRAXX.EUROPE. CROSSOVER.45-V1 5% 2031 年 06 月 20 日	5.00%	Barclays	賣出	2031/06/20	EUR	760,156	253,157
11,000,000	ITRAXX.EUROPE. MAIN.45-V1 1% 2031 年 06 月 20 日	1.00%	Barclays	賣出	2031/06/20	EUR	285,024	61,286
101,827,000	Nippon Paper Industries Co. Ltd. 0.49% 2027 年 7 月 23 日	1.00%	Goldman Sachs	買入	2031/06/20	JPY	31,930	(6,192)

附註 11 — 未平倉信用違約交換契約（續）

多空策略基金（續）

票面金額	說明	支付／收取利息 %	交易對手	買入／賣出保護	到期日期	交易貨幣	市值 USD	未實現盈利／（虧損） USD
950,000	Petroleos Mexicanos 6.625% 2035年6月15日	1.00%	Barclays	買入	2027/12/20	USD	3,871	(13,294)
75,765,000	Rakuten Group, Inc. 0.42% 2027 年 6 月 25 日	1.00%	Goldman Sachs	買入	2031/06/20	JPY	23,962	(12,633)
170,000	Whirlpool Corp. 4.75% 2029 年 2 月 26 日	1.00%	Morgan Stanley	買入	2031/06/20	USD	24,115	1,261
144,000	WPP Ltd. 2.375% 2027 年 5 月 19 日	1.00%	Morgan Stanley	買入	2031/06/20	EUR	1,994	22
116,000	WPP Ltd. 2.25% 2026 年 9 月 22 日	1.00%	Morgan Stanley	買入	2031/06/20	EUR	1,606	(411)
1,479,000	阿布扎比政府債券3.125%，2026/03/05	1.00%	Barclays	買入	2031/06/20	USD	(44,491)	(4,639)
276,000	Adecco Group AG 0.125% 2028 年 09 月 21 日	1.00%	Morgan Stanley	買入	2031/06/20	EUR	(2,024)	275
527,000	American Airlines Group, Inc. 6.5% 2025 年 7 月 1 日	5.00%	Morgan Stanley	買入	2027/06/20	USD	(20,560)	(20,560)
108,000	American Airlines Group, Inc. 6.5% 2025 年 7 月 1 日	5.00%	Morgan Stanley	買入	2029/06/20	USD	(7,547)	(1,483)
487,000	American Airlines Group, Inc. 6.5% 2025 年 7 月 1 日	5.00%	Morgan Stanley	買入	2028/06/20	USD	(30,547)	(11,363)
269,000	American Airlines Group, Inc. 7.25% 2028 年 02 月 15 日	5.00%	Morgan Stanley	買入	2029/06/20	USD	(18,798)	(4,445)
41,000	American Axle & Manufacturing, Inc. 5% 2029 年 10 月 1 日	5.00%	Morgan Stanley	買入	2030/12/20	USD	(3,297)	(1,137)
235,000	Assured Guaranty, Inc. 0% 1999 年 12 月 31 日	5.00%	Morgan Stanley	買入	2030/12/20	USD	(41,292)	3,085
830,000	中國銀行 0% 2027 年 6 月 14 日	1.00%	Goldman Sachs	買入	2030/12/20	USD	(21,061)	(573)
830,000	中國建設銀行 0% 2027 年 7 月 16 日	1.00%	Goldman Sachs	買入	2030/12/20	USD	(23,514)	(1,491)
35,000	CMA CGM SA 5.5% 2029 年 7 月 15 日	5.00%	Morgan Stanley	買入	2031/06/20	EUR	(5,027)	(545)
80,000	Iceland Bondco plc 10.875% 2027 年 12 月 15 日	5.00%	Morgan Stanley	買入	2030/12/20	EUR	(6,349)	(1,830)
830,000	中國工商銀行 1.625% 2026 年 10 月 28 日	1.00%	Goldman Sachs	買入	2030/12/20	USD	(23,571)	(1,548)
95,000	K. Hovnanian Enterprises, Inc. 7% 2019/01/15	5.00%	Morgan Stanley	買入	2030/06/20	USD	(10,066)	(4,780)
228,000	K. Hovnanian Enterprises, Inc. 11.75% 2029 年 9 月 30 日	5.00%	Morgan Stanley	買入	2030/06/20	USD	(24,160)	(14,161)
200,000	肯尼亞政府債券 7.25% 2028 年 2 月 28 日	1.00%	Barclays	賣出	2031/06/20	USD	(19,207)	5,910
409,000	Kohl's Corp. 3.375% 2031 年 5 月 1 日	5.00%	Morgan Stanley	買入	2030/06/20	USD	(20,451)	(141,219)
3,798,000	韓國政府債券 2.75% 2027 年 1 月 19 日	1.00%	Goldman Sachs	買入	2031/06/20	USD	(134,226)	(13,689)
539,000	Nippon Steel Corp. 3.4% 2031 年 1 月 15 日	1.00%	Morgan Stanley	買入	2028/06/20	USD	(3,989)	(1,320)
1,730,000	尼日利亞政府債券 6.125% 2028 年 9 月 28 日	1.00%	Barclays	賣出	2031/06/20	USD	(116,494)	854
539,000	巴基斯坦政府債券，7.375%，2031 年 8 月 4 日	1.00%	Barclays	賣出	2031/06/20	USD	(55,926)	9,327
5,413,000	沙烏地阿拉伯政府債券 4.75% 2030 年 1 月 16 日	1.00%	Barclays	買入	2031/06/20	USD	(98,762)	(72,696)

附註 11 — 未平倉信用違約交換契約（續）

多空策略基金（續）

票面金額	說明	支付／收取利息 %	交易對手	買入／賣出保護	到期日期	交易貨幣	市值 USD	未實現盈利／（虧損） USD
2,480,000	卡塔爾國 9.75% 2030 年 6 月 15 日	1.00%	Barclays	買入	2031/06/20	USD	(79,981)	(5,358)
101,000	Univision Communications,Inc. 7.375% 2030 年 6 月 30 日	5.00%	Goldman Sachs	買入	2030/06/20	USD	(7,926)	(4,061)
847,000	American Airlines Group, Inc. 6.5% 2025 年 7 月 1 日	5.00%	Morgan Stanley	買入	2027/06/20	USD	(33,044)	(29,809)
151,000	American Airlines Group, Inc. 5% 2022/06/01	5.00%	Morgan Stanley	買入	2027/06/20	USD	(5,891)	(3,173)
10,500,000	CDX.NA.HY.44-V3 5% 2030 年 06 月 20 日	5.00%	J.P. Morgan	買入	2030/06/20	USD	(873,833)	(249,754)
35,000	K. Hovnanian Enterprises, Inc. 7% 2019/01/15	5.00%	Morgan Stanley	買入	2030/06/20	USD	(3,709)	(2,335)
433,000	Nippon Steel Corp. 3.4% 2031 年 1 月 15 日	1.00%	Morgan Stanley	買入	2027/06/20	USD	(2,470)	(3,799)
							109,042	**(67,296)**

[redacted]

精選收益基金

票面金額	說明	支付／收取利息 %	交易對手	買入／賣出保護	到期日期	交易貨幣	市值 USD	未實現盈利／（虧損） USD
5,890,000	CDX.NA.HY.46-V2 5% 2031 年 06 月 20 日	5.00%	Citigroup	賣出	2031/06/20	USD	470,838	183,475
							470,838	**183,475**

[redacted]

附註 11 — 未平倉信用違約交換（續）



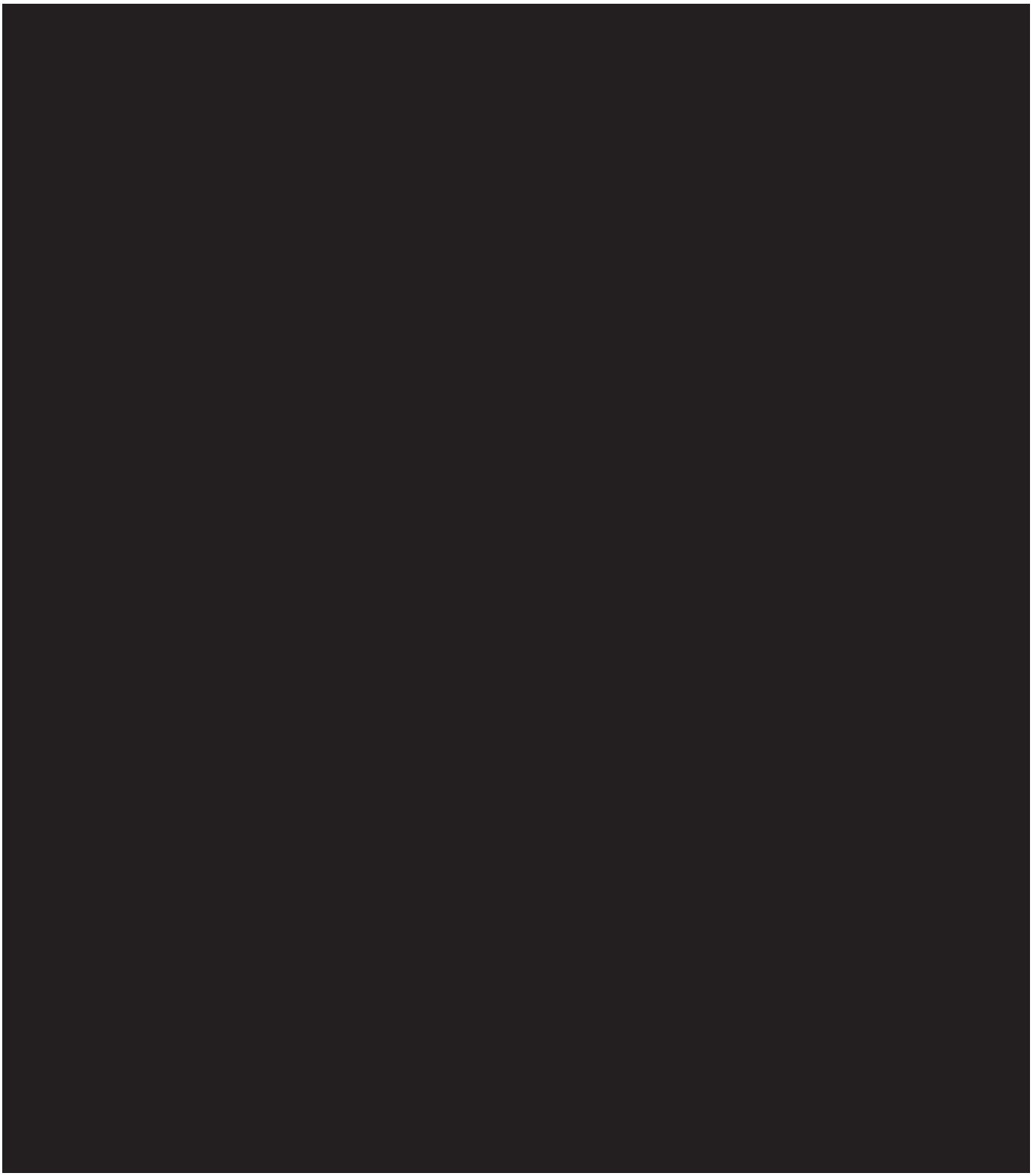
附註 12 — 未平倉選擇權契約

截止於 2026 年 6 月 30 日，本公司已簽訂下列尚未履行契約：

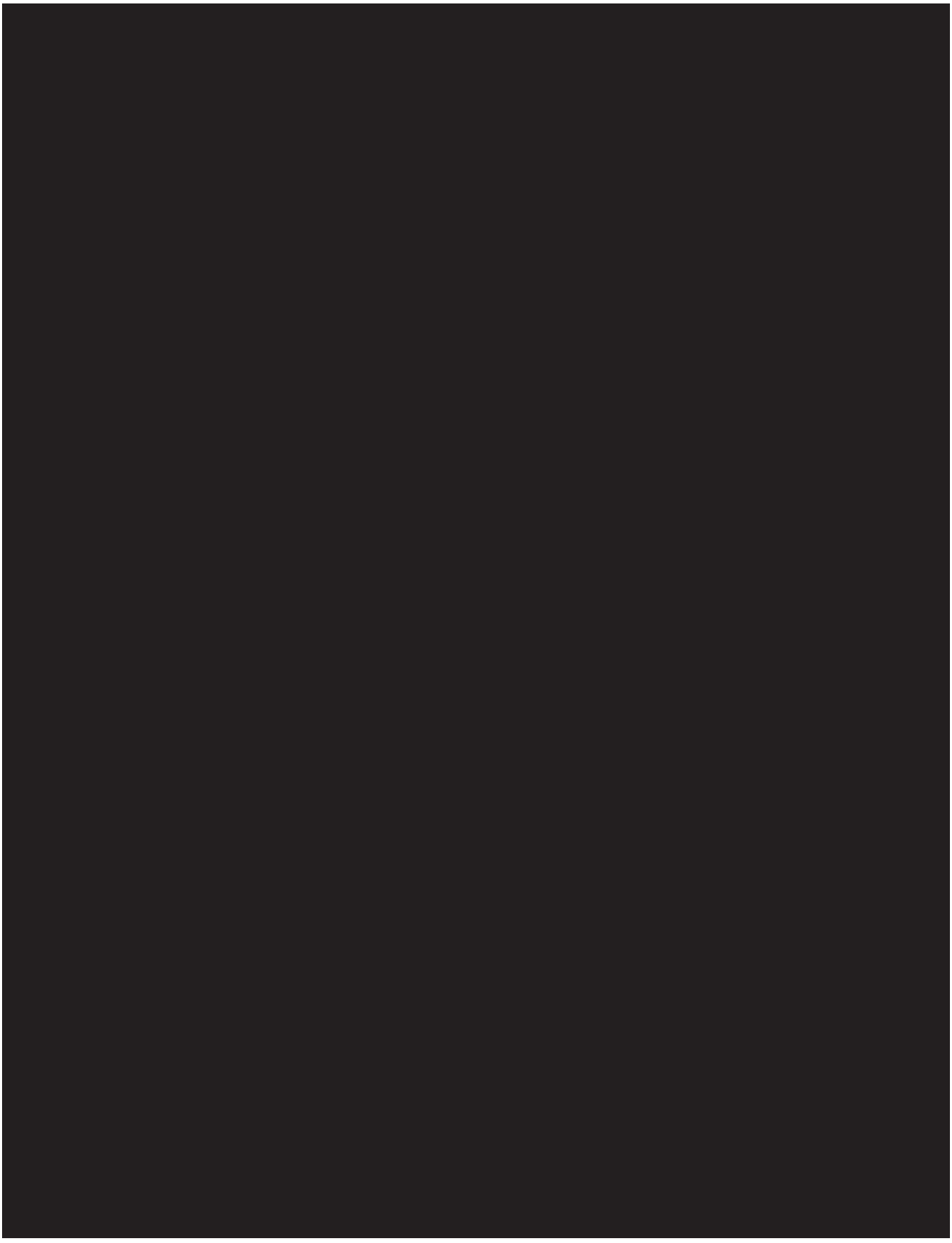
多空策略基金

買入／賣出倉位	說明	交易對手	交易貨幣	契約數 買入／（賣出）	承諾費 USD	市值 USD	未實現盈利／（虧損） USD
貨幣選擇權							
買入	外匯 HUF/EUR, 賣權, 行使價 340.00, 2026年7月	J.P. Morgan	EUR	84,000	91,371	86	(3,924)
買入	外匯 KRW/USD, 賣權, 行使價 1,375.00, 2026年9月	J.P. Morgan	USD	83,000	73,040	1,403	(3,660)
買入	外匯 USD/JPY, 買權, 行使價 170.00, 2027年1月	Deutsche Bank	USD	10,700,000	12,232,350	69,390	27,660
買入	外匯 USD/JPY，買權，行使價 170.00，2026 年 7 月	Deutsche Bank	USD	11,700,000	11,186,850	5,293	(15,182)
						76,172	4,894
股票選擇權							
賣出	Aeva Technologies Inc.，買權，行使價 25.00，2026 年 7 月	J.P. Morgan	USD	(20)	57,440	(9,500)	(3,900)
買入	BILL Holdings, Inc.，買權，行使價 40.00，2026 年 7 月	Morgan Stanley	USD	3	10,848	225	(72)
買入	BridgeBio Pharma, Inc.，賣權，行使價 20.00，2026 年 7 月	Morgan Stanley	USD	6	44,688	–	(203)
賣出	EchoStar Corp., 買權，行使價 125.00，2026 年 12 月	J.P. Morgan	USD	(20)	203,000	(16,000)	6,253
賣出	EchoStar Corp., 賣權，行使價 85.00, 2026 年 12 月	J.P. Morgan	USD	(20)	203,000	(12,600)	743
賣出	EchoStar Corp., 賣權，行使價 120.00, 2026 年 7 月	J.P. Morgan	USD	(3)	30,450	(5,700)	(861)
買入	Siemens Energy AG，買權，行使價 170.00，2026 年 9 月	Morgan Stanley	EUR	62	1,174,547	104,207	7,664
賣出	Siemens Energy AG，買權，行使價 200.00，2026 年 9 月	Morgan Stanley	EUR	(62)	1,174,547	(41,158)	(2,128)
賣出	Siemens Energy AG，賣權，行使價 140.00，2026 年 9 月	Morgan Stanley	EUR	(62)	1,174,547	(39,317)	21,206
						(19,843)	28,702
						56,329	**33,596**

附註 12 — 未平倉選擇權契約（續）



附註 12 — 未平倉選擇權契約（續）



附註 12 - 未平倉選擇權契約（續）



穩定月收益基金

買入／賣出倉位	說明	交易對手	交易貨幣	契約數 買入／（賣出）	承諾費 USD	市值 USD	未實現盈利／（虧損） USD
股票選擇權							
賣出	Alphabet, Inc.，賣權，行使價 350.00，2026 年 8 月	Nomura	USD	(1,000)	35,737,000	(1,510,000)	(416,020)
賣出	Amazon.com, Inc., 賣權, 行使價 225.00, 2026年8月	Morgan Stanley	USD	(10,000)	238,340,000	(7,600,000)	(1,010,200)
賣出	Broadcom, Inc., 賣權，行使價 340.00, 2026 年 8 月	Barclays	USD	(2,000)	75,550,000	(2,192,000)	(414,500)
賣出	Chevron Corp., 賣權，行使價，170.00，2026 年 8 月	Merrill Lynch	USD	(5,000)	82,880,000	(4,655,000)	(2,352,800)
						(15,957,000)	(4,193,520)
						(15,957,000)	**(4,193,520)**



附註 13 — 抵押滾動交易

截止於 2026 年 6 月 30 日，本公司已簽訂下列尚未履行的抵押滾動契約：



附註 13 — 抵押滾動交易（續）



精選收益基金

票面金額	說明	國家/地區代碼	交易貨幣	市值 USD	未實現 盈利／（虧損） USD
多頭部位					
24,000,000	FNMA 4.5% 2056/08/25	USA	USD	22,973,437	(121,875)
15,000,000	FNMA 5% 2056/08/25	USA	USD	14,723,464	(51,536)
14,300,000	FNMA 5.5% 2056/08/25	USA	USD	14,326,700	(29,718)
4,480,000	GNMA 6% 2056/08/15	USA	USD	4,566,249	(1,426)
4,560,000	GNMA 5.5% 2056/08/15	USA	USD	4,577,064	(3,955)
5,890,000	FNMA 6% 2056/08/25	USA	USD	6,002,409	(1,249)
				67,169,323	**(209,759)**

附註 14 — 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 2026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	基金貨幣	借出代理人	交易對手	借出證券的市值，以基金貨幣計	作為抵押品收到的主權債券的市值以基金貨幣計
生技領航基金	USD	Goldman Sachs	Barclays	3,349,783	3,361,345
生技領航基金	USD	Goldman Sachs	Goldman Sachs	2,765,602	2,803,842
生技領航基金	USD	Goldman Sachs	Morgan Stanley	11,805,000	12,362,701
生技領航基金	USD	Goldman Sachs	UBS	5,479,287	5,941,677
全球房地產基金	USD	J.P. Morgan	UBS	66,717	70,821
黃金及貴金屬基金	USD	J.P. Morgan	Citigroup	3,333,978	3,641,462
黃金及貴金屬基金	USD	J.P. Morgan	J.P. Morgan	12,370,882	14,556,588
黃金及貴金屬基金	USD	J.P. Morgan	Merrill Lynch	852,789	961,951
黃金及貴金屬基金	USD	J.P. Morgan	Morgan Stanley	3,047,856	3,134,710
黃金及貴金屬基金	USD	J.P. Morgan	UBS	4,816,915	5,049,851
天然資源基金	USD	Goldman Sachs	UBS	11,114,466	12,015,019
科技基金	USD	Goldman Sachs	Barclays	107,603,290	109,044,696
科技基金	USD	Goldman Sachs	UBS	43,670,622	48,115,388
美國機會基金	USD	Goldman Sachs	Barclays	88,571,274	91,392,412
美國機會基金	USD	Goldman Sachs	UBS	139,032	155,614
亞洲成長基金	USD	J.P. Morgan	Citigroup	1,584,286	1,662,385
金磚國家基金*	USD	J.P. Morgan	UBS	696,271	737,580
大中華基金	USD	J.P. Morgan	J.P. Morgan	936,954	985,832
大中華基金	USD	J.P. Morgan	Jefferies	1,386,250	1,563,059
大中華基金	USD	J.P. Morgan	Morgan Stanley	335,510	354,986
東歐基金	EUR	J.P. Morgan	Citigroup	2,640,861	2,846,235
東歐基金	EUR	J.P. Morgan	HSBC	495,161	841,840
東歐基金	EUR	J.P. Morgan	Morgan Stanley	348,513	371,995
新興市場月收益基金	USD	J.P. Morgan	Morgan Stanley	20,618	22,007
新興國家基金	USD	J.P. Morgan	Morgan Stanley	129,390	138,107
新興國家小型企業基金	USD	J.P. Morgan	Morgan Stanley	789,591	842,788
全球基金*	USD	J.P. Morgan	J.P. Morgan	10,766,640	11,189,374
成長（歐元）基金	EUR	J.P. Morgan	J.P. Morgan	6,244,719	6,489,931
日本基金	JPY	J.P. Morgan	UBS	125,514,649	133,851,457

附註 14 — 證券借貸（續）

在本年度，證券借貸計畫之收入和費用如下：

基金	基金貨幣	借出代理人	總收益以基金貨幣計	直接與間接營運成本及費用以基金貨幣計	淨收益以基金貨幣計
生技領航基金	USD	Goldman Sachs	462,918	–	462,918
[redacted]					
歐洲非投資等級債券基金	EUR	J.P. Morgan	35	2	33
[redacted]					
全球房地產基金	USD	J.P. Morgan	8,086	613	7,473
黃金及貴金屬基金	USD	J.P. Morgan	1,763,307	133,573	1,629,734
穩定月收益基金	USD	J.P. Morgan	133,852	10,653	123,199
[redacted]					
互利歐洲基金	EUR	J.P. Morgan	4,762	381	4,381
互利全球領航基金	USD	J.P. Morgan	6,442	504	5,938
互利美國價值基金	USD	J.P. Morgan	52	1	51
天然資源基金	USD	Goldman Sachs	84,947	–	84,947
吉富世界基金	USD	J.P. Morgan	553	39	514
科技基金	USD	Goldman Sachs	438,153	–	438,153
美國機會基金	USD	Goldman Sachs	59,744	–	59,744
亞洲成長基金	USD	J.P. Morgan	52,677	3,893	48,784
亞洲小型企業基金	USD	J.P. Morgan	151	11	140
金磚國家基金*	USD	J.P. Morgan	10,191	804	9,387
大中華基金	USD	J.P. Morgan	84,293	5,989	78,304
東歐基金	EUR	J.P. Morgan	34,556	2,553	32,003
新興市場月收益基金	USD	J.P. Morgan	1,209	92	1,117
新興國家基金	USD	J.P. Morgan	32,043	2,357	29,686
新興國家小型企業基金	USD	J.P. Morgan	19,353	1,389	17,964
[redacted]					
潛力歐洲基金	EUR	J.P. Morgan	3,156	253	2,903
[redacted]					
邊境市場基金	USD	J.P. Morgan	3,347	243	3,104
全球基金*	USD	J.P. Morgan	13,790	1,051	12,739
[redacted]					
全球產業龍頭基金	USD	J.P. Morgan	219	18	201
中小型企業基金	USD	J.P. Morgan	13,954	1,030	12,924
全球平衡基金*	USD	J.P. Morgan	6,129	110	6,019
成長(歐元)基金	EUR	J.P. Morgan	320,122	23,836	296,286
日本基金	JPY	J.P. Morgan	4,805,747	340,283	4,465,464

*請參見附註 1 瞭解基金活動。

附註 15 — 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。下列百分比適用於截至財務年度末的存續子基金，或若為本年度內清算的子基金，則適用於其最後資產淨值 (NAV) 日。

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 類 (G)	A PF股	I股	I 類 (G)	I PF股	J類	N 類 (G)	S股	S PF 類	W股	W 類 (G)	類別 P1/P2	除X股和Y股外其他類別
[redacted]													
多空策略基金		1.30%	1.75%		1.20%			最高為 1.60%	最高為 1.15%	1.75%			2.05%
生技領航基金			0.70%							0.70%			1.00%

附註 15 — 投資管理費（續）

	A 類 (G)	A PF股	I股	I 類 (G)	I PF股	J類	N 類 (G)	S股	S PF 類	W股	W 類 (G)	類別 P1/P2	除X股和Y股外其他類別
[redacted]													
歐洲非投資等級債券基金			0.60%							0.60%			0.80%
[redacted]													
歐洲債券總報酬基金			0.35%					最高為 0.10%		0.35%		最高為 0.10%	0.40%
[redacted]													

附註 15 — 投資管理費（續）

	A 類 (G)	A PF股	I股	I 類 (G)	I PF股	J類	N 類 (G)	S股	S PF 類	W股	W 類 (G)	類別 P1/P2	除X股和Y股外其他類別
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%
Franklin Global Sustainable Bond Fund*								最高為 0.30%					
黃金及貴金屬基金			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			0.55%					最高為 0.60%		0.55%			0.70%
穩定月收益基金			0.60%							0.60%			0.85%
印度基金			0.70%					最高為 0.63%		0.70%			1.00%
創新科技基金			0.70%							0.70%			1.00%
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%

附註 15 — 投資管理費（續）

	A 類 (G)	A PF股	I股	I 類 (G)	I PF股	J類	N 類 (G)	S股	S PF 類	W股	W 類 (G)	類別 P1/P2	除X股和Y股外其他類別
吉富世界基金			0.70%							0.70%			1.00%
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			0.35%					最高為 0.15%		0.35%			0.40%
美國機會基金			0.70%					最高為 0.60%		0.70%			1.00%
亞洲債券基金			0.55%							0.55%			0.75%
亞洲成長基金			0.90%							0.90%			1.35%
亞洲小型企業基金			0.90%					最高為 0.75%		0.90%			1.35%
金磚國家基金*			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%							0.70%			1.00%
新興市場月收益基金			0.75%							0.75%			1.00%
新興國家基金			1.00%			最高為 1.00%		最高為 1.00%		1.00%			1.15%
新興國家小型企業基金			1.10%							1.10%			1.60%

附註 15 — 投資管理費（續）

	A 類 (G)	A PF股	I股	I 類 (G)	I PF股	J類	N 類 (G)	S股	S PF 類	W股	W 類 (G)	類別 P1/P2	除X股和Y股外其他類別
潛力歐洲基金			0.70%							0.70%			1.00%
邊境市場基金			1.10%							1.10%			1.60%
全球債券基金			0.55%					最高為 0.39%		0.55%			0.75%
全球氣候變遷基金			0.70%					最高為 0.50%		0.70%			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%
全球產業龍頭基金								最高為 0.70%					1.00%
中小型企業基金			0.70%										1.00%
全球債券總報酬基金			0.55%					最高為 0.39%		0.55%			0.75%
全球平衡基金*			0.60%							0.60%			0.80%
成長(歐元)基金			0.70%							0.70%			1.00%
日本基金			0.70%					最高為 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 16 — 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 2026 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	基金貨幣	績效費	績效費用（以基金貨幣列值）	平均淨資產百分比	目標基準
多空策略基金					
A PF (acc) EUR-H1（避險）	USD	15%	–	–	歐元短期利率
A PF (Ydis) EUR-H1（避險）	USD	15%	–	–	歐元短期利率
I PF (acc) EUR-H1（避險）	USD	15%	25,775	0.01%	歐元短期利率
S PF (acc) EUR	USD	15%	16	0.00%	歐元短期利率
S PF (acc) EUR-H1（對沖）	USD	15%	15	0.00%	歐元短期利率

附註 17 — 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 18 — 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。本公司就管理公司累計的投資管理費詳列於財務報表附註15中。

Franklin Templeton 沒有關聯經紀人，於截至 2026 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 2026 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 19 — 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（美元短期票券基金除外，其稅率為0.01%）。此項稅款不適用於在其他已經徵收此種稅款之集合投資公司投資的基金資產部分。若所有 I 類、J 類、P1 類、X 類和 Y 類股股東均為機構投資者，則此等股份類別可以從每年削減的 0.01% 稅中受益。

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

本公司在盧森堡大公國成立股票不需繳納印花稅或其他稅款。

本公司於盧森堡大公國登記加值稅項，根據現行法律有責任繳納加值稅。

附註 20 — 各種類股

A 類股：以適用之資產淨值發行，並加計依各資產類別而異之申購手續費（按總投資金額計算）：股票型基金、另類投資基金、平衡型基金及多重資產型基金最高為5.75% [redacted] 除外，其申購手續費最高為 5.00%）；固定收益型基金最高為 5.00%；貨幣市場型基金最高為 1.50%。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。

AX 類股：以適用之資產淨值發行，並加計依各資產類別而異之申購手續費（按總投資金額計算）：股票型基金、另類投資基金、平衡型基金及多重資產型基金最高為 5.75% [redacted] 除外，其申購手續費最高為 5.00%）；固定收益型基金最高為 5.00%；貨幣市場型基金最高為 1.50%。此外，每年將扣除最高達適用平均資產淨值 0.50% 的維護費，並支付予主分銷商。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%，適用於回購後18個月內的某些合格投資為1百萬美元或以上的贖回交易。

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。

附註 20 — 各種類股（續）

Q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，每年按平均淨資產值的0.50%收取維護費。這些費用按日累計，扣除後按月付予總經銷商及／或他方。Q 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。Q類股僅於某些限制情況下提供，詳情請參閱本公司最新的公開說明書。

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

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

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

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

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

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

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

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

「Plus」/「Plus1」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。

績效費類：需支付績效費並在其名稱中包含「PF」的類別。

保留類：於基金合併情況下所使用之級別，並於其名稱中標註「(G)」字樣以資識別。

避險類股：對於避險類股，本公司提供下列選擇：

- H1：為了減少匯率波動和回報波動，本基金的基本貨幣敞口已被對衝為對沖股份類別替代貨幣。

- H2：會採用避險策略，以減少對沖股份類別的貨幣與本基金持有的證券和現金的其他主要貨幣之間貨幣變動的風險。

*請參見附註 1 瞭解基金活動。

附註 21 — 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 22 — 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 23 — 其他費用

其他費用主要包括律師費、註冊和備案費、代理費、稅費和各種雜費／開支。

附註 24 — 投資組合變動表

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 25 — 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 2026 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[#]
[redacted]		
多空策略基金	USD	240,898
生技領航基金	USD	1,320,445
[redacted]		
歐洲非投資等級債券基金	EUR	23
[redacted]		
歐洲債券總報酬基金	EUR	36,457
[redacted]		
全球穩定月收益基金[*]	USD	36,446
[redacted]		
全球房地產基金	USD	93,698
Franklin Global Sustainable Bond Fund[*]	EUR	59
黃金及貴金屬基金	USD	1,431,943
波灣富裕債券基金	USD	–
公司債基金	USD	28
穩定月收益基金	USD	2,205,464
印度基金	USD	4,509,055
創新科技基金	USD	88,963
[redacted]		
互利歐洲基金	EUR	1,475,540
互利全球領航基金	USD	631,472
互利美國價值基金	USD	118,668
天然資源基金	USD	227,785
[redacted]		
精選收益基金	USD	10,698
吉富世界基金	USD	63,970
科技基金	USD	3,600,296
美元短期票券基金	USD	–
美國政府基金	USD	4,920
[redacted]		
美國機會基金	USD	1,165,137
[redacted]		
亞洲債券基金	USD	–
亞洲成長基金	USD	6,559,468
亞洲小型企業基金	USD	1,509,253

附註 25 — 交易成本（續）

基金名稱	貨幣	金額#
金磚國家基金*	USD	406,474
大中華基金	USD	1,039,999
東歐基金	EUR	34,576
新興國家固定收益基金	USD	4,008
新興市場月收益基金	USD	88,094
新興國家基金	USD	1,700,910
新興國家小型企業基金	USD	396,295
潛力歐洲基金	EUR	617,297
邊境市場基金	USD	334,717
全球債券基金	USD	5,897
全球氣候變遷基金	EUR	923,502
全球基金*	USD	932,251
全球非投資等級債券基金	USD	93
全球產業龍頭基金	USD	92,867
中小型企業基金	USD	205,640
全球債券總報酬基金	USD	4,017
全球平衡基金*	USD	722,439
成長(歐元)基金	EUR	12,056,233
日本基金	JPY	82,964,345
拉丁美洲基金	USD	225,416

*請參見附註 1 瞭解基金活動。

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

附註 26 — 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，每股的未分派净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 27 — 總計費用比率

總費用比率（「TER」）以百分比表示，代表基金截至 2026 年 6 月 30 日止年度，各股份類別的總年化費用與各股份類別平均淨資產的比率。總費用包括投資經理費、維護及服務費、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 28 — 環球信貸融資

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 29.95 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 2026 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 29 — 縮寫

國家/地區

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

貨幣

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

附註 30 — 其他資訊

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。

H5 避險方法：

自 2026 年 8 月 24 日起，本公司針對特定避險級別導入一項名為「H5」之全新避險方法。H5 避險方法旨在降低避險級別計價幣別與相關基金持有之證券及現金的強勢貨幣曝險間之匯率波動風險，同時對當地貨幣曝險不進行避險。

附註 31 — 後續事項

河南平高電氣股份有限公司 - 主要股東持股揭露

就於中國交易之證券，作為主要股東須進行揭露之市場門檻，起算點為持有發行人在上海證券交易所、深圳證券交易所或北京證券交易所上市之流通在外股份達 5%。在觸及最初的 5% 門檻，持股將適用閉鎖期規定，且股東在必須完成揭露的法定期限內，不得買賣更多股份。

2026 年 7 月 2 日，Franklin Templeton Resources, Inc. 旗下多檔基金合計持有河南平高電氣股份有限公司之部位，已超過 5% 的主要股東門檻。這影響了 Franklin Templeton Investment Funds (SICAV) 的以下子基金：

[redacted]

- 金磚國家基金

- 新興市場月收益基金

- 新興國家基金

[redacted]

截至 2026 年 6 月 30 日之持股部位，已揭露於投資明細表中。

針對該持股之交易限制將持續實施至 2027 年 1 月。該持股繼續按市價進行計價。

基金更名

[redacted]

股份類別名稱變更

自 2026 年 8 月 24 日起，本公司針對特定避險級別導入一項名為「H5」之全新避險方法。H5 避險方法旨在降低避險級別計價幣別與相關基金持有之證券及現金的強勢貨幣曝險間之匯率波動風險，同時對當地貨幣曝險不進行避險。

[redacted]

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
One Madison Avenue,
New York, NY 10010, U.S.A.

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

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

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

FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED
香港中環金融街八號
No. 8 Finance Street Central
中國香港

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

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

LAZARD ASSET MANAGEMENT LLC
30 Rockfeller 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.

RBC GLOBAL ASSET MANAGEMENT (UK) LIMITED
77 Grosvenor Street, London, W1K 3JR
英國

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

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
26-03 Suntec Tower One
Singapore 038987

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

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

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

CLEARBRIDGE INVESTMENT MANAGEMENT LTD
20 Castle Terrace, Edinburgh EH 1 2ES, Midlothian
英國

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 2025 年 8 月 1 日起，

Templeton Asset Management Ltd. 已從 [redacted] 的投資管理架構中移除。Templeton Global Advisors Limited 被任命為該子基金的附加副投資經理公司。

Templeton Asset Management Ltd. 已從 Templeton Global Fund 和成長（歐元）基金的投資管理架構中移除。

從 2025 年 8 月 12 日起，

Franklin Templeton Institutional, LLC 已從全球房地產基金的投資管理架構中移除。Franklin Advisers, Inc. 被任命為該子基金的唯一投資經理公司。

從 2025 年 9 月 15 日起，

Templeton Asset Management Ltd. 已從全球產業龍頭基金的投資管理架構中移除。

從 2025 年 9 月 19 日起，

Bardin Hill Arbitrage UCITS Management LP 已從多空策略基金的投資管理架構中移除。

從 2025 年 9 月 30 日起，

Templeton Investment Counsel, LLC 已被任命為全球產業龍頭基金的附加共同投資經理公司。

從 2025 年 10 月 1 日起，

Franklin Advisers, Inc. 已從拉丁美洲基金的投資管理架構中移除。Franklin Templeton Investimentos (Brasil) LTDA 已不再擔任副投資經理公司，並被任命為該子基金的唯一投資經理公司。

從 2025 年 12 月 31 日起，

Franklin Templeton Investments (Asia) Limited 已被任命為亞洲成長基金的附加共同投資經理公司。

從 2026 年 1 月 1 日起生效

K2/D&S Management CO., LLC 已從多空策略基金的投資管理架構中移除。Franklin Advisers, Inc. 已不再擔任副投資經理公司，並被任命為該子基金的牽頭投資經理公司。

從 2026 年 1 月 31 日起生效

Templeton Asset MANAGEMENT Ltd. 已獲委任為 [redacted] 之新增共同投資經理公司。

從 2026 年 5 月 30 日起生效

Birnam Oak Advisors LP 被任命為多空策略基金的附加副投資經理公司。

投資經理公司（續）

截至2026年06月30日各基金的投資經理公司

[redacted]

多空策略基金

主要投資經理公司

K2/D&S MANAGEMENT CO., LLC（2026 年 1 月 1 日之前）

FRANKLIN ADVISERS, INC.（從 2026 年 1 月 1 日起生效）

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（2025 年 9 月 19 日之前）

RBC GLOBAL ASSET MANAGEMENT (UK) LIMITED

ELECTRON CAPITAL PARTNERS, LLC

CAPITAL FUND MANAGEMENT S.A.

ACTUSRAY PARTNERS LLC

BIRNAM OAK ADVISORS LP（從 2026 年 5 月 30 日起生效）

生技領航基金

FRANKLIN ADVISERS, INC.

Franklin Core Global Enhanced Equity Fund*

FRANKLIN ADVISERS, INC.

Franklin Core U.S. Enhanced Equity 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.

[redacted]

[redacted]

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.

[redacted]

歐洲債券總報酬基金

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

[redacted]

全球穩定月收益基金
（前稱 Franklin Global Income Fund）

FRANKLIN ADVISERS, INC.

投資經理公司（續）



全球房地產基金

FRANKLIN TEMPLETON INSTITUIONAL, LLC（2025 年 8 月 12 日之前）

FRANKLIN ADVISERS, INC.（從 2025 年 8 月 12 日起生效）



黃金及貴金屬基金

FRANKLIN ADVISERS, INC.

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.

創新科技基金

FRANKLIN ADVISERS, INC.



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.

吉富世界基金

FRANKLIN TEMPLETON INSTITUTIONAL, LLC

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.

FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED（從 2025 年 12 月 31 日起生效）

投資經理公司（續）

亞洲小型企業基金
TEMPLETON ASSET MANAGEMENT LTD.

**金磚國家基金*
（前稱 Templeton BRIC Fund）**
主要投資經理公司
FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED
次級投資經理公司
TEMPLETON ASSET MANAGEMENT LTD.

[redacted]

大中華基金
共同投資經理公司
TEMPLETON ASSET MANAGEMENT LTD.
FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED

東歐基金
共同投資經理公司
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.
TEMPLETON ASSET MANAGEMENT LTD.

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.

Templeton Emerging Markets ex-China Fund
共同投資經理公司
TEMPLETON ASSET MANAGEMENT LTD.
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

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
TEMPLETON ASSET MANAGEMENT LTD.

Templeton Emerging Markets Sustainability Fund
共同投資經理公司
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
TEMPLETON ASSET MANAGEMENT LTD.

Templeton European Improvers Fund*
共同投資經理公司
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
FRANKLIN TEMPLETON INVESTMENTS CORP.

潛力歐洲基金
共同投資經理公司
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
FRANKLIN TEMPLETON INVESTMENT CORP.

Templeton European Opportunities Fund*
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

[redacted]

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.

**全球基金*
（前稱 Templeton Global Fund）**
共同投資經理公司
TEMPLETON ASSET MANAGEMENT LTD.（2025 年 8 月 1 日之前）
TEMPLETON GLOBAL ADVISORS LIMITED
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

全球非投資等級債券基金
FRANKLIN ADVISERS, INC.

[redacted]

全球產業龍頭基金
共同投資經理公司
TEMPLETON ASSET MANAGEMENT LTD.（2025 年 9 月 15 日之前）
TEMPLETON GLOBAL ADVISORS LIMITED
TEMPLETON INVESTMENT COUNSEL, LLC
（從 2025 年 9 月 30 日起生效）

投資經理公司（續）

中小型企業基金

主要投資經理公司

TEMPLETON INVESTMENT COUNSEL, LLC

次級投資經理公司

FRANKLIN TEMPLETON INVESTMENTS CORP.

全球債券總報酬基金

FRANKLIN ADVISERS, INC

**全球平衡基金*
（前稱 Templeton Global Balanced Fund）**

共同投資經理公司

FRANKLIN ADVISERS, INC.

TEMPLETON INVESTMENT COUNSEL, LLC.

成長(歐元)基金

TEMPLETON ASSET MANAGEMENT LTD.（2025 年 8 月 1 日之前）

TEMPLETON GLOBAL ADVISORS LIMITED

日本基金

共同投資經理公司

TEMPLETON ASSET MANAGEMENT LTD.

FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED

拉丁美洲基金

FRANKLIN ADVISERS, INC.（2025 年 10 月 1 日之前）

FRANKLIN TEMPLETON INVESTIMENTOS (Brasil) LTD.



*請參見附註 1 瞭解基金活動。

#請參見附註 31 瞭解後續活動。

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VaR限制			參考投資組合	模式類別	信賴區間	Holding period	觀察期	槓桿*
			最低	最高	平均						
多空策略基金	絕對風險價值	20%（或 0.2 倍）	9.68%	19.92%	14.96%	不適用	蒙地卡羅模擬法(Hedgemark)	第 99 個百分位	20 天	2025 年 7 月 1 日至 2026 年 6 月 30 日	593.03%
[redacted]											
精選收益基金	絕對風險價值	200%（或 2.0 倍）	11.69%	14.87%	13.39%	不適用	蒙地卡羅模擬法(Bloomberg PORT)	第 99 個百分位	20 天	2025 年 7 月 1 日至 2026 年 6 月 30 日	98.51%
[redacted]											
亞洲債券基金	相對風險價值	200%（或 2.0 倍）	64.71%	75.37%	70.16%	JPMorgan Government Bond Index-Emerging Markets Broad Diversified Asia Index (100%)	蒙地卡羅模擬法(Bloomberg PORT)	第 99 個百分位	20 天	2025 年 7 月 1 日至 2026 年 6 月 30 日	35.41%
新興國家固定收益基金	相對風險價值	200%（或 2.0 倍）	63.70%	92.05%	77.18%	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	2025 年 7 月 1 日至 2026 年 6 月 30 日	29.08%

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	Holding period	觀察期	槓桿*
			最低	最高	平均						
全球債券基金	相對風險價值	200%（或 2.0 倍）	82.38%	88.43%	85.77%	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	2025 年 7 月 1 日至 2026 年 6 月 30 日	74.32%
全球非投資等級債券基金	相對風險價值	200%（或 2.0 倍）	59.03%	74.06%	65.57%	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	2025 年 7 月 1 日至 2026 年 6 月 30 日	18.88%



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	Holding period	觀察期	槓桿*
			最低	最高	平均						
全球債券總報酬基金	相對風險價值	200%（或 2.0 倍）	81.92%	89.93%	85.82%	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	2025 年 7 月 1 日至 2026 年 6 月 30 日	93.39%
全球平衡基金	相對風險價值	200%（或 2.0X）	42.43%	63.86%	51.55%	MSCI 全球指數 (60%)、摩根大通全球政府債券指數 (GBI)(20%)、摩根大通全球新興市場債券指數 (EMBIG)(10%) 以及摩根大通新興市場政府債券指數 (GBIEM) (10%)	蒙地卡羅模擬法 (Bloomberg PORT)	第 99 個百分位	2025 年 7 月 1 日至 2026 年 6 月 30 日	2025 年 7 月 1 日至 2026 年 6 月 30 日	33.39%

*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)、逆回購協議與總報酬交換 (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、逆回購協議和總報酬交換的資訊詳見下文。

全球數據

		證券借貸			
基金	基金貨幣	借出證券的市值	佔可借貸證券市值的百分比	總報酬交換毛額[1]	證券借貸和總報酬交換總額，以佔淨資產的百分比計
多空策略基金	USD	–	–	336,538	0.07
生技領航基金	USD	23,399,672	1.16	–	1.13
[redacted]					
全球房地產基金	USD	66,717	0.08	–	0.08
黃金及貴金屬基金	USD	24,422,420	1.42	–	1.40
天然資源基金	USD	11,114,466	3.09	–	3.07
精選收益基金	USD	–	–	29,329	0.00
科技基金	USD	151,273,912	0.93	–	0.93
美國機會基金	USD	88,710,306	1.27	–	1.27
亞洲成長基金	USD	1,584,286	0.06	–	0.06
金磚國家基金*	USD	696,271	0.16	–	0.16
大中華基金	USD	2,658,714	0.99	–	0.98
東歐基金	EUR	3,484,535	2.30	–	2.20
新興市場月收益基金	USD	20,618	0.01	–	0.01
新興國家基金	USD	129,390	0.01	–	0.00
新興國家小型企業基金	USD	789,591	0.29	–	0.28
全球基金*	USD	10,766,640	1.88	–	1.87
成長(歐元)基金	EUR	6,244,719	0.08	–	0.08
日本基金	JPY	125,514,649	0.17	–	0.16

(1)未實現盈利/（虧損）的絕對價值
*請參見附註 1 瞭解基金活動。

全球數據

		逆回購協議		
基金	基金貨幣	逆回購協議市值，以基金貨幣計	佔可借貸證券市值的百分比	逆回購協議總額佔淨資產的百分比
美元短期票券基金	USD	600,000,000	33.68	24.92

集中資料

證券借貸，十大抵押品發行人

基金	基金貨幣	發行人	抵押品價值，以基金貨幣計
生技領航基金	USD	捷克共和國政府	2,803,842
生技領航基金	USD	瑞士政府	5,941,677
生技領航基金	USD	荷蘭政府	1
生技領航基金	USD	卡達政府	3,361,344
生技領航基金	USD	大不列顛暨北愛爾蘭聯合王國	12,362,701
全球房地產基金	USD	澳洲政府	31,563
全球房地產基金	USD	大不列顛暨北愛爾蘭聯合王國	39,258
黃金及貴金屬基金	USD	澳洲政府	3,212,542

集中資料（續）

證券借貸，十大抵押品發行人（續）

基金	基金貨幣	發行人	抵押品價值，以基金貨幣計
黃金及貴金屬基金	USD	奧地利政府	2,963,159
黃金及貴金屬基金	USD	加拿大政府	14,556,588
黃金及貴金屬基金	USD	芬蘭政府	398,366
黃金及貴金屬基金	USD	德國政府	279,937
黃金及貴金屬基金	USD	美國政府	3,134,710
黃金及貴金屬基金	USD	大不列顛暨北愛爾蘭聯合王國	2,799,260
天然資源基金	USD	瑞士政府	12,015,019
科技基金	USD	澳洲政府	12,829,945
科技基金	USD	瑞士政府	35,286,135
科技基金	USD	荷蘭政府	1
科技基金	USD	卡達政府	109,044,003
美國機會基金	USD	澳洲政府	100,328
美國機會基金	USD	瑞士政府	55,286
美國機會基金	USD	卡達政府	91,198,502
美國機會基金	USD	大韓民國	193,910
亞洲成長基金	USD	奧地利政府	1,352,729
亞洲成長基金	USD	芬蘭政府	181,860
亞洲成長基金	USD	德國政府	127,796
金磚國家基金*	USD	澳洲政府	328,721
金磚國家基金*	USD	大不列顛暨北愛爾蘭聯合王國	408,859
大中華基金	USD	加拿大政府	985,832
大中華基金	USD	德國政府	1,563,059
大中華基金	USD	美國政府	354,986
東歐基金	EUR	奧地利政府	2,316,061
東歐基金	EUR	芬蘭政府	311,370
東歐基金	EUR	德國政府	218,804
東歐基金	EUR	美國政府	1,213,599
東歐基金	EUR	大不列顛暨北愛爾蘭聯合王國	236
新興市場月收益基金	USD	美國政府	22,007
新興國家基金	USD	美國政府	38,107
新興國家小型企業基金	USD	美國政府	842,788
全球基金*	USD	加拿大政府	11,189,374
成長(歐元)基金	EUR	加拿大政府	6,489,931
日本基金	JPY	澳洲政府	59,654,317
日本基金	JPY	大不列顛暨北愛爾蘭聯合王國	74,197,140

*請參見附註 1 瞭解基金活動。

當基金有十個以上的交易對手時，則只會根據風險敞口揭露十個最大的交易對手。

總報酬交換，十大抵押品發行人

基金	基金貨幣	發行人	抵押品價值，以基金貨幣計
多空策略基金	USD	美國財政部	61,816

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。

逆回購協議，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
美元短期票券基金	USD	美國政府	612,319,105

集中資料（續）
逆回購協議，十大抵押品發行人（續）

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14中揭露。

總報酬交換，十大交易對手

基金	基金貨幣	交易對手	總報酬交換毛額[1]，以基金貨幣計
多空策略基金	USD	Citibank	39,854
多空策略基金	USD	Deutsche Bank	258,677
多空策略基金	USD	J.P. Morgan	38,007
[redacted]			
精選收益基金	USD	BNP Paribas	29,329

(1) 未實現盈利/（虧損）的絕對價值

當基金有十個以上的交易對手時，則只會根據風險敞口揭露十個最大的交易對手。

逆回購協議，十大交易對手

所有逆回購協議交易對手在附註 5 中揭露。

合併交易數據
證券借貸，抵押品類型和品質

基金	基金貨幣	抵押品類型	到期	抵押品貨幣	抵押品價值，以基金貨幣計
生技領航基金	USD	主權	超過1年	CHF	5,941,677
生技領航基金	USD	主權	超過1年	CZK	2,803,842
生技領航基金	USD	主權	超過1年	EUR	1
生技領航基金	USD	主權	超過1年	GBP	12,362,701
生技領航基金	USD	主權	超過1年	USD	3,361,344
全球房地產基金	USD	主權	3至12個月	GBP	14,147
全球房地產基金	USD	主權	超過1年	AUD	31,563
全球房地產基金	USD	主權	超過1年	GBP	25,111
黃金及貴金屬基金	USD	主權	3至12個月	GBP	1,008,736
黃金及貴金屬基金	USD	主權	超過1年	AUD	3,212,542
黃金及貴金屬基金	USD	主權	超過1年	CAD	14,556,588
黃金及貴金屬基金	USD	主權	超過1年	EUR	3,641,462
黃金及貴金屬基金	USD	主權	超過1年	GBP	1,790,524
黃金及貴金屬基金	USD	財政部債券	超過1年	USD	3,134,710
天然資源基金	USD	主權	超過1年	CHF	12,015,019
科技基金	USD	主權	超過1年	AUD	12,829,945
科技基金	USD	主權	超過1年	CHF	35,286,135
科技基金	USD	主權	超過1年	EUR	1
科技基金	USD	主權	超過1年	USD	109,044,003
美國機會基金	USD	主權	超過1年	AUD	100,328
美國機會基金	USD	主權	超過1年	CHF	55,286
美國機會基金	USD	主權	超過1年	KRW	193,910

合併交易數據（續）

證券借貸、抵押品類型和品質（續）

基金	基金貨幣	抵押品類型	到期	抵押品貨幣	抵押品價值，以基金貨幣計
美國機會基金	USD	主權	超過1年	USD	91,198,502
亞洲成長基金	USD	主權	超過1年	EUR	1,662,385
金磚國家基金*	USD	主權	3至12個月	GBP	147,336
金磚國家基金*	USD	主權	超過1年	AUD	328,721
金磚國家基金*	USD	主權	超過1年	GBP	261,523
大中華基金	USD	主權	超過1年	CAD	985,832
大中華基金	USD	主權	超過1年	EUR	1,563,059
大中華基金	USD	財政部債券	超過1年	USD	354,986
東歐基金	EUR	主權	超過1年	EUR	2,846,235
東歐基金	EUR	主權	超過1年	GBP	236
東歐基金	EUR	財政部債券	超過1年	USD	371,995
東歐基金	EUR	財政部票據	超過1年	USD	841,604
新興市場月收益基金	USD	財政部債券	超過1年	USD	22,007
新興國家基金	USD	財政部債券	超過1年	USD	138,107
新興國家小型企業基金	USD	財政部債券	超過1年	USD	842,788
全球基金*	USD	主權	超過1年	CAD	11,189,374
成長(歐元)基金	EUR	主權	超過1年	CAD	6,489,931
日本基金	JPY	主權	3至12個月	GBP	26,737,610
日本基金	JPY	主權	超過1年	AUD	59,654,317
日本基金	JPY	主權	超過1年	GBP	47,459,530

*請參見附註 1 瞭解基金活動。

基金截至報告日期就證券借貸收到的抵押品為投資等級信用評等的債務證券形式。

證券借貸，到期期限和註冊國家

基金	基金貨幣	到期	交易對手註冊國家	證券借貸毛額，以基金貨幣計
生技領航基金	USD	開放期限	瑞士	5,479,287
生技領航基金	USD	開放期限	英國	3,349,783
生技領航基金	USD	開放期限	美國	14,570,602
全球房地產基金	USD	開放期限	瑞士	66,717
黃金及貴金屬基金	USD	開放期限	瑞士	4,816,915
黃金及貴金屬基金	USD	開放期限	美國	19,605,505
天然資源基金	USD	開放期限	瑞士	11,114,466
科技基金	USD	開放期限	瑞士	43,670,622
科技基金	USD	開放期限	英國	107,603,290
美國機會基金	USD	開放期限	瑞士	139,032
美國機會基金	USD	開放期限	英國	88,571,274
亞洲成長基金	USD	開放期限	美國	1,584,286
金磚國家基金*	USD	開放期限	瑞士	696,271
大中華基金	USD	開放期限	美國	2,658,714
東歐基金	EUR	開放期限	英國	495,161
東歐基金	EUR	開放期限	美國	2,989,374
新興市場月收益基金	USD	開放期限	美國	20,618
新興國家基金	USD	開放期限	美國	129,390
新興國家小型企業基金	USD	開放期限	美國	789,591
全球基金*	USD	開放期限	美國	10,766,640
成長(歐元)基金	EUR	開放期限	美國	6,244,719
日本基金	JPY	開放期限	瑞士	125,514,649

*請參見附註 1 瞭解基金活動。

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。

合併交易數據（續）

總報酬交換，抵押品類型和到期期限

基金	基金貨幣	抵押品類型	到期	抵押品貨幣	抵押品價值，以基金貨幣計
多空策略基金	USD	主權	超過1年	USD	61,816
[redacted]					
精選收益基金	USD	現金	開放期限	USD	290,000

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

總報酬交換，到期期限和註冊國家

基金	基金貨幣	到期	交易對手註冊國家	總報酬交換毛額[1]，以基金貨幣計
多空策略基金	USD	2 至 6 天	德國	258,677
多空策略基金	USD	2 至 6 天	美國	77,861
[redacted]				
精選收益基金	USD	1至3個月	法國	29,329

(1) 未實現盈利/（虧損）的絕對價值

所有從事總報酬交換契約交易的基金均與各自的交易對手採用雙邊結算和清算。

逆回購協議，抵押品的種類與品質

基金	基金貨幣	抵押品類型	到期	抵押品貨幣	抵押品價值，以基金貨幣計
美元短期票券基金	USD	財政部票據	1 天至 1 週	USD	612,319,105

基金截至報告日期就逆回購協議收到的抵押品為投資等級信用評等的債務證券形式。

逆回購協議，到期期限和註冊國家

基金	基金貨幣	到期	交易對手註冊國家	逆回購協議總額，以基金貨幣計
美元短期票券基金	USD	1 天至 1 週	英國	600,000,000

抵押品重複使用數據
證券借貸、逆回購協議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。

逆回購協議所獲全部抵押品由 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14。
總報酬交換契約所獲報酬計入各基金。

逆回購協議產生之收益已列入債務性證券利息收入，金額為 19,500,603 美元，且已計提入該基金應計款項。

抵押品
下表報告截至2026年6月30日為降低店頭衍生性商品對手方風險而持有的抵押品。

基金	交易對手	抵押品貨幣	作為抵押品 持有的現金	作為抵押品持有的主權債券
多空策略基金	J.P. Morgan	USD	–	61,816
[redacted]				
歐洲非投資等級債券基金	Morgan Stanley	EUR	230,000	–
歐洲債券總報酬基金	J.P. Morgan	USD	310,000	–
[redacted]				
精選收益基金	Goldman Sachs	USD	290,000	–
新興國家固定收益基金	Deutsche Bank	USD	1,040,000	–
新興國家固定收益基金	HSBC	USD	830,000	–
全球債券基金	Barclays	USD	940,000	–
全球債券基金	BNP Paribas	EUR	774,516	–
全球債券基金	Citibank	USD	1,070,000	–
全球債券基金	HSBC	USD	880,000	–
全球氣候變遷基金	J.P. Morgan	USD	280,000	–
全球債券總報酬基金	Barclays	USD	900,000	–
全球債券總報酬基金	HSBC	USD	820,000	–
日本基金	J.P. Morgan	USD	–	583,442

下表報告截至 2026 年 6 月 30 日為降低逆回購協議上對手方風險而持有的抵押品。

基金	交易對手	抵押品貨幣	作為抵押品 持有的現金	作為抵押品持有的主權債券
美元短期票券基金	Bank of America	USD	–	178,593,281
美元短期票券基金	Barclays	USD	–	127,517,621
美元短期票券基金	BNP Paribas	USD	–	102,135,247
美元短期票券基金	MUFG Securities EMEA PLC	USD	–	204,072,956

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（續）

不良證券曝險如下，為截至 2026年6月30日的數字：

基金	淨資產曝險 (%)
[redacted]	
全球穩定月收益基金*	1.18
公司債基金	5.00
穩定月收益基金	2.39
精選收益基金	1.24
[redacted]	
新興國家固定收益基金	2.07
新興市場月收益基金	0.86
全球非投資等級債券基金	4.35
[redacted]	
全球平衡基金*	0.51

*請參見附註 1 瞭解基金活動。

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
[redacted]	
多空策略基金	191.82%
生技領航基金	(26.06)%
[redacted]	
歐洲非投資等級債券基金	48.64%
[redacted]	
歐洲債券總報酬基金	23.69%
[redacted]	
全球穩定月收益基金*	(46.40)%
[redacted]	
全球房地產基金	44.47%
[redacted]	
黃金及貴金屬基金	(167.56)%
波灣富裕債券基金	34.27%
公司債基金	(0.08)%
穩定月收益基金	(9.50)%
印度基金	(29.97)%
創新科技基金	29.69%
[redacted]	
互利歐洲基金	72.92%
互利全球領航基金	74.84%
互利美國價值基金	97.36%

投資組合週轉率（續）

基金	投資組合週轉率
天然資源基金	(93.07)%
[redacted]	
精選收益基金	31.77%
吉富世界基金	55.62%
科技基金	(4.98)%
美元短期票券基金	不適用
美國政府基金	(42.34)%
[redacted]	
美國機會基金	55.11%
[redacted]	
亞洲債券基金	(5.86)%
亞洲成長基金	85.57%
亞洲小型企業基金	16.00%
金磚國家基金*	15.09%
[redacted]	
大中華基金	76.54%
東歐基金	(31.30)%
新興國家固定收益基金	(63.74)%
新興市場月收益基金	(153.96)%
[redacted]	
新興國家基金	(61.13)%
新興國家小型企業基金	26.83%
[redacted]	
潛力歐洲基金	74.38%
[redacted]	
邊境市場基金	14.67%
全球債券基金	(28.03)%
全球氣候變遷基金	69.85%
全球基金*	222.68%
全球非投資等級債券基金	(37.47)%
[redacted]	
全球產業龍頭基金	182.92%
中小型企業基金	146.89%
全球債券總報酬基金	(32.07)%
全球平衡基金*	141.81%
成長(歐元)基金	166.56%
日本基金	132.17%
拉丁美洲基金	(49.10)%
[redacted]	

*請參見附註 1 瞭解基金活動。

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。

報酬（續）

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

FTIS 及其代表於截至 2025 年 9 月 30 日止之年度支付的固定報酬總額*、**、***	€	41,255,758
FTIS 及其代表於截至 2025 年 9 月 30 日止之年度支付的可變報酬總額*、**、***	€	40,651,514
FTIS 及其代表於截至 2025 年 9 月 30 日的員工數量		508
FTIS 及其代表於截至 2025 年 9 月 30 日止之年度向高階經理/重大風險承受者支付的報酬總額*、**、***	€	23,849,569
FTIS 及其代表於截至 2025 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*、**、***	€	–

**FTIS*支付的報酬總額已根據*FTIF*於截至*2025*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*FTSF*分配。

***FTIS* 代表支付的報酬總額已根據 *FTIF* 於截至 *2025* 年 *9* 月 *30* 日止年度在*FTIS*代表管理之基金平均月底淨資產總額所佔比例向 *FTSF* 分配。

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

已審計年度報告和未審計半年度報告

已審計年度報告及未審計半年報告可到當地 Franklin Templeton 網站瀏覽：www.franklintempleton.lu，亦可向本企業的註冊代表處免費索取。該等報告只分發予登記股東，且股東所在國家/地區的當地法例有此要求。已審計年度報告和未審計半年度報告可在本公司的註冊辦事處獲得。

Franklin Templeton辦事處通訊錄

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

歐洲

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：+352 342 080 9876
電子郵件：service.France.franklintempleton@fisglobal.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 69 506 03 662
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.germany.franklintempleton@fisglobal.com

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 3061 6922 傳真：+352 342 080 9860
義大利免費號碼：800 915 919
電子郵件：service.Italy.franklintempleton@fisglobal.com

盧森堡、荷蘭及比利時

FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.,
8A, rue Albert Borschette, L-1246 Luxembourg
B.P. 169, L-2011 Luxembourg
盧森堡大公國
電話：+352 27 94 0990 傳真：+352 342 080 9861
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FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.,
比利時分公司
Rue Belliard 40
1040 Brussels
比利時
電話：+352 27 94 0990 傳真：+352 342 080 9860

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
電話：+34 919 03 72 06 傳真：+352 342 080 9880
電子郵件：service.Spain.franklintempleton@fisglobal.com

瑞士

FRANKLIN TEMPLETON SWITZERLAND LTD
Talstrasse 41
8001 Zurich, Switzerland
電話：+41 (0) 44 217 81 81傳真：+352 342080 9861
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英國

FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
P.O.BOX 24064, Edinburgh EH3 1EX, United Kingdom
電話：+44 20 7904 1843 傳真：+44 208 602 1081
英國免費號碼：0800 305 306
電子郵件：franklintempletonuk@fisglobal.com

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
電話：+48 61 271 74 71 傳真：+352 342080 9901
電話：+48 22 541 75 88（僅適用於波蘭散戶）
電話：+420 225 379 174（適用於捷克與斯洛伐克客戶）
電子郵件：service.CEE.franklintempleton@fisglobal.com

亞洲

中國香港

FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED
香港中環金融街八號
國際金融中心二期 62 樓
電話：+852 2805 0033 傳真：+852 2877 7350
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新加坡

TEMPLETON ASSET MANAGEMENT LTD
2 Central Boulevard,
IOI Central Boulevard Towers,
West Towers #34-01,
Singapore 018916
電話：+65 6337 3933 傳真：+65 6332 2296
電子郵件：service.SG.franklintempleton@fisglobal.com

台灣
NKLIN TEMPLETON SECURITIES INVESTMENT CONSULTING (SINOAM) INC.*

台灣台北4
忠孝東路

4段87號8樓
電話：886 2 2781 0088 傳真：886 2 2781 7788
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
St. Petersburg, FL 33716

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中東和非洲
南非
FRANKLIN TEMPLETON INVESTMENTS SA (PTY) LTD
Kildare House
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Gate Building East Wing, 2nd Floor
Dubai International Financial Center
P.O.Box 506613 Dubai, United Arab Emirates

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請注意，以上提到的網站僅供此等網站所述國家居民使用（請參閱網站免責聲明）。

FRANKLIN TEMPLETON

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8A, rue Albert Borschette, L-1246 Luxembourg
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電話：+352 (27) 94 0990
傳真：+352 (46) 66-76

AUDITED ANNUAL REPORT

FRANKLIN TEMPLETON INVESTMENT FUNDS

Société d'investissement à capital variable

June 30, 2026



FRANKLIN TEMPLETON

R.C.S. B35177

FRANKLIN TEMPLETON INVESTMENT FUNDS

Société d'investissement à capital variable

AUDITED ANNUAL REPORT
For the year ended June 30, 2026

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, 2026

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. (until August 16, 2026)
FRANKLIN TEMPLETON, INC. (effective August 17, 2026)
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
CEO and 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

Craig S. Tyle
Senior Legal Adviser
FRANKLIN RESOURCES, INC. (until August 16, 2026)
FRANKLIN TEMPLETON, INC. (effective August 17, 2026)
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 Assurance, Société coopérative
2, rue Gerhard Mercator B.P. 1443 L-1014 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 (the "Board") of Franklin Templeton Investment Funds ("FTIF", or the "Company") is pleased to present the audited financial statements for the financial year ended June 30, 2026.

Board Composition

Name	Principal Occupation
Gregory E. Johnson	Executive Chairman FRANKLIN RESOURCES, INC. (until August 16, 2026) FRANKLIN TEMPLETON, INC. (effective August 17, 2026)
Anouk Agnes	Independent Director
Mark G. Holowesko	Independent Director CEO and President HOLOWESKO PARTNERS LTD
Joseph La Rocque	Independent Director
William C.P. Lockwood	Independent Director
Virginie Lagrange	Independent Director
Craig S. Tyle	Senior Legal Adviser FRANKLIN RESOURCES, INC. (until August 16, 2026) FRANKLIN TEMPLETON, INC. (effective August 17, 2026)

Roles and Responsibilities of the Board

The responsibilities of the Board are governed by the Luxembourg law. With respect to the annual accounts of the Franklin Templeton Investment Funds ("FTIF" or 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.

Report of the Board of Directors (continued)

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.

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[1]

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

THE FUND

At June 30, 2026 Franklin Templeton Investment Funds ("FTIF", or the "Company") had assets under management of USD 93.28 billion, up from USD 78.65 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.

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.

The Code is available at the following link:

ALFI Code of Conduct[2]

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.

[1] https://franklintempletonprod.widen.net/s/vsdwgh9nbm/mifid-ii-conflicts-of-interest-policy

[2] https://www.alfi.lu/getattachment/50c22f50-3f25-4e45-b296-222c630f842e/app_data-import-alfi-alfi-code-of-conduct-update-2022.pdf

Report of the Board of Directors (continued)

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 31 for details of subsequent events after the year-end.

THE BOARD OF DIRECTORS
Luxembourg, July 2026

Report of the Investment Managers
Year to June 30, 2026

During the 12 months ended 30 June 2026, global equities, as measured by the MSCI All Country World Index, advanced strongly. Returns were supported during the second half of 2025 by a shift towards easier monetary policy, generally resilient corporate earnings and continued investment in artificial intelligence (AI), although enthusiasm for AI-related companies became increasingly uneven as the period progressed. Major central banks, led by the US Federal Reserve (Fed), moved from holding policy steady earlier in the period to cutting rates from September 2025, helping to underpin risk appetite despite mixed growth and inflation signals. The first half of 2026 was more volatile. Global equities declined in the first quarter, as a sharp March drawdown more than offset earlier gains. Market performance was defined by a rotation away from US mega-cap growth stocks, with value outperforming growth and smaller-capitalisation stocks holding up better than large caps. Sentiment deteriorated late in the quarter as geopolitical escalation drove a sharp rise in energy prices and revived concerns around inflation and growth. Global markets then rebounded strongly in the second quarter, reversing much of the weakness seen at the end of March. The recovery was supported by an easing of concerns around the Strait of Hormuz, lower oil prices and improving risk appetite following periods of ceasefire optimism and a memorandum of understanding between the United States and Iran. Growth stocks reasserted leadership, led by renewed enthusiasm for semiconductors, data centres and the broader AI complex, although by June investors had become more selective in assessing the scale, financing and return profile of future AI-related capital expenditure.

European equities advanced over the 12 months under review, although they were the weaker major regional performers over the full period. European value stocks performed considerably better than growth stocks. European equity markets were supported in the second half of 2025 by easing policy and receding trade tensions, although economic growth remained subdued. The United States and European Union reached a tariff agreement in late July 2025, which helped reduce uncertainty and supported export-oriented industries, such as automobiles and industrials. The European Central Bank maintained an accommodative stance after earlier cuts, while the Bank of England delivered further rate reductions, helping to lift sentiment. Financials and materials, including energy and mining, outperformed, while information technology lagged amid profit-taking and competitive pressures. In the first quarter of 2026, European equities declined but outperformed the United States. The region initially benefitted from the rotation into value and cyclicals, supported by favourable sector composition and improving macro signals. These gains were later reversed as the region's vulnerability to higher energy prices and supply disruptions became more apparent. Purchasing Managers' Indexes softened, growth expectations were revised lower and central banks faced a more challenging policy environment as inflation pressures re-emerged. European equities recovered in the second quarter, but the rebound lagged the United States and Asia Pacific. The fading of the March oil and gas price shock and hopes for a US-Iran agreement supported cyclical and previously pressured segments, including banks, construction and materials, luxury, autos and semiconductors. Earnings were better than feared, with revisions becoming more supportive in selected sectors. Even so, the recovery remained less convincing than elsewhere, as growth stayed soft, inflation was repeatedly lifted by energy and the region remained sensitive to tighter financial conditions.

US equities collectively advanced over the 12-month period, supported through much of the second half of 2025 by resilient corporate earnings, continued investment in AI and the Fed's shift towards rate cuts. Major indexes reached new highs despite periods of volatility, although leadership remained heavily influenced by large-cap technology and AI-related investment. Later in 2025, investors became more attentive to market concentration and the sustainability of gains in parts of the technology sector, while defensive areas such as Health Care and Consumer Staples saw periods of relative strength during episodes of volatility. The US market came under pressure in the first quarter of 2026, underperforming most major regions, as investors rotated away from mega-cap technology and long-duration growth assets. US growth stocks fell sharply during the first quarter, while value stocks posted a modest gain, reflecting concerns around AI-related capital expenditure, monetisation timelines and disruption risk for some of the largest technology companies. The macro backdrop also became more difficult, as geopolitical escalation and higher energy prices increased stagflation concerns and led the Fed to maintain a cautious policy stance. US equities recovered strongly in the second quarter, led again by growth and the AI complex. Semiconductors, optical networking, data-centre beneficiaries and other infrastructure-related companies were central to the advance, supported by strong earnings and optimism around hyperscaler capital spending. However, market breadth remained narrow for much of the quarter. By late June, investors had begun to reassess the scale and economics of AI-related capital expenditure, weighing on parts of the technology sector, even as small caps began to show signs of relative resilience.

In credit markets, most sovereign bond market yields moved higher over the 12-month period, as the turn in monetary policy and higher inflation, along with fiscal concerns in some developed markets, affected yields. The 10-year US Treasury note's yield rose by 24 basis points (bps) to 4.47%, while the 10-year Japanese yield rose 125 bps to 2.67%, its highest level since 1997. The benchmark 10-year German Bund yield rose by 25 bps to 2.86% and most other developed European yields were higher too. Emerging market (EM) bond yields generally performed better: Latin American, eastern European and African yields mostly fell, although those in Asia were mostly higher. EM sovereign credit indexes posted robust positive total returns over the year.

Global commodity markets were shaped by a combination of geopolitical risk premiums, uneven global growth and supply constraints, producing divergent returns across sectors. Major commodity-tracking indexes posted gains in the 18% to 20% range, with nearly all their annual advances occurring in the latter half of the period. Aside from supply/demand fundamentals, the stronger US dollar was a modest headwind, as it made dollar-denominated commodities more expensive for non-US buyers. Energy markets experienced the greatest volatility, with crude oil swinging sharply as tensions in the Middle East periodically raised concerns about supply disruptions, particularly those involving transit through the Strait of Hormuz. Concerns around those flare-ups were tempered by resilient global supply and softer 2026 demand growth expectations, leaving oil prices well below their intra-period peaks by fiscal year-end. Overall, US benchmark West Texas Intermediate crude futures and UK-based Brent crude futures—the international benchmark grade—were up. In the materials sector, precious metals benefitted from persistent macroeconomic uncertainty. Gold attracted robust central bank reserve purchases and perceived "safe haven" demand from investors, while silver finished the period with an over 60% gain. Platinum and palladium climbed to multiyear highs. Industrial metals delivered mixed results. Agricultural commodities generally proved less volatile than energy markets. Among the major crops (corn, wheat and soybeans), grain prices were relatively stable. Overall, agriculture contributed less to broad commodity-market performance than energy or metals during the period. Taken together, the period underscored that commodity performance was driven less by synchronised macroeconomic trends than by idiosyncratic supply dynamics.

We have improved our view of equities heading into the second half of 2026, despite signs of exuberance in some markets, as strong corporate fundamentals and healthy growth justify valuations. Investor appetite for the AI trade has concentrated equity index composition and caused some frothiness in technology stocks, but this appears to be contained, in our view. The US equity market is supported by strong earnings and a resilient macro backdrop, while beneficiaries of AI capital expenditure (capex) continue to justify ambitious earnings growth expectations. Persistent inflation and hawkish policy rhetoric could challenge our view, though fiscal stimulus across many regions is providing some offset. The growth environment remains positive for risk assets, particularly in North America. The hawkish tilt to monetary policy adopted by most major central banks continues to influence our approach to duration positioning. Expectations for more restrictive US policy, alongside upwards pressure on yields from an expanding fiscal deficit, lead us to believe that US Treasury yields are below fair value. Conversely, we see greater value in international duration, particularly in regions where inflation concerns have prompted the market to expect multiple interest-rate increases, regardless of weak macro conditions. Weak leading economic indicators suggest to us that the euro area economy cannot absorb two more hikes, while falling energy prices should allow the ECB to hold or even cut rates to support growth. The exception to our duration thesis is Japan, despite market expectations for two rate hikes in the next 12 months. Persistent inflation, yen weakness, fiscal stimulus and monetary policy normalisation all add significant upwards pressure to government bond yields, indicating the market may be correct. In addition, the value of Japanese government bonds as a downside hedge diminished when an already strong macro backdrop improved further, following the tentative reopening of the Strait of Hormuz.

THE INVESTMENT MANAGERS
July, 2026

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

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Fund Performance

Percentage change to June 30, 2026

	Reference Share Class	Launch Date	6 Months[Ω] %	1 Year %	3 Years[Ω] %	5 Years[Ω] %	10 Years[Ω] %	Since Launch[Ω] %
ClearBridge UK Equity Income Fund*	A (Ydis) GBP	14 Sep 20	7.7	19.9	42.7	53.0	–	81.9
Franklin Alternative Strategies Fund	A (acc) USD	15 Sep 14	4.6	10.3	24.6	15.8	41.1	44.9
Franklin Biotechnology Discovery Fund	A (acc) USD	03 Apr 00	18.8	88.7	111.8	63.6	178.2	604.6
Franklin Core Global Enhanced Equity Fund*	P2 (acc) USD	13 Oct 25	10.7	–	–	–	–	17.1
Franklin Core U.S. Enhanced Equity Fund*	P2 (acc) USD	13 Oct 25	10.0	–	–	–	–	14.9
Franklin Disruptive Commerce Fund	A (acc) USD	15 Oct 21	(16.0)	(17.6)	26.1	–	–	(35.7)
Franklin Diversified Balanced Fund	A (acc) EUR	23 Mar 15	9.6	14.4	27.2	24.1	39.0	28.9
Franklin Diversified Conservative Fund	A (acc) EUR	23 Mar 15	4.5	6.6	12.4	(2.2)	(2.9)	(6.9)
Franklin Diversified Dynamic Fund	A (acc) EUR	23 Mar 15	13.9	21.3	39.0	43.3	67.9	51.3
Franklin Diversified Income Fund*	A (acc) USD	07 Jan 26	–	–	–	–	–	1.5
Franklin Emerging Market Corporate Debt Fund	I (acc) USD	29 May 20	2.9	6.1	28.1	19.6	59.4	37.5
Franklin Emerging Markets Debt Opportunities Hard Currency Fund	I (acc) USD	18 Jan 19	3.6	10.6	33.5	13.4	–	33.5
Franklin Euro Government Bond Fund	A (Ydis) EUR	08 Jan 99	1.3	1.3	6.1	(11.1)	(5.8)	65.3
Franklin Euro High Yield Fund	A (Ydis) EUR	17 Apr 00	1.3	3.3	21.3	12.8	33.0	134.8
Franklin Euro Short Duration Bond Fund	A (acc) EUR	21 Feb 14	0.7	1.7	10.2	7.0	7.4	9.6
Franklin European Corporate Bond Fund	A (acc) EUR	30 Apr 10	0.8	1.6	13.6	(3.1)	6.3	36.5
Franklin European Total Return Fund	A (acc) EUR	29 Aug 03	1.7	2.5	10.7	(4.1)	5.8	59.1
Franklin Flexible Alpha Bond Fund	A (acc) USD	18 Mar 16	1.4	3.8	16.7	14.8	26.1	26.6
Franklin Genomic Advancements Fund	I (acc) USD	15 Oct 21	9.5	43.9	31.1	–	–	(21.6)
Franklin Global Convertible Securities Fund	A (acc) USD	24 Feb 12	12.4	22.0	51.3	30.4	168.4	209.5
Franklin Global Corporate Investment Grade Bond Fund	S (Ydis) USD	23 Jan 19	(0.1)	1.9	15.5	(1.1)	–	15.2
Franklin Global Fundamental Strategies Fund	A (acc) USD	25 Oct 07	5.3	11.5	40.2	23.6	57.8	90.8
Franklin Global Income and Growth Opportunities Fund*	A (acc) USD	18 Jun 20	5.7	13.9	31.0	25.8	–	49.1
Franklin Global Multi-Asset Income Fund	A (acc) EUR	26 Apr 13	11.0	17.9	26.5	24.1	32.6	52.9
Franklin Global Real Estate Fund	A (acc) USD	29 Dec 05	8.8	9.5	23.2	0.6	22.3	49.3
Franklin Global Sustainable Bond Fund*	S (acc) EUR	19 Sep 22	0.9	1.7	10.8	–	–	10.6
Franklin Gold and Precious Metals Fund	A (acc) USD	30 Apr 10	(10.2)	58.7	208.6	140.7	197.9	72.8
Franklin Gulf Wealth Bond Fund	A (acc) USD	30 Aug 13	(0.1)	5.7	16.4	7.1	56.0	85.5
Franklin High Yield Fund	A (Mdis) USD	01 Mar 96	1.5	5.3	26.3	19.7	63.5	303.7
Franklin Income Fund	A (Mdis) USD	01 Jul 99	5.2	11.4	28.2	28.0	73.4	313.4
Franklin India Fund	A (acc) USD	25 Oct 05	(12.8)	(17.7)	11.0	20.9	87.6	489.1
Franklin Innovation Fund	A (acc) USD	08 Nov 19	11.2	20.1	84.2	43.6	–	166.2
Franklin Intelligent Machines Fund	A (acc) USD	15 Oct 21	39.6	59.0	132.0	–	–	121.8
Franklin MENA Fund	A (acc) USD	16 Jun 08	1.9	1.9	17.9	36.1	108.3	10.8
Franklin Mutual European Fund	A (acc) EUR[1]	03 Apr 00	5.6	16.8	48.4	62.8	98.7	275.9
Franklin Mutual Global Discovery Fund	A (acc) USD	25 Oct 05	–	7.7	34.1	39.3	98.3	220.5
Franklin Mutual U.S. Value Fund	A (acc) USD	07 Jul 97	3.5	8.4	34.0	27.5	84.3	436.6
Franklin Natural Resources Fund	A (acc) USD	12 Jul 07	14.4	38.0	52.9	102.2	80.6	18.5
Franklin NextStep Conservative Fund*	A (acc) USD	05 Feb 16	3.4	7.8	21.9	8.2	33.9	41.6
Franklin NextStep Growth Fund*	A (acc) USD	05 Feb 16	8.4	16.5	45.4	35.5	108.4	123.6
Franklin NextStep Moderate Fund*	A (acc) USD	05 Feb 16	7.0	13.9	38.2	27.6	84.3	97.2
Franklin Saudi Arabia Bond Fund	A (Mdis) USD	28 Oct 24	0.2	4.9	–	–	–	7.2
Franklin Sealand China A-Shares Fund	A (acc) USD	13 Apr 23	9.6	35.6	22.1	–	–	7.0
Franklin Strategic Income Fund	A (acc) USD	12 Jul 07	0.7	3.8	16.6	6.1	25.2	81.8
Franklin Sustainable Global Growth Fund	A (acc) USD	14 Oct 08	(3.0)	(3.7)	9.3	(8.4)	63.7	196.6
Franklin Technology Fund	A (acc) USD	03 Apr 00	32.1	44.3	120.0	78.5	613.2	703.1
Franklin U.S. Dollar Short-Term Money Market Fund	A (Mdis) USD	01 Jun 94	1.7	3.8	14.1	18.3	23.6	95.3
Franklin U.S. Government Fund	A (Mdis) USD	28 Feb 91	1.0	4.2	10.5	(1.0)	3.4	182.6
Franklin U.S. Low Duration Fund	A (Mdis) USD	29 Aug 03	0.9	3.3	14.5	9.5	19.4	47.7
Franklin U.S. Opportunities Fund	A (acc) USD	03 Apr 00	10.5	12.1	62.5	32.4	265.4	314.3
Templeton All China Equity Fund	S (acc) USD	20 Oct 21	4.8	16.9	26.8	–	–	(29.5)
Templeton Asia Dynamic Risk-Managed Equity Fund*	S (acc) USD	20 Oct 20	28.3	45.1	79.8	46.5	–	72.8
Templeton Asian Bond Fund	A (acc) USD	25 Oct 05	(2.9)	(5.2)	(0.5)	(9.0)	(4.9)	57.5
Templeton Asian Growth Fund	A (Ydis) USD	30 Jun 91	39.5	59.9	91.3	34.7	143.2	603.0
Templeton Asian Smaller Companies Fund	A (acc) USD	14 Oct 08	13.4	11.6	43.4	21.1	107.9	674.7
Templeton BIC Fund*	A (acc) USD	25 Oct 05	2.0	13.9	55.6	5.8	123.9	171.0
Templeton China A-Shares Fund	A (acc) USD	02 Feb 21	23.4	47.1	52.9	(10.3)	–	(14.7)
Templeton China Fund	A (acc) USD	01 Sep 94	(8.4)	1.7	13.7	(46.3)	16.3	156.8
Templeton Eastern Europe Fund	A (acc) EUR	10 Nov 97	18.3	29.5	101.1	(21.9)	19.9	163.9
Templeton Emerging Markets Bond Fund	A (Qdis) USD	05 Jul 91	5.6	17.2	45.7	22.6	25.0	875.9

Fund Performance (continued)

Percentage change to June 30, 2026

	Reference Share Class	Launch Date	6 Months[Ω] %	1 Year %	3 Years[Ω] %	5 Years[Ω] %	10 Years[Ω] %	Since Launch[Ω] %
Templeton Emerging Markets Dynamic Income Fund	A (acc) USD	29 Apr 11	18.6	36.1	73.1	39.7	109.3	65.1
Templeton Emerging Markets ex-China Fund	A (acc) USD	22 Oct 24	49.0	76.0	–	–	–	94.6
Templeton Emerging Markets Fund	A (Ydis) USD	28 Feb 91	34.0	59.3	112.4	56.3	196.4	729.8
Templeton Emerging Markets Smaller Companies Fund	A (acc) USD	18 Oct 07	12.4	12.3	40.0	20.5	97.5	88.6
Templeton Emerging Markets Sustainability Fund	A (acc) USD	30 Sep 20	15.2	31.9	50.3	10.9	–	38.9
Templeton European Insights Fund	A (acc) EUR	08 Jan 99	9.3	17.4	56.5	62.7	106.0	284.2
Templeton Frontier Markets Fund	A (acc) USD	14 Oct 08	8.4	17.9	66.2	58.6	102.1	224.0
Templeton Global Bond Fund	A (Mdis) USD	28 Feb 91	1.9	4.4	8.3	(0.3)	4.7	424.9
Templeton Global Climate Change Fund	A (Ydis) EUR	26 Apr 91	19.4	40.6	37.4	46.9	154.8	891.5
Templeton Global Focus Fund*	A (Ydis) USD	28 Feb 91	0.7	8.7	26.9	12.9	60.1	486.8
Templeton Global High Yield Fund	A (acc) USD	27 Sep 07	3.6	11.1	33.3	21.1	42.4	99.3
Templeton Global Income Fund	A (acc) USD	27 May 05	8.8	19.2	47.6	27.0	57.3	167.2
Templeton Global Leaders Fund	A (acc) USD	27 May 05	6.8	16.6	52.6	46.0	116.8	148.0
Templeton Global Smaller Companies Fund	A (Ydis) USD	08 Jul 91	10.3	12.9	26.6	4.2	81.4	558.9
Templeton Global Total Return Fund	A (acc) USD	29 Aug 03	2.7	7.5	19.6	1.6	4.2	181.8
Templeton Global Value and Income Fund*	A (Qdis) USD	01 Jun 94	10.3	21.6	46.9	39.4	99.1	484.0
Templeton Growth (Euro) Fund	A (acc) EUR	09 Aug 00	6.6	15.6	35.3	39.0	79.0	162.9
Templeton Japan Fund	A (acc) JPY	01 Sep 00	16.7	36.7	104.9	153.5	267.4	157.1
Templeton Latin America Fund[2]	A (Ydis) USD	28 Feb 91	11.4	26.7	32.8	32.9	71.4	828.4
Templeton Sustainable Emerging Markets Local Currency Bond Fund	A (acc) USD	20 Feb 18	3.0	13.1	30.0	16.6	–	2.8
Templeton Sustainable Global Bond (Euro) Fund*	A (acc) EUR	29 Aug 03	0.7	2.7	8.1	(1.3)	(14.8)	33.5

*Please refer to Note 1 for fund events.

The performance is based on the net asset values as calculated on the last business day of the year. Those net asset values reflect the market prices of the investments as of the last business day of the year. The performance is based on the change of the net asset value per share.

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

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

[Ω] Unaudited figures.

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

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

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

Data source: Performance – Franklin Templeton and JPMorgan

Statement of Net Assets

As at June 30, 2026

	Total (USD)	ClearBridge UK Equity Income Fund* (GBP)	Franklin Alternative Strategies Fund (USD)	Franklin Biotechnology Discovery Fund (USD)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	90,291,139,858	16,424,540	208,470,289	2,016,052,894
Cash at bank and at brokers	1,246,193,101	78,674	124,933,702	33,486,642
Time deposits (note 4)	989,510,322	200,000	174,423,700	–
Amounts receivable on reverse repurchase agreements (notes 2(t), 5)	600,000,000	–	–	–
Amounts receivable on sale of investments	26,082,726	–	1,899,166	–
Amounts receivable on subscriptions	347,989,385	20	596,569	30,804,310
Interest and dividends receivable, net	492,207,801	48,776	1,640,687	4,880
Unrealised profit on forward foreign exchange contracts (notes 2(c), 6)	29,040,189	–	1,682,565	31,253
Unrealised profit on financial future contracts (notes 2(d), 7)	5,299,367	–	4,715,198	–
Unrealised profit on interest rate swap contracts (notes 2(e), 8)	2,802,443	–	486,657	–
Unrealised profit on total return swap contracts (notes 2(h), 9)	534,451	–	320,105	–
Credit default swap contracts at market value (notes 2(j), 11)	5,152,408	–	1,864,668	–
Option contracts at market value (notes 2(k), 12)	5,120,870	–	180,604	–
Investment in mortgage dollar rolls at market value (notes 2(m), 13)	103,372,948	–	–	–
Unrealised profit on contract for differences (notes 2(i), 10)	29,982,688	–	29,982,688	–
Recoverable taxes	11,252,473	2,343	340,932	–
Other receivables	6,681,521	192	6,246	101,484
TOTAL ASSETS	**94,192,362,551**	**16,754,545**	**551,543,776**	**2,080,481,463**
LIABILITIES				
Amounts payable on purchases of investments	168,985,778	–	939,470	–
Amounts payable on purchase of mortgage dollar rolls (notes 2(m), 13)	103,720,396	–	–	–
Amounts payable on redemptions	201,039,755	–	16,560,063	9,561,709
Investment management fees payable (note 15)	62,175,201	–	775,901	1,470,740
Performance fees payable (note 16)	25,806	–	25,806	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 6)	174,051,101	–	4,600,212	961,734
Unrealised loss on financial future contracts (notes 2(d), 7)	6,739,657	–	2,618,491	–
Unrealised loss on interest rate swap contracts (notes 2(e), 8)	14,102,545	–	503,250	–
Unrealised loss on total return swap contracts (notes 2(h), 9)	1,068,053	–	16,433	–
Credit default swap contracts at market value (notes 2(j), 11)	1,857,538	–	1,755,626	–
Option contracts at market value (notes 2(k), 12)	18,291,369	–	124,275	–
Unrealised loss on contract for differences (notes 2(i), 10)	23,176,091	–	23,176,091	–
Taxes payable	75,781,376	–	–	–
Expenses payable	61,971,056	5,415	758,105	1,467,220
TOTAL LIABILITIES	**912,985,722**	**5,415**	**51,853,723**	**13,461,403**
TOTAL NET ASSETS	**93,279,376,829**	**16,749,130**	**499,690,053**	**2,067,020,060**
THREE YEAR ASSET SUMMARY				
June 30, 2025	78,646,475,308	18,616,513	526,288,645	1,267,978,415
June 30, 2024	69,130,130,068	24,682,479	635,405,767	1,636,264,029
June 30, 2023	61,168,580,011	23,830,305	896,346,291	1,721,081,398

*Please refer to Note 1 for fund events.

Statement of Net Assets

As at June 30, 2026

Franklin Core Global Enhanced Equity Fund* (USD)	Franklin Core U.S. Enhanced Equity Fund* (USD)	Franklin Disruptive Commerce Fund (USD)	Franklin Diversified Balanced Fund (EUR)	Franklin Diversified Conservative Fund (EUR)	Franklin Diversified Dynamic Fund (EUR)	Franklin Diversified Income Fund* (USD)
17,578,707	64,069,785	4,180,805	138,560,265	50,347,706	158,188,953	172,447,481
115,780	28,420	121,526	1,635,482	757,196	1,434,188	2,652,984
–	400,000	–	1,500,000	700,000	2,500,000	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
400,000	250,000	–	23,617	31,050	5,526	169,210
8,202	24,432	823	765,758	484,113	314,228	2,088,306
–	–	–	24,299	4,476	44,069	48,460
6,416	–	–	–	1,488	–	–
–	–	–	–	–	–	376,164
–	–	–	66,930	21,590	73,407	–
–	–	–	–	–	–	–
–	–	–	1,430,472	184,662	1,692,016	–
–	–	–	–	–	–	25,126,630
–	–	–	–	–	–	–
274	–	39	32,862	9,116	18,900	–
9,721	8,094	10,891	13	19,155	29	229,660
18,119,100	**64,780,731**	**4,314,084**	**144,039,698**	**52,560,552**	**164,271,316**	**203,138,895**
–	–	–	–	–	–	892,537
–	–	–	–	–	–	25,232,073
–	–	–	119,778	113,953	114,507	598,038
2,812	2,772	2,889	97,787	31,999	117,189	110,800
–	–	–	–	–	–	–
8	8	3,011	478,373	200,009	319,272	471,094
–	–	–	–	32,170	–	–
–	–	–	–	–	–	105,459
–	–	–	272,485	90,005	293,849	–
–	–	–	–	–	–	–
–	–	–	653,159	90,176	774,277	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
8,667	12,660	5,540	102,161	34,878	124,342	137,368
11,487	**15,440**	**11,440**	**1,723,743**	**593,190**	**1,743,436**	**27,547,369**
18,107,613	**64,765,291**	**4,302,644**	**142,315,955**	**51,967,362**	**162,527,880**	**175,591,526**
–	–	4,780,760	158,069,004	59,474,696	165,084,552	–
–	–	3,508,184	183,479,079	75,986,733	164,453,685	–
–	–	4,612,391	187,667,257	94,619,069	144,016,675	–

Statement of Net Assets

As at June 30, 2026

	Franklin Emerging Market Corporate Debt Fund (USD)	Franklin Emerging Markets Debt Opportunities Hard Currency Fund (USD)	Franklin Euro Government Bond Fund (EUR)	Franklin Euro High Yield Fund (EUR)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	147,319,606	146,950,620	81,165,851	281,531,296
Cash at bank and at brokers	9,368,753	2,608,302	1,656,214	9,431,764
Time deposits (note 4)	–	–	–	–
Amounts receivable on reverse repurchase agreements (notes 2(t), 5)	–	–	–	–
Amounts receivable on sale of investments	–	–	–	–
Amounts receivable on subscriptions	8,342,486	638,701	14,581	250,931
Interest and dividends receivable, net	3,007,602	3,027,676	689,747	4,194,559
Unrealised profit on forward foreign exchange contracts (notes 2(c), 6)	142,738	245,732	–	61,644
Unrealised profit on financial future contracts (notes 2(d), 7)	–	–	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 8)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 9)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Investment in mortgage dollar rolls at market value (notes 2(m), 13)	–	–	–	–
Unrealised profit on contract for differences (notes 2(i), 10)	–	–	–	–
Recoverable taxes	–	–	–	–
Other receivables	38,761	21,698	18,108	63,039
TOTAL ASSETS	**168,219,946**	**153,492,729**	**83,544,501**	**295,533,233**
LIABILITIES				
Amounts payable on purchases of investments	11,308,003	–	–	875,000
Amounts payable on purchase of mortgage dollar rolls (notes 2(m), 13)	–	–	–	–
Amounts payable on redemptions	18,475	4,742	219,766	1,082,975
Investment management fees payable (note 15)	35,607	62,450	21,451	187,904
Performance fees payable (note 16)	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 6)	715,471	1,613,110	–	531,025
Unrealised loss on financial future contracts (notes 2(d), 7)	–	–	127,728	–
Unrealised loss on interest rate swap contracts (notes 2(e), 8)	–	–	–	–
Unrealised loss on total return swap contracts (notes 2(h), 9)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Unrealised loss on contract for differences (notes 2(i), 10)	–	–	–	–
Taxes payable	–	–	–	–
Expenses payable	78,066	48,491	51,967	224,117
TOTAL LIABILITIES	**12,155,622**	**1,728,793**	**420,912**	**2,901,021**
TOTAL NET ASSETS	**156,064,324**	**151,763,936**	**83,123,589**	**292,632,212**
THREE YEAR ASSET SUMMARY				
June 30, 2025	87,982,916	179,666,261	115,263,307	284,345,679
June 30, 2024	26,375,378	205,414,031	111,289,934	259,422,466
June 30, 2023	16,323,931	204,558,342	84,393,038	298,663,937

*Please refer to Note 1 for fund events.

Statement of Net Assets

As at June 30, 2026

Franklin Euro Short Duration Bond Fund (EUR)	Franklin European Corporate Bond Fund (EUR)	Franklin European Total Return Fund (EUR)	Franklin Flexible Alpha Bond Fund (USD)	Franklin Genomic Advancements Fund (USD)	Franklin Global Convertible Securities Fund (USD)	Franklin Global Corporate Investment Grade Bond Fund (USD)
5,051,005,886	46,173,112	2,559,449,988	134,424,045	4,779,964	828,661,023	7,022,089
243,318,743	791,501	72,928,643	3,321,823	50,111	28,901,877	312,490
–	–	–	–	–	–	–
–	–	–	–	–	–	–
3,759,570	304,482	–	–	–	–	–
18,036,229	5,919	6,479,502	911	16,240	3,150,647	–
52,110,345	659,237	29,429,015	1,111,602	104	2,134,547	92,616
1,929,869	–	883,441	113,191	–	15,317	–
–	–	–	85,872	–	–	–
–	–	–	72,405	–	–	–
–	–	–	–	–	–	–
–	–	–	1,529,037	–	–	–
–	–	–	110,079	–	–	–
–	–	–	11,076,995	–	–	–
–	–	–	–	–	–	–
–	–	524,091	–	–	479,423	–
1,211,273	17,450	972,145	71,740	10,854	10,410	7,364
5,371,371,915	**47,951,701**	**2,670,666,825**	**151,917,700**	**4,857,273**	**863,353,244**	**7,434,559**
27,948,057	1,295,169	19,009,542	–	–	–	–
–	–	–	11,109,241	–	–	–
15,025,193	7,891	8,705,538	391,108	30	234,135	–
671,047	15,808	331,993	30,103	2,949	465,607	1,241
–	–	–	–	–	–	–
3,172,403	–	1,401,823	731,214	3,358	1,748,144	–
458,361	1,473	2,680,051	44,807	–	–	–
–	–	–	6,944	–	–	–
–	–	–	110,285	–	–	–
–	–	–	–	–	–	–
–	–	–	4	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
2,170,689	31,535	1,138,234	48,293	5,426	483,646	4,879
49,445,750	**1,351,876**	**33,267,181**	**12,471,999**	**11,763**	**2,931,532**	**6,120**
5,321,926,165	**46,599,825**	**2,637,399,644**	**139,445,701**	**4,845,510**	**860,421,712**	**7,428,439**
4,477,936,818	41,629,170	2,611,072,240	108,548,010	3,277,450	841,355,122	7,585,978
2,636,005,713	40,397,875	2,078,153,522	49,489,017	3,669,939	754,095,216	7,211,832
1,067,959,345	48,713,162	1,310,735,869	40,209,226	3,213,560	926,305,628	7,190,346

Statement of Net Assets

As at June 30, 2026

	Franklin Global Fundamental Strategies Fund (USD)	Franklin Global Income and Growth Opportunities Fund* (USD)	Franklin Global Multi-Asset Income Fund (EUR)	Franklin Global Real Estate Fund (USD)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	1,120,548,814	126,850,082	84,209,028	80,996,543
Cash at bank and at brokers	48,521,644	3,996,162	986,309	354,435
Time deposits (note 4)	–	–	1,000,000	700,000
Amounts receivable on reverse repurchase agreements (notes 2(t), 5)	–	–	–	–
Amounts receivable on sale of investments	–	–	–	–
Amounts receivable on subscriptions	378,945	633,561	22,837	23,366
Interest and dividends receivable, net	7,907,336	1,106,882	410,810	200,869
Unrealised profit on forward foreign exchange contracts (notes 2(c), 6)	1,015,964	2,435	103,174	708
Unrealised profit on financial future contracts (notes 2(d), 7)	232,702	–	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 8)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 9)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	32,087	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	920,230	–
Investment in mortgage dollar rolls at market value (notes 2(m), 13)	–	–	–	–
Unrealised profit on contract for differences (notes 2(i), 10)	–	–	–	–
Recoverable taxes	575,794	2,086	32,589	14,889
Other receivables	1,594	24,905	1,351	696
TOTAL ASSETS	**1,179,214,880**	**132,616,113**	**87,686,328**	**82,291,506**
LIABILITIES				
Amounts payable on purchases of investments	750,000	1,010,362	–	–
Amounts payable on purchase of mortgage dollar rolls (notes 2(m), 13)	–	–	–	–
Amounts payable on redemptions	575,315	231,184	250,756	34,382
Investment management fees payable (note 15)	951,869	82,133	60,925	63,583
Performance fees payable (note 16)	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 6)	3,963,357	98,649	277,097	227,055
Unrealised loss on financial future contracts (notes 2(d), 7)	–	–	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 8)	153,425	–	–	–
Unrealised loss on total return swap contracts (notes 2(h), 9)	–	–	167,517	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	416,642	–
Unrealised loss on contract for differences (notes 2(i), 10)	–	–	–	–
Taxes payable	–	–	–	–
Expenses payable	838,606	89,970	86,587	69,962
TOTAL LIABILITIES	**7,232,572**	**1,512,298**	**1,259,524**	**394,982**
TOTAL NET ASSETS	**1,171,982,308**	**131,103,815**	**86,426,804**	**81,896,524**
THREE YEAR ASSET SUMMARY				
June 30, 2025	1,129,347,343	129,483,743	100,775,301	92,027,216
June 30, 2024	1,087,333,173	132,448,211	125,925,981	98,136,896
June 30, 2023	1,065,787,510	38,176,341	125,019,860	102,352,839

*Please refer to Note 1 for fund events.

Statement of Net Assets

As at June 30, 2026

Franklin Global Sustainable Bond Fund* (EUR)	Franklin Gold and Precious Metals Fund (USD)	Franklin Gulf Wealth Bond Fund (USD)	Franklin High Yield Fund (USD)	Franklin Income Fund (USD)	Franklin India Fund (USD)	Franklin Innovation Fund (USD)
8,734,615	1,722,508,941	238,448,251	1,231,458,896	12,680,178,953	2,254,529,289	536,542,887
171,419	22,264,927	859,911	17,741,127	158,724,798	3,348,624	3,574,454
–	–	6,700,000	–	–	8,200,000	–
–	–	–	–	–	–	–
96,464	1,195,578	–	–	–	–	–
–	8,253,563	725,255	1,588,724	127,090,131	3,770,902	205,914
88,030	–	3,473,649	23,526,046	122,388,167	1,074,005	64,500
2,176	50,998	9,618	8,198	234,251	2,238	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	443,200	125,587	–
9,054	113,387	51,157	4,055	10,331	88,746	43,088
9,101,758	**1,754,387,394**	**250,267,841**	**1,274,327,046**	**13,089,069,831**	**2,271,139,391**	**540,430,843**
198,891	661,365	2,727,538	4,085,000	65,964,968	–	–
–	–	–	–	–	–	–
–	8,579,079	283,357	2,700,655	16,619,166	4,152,768	672,251
2,173	1,508,450	133,603	683,989	8,190,583	1,702,152	389,237
–	–	–	–	–	–	–
43,028	1,895,812	305,928	285,613	22,160,764	793,511	1,300,580
3,437	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	15,957,000	–	–
–	–	–	–	–	–	–
–	–	–	–	–	41,951,403	–
5,219	1,499,067	130,099	844,775	10,635,951	1,964,357	350,377
252,748	**14,143,773**	**3,580,525**	**8,600,032**	**139,528,432**	**50,564,191**	**2,712,445**
8,849,010	**1,740,243,621**	**246,687,316**	**1,265,727,014**	**12,949,541,399**	**2,220,575,200**	**537,718,398**
8,700,387	702,283,462	220,290,563	1,143,912,687	8,817,351,394	3,592,822,022	500,097,608
8,395,346	417,760,422	272,144,407	999,559,090	5,569,882,593	2,765,345,469	474,163,245
7,980,141	407,930,908	367,788,422	948,529,566	3,800,287,627	1,334,994,536	392,377,235

Statement of Net Assets

As at June 30, 2026

	Franklin Intelligent Machines Fund (USD)	Franklin MENA Fund (USD)	Franklin Mutual European Fund (EUR)	Franklin Mutual Global Discovery Fund (USD)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	122,901,605	58,887,878	672,180,325	476,708,103
Cash at bank and at brokers	4,583,746	35,863	16,165,530	6,551,087
Time deposits (note 4)	–	1,600,000	–	–
Amounts receivable on reverse repurchase agreements (notes 2(t), 5)	–	–	–	–
Amounts receivable on sale of investments	–	–	–	2,031,426
Amounts receivable on subscriptions	1,601,799	13,552	224,900	88,636
Interest and dividends receivable, net	20,627	15,432	522,238	866,012
Unrealised profit on forward foreign exchange contracts (notes 2(c), 6)	–	449	120,472	12,905
Unrealised profit on financial future contracts (notes 2(d), 7)	–	–	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 8)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 9)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Investment in mortgage dollar rolls at market value (notes 2(m), 13)	–	–	–	–
Unrealised profit on contract for differences (notes 2(i), 10)	–	–	–	–
Recoverable taxes	791	–	659,736	59,499
Other receivables	14,874	1,280	17,897	8,912
TOTAL ASSETS	**129,123,442**	**60,554,454**	**689,891,098**	**486,326,580**
LIABILITIES				
Amounts payable on purchases of investments	–	369,110	–	1,728,879
Amounts payable on purchase of mortgage dollar rolls (notes 2(m), 13)	–	–	–	–
Amounts payable on redemptions	250,898	18,906	279,007	411,023
Investment management fees payable (note 15)	91,642	73,625	521,233	377,430
Performance fees payable (note 16)	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 6)	209,892	84,398	124,508	213,107
Unrealised loss on financial future contracts (notes 2(d), 7)	–	–	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 8)	–	–	–	–
Unrealised loss on total return swap contracts (notes 2(h), 9)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Unrealised loss on contract for differences (notes 2(i), 10)	–	–	–	–
Taxes payable	–	–	–	–
Expenses payable	120,676	116,434	493,974	376,083
TOTAL LIABILITIES	**673,108**	**662,473**	**1,418,722**	**3,106,522**
TOTAL NET ASSETS	**128,450,334**	**59,891,981**	**688,472,376**	**483,220,058**
THREE YEAR ASSET SUMMARY				
June 30, 2025	39,435,818	64,557,036	597,416,984	495,089,284
June 30, 2024	24,294,001	68,581,182	543,674,730	515,306,248
June 30, 2023	7,236,856	57,746,962	540,576,510	514,327,080

*Please refer to Note 1 for fund events.

Statement of Net Assets

As at June 30, 2026

Franklin Mutual U.S. Value Fund (USD)	Franklin Natural Resources Fund (USD)	Franklin NextStep Conservative Fund* (USD)	Franklin NextStep Growth Fund* (USD)	Franklin NextStep Moderate Fund* (USD)	Franklin Saudi Arabia Bond Fund (USD)	Franklin Sealand China A-Shares Fund (USD)
235,818,031	359,233,814	49,357,819	130,599,538	130,270,615	10,630,304	75,488,692
1,446,252	5,505,905	9,260	29,986	361,398	98,607	76,981
–	–	1,001,000	2,625,000	2,274,000	100,000	500,000
–	–	–	–	–	–	–
–	–	–	–	–	–	–
24,556	578,970	10,380	216,142	745,884	–	2,992
246,766	266,297	100	261	226	179,706	–
–	38,268	181	343	766	–	5
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	62,178	–	–	–	–	–
3,314	15,988	6,342	11,907	16,096	7,134	27,207
237,538,919	**365,701,420**	**50,385,082**	**133,483,177**	**133,668,985**	**11,015,751**	**76,095,877**
–	–	–	109,137	587,980	–	–
–	–	–	–	–	–	–
374,631	2,516,413	1,750	19,313	21,882	–	43,358
187,749	311,583	24,173	58,676	77,823	2,751	35,354
–	–	–	–	–	–	–
27,736	890,110	164,531	27,865	314,721	–	203
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
201,617	350,964	44,280	122,181	125,482	6,364	29,729
791,733	**4,069,070**	**234,734**	**337,172**	**1,127,888**	**9,115**	**108,644**
236,747,186	**361,632,350**	**50,150,348**	**133,146,005**	**132,541,097**	**11,006,636**	**75,987,233**
252,471,500	224,110,094	25,076,336	27,790,050	74,551,600	10,289,626	67,721,633
244,892,486	268,321,318	26,493,967	22,179,695	61,702,382	–	61,346,727
277,306,239	319,888,129	38,735,641	21,175,124	66,231,320	–	57,754,961

Statement of Net Assets

As at June 30, 2026

	Franklin Strategic Income Fund (USD)	Franklin Sustainable Global Growth Fund (USD)	Franklin Technology Fund (USD)	Franklin U.S. Dollar Short-Term Money Market Fund (USD)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	584,828,569	155,243,965	16,182,980,762	1,781,306,387
Cash at bank and at brokers	16,503,598	96,587	67,173,326	38,008
Time deposits (note 4)	–	3,000,000	–	25,000,000
Amounts receivable on reverse repurchase agreements (notes 2(t), 5)	–	–	–	600,000,000
Amounts receivable on sale of investments	–	–	–	–
Amounts receivable on subscriptions	1,161,878	13,980	46,494,445	–
Interest and dividends receivable, net	7,582,067	166,764	2,981,854	2,268,157
Unrealised profit on forward foreign exchange contracts (notes 2(c), 6)	187,897	–	18,958	36
Unrealised profit on financial future contracts (notes 2(d), 7)	–	–	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 8)	1,564,536	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 9)	29,329	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	470,838	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Investment in mortgage dollar rolls at market value (notes 2(m), 13)	67,169,323	–	–	–
Unrealised profit on contract for differences (notes 2(i), 10)	–	–	–	–
Recoverable taxes	–	109,928	–	–
Other receivables	549,771	2,880	477,504	699,367
TOTAL ASSETS	**680,047,806**	**158,634,104**	**16,300,126,849**	**2,409,311,955**
LIABILITIES				
Amounts payable on purchases of investments	2,112,901	–	–	–
Amounts payable on purchase of mortgage dollar rolls (notes 2(m), 13)	67,379,082	–	–	–
Amounts payable on redemptions	3,550,890	291,444	40,227,565	5,793
Investment management fees payable (note 15)	363,629	128,648	11,839,276	593,509
Performance fees payable (note 16)	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 6)	908,108	–	9,986,664	926
Unrealised loss on financial future contracts (notes 2(d), 7)	66,986	–	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 8)	1,012,933	–	–	–
Unrealised loss on total return swap contracts (notes 2(h), 9)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Unrealised loss on contract for differences (notes 2(i), 10)	–	–	–	–
Taxes payable	–	–	–	–
Expenses payable	538,378	156,489	11,068,454	852,966
TOTAL LIABILITIES	**75,932,907**	**576,581**	**73,121,959**	**1,453,194**
TOTAL NET ASSETS	**604,114,899**	**158,057,523**	**16,227,004,890**	**2,407,858,761**
THREE YEAR ASSET SUMMARY				
June 30, 2025	788,938,620	199,170,001	11,938,518,648	1,944,504,811
June 30, 2024	543,457,490	205,933,347	11,508,253,916	1,102,083,896
June 30, 2023	451,978,146	242,806,724	9,434,970,262	480,563,573

*Please refer to Note 1 for fund events.

Statement of Net Assets

As at June 30, 2026

Franklin U.S. Government Fund (USD)	Franklin U.S. Low Duration Fund (USD)	Franklin U.S. Opportunities Fund (USD)	Templeton All China Equity Fund (USD)	Templeton Asia Dynamic Risk-Managed Equity Fund* (USD)	Templeton Asian Bond Fund (USD)	Templeton Asian Growth Fund (USD)
639,330,420	297,028,756	6,989,635,749	2,687,548	13,607,417	61,754,239	2,473,566,673
28,070,456	20,602,336	13,172,418	27,341	253,518	2,526,801	2,068,444
–	–	–	100,000	–	–	109,000,000
–	–	–	–	–	–	–
–	–	–	–	–	–	–
795,392	2,089,132	5,363,728	–	–	73,226	5,589,704
2,205,487	2,738,199	843,168	5,558	29,003	951,607	5,080,855
3,856	25,557	5,977	–	–	472,920	1,354
241,990	15,489	–	–	–	–	–
–	25,052	–	–	–	–	–
–	–	–	–	–	–	–
–	1,255,778	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	1,101	17,947	1,101,521
57,989	57,034	165,903	6,589	6,551	604	22,802
670,705,590	**323,837,333**	**7,009,186,943**	**2,827,036**	**13,897,590**	**65,797,344**	**2,596,431,353**
–	1,126,999	–	–	–	–	3,912,913
–	–	–	–	–	–	–
1,843,223	746,933	19,470,983	–	–	81,770	4,284,335
213,190	71,755	5,218,068	2,242	9,097	39,369	2,681,923
–	–	–	–	–	–	–
1,042,800	1,900,624	10,260,400	–	–	1,585,067	1,697,757
–	186,368	–	–	48,759	–	–
–	39,876	–	–	–	–	–
–	–	–	–	–	–	–
–	101,912	–	–	–	–	–
–	19	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	10,350	–	13,568,446
431,146	136,722	4,906,312	3,621	6,295	50,974	1,980,377
3,530,359	**4,311,208**	**39,855,763**	**5,863**	**74,501**	**1,757,180**	**28,125,751**
667,175,231	**319,526,125**	**6,969,331,180**	**2,821,173**	**13,823,089**	**64,040,164**	**2,568,305,602**
710,787,541	340,776,550	7,499,817,772	2,410,928	9,530,822	84,544,474	1,796,605,435
794,343,459	278,721,228	7,452,382,944	1,903,193	7,998,913	90,115,827	1,843,970,282
739,462,759	293,979,801	6,419,577,901	2,224,437	7,689,791	124,003,568	1,974,758,426

Statement of Net Assets

As at June 30, 2026

	Templeton Asian Smaller Companies Fund (USD)	Templeton BIC Fund* (USD)	Templeton China A-Shares Fund (USD)	Templeton China Fund (USD)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	752,200,312	430,554,347	31,139,994	267,923,706
Cash at bank and at brokers	513,047	292,578	789,678	4,644
Time deposits (note 4)	13,300,000	4,400,000	200,000	3,600,000
Amounts receivable on reverse repurchase agreements (notes 2(t), 5)	–	–	–	–
Amounts receivable on sale of investments	–	–	–	–
Amounts receivable on subscriptions	648,223	183,637	–	184,127
Interest and dividends receivable, net	2,354,319	2,089,536	18,478	1,261,784
Unrealised profit on forward foreign exchange contracts (notes 2(c), 6)	–	1,260	–	–
Unrealised profit on financial future contracts (notes 2(d), 7)	–	–	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 8)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 9)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Investment in mortgage dollar rolls at market value (notes 2(m), 13)	–	–	–	–
Unrealised profit on contract for differences (notes 2(i), 10)	–	–	–	–
Recoverable taxes	170,361	–	–	–
Other receivables	9,925	456	9,699	97,211
TOTAL ASSETS	**769,196,187**	**437,521,814**	**32,157,849**	**273,071,472**
LIABILITIES				
Amounts payable on purchases of investments	–	652,693	171,163	1,177,353
Amounts payable on purchase of mortgage dollar rolls (notes 2(m), 13)	–	–	–	–
Amounts payable on redemptions	1,139,174	327,797	–	1,091,417
Investment management fees payable (note 15)	732,513	581,124	1,234	365,438
Performance fees payable (note 16)	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 6)	9,691	93,617	–	–
Unrealised loss on financial future contracts (notes 2(d), 7)	–	–	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 8)	–	–	–	–
Unrealised loss on total return swap contracts (notes 2(h), 9)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Unrealised loss on contract for differences (notes 2(i), 10)	–	–	–	–
Taxes payable	6,785,796	2,954,786	–	–
Expenses payable	530,911	402,794	7,711	254,122
TOTAL LIABILITIES	**9,198,085**	**5,012,811**	**180,108**	**2,888,330**
TOTAL NET ASSETS	**759,998,102**	**432,509,003**	**31,977,741**	**270,183,142**
THREE YEAR ASSET SUMMARY				
June 30, 2025	1,120,571,016	419,863,796	21,228,585	313,770,921
June 30, 2024	1,059,624,075	369,209,490	17,531,605	264,637,856
June 30, 2023	745,518,257	369,916,516	19,187,462	392,400,894

*Please refer to Note 1 for fund events.

Statement of Net Assets

As at June 30, 2026

Templeton Eastern Europe Fund (EUR)	Templeton Emerging Markets Bond Fund (USD)	Templeton Emerging Markets Dynamic Income Fund (USD)	Templeton Emerging Markets ex-China Fund (USD)	Templeton Emerging Markets Fund (USD)	Templeton Emerging Markets Smaller Companies Fund (USD)	Templeton Emerging Markets Sustainability Fund (USD)
151,475,058	2,511,832,145	324,741,596	9,337,137	2,395,993,880	273,418,415	14,006,054
1,616,498	38,830,759	23,411,525	99,421	4,120,337	7,914,299	31,688
4,100,000	–	–	700,000	231,000,000	–	600,000
–	–	–	–	–	–	–
–	–	–	–	–	1,411	–
142,417	29,230,297	4,115,094	–	20,017,300	113,881	891
147,546	76,383,275	5,513,756	16,943	5,123,213	770,826	32,932
–	7,189,589	300,191	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
1,541,546	–	12,627	143	139,676	26,610	1,811
11,084	207,424	37,313	9,482	185,095	8,440	19,676
159,034,149	**2,663,673,489**	**358,132,102**	**10,163,126**	**2,656,579,501**	**282,253,882**	**14,693,052**
–	–	82,148	–	3,495,462	–	–
–	–	–	–	–	–	–
255,404	8,784,478	1,763,157	–	2,785,799	681,634	2,856
197,759	1,957,267	272,842	1,917	2,079,551	290,325	10,860
–	–	–	–	–	–	–
–	16,461,075	860,170	–	3,786,939	614	13,051
–	–	–	–	–	–	–
–	1,302,379	65,676	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	2,827,218	355,091	17,996	2,163,829	2,175,418	73,522
176,134	1,841,280	356,729	7,305	1,548,382	203,409	10,636
629,297	**33,173,697**	**3,755,813**	**27,218**	**15,859,962**	**3,351,400**	**110,925**
158,404,852	**2,630,499,792**	**354,376,289**	**10,135,908**	**2,640,719,539**	**278,902,482**	**14,582,127**
129,008,856	1,864,075,608	112,995,635	5,606,632	740,205,552	338,993,089	13,080,672
134,327,355	1,889,074,164	104,773,323	–	735,976,857	375,629,769	14,515,548
90,425,882	2,030,363,864	113,092,497	–	691,768,275	412,637,275	32,757,180

Statement of Net Assets

As at June 30, 2026

	Templeton European Insights Fund (EUR)	Templeton Frontier Markets Fund (USD)	Templeton Global Bond Fund (USD)	Templeton Global Climate Change Fund (EUR)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	402,009,123	325,932,430	2,409,661,024	1,269,239,173
Cash at bank and at brokers	91,321	1,369,579	36,882,665	579,732
Time deposits (note 4)	5,200,000	3,500,000	–	48,490,513
Amounts receivable on reverse repurchase agreements (notes 2(t), 5)	–	–	–	–
Amounts receivable on sale of investments	–	–	–	–
Amounts receivable on subscriptions	933,958	309,328	1,632,356	653,909
Interest and dividends receivable, net	241,448	272,491	41,325,964	435,634
Unrealised profit on forward foreign exchange contracts (notes 2(c), 6)	37,790	2,034	6,729,953	342,552
Unrealised profit on financial future contracts (notes 2(d), 7)	–	–	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 8)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 9)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Investment in mortgage dollar rolls at market value (notes 2(m), 13)	–	–	–	–
Unrealised profit on contract for differences (notes 2(i), 10)	–	–	–	–
Recoverable taxes	648,307	304,615	–	555,127
Other receivables	15,712	2,737	125,118	39,363
TOTAL ASSETS	**409,177,659**	**331,693,214**	**2,496,357,080**	**1,320,336,003**
LIABILITIES				
Amounts payable on purchases of investments	–	–	–	1,916,359
Amounts payable on purchase of mortgage dollar rolls (notes 2(m), 13)	–	–	–	–
Amounts payable on redemptions	356,798	222,023	6,933,161	439,942
Investment management fees payable (note 15)	326,110	394,681	1,446,078	975,755
Performance fees payable (note 16)	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 6)	21,916	531,385	32,273,122	76,486
Unrealised loss on financial future contracts (notes 2(d), 7)	–	–	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 8)	–	–	5,921,667	–
Unrealised loss on total return swap contracts (notes 2(h), 9)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Unrealised loss on contract for differences (notes 2(i), 10)	–	–	–	–
Taxes payable	–	301,723	–	126,067
Expenses payable	378,936	408,879	1,745,491	878,210
TOTAL LIABILITIES	**1,083,760**	**1,858,691**	**48,319,519**	**4,412,819**
TOTAL NET ASSETS	**408,093,899**	**329,834,523**	**2,448,037,561**	**1,315,923,184**
THREE YEAR ASSET SUMMARY				
June 30, 2025	188,904,920	296,604,800	2,662,245,301	905,214,426
June 30, 2024	151,472,447	273,396,188	2,727,571,044	1,325,256,752
June 30, 2023	163,554,070	236,989,884	3,493,575,517	1,362,948,539

*Please refer to Note 1 for fund events.

Statement of Net Assets

As at June 30, 2026

Templeton Global Focus Fund* (USD)	Templeton Global High Yield Fund (USD)	Templeton Global Income Fund (USD)	Templeton Global Leaders Fund (USD)	Templeton Global Smaller Companies Fund (USD)	Templeton Global Total Return Fund (USD)	Templeton Global Value and Income Fund* (USD)
572,097,395	99,622,843	207,647,641	67,960,942	91,355,462	1,506,350,266	619,981,526
264,887	3,926,235	7,138,373	28,236	88,398	48,326,218	18,828,830
3,000,000	–	–	1,900,000	4,100,000	–	–
–	–	–	–	–	–	–
1,645,826	–	1,336,533	–	–	–	5,040,598
349,393	200,400	231,656	59,938	31,980	850,704	3,064,400
168,322	2,238,573	2,802,488	22,666	113,322	34,587,585	5,298,030
–	226,195	359,471	–	–	4,420,759	212,175
–	–	–	–	–	–	–
–	–	277,629	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
365,068	–	200,225	6,667	93,183	–	101,429
10,214	3,695	10,987	23,432	46	78,403	28,427
577,901,105	**106,217,941**	**220,005,003**	**70,001,881**	**95,782,391**	**1,594,613,935**	**652,555,415**
–	215,000	79,740	–	–	–	203,945
–	–	–	–	–	–	–
478,133	726,065	332,500	145,975	67,780	2,820,475	664,239
470,810	71,146	148,947	56,546	76,801	938,656	416,859
–	–	–	–	–	–	–
–	118,021	2,065,185	–	–	34,067,580	3,868,854
–	–	–	–	–	–	–
–	142,350	91,237	–	–	4,705,948	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	–	–	–	–	–	–
–	61,933	704,587	–	2,096	1,416,690	246,614
462,782	94,714	196,605	58,902	77,821	1,099,997	540,059
1,411,725	**1,429,229**	**3,618,801**	**261,423**	**224,498**	**45,049,346**	**5,940,570**
576,489,380	**104,788,712**	**216,386,202**	**69,740,458**	**95,557,893**	**1,549,564,589**	**646,614,845**
580,365,001	91,644,592	185,258,560	62,932,332	95,929,601	1,793,479,417	498,039,222
592,009,560	88,685,187	180,042,733	62,198,517	99,038,184	1,942,178,095	489,261,335
600,802,071	80,705,779	197,904,467	60,858,969	98,779,704	2,458,073,822	491,043,122

Statement of Net Assets

As at June 30, 2026

	Templeton Growth (Euro) Fund (EUR)	Templeton Japan Fund (JPY)	Templeton Latin America Fund (USD)	Templeton Sustainable Emerging Markets Local Currency Bond Fund (USD)
ASSETS				
Investments in securities at market value (notes 2(b), 3)	8,019,132,042	74,796,283,425	593,176,261	10,297,445
Cash at bank and at brokers	559,574	2,386,136,304	279,245	561,569
Time deposits (note 4)	248,500,000	2,373,887,000	13,500,000	–
Amounts receivable on reverse repurchase agreements (notes 2(t), 5)	–	–	–	–
Amounts receivable on sale of investments	–	1,308,974,284	127,880	–
Amounts receivable on subscriptions	199,439	568,749,417	479,855	5,671
Interest and dividends receivable, net	3,023,273	26,950,746	4,100,133	386,488
Unrealised profit on forward foreign exchange contracts (notes 2(c), 6)	–	173,701,013	16,827	33,902
Unrealised profit on financial future contracts (notes 2(d), 7)	–	–	–	–
Unrealised profit on interest rate swap contracts (notes 2(e), 8)	–	–	–	–
Unrealised profit on total return swap contracts (notes 2(h), 9)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Investment in mortgage dollar rolls at market value (notes 2(m), 13)	–	–	–	–
Unrealised profit on contract for differences (notes 2(i), 10)	–	–	–	–
Recoverable taxes	1,659,315	–	–	–
Other receivables	7,387	1,287,015	2,177	18,570
TOTAL ASSETS	**8,273,081,030**	**81,635,969,204**	**611,682,378**	**11,303,645**
LIABILITIES				
Amounts payable on purchases of investments	–	987,121,817	–	–
Amounts payable on purchase of mortgage dollar rolls (notes 2(m), 13)	–	–	–	–
Amounts payable on redemptions	2,198,847	330,490,673	1,311,688	7,146
Investment management fees payable (note 15)	6,644,748	62,177,524	716,453	7,821
Performance fees payable (note 16)	–	–	–	–
Unrealised loss on forward foreign exchange contracts (notes 2(c), 6)	–	24,262,111	273,406	77,732
Unrealised loss on financial future contracts (notes 2(d), 7)	–	–	–	–
Unrealised loss on interest rate swap contracts (notes 2(e), 8)	–	–	–	–
Unrealised loss on total return swap contracts (notes 2(h), 9)	–	–	–	–
Credit default swap contracts at market value (notes 2(j), 11)	–	–	–	–
Option contracts at market value (notes 2(k), 12)	–	–	–	–
Unrealised loss on contract for differences (notes 2(i), 10)	–	–	–	–
Taxes payable	–	–	–	16,870
Expenses payable	2,827,360	70,285,954	560,898	13,065
TOTAL LIABILITIES	**11,670,955**	**1,474,338,079**	**2,862,445**	**122,634**
TOTAL NET ASSETS	**8,261,410,075**	**80,161,631,125**	**608,819,933**	**11,181,011**
THREE YEAR ASSET SUMMARY				
June 30, 2025	7,421,933,329	33,052,239,542	610,224,275	8,618,656
June 30, 2024	7,634,494,039	20,336,992,348	568,918,895	7,794,778
June 30, 2023	6,927,993,611	9,064,963,673	763,929,924	9,389,430

*Please refer to Note 1 for fund events.

Statement of Net Assets

As at June 30, 2026

	Templeton Sustainable Global Bond (Euro) Fund* (EUR)
	34,383,908
	748,464
	2,400,000
	–
	–
	–
	800,076
	39,951
	–
	–
	–
	–
	–
	–
	–
	–
	12,399
	38,384,798
	–
	–
	12,393
	21,906
	–
	537,613
	–
	44,986
	–
	–
	–
	–
	2,594
	29,439
	648,931
	37,735,867
	39,119,505
	42,005,682
	46,173,602

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2026

	Total (USD)	ClearBridge UK Equity Income Fund* (GBP)	Franklin Alternative Strategies Fund (USD)
NET ASSETS AT THE BEGINNING OF THE YEAR	**78,646,475,308**	**18,616,513**	**526,288,645**
Currency translation adjustment	**(646,255,204)**	**–**	**–**
	78,000,220,104	18,616,513	526,288,645
INCOME			
Dividends (net of withholding taxes) (note 2(n))	808,375,384	677,098	564,647
Interest income on debt securities (net of withholding taxes) (note 2(n))	1,542,980,240	11,188	16,330,510
Bank interest (note 2(n))	5,194,556	–	1,050,190
Securities lending (notes 2(o), 14)	3,470,184	–	–
Net interest income on swaps (note 2(n))	3,163,827	–	–
Sundry income (note 2(n))	55,748,085	–	6,245
TOTAL INCOME	**2,418,932,276**	**688,286**	**17,951,592**
EXPENSES			
Investment management fees, maintenance and service charges (notes 15,18 and 20)	1,043,719,984	64,441	11,502,016
Performance fees (note 16)	25,806	–	25,806
Administration and transfer agency fees	187,264,626	38,995	1,159,721
Directors fees (note 21)	462,824	110	2,752
Subscription tax (note 19)	37,395,573	8,635	183,691
Custodian fees	9,391,866	848	377,161
Audit fees	1,339,018	9,569	46,349
Printing and publishing expenses	3,651,200	1,873	–
Bank charges	215,687	–	–
Net interest expenses on swaps	7,669,966	–	330,372
Other charges (note 23)	20,875,950	18,412	144,982
TOTAL EXPENSES	**1,312,012,500**	**142,883**	**13,772,850**
Expenses reimbursement (note 22)	(42,933,331)	(56,863)	(2,181,670)
NET EXPENSES	**1,269,079,169**	**86,020**	**11,591,180**
NET INCOME/(EXPENSES) FROM INVESTMENTS	**1,149,853,107**	**602,266**	**6,360,412**
Net realised profit/(loss) on sale of investments	6,432,728,693	896,895	29,284,400
Net realised profit/(loss) on forward foreign exchange contracts	(183,735,045)	–	(914,828)
Net realised profit/(loss) on financial future contracts	42,819,752	–	10,476,776
Net realised profit/(loss) on interest rate swap contracts	(4,326,017)	–	(706,202)
Net realised profit/(loss) on total return swap contracts	(2,301,535)	–	1,110,835
Net realised profit/(loss) on contract for differences	2,618,468	–	2,618,468
Net realised profit/(loss) on credit default swap contracts	1,234,457	–	722,946
Net realised profit/(loss) on option contracts	20,935,016	–	272,885
Net realised profit/(loss) on mortgage dollar rolls	2,434,165	–	–
Net realised profit/(loss) on foreign exchange transactions	(55,793,849)	(1,110)	(9,548,533)
NET REALISED PROFIT/(LOSS) FOR THE YEAR	**7,406,467,212**	**1,498,051**	**39,677,159**
Change in net unrealised appreciation/(depreciation) on:			
Investments	6,423,482,300	1,961,615	8,579,691
Forward foreign exchange contracts	(274,550,941)	–	(9,045,754)
Financial future contracts	(10,631,323)	–	1,974,612
Interest rate swap contracts	(6,930,933)	–	(246,319)
Total return swap contracts	2,498,917	–	915,442
Credit default swap contracts	156,641	–	280,273
Option contracts	(2,226,609)	–	219,515
Contract for differences	3,115,765	–	3,115,765
Mortgage dollar rolls	(819,716)	–	–
Foreign exchange transactions	(6,691,447)	6	(6,546,555)
Capital gains tax	50,969,552	–	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	**13,584,839,418**	**3,459,672**	**38,923,829**
MOVEMENT OF CAPITAL (note 26)			
Issue of shares	36,933,309,770	3,593,240	113,171,083
Redemption of shares	(33,867,631,833)	(8,213,870)	(178,323,256)
	3,065,677,937	**(4,620,630)**	**(65,152,173)**
Dividends paid/accumulated	(1,371,360,630)	(706,425)	(370,248)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	1,694,317,307	(5,327,055)	(65,522,421)
NET ASSETS AT THE END OF THE YEAR	**93,279,376,829**	**16,749,130**	**499,690,053**

*Please refer to Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2026

Franklin Biotechnology Discovery Fund (USD)	Franklin Core Global Enhanced Equity Fund* (USD)	Franklin Core U.S. Enhanced Equity Fund* (USD)	Franklin Disruptive Commerce Fund (USD)	Franklin Diversified Balanced Fund (EUR)	Franklin Diversified Conservative Fund (EUR)	Franklin Diversified Dynamic Fund (EUR)	Franklin Diversified Income Fund* (USD)
1,267,978,415	**–**	**–**	**4,780,760**	**158,069,004**	**59,474,696**	**165,084,552**	**–**
–	**–**	**–**	**–**	**–**	**–**	**–**	**–**
1,267,978,415	–	–	4,780,760	158,069,004	59,474,696	165,084,552	–
4,385,617	78,327	200,350	8,921	1,813,984	466,719	2,118,638	–
1,696,028	4,941	24,616	1,838	2,112,058	1,266,772	770,505	4,241,119
17,247	783	1,195	397	21,265	8,157	16,578	–
462,918	–	–	–	5,451	607	8,656	–
–	–	–	–	–	–	–	3,817
–	167	1,459	–	6,864	8,049	6,851	15,048
6,561,810	**84,218**	**227,620**	**11,156**	**3,959,622**	**1,750,304**	**2,921,228**	**4,259,984**
24,973,681	12,019	15,003	52,533	1,815,612	602,524	2,146,337	1,010,809
–	–	–	–	–	–	–	–
3,831,008	11,426	18,206	11,485	356,054	129,031	378,622	176,050
8,985	30	119	26	887	323	949	479
831,681	3,400	7,424	1,541	61,950	21,708	67,964	47,748
62,071	278	583	44	12,881	4,377	13,468	1,307
31,155	10,542	10,542	11,885	10,784	11,198	12,012	10,551
68,806	277	839	1,724	7,823	3,716	8,306	2,587
–	–	–	–	–	–	–	1,247
–	–	–	–	275,474	118,129	237,969	–
356,783	8,576	11,719	27,467	73,958	61,155	78,042	26,978
30,164,170	**46,548**	**64,435**	**106,705**	**2,615,423**	**952,161**	**2,943,669**	**1,277,756**
(635)	(34,110)	(34,008)	(43,756)	(50)	(52,941)	(113)	(176,207)
30,163,535	**12,438**	**30,427**	**62,949**	**2,615,373**	**899,220**	**2,943,556**	**1,101,549**
(23,601,725)	**71,780**	**197,193**	**(51,793)**	**1,344,249**	**851,084**	**(22,328)**	**3,158,435**
312,241,232	101,258	741,073	(1,044)	10,429,589	642,561	14,406,401	(498,438)
(897,732)	(12)	(12)	114	368,403	185,823	316,724	(1,424,816)
–	1,019	(32,483)	–	(105,535)	692,105	(118,727)	299,255
–	–	–	–	–	–	–	(690,322)
–	–	–	–	(1,618,700)	(702,056)	(1,381,661)	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	(253,523)	27,064	(220,142)	–
–	–	–	–	–	–	–	119,884
216,952	2,286	548	397	103,284	47,229	90,658	(195,117)
287,958,727	**176,331**	**906,319**	**(52,326)**	**10,267,767**	**1,743,810**	**13,070,925**	**768,881**
734,799,868	1,028,800	3,576,292	(833,682)	10,128,006	1,688,639	19,014,459	(937,861)
(1,643,464)	(8)	(8)	(5,003)	(714,346)	(323,140)	(438,237)	(422,634)
–	6,416	–	–	–	(124,310)	–	–
–	–	–	–	–	–	–	270,705
–	–	–	–	733,715	372,951	506,900	–
–	–	–	–	–	–	–	–
–	–	–	–	1,047,202	246,203	1,119,176	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	(105,443)
(253)	(5)	–	(1)	(5,163)	(2,081)	(5,929)	92,810
–	–	–	–	–	–	–	–
1,021,114,878	**1,211,534**	**4,482,603**	**(891,012)**	**21,457,181**	**3,602,072**	**33,267,294**	**(333,542)**
828,713,812	16,936,238	61,159,821	1,458,190	5,633,683	1,596,293	7,866,787	214,997,848
(1,050,787,045)	(40,159)	(877,133)	(1,045,294)	(42,044,837)	(12,237,478)	(43,511,995)	(34,456,548)
(222,073,233)	**16,896,079**	**60,282,688**	**412,896**	**(36,411,154)**	**(10,641,185)**	**(35,645,208)**	**180,541,300**
–	–	–	–	(799,076)	(468,221)	(178,758)	(4,616,232)
(222,073,233)	16,896,079	60,282,688	412,896	(37,210,230)	(11,109,406)	(35,823,966)	175,925,068
2,067,020,060	**18,107,613**	**64,765,291**	**4,302,644**	**142,315,955**	**51,967,362**	**162,527,880**	**175,591,526**

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2026

	Franklin Emerging Market Corporate Debt Fund (USD)	Franklin Emerging Markets Debt Opportunities Hard Currency Fund (USD)	Franklin Euro Government Bond Fund (EUR)
NET ASSETS AT THE BEGINNING OF THE YEAR	**87,982,916**	**179,666,261**	**115,263,307**
Currency translation adjustment	**–**	**–**	**–**
	87,982,916	179,666,261	115,263,307
INCOME			
Dividends (net of withholding taxes) (note 2(n))	–	–	–
Interest income on debt securities (net of withholding taxes) (note 2(n))	9,142,214	12,461,144	2,885,981
Bank interest (note 2(n))	8,774	18,970	4,122
Securities lending (notes 2(o), 14)	–	–	–
Net interest income on swaps (note 2(n))	–	–	–
Sundry income (note 2(n))	12,873	17,761	7,498
TOTAL INCOME	**9,163,861**	**12,497,875**	**2,897,601**
EXPENSES			
Investment management fees, maintenance and service charges (notes 15,18 and 20)	431,171	947,686	586,672
Performance fees (note 16)	–	–	–
Administration and transfer agency fees	250,028	344,242	223,154
Directors fees (note 21)	602	974	586
Subscription tax (note 19)	49,847	16,605	31,720
Custodian fees	7,639	24,159	16,615
Audit fees	16,780	14,414	7,457
Printing and publishing expenses	7,698	8,421	5,557
Bank charges	–	–	–
Net interest expenses on swaps	–	–	–
Other charges (note 23)	83,955	100,543	41,706
TOTAL EXPENSES	**847,720**	**1,457,044**	**913,467**
Expenses reimbursement (note 22)	(212,405)	(153,776)	(167,286)
NET EXPENSES	**635,315**	**1,303,268**	**746,181**
NET INCOME/(EXPENSES) FROM INVESTMENTS	**8,528,546**	**11,194,607**	**2,151,420**
Net realised profit/(loss) on sale of investments	35,593	(2,792,293)	(550,294)
Net realised profit/(loss) on forward foreign exchange contracts	(589,592)	(849,552)	–
Net realised profit/(loss) on financial future contracts	–	–	621,801
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	(5,678)	(694,333)	(35)
NET REALISED PROFIT/(LOSS) FOR THE YEAR	**7,968,869**	**6,858,429**	**2,222,892**
Change in net unrealised appreciation/(depreciation) on:			
Investments	(1,480,519)	6,943,751	(775,680)
Forward foreign exchange contracts	(516,026)	(4,196,360)	–
Financial future contracts	–	–	(322,824)
Interest rate swap contracts	–	–	–
Total return swap contracts	–	–	–
Credit default swap contracts	–	–	–
Option contracts	–	–	–
Contract for differences	–	–	–
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	(36,705)	(57,953)	15
Capital gains tax	–	–	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	**5,935,619**	**9,547,867**	**1,124,403**
MOVEMENT OF CAPITAL (note 26)			
Issue of shares	138,591,018	5,213,294	19,093,780
Redemption of shares	(75,137,406)	(33,246,138)	(51,408,408)
	63,453,612	**(28,032,844)**	**(32,314,628)**
Dividends paid/accumulated	(1,307,823)	(9,417,348)	(949,493)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	62,145,789	(37,450,192)	(33,264,121)
NET ASSETS AT THE END OF THE YEAR	**156,064,324**	**151,763,936**	**83,123,589**

*Please refer to Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2026

Franklin Euro High Yield Fund (EUR)	Franklin Euro Short Duration Bond Fund (EUR)	Franklin European Corporate Bond Fund (EUR)	Franklin European Social Leaders Bond Fund* (EUR)	Franklin European Total Return Fund (EUR)	Franklin Flexible Alpha Bond Fund (USD)	Franklin Genomic Advancements Fund (USD)	Franklin Global Convertible Securities Fund (USD)
284,345,679	**4,477,936,818**	**41,629,170**	**11,786,942**	**2,611,072,240**	**108,548,010**	**3,277,450**	**841,355,122**
–	**–**	**–**	**–**	**–**	**–**	**–**	**–**
284,345,679	4,477,936,818	41,629,170	11,786,942	2,611,072,240	108,548,010	3,277,450	841,355,122
–	–	–	–	–	621,981	5,233	5,986,590
16,920,576	130,982,726	1,413,755	294,991	75,952,999	5,985,744	1,209	9,922,136
76,170	557,325	1,520	3,934	415,575	11,078	845	23,071
33	–	–	–	–	–	–	–
–	–	–	–	–	617,719	–	–
5,000	76,244	596	245	190,207	10,179	–	–
17,001,779	**131,616,295**	**1,415,871**	**299,170**	**76,558,781**	**7,246,701**	**7,287**	**15,931,797**
3,762,764	9,538,098	333,015	32,796	6,075,473	656,867	45,946	8,352,095
–	–	–	–	–	–	–	–
682,404	10,447,502	98,041	21,530	5,625,835	169,464	9,933	1,935,939
1,631	25,510	245	75	14,096	719	22	4,955
137,901	2,397,641	18,287	1,467	1,210,244	27,353	1,481	248,821
23,720	670,676	3,431	600	402,002	7,436	55	35,023
10,450	7,878	9,065	9,250	13,715	14,714	11,884	14,459
13,652	195,176	3,071	3,498	109,554	6,860	1,696	38,814
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
91,610	881,494	35,428	31,269	1,067,185	112,016	26,959	210,361
4,724,132	**24,163,975**	**500,583**	**100,485**	**14,518,104**	**995,429**	**97,976**	**10,840,467**
(584,644)	(11,738,752)	(87,443)	(51,514)	(5,328,768)	(136,364)	(42,890)	(10,673)
4,139,488	**12,425,223**	**413,140**	**48,971**	**9,189,336**	**859,065**	**55,086**	**10,829,794**
12,862,291	**119,191,072**	**1,002,731**	**250,199**	**67,369,445**	**6,387,636**	**(47,799)**	**5,102,003**
(910,162)	3,984,360	195,752	(185,061)	(4,058,997)	901,673	(85,832)	80,529,467
(391,629)	8,437,184	–	(1,212)	23,545,000	(1,326,364)	(10,973)	(1,741,221)
–	10,551,862	5,598	38,029	15,329,633	241,355	–	–
–	–	–	–	–	19,565	–	–
–	–	–	–	–	10,165	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	98,286	–	–
–	–	–	–	–	(855,749)	–	–
–	–	–	–	–	195,297	–	–
269,567	266,641	(2)	(802)	(1,660,637)	(213,366)	(442)	(702,416)
11,830,067	**142,431,119**	**1,204,079**	**101,153**	**100,524,444**	**5,458,498**	**(145,046)**	**83,187,833**
(1,184,356)	(44,057,135)	(565,869)	(59,012)	(8,121,303)	(1,541,048)	1,604,036	87,632,602
(739,889)	(2,968,243)	–	(836)	(6,953,400)	(1,364,737)	(7,344)	(5,400,019)
–	(2,018,894)	(4,200)	(9,999)	(6,960,964)	57,557	–	–
–	–	–	–	–	141,851	–	–
–	–	–	–	–	120,158	–	–
–	–	–	–	–	173,050	–	–
–	–	–	–	–	8,937	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	(32,246)	–	–
17,732	123,322	3	239	(442)	3,191	1	(41,358)
–	–	–	–	–	–	–	–
9,923,554	**93,510,169**	**634,013**	**31,545**	**78,488,335**	**3,025,211**	**1,451,647**	**165,379,058**
84,950,739	2,965,587,640	15,929,387	1,199	633,438,293	102,741,085	771,982	95,964,276
(77,586,096)	(2,199,999,041)	(11,339,719)	(11,706,836)	(664,478,348)	(74,831,879)	(655,569)	(242,276,744)
7,364,643	**765,588,599**	**4,589,668**	**(11,705,637)**	**(31,040,055)**	**27,909,206**	**116,413**	**(146,312,468)**
(9,001,664)	(15,109,421)	(253,026)	(112,850)	(21,120,876)	(36,726)	–	–
(1,637,021)	750,479,178	4,336,642	(11,818,487)	(52,160,931)	27,872,480	116,413	(146,312,468)
292,632,212	**5,321,926,165**	**46,599,825**	**–**	**2,637,399,644**	**139,445,701**	**4,845,510**	**860,421,712**

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2026

	Franklin Global Corporate Investment Grade Bond Fund (USD)	Franklin Global Fundamental Strategies Fund (USD)	Franklin Global Income and Growth Opportunities Fund* (USD)
NET ASSETS AT THE BEGINNING OF THE YEAR	**7,585,978**	**1,129,347,343**	**129,483,743**
Currency translation adjustment	**–**	**–**	**–**
	7,585,978	1,129,347,343	129,483,743
INCOME			
Dividends (net of withholding taxes) (note 2(n))	–	4,797,108	4,352,131
Interest income on debt securities (net of withholding taxes) (note 2(n))	292,157	31,124,940	3,086,584
Bank interest (note 2(n))	2,229	98,667	2,748
Securities lending (notes 2(o), 14)	–	–	–
Net interest income on swaps (note 2(n))	–	69,890	–
Sundry income (note 2(n))	405	46,433	7,107
TOTAL INCOME	**294,791**	**36,137,038**	**7,448,570**
EXPENSES			
Investment management fees, maintenance and service charges (notes 15,18 and 20)	29,615	17,571,700	1,452,423
Performance fees (note 16)	–	–	–
Administration and transfer agency fees	16,133	2,693,974	284,213
Directors fees (note 21)	41	6,357	747
Subscription tax (note 19)	3,712	570,113	45,859
Custodian fees	392	114,071	7,576
Audit fees	8,304	14,351	14,979
Printing and publishing expenses	1,838	48,934	7,070
Bank charges	–	–	–
Net interest expenses on swaps	–	–	–
Other charges (note 23)	12,879	300,955	60,209
TOTAL EXPENSES	**72,914**	**21,320,455**	**1,873,076**
Expenses reimbursement (note 22)	(32,194)	(5,436)	(141,030)
NET EXPENSES	**40,720**	**21,315,019**	**1,732,046**
NET INCOME/(EXPENSES) FROM INVESTMENTS	**254,071**	**14,822,019**	**5,716,524**
Net realised profit/(loss) on sale of investments	(47,238)	79,788,803	7,025,328
Net realised profit/(loss) on forward foreign exchange contracts	–	(10,414,273)	49,828
Net realised profit/(loss) on financial future contracts	–	555,794	–
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	–	87,034	–
Net realised profit/(loss) on option contracts	–	(1,088,792)	132,352
Net realised profit/(loss) on mortgage dollar rolls	–	–	–
Net realised profit/(loss) on foreign exchange transactions	8,693	(848,773)	(56,664)
NET REALISED PROFIT/(LOSS) FOR THE YEAR	**215,526**	**82,901,812**	**12,867,368**
Change in net unrealised appreciation/(depreciation) on:			
Investments	(63,521)	42,005,994	5,023,800
Forward foreign exchange contracts	–	(3,407,659)	(281,651)
Financial future contracts	–	(527,304)	–
Interest rate swap contracts	–	(74,368)	–
Total return swap contracts	–	–	–
Credit default swap contracts	–	53,448	–
Option contracts	–	181,893	–
Contract for differences	–	–	–
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	(19,144)	(130,561)	(2,174)
Capital gains tax	–	(107,900)	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	**132,861**	**120,895,355**	**17,607,343**
MOVEMENT OF CAPITAL (note 26)			
Issue of shares	–	37,264,674	76,618,299
Redemption of shares	–	(108,220,264)	(87,726,955)
	–	**(70,955,590)**	**(11,108,656)**
Dividends paid/accumulated	(290,400)	(7,304,800)	(4,878,615)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(290,400)	(78,260,390)	(15,987,271)
NET ASSETS AT THE END OF THE YEAR	**7,428,439**	**1,171,982,308**	**131,103,815**

*Please refer to Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2026

Franklin Global Multi-Asset Income Fund (EUR)	Franklin Global Real Estate Fund (USD)	Franklin Global Sustainable Bond Fund* (EUR)	Franklin Gold and Precious Metals Fund (USD)	Franklin Gulf Wealth Bond Fund (USD)	Franklin High Yield Fund (USD)	Franklin Income Fund (USD)	Franklin India Fund (USD)
100,775,301	**92,027,216**	**8,700,387**	**702,283,462**	**220,290,563**	**1,143,912,687**	**8,817,351,394**	**3,592,822,022**
–	**–**	**–**	**–**	**–**	**–**	**–**	**–**
100,775,301	92,027,216	8,700,387	702,283,462	220,290,563	1,143,912,687	8,817,351,394	3,592,822,022
2,072,619	2,429,861	–	9,567,301	–	–	310,802,055	19,861,268
1,099,283	21,830	299,064	1,632,092	14,212,161	82,999,066	313,406,219	1,194,769
11,198	3,634	7,809	39,845	6,316	12,488	339,126	69,985
2,278	7,473	–	1,629,734	–	–	123,199	–
–	–	–	–	–	–	–	–
386,749	–	265	–	–	–	53,544,299	–
3,572,127	**2,462,798**	**307,138**	**12,868,972**	**14,218,477**	**83,011,554**	**678,214,898**	**21,126,022**
1,394,121	1,271,991	26,304	23,901,527	2,253,144	13,159,380	148,995,283	37,137,775
–	–	–	–	–	–	–	–
229,000	224,606	19,096	3,520,351	562,823	2,798,245	23,916,755	6,716,600
562	498	49	7,729	1,374	6,723	56,356	16,451
39,341	36,682	4,388	785,618	92,419	535,400	5,328,693	1,128,139
7,015	7,458	468	127,754	19,244	45,183	432,703	1,013,928
11,013	12,264	8,092	13,645	30,312	15,617	32,352	14,834
5,573	5,686	1,678	59,437	11,566	53,461	432,404	128,664
–	–	–	–	–	–	–	–
185,280	–	–	–	–	–	–	–
69,328	70,475	15,551	354,409	309,093	282,674	2,007,425	602,778
1,941,233	**1,629,660**	**75,626**	**28,770,470**	**3,279,975**	**16,896,683**	**181,201,971**	**46,759,169**
(28,702)	(1,345)	(36,170)	(211)	(145,673)	(6,768)	(826)	(479,488)
1,912,531	**1,628,315**	**39,456**	**28,770,259**	**3,134,302**	**16,889,915**	**181,201,145**	**46,279,681**
1,659,596	**834,483**	**267,682**	**(15,901,287)**	**11,084,175**	**66,121,639**	**497,013,753**	**(25,153,659)**
5,590,955	2,755,386	(75,877)	106,307,674	(5,276,222)	(18,596,453)	336,913,209	189,247,925
209,665	(245,585)	(20,175)	(4,331,048)	(119,022)	(793,104)	(64,513,788)	(124,296)
(61,562)	–	15,063	–	–	–	–	–
–	–	–	–	–	–	–	–
(850,737)	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
30,852	–	–	–	–	–	39,113,963	–
–	–	–	–	–	–	–	–
94,570	(107,647)	35,576	(793,634)	(219,677)	(125,677)	(9,923,764)	(2,349,878)
6,673,339	**3,236,637**	**222,269**	**85,281,705**	**5,469,254**	**46,606,405**	**798,603,373**	**161,620,092**
8,069,837	4,665,109	20,234	261,235,135	6,312,455	14,356,014	222,642,783	(796,883,975)
(217,086)	(672,504)	(86,147)	(3,224,283)	(1,078,589)	(450,202)	(40,349,994)	(2,802,639)
–	–	(11,759)	–	–	–	–	–
–	–	–	–	–	–	–	–
486,872	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
634,405	–	–	–	–	–	(8,750,888)	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
543,475	(1,755)	4,026	1,000	(1)	(15,334)	5,074,611	(5,353,526)
7,152	–	–	–	–	–	–	40,616,894
16,197,994	**7,227,487**	**148,623**	**343,293,557**	**10,703,119**	**60,496,883**	**977,219,885**	**(602,803,154)**
7,061,979	13,508,846	–	2,221,076,453	107,227,238	467,657,319	8,539,055,351	1,124,533,395
(34,997,962)	(30,530,366)	–	(1,526,409,851)	(85,665,073)	(344,647,652)	(4,583,668,315)	(1,893,977,063)
(27,935,983)	**(17,021,520)**	**–**	**694,666,602**	**21,562,165**	**123,009,667**	**3,955,387,036**	**(769,443,668)**
(2,610,508)	(336,659)	–	–	(5,868,531)	(61,692,223)	(800,416,916)	–
(30,546,491)	(17,358,179)	–	694,666,602	15,693,634	61,317,444	3,154,970,120	(769,443,668)
86,426,804	**81,896,524**	**8,849,010**	**1,740,243,621**	**246,687,316**	**1,265,727,014**	**12,949,541,399**	**2,220,575,200**

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2026

	Franklin Innovation Fund (USD)	Franklin Intelligent Machines Fund (USD)	Franklin MENA Fund (USD)
NET ASSETS AT THE BEGINNING OF THE YEAR	**500,097,608**	**39,435,818**	**64,557,036**
Currency translation adjustment	**–**	**–**	**–**
	500,097,608	39,435,818	64,557,036
INCOME			
Dividends (net of withholding taxes) (note 2(n))	1,070,533	158,534	2,050,981
Interest income on debt securities (net of withholding taxes) (note 2(n))	151,464	49,488	20,646
Bank interest (note 2(n))	11,020	–	–
Securities lending (notes 2(o), 14)	–	–	53
Net interest income on swaps (note 2(n))	–	–	–
Sundry income (note 2(n))	–	–	–
TOTAL INCOME	**1,233,017**	**208,022**	**2,071,680**
EXPENSES			
Investment management fees, maintenance and service charges (notes 15,18 and 20)	6,664,390	1,255,734	1,258,277
Performance fees (note 16)	–	–	–
Administration and transfer agency fees	1,193,143	156,853	172,050
Directors fees (note 21)	2,856	356	347
Subscription tax (note 19)	194,334	35,166	29,497
Custodian fees	20,219	479	155,637
Audit fees	13,667	11,886	13,133
Printing and publishing expenses	24,123	4,186	4,194
Bank charges	–	394	10,383
Net interest expenses on swaps	–	–	–
Other charges (note 23)	134,938	35,118	46,063
TOTAL EXPENSES	**8,247,670**	**1,500,172**	**1,689,581**
Expenses reimbursement (note 22)	(287,448)	(50,641)	(8,830)
NET EXPENSES	**7,960,222**	**1,449,531**	**1,680,751**
NET INCOME/(EXPENSES) FROM INVESTMENTS	**(6,727,205)**	**(1,241,509)**	**390,929**
Net realised profit/(loss) on sale of investments	64,862,844	765,671	1,914,600
Net realised profit/(loss) on forward foreign exchange contracts	1,681,107	(297,990)	(103,973)
Net realised profit/(loss) on financial future 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	(560,742)	(42,350)	(29,104)
NET REALISED PROFIT/(LOSS) FOR THE YEAR	**59,256,004**	**(816,178)**	**2,172,452**
Change in net unrealised appreciation/(depreciation) on:			
Investments	37,769,168	35,404,000	(1,257,095)
Forward foreign exchange contracts	(3,132,873)	(294,574)	(212,365)
Financial future contracts	–	–	–
Interest rate swap contracts	–	–	–
Total return swap contracts	–	–	–
Credit default swap contracts	–	–	–
Option contracts	–	–	–
Contract for differences	–	–	–
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	(59)	2	(124)
Capital gains tax	–	–	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	**93,892,240**	**34,293,250**	**702,868**
MOVEMENT OF CAPITAL (note 26)			
Issue of shares	114,164,587	78,592,738	14,956,956
Redemption of shares	(170,436,037)	(23,871,472)	(20,317,114)
	(56,271,450)	**54,721,266**	**(5,360,158)**
Dividends paid/accumulated	–	–	(7,765)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(56,271,450)	54,721,266	(5,367,923)
NET ASSETS AT THE END OF THE YEAR	**537,718,398**	**128,450,334**	**59,891,981**

*Please refer to Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2026

Franklin Mutual European Fund (EUR)	Franklin Mutual Global Discovery Fund (USD)	Franklin Mutual U.S. Value Fund (USD)	Franklin Natural Resources Fund (USD)	Franklin NextStep Conservative Fund* (USD)	Franklin NextStep Growth Fund* (USD)	Franklin NextStep Moderate Fund* (USD)	Franklin Saudi Arabia Bond Fund (USD)
597,416,984	**495,089,284**	**252,471,500**	**224,110,094**	**25,076,336**	**27,790,050**	**74,551,600**	**10,289,626**
–	**–**	**–**	**–**	**–**	**–**	**–**	**–**
597,416,984	495,089,284	252,471,500	224,110,094	25,076,336	27,790,050	74,551,600	10,289,626
21,450,400	10,703,243	3,750,156	5,527,706	357,079	271,584	638,990	–
106,885	1,622,328	818,523	295,977	14,531	24,151	42,841	573,729
100,454	3,660	1,430	3,007	1,833	1,269	2,835	4,620
4,381	5,938	51	84,947	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	14,473
21,662,120	**12,335,169**	**4,570,160**	**5,911,637**	**373,443**	**297,004**	**684,666**	**592,822**
8,928,532	7,130,185	3,706,206	5,082,130	420,324	718,089	1,330,891	32,644
–	–	–	–	–	–	–	–
1,509,909	1,162,009	599,003	724,373	70,561	98,193	195,041	23,524
3,491	2,730	1,399	1,714	175	291	484	61
272,592	209,710	110,467	150,512	9,939	20,104	29,790	3,260
66,200	32,252	9,820	11,858	1,738	2,370	4,687	–
10,170	12,535	12,268	13,138	14,324	13,851	24,781	9,153
35,696	29,697	13,062	13,554	3,050	3,922	5,559	1,790
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
94,406	127,621	86,637	95,099	30,180	32,117	48,010	10,455
10,920,996	**8,706,739**	**4,538,862**	**6,092,378**	**550,291**	**888,937**	**1,639,243**	**80,887**
(106,684)	(17,074)	(21,666)	–	(56,399)	(62,408)	(122,735)	(17,674)
10,814,312	**8,689,665**	**4,517,196**	**6,092,378**	**493,892**	**826,529**	**1,516,508**	**63,213**
10,847,808	**3,645,504**	**52,964**	**(180,741)**	**(120,449)**	**(529,525)**	**(831,842)**	**529,609**
60,144,364	41,062,737	15,591,581	35,520,842	1,210,038	3,508,294	7,610,081	24,420
1,033,341	127,417	(26,020)	(140,487)	82,279	9,355	132,557	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
76,575	(129,214)	189,502	(188,358)	(60,182)	(6,178)	(102,519)	–
72,102,088	**44,706,444**	**15,808,027**	**35,011,256**	**1,111,686**	**2,981,946**	**6,808,277**	**554,029**
30,238,005	(7,352,183)	4,064,383	44,274,066	828,063	1,998,017	2,867,576	45,816
193,364	(881,259)	(95,402)	(1,507,422)	(360,645)	(53,543)	(654,208)	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
15,004	(12,176)	(1,120)	(455)	21	(280)	(310)	–
–	–	–	–	–	–	–	–
102,548,461	**36,460,826**	**19,775,888**	**77,777,445**	**1,579,125**	**4,926,140**	**9,021,335**	**599,845**
86,726,128	44,569,079	22,901,676	328,092,102	29,439,800	111,119,421	72,878,288	119,505
(98,014,610)	(92,659,634)	(58,364,082)	(268,337,937)	(5,911,151)	(10,676,742)	(23,845,391)	–
(11,288,482)	**(48,090,555)**	**(35,462,406)**	**59,754,165**	**23,528,649**	**100,442,679**	**49,032,897**	**119,505**
(204,587)	(239,497)	(37,796)	(9,354)	(33,762)	(12,864)	(64,735)	(2,340)
(11,493,069)	(48,330,052)	(35,500,202)	59,744,811	23,494,887	100,429,815	48,968,162	117,165
688,472,376	**483,220,058**	**236,747,186**	**361,632,350**	**50,150,348**	**133,146,005**	**132,541,097**	**11,006,636**

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2026

	Franklin Sealand China A-Shares Fund (USD)	Franklin Strategic Income Fund (USD)	Franklin Sustainable Global Growth Fund (USD)
NET ASSETS AT THE BEGINNING OF THE YEAR	**67,721,633**	**788,938,620**	**199,170,001**
Currency translation adjustment	**–**	**–**	**–**
	67,721,633	788,938,620	199,170,001
INCOME			
Dividends (net of withholding taxes) (note 2(n))	1,478,265	5,883	1,258,541
Interest income on debt securities (net of withholding taxes) (note 2(n))	40,267	38,829,060	104,156
Bank interest (note 2(n))	4,698	25,606	1,933
Securities lending (notes 2(o), 14)	–	–	514
Net interest income on swaps (note 2(n))	–	2,320,335	–
Sundry income (note 2(n))	–	73,110	–
TOTAL INCOME	**1,523,230**	**41,253,994**	**1,365,144**
EXPENSES			
Investment management fees, maintenance and service charges (notes 15,18 and 20)	419,554	9,376,216	2,936,998
Performance fees (note 16)	–	–	–
Administration and transfer agency fees	180,523	1,766,651	512,805
Directors fees (note 21)	451	4,138	1,014
Subscription tax (note 19)	11,621	305,670	83,131
Custodian fees	11,490	29,962	8,913
Audit fees	13,541	30,661	10,698
Printing and publishing expenses	4,858	34,887	9,254
Bank charges	–	–	–
Net interest expenses on swaps	–	–	–
Other charges (note 23)	52,770	245,531	80,479
TOTAL EXPENSES	**694,808**	**11,793,716**	**3,643,292**
Expenses reimbursement (note 22)	(173,233)	(1,359,126)	(3,895)
NET EXPENSES	**521,575**	**10,434,590**	**3,639,397**
NET INCOME/(EXPENSES) FROM INVESTMENTS	**1,001,655**	**30,819,404**	**(2,274,253)**
Net realised profit/(loss) on sale of investments	15,365,718	(3,406,255)	9,052,058
Net realised profit/(loss) on forward foreign exchange contracts	(815)	(1,337,623)	–
Net realised profit/(loss) on financial future contracts	–	362,187	–
Net realised profit/(loss) on interest rate swap contracts	–	(2,264,637)	–
Net realised profit/(loss) on total return swap contracts	–	1,348,810	–
Net realised profit/(loss) on contract for differences	–	–	–
Net realised profit/(loss) on credit default swap contracts	–	30,468	–
Net realised profit/(loss) on option contracts	–	(252,522)	–
Net realised profit/(loss) on mortgage dollar rolls	–	2,118,984	–
Net realised profit/(loss) on foreign exchange transactions	(23,792)	(3,481,067)	24,076
NET REALISED PROFIT/(LOSS) FOR THE YEAR	**16,342,766**	**23,937,749**	**6,801,881**
Change in net unrealised appreciation/(depreciation) on:			
Investments	8,735,077	2,446,365	(14,116,814)
Forward foreign exchange contracts	(436)	(1,916,056)	–
Financial future contracts	–	(136,405)	–
Interest rate swap contracts	–	533,346	–
Total return swap contracts	–	(667,864)	–
Credit default swap contracts	–	(115,542)	–
Option contracts	–	–	–
Contract for differences	–	–	–
Mortgage dollar rolls	–	(682,027)	–
Foreign exchange transactions	(3)	(306,071)	(7,686)
Capital gains tax	–	–	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	**25,077,404**	**23,093,495**	**(7,322,619)**
MOVEMENT OF CAPITAL (note 26)			
Issue of shares	2,410,568	179,294,247	8,366,994
Redemption of shares	(19,134,135)	(366,064,400)	(42,156,853)
	(16,723,567)	**(186,770,153)**	**(33,789,859)**
Dividends paid/accumulated	(88,237)	(21,147,063)	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(16,811,804)	(207,917,216)	(33,789,859)
NET ASSETS AT THE END OF THE YEAR	**75,987,233**	**604,114,899**	**158,057,523**

*Please refer to Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2026

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)	Templeton All China Equity Fund (USD)	Templeton Asia Dynamic Risk-Managed Equity Fund* (USD)	Templeton Asian Bond Fund (USD)
11,938,518,648	**1,944,504,811**	**710,787,541**	**340,776,550**	**7,499,817,772**	**2,410,928**	**9,530,822**	**84,544,474**
–	**–**	**–**	**–**	**–**	**–**	**–**	**–**
11,938,518,648	1,944,504,811	710,787,541	340,776,550	7,499,817,772	2,410,928	9,530,822	84,544,474
35,889,767	–	–	–	18,591,400	47,669	170,283	–
2,886,705	93,910,287	28,863,243	14,013,824	877,026	915	4,213	3,785,267
114,515	25,422	13,245	19,869	91,924	629	887	18,033
438,153	–	–	–	59,744	–	–	–
–	–	–	152,066	–	–	–	–
–	–	33,418	19,847	–	–	1,700	–
39,329,140	**93,935,709**	**28,909,906**	**14,205,606**	**19,620,094**	**49,213**	**177,083**	**3,803,300**
178,003,195	12,022,118	5,325,530	1,262,609	95,681,286	27,013	89,898	814,907
–	–	–	–	–	–	–	–
28,718,440	3,030,895	1,627,704	669,556	15,466,078	5,906	24,471	191,865
73,316	12,019	4,101	1,720	39,987	14	61	423
5,644,475	243,629	305,510	93,005	2,948,715	1,370	5,726	34,707
496,603	86,536	25,389	11,254	249,569	287	2,698	16,761
31,849	10,830	14,732	13,808	32,422	10,143	10,143	13,570
551,431	100,028	32,612	15,239	302,524	1,644	1,989	4,773
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
2,682,449	490,309	233,674	159,369	1,348,842	11,295	14,617	71,665
216,201,758	**15,996,364**	**7,569,252**	**2,226,560**	**116,069,423**	**57,672**	**149,603**	**1,148,671**
(3,412,430)	(7,462,851)	(183,869)	(373,873)	(1,505,139)	(23,906)	(31,612)	(1,548)
212,789,328	**8,533,513**	**7,385,383**	**1,852,687**	**114,564,284**	**33,766**	**117,991**	**1,147,123**
(173,460,188)	**85,402,196**	**21,524,523**	**12,352,919**	**(94,944,190)**	**15,447**	**59,092**	**2,656,177**
1,736,364,137	83	(535,119)	(944,767)	1,480,351,529	(61,678)	2,427,524	(209,144)
(18,676,220)	(176)	(1,369,739)	(1,583,125)	(20,686,994)	–	–	(1,669,445)
–	–	1,187,181	(741,761)	–	–	(343,404)	–
–	–	–	6,552	–	–	–	–
–	–	–	431,070	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	295,723	–	–	–	–
–	–	–	(16,089)	–	–	2,927	–
–	–	–	–	–	–	–	–
(1,686,227)	(2,859)	(471,040)	(875,638)	(2,217,191)	(392)	(10,738)	(194,834)
1,542,541,502	**85,399,244**	**20,335,806**	**8,924,884**	**1,362,503,154**	**(46,623)**	**2,135,401**	**582,754**
3,490,309,642	(160,348)	7,113,240	(296,911)	(609,669,012)	456,871	2,139,260	(3,456,498)
(19,662,621)	(890)	(2,077,408)	(5,877,408)	(27,089,171)	–	–	(1,593,372)
–	–	(788,330)	(409,220)	–	–	(7,746)	–
–	–	–	(14,824)	–	–	–	–
–	–	–	(268,771)	–	–	–	–
–	–	–	(234,588)	–	–	–	–
–	–	–	2,563	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
4,904	8,666	46	37,992	(2,648)	(3)	(980)	6,230
–	–	–	–	–	–	26,332	13,962
5,013,193,427	**85,246,672**	**24,583,354**	**1,863,717**	**725,742,323**	**410,245**	**4,292,267**	**(4,446,924)**
4,386,103,186	4,629,677,057	253,663,592	124,212,641	964,818,253	–	–	6,477,379
(5,110,456,542)	(4,228,675,440)	(305,970,038)	(145,877,657)	(2,220,743,637)	–	–	(21,433,274)
(724,353,356)	**401,001,617**	**(52,306,446)**	**(21,665,016)**	**(1,255,925,384)**	**–**	**–**	**(14,955,895)**
(353,829)	(22,894,339)	(15,889,218)	(1,449,126)	(303,531)	–	–	(1,101,491)
(724,707,185)	378,107,278	(68,195,664)	(23,114,142)	(1,256,228,915)	–	–	(16,057,386)
16,227,004,890	**2,407,858,761**	**667,175,231**	**319,526,125**	**6,969,331,180**	**2,821,173**	**13,823,089**	**64,040,164**

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2026

	Templeton Asian Growth Fund (USD)	Templeton Asian Smaller Companies Fund (USD)	Templeton BIC Fund* (USD)
NET ASSETS AT THE BEGINNING OF THE YEAR	**1,796,605,435**	**1,120,571,016**	**419,863,796**
Currency translation adjustment	**–**	**–**	**–**
	1,796,605,435	1,120,571,016	419,863,796
INCOME			
Dividends (net of withholding taxes) (note 2(n))	28,596,917	16,342,193	10,094,158
Interest income on debt securities (net of withholding taxes) (note 2(n))	1,410,652	789,690	445,486
Bank interest (note 2(n))	–	3,725	5,157
Securities lending (notes 2(o), 14)	48,784	140	9,387
Net interest income on swaps (note 2(n))	–	–	–
Sundry income (note 2(n))	–	–	–
TOTAL INCOME	**30,056,353**	**17,135,748**	**10,554,188**
EXPENSES			
Investment management fees, maintenance and service charges (notes 15,18 and 20)	35,698,870	12,101,899	9,641,944
Performance fees (note 16)	–	–	–
Administration and transfer agency fees	4,577,201	1,888,908	1,104,033
Directors fees (note 21)	11,200	4,913	2,442
Subscription tax (note 19)	931,033	290,980	221,182
Custodian fees	326,620	159,432	132,342
Audit fees	16,021	12,888	9,127
Printing and publishing expenses	85,291	38,383	20,779
Bank charges	28,591	–	–
Net interest expenses on swaps	–	–	–
Other charges (note 23)	463,549	225,944	125,022
TOTAL EXPENSES	**42,138,376**	**14,723,347**	**11,256,871**
Expenses reimbursement (note 22)	–	(344,730)	–
NET EXPENSES	**42,138,376**	**14,378,617**	**11,256,871**
NET INCOME/(EXPENSES) FROM INVESTMENTS	**(12,082,023)**	**2,757,131**	**(702,683)**
Net realised profit/(loss) on sale of investments	392,447,913	147,752,817	63,100,666
Net realised profit/(loss) on forward foreign exchange contracts	(329,252)	(10,305)	(149,152)
Net realised profit/(loss) on financial future 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	(1,748,759)	(623,653)	(164,762)
NET REALISED PROFIT/(LOSS) FOR THE YEAR	**378,287,879**	**149,875,990**	**62,084,069**
Change in net unrealised appreciation/(depreciation) on:			
Investments	602,735,143	(76,471,813)	(6,279,150)
Forward foreign exchange contracts	(4,415,910)	(29,014)	(227,100)
Financial future contracts	–	–	–
Interest rate swap contracts	–	–	–
Total return swap contracts	–	–	–
Credit default swap contracts	–	–	–
Option contracts	–	–	–
Contract for differences	–	–	–
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	(1,628,147)	(1,003,331)	(380,678)
Capital gains tax	4,647,316	4,171,464	2,359,854
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	**979,626,281**	**76,543,296**	**57,556,995**
MOVEMENT OF CAPITAL (note 26)			
Issue of shares	329,132,544	148,742,679	48,996,519
Redemption of shares	(536,863,743)	(585,666,590)	(93,908,307)
	(207,731,199)	**(436,923,911)**	**(44,911,788)**
Dividends paid/accumulated	(194,915)	(192,299)	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(207,926,114)	(437,116,210)	(44,911,788)
NET ASSETS AT THE END OF THE YEAR	**2,568,305,602**	**759,998,102**	**432,509,003**

*Please refer to Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2026

Templeton China A-Shares Fund (USD)	Templeton China Fund (USD)	Templeton Eastern Europe Fund (EUR)	Templeton Emerging Markets Bond Fund (USD)	Templeton Emerging Markets Dynamic Income Fund (USD)	Templeton Emerging Markets ex-China Fund (USD)	Templeton Emerging Markets Fund (USD)	Templeton Emerging Markets Smaller Companies Fund (USD)
21,228,585	**313,770,921**	**129,008,856**	**1,864,075,608**	**112,995,635**	**5,606,632**	**740,205,552**	**338,993,089**
–	**–**	**–**	**–**	**–**	**–**	**–**	**–**
21,228,585	313,770,921	129,008,856	1,864,075,608	112,995,635	5,606,632	740,205,552	338,993,089
565,786	5,748,390	5,521,450	–	2,306,359	165,232	28,540,057	7,198,825
24,707	233,119	44,485	211,261,430	9,274,092	6,272	4,859,299	256,451
920	–	12,117	90,447	1,033	547	31,020	5,654
–	78,304	32,003	–	1,117	–	29,686	17,964
–	–	–	–	–	–	–	–
–	–	–	520,001	4,712	–	–	–
591,413	**6,059,813**	**5,610,055**	**211,871,878**	**11,587,313**	**172,051**	**33,460,062**	**7,478,894**
17,647	6,881,814	2,891,717	30,112,926	3,278,872	16,383	19,401,664	4,533,397
–	–	–	–	–	–	–	–
4,227	806,899	379,547	4,885,309	483,399	15,601	3,161,268	639,740
138	1,754	750	12,196	1,092	34	7,730	1,687
3,146	155,107	70,185	957,544	101,277	2,253	575,658	104,176
4,695	62,414	146,372	675,454	50,852	2,288	270,475	121,634
10,694	13,979	8,907	32,179	28,199	13,627	16,178	14,532
2,579	15,404	7,188	91,329	9,653	1,636	58,056	14,749
–	1,760	–	–	–	–	–	–
–	–	–	4,203,166	109,879	–	–	–
31,722	98,883	52,741	519,970	111,198	13,358	329,901	124,283
74,848	**8,038,014**	**3,557,407**	**41,490,073**	**4,174,421**	**65,180**	**23,820,930**	**5,554,198**
(16,463)	(567,929)	–	(369,394)	(82,291)	(41,594)	(775,235)	(2,638)
58,385	**7,470,085**	**3,557,407**	**41,120,679**	**4,092,130**	**23,586**	**23,045,695**	**5,551,560**
533,028	**(1,410,272)**	**2,052,648**	**170,751,199**	**7,495,183**	**148,465**	**10,414,367**	**1,927,334**
2,758,751	41,462,755	13,197,123	8,641,144	5,829,592	1,018,075	106,242,303	34,655,669
–	(91,661)	–	36,683,452	114,339	–	(5,923,578)	(1,288)
–	–	–	–	–	–	–	–
–	–	–	(571,493)	(108,495)	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
(4,241)	(38,264)	18,704	(134,788)	(204,707)	(7,390)	(980,326)	(96,623)
3,287,538	**39,922,558**	**15,268,475**	**215,369,514**	**13,125,912**	**1,159,150**	**109,752,766**	**36,485,092**
7,287,948	(29,937,520)	21,820,916	142,017,976	47,678,127	3,263,609	582,477,520	(4,733,775)
–	112,568	–	(19,998,480)	(1,379,758)	–	(4,391,833)	(1,086)
–	–	–	–	–	–	–	–
–	–	–	(2,215,106)	(30,952)	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
(125)	(481)	(15,091)	(838,343)	(39,748)	129	(521,952)	(289,568)
–	–	–	(7,626,437)	(54,853)	3,685	3,608,683	1,121,478
10,575,361	**10,097,125**	**37,074,300**	**326,709,124**	**59,298,728**	**4,426,573**	**690,925,184**	**32,582,141**
821,196	89,664,842	39,089,559	1,347,203,041	359,931,649	106,310	1,755,953,943	39,294,026
(647,401)	(143,349,746)	(46,752,851)	(758,168,063)	(172,800,025)	(3,607)	(544,181,111)	(131,535,643)
173,795	**(53,684,904)**	**(7,663,292)**	**589,034,978**	**187,131,624**	**102,703**	**1,211,772,832**	**(92,241,617)**
–	–	(15,012)	(149,319,918)	(5,049,698)	–	(2,184,029)	(431,131)
173,795	(53,684,904)	(7,678,304)	439,715,060	182,081,926	102,703	1,209,588,803	(92,672,748)
31,977,741	**270,183,142**	**158,404,852**	**2,630,499,792**	**354,376,289**	**10,135,908**	**2,640,719,539**	**278,902,482**

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2026

	Templeton Emerging Markets Sustainability Fund (USD)	Templeton European Improvers Fund* (EUR)	Templeton European Insights Fund (EUR)
NET ASSETS AT THE BEGINNING OF THE YEAR	**13,080,672**	**20,080,915**	**188,904,920**
Currency translation adjustment	**–**	**–**	**–**
	13,080,672	20,080,915	188,904,920
INCOME			
Dividends (net of withholding taxes) (note 2(n))	261,012	18,795	10,044,618
Interest income on debt securities (net of withholding taxes) (note 2(n))	15,283	1,354	157,135
Bank interest (note 2(n))	1,037	–	–
Securities lending (notes 2(o), 14)	–	55	2,903
Net interest income on swaps (note 2(n))	–	–	–
Sundry income (note 2(n))	–	–	–
TOTAL INCOME	**277,332**	**20,204**	**10,204,656**
EXPENSES			
Investment management fees, maintenance and service charges (notes 15,18 and 20)	132,234	112,743	4,971,996
Performance fees (note 16)	–	–	–
Administration and transfer agency fees	39,456	16,671	767,547
Directors fees (note 21)	75	42	1,562
Subscription tax (note 19)	5,422	2,394	158,969
Custodian fees	3,680	531	32,143
Audit fees	15,978	3,462	48,896
Printing and publishing expenses	2,079	6,970	12,915
Bank charges	–	–	72,374
Net interest expenses on swaps	–	–	–
Other charges (note 23)	51,535	17,458	139,810
TOTAL EXPENSES	**250,459**	**160,271**	**6,206,212**
Expenses reimbursement (note 22)	(85,996)	(4,257)	(49,327)
NET EXPENSES	**164,463**	**156,014**	**6,156,885**
NET INCOME/(EXPENSES) FROM INVESTMENTS	**112,869**	**(135,810)**	**4,047,771**
Net realised profit/(loss) on sale of investments	912,358	187,283	24,390,437
Net realised profit/(loss) on forward foreign exchange contracts	(21,102)	11,134	87,208
Net realised profit/(loss) on financial future 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	(18,721)	(1,565)	70,324
NET REALISED PROFIT/(LOSS) FOR THE YEAR	**985,404**	**61,042**	**28,595,740**
Change in net unrealised appreciation/(depreciation) on:			
Investments	2,682,481	(27,457)	20,072,763
Forward foreign exchange contracts	(25,080)	(437)	32,464
Financial future contracts	–	–	–
Interest rate swap contracts	–	–	–
Total return swap contracts	–	–	–
Credit default swap contracts	–	–	–
Option contracts	–	–	–
Contract for differences	–	–	–
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	(7,595)	890,434	2,625
Capital gains tax	34,520	–	–
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	**3,669,730**	**923,582**	**48,703,592**
MOVEMENT OF CAPITAL (note 26)			
Issue of shares	1,668,631	382,403	272,954,529
Redemption of shares	(3,831,245)	(21,223,332)	(102,230,377)
	(2,162,614)	**(20,840,929)**	**170,724,152**
Dividends paid/accumulated	(5,661)	(163,568)	(238,765)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(2,168,275)	(21,004,497)	170,485,387
NET ASSETS AT THE END OF THE YEAR	**14,582,127**	**–**	**408,093,899**

*Please refer to Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2026

Templeton European Opportunities Fund* (EUR)	Templeton European Small-Mid Cap Fund* (EUR)	Templeton Frontier Markets Fund (USD)	Templeton Global Bond Fund (USD)	Templeton Global Climate Change Fund (EUR)	Templeton Global Focus Fund* (USD)	Templeton Global High Yield Fund (USD)	Templeton Global Income Fund (USD)
63,534,281	**91,289,185**	**296,604,800**	**2,662,245,301**	**905,214,426**	**580,365,001**	**91,644,592**	**185,258,560**
–	**–**	**–**	**–**	**–**	**–**	**–**	**–**
63,534,281	91,289,185	296,604,800	2,662,245,301	905,214,426	580,365,001	91,644,592	185,258,560
214,331	582,014	11,882,744	–	19,077,646	7,536,376	–	4,798,100
4,699	24,862	308,265	163,758,266	879,672	855,535	8,185,697	8,487,823
93	–	–	832,302	2,766	5,135	–	10,603
746	1,560	3,104	–	–	12,739	–	4,052
–	–	–	–	–	–	–	–
–	–	–	350,921	–	–	11,762	1,731
219,869	**608,436**	**12,194,113**	**164,941,489**	**19,960,084**	**8,409,785**	**8,197,459**	**13,302,309**
335,485	707,723	6,041,117	27,172,377	14,670,065	8,887,383	1,410,218	2,915,943
–	–	–	–	–	–	–	–
48,853	118,032	794,756	5,855,367	2,494,008	1,373,803	232,781	473,960
135	288	1,764	14,730	6,290	3,251	533	1,112
7,696	20,428	135,143	1,201,460	491,581	288,052	48,486	98,933
1,859	5,268	350,642	613,162	77,535	43,957	18,747	36,138
2,935	3,965	13,662	34,577	11,430	9,153	25,584	14,182
10,867	7,779	14,780	111,929	45,588	26,354	5,616	10,352
–	–	1,220	–	–	–	285	–
–	–	–	1,093,398	–	–	82,928	35,670
21,336	36,609	109,203	674,074	259,441	152,974	68,968	100,303
429,166	**900,092**	**7,462,287**	**36,771,074**	**18,055,938**	**10,784,927**	**1,894,146**	**3,686,593**
(1,183)	(101)	(926)	(60,602)	(281,658)	(4,607)	(2,574)	(7,509)
427,983	**899,991**	**7,461,361**	**36,710,472**	**17,774,280**	**10,780,320**	**1,891,572**	**3,679,084**
(208,114)	**(291,555)**	**4,732,752**	**128,231,017**	**2,185,804**	**(2,370,535)**	**6,305,887**	**9,623,225**
729,579	16,346,776	16,157,525	21,887,951	109,153,105	37,946,727	(1,479,366)	38,534,378
(27,159)	(2,585)	(518,431)	(86,207,444)	387,533	–	848,330	1,078,118
–	–	–	–	–	–	–	–
–	–	–	–	–	–	(10,192)	(56,279)
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	(9,712,117)	–	–	–	–
–	–	–	–	–	–	–	–
4,824	(21,346)	(344,170)	(7,166,451)	593,225	(107,840)	28,329	(65,002)
499,130	**16,031,290**	**20,027,676**	**47,032,956**	**112,319,667**	**35,468,352**	**5,692,988**	**49,114,440**
1,403,737	(11,165,000)	29,111,442	79,360,158	257,948,659	13,518,266	4,749,816	(10,463,334)
49,506	6,530	(1,495,753)	(37,757,075)	889,313	–	(24,509)	(3,703,756)
–	–	–	–	–	–	–	–
–	–	–	(2,870,336)	–	–	(90,393)	(4,948)
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	1,606,513	–	–	–	–
–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–
1,119,709	5,867,579	(14,630)	(1,779,139)	(161,508)	(23,243)	(33,426)	(60,674)
–	–	2,316,864	239,497	389,261	–	(155,922)	(532,755)
3,072,082	**10,740,399**	**49,945,599**	**85,832,574**	**371,385,392**	**48,963,375**	**10,138,554**	**34,348,973**
916,731	12,214,302	60,330,238	581,600,582	247,698,599	25,505,994	49,588,693	32,505,737
(67,521,058)	(114,243,886)	(76,897,997)	(787,770,427)	(207,615,016)	(78,341,019)	(41,120,511)	(33,374,507)
(66,604,327)	**(102,029,584)**	**(16,567,759)**	**(206,169,845)**	**40,083,583**	**(52,835,025)**	**8,468,182**	**(868,770)**
(2,036)	–	(148,117)	(93,870,469)	(760,217)	(3,971)	(5,462,616)	(2,352,561)
(66,606,363)	(102,029,584)	(16,715,876)	(300,040,314)	39,323,366	(52,838,996)	3,005,566	(3,221,331)
–	**–**	**329,834,523**	**2,448,037,561**	**1,315,923,184**	**576,489,380**	**104,788,712**	**216,386,202**

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2026

	Templeton Global Leaders Fund (USD)	Templeton Global Smaller Companies Fund (USD)	Templeton Global Total Return Fund (USD)
NET ASSETS AT THE BEGINNING OF THE YEAR	**62,932,332**	**95,929,601**	**1,793,479,417**
Currency translation adjustment	**–**	**–**	**–**
	62,932,332	95,929,601	1,793,479,417
INCOME			
Dividends (net of withholding taxes) (note 2(n))	614,405	1,180,235	–
Interest income on debt securities (net of withholding taxes) (note 2(n))	67,040	127,753	140,330,247
Bank interest (note 2(n))	561	1,599	476,105
Securities lending (notes 2(o), 14)	201	12,924	–
Net interest income on swaps (note 2(n))	–	–	–
Sundry income (note 2(n))	–	–	263,505
TOTAL INCOME	**682,207**	**1,322,511**	**141,069,857**
EXPENSES			
Investment management fees, maintenance and service charges (notes 15,18 and 20)	995,219	1,425,077	18,137,360
Performance fees (note 16)	–	–	–
Administration and transfer agency fees	171,728	227,144	3,887,755
Directors fees (note 21)	367	533	9,495
Subscription tax (note 19)	33,219	45,926	766,563
Custodian fees	5,694	8,168	438,894
Audit fees	10,956	9,476	35,552
Printing and publishing expenses	4,799	5,622	77,036
Bank charges	–	–	–
Net interest expenses on swaps	–	–	868,923
Other charges (note 23)	49,279	293,931	444,816
TOTAL EXPENSES	**1,271,261**	**2,015,877**	**24,666,394**
Expenses reimbursement (note 22)	(160,398)	–	(16,147)
NET EXPENSES	**1,110,863**	**2,015,877**	**24,650,247**
NET INCOME/(EXPENSES) FROM INVESTMENTS	**(428,656)**	**(693,366)**	**116,419,610**
Net realised profit/(loss) on sale of investments	5,739,777	14,443,565	11,639,538
Net realised profit/(loss) on forward foreign exchange contracts	–	–	(36,439,082)
Net realised profit/(loss) on financial future 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	–	–	(6,186,809)
Net realised profit/(loss) on mortgage dollar rolls	–	–	–
Net realised profit/(loss) on foreign exchange transactions	22,482	(18,555)	(5,854,081)
NET REALISED PROFIT/(LOSS) FOR THE YEAR	**5,333,603**	**13,731,644**	**79,579,176**
Change in net unrealised appreciation/(depreciation) on:			
Investments	4,918,736	(2,691,646)	70,432,716
Forward foreign exchange contracts	–	–	(43,103,992)
Financial future contracts	–	–	–
Interest rate swap contracts	–	–	(2,281,055)
Total return swap contracts	–	–	–
Credit default swap contracts	–	–	–
Option contracts	–	–	1,023,384
Contract for differences	–	–	–
Mortgage dollar rolls	–	–	–
Foreign exchange transactions	(28,283)	(7,039)	(1,214,817)
Capital gains tax	–	71,451	(3,835,775)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	**10,224,056**	**11,104,410**	**100,599,637**
MOVEMENT OF CAPITAL (note 26)			
Issue of shares	12,306,750	6,698,288	298,408,984
Redemption of shares	(15,017,476)	(18,174,406)	(577,756,117)
	(2,710,726)	**(11,476,118)**	**(279,347,133)**
Dividends paid/accumulated	(705,204)	–	(65,167,332)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF MOVEMENT IN CAPITAL	(3,415,930)	(11,476,118)	(344,514,465)
NET ASSETS AT THE END OF THE YEAR	**69,740,458**	**95,557,893**	**1,549,564,589**

*Please refer to Note 1 for fund events.

Statement of Operations and Changes in Net Assets

For the year ended June 30, 2026

Templeton Global Value and Income Fund* (USD)	Templeton Growth (Euro) Fund (EUR)	Templeton Japan Fund (JPY)	Templeton Latin America Fund (USD)	Templeton Sustainable Emerging Markets Local Currency Bond Fund (USD)	Templeton Sustainable Global Bond (Euro) Fund* (EUR)
498,039,222	**7,421,933,329**	**33,052,239,542**	**610,224,275**	**8,618,656**	**39,119,505**
–	**–**	**–**	**–**	**–**	**–**
498,039,222	7,421,933,329	33,052,239,542	610,224,275	8,618,656	39,119,505
17,569,238	93,425,427	884,439,577	33,839,064	–	–
14,281,130	8,496,955	67,193,118	742,524	942,058	2,373,426
47,268	174,243	59,146	–	–	10,674
6,019	296,286	4,465,464	–	–	–
–	–	–	–	–	–
–	–	–	–	–	3,653
31,903,655	**102,392,911**	**956,157,305**	**34,581,588**	**942,058**	**2,387,753**
7,428,610	117,588,646	933,513,848	12,030,708	112,942	434,053
–	–	–	–	–	–
1,411,091	17,913,043	144,521,572	1,550,019	22,301	93,524
3,100	43,579	298,490	3,341	55	214
289,254	3,901,601	29,236,668	317,894	3,786	18,827
73,191	508,105	5,242,661	200,571	5,344	12,269
13,407	9,258	2,415,844	13,147	17,072	9,065
29,935	323,610	2,853,485	26,655	2,036	3,055
–	–	–	89,113	–	–
–	–	–	–	–	10,763
155,301	1,499,922	17,394,971	151,967	37,113	37,533
9,403,889	**141,787,764**	**1,135,477,539**	**14,383,415**	**200,649**	**619,303**
(19,101)	–	(4,866,740)	(8,549)	(62,361)	(19,863)
9,384,788	**141,787,764**	**1,130,610,799**	**14,374,866**	**138,288**	**599,440**
22,518,867	**(39,394,853)**	**(174,453,494)**	**20,206,722**	**803,770**	**1,788,313**
125,825,055	351,943,318	16,274,787,600	36,782,945	97,468	(1,676,096)
(2,632,774)	(202)	773,129,422	(611,671)	60,296	(1,085,034)
–	–	–	–	–	–
–	–	–	–	–	48,561
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
14,761	(3,029,487)	119,643,692	(10,906)	6,168	(95,023)
145,725,909	**309,518,776**	**16,993,107,220**	**56,367,090**	**967,702**	**(1,019,279)**
(32,915,445)	824,081,090	2,106,189,536	87,048,316	284,835	3,141,520
(3,909,921)	–	162,370,062	(653,650)	(92,991)	(1,134,226)
–	–	–	–	–	–
–	–	–	–	–	(42,477)
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
–	–	–	–	–	–
(83,028)	(879,757)	(1,575,535)	(62,740)	(10,942)	59,615
(334,453)	3,474,270	–	–	(33,738)	(2,837)
108,483,062	**1,136,194,379**	**19,260,091,283**	**142,699,016**	**1,114,866**	**1,002,316**
155,354,874	117,574,044	107,452,869,918	212,072,468	3,228,220	6,109,100
(105,539,663)	(414,290,857)	(79,603,569,618)	(340,711,393)	(1,530,424)	(8,211,036)
49,815,211	**(296,716,813)**	**27,849,300,300**	**(128,638,925)**	**1,697,796**	**(2,101,936)**
(9,722,650)	(820)	–	(15,464,433)	(250,307)	(284,018)
40,092,561	(296,717,633)	27,849,300,300	(144,103,358)	1,447,489	(2,385,954)
646,614,845	**8,261,410,075**	**80,161,631,125**	**608,819,933**	**11,181,011**	**37,735,867**

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
ClearBridge UK Equity Income Fund - GBP[1]					
A (acc) GBP	1.75%	541.07	13.44	11.22	10.29
A (acc) USD	1.75%	10,289.04	18.78	16.21	13.70
A (Mdis) GBP	1.75%	103.33	14.07	12.22	11.78
A (Qdis) GBP	1.75%	17,433.76	14.19	12.33	11.88
A (Qdis) USD	1.75%	668.32	14.82	13.34	11.83
A (Ydis) GBP	1.75%	4,956.92	14.64	12.78	12.30
C (acc) USD	2.38%	119.68	18.09	15.73	13.39
I (Ydis) GBP	0.60%	59.24	15.72	13.52	12.84
N (acc) USD	2.55%	9,472.29	17.91	15.60	13.30
P2 (Qdis) GBP	0.40%	1,170,863.25	12.25	10.51	9.96
P2 (Qdis) USD	0.40%	100.00	13.01	11.55	10.12
W (acc) GBP	0.65%	252.39	19.39	16.01	14.53
W (acc) USD	0.65%	3,264.20	19.97	17.09	14.29
W (Qdis) GBP	0.65%	105,170.98	15.19	13.05	12.40
W (Qdis) USD	0.65%	11,819.17	15.62	13.90	12.19
W (Ydis) GBP	0.65%	73.01	15.71	13.49	12.83
Franklin Alternative Strategies Fund - USD					
A (acc) CHF-H1 (hedged)	2.55%	310,070.57	10.00	9.46	9.20
A (acc) CZK-H1 (hedged)	2.55%	522,251.90	128.53	117.65	111.16
A (acc) EUR	2.55%	403,239.59	13.05	11.48	11.81
A (acc) EUR-H1 (hedged)	2.55%	4,686,952.81	11.80	10.92	10.38
A (acc) NOK-H1 (hedged)	2.55%	3,918.36	13.01	11.82	11.11
A (acc) SEK-H1 (hedged)	2.55%	12,625.23	11.41	10.60	10.13
A (acc) SGD-H1 (hedged)	2.55%	44,274.63	13.33	12.44	11.86
A (acc) USD	2.55%	4,165,564.79	14.49	13.14	12.29
A (Ydis) EUR	2.55%	534,006.52	16.19	14.44	14.85
A (Ydis) EUR-H1 (hedged)	2.55%	272,102.99	11.01	10.21	9.71
A (Ydis) USD	2.55%	375,139.03	14.28	13.14	12.28
A PF (acc) EUR-H1 (hedged)	1.90%	340,878.62	11.71	10.77	10.18
A PF (Ydis) EUR-H1 (hedged)	1.90%	8,536.08	11.33	10.63	10.25
C (acc) USD	3.13%	216,977.14	12.72	11.60	10.91
I (acc) CHF-H1 (hedged)	1.70%	554,735.09	10.97	10.30	9.95
I (acc) EUR-H1 (hedged)	1.70%	4,635,803.42	13.01	11.94	11.26
I (acc) GBP-H1 (hedged)	1.70%	64,801.14	14.87	13.39	12.43
I (acc) USD	1.70%	4,064,049.78	16.01	14.40	13.35
I PF (acc) EUR-H1 (hedged)	1.25%	794,910.86	12.22	11.20	10.53
N (acc) EUR-H1 (hedged)	3.30%	3,196,586.82	10.78	10.06	9.63
N (acc) HUF-H1 (hedged)	3.30%	7,653,989.83	142.09	127.53	118.36
N (acc) PLN-H1 (hedged)	3.30%	2,955,427.97	13.19	12.02	11.23
N (acc) USD	3.30%	3,106,984.19	13.27	12.12	11.42
N (Ydis) EUR-H1 (hedged)	3.30%	1,294.47	10.47	9.77	9.37
S (acc) CHF-H1 (hedged)	1.55%	297,227.71	11.01	10.33	9.97
S (acc) EUR-H1 (hedged)	1.55%	737,825.91	12.15	11.14	10.49
S (acc) GBP-H1 (hedged)	1.55%	1,003,065.52	13.63	12.25	11.36
S (acc) SGD-H1 (hedged)	1.55%	137.20	13.30	12.29	11.61
S (acc) USD	1.55%	686,558.68	14.67	13.17	12.19
S PF (acc) EUR	1.20%	103.52	12.02	10.55	10.72
S PF (acc) EUR-H1 (hedged)	1.20%	99.13	12.14	11.20	10.58
W (acc) CHF-H1 (hedged)[Ω]	–	–	–	10.21	9.86
W (acc) EUR	1.75%	412,392.66	17.96	15.68	15.99
W (acc) EUR-H1 (hedged)	1.75%	171,572.01	11.89	10.92	10.32
W (acc) GBP-H1 (hedged)	1.75%	65,483.51	14.75	13.29	12.35
W (acc) USD	1.75%	1,816,436.05	15.24	13.71	12.72
W (Ydis) EUR-H1 (hedged)	1.75%	16,200.00	10.88	10.20	9.83
Y (acc) CAD-H1 (hedged)[Ω]	–	–	–	15.37	14.21
Y (Mdis) USD	0.15%	326,506.78	14.59	13.37	12.68
Z (acc) USD	2.05%	64,207.56	15.37	13.87	12.90
Franklin Biotechnology Discovery Fund - USD					
A (acc) CHF-H1 (hedged)	1.82%	109,064.72	25.52	14.15	16.44
A (Acc) EUR-H1 (hedged)	1.82%	910,499.40	19.74	10.70	12.16
A (acc) HKD	1.82%	4,025,095.42	46.05	24.43	27.13
A (acc) JPY-H1 (hedged)	1.80%	318,451.88	1,752.59	963.06	–

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Franklin Biotechnology Discovery Fund - USD (continued)					
A (acc) SGD	1.82%	1,665,102.22	66.38	34.58	41.17
A (acc) USD	1.81%	21,287,019.52	70.46	37.34	41.69
C (acc) USD	2.40%	195,608.67	79.48	42.37	47.58
F (acc) JPY-H1 (hedged)	2.80%	37,177.10	1,727.19	959.60	–
F (acc) USD	2.81%	464,166.30	21.81	11.67	13.16
I (acc) EUR-H1 (hedged)	0.96%	512,229.27	41.40	22.27	25.07
I (acc) USD	0.96%	1,298,083.87	114.03	59.92	66.33
N (acc) PLN-H1 (hedged)	2.57%	4,082,348.62	16.64	8.90	9.94
N (acc) USD	2.57%	2,784,494.34	57.41	30.66	34.48
W (acc) USD	1.02%	1,329,610.35	35.59	18.71	20.72
Z (acc) GBP	1.32%	66,425.56	72.50	36.95	44.57
Z (acc) USD	1.31%	30,315.05	26.58	14.02	15.57
Franklin Core Global Enhanced Equity Fund - USD*					
A (acc) SGD	0.99%	129.55	11.60	–	–
A (acc) SGD-H1 (hedged)	0.99%	129.55	11.39	–	–
P2 (acc) EUR	0.23%	374,811.92	11.84	–	–
P2 (acc) GBP	0.23%	74.50	11.77	–	–
P2 (acc) USD	0.23%	900,002.14	11.71	–	–
Y (acc) EUR	0.10%	99,655.97	11.47	–	–
Y (acc) USD	0.10%	109,794.45	10.86	–	–
Franklin Core U.S. Enhanced Equity Fund - USD*					
A (acc) SGD	0.99%	129.55	11.38	–	–
A (acc) SGD-H1 (hedged)	0.99%	129.55	11.17	–	–
P2 (acc) EUR	0.18%	606,940.71	11.63	–	–
P2 (acc) GBP	0.18%	74.50	11.55	–	–
P2 (acc) USD	0.18%	942,900.00	11.49	–	–
Y (acc) USD	0.10%	3,988,445.25	11.50	–	–
Franklin Disruptive Commerce Fund - USD					
A (acc) EUR-H1 (hedged)	1.80%	23,810.31	8.80	10.92	8.63
A (acc) SGD-H1 (hedged)	1.80%	6,777.50	5.78	7.23	5.75
A (acc) USD	1.80%	131,220.13	6.43	7.80	6.06
A (Ydis) EUR	1.80%	6,960.73	6.53	7.68	6.57
C (acc) USD	2.38%	5,000.00	6.26	7.64	5.97
I (acc) EUR	0.85%	108,309.51	6.82	7.94	6.73
I (acc) USD	0.85%	125,000.00	6.73	8.08	6.22
N (acc) EUR	2.55%	56,966.20	6.30	7.47	6.43
N (acc) USD	2.55%	27,715.51	6.21	7.59	5.95
W (acc) USD	0.90%	125,000.00	6.71	8.07	6.21
Franklin Diversified Balanced Fund - EUR					
A (acc) CZK-H1 (hedged)	1.59%	1,773,542.96	159.32	137.69	134.32
A (acc) EUR	1.59%	4,299,726.06	18.31	16.00	15.72
A (acc) USD-H1 (hedged)	1.58%	2,500.00	12.58	10.78	10.44
A (Qdis) EUR	1.59%	83,708.63	9.73	8.72	8.79
A (Ydis) EUR	1.59%	2,198,827.18	13.94	12.49	12.60
G (acc) EUR	2.29%	13,446.52	12.53	11.02	10.91
I (acc) EUR	0.84%	436,200.33	20.68	17.94	17.50
I (acc) USD-H1 (hedged)	0.85%	102,845.74	17.80	15.14	14.56
J (acc) USD-H1 (hedged)	0.30%	4,562.14	11.83	10.00	–
N (acc) EUR	2.39%	495,421.96	15.86	13.96	13.84
N (Ydis) EUR	2.39%	189,674.33	9.18	8.29	8.43
W (Ydis) EUR	0.89%	1,572.69	11.15	9.92	9.93
Y (acc) USD*	0.02%	100.00	10.93	–	–
Franklin Diversified Conservative Fund - EUR					
A (acc) CZK-H1 (hedged)	1.45%	819,649.24	111.92	103.86	101.83
A (acc) EUR	1.45%	1,449,663.17	13.17	12.35	12.20
A (acc) SGD-H1 (hedged)	1.45%	157.59	10.58	10.01	9.91
A (acc) USD-H1 (hedged)	1.45%	2,500.00	11.35	10.43	10.14
A (Qdis) EUR	1.45%	44,235.53	7.47	7.18	7.28
A (Qdis) USD-H1 (hedged)	1.45%	983.19	9.45	8.91	8.87
A (Ydis) EUR	1.45%	1,429,196.60	10.45	10.06	10.19
I (acc) EUR	0.71%	548,021.81	14.69	13.68	13.41

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Franklin Diversified Conservative Fund - EUR (continued)					
I (acc) USD-H1 (hedged)	0.71%	90.83	12.55	11.47	11.05
I (Qdis) EUR	0.71%	208.53	8.05	7.69	7.73
I (Ydis) EUR	0.71%	95.10	11.73	11.22	11.29
J (acc) USD-H1 (hedged)	0.30%	28,252.45	11.06	10.06	–
N (acc) EUR	2.35%	393,196.33	11.17	10.57	10.53
N (acc) USD-H1 (hedged)	2.35%	126.17	10.70	9.95	9.75
N (Ydis) EUR	2.35%	154,820.73	6.93	6.73	6.88
W (Ydis) EUR	0.75%	118.03	8.46	8.09	8.14
Y (acc) USD*	0.06%	100.00	10.30	–	–
Franklin Diversified Dynamic Fund - EUR					
A (acc) CZK-H1 (hedged)	1.74%	575,451.27	192.23	156.74	152.99
A (acc) EUR	1.74%	5,797,308.12	21.76	17.94	17.64
A (acc) NOK-H1 (hedged)	1.67%	519.41	17.12	13.80	13.50
A (acc) SEK-H1 (hedged)	1.75%	15,476.69	15.26	12.63	12.52
A (acc) SGD-H1 (hedged)	1.74%	1,176.27	17.86	14.85	14.69
A (acc) USD-H1 (hedged)	1.73%	2,500.00	13.49	10.91	10.61
A (Ydis) EUR	1.74%	596,715.66	16.83	14.16	14.21
I (acc) EUR	0.89%	385,681.44	25.01	20.44	19.92
I (acc) USD-H1 (hedged)	0.90%	183,171.33	21.45	17.21	16.57
I (Ydis) EUR	0.88%	74.45	23.57	19.66	19.55
J (acc) USD-H1 (hedged)	0.30%	10,788.36	12.45	9.93	–
N (acc) EUR	2.49%	451,701.41	18.68	15.52	15.37
N (acc) USD-H1 (hedged)	2.36%	100.00	12.61	10.26	–
W (acc) USD-H1 (hedged)	1.05%	100.00	12.95	10.41	–
W (Ydis) EUR	0.93%	4,560.75	12.96	10.82	10.77
Y (acc) USD*	0.02%	100.00	11.47	–	–
Franklin Diversified Income Fund - USD*					
A (acc) HKD	1.35%	526,699.56	10.21	–	–
A (acc) SGD-H1 (hedged)	1.35%	126.83	9.91	–	–
A (acc) USD	1.35%	550,796.84	10.15	–	–
A (Mdis-Plus) SGD-H1 (hedged)	1.35%	2,825.40	9.95	–	–
A (Mdis-Plus) USD	1.35%	1,242.23	10.08	–	–
A (Mdis-Plus1) HKD[1]	1.35%	40,953,531.63	9.91	–	–
A (Mdis-Plus1) RMB-H1 (hedged)[1]	1.35%	4,666,133.13	9.72	–	–
A (Mdis-Plus1) USD[1]	1.35%	3,192,630.74	9.84	–	–
Q (Mdis-Plus) SGD-H1 (hedged)	1.35%	8,401,850.62	9.76	–	–
Q (Mdis-Plus) USD	1.35%	1,626,501.17	9.86	–	–
W (acc) USD	0.87%	100.00	10.07	–	–
W (Mdis) GBP-H2 (hedged)	0.87%	74.45	10.02	–	–
Y (Mdis) USD	0.04%	100.00	10.10	–	–
Franklin Emerging Market Corporate Debt Fund - USD					
A (acc) USD	1.44%	123,393.74	12.75	12.09	11.19
A (Ydis) EUR	1.44%	103,519.02	10.21	9.90	–
I (acc) EUR-H1 (hedged)	0.80%	914,580.49	15.63	15.04	14.10
I (acc) GBP-H1 (hedged)	0.80%	5,308.00	13.31	12.57	11.58
I (acc) USD	0.80%	798,117.17	19.49	18.37	16.90
I (Ydis) EUR-H1 (hedged)	0.80%	164,427.00	8.91	9.13	9.12
P2 (acc) USD	0.30%	34,754.81	1,118.57	1,048.86	–
P2 (Ydis) EUR-H1 (hedged)*	0.30%	46,026.70	1,025.34	–	–
W (acc) USD	0.85%	1,032,043.21	13.73	12.94	11.92
W (Ydis) EUR	0.85%	73,897.55	10.25	9.94	–
W (Ydis) EUR-H1 (hedged)	0.85%	13,305.32	10.46	10.07	–
Y (acc) USD	0.05%	100.00	14.22	13.30	12.15
Y (Mdis) EUR	0.07%	1,119,672.94	9.09	8.87	9.61
Franklin Emerging Markets Debt Opportunities Hard Currency Fund - USD					
I (acc) USD	0.80%	789,909.20	13.35	12.07	11.01
I (Ydis) EUR-H1 (hedged)	0.80%	15,444,712.54	7.72	7.61	7.56
I (Ydis) USD	0.80%	280.26	9.20	8.93	8.69

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	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Franklin Emerging Markets Debt Opportunities Hard Currency Fund - USD (continued)					
W (acc) GBP-H1 (hedged)	0.85%	1,784.64	11.08	10.04	9.18
W (acc) USD	0.85%	42,517.48	12.46	11.27	10.28
W (Ydis) EUR-H1 (hedged)	0.85%	150,806.62	7.69	7.59	7.53
Y (acc) USD	0.08%	231,262.75	13.61	12.22	11.06
Franklin Euro Government Bond Fund - EUR					
A (Ydis) EUR	0.80%	2,834,277.94	9.75	9.90	9.88
I (acc) EUR	0.34%	1,703,954.91	15.53	15.26	14.83
I (Qdis) EUR	0.34%	94,043.00	9.66	9.76	9.76
N (acc) EUR	1.35%	1,910,888.00	12.53	12.44	12.21
Y (Mdis) EUR	0.09%	491,905.09	8.45	8.52	8.50
Franklin Euro High Yield Fund - EUR					
A (acc) EUR	1.34%	2,242,737.84	23.25	22.48	20.96
A (Mdis) EUR	1.34%	24,156,285.34	5.08	5.20	5.14
A (Mdis) USD	1.34%	1,116,741.55	7.35	7.76	6.97
A (Mdis) USD-H1 (hedged)	1.34%	225,574.49	9.79	9.83	9.55
A (Ydis) EUR	1.34%	3,754,006.46	5.31	5.45	5.37
I (acc) EUR	0.60%	1,054,814.01	27.01	25.93	24.00
I (Ydis) EUR	0.58%	107.64	8.71	8.86	8.63
N (acc) EUR	1.94%	2,942,386.83	19.90	19.36	18.16
W (acc) EUR	0.78%	112,272.38	15.38	14.78	13.71
Franklin Euro Short Duration Bond Fund - EUR					
A (acc) EUR	0.60%	81,092,262.50	10.96	10.78	10.36
A (acc) PLN-H1 (hedged)	0.60%	578,686.25	10.76	10.36	–
A (Ydis) EUR	0.60%	915,780.42	9.70	9.83	9.74
I (acc) EUR	0.30%	11,128,190.65	11.40	11.18	10.72
N (acc) EUR	1.15%	3,071,461.52	10.24	10.14	9.80
P2 (acc) EUR	0.15%	194,390,167.50	10.93	10.71	10.25
P2 (Qdis) EUR	0.15%	51,530,410.92	10.24	10.30	10.17
S (acc) EUR	0.20%	138,558,853.04	11.01	10.79	10.33
W (acc) EUR	0.35%	7,680,001.01	11.27	11.06	10.61
Y (Mdis) EUR	0.04%	94.10	9.96	10.00	9.85
Franklin European Corporate Bond Fund - EUR					
A (acc) EUR	0.95%	1,904,449.01	13.65	13.43	12.75
A (Ydis) EUR	0.95%	227,957.54	9.93	10.10	9.90
I (acc) EUR	0.55%	396,041.61	14.68	14.39	13.60
N (acc) EUR	1.65%	421,889.63	12.04	11.94	11.41
N (Ydis) EUR	1.65%	234,271.37	9.14	9.37	9.24
W (acc) EUR	0.60%	201,634.30	11.74	11.51	10.89
Y (Mdis) EUR	0.05%	303,977.70	9.69	9.76	9.49
Franklin European Social Leaders Bond Fund - EUR[Ω]					
A (acc) EUR	–	–	–	10.66	10.30
A (Mdis) EUR	–	–	–	10.01	9.91
I (acc) EUR	–	–	–	10.74	10.35
I (Mdis) EUR	–	–	–	10.02	9.91
W (acc) EUR	–	–	–	10.73	10.35
W (Mdis) EUR	–	–	–	10.01	9.91
Franklin European Total Return Fund - EUR					
A (acc) EUR	0.95%	9,345,946.17	15.90	15.51	15.10
A (acc) NOK-H1 (hedged)	0.95%	16,984.68	13.77	13.18	12.65
A (acc) SEK-H1 (hedged)	0.95%	9,322.72	11.89	11.63	11.36
A (acc) USD-H1 (hedged)	0.95%	7,036.44	10.60	10.13	–
A (Mdis) EUR	0.95%	3,134,120.06	8.98	9.02	9.06
A (Mdis) USD	0.95%	112,019.91	10.27	10.64	9.72
A (Mdis) USD-H1 (hedged)	0.95%	235.03	10.29	10.11	–
I (acc) EUR	0.55%	12,132,836.81	16.14	15.69	15.21
I (acc) USD-H1 (hedged)	0.47%	100.00	10.70	10.18	–
I (Ydis) EUR	0.55%	93.11	10.24	10.27	9.95
N (acc) EUR	1.65%	6,282,396.13	13.54	13.31	13.05
N (acc) PLN-H1 (hedged)	1.65%	3,859,993.39	12.60	12.11	11.56
N (Mdis) EUR	1.65%	1,467,927.63	9.41	9.52	9.63

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	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Franklin European Total Return Fund - EUR (continued)					
P2 (acc) EUR	0.15%	63,998,673.96	10.12	9.80	9.46
P2 (Ydis) EUR	0.15%	69,394,465.31	9.09	9.08	9.03
S (acc) EUR	0.25%	78,431,459.68	10.37	10.06	–
S (acc) USD-H1 (hedged)	0.25%	23,044.06	10.72	10.17	–
S (Mdis) EUR	0.25%	491,900.49	9.91	9.89	–
S (Mdis) GBP-H1 (hedged)	0.25%	78.52	10.20	10.00	–
S (Mdis) USD-H1 (hedged)	0.07%	100.00	10.24	10.01	–
W (acc) EUR	0.60%	3,837,421.09	12.11	11.78	11.42
W (Ydis) EUR	0.60%	106,995.24	8.74	8.77	8.76
X (Qdis) EUR	0.15%	104.91	9.07	9.05	9.02
Y (Mdis) EUR	0.08%	939,573.41	9.18	9.14	9.10
Franklin Flexible Alpha Bond Fund - USD					
A (acc) EUR	1.39%	462,837.46	12.50	11.68	12.10
A (acc) USD	1.39%	1,094,315.72	12.66	12.20	11.48
A (Qdis) EUR-H1 (hedged)	1.39%	15,769.79	8.30	8.47	8.40
I (acc) EUR	0.50%	48,649.71	13.56	12.56	12.91
I (acc) EUR-H1 (Hedged)	0.50%	1,643,080.21	10.53	10.27	–
I (acc) USD	0.50%	583,349.98	13.71	13.10	12.21
N (acc) EUR	1.99%	817,990.50	11.72	11.03	11.49
N (acc) EUR-H1 (hedged)	1.99%	137,281.25	9.61	9.52	9.18
N (Qdis) EUR-H1 (hedged)	1.99%	9,466.46	8.34	8.51	8.44
N (Qdis) USD	1.99%	72,683.86	10.33	10.33	10.05
W (acc) USD	0.55%	28,930.06	13.29	12.71	11.86
W (Mdis) GBP-H2 (hedged)*	0.55%	74.45	10.01	–	–
Y (acc) SGD-H1 (hedged)	0.06%	6,629,032.19	12.30	12.04	11.40
Y (acc) USD*	0.06%	1,310,288.39	10.39	–	–
Franklin Genomic Advancements Fund - USD					
A (acc) EUR-H1 (hedged)	1.80%	5,032.20	8.66	6.22	7.33
A (acc) SGD-H1 (hedged)	1.80%	84,996.12	6.81	4.93	5.85
A (acc) USD	1.80%	119,365.94	7.50	5.26	6.10
A (Ydis) EUR	1.80%	5,713.12	7.63	5.19	6.62
C (acc) USD	2.38%	5,000.00	7.30	5.15	6.00
I (acc) EUR	0.85%	108,309.51	7.96	5.37	6.78
I (acc) USD	0.85%	125,000.00	7.84	5.45	6.26
N (acc) EUR	2.55%	28,884.64	7.36	5.05	6.48
N (acc) USD	2.55%	24,978.50	7.24	5.12	5.98
W (acc) USD	0.90%	125,000.00	7.82	5.44	6.25
Franklin Global Convertible Securities Fund - USD					
A (acc) CHF-H1 (hedged)	1.56%	232,494.60	21.77	18.66	16.87
A (acc) EUR	1.56%	2,576,243.33	36.42	28.97	27.69
A (acc) EUR-H1 (hedged)	1.56%	1,535,873.15	24.29	20.39	18.03
A (acc) USD	1.56%	2,752,967.34	30.95	25.38	22.06
A (Ydis) EUR	1.56%	775,997.54	35.37	28.14	26.90
A (Ydis) EUR-H1 (hedged)	1.56%	355,446.70	23.64	19.84	17.55
C (acc) USD	2.14%	627,598.65	19.72	16.27	14.22
I (acc) CHF-H1 (hedged)	0.86%	1,620,478.26	12.78	10.87	9.76
I (acc) EUR	0.86%	442,953.26	40.35	31.90	30.28
I (acc) EUR-H1 (hedged)	0.86%	1,269,649.15	22.53	18.78	16.50
I (acc) USD	0.86%	10,278,919.12	34.27	27.91	24.09
N (acc) EUR	2.31%	2,009,075.32	32.72	26.23	25.26
N (acc) USD	2.31%	663,392.92	27.77	22.95	20.10
W (acc) CHF-H1 (hedged)	0.91%	850,136.82	18.56	15.81	14.20
W (acc) EUR-H1 (hedged)	0.91%	116,360.20	20.39	17.00	14.94
W (acc) USD	0.91%	760,323.29	25.02	20.39	17.61
Franklin Global Corporate Investment Grade Bond Fund - USD					
S (Ydis) USD	0.55%	800,000.00	9.29	9.48	9.01

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	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Franklin Global Fundamental Strategies Fund - USD					
A (acc) EUR	1.83%	22,255,231.56	16.71	14.54	14.33
A (acc) EUR-H1 (hedged)	1.83%	4,768,714.59	10.21	9.38	8.56
A (acc) USD	1.83%	3,689,868.40	19.08	17.11	15.33
A (Ydis) EUR	1.83%	36,302,570.14	13.60	12.00	11.95
I (acc) EUR	0.85%	140,726.83	19.79	17.04	16.64
N (acc) EUR	2.58%	610,406.20	16.20	14.20	14.10
N (acc) EUR-H1 (hedged)	2.57%	839,218.35	8.50	7.86	7.22
N (acc) PLN-H1 (hedged)	2.58%	819,744.59	20.01	18.13	16.27
N (acc) USD	2.58%	223,240.26	14.17	12.80	11.56
N (Ydis) EUR	2.58%	1,355,899.40	16.22	14.21	14.12
W (acc) EUR	0.90%	86,761.85	14.00	12.07	11.79
W (acc) EUR-H1 (hedged)	0.90%	491.26	12.11	11.02	9.96
W (Ydis) EUR	0.90%	192.60	11.77	10.38	10.32
Franklin Global Income and Growth Opportunities Fund - USD[1]					
A (acc) SGD-H1 (hedged)	1.60%	13,627.50	12.93	11.70	10.94
A (acc) USD	1.60%	559,155.34	14.91	13.09	11.97
A (Mdis) AUD-H1 (hedged)	1.60%	32,269.88	10.68	10.13	9.98
A (Mdis) EUR-H1 (hedged)	1.60%	211,631.09	10.42	10.06	9.98
A (Mdis) HKD	1.60%	1,719,757.46	10.89	10.28	10.01
A (Mdis) JPY-H1 (hedged)	1.60%	36,158.70	998.19	976.28	997.35
A (Mdis) RMB-H1 (hedged)	1.60%	3,429,610.73	10.11	9.80	9.83
A (Mdis) SGD-H1 (hedged)	1.60%	37,685.06	9.32	9.06	9.06
A (Mdis) USD	1.60%	4,774,169.54	10.76	10.15	9.93
A (Qdis) EUR-H1 (hedged)	1.60%	201,552.86	9.48	9.15	9.13
A (Ydis) EUR	1.60%	368,317.07	11.32	10.20	10.89
C (acc) USD	2.18%	205,000.00	14.39	12.71	11.70
F (Mdis) USD	2.60%	373,074.31	10.72	10.22	–
I (acc) USD	0.75%	2,452,505.67	15.68	13.66	12.39
I (Ydis) EUR-H1 (hedged)	0.75%	191,930.02	10.75	10.08	9.90
N (acc) USD	2.10%	224,675.62	14.45	12.76	11.73
N (Ydis) EUR-H1 (hedged)	2.10%	200,857.00	9.89	9.41	9.37
W (acc) EUR	0.80%	8,514.52	15.32	12.95	12.93
W (acc) USD	0.80%	9,597.70	15.63	13.62	12.36
W (Mdis) GBP-H2 (hedged)*	0.80%	74.45	9.97	–	–
Y (Mdis) USD*	0.08%	100.00	9.94	–	–
Franklin Global Multi-Asset Income Fund - EUR					
A (acc) EUR	1.73%	681,009.54	15.29	12.97	13.00
A (acc) USD-H1 (hedged)	1.73%	156,979.17	15.58	12.98	12.79
A (Mdis) EUR	1.73%	221,527.13	8.17	7.29	7.68
A (Mdis) SGD-H1 (hedged)	1.75%	74,760.02	8.52	7.67	8.11
A (Mdis) USD-H1 (hedged)	1.73%	234,319.42	9.42	8.24	8.56
A (Qdis) EUR	1.73%	2,441,937.96	8.69	7.75	8.18
A (Ydis) EUR	1.73%	261,086.71	8.98	8.02	8.47
C (acc) USD-H1 (hedged)	2.27%	3,029.82	14.49	12.12	12.02
G (Qdis) EUR	2.15%	18.75	8.17	7.31	7.64
I (acc) EUR	0.75%	79,859.63	17.19	14.44	14.32
N (acc) EUR	2.23%	1,212,556.79	14.32	12.21	12.30
N (acc) USD-H1 (hedged)	2.23%	131,898.85	15.04	12.58	12.47
N (Mdis) USD-H1 (hedged)	2.23%	249,497.79	8.92	7.84	8.18
N (Qdis) EUR	2.23%	2,757,894.29	7.37	6.60	7.00
N (Ydis) EUR	2.23%	202,744.91	7.61	6.83	7.24
W (acc) USD-H1 (hedged)*	0.80%	100.00	11.95	–	–
W (Mdis) USD-H1 (hedged)	0.80%	49,030.48	11.03	9.57	9.83
W (Ydis) EUR	0.80%	140,924.87	9.47	8.38	8.76
Franklin Global Real Estate Fund - USD					
A (acc) EUR-H1 (hedged)	1.92%	950,980.29	15.55	14.53	13.63
A (acc) USD	1.92%	2,021,297.71	14.93	13.63	12.53
A (Qdis) USD	1.92%	750,973.64	9.46	8.88	8.41
A (Ydis) EUR-H1 (hedged)	1.92%	94,471.05	10.86	10.42	10.07
C (Qdis) USD	2.50%	246,310.08	8.75	8.27	7.87
I (acc) USD	1.03%	699,403.88	17.90	16.19	14.76

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	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Franklin Global Real Estate Fund - USD (continued)					
N (acc) EUR-H1 (hedged)	2.67%	97,014.15	13.75	12.94	12.23
N (acc) USD	2.67%	665,122.52	12.81	11.78	10.91
W (acc) USD	1.04%	67,980.20	13.32	12.05	10.98
W (Qdis) USD	1.04%	69,590.59	11.15	10.38	9.74
Z (acc) USD	1.44%	10,024.03	14.00	12.71	11.63
Franklin Global Sustainable Bond Fund – EUR[1]					
S (acc) EUR	0.45%	800,000.00	11.06	10.88	10.49
Franklin Gold and Precious Metals Fund - USD					
A (acc) CHF-H1 (hedged)	1.81%	227,494.90	9.28	6.19	3.79
A (acc) EUR	1.81%	13,525,780.86	20.14	12.32	7.88
A (acc) EUR-H1 (hedged)	1.81%	8,334,750.77	11.98	7.81	4.68
A (acc) HKD	1.81%	23,827,749.08	17.46	11.02	6.38
A (acc) RMB-H1 (hedged)*	1.79%	681.55	7.98	–	–
A (acc) SGD	1.81%	30,568,670.12	16.24	10.07	6.26
A (acc) USD	1.81%	25,350,708.58	17.28	10.89	6.33
A (Ydis) EUR	1.81%	3,578,333.73	20.15	12.32	7.88
F (acc) USD*	2.80%	38,059.07	10.46	–	–
I (acc) USD	0.96%	5,681,993.17	19.90	12.44	7.17
N (acc) EUR	2.56%	6,342,822.23	17.84	10.99	7.08
N (acc) PLN-H1 (hedged)	2.56%	566,157.40	24.99	16.10	–
N (acc) USD	2.56%	2,934,937.93	15.29	9.71	5.69
W (acc) EUR-H1 (hedged)*	1.02%	131,815.06	9.28	–	–
W (acc) SGD	1.02%	2,356,669.91	21.78	13.39	8.24
W (acc) USD	1.01%	992,769.42	22.84	14.28	8.24
W (Mdis) GBP-H1 (hedged)*	1.02%	74.45	9.04	–	–
Franklin Gulf Wealth Bond Fund - USD					
A (acc) CHF-H1 (hedged)	1.46%	67,370.38	9.43	9.32	9.28
A (acc) EUR-H1 (hedged)	1.47%	401,131.08	9.75	9.42	9.15
A (acc) USD	1.47%	3,160,261.96	18.54	17.54	16.72
A (Mdis) USD	1.47%	6,541,954.45	10.14	10.16	10.23
C (Mdis) USD	2.22%	66,398.40	8.23	8.30	8.42
I (acc) CHF-H1 (hedged)	0.58%	64.50	9.83	9.62	9.50
I (acc) EUR-H1 (hedged)	0.84%	652,066.99	12.61	12.11	11.70
I (acc) USD	0.72%	3,610,262.94	19.98	18.77	17.79
I (Mdis) USD	0.87%	920,817.34	9.33	9.29	9.30
N (acc) EUR-H1 (hedged)	2.17%	39,226.38	9.41	9.16	8.96
N (acc) PLN-H1 (hedged)	2.17%	1,369,296.76	11.51	10.94	10.41
N (acc) USD	2.16%	402,453.80	11.88	11.32	10.86
W (acc) CHF-H1 (hedged)	0.90%	2,101.62	9.71	9.54	9.46
W (acc) USD	0.83%	543,449.37	11.81	11.11	10.53
W (Mdis) USD	0.90%	636,995.12	9.86	9.82	9.83
Y (acc) USD	0.07%	100.00	12.11	11.30	10.62
Y (Mdis) USD	0.07%	122,034.79	10.32	10.20	10.13
Y (Ydis) EUR-H1 (hedged)	0.07%	223,327.19	9.51	9.54	9.64
Franklin High Yield Fund - USD					
A (acc) EUR	1.41%	570,210.54	14.59	13.46	13.62
A (acc) USD	1.41%	3,344,300.53	25.60	24.34	22.40
A (Mdis) AUD-H1 (hedged)	1.41%	623,619.57	7.18	7.32	7.26
A (Mdis) EUR-H1 (hedged)	1.41%	2,555.61	9.65	10.02	10.00
A (Mdis) JPY-H1 (hedged)	1.42%	1,203,800.10	924.65	974.65	999.45
A (Mdis) RMB-H1 (hedged)	1.45%	715.47	9.53	9.93	10.00
A (Mdis) SGD-H1 (hedged)	1.41%	2,680,173.77	5.92	6.20	6.23
A (Mdis) USD	1.41%	139,079,360.54	5.21	5.29	5.21
A (Mdis-Plus) HKD	1.45%	780.51	9.50	9.95	–
A (Mdis-Plus) USD	1.42%	786,616.36	9.45	9.88	–
C (acc) USD	2.09%	372,898.02	30.81	29.49	27.33
F (Mdis) USD	2.41%	5,045,303.35	9.96	10.22	10.17
F (Mdis-Plus) USD	2.41%	3,407,983.83	9.54	9.99	–

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Franklin High Yield Fund - USD (continued)					
I (acc) EUR-H1 (hedged)	0.82%	188,731.40	15.61	15.06	14.12
I (acc) USD	0.81%	7,016,105.18	28.35	26.80	24.52
I (Mdis) USD	0.82%	4,153,908.56	8.78	8.87	8.68
N (acc) EUR	2.01%	457,973.17	13.86	12.86	13.10
N (acc) USD	2.01%	752,714.12	25.11	24.02	22.23
N (Mdis) USD	2.01%	1,487,367.81	6.81	6.96	6.89
S (acc) USD*	0.55%	100.00	10.05	–	–
S (Qdis) USD*	0.55%	100.00	10.05	–	–
W (acc) USD	0.87%	972,687.17	14.47	13.68	12.52
W (Mdis) USD	0.86%	1,499,383.83	8.87	8.96	8.78
Y (Mdis) USD	0.05%	2,148,537.10	9.17	9.19	8.92
Z (Mdis) USD	1.01%	48,074.14	8.04	8.13	7.98
Franklin Income Fund - USD					
A (acc) EUR	1.67%	101,156.73	15.06	13.12	13.35
A (acc) USD	1.67%	40,729,011.80	16.52	14.83	13.73
A (Mdirc) RMB-H1 (hedged)	1.67%	117,109,669.84	7.79	7.80	8.05
A (Mdis) AUD-H1 (hedged)	1.66%	27,263,140.82	7.21	7.07	7.18
A (Mdis) CHF-H1 (hedged)	1.67%	3,353,440.20	9.12	9.28	9.73
A (Mdis) EUR-H1 (hedged)	1.67%	62,776,808.87	6.36	6.33	6.48
A (Mdis) GBP-H1 (hedged)	1.67%	2,646,932.15	10.64	10.39	10.48
A (Mdis) HKD	1.67%	744,184,561.43	8.97	8.75	8.76
A (Mdis) JPY-H1 (hedged)	1.66%	50,847,237.42	900.50	910.54	958.67
A (Mdis) SGD-H1 (hedged)	1.67%	169,748,988.91	6.34	6.38	6.55
A (Mdis) USD	1.67%	516,142,523.21	9.90	9.65	9.70
A (Mdis) ZAR-H1 (hedged)	1.66%	1,425,632.10	114.40	108.93	106.80
A (Qdis) PLN-H1 (hedged)	1.67%	669,501.51	101.99	99.41	99.44
C (acc) USD	2.25%	2,238,825.57	34.98	31.59	29.41
C (Mdis) USD	2.25%	8,530,948.21	11.94	11.70	11.84
F (Mdis) JPY-H1 (hedged)	2.67%	25,780,135.31	916.18	936.06	–
F (Mdis) USD	2.66%	219,797,173.53	7.83	7.70	7.83
G (acc) EUR	2.27%	25,409.62	13.32	11.68	11.96
I (acc) EUR	0.86%	421,156.31	18.78	16.23	16.39
I (acc) USD	0.86%	1,322,438.12	34.91	31.09	28.54
I (Mdis) USD*	0.86%	3,637,476.80	10.24	–	–
I (Ydis) EUR-H1 (hedged)	0.86%	24,239.59	7.88	7.62	7.63
N (acc) EUR-H1 (hedged)	2.17%	283,018.62	12.15	11.19	10.60
N (acc) PLN-H1 (hedged)	2.16%	1,425,564.63	13.10	11.81	10.92
N (acc) USD	2.17%	4,141,629.06	32.78	29.58	27.51
N (Mdis) EUR	2.16%	1,995,497.00	8.06	7.65	8.51
N (Mdis) EUR-H1 (hedged)	2.16%	5,204,477.53	6.00	6.01	6.19
N (Mdis) USD	2.17%	6,170,329.85	7.31	7.17	7.25
Q (Mdis) SGD-H1 (hedged)	1.66%	11,809,562.07	9.41	9.45	–
Q (Mdis) USD	1.66%	3,297,204.59	9.84	9.60	–
W (acc) USD	0.92%	2,150,723.63	16.86	15.03	13.81
W (Mdis) USD	0.92%	127,424,334.31	9.28	8.97	8.96
Y (Mdis) JPY	0.04%	1,586,943.15	1,191.84	1,012.63	1,120.07
Y (Mdis) USD	0.04%	57,767,982.95	10.72	10.28	10.17
Z (acc) USD	1.17%	414,493.58	25.90	23.14	21.31
Z (Mdis) USD	1.16%	1,177,422.86	9.46	9.17	9.18
Franklin India Fund - USD					
A (acc) EUR	1.84%	5,791,702.52	62.36	73.48	78.42
A (acc) EUR-H1 (hedged)	1.84%	2,246,724.10	14.44	17.94	17.77
A (acc) HKD	1.84%	900,808.90	27.34	33.24	32.08
A (acc) SEK	1.83%	4,743,099.91	34.83	41.33	45.00
A (acc) SGD	1.84%	7,660,297.08	20.72	24.74	25.61
A (acc) USD	1.84%	10,371,033.34	58.92	71.56	69.45
A (Ydis) EUR	1.84%	468,032.13	91.97	108.36	115.65
A (Ydis) GBP	1.84%	72,862.68	79.16	92.93	97.94
AS (acc) SGD	1.60%	25,466,634.54	17.52	20.88	21.59
C (acc) USD	2.42%	73,004.83	52.23	63.81	62.28
I (acc) EUR	0.99%	1,084,437.37	74.75	87.34	92.44
I (acc) USD	0.98%	1,558,636.84	70.72	85.17	81.95

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Franklin India Fund - USD (continued)					
I (Ydis) EUR	1.00%	60,771.00	72.94	85.21	90.16
N (acc) EUR	2.59%	1,901,987.06	53.62	63.65	68.45
N (acc) PLN-H1 (hedged)	2.59%	1,940,099.63	25.79	31.59	30.73
N (acc) USD	2.59%	781,305.67	50.46	61.76	60.38
S (acc) EUR*	0.78%	85.79	8.82	–	–
S (acc) USD	0.78%	1,238,946.96	33.66	40.46	38.85
W (acc) EUR	1.03%	416,419.10	36.51	42.67	45.19
W (acc) EUR-H1 (hedged)	1.03%	258,166.45	11.83	14.57	14.31
W (acc) GBP	1.04%	1,747,994.43	39.09	45.53	47.60
W (acc) SEK	1.02%	450,369.30	7.74	9.10	–
W (acc) USD	1.04%	2,250,173.14	33.16	39.96	38.47
X (acc) USD	0.25%	2,636.43	33.21	39.70	37.91
Y (acc) USD	0.06%	471,234.69	8.59	10.25	–
Z (acc) GBP	1.34%	13,389.82	37.58	43.89	46.03
Z (acc) USD	1.34%	46,277.05	25.05	30.27	29.23
Franklin Innovation Fund - USD					
A (acc) CZK-H1 (hedged)	1.80%	6,515,878.88	256.14	216.46	189.46
A (acc) EUR	1.80%	213,798.91	13.01	10.51	–
A (acc) EUR-H1 (hedged)	1.80%	163,666.54	14.89	12.70	11.18
A (acc) USD	1.80%	5,866,802.50	26.62	22.16	19.18
A (Ydis) EUR	1.80%	2,072,889.40	25.68	20.74	19.74
C (acc) USD	2.38%	580,339.76	24.67	20.65	17.98
F (acc) USD	2.80%	129,638.84	16.93	14.23	12.44
I (acc) EUR	0.85%	245,305.85	14.63	11.71	11.05
I (acc) USD	0.85%	5,538,411.21	28.34	23.37	20.04
N (acc) EUR	2.55%	177,781.56	19.74	16.05	15.40
N (acc) USD	2.55%	1,190,941.54	24.39	20.46	17.84
W (acc) CHF-H1 (hedged)	0.90%	1,282.71	14.63	12.64	11.23
W (acc) USD	0.90%	903,109.84	28.26	23.32	20.00
Franklin Intelligent Machines Fund - USD					
A (acc) EUR-H1 (hedged)	1.80%	716,947.18	21.34	13.75	12.14
A (acc) SGD-H1 (hedged)	1.80%	388.29	19.93	12.96	11.50
A (acc) USD	1.80%	1,185,310.86	22.18	13.95	12.12
A (Ydis) EUR	1.80%	88,591.72	22.47	13.70	13.09
C (acc) USD	2.38%	280.21	21.59	13.65	11.93
I (acc) EUR	0.85%	689,527.79	23.52	14.23	13.47
I (acc) USD	0.85%	3,865.34	23.20	14.45	12.44
N (acc) EUR	2.55%	1,987,124.21	21.74	13.36	12.86
N (acc) USD	2.55%	666,105.27	21.41	13.56	11.88
W (acc) USD	0.90%	5,932.16	23.14	14.42	12.42
Franklin MENA Fund - USD					
A (acc) EUR	2.67%	1,794,764.93	9.63	9.17	9.31
A (acc) EUR-H1 (hedged)	2.70%	591,409.17	5.39	5.40	5.10
A (acc) USD	2.68%	2,276,843.20	11.08	10.87	10.05
A (Ydis) USD	2.69%	106,135.72	11.34	11.24	10.50
I (acc) EUR	1.37%	68,976.91	11.98	11.25	11.28
I (acc) USD	1.37%	77,499.04	13.72	13.28	12.11
N (acc) EUR-H1 (hedged)	3.18%	568,579.75	4.93	4.97	4.71
N (acc) USD	3.18%	368,868.12	10.12	9.97	9.26
W (acc) EUR	1.41%	44,170.78	21.04	19.77	19.81
W (Qdis) USD	1.41%	2,543.07	19.80	19.57	18.24
Franklin Mutual European Fund - EUR					
A (acc) CZK-H1 (hedged)	1.82%	2,712,461.03	285.06	241.41	215.02
A (acc) EUR	1.82%	7,658,543.43	42.18	36.11	32.38
A (acc) SEK	1.82%	125,563.39	30.23	26.03	23.78
A (acc) USD	1.82%	2,078,482.92	48.19	42.53	34.68
A (acc) USD-H1 (hedged)	1.82%	395,544.12	22.39	18.78	16.57
A (Ydis) EUR	1.82%	405,449.10	31.95	27.81	25.37

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Franklin Mutual European Fund - EUR (continued)					
A (Ydis) GBP	1.82%	39,580.86	27.72	24.04	21.66
C (acc) EUR	2.33%	59.12	36.04	31.01	27.97
C (acc) USD	2.40%	98,315.07	40.99	36.37	29.83
I (acc) EUR	0.88%	3,574,172.65	42.70	36.21	32.16
N (acc) EUR	2.57%	1,287,560.40	32.51	28.04	25.33
N (acc) USD	2.57%	197,248.27	36.93	32.83	26.97
N (acc) USD-H1 (hedged)	2.56%	100,291.67	21.20	17.90	15.93
W (acc) EUR	0.94%	296,242.19	25.19	21.37	19.01
W (acc) USD	0.95%	306,023.55	18.38	16.08	13.00
W (acc) USD-H1 (hedged)	0.95%	45,387.35	20.73	17.23	15.08
W (Ydis) EUR	0.95%	1,391.08	17.15	14.92	13.61
Z (acc) EUR	1.32%	15,086.10	27.30	23.25	20.75
Z (acc) USD	1.32%	162,400.82	25.64	22.51	18.27
Z (acc) USD-H1 (hedged)	1.32%	2,413.23	24.52	20.46	17.96
Franklin Mutual Global Discovery Fund - USD					
A (acc) EUR	1.83%	3,475,466.04	33.93	30.55	29.63
A (acc) EUR-H2 (hedged)	1.83%	644,785.85	20.83	19.19	17.87
A (acc) USD	1.83%	4,663,738.51	32.05	29.75	26.24
A (Ydis) EUR	1.83%	588,766.69	42.85	38.89	38.00
A (Ydis) GBP	1.82%	19,299.20	37.19	33.64	32.44
C (acc) USD	2.41%	463,918.07	28.40	26.52	23.52
I (acc) EUR	0.95%	277,064.14	40.58	36.23	34.87
I (acc) EUR-H2 (hedged)	0.95%	185,680.20	32.01	29.23	26.99
I (acc) USD	0.95%	1,777,851.32	38.38	35.32	30.88
N (acc) EUR	2.57%	932,821.97	29.00	26.31	25.71
N (acc) EUR-H2 (hedged)	2.58%	410,312.69	18.40	17.08	16.02
N (acc) USD	2.58%	344,867.95	27.43	25.65	22.80
W (acc) EUR	1.00%	43,894.17	24.32	21.71	20.89
W (acc) EUR-H1 (hedged)	1.01%	11,109.53	13.17	12.43	11.07
W (acc) USD	1.00%	66,395.21	17.77	16.36	14.31
Z (acc) USD	1.33%	44,763.20	29.09	26.87	23.58
Franklin Mutual U.S. Value Fund - USD					
A (acc) EUR	1.84%	112,664.22	111.08	99.37	97.73
A (acc) EUR-H1 (hedged)	1.84%	13,673.72	69.26	65.39	59.41
A (acc) SGD	1.85%	213,639.28	19.60	17.77	16.95
A (acc) USD	1.85%	988,732.14	126.84	116.99	104.61
A (Ydis) USD	1.85%	104,478.39	117.17	108.36	97.00
C (acc) USD	2.43%	399,955.77	33.78	31.34	28.19
I (acc) EUR	0.93%	19,065.81	33.71	29.88	29.14
I (acc) EUR-H1 (hedged)	0.92%	67.46	21.02	19.65	17.71
I (acc) USD	0.93%	590,601.47	38.50	35.18	31.19
N (acc) EUR	2.59%	232,646.71	50.82	45.81	45.39
N (acc) EUR-H1 (hedged)	2.59%	35,778.23	31.85	30.31	27.75
N (acc) USD	2.59%	280,727.06	58.08	53.97	48.62
W (acc) USD	0.97%	520,038.65	17.57	16.06	14.24
Z (acc) USD	1.34%	99,720.31	32.46	29.79	26.51
Franklin Natural Resources Fund - USD					
A (acc) EUR	1.84%	5,147,824.52	10.39	7.30	7.96
A (acc) USD	1.83%	13,561,294.35	11.85	8.59	8.51
A (Ydis) EUR-H1 (hedged)	1.83%	474,410.36	7.82	5.82	5.90
A (Ydis) USD	1.83%	285,089.67	11.85	8.59	8.51
C (acc) USD	2.41%	292,218.68	10.19	7.43	7.41
F (acc) USD	2.83%	408,806.37	16.09	11.78	11.79
I (acc) EUR	0.98%	2,034,169.17	12.23	8.53	9.21
I (acc) USD	0.98%	383,227.61	13.97	10.04	9.87
N (acc) EUR	2.58%	5,602,502.52	8.99	6.37	6.99
N (acc) PLN-H1 (hedged)	2.58%	10,006,794.58	11.72	8.56	8.49
W (acc) USD	1.04%	9,985.30	18.19	13.08	12.86

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Franklin NextStep Conservative Fund - USD[1]					
A (acc) PLN-H1 (hedged)	1.37%	1,735,427.49	14.31	13.27	12.42
A (acc) USD	1.37%	295,475.41	14.16	13.14	12.38
A (G) (acc) USD*	1.20%	1,807,821.24	10.09	–	–
A (G) (Ydis) USD*	1.20%	9,539.54	10.09	–	–
A (Mdis) USD	1.37%	29,961.79	12.12	11.41	10.93
C (acc) USD	2.15%	268,707.90	11.93	11.16	10.60
I (acc) USD*	0.72%	391.28	10.85	–	–
I (G) (acc) USD*	0.60%	267,424.36	10.09	–	–
N (acc) USD	2.25%	972,843.72	12.92	12.10	11.51
N (G) (acc) USD*	2.07%	4,876.53	10.07	–	–
W (G) (acc) USD*	0.85%	204.64	10.09	–	–
W (Mdis) EUR-H1 (hedged)	0.78%	93,275.22	9.85	9.41	9.16
W (Mdis) GBP-H1 (hedged)	0.78%	15,766.39	11.65	10.90	10.42
W (Mdis) USD	0.78%	68,768.41	12.29	11.49	10.95
Franklin NextStep Growth Fund - USD[1]					
A (acc) PLN-H1 (hedged)	1.73%	206,864.32	22.17	19.03	17.32
A (acc) USD	1.73%	848,087.95	22.35	19.19	17.58
A (G) (acc) USD*	1.33%	7,935,358.56	10.13	–	–
A (G) (Ydis) USD*	1.33%	11,133.90	10.12	–	–
A (Mdis) USD	1.73%	25,301.55	20.37	17.61	16.28
C (acc) USD	2.31%	75,760.61	16.76	14.47	13.33
I (acc) USD*	0.78%	1,031.61	11.69	–	–
I (G) (acc) USD*	0.68%	759,364.88	10.13	–	–
N (acc) USD	2.53%	1,030,262.74	20.57	17.80	16.44
N (G) (acc) USD*	2.25%	633.42	10.11	–	–
W (G) (acc) USD*	0.76%	239.99	10.13	–	–
W (Mdis) GBP-H1 (hedged)	0.89%	8,954.22	19.39	16.65	15.35
W (Mdis) USD	0.89%	76,759.92	20.73	17.77	16.29
Franklin NextStep Moderate Fund - USD[1]					
A (acc) HKD	1.58%	91,661.98	17.68	15.54	–
A (acc) PLN-H1 (hedged)	1.58%	2,590,362.95	19.87	17.44	16.02
A (acc) SGD-H1 (hedged)	1.58%	30,052.67	15.57	14.08	–
A (acc) USD	1.58%	1,197,447.40	19.72	17.32	15.99
A (G) (acc) USD*	1.30%	3,753,743.05	10.12	–	–
A (G) (Ydis) USD*	1.30%	100.00	10.12	–	–
A (Mdis) HKD	1.58%	16,304.50	15.80	14.02	–
A (Mdis) SGD-H1 (hedged)	1.58%	35,934.75	13.93	12.72	–
A (Mdis) USD	1.58%	160,743.45	17.63	15.62	14.59
C (acc) USD	2.26%	355,113.77	15.20	13.44	12.49
I (acc) USD*	0.77%	210.27	11.44	–	–
I (G) (acc) USD*	0.68%	719,184.10	10.12	–	–
N (acc) USD	2.38%	2,035,386.30	18.14	16.05	14.95
W (G) (acc) USD*	0.75%	222.06	10.12	–	–
W (Mdis) EUR-H1 (hedged)	0.83%	22,038.54	14.39	12.92	12.22
W (Mdis) GBP-H1 (hedged)	0.83%	27,857.06	17.13	15.10	14.06
W (Mdis) USD	0.83%	159,354.85	17.87	15.72	14.57
Franklin Saudi Arabia Bond Fund - USD					
A (Mdis) USD	1.04%	11,983.08	9.84	9.90	–
I (Mdis) USD	0.82%	100.00	9.93	9.94	–
P1 (acc) USD	0.35%	499,700.00	10.91	10.30	–
P1 (Mdis) USD	0.35%	100.00	10.01	9.97	–
P2 (acc) USD	0.55%	499,700.00	10.87	10.28	–
P2 (Mdis) USD	0.55%	100.00	9.98	9.96	–
W (Mdis) USD	0.88%	100.00	9.92	9.93	–
Y (Mdis) USD	0.04%	100.00	10.06	9.99	–
Franklin Sealand China A-Shares Fund - USD					
A (acc) EUR	2.00%	147,083.79	10.33	7.40	7.08

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Franklin Sealand China A-Shares Fund - USD (continued)					
A (acc) HKD	2.00%	97,554.50	10.72	7.91	6.84
A (acc) RMB	2.00%	39,448.17	10.58	8.24	7.30
A (acc) SGD	2.00%	8,869.30	10.47	7.59	7.04
A (acc) SGD-H1 (hedged)	2.00%	3,426.26	9.87	7.51	6.68
A (acc) USD	2.00%	30,415.76	10.70	7.89	6.87
A (Ydis) EUR	1.99%	28,922.85	10.17	7.31	7.04
A (Ydis) USD	1.89%	100.00	10.62	7.88	6.84
I (acc) EUR	1.15%	284,927.98	10.61	7.53	7.14
I (acc) USD	1.15%	114.68	11.63	8.51	7.34
I (Ydis) USD	1.15%	659,370.00	10.68	7.91	6.88
P1 (acc) EUR	0.45%	91.71	10.83	7.63	7.19
P1 (acc) USD	0.45%	5,005,333.83	11.22	8.15	6.98
P1 (Ydis) USD	0.45%	100.00	10.74	7.96	6.93
S (acc) EUR	0.80%	91.71	10.72	7.58	7.16
S (acc) USD	0.80%	100.00	11.11	8.10	6.95
S (Ydis) USD	0.80%	100.00	10.71	7.95	6.91
W (acc) EUR	1.25%	108,856.38	10.58	7.51	7.13
W (acc) USD	1.25%	202,006.87	10.94	8.01	6.92
W (Ydis) USD	1.25%	294,200.00	10.65	7.89	6.89
Franklin Strategic Income Fund - USD					
A (acc) EUR	1.35%	1,250,163.08	15.93	14.89	15.37
A (acc) EUR-H1 (hedged)	1.35%	1,024,816.33	11.47	11.29	10.80
A (acc) USD	1.35%	6,305,685.37	18.17	17.50	16.43
A (Mdis) AUD-H1 (hedged)	1.35%	694,342.48	6.91	7.05	7.03
A (Mdis) EUR	1.35%	3,933,988.49	6.92	6.84	7.45
A (Mdis) EUR-H1 (hedged)	1.35%	3,944,254.38	5.61	5.84	5.89
A (Mdis) JPY-H1 (hedged)	1.35%	971,361.96	913.15	965.09	997.06
A (Mdis) RMB-H1 (hedged)	1.35%	1,868,911.44	9.42	9.85	9.98
A (Mdis) SGD-H1 (hedged)	1.35%	58,307.59	6.43	6.75	6.82
A (Mdis) USD	1.35%	13,183,743.16	7.91	8.06	7.98
A (Mdis-plus) HKD	1.35%	8,018,569.79	9.75	10.13	10.22
A (Mdis-plus) SGD-H1 (hedged)	1.35%	152.15	9.15	9.79	10.10
A (Mdis-plus) USD	1.35%	1,252,766.77	9.54	9.90	10.03
A (Qdis) PLN-H1 (hedged)	1.35%	1,434,291.57	8.40	8.53	8.39
C (acc) USD	1.93%	1,118,372.83	11.38	11.03	10.42
C (Mdis) USD	1.93%	2,343,388.02	7.39	7.58	7.55
F (Mdis) USD	2.35%	4,473,076.56	7.58	7.80	7.80
F (Mdis-plus) USD	2.35%	5,489,578.69	9.27	9.73	9.94
I (acc) EUR-H1 (hedged)	0.81%	179,147.20	11.91	11.65	11.08
I (acc) USD	0.81%	2,626,788.15	20.06	19.21	17.94
N (acc) EUR-H1 (hedged)	1.85%	378,338.39	10.35	10.24	9.84
N (acc) USD	1.85%	1,982,607.93	13.15	12.73	12.01
N (Mdis) EUR-H1 (hedged)	1.85%	1,394,249.71	5.23	5.47	5.55
W (acc) EUR	0.85%	31,691.83	11.64	10.82	11.11
W (acc) USD	0.85%	2,915,641.32	12.57	12.05	11.25
W (Mdis) USD	0.85%	170,755.81	8.12	8.23	8.11
Y (Mdis) USD	0.03%	113.90	8.67	8.71	8.51
Z (acc) USD	1.10%	520,358.80	16.55	15.90	14.89
Franklin Sustainable Global Growth Fund - USD					
A (acc) EUR	1.90%	2,005,199.35	35.42	35.69	35.89
A (acc) USD	1.90%	1,150,902.94	29.66	30.81	28.17
I (acc) EUR	1.00%	23,365.43	41.47	41.40	41.26
I (acc) USD	1.01%	31,055.03	34.75	35.76	32.41
N (acc) EUR	2.64%	1,443,898.47	12.41	12.60	12.76
N (acc) USD	2.65%	755,214.15	25.97	27.18	25.04
W (acc) GBP	1.00%	3,980.60	29.22	29.07	28.60
W (acc) USD	1.00%	11,938.76	12.18	12.53	11.35
Z (acc) USD	1.27%	10,280.74	16.91	17.46	15.86
Franklin Technology Fund - USD					
A (acc) CHF-H1 (hedged)	1.80%	192,083.24	18.26	13.26	11.88
A (acc) EUR	1.80%	34,015,874.50	70.43	47.35	45.17
A (acc) EUR-H1 (hedged)	1.81%	6,421,171.16	37.79	26.84	23.66

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Franklin Technology Fund - USD (continued)					
A (acc) HKD	1.81%	5,984,454.03	105.92	73.49	63.42
A (acc) JPY	1.81%	80,247.79	1,833.71	1,129.11	1,094.79
A (acc) JPY-H1 (hedged)	1.80%	1,217,645.01	1,743.08	1,253.88	–
A (acc) RMB-H1 (hedged)	1.81%	10,868,459.00	18.87	13.46	11.99
A (acc) SGD-H1 (hedged)	1.80%	14,831,379.25	39.03	27.95	24.78
A (acc) USD	1.80%	86,345,673.25	80.31	55.66	48.27
A (Mdis-Plus) HKD	1.80%	205,344.94	16.54	12.50	–
A (Mdis-Plus) SGD-H1 (hedged)	1.80%	35,870.61	15.83	12.33	–
A (Mdis-Plus) USD	1.80%	535,952.28	16.45	12.41	–
C (acc) USD	2.38%	1,792,002.46	149.05	103.90	90.65
F (acc) JPY-H1 (hedged)	2.80%	600,311.12	1,721.04	1,249.38	–
F (acc) USD	2.81%	2,924,469.43	34.68	24.28	21.27
G (acc) EUR	2.40%	3,727.85	33.36	22.56	21.66
I (acc) EUR	0.85%	6,974,712.84	141.12	93.98	88.80
I (acc) EUR-H1 (hedged)	0.85%	3,333,763.43	20.45	14.40	12.57
I (acc) GBP	0.85%	77.71	16.94	11.26	–
I (acc) USD	0.85%	12,966,003.55	119.94	82.34	70.74
I (Ydis) EUR	0.85%	1,545,371.70	46.57	31.02	29.31
N (acc) EUR	2.55%	11,206,429.35	55.86	37.84	36.37
N (acc) EUR-H1 (hedged)	2.57%	234,003.04	15.85	11.34	10.08
N (acc) PLN-H1 (hedged)	2.55%	2,937,711.83	32.98	23.12	20.12
N (acc) USD	2.55%	9,063,452.13	63.74	44.51	38.90
W (acc) CHF-H1 (hedged)	0.90%	368,412.85	24.78	17.82	15.82
W (acc) EUR	0.90%	1,406,329.31	124.11	82.69	78.18
W (acc) EUR-H1 (hedged)	0.90%	2,275,779.56	38.89	27.39	23.93
W (acc) GBP	0.90%	899.12	16.95	11.25	–
W (acc) USD	0.90%	6,661,591.11	101.29	69.57	59.80
X (acc) EUR	0.15%	2,732,240.44	25.06	16.57	15.54
X (acc) USD	0.15%	102,456.03	110.69	75.46	64.37
Y (acc) USD	0.04%	1,945,247.55	18.71	12.74	10.85
Z (acc) USD	1.20%	340,097.53	121.67	83.82	72.26
Franklin U.S. Dollar Short-Term Money Market Fund - USD					
A (acc) AED*	0.25%	2,229,355.79	10.23	–	–
A (acc) PLN-H1 (hedged)*	0.25%	19,588.99	10.06	–	–
A (acc) USD	0.25%	86,674,303.62	14.27	13.75	13.15
A (Mdis) USD	0.25%	65,196,728.41	9.82	9.83	9.83
AX (acc) USD	0.65%	33,210,628.11	11.61	11.22	10.78
C (acc) USD	1.24%	492,980.31	11.08	10.78	10.41
F (Mdis) USD	1.25%	951,065.64	10.15	10.16	10.17
N (acc) USD	1.15%	8,300,080.49	11.78	11.45	11.05
W (acc) USD	0.14%	2,057,207.39	12.43	11.96	11.43
Y (acc) USD	0.01%	100.00	11.95	11.48	10.96
Franklin U.S. Government Fund - USD					
A (acc) EUR-H1 (hedged)	1.01%	1,986,337.89	8.42	8.27	8.01
A (acc) HKD	1.01%	1,792,321.81	11.97	11.50	10.87
A (acc) PLN-H1 (hedged)	1.01%	5,062,695.62	11.08	10.63	10.02
A (acc) USD	1.01%	6,404,060.08	11.53	11.07	10.52
A (Mdis) AUD-H1 (hedged)	1.01%	231,141.57	9.95	9.98	9.93
A (Mdis) HKD	1.01%	6,926,426.29	7.63	7.64	7.53
A (Mdis) JPY-H1 (hedged)	1.01%	186,003,141.11	9.05	9.40	9.80
A (Mdis) RMB-H1 (hedged)	1.01%	616,835.78	9.49	9.75	9.90
A (Mdis) USD	1.01%	36,757,319.06	7.15	7.15	7.08
A (Mdis-Plus) HKD	1.01%	4,237,027.52	9.81	9.96	9.92
A (Mdis-Plus) USD	1.01%	311,482.43	9.78	9.92	9.92
A (Ydis) EUR-H1 (hedged)*	1.01%	85.97	10.03	–	–
AX (acc) USD	1.22%	791,698.72	15.88	15.28	14.55
C (acc) USD	1.80%	1,004,226.57	13.06	12.64	12.11
F (Mdis) USD	2.02%	2,423,585.53	7.41	7.49	7.49
I (acc) EUR-H1 (hedged)	0.55%	2,208,544.05	9.54	9.31	8.99

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	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Franklin U.S. Government Fund - USD (continued)					
I (acc) USD	0.55%	3,953,800.27	15.40	14.72	13.92
I (Mdis) USD	0.55%	3,591,623.42	7.89	7.86	7.75
N (acc) USD	1.71%	5,759,440.28	13.83	13.37	12.81
N (Mdis) USD	1.71%	1,051,466.48	6.78	6.83	6.81
S (acc) EUR-H1 (hedged)	0.20%	11,652.91	9.63	9.39	9.02
S (acc) GBP-H1 (hedged)*	0.20%	75.29	10.06	–	–
S (Mdis) GBP-H1 (hedged)*	0.20%	75.29	9.91	–	–
W (acc) USD	0.65%	1,392,500.99	11.49	11.00	10.41
W (Mdis) USD	0.65%	512,258.66	7.73	7.70	7.60
Z (acc) USD	0.72%	173,894.99	12.56	12.03	11.40
Z (Mdis) USD	0.71%	5,497.89	7.71	7.69	7.60
Franklin U.S. Low Duration Fund - USD					
A (acc) EUR	0.70%	486,192.54	12.43	11.68	12.12
A (acc) EUR-H1 (hedged)	0.70%	2,047,906.76	9.68	9.57	9.21
A (acc) USD	0.70%	7,298,643.82	12.64	12.24	11.56
A (Mdis) USD	0.70%	1,537,793.56	9.51	9.58	9.40
AX (acc) USD	1.00%	726,392.58	14.11	13.70	12.96
C (acc) USD	1.58%	489,220.52	10.82	10.57	10.07
C (Mdis) USD	1.58%	552,494.37	9.58	9.64	9.46
I (acc) EUR-H1 (hedged)	0.44%	11,361,620.83	10.71	10.56	10.14
I (acc) USD	0.44%	486,727.85	16.08	15.53	14.62
N (Mdis) USD	1.50%	593,129.27	9.54	9.61	9.42
W (acc) USD	0.48%	589,284.57	12.18	11.77	11.09
W (Mdis) USD	0.48%	255,047.03	9.63	9.70	9.52
Y (Mdis) USD	0.03%	102.56	9.66	9.73	9.55
Z (acc) USD	0.53%	2,460.83	12.30	11.88	11.19
Franklin U.S. Opportunities Fund - USD					
A (acc) CHF-H1 (hedged)	1.80%	210,844.26	43.97	41.07	38.57
A (acc) EUR	1.80%	8,895,781.26	36.30	31.41	31.33
A (acc) EUR-H1 (hedged)	1.80%	8,340,414.24	22.73	20.77	19.16
A (acc) HKD	1.80%	1,551,213.52	56.49	50.44	45.52
A (acc) NOK-H1 (hedged)	1.80%	293,829.86	35.49	31.87	29.24
A (acc) RMB-H1 (hedged)	1.80%	94,671.21	375.92	344.97	321.25
A (acc) SEK-H1 (hedged)	1.80%	509,841.51	43.72	40.18	37.32
A (acc) SGD	1.80%	5,161,410.58	47.65	41.78	40.41
A (acc) SGD-H1 (hedged)	1.80%	15,972,112.59	55.61	51.22	47.47
A (acc) USD	1.80%	70,521,101.16	41.43	36.96	33.52
A (Ydis) EUR	1.80%	1,573,096.00	36.95	31.97	31.90
A (Ydis) GBP	1.80%	322,590.90	31.18	26.88	26.48
AS (acc) SGD	1.70%	6,511,808.35	32.08	28.09	27.15
C (acc) USD	2.38%	2,885,269.51	63.42	56.91	51.92
F (acc) USD	2.80%	267,684.49	28.79	25.94	23.76
I (acc) EUR	0.85%	1,564,496.13	100.52	86.15	85.10
I (acc) EUR-H1 (hedged)	0.85%	77,218.96	62.24	56.37	51.50
I (acc) PLN-H1 (hedged)	0.85%	317.93	15.03	13.31	11.87
I (acc) USD	0.85%	7,920,639.09	114.86	101.49	91.17
N (acc) EUR	2.55%	1,800,381.31	68.12	59.39	59.68
N (acc) EUR-H1 (hedged)	2.55%	690,339.08	38.24	35.21	32.72
N (acc) PLN-H1 (hedged)	2.55%	4,200,049.93	66.73	60.11	54.58
N (acc) USD	2.55%	3,565,346.99	77.95	70.06	64.02
S (acc) EUR	0.75%	118,291.59	23.62	20.24	19.99
S (acc) EUR-H1 (hedged)	0.75%	31,338.35	20.84	18.85	17.20
S (acc) USD	0.75%	46,664.87	30.46	26.89	24.13
W (acc) EUR	0.90%	216,665.72	55.49	47.58	47.03
W (acc) EUR-H1 (hedged)	0.90%	141,176.50	27.17	24.60	22.49
W (acc) SGD	0.90%	216,946.09	12.85	11.16	10.71
W (acc) USD	0.90%	5,793,470.30	62.53	55.28	49.68
X (Ydis) USD	0.24%	1,043,415.32	66.00	58.10	51.91
Y (acc) USD	0.04%	875,874.80	13.82	12.11	10.79
Y (Mdis) USD	0.04%	29.16	37.84	33.26	29.77
Z (acc) USD	1.20%	476,623.28	75.36	66.82	60.24

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Templeton All China Equity Fund - USD					
S (acc) USD	1.25%	400,000.00	7.05	6.03	4.76
Templeton Asia Dynamic Risk-Managed Equity Fund - USD[1]					
S (acc) USD	1.05%	800,000.00	17.28	11.91	10.00
Templeton Asian Bond Fund - USD					
A (acc) CHF-H1 (hedged)	1.50%	149,066.71	6.76	7.46	7.10
A (acc) EUR	1.50%	532,871.13	16.67	17.07	17.07
A (acc) EUR-H1 (hedged)	1.50%	530,684.51	8.92	9.62	8.93
A (acc) USD	1.50%	1,332,106.68	15.75	16.62	15.12
A (Mdis) AUD-H1 (hedged)	1.42%	316,673.21	4.80	5.34	5.14
A (Mdis) EUR	1.50%	363,359.62	6.07	6.53	6.85
A (Mdis) SGD	1.50%	38,323.69	5.03	5.48	5.57
A (Mdis) SGD-H1 (hedged)	1.50%	295,876.05	4.51	5.16	5.04
A (Mdis) USD	1.50%	1,624,626.00	6.92	7.68	7.33
C (Mdis) USD	2.28%	97,476.97	6.33	7.08	6.81
I (acc) EUR	0.98%	24,945.17	15.43	15.72	15.63
I (acc) EUR-H1 (hedged)	0.87%	91.41	8.83	9.47	8.74
I (acc) USD	0.93%	104,453.68	17.66	18.53	16.75
I (Mdis) EUR	0.91%	18,200.00	6.72	7.19	7.50
I (Ydis) EUR-H1 (hedged)	0.57%	151.11	4.47	4.98	4.79
N (acc) EUR	2.20%	141,971.06	14.42	14.87	14.97
N (acc) USD	2.20%	117,383.40	13.63	14.49	13.27
N (Mdis) USD	2.20%	260,121.96	6.40	7.15	6.87
W (acc) EUR-H1 (hedged)	0.90%	16,868.34	7.89	8.46	7.80
W (Mdis) USD	0.90%	44,254.36	5.47	6.03	5.72
Z (acc) USD	1.21%	112,511.25	10.79	11.36	10.29
Templeton Asian Growth Fund - USD					
A (acc) CHF-H1 (hedged)	2.18%	367,844.25	16.51	10.81	10.07
A (acc) CZK-H1 (hedged)	2.18%	1,263,208.58	176.89	112.33	101.92
A (acc) EUR	2.18%	4,781,395.56	57.32	34.78	34.29
A (acc) EUR-H1 (hedged)	2.18%	1,052,139.81	34.42	22.06	20.17
A (acc) HKD	2.18%	5,700,411.95	19.83	12.41	11.07
A (acc) RMB-H1 (hedged)	2.17%	111,417.83	228.38	147.01	135.62
A (acc) SGD	2.18%	3,958,893.64	16.11	9.90	9.47
A (acc) SGD-H1 (hedged)	2.18%	115,421.71	19.49	12.59	11.55
A (acc) USD	2.18%	11,198,394.34	65.60	41.03	36.78
A (Ydis) EUR	2.18%	1,695,830.02	52.16	31.65	31.20
A (Ydis) GBP	2.18%	117,739.79	44.92	27.15	26.43
A (Ydis) USD	2.18%	13,334,334.73	59.58	37.27	33.41
C (acc) USD	2.76%	268,170.12	52.26	32.88	29.64
F (acc) USD	3.21%	873,017.12	17.80	11.25	10.18
I (acc) CHF-H1 (hedged)	1.19%	45,100.00	15.65	10.15	9.37
I (acc) EUR	1.16%	2,835,929.15	65.52	39.35	38.40
I (acc) EUR-H1 (hedged)	1.18%	239,838.18	34.01	21.59	19.56
I (acc) USD	1.18%	419,050.82	74.78	46.31	41.10
I (Ydis) EUR-H2 (hedged)[Ω]	–	–	–	6.64	6.12
N (acc) EUR	2.67%	515,134.12	74.26	45.28	44.86
N (acc) EUR-H1 (hedged)	2.68%	362,930.87	44.46	28.65	26.32
N (acc) HUF	2.69%	2,855,497.54	294.63	202.23	198.17
N (acc) PLN-H1 (hedged)	2.68%	3,513,495.46	23.73	14.97	13.44
N (acc) USD	2.67%	970,723.14	84.84	53.33	48.04
W (acc) EUR	1.23%	227,817.49	23.87	14.35	14.01
W (acc) EUR-H1 (hedged)	1.23%	11,079.55	16.67	10.59	9.59
W (acc) GBP	1.23%	57,795.26	28.63	17.14	16.53
W (acc) USD	1.23%	919,439.99	24.40	15.12	13.42
W (Ydis) EUR	1.21%	23,721.85	23.84	14.38	14.11
Y (Mdis) USD	0.06%	109,569.69	20.14	12.51	11.15
Z (acc) USD	1.68%	48,788.27	26.86	16.72	14.91
Z (Ydis) EUR-H1 (hedged)	1.67%	904.83	17.15	10.94	9.95

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Templeton Asian Growth Fund - USD (continued)					
Z (Ydis) USD	1.68%	72,739.49	19.29	12.01	10.71
Templeton Asian Smaller Companies Fund - USD					
A (acc) EUR	2.15%	2,200,065.82	92.49	80.37	79.37
A (acc) SGD	2.15%	72,945.42	68.49	60.30	57.74
A (acc) USD	2.15%	1,885,319.66	77.46	69.39	62.30
A (Ydis) USD	2.15%	1,232,181.68	75.05	67.23	60.62
F (acc) USD	3.15%	31,166.46	16.10	14.56	13.21
I (acc) EUR	1.15%	271,052.04	110.66	95.22	93.09
I (acc) USD	1.15%	1,564,923.67	93.09	82.56	73.37
I (Ydis) USD	1.15%	213,970.00	17.83	15.94	14.36
N (acc) EUR	2.65%	571,231.70	33.62	29.36	29.14
N (acc) USD	2.65%	706,267.06	27.06	24.36	21.99
S (acc) USD	0.90%	17,116.19	19.07	16.86	14.94
W (acc) EUR	1.19%	834,651.73	30.82	26.53	25.94
W (acc) USD	1.19%	683,364.67	25.67	22.77	20.25
W (Ydis) EUR-H1 (hedged)	1.19%	72,085.00	11.87	10.84	9.95
W (Ydis) USD	1.19%	734,792.90	15.72	14.06	12.66
X (Ydis) USD[Ω]	–	–	–	19.62	17.66
Y (acc) EUR	0.01%	91.88	12.19	10.38	–
Templeton BIC Fund - USD[1]					
A (acc) EUR	2.46%	2,398,052.12	28.68	24.42	21.24
A (acc) EUR-H1 (hedged)	2.46%	489,641.87	13.57	12.18	9.85
A (acc) HKD	2.46%	126,019.42	14.95	13.13	10.33
A (acc) USD	2.46%	11,751,976.35	27.09	23.78	18.80
C (acc) USD	3.04%	167,995.28	24.01	21.20	16.86
I (acc) USD	1.41%	34,951.28	33.68	29.26	22.90
N (acc) EUR	2.96%	585,361.68	25.88	22.14	19.35
N (acc) USD	2.96%	215,855.59	24.42	21.54	17.12
Templeton China A-Shares Fund - USD					
A (acc) HKD	2.00%	3,875.75	8.62	5.87	4.92
A (acc) SGD	2.00%	2,970.33	8.28	5.54	4.98
A (acc) USD	2.00%	155,084.30	8.53	5.80	4.89
I (acc) USD	1.15%	500.00	8.92	6.02	5.03
W (acc) USD	1.25%	1,518.37	8.87	5.99	5.01
Y (acc) USD	0.15%	3,249,232.78	9.42	6.29	5.21
Templeton China Fund - USD					
A (acc) HKD	2.28%	203,748.34	10.79	10.62	8.05
A (acc) SGD	2.28%	3,342,231.61	7.50	7.25	5.89
A (acc) USD	2.28%	8,363,594.02	23.56	23.16	17.65
A (Ydis) EUR	2.28%	688,881.60	19.84	18.92	15.85
A (Ydis) GBP	2.28%	13,688.65	17.03	16.18	13.39
C (acc) USD	2.86%	354,996.98	15.63	15.46	11.85
F (acc) USD	3.28%	242,597.30	7.89	7.84	6.03
I (acc) USD	1.27%	131,023.52	31.97	31.11	23.45
I (Ydis) GBP	1.27%	1,556.04	11.70	11.00	9.00
N (acc) USD	2.78%	919,613.60	21.91	21.65	16.57
W (acc) EUR	1.31%	42,134.66	13.08	12.36	10.24
W (acc) GBP	1.31%	63,342.27	14.80	13.93	11.41
W (acc) USD	1.31%	236,760.27	11.44	11.14	8.39
W (Ydis) EUR	1.31%	480.14	11.97	11.30	9.37
X (acc) HKD	0.27%	433,238.29	13.20	12.73	9.44
Z (acc) USD	1.78%	37,664.26	10.16	9.94	7.53
Templeton Eastern Europe Fund - EUR					
A (acc) EUR	2.47%	4,695,231.82	22.68	17.51	15.95
A (acc) EUR RC	10.11%	4,945,375.32	0.15	0.17	0.18
A (acc) USD	2.47%	1,226,337.59	25.90	20.61	17.07
A (acc) USD RC	10.11%	1,309,292.09	0.34	0.39	0.37
A (Ydis) EUR	2.47%	46,984.11	20.61	16.23	15.15
A (Ydis) EUR RC	10.12%	42,977.33	0.15	0.17	0.18
I (acc) EUR	1.39%	195,964.43	18.67	14.26	12.84
I (acc) EUR RC	10.07%	646,089.65	0.12	0.14	0.14

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Templeton Eastern Europe Fund - EUR (continued)					
N (acc) EUR	2.97%	347,946.95	19.79	15.36	14.06
N (acc) EUR RC	10.11%	308,368.69	0.09	0.10	0.10
W (acc) EUR	1.47%	861,925.69	11.55	8.83	7.96
W (acc) EUR RC	10.11%	403,551.53	0.13	0.14	0.15
X (acc) EUR	0.26%	119,620.32	10.95	8.27	7.37
X (acc) EUR RC	10.08%	146,356.05	0.13	0.14	0.15
Templeton Emerging Markets Bond Fund - USD					
A (acc) CHF-H1 (hedged)	1.83%	107,130.11	10.26	9.16	8.31
A (acc) EUR-H1 (hedged)	1.84%	1,844,551.75	10.01	8.73	7.74
A (acc) NOK-H1 (hedged)	1.83%	1,807,452.34	12.50	10.69	9.36
A (acc) SEK-H1 (hedged)	1.83%	3,051,667.79	10.86	9.50	8.45
A (acc) USD	1.83%	5,164,901.90	15.28	13.04	11.33
A (Bdis) CZK-H1 (hedged)	1.83%	1,202,071.99	67.16	63.66	61.80
A (Mdis) AUD-H1 (hedged)	1.83%	26,545,436.18	3.53	3.32	3.21
A (Mdis) EUR-H1 (hedged)	1.91%	1,030.92	10.74	10.27	9.98
A (Mdis) HKD	1.83%	71,522,205.74	4.10	3.83	3.64
A (Mdis) JPY-H1 (hedged)	1.83%	19,473.73	1,027.34	996.73	996.75
A (Mdis) RMB-H1 (hedged)	1.91%	715.47	10.60	10.19	9.97
A (Mdis) SGD-H1 (hedged)	1.83%	14,949,650.69	3.27	3.15	3.08
A (Mdis) USD	1.83%	229,212,591.45	4.47	4.17	3.98
A (Mdis) ZAR-H1 (hedged)	1.83%	2,816,543.96	64.27	58.82	54.89
A (Qdis) EUR	1.84%	19,642,957.98	6.76	6.13	6.47
A (Qdis) GBP	1.84%	882,685.02	5.02	4.54	4.73
A (Qdis) USD	1.83%	33,962,619.29	7.73	7.23	6.94
A (Ydis) EUR-H1 (hedged)	1.84%	3,358,391.31	3.08	2.96	2.88
C (acc) USD	2.41%	382,678.97	30.04	25.79	22.54
F (Mdis) USD	2.84%	11,906,035.20	4.38	4.13	3.99
G (Mdis) EUR	2.44%	29,547.95	5.99	5.48	5.87
I (acc) CHF-H1 (hedged)	0.90%	25,163.66	10.35	9.15	8.22
I (acc) EUR-H1 (hedged)	0.90%	3,469,721.45	12.95	11.20	9.85
I (acc) USD	0.90%	21,373,367.32	32.39	27.39	23.58
I (Qdis) GBP-H1 (hedged)	0.90%	68,609.07	3.90	3.64	3.51
I (Qdis) USD	0.90%	9,763.51	6.26	5.82	5.60
I (Ydis) EUR-H1 (hedged)	0.90%	10,410.38	3.42	3.25	3.13
N (acc) USD	2.34%	874,481.51	36.71	31.49	27.51
N (Mdis) USD	2.33%	4,626,563.19	3.83	3.61	3.51
N (Qdis) PLN-H1 (hedged)	2.34%	7,312,877.70	4.19	3.95	3.82
W (acc) EUR-H1 (hedged)	0.95%	451,154.82	10.11	8.75	7.69
W (acc) USD	0.95%	833,451.89	13.04	11.03	9.51
W (Qdis) EUR	0.95%	487,599.56	5.13	4.63	4.90
W (Qdis) GBP	0.95%	230,369.68	4.88	4.39	4.59
W (Qdis) GBP-H1 (hedged)	0.95%	2,928,843.92	4.04	3.77	3.64
W (Qdis) USD	0.95%	1,344,573.12	4.03	3.75	3.61
W (Ydis) EUR-H1 (hedged)	0.95%	41,708.43	4.52	4.30	4.15
Y (Mdis) USD	0.07%	655,051.99	5.59	5.14	4.89
Z (acc) USD	1.25%	11,654.50	16.43	13.94	12.05
Z (Mdis) USD	1.25%	113,429.36	4.07	3.79	3.65
Templeton Emerging Markets Dynamic Income Fund - USD					
A (acc) EUR	1.85%	2,207,717.99	21.39	15.25	14.26
A (acc) EUR-H1 (hedged)	1.85%	702,535.93	12.69	9.55	8.29
A (acc) USD	1.85%	2,620,546.32	16.51	12.13	10.31
A (Mdis) HKD	1.85%	8,990,452.30	9.73	7.58	6.84
A (Mdis) SGD-H1 (hedged)	1.85%	335,582.23	9.03	7.25	6.74
A (Mdis) USD	1.85%	1,987,572.08	9.74	7.58	6.88
A (Mdis-Plus) HKD	1.85%	4,289,316.04	11.03	8.73	7.85
A (Mdis-Plus) USD	1.85%	1,083,171.10	10.97	8.66	7.81
A (Qdis) USD	1.85%	1,250,352.04	8.78	6.84	6.21
A (Ydis) EUR	1.85%	2,419,581.63	11.99	9.07	8.98
A (Ydis) EUR-H1 (hedged)	1.85%	594,780.00	7.01	5.57	5.12

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Templeton Emerging Markets Dynamic Income Fund - USD (continued)					
C (acc) USD	2.46%	96,198.51	15.12	11.18	9.57
F (Mdis) USD	2.93%	8,873,749.69	10.84	8.53	7.84
G (acc) EUR-H1 (hedged)Ω	–	–	–	10.44	9.13
I (acc) EUR	0.95%	752,537.87	24.43	17.26	15.99
N (acc) EUR-H1 (hedged)	2.35%	863,329.07	11.79	8.91	7.77
N (acc) USD	2.35%	1,082,277.85	15.38	11.36	9.71
W (acc) EUR*	1.16%	25,187.39	10.49	–	–
Z (acc) USD	1.35%	638.99	17.66	12.93	10.86
Templeton Emerging Markets ex-China Fund - USD					
A (acc) USD	2.00%	6,529.34	19.46	11.06	–
P1 (acc) EUR	0.20%	92.31	18.97	10.28	–
P1 (acc) GBP	0.20%	76.93	19.61	10.59	–
P1 (acc) USD	0.20%	249,700.00	20.06	11.20	–
P2 (acc) EUR	0.45%	92.31	18.87	10.24	–
P2 (acc) GBP	0.45%	76.93	19.54	10.57	–
P2 (acc) USD	0.45%	249,700.00	19.98	11.18	–
W (acc) USD	1.25%	100.00	19.70	11.12	–
Templeton Emerging Markets Fund - USD					
A (acc) EUR	1.98%	1,351,014.12	19.11	11.65	10.52
A (acc) EUR-H1 (hedged)	1.99%	9,710,404.62	16.91	10.88	9.13
A (acc) HKD	1.99%	1,005,561.70	26.01	16.35	13.35
A (acc) SGD	1.98%	1,335,387.09	17.91	11.05	9.68
A (acc) USD	1.98%	5,675,112.60	88.97	55.87	45.87
A (Ydis) USD	1.98%	3,804,549.94	80.65	51.12	42.59
C (acc) USD	2.56%	134,087.10	70.54	44.55	36.79
I (acc) EUR*	1.15%	6,544,691.34	11.54	–	–
I (acc) EUR-H1 (hedged)	1.15%	5,324,072.43	19.40	12.38	10.29
I (acc) USD	1.15%	8,817,812.52	64.96	40.46	32.93
J (acc) USD	0.60%	13,119,932.59	18.14	11.23	9.09
N (acc) EUR	2.48%	1,521,720.48	39.50	24.18	21.94
N (acc) USD	2.48%	4,704,103.90	45.09	28.45	23.48
S (acc) USD*	0.75%	11,645,677.00	13.78	–	–
W (acc) USD	1.25%	2,255,321.76	28.11	17.52	14.28
W (Ydis) EUR-H1 (hedged)	1.25%	28,489.28	14.17	9.19	7.82
Y (Mdis) USD	0.06%	2,508,764.58	19.97	12.59	10.47
Z (acc) USD	1.47%	395,195.15	25.86	16.16	13.20
Templeton Emerging Markets Smaller Companies Fund - USD					
A (acc) EUR	2.48%	2,116,584.75	23.58	20.37	19.97
A (acc) EUR-H1 (hedged)	2.49%	3,315.22	12.32	11.21	10.23
A (acc) USD	2.48%	2,730,184.10	18.86	16.79	14.97
A (Ydis) GBP	2.49%	58,516.99	27.80	23.92	23.16
A (Ydis) USD	2.49%	830,632.45	18.05	16.07	14.33
C (acc) USD	3.06%	57,197.12	18.81	16.84	15.11
I (acc) EUR	1.42%	1,772,364.04	28.82	24.63	23.90
I (acc) USD	1.43%	199,664.19	23.02	20.28	17.90
N (acc) USD	2.98%	1,016,264.33	17.18	15.37	13.78
W (acc) EUR	1.49%	1,634,430.92	16.92	14.47	14.05
W (acc) GBP	1.48%	375,111.46	35.28	30.05	28.82
W (acc) USD	1.48%	222,232.26	24.51	21.60	19.07
W (Ydis) EUR-H1 (hedged)	1.47%	395.40	11.25	10.24	9.38
Y (Mdis) USD	0.09%	59.42	17.33	15.46	13.80
Y (Ydis) JPY	0.09%	1,183,117.11	2,347.30	1,848.53	1,848.63
Templeton Emerging Markets Sustainability Fund - USD					
A (acc) EUR	1.90%	60,830.08	14.26	10.49	9.98
A (acc) EUR-H1 (hedged)	1.90%	37,331.67	12.01	9.34	8.25
A (acc) USD	1.90%	20,273.22	13.89	10.53	9.11
A (Ydis) EUR	1.90%	9,778.90	14.25	10.49	9.98
A (Ydis) USD	1.90%	15,515.49	13.88	10.54	9.12
I (acc) EUR	0.99%	7,997.78	15.05	10.96	10.34
I (acc) EUR-H1 (hedged)	0.99%	8,530.97	12.66	9.75	8.53
I (acc) USD	0.99%	209,941.95	14.62	10.98	9.42

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Templeton Emerging Markets Sustainability Fund - USD (continued)					
I (Ydis) EUR	0.99%	7,997.78	14.35	10.60	10.14
I (Ydis) USD	0.99%	9,375.00	13.99	10.66	9.27
N (acc) EUR	2.40%	15,534.56	13.86	10.24	9.80
N (acc) USD	2.40%	12,789.54	13.49	10.28	8.94
N (Ydis) EUR	2.40%	7,997.78	13.83	10.23	9.78
P1 (acc) EUR	0.50%	95.37	15.37	11.16	10.50
P1 (acc) GBP	0.50%	82.11	15.40	11.14	10.34
P1 (acc) USD	0.50%	100.00	16.68	12.48	10.68
W (acc) CHF-H1 (hedged)	1.10%	9,213.00	11.73	9.25	8.27
W (acc) EUR	1.10%	430,488.36	14.94	10.90	10.29
W (acc) EUR-H1 (hedged)	1.10%	8,530.97	12.57	9.70	8.49
W (acc) GBP	1.10%	7,265.19	14.14	10.28	9.58
W (acc) GBP-H1 (hedged)	1.10%	7,749.54	13.48	10.21	8.84
W (acc) USD	1.10%	9,375.00	14.53	10.93	9.38
W (Ydis) EUR	1.10%	7,997.78	14.34	10.59	10.13
W (Ydis) USD	1.10%	9,375.00	13.98	10.65	9.26
Templeton European Improvers Fund - EUR[Ω]					
A (acc) EUR	–	–	–	21.03	19.77
A (Mdis) USD	–	–	–	8.27	7.38
A (Mdis) USD-H1 (hedged)	–	–	–	10.54	10.18
A (Ydis) EUR	–	–	–	12.62	12.26
I (acc) EUR	–	–	–	24.05	22.32
I (Qdis) EUR	–	–	–	10.59	10.32
N (acc) EUR	–	–	–	18.94	17.94
N (acc) PLN-H1 (hedged)	–	–	–	16.54	15.26
Templeton European Insights Fund - EUR					
A (acc) EUR	1.86%	6,488,722.37	38.18	32.51	27.69
A (acc) NOK-H1 (hedged)*	1.85%	13,532.90	13.07	–	–
A (acc) SGD	1.84%	308,760.78	14.74	12.73	10.51
A (acc) SGD-H1 (hedged)*	1.86%	93,740.51	16.49	–	–
A (acc) USD	1.84%	2,848,223.93	15.59	13.69	10.59
A (acc) USD-H1 (hedged)	1.84%	155,024.43	19.07	15.91	13.31
A (Mdis) USD*	1.86%	56,628.83	9.12	–	–
A (Mdis) USD-H1 (hedged)*	1.83%	1,478.93	12.24	–	–
A (Ydis) EUR	1.86%	490,145.96	30.45	26.13	22.34
A (Ydis) GBP*	1.86%	5,371.48	18.94	–	–
A (Ydis) USD	1.84%	1,605,055.63	14.97	13.25	10.30
C (acc) USD-H1 (hedged)	2.42%	4,209.98	18.03	15.12	12.71
I (acc) EUR	0.85%	414,136.61	39.23	33.07	27.87
I (acc) USD*	0.85%	537.66	84.00	–	–
I (Qdis) EUR*	0.85%	176.47	12.15	–	–
N (acc) EUR	2.61%	2,498,536.48	20.79	17.84	15.31
N (acc) PLN-H1 (hedged)*	2.61%	413,195.08	19.54	–	–
N (acc) USD*	2.61%	52,725.77	11.88	–	–
N (acc) USD-H1 (hedged)	2.58%	9,136.61	17.80	14.95	12.60
W (acc) EUR	0.90%	385,668.02	17.80	15.02	12.66
W (acc) USD	0.90%	27,855.80	18.59	16.17	12.40
W (acc) USD-H1 (hedged)	0.90%	1,558.40	21.05	17.38	14.40
Templeton European Opportunities Fund - EUR[Ω]					
A (acc) EUR	–	–	–	15.45	15.08
A (acc) NOK-H1 (hedged)	–	–	–	11.00	10.66
A (acc) SGD-H1 (hedged)	–	–	–	14.24	13.96
A (acc) USD	–	–	–	11.60	10.29
A (acc) USD-H1 (hedged)	–	–	–	13.26	12.73
A (Ydis) GBP	–	–	–	16.41	15.97
I (acc) EUR	–	–	–	32.95	31.84
N (acc) EUR	–	–	–	12.82	12.61
N (acc) USD	–	–	–	10.57	9.46

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Templeton European Opportunities Fund - EUR$^{\Omega}$ (continued)					
W (acc) EUR	–	–	–	12.21	11.82
Templeton European Small-Mid Cap Fund - EUR$^{\Omega}$					
A (acc) EUR	–	–	–	48.39	42.43
A (acc) USD	–	–	–	57.04	45.46
A (acc) USD-H1 (hedged)	–	–	–	13.83	11.91
C (acc) USD-H1 (hedged)	–	–	–	13.33	11.53
I (acc) EUR	–	–	–	62.47	54.29
I (acc) USD	–	–	–	72.94	57.63
N (acc) EUR	–	–	–	42.01	37.11
N (acc) USD-H1 (hedged)	–	–	–	13.13	11.37
W (acc) EUR	–	–	–	21.99	19.13
Templeton Frontier Markets Fund - USD					
A (acc) EUR	2.56%	2,303,095.14	38.68	31.83	30.62
A (acc) EUR-H1 (hedged)	2.56%	999,686.09	15.47	13.42	11.97
A (acc) SGD	2.56%	62,250.20	28.65	23.89	22.29
A (acc) USD	2.56%	2,060,015.01	32.39	27.48	24.03
A (Ydis) GBP	2.56%	72,555.98	36.82	30.62	29.56
A (Ydis) USD	2.56%	250,386.83	27.88	23.99	21.33
C (acc) USD	3.13%	1,625.49	27.64	23.59	20.75
I (acc) EUR	1.48%	617,844.67	46.77	38.08	36.23
I (acc) USD	1.47%	632,005.91	39.23	32.92	28.48
I (Ydis) GBP	1.51%	14,367.56	37.39	31.08	29.97
N (acc) EUR	3.06%	478,261.78	35.41	29.29	28.31
N (acc) EUR-H1 (hedged)	3.06%	852,118.00	22.27	19.42	17.40
N (acc) PLN-H1 (hedged)	3.05%	502,902.78	20.19	17.22	15.06
W (acc) EUR	1.56%	428,694.69	23.52	19.16	18.25
W (acc) GBP	1.56%	340,994.44	29.56	24.00	22.56
W (acc) USD	1.55%	116,676.18	26.15	21.97	19.02
Y (acc) EUR	0.10%	92,428.86	13.61	10.93	10.26
Z (acc) GBP	2.06%	1,621.20	27.87	22.73	21.47
Z (Ydis) EUR-H1 (hedged)	2.00%	470.00	13.67	12.01	10.89
Templeton Global Bond Fund - USD					
A (acc) CHF-H1 (hedged)	1.38%	640,074.62	8.97	9.00	8.58
A (acc) CZK-H1 (hedged)	1.38%	4,312,000.37	99.90	96.89	89.49
A (acc) EUR	1.38%	7,546,546.19	24.58	22.83	22.86
A (acc) EUR-H1 (hedged)	1.38%	5,334,565.24	16.29	15.98	14.87
A (acc) HKD	1.38%	2,347,556.58	12.57	12.05	10.91
A (acc) NOK-H1 (hedged)	1.38%	469,280.21	11.88	11.43	10.48
A (acc) SEK-H1 (hedged)	1.38%	4,253,382.28	10.17	10.00	9.34
A (acc) USD	1.38%	10,721,946.64	28.08	26.89	24.49
A (Mdis) AUD-H1 (hedged)	1.38%	2,936,641.51	5.77	5.93	5.81
A (Mdis) CAD-H1 (hedged)	1.38%	33,110.83	5.23	5.45	5.37
A (Mdis) EUR	1.38%	12,153,827.56	9.43	9.34	9.96
A (Mdis) EUR-H1 (hedged)	1.38%	5,377,235.10	5.56	5.81	5.76
A (Mdis) GBP	1.38%	634,911.95	8.14	8.03	8.45
A (Mdis) GBP-H1 (hedged)	1.38%	969,245.38	5.02	5.15	5.02
A (Mdis) HKD	1.39%	40,511,333.31	5.90	6.03	5.82
A (Mdis) RMB-H1 (hedged)	1.38%	177,349.77	59.94	62.86	62.63
A (Mdis) SGD	1.38%	3,755,788.27	6.03	6.05	6.26
A (Mdis) SGD-H1 (hedged)	1.38%	5,071,516.81	5.97	6.28	6.23
A (Mdis) USD	1.38%	81,986,477.14	10.77	11.00	10.67
A (Ydis) CHF-H1 (hedged)	1.38%	139,796.79	4.20	4.46	4.50
A (Ydis) EUR	1.38%	5,765,076.02	9.88	9.77	10.32
A (Ydis) EUR-H1 (hedged)	1.38%	8,855,925.95	4.56	4.73	4.65
AX (acc) USD	1.58%	2,660,341.91	20.75	19.91	18.16
C (acc) USD	2.16%	143,724.89	8.70	8.39	7.70
C (Mdis) USD	2.16%	2,616,853.39	7.57	7.79	7.62
F (Mdis) USD	2.38%	1,907,354.11	5.14	5.30	5.20
I (acc) CHF-H1 (hedged)	0.83%	1,839,366.85	9.24	9.21	8.74
I (acc) EUR	0.84%	557,584.32	21.51	19.87	19.79
I (acc) EUR-H1 (hedged)	0.83%	1,671,496.38	14.52	14.16	13.10
I (acc) NOK-H1 (hedged)	0.82%	69,201.87	9.59	9.16	8.37

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Templeton Global Bond Fund - USD (continued)					
I (acc) USD	0.83%	1,893,378.49	24.76	23.58	21.34
I (Mdis) EUR	0.82%	839.00	8.46	8.33	8.83
I (Mdis) GBP	0.88%	119,221.44	8.03	7.88	8.25
I (Mdis) GBP-H1 (hedged)	0.88%	117,238.05	5.85	5.97	5.78
I (Mdis) JPY	0.83%	2,167,715.14	1,122.57	1,009.49	1,087.77
I (Mdis) JPY-H1 (hedged)	0.81%	1,031,796.10	426.89	451.02	458.92
I (Ydis) EUR	1.17%	5,073.00	9.11	8.98	9.47
I (Ydis) EUR-H1 (hedged)	0.83%	89,075.21	4.89	5.04	4.93
N (acc) EUR	2.08%	1,629,025.03	22.20	20.77	20.94
N (acc) EUR-H1 (hedged)	2.08%	1,912,883.79	14.76	14.57	13.65
N (acc) HUF	2.08%	514,370.62	149.53	157.28	156.90
N (acc) PLN-H1 (hedged)	2.08%	1,084,806.37	12.95	12.51	11.42
N (acc) USD	2.08%	1,983,723.80	25.36	24.46	22.42
N (Mdis) EUR-H1 (hedged)	2.08%	3,611,183.23	5.99	6.31	6.29
N (Mdis) USD	2.08%	1,489,121.49	5.33	5.48	5.36
N (Ydis) EUR-H1 (hedged)	2.08%	1,146,151.19	4.24	4.43	4.39
S (Mdis) EUR-H1 (hedged)*	0.52%	7,494,305.35	9.75	–	–
W (acc) CHF-H1 (hedged)	0.88%	49,759.50	7.44	7.43	7.05
W (acc) EUR	0.88%	553,290.07	11.97	11.07	11.03
W (acc) EUR-H1 (hedged)	0.88%	62,639.79	9.41	9.18	8.51
W (acc) USD	0.89%	3,233,880.57	11.78	11.22	10.17
W (Mdis) EUR	0.88%	96,684.95	6.47	6.37	6.77
W (Mdis) GBP	0.88%	551,833.33	7.03	6.90	7.23
W (Mdis) GBP-H1 (hedged)	0.89%	212,901.18	5.52	5.63	5.46
W (Mdis) USD	0.88%	1,796,682.60	5.33	5.42	5.23
W (Ydis) EUR	0.88%	342,083.07	6.77	6.65	6.99
W (Ydis) EUR-H1 (hedged)	0.87%	23,237.66	4.40	4.55	4.45
X (acc) USD	0.28%	239,974.08	10.99	10.40	9.37
Z (acc) EUR	1.08%	53,014.90	14.47	13.40	13.38
Z (acc) USD	1.08%	391,680.93	12.82	12.24	11.11
Z (Mdis) GBP-H1 (hedged)	1.08%	24,530.37	5.42	5.54	5.38
Z (Mdis) USD	1.08%	88,348.40	5.63	5.73	5.54
Z (Ydis) EUR-H1 (hedged)	1.08%	8,056.35	4.72	4.88	4.79
Templeton Global Climate Change Fund - EUR					
A (acc) CZK-H1 (hedged)	1.82%	85,297.25	178.14	125.38	133.98
A (acc) EUR	1.82%	2,258,172.23	46.50	33.06	35.56
A (acc) USD-H1 (hedged)	1.82%	1,066,897.06	25.50	17.76	18.85
A (Ydis) EUR	1.82%	20,218,016.28	40.69	28.97	31.28
F (acc) USD-H1 (hedged)	2.81%	59,018.14	15.17	10.68	11.43
I (acc) EUR	0.85%	3,753,951.77	49.92	35.15	37.45
I (acc) GBP*	0.85%	2,855,833.50	10.92	–	–
I (acc) USD	0.85%	900,448.34	14.03	10.19	–
I (acc) USD-H1 (hedged)	0.85%	277,324.41	16.99	11.72	12.31
N (acc) EUR	2.57%	774,389.34	35.38	25.34	27.47
N (acc) PLN-H1 (hedged)	2.57%	1,396,300.82	17.53	12.29	13.01
S (acc) EUR	0.65%	262,725.90	14.53	10.21	10.86
S (acc) USD	0.65%	2,208,587.74	16.91	12.25	11.84
W (acc) CZK-H1 (hedged)	0.90%	164.44	1,357.22	946.56	–
W (acc) EUR	0.90%	1,544,786.13	31.07	21.89	23.33
W (acc) GBP	0.90%	351,933.13	15.69	11.03	11.63
Z (acc) EUR	1.20%	5,779.56	27.76	19.62	20.99
Templeton Global Focus Fund - USD[1]					
A (acc) HKD	1.82%	88,411.40	21.94	20.21	18.60
A (acc) SGD	1.82%	1,038,282.32	12.98	11.74	11.59
A (acc) USD	1.82%	1,468,376.94	53.39	49.13	45.47
A (Ydis) USD	1.82%	9,973,716.58	46.46	42.75	39.57
AS (acc) SGD	1.72%	506,551.64	13.48	12.18	12.01
C (acc) USD	2.40%	177,640.81	28.63	26.50	24.67
I (acc) USD	0.85%	66,956.31	34.00	30.99	28.40

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Templeton Global Focus Fund - USD[1] (continued)					
N (acc) USD	2.57%	326,871.18	31.81	29.49	27.50
W (Ydis) USD	0.90%	46,663.30	14.98	13.73	12.73
Z (acc) USD	1.20%	20,871.75	15.03	13.75	12.64
Templeton Global High Yield Fund - USD					
A (acc) EUR	1.76%	509,924.22	17.44	15.23	15.13
A (acc) USD	1.76%	522,313.47	19.92	17.93	16.20
A (Mdis) EUR	1.75%	7,826,052.23	5.03	4.76	5.15
A (Mdis) USD	1.76%	2,995,573.44	5.73	5.60	5.51
F (Mdis) USD	2.71%	810,519.70	7.34	7.23	7.18
I (acc) EUR	0.98%	267,807.64	20.19	17.49	17.23
N (acc) EUR	2.26%	548,440.59	15.84	13.90	13.88
Templeton Global Income Fund - USD					
A (acc) EUR	1.72%	2,490,838.54	29.41	23.93	22.73
A (acc) EUR-H1 (hedged)	1.66%	81,035.27	11.61	9.97	8.77
A (acc) USD	1.71%	1,223,178.92	26.72	22.41	19.35
A (Mdis) SGD-H1 (hedged)	1.66%	109,202.36	7.64	7.04	6.61
A (Qdis) EUR-H1 (hedged)	1.66%	457,261.03	6.97	6.35	5.96
A (Qdis) HKD	1.73%	3,326,391.04	10.79	9.63	8.83
A (Qdis) USD	1.71%	1,878,458.08	12.37	11.03	10.17
C (acc) USD	2.29%	69,106.85	13.02	10.98	9.54
C (Qdis) USD	2.29%	581,595.00	11.55	10.36	9.60
I (acc) EUR-H1 (hedged)	0.88%	5,749.65	12.69	10.80	9.43
I (acc) USD	0.91%	264,867.58	31.19	25.96	22.23
N (acc) EUR-H1 (hedged)	2.20%	213,450.26	10.61	9.16	8.10
N (acc) USD	2.21%	1,716,555.71	24.05	20.27	17.59
N (Qdis) EUR-H1 (hedged)	2.20%	562,123.89	6.58	6.03	5.70
W (acc) EUR	0.91%	792.33	13.71	11.07	10.42
W (acc) USD	0.91%	55,080.38	14.76	12.28	10.52
Z (acc) USD	1.05%	86,122.18	22.61	18.84	16.16
Templeton Global Leaders Fund - USD					
A (acc) EUR	1.60%	116,847.72	27.29	22.69	21.52
A (acc) SGD[1]	1.91%	1,585,244.80	8.19	6.93	6.55
A (acc) USD	1.60%	554,015.16	24.80	21.26	18.32
A (Mdis-Plus) USD[1]	1.60%	2,635,142.77	13.22	11.57	10.22
AS (acc) SGD[1]	1.75%	713,738.05	13.07	11.03	10.41
N (acc) USD[1]	2.57%	23,952.05	11.44	9.91	8.84
S (acc) USD[*]	0.55%	100.00	9.99	–	–
Templeton Global Smaller Companies Fund - USD					
A (acc) USD	2.12%	485,125.53	60.96	53.99	51.47
A (Ydis) USD	2.14%	1,089,865.77	57.53	50.96	48.58
I (acc) USD	1.35%	4,826.59	30.19	26.54	25.10
N (acc) USD	2.89%	84,069.85	37.30	33.28	31.97
Templeton Global Total Return Fund - USD					
A (acc) CHF-H1 (hedged)	1.39%	684,176.63	9.99	9.73	9.11
A (acc) EUR	1.39%	4,178,611.18	24.65	22.25	21.86
A (acc) EUR-H1 (hedged)	1.39%	3,989,173.04	16.09	15.33	14.00
A (acc) HKD	1.39%	916,268.14	13.67	12.74	11.32
A (acc) NOK-H1 (hedged)	1.39%	363,627.77	8.96	8.37	7.54
A (acc) PLN-H1 (hedged)	1.39%	566,705.38	82.91	77.31	68.75
A (acc) SEK-H1 (hedged)	1.39%	1,262,114.17	9.70	9.27	8.49
A (acc) USD	1.39%	12,575,046.81	28.18	26.22	23.42
A (Mdis) AUD-H1 (hedged)	1.39%	8,195,159.51	4.80	4.85	4.69
A (Mdis) CHF-H1 (hedged)	1.38%	63,919.94	8.81	9.27	9.28
A (Mdis) EUR	1.39%	9,117,685.61	6.76	6.59	6.94
A (Mdis) EUR-H1 (hedged)	1.39%	9,928,949.29	3.95	4.06	3.97
A (Mdis) GBP	1.39%	577,392.78	5.83	5.66	5.88
A (Mdis) GBP-H1 (hedged)	1.39%	3,582,476.50	3.43	3.46	3.33
A (Mdis) HKD	1.39%	98,895,159.17	5.10	5.13	4.88
A (Mdis) JPY-H1 (hedged)	1.38%	157.12	860.28	900.57	909.84
A (Mdis) RMB-H1 (hedged)	1.39%	296,788.42	50.09	51.70	50.87
A (Mdis) SGD	1.39%	4,982,436.26	5.07	5.01	5.11

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Templeton Global Total Return Fund - USD (continued)					
A (Mdis) SGD-H1 (hedged)	1.39%	14,034,692.99	4.50	4.66	4.56
A (Mdis) USD	1.39%	38,076,146.07	7.74	7.77	7.43
A (Ydis) CHF-H1 (hedged)	1.39%	383,995.31	3.46	3.64	3.67
A (Ydis) EUR	1.39%	6,669,747.50	6.98	6.82	7.19
A (Ydis) EUR-H1 (hedged)	1.39%	5,112,963.73	3.83	3.93	3.85
C (acc) USD	2.17%	53,829.02	8.51	7.98	7.19
C (Mdis) USD	2.17%	3,191,479.97	6.16	6.28	6.14
F (Mdis) USD	2.40%	778,796.43	5.69	5.78	5.59
I (acc) CHF-H1 (hedged)	0.85%	164,661.00	9.41	9.11	8.49
I (acc) EUR	0.84%	254,651.62	24.82	22.29	21.77
I (acc) EUR-H1 (hedged)	0.84%	415,297.16	15.66	14.84	13.48
I (acc) USD	0.83%	1,462,975.27	28.35	26.23	23.30
I (Mdis) EUR	0.87%	22,831.35	6.89	6.73	7.14
I (Mdis) GBP	0.84%	266,115.93	7.07	6.87	7.20
I (Mdis) GBP-H1 (hedged)	0.84%	4,629.64	5.05	5.11	4.96
I (Qdis) USD	0.85%	18,243.02	5.14	5.17	4.99
I (Ydis) EUR	0.89%	62,349.02	7.39	7.19	7.55
I (Ydis) EUR-H1 (hedged)	0.84%	6,904,205.54	4.08	4.17	4.07
N (acc) EUR	2.09%	1,465,241.82	21.00	19.09	18.89
N (acc) EUR-H1 (hedged)	2.09%	2,627,437.36	13.69	13.13	12.08
N (acc) HUF	2.09%	1,200,794.35	160.10	163.46	159.90
N (acc) USD	2.09%	1,936,858.09	24.02	22.51	20.25
N (Mdis) EUR-H1 (hedged)	2.09%	7,774,659.13	4.23	4.41	4.41
N (Mdis) USD	2.09%	324,093.07	3.67	3.74	3.66
N (Ydis) EUR-H1 (hedged)	2.09%	1,375,018.64	3.55	3.67	3.62
S (acc) CHF-H1 (hedged)	0.54%	14,677.20	7.71	7.45	6.91
S (acc) EUR-H1 (hedged)	0.54%	4,783.34	8.70	8.22	7.44
S (acc) USD	0.54%	2,924.84	10.93	10.08	8.93
S (Mdis) EUR	0.54%	798.72	5.80	5.64	5.97
S (Mdis) USD	0.54%	100,000.00	5.92	5.94	5.71
S (Ydis) USD	0.54%	210.97	4.73	4.72	4.49
W (acc) CHF-H1 (hedged)	0.89%	11,394.77	7.31	7.09	6.60
W (acc) EUR	0.89%	179,398.43	12.32	11.06	10.81
W (acc) EUR-H1 (hedged)	0.89%	80,177.35	9.59	9.09	8.26
W (acc) GBP-H1 (hedged)	0.87%	17,077.59	9.25	8.60	7.68
W (acc) USD	0.89%	775,398.69	12.08	11.18	9.94
W (Mdis) EUR	0.89%	51,935.50	5.27	5.15	5.46
W (Mdis) GBP	0.89%	330,597.33	5.80	5.64	5.91
W (Mdis) GBP-H1 (hedged)	0.89%	246,624.40	3.88	3.92	3.80
W (Mdis) USD	0.89%	782,722.19	4.31	4.34	4.19
W (Ydis) EUR	0.88%	7,485.94	5.47	5.32	5.58
Z (acc) USD	1.09%	71,888.12	13.92	12.92	11.50
Z (Mdis) GBP-H1 (hedged)	1.08%	4,608.63	4.40	4.45	4.33
Z (Mdis) USD	1.09%	191,602.96	4.68	4.72	4.57
Z (Ydis) EUR-H1 (hedged)	1.09%	52,841.23	3.94	4.03	3.94
Templeton Global Value and Income Fund - USD[1]					
A (acc) EUR	1.65%	930,021.51	43.99	35.07	34.54
A (acc) EUR-H1 (hedged)	1.65%	180,232.39	26.91	22.63	20.64
A (acc) SGD	1.65%	1,726,022.98	18.48	14.93	14.26
A (acc) USD	1.65%	2,832,763.24	50.23	41.29	36.97
A (Qdis) USD	1.65%	7,997,359.13	29.55	25.38	23.55
AS (acc) SGD	1.55%	4,255,071.25	17.67	14.26	13.60
C (Qdis) USD	2.23%	439,529.55	16.29	14.07	13.14
F (Qdis) USD	2.66%	985,664.25	13.27	11.51	10.79
I (Ydis) USD	0.84%	58,380.15	18.15	15.43	14.20
N (acc) EUR	2.15%	1,617,412.77	29.43	23.58	23.34
N (acc) EUR-H1 (hedged)	2.16%	783,807.65	13.29	11.24	10.30
W (acc) EUR	0.88%	227,991.77	17.62	13.94	13.62
W (acc) GBP-H1 (hedged)	0.88%	141,927.12	16.50	13.52	12.06

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Templeton Global Value and Income Fund - USD[1] (continued)					
W (acc) USD	0.88%	870,430.71	19.96	16.28	14.46
Z (acc) USD	1.15%	1,113,581.51	18.22	14.90	13.27
Templeton Growth (Euro) Fund - EUR					
A (acc) EUR	1.81%	292,866,470.34	26.29	22.74	22.35
A (acc) USD	1.81%	9,356,399.46	30.07	26.81	23.96
A (Ydis) EUR	1.81%	9,492,610.61	25.96	22.46	22.07
A (Ydis) USD	1.81%	901,164.02	29.60	26.39	23.59
I (acc) EUR	0.96%	657,246.79	32.46	27.84	27.13
I (Ydis) EUR	1.03%	3,266.42	24.83	21.43	21.05
N (acc) EUR	2.56%	1,004,079.47	21.54	18.77	18.59
W (acc) EUR	1.01%	226,055.96	15.89	13.64	13.30
W (acc) USD	1.00%	772.33	17.14	15.17	13.44
W (Ydis) EUR	1.01%	5,539.32	14.63	12.63	12.40
Templeton Japan Fund - JPY					
A (acc) EUR	1.84%	1,972,404.78	13.73	11.01	9.27
A (acc) HKD	1.72%	776.74	15.11	12.48	–
A (acc) JPY	1.84%	11,935,043.00	2,570.80	1,881.08	1,607.77
A (acc) USD	1.84%	3,973,190.96	15.78	13.04	9.98
A (acc) USD-H1 (hedged)	1.84%	1,136,507.27	34.72	24.56	20.36
C (acc) USD	2.42%	132,911.67	16.47	13.67	10.52
F (acc) JPY	2.85%	4,174,242.02	1,715.47	1,267.89	–
F (acc) USD-H1 (hedged)	2.85%	1,294,770.08	18.16	12.98	–
I (acc) EUR	0.93%	1,333,219.00	23.59	18.75	15.62
I (acc) EUR-H1 (hedged)*	0.89%	85.97	11.86	–	–
I (acc) JPY	0.93%	674,262.29	1,486.70	1,077.78	–
I (acc) USD	0.93%	1,108,684.03	22.27	18.24	13.86
I (Ydis) EUR*	0.89%	86.49	11.50	–	–
N (acc) EUR	2.58%	1,483,632.39	11.29	9.12	7.74
N (acc) USD	2.58%	192,562.95	19.78	16.47	12.71
S (acc) GBP*	0.65%	74.29	10.39	–	–
S (acc) GBP-H1 (hedged)*	0.65%	74.29	10.71	–	–
S (acc) JPY*	0.65%	15.65	11,809.36	–	–
W (acc) EUR	0.97%	68,648.77	32.00	25.45	21.23
W (acc) EUR-H1 (hedged)*	0.94%	85.97	11.86	–	–
W (acc) USD*	0.97%	284,918.13	12.54	–	–
Y (acc) EUR	0.05%	329,594.67	14.96	11.78	–
Templeton Latin America Fund - USD					
A (acc) EUR	2.25%	884,861.65	11.95	9.16	8.59
A (acc) SGD	2.26%	2,652,899.24	9.26	7.19	6.54
A (acc) USD	2.26%	1,039,981.98	87.90	69.37	59.18
A (Ydis) EUR	2.26%	153,303.65	54.35	42.96	41.87
A (Ydis) GBP	2.26%	10,682.57	47.02	37.02	35.62
A (Ydis) USD	2.25%	6,911,009.44	62.09	50.58	44.84
C (acc) USD	2.83%	39,310.17	16.03	12.73	10.92
I (acc) USD	1.27%	243,020.27	31.12	24.33	20.54
I (Ydis) EUR-H2 (hedged)	1.27%	715,240.00	7.13	6.52	6.14
N (acc) PLN-H1 (hedged)	2.76%	2,737,690.94	9.86	7.87	6.72
N (acc) USD	2.76%	260,137.17	43.01	34.12	29.25
W (acc) GBP	1.31%	379,376.25	15.59	11.78	10.82
W (acc) USD	1.31%	585,490.58	11.64	9.10	7.69
Z (acc) GBP	1.73%	630.34	14.80	11.23	10.34
Templeton Sustainable Emerging Markets Local Currency Bond Fund - USD					
A (acc) USD	1.80%	202,441.32	10.28	9.09	8.08
A (Mdis) EUR-H1 (hedged)	1.80%	126,599.63	4.21	4.19	4.18
A (Ydis) EUR	1.80%	75,470.41	5.91	5.55	5.88
C (acc) USD	2.38%	90,000.00	9.80	8.71	7.79
I (acc) EUR	0.90%	72,960.16	11.96	10.17	9.85
I (acc) EUR-H1 (hedged)	0.90%	9,650.15	9.14	8.20	7.38
I (acc) NOK-H1 (hedged)	0.90%	81,430.00	10.87	9.56	8.49
I (acc) USD	0.90%	90,000.00	11.08	9.71	8.55
I (Qdis) USD	0.90%	90,000.00	5.58	5.38	5.20

Statistical Information

	Total Expense Ratio June 30, 2026 (See note 27)	Shares Outstanding as at June 30, 2026	Net Asset Value per share as at June 30, 2026	Net Asset Value per share as at June 30, 2025	Net Asset Value per share as at June 30, 2024
Templeton Sustainable Emerging Markets Local Currency Bond Fund - USD (continued)					
I (Ydis) EUR	0.90%	76,416.78	6.39	5.95	6.23
I (Ydis) EUR-H1 (hedged)	0.90%	8,106.68	4.82	4.71	4.59
N (acc) USD	2.30%	95,862.50	9.86	8.76	7.83
N (Qdis) EUR-H1 (hedged)	2.30%	33,384.73	4.06	4.06	4.06
W (acc) EUR-H1 (hedged)	0.95%	13,558.31	9.08	8.15	7.34
W (acc) GBP-H1 (hedged)	0.95%	7,654.29	10.01	8.81	7.80
W (acc) USD	0.95%	137,235.00	11.03	9.68	8.53
W (Mdis) USD	0.95%	142,791.10	5.49	5.29	5.13
W (Qdis) EUR-H1 (hedged)	0.95%	8,106.68	4.54	4.48	4.43
W (Qdis) GBP-H1 (hedged)	0.95%	7,147.71	5.02	4.86	4.72
Y (acc) SEK-H1 (hedged)	0.11%	80,999.50	9.73	8.68	7.77
Templeton Sustainable Global Bond (Euro) Fund - EUR[1]					
A (acc) EUR	1.47%	1,938,646.00	13.34	12.99	12.47
A (acc) USD	1.46%	71,504.38	8.64	8.67	7.56
A (Ydis) EUR	1.47%	934,560.10	5.62	5.73	5.73
I (acc) EUR	0.74%	22,261.50	14.64	14.15	13.47
N (acc) EUR	2.14%	482,481.65	11.38	11.15	10.78
N (Ydis) EUR	2.10%	200.00	5.42	5.55	5.55
W (acc) EUR	0.79%	26,669.35	9.69	9.37	8.93

*This Fund / share class was launched during the year.
Ω This Fund / share class was closed during the year.
[1]Please refer to Note 1 for fund events.

Notes to Financial Statements
For the year ended June 30, 2026

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 Launches

Franklin Core Global Enhanced Equity Fund launched on October 13, 2025.

Franklin Core U.S. Enhanced Equity Fund launched on October 13, 2025.

Franklin Diversified Income Fund launched on January 07, 2026.

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 60,229 as at June 30, 2026. The management company has concluded that no further income or material expenses are likely. Residual cash is entirely Franklin Templeton seed capital; however, USD 5,292 of this balance is subject to sanctions and cannot be distributed.

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, 2026. The management company has concluded that no further income or material expenses are likely and have instructed the Transfer Agent to prepare to distribute the residual cash.

Franklin European Social Leaders Bond Fund was put into liquidation effective May 18, 2026 and closed with a final NAV on May 22, 2026. The remaining amount of cash at bank is EUR 16,187 as at June 30, 2026. 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 31,730 as at June 30, 2026. The management company has concluded that no further income or material expenses are likely and have instructed the Transfer Agent to prepare to distribute the residual cash.

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 242,052 as at June 30, 2026. The management company has concluded that no further income or material expenses are likely and have instructed the Transfer Agent to prepare to distribute the residual cash.

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 115,100 as at June 30, 2026. The management company has concluded that no further income or material expenses are likely and have instructed the Transfer Agent to prepare to distribute the residual cash.

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 7,500 as at June 30, 2026. The management company has concluded that no further income or material expenses are likely and have instructed the Transfer Agent to prepare to distribute the residual cash.

Note 1 - The Company (continued)

Fund Closures (continued)

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 10,158 as at June 30, 2026. The management company has concluded that no further income or material expenses are likely and have instructed the Transfer Agent to prepare to distribute the residual cash.

Fund Mergers

Internal Mergers

Templeton European Improvers Fund was merged into Templeton European Insights Fund on October 24, 2025. The remaining amount of cash at bank is EUR 33,615 as at June 30, 2026. The management company is monitoring the outstanding cash.

Templeton European Opportunities Fund was merged into Templeton European Insights Fund on October 24, 2025. The remaining amount of cash at bank is EUR 34,320 as at June 30, 2026. The management company is monitoring the outstanding cash.

Templeton European Small-Mid Cap Fund was merged into Templeton European Insights Fund on January 16, 2026. The remaining amount of cash at bank is EUR 33,252 as at June 30, 2026. The management company is monitoring the outstanding cash.

As of June 30, 2026, 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.

External Mergers

Effective May 29, 2026, the following sub-funds of Franklin Templeton Global Solutions plc ("FTGS") were merged into sub-funds of Franklin Templeton Investment Funds ("FTIF"):

- FTGS Franklin Multi-Asset Conservative Fund merged into FTIF Franklin NextStep Conservative Fund.

- FTGS Franklin Multi-Asset Balanced Fund merged into FTIF Franklin NextStep Moderate Fund.

- FTGS Franklin Multi-Asset Growth Fund merged into FTIF Franklin NextStep Growth Fund.

Fund Name Changes

- Franklin Global Green Bond Fund renamed to Franklin Global Sustainable Bond Fund effective from March 06, 2026.

- Franklin Global Income Fund renamed to Franklin Global Income and Growth Opportunities Fund effective from October 10, 2025.

- Martin Currie UK Equity Income Fund renamed to ClearBridge UK Equity Income Fund effective from September 30, 2025.

- Templeton Asia Equity Total Return Fund renamed to Templeton Asia Dynamic Risk-Managed Equity Fund effective from March 06, 2026.

- Templeton BRIC Fund renamed to Templeton BIC Fund effective from December 09, 2025.

- Templeton Global Balanced Fund renamed to Templeton Global Value and Income Fund effective from July 16, 2025.

- Templeton Global Bond (Euro) Fund renamed to Templeton Sustainable Global Bond (Euro) Fund effective from September 30, 2025.

- Templeton Global Fund renamed to Templeton Global Focus Fund effective from June 08, 2026.

Note 1 - The Company (continued)

Share Class Name change

Effective July 28, 2025, the share class listed below has been renamed:

- Templeton Global Leaders Fund: Share class was renamed from A (Mdis) USD to A (Mdis-Plus) USD.

Effective April 14, 2026, the share class listed below has been renamed:

- Franklin Diversified Income Fund: Share class was renamed from A (Mdis-Plus) HKD to A (Mdis-Plus1) HKD.

- Franklin Diversified Income Fund: Share class was renamed from A (Mdis-Plus) RMB-H1 to A (Mdis-Plus1) RMB-H1.

- Franklin Diversified Income Fund: Share class was renamed from A (Mdis-Plus) USD to A (Mdis-Plus1) USD.

Effective April 16, 2026, the share class listed below has been renamed:

- Templeton Global Leaders Fund: Share class was renamed from A (Mdis) SGD to A (acc) SGD.

- Templeton Global Leaders Fund: Share class was renamed from AS (Mdis) SGD to AS (acc) SGD.

- Templeton Global Leaders Fund: Share class was renamed from N (Mdis) USD to N (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.

(b) Investment in securities

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

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

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

The Company's directors are using several methods to reduce the risk of market timing. As at June 30, 2026, a Market Level Fair Valuation was applied to the following Funds:

ClearBridge UK Equity Income Fund
Franklin Alternative Strategies Fund
Franklin Biotechnology Discovery Fund
Franklin Core Global Enhanced Equity Fund
Franklin Disruptive Commerce Fund
Franklin Diversified Balanced Fund
Franklin Diversified Conservative Fund
Franklin Diversified Dynamic Fund

Note 2 - Significant accounting policies (continued)

(b) Investment in securities (continued)

Franklin Emerging Market Corporate Debt Fund
Franklin Emerging Markets Debt Opportunities Hard Currency Fund
Franklin Euro Short Duration Bond Fund
Franklin European Total Return Fund
Franklin Genomic Advancements Fund
Franklin Global Fundamental Strategies Fund
Franklin Global Income and Growth Opportunities 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 MENA Fund
Franklin Mutual European Fund
Franklin Mutual Global Discovery Fund
Franklin Mutual U.S. Value Fund
Franklin Natural Resources Fund
Franklin NextStep Conservative Fund
Franklin NextStep Growth Fund
Franklin NextStep Moderate Fund
Franklin Sealand China A-Shares Fund
Franklin Sustainable Global Growth Fund
Franklin Technology Fund
Templeton All China Equity Fund
Templeton Asia Dynamic Risk-Managed Equity Fund
Templeton Asian Growth Fund
Templeton Asian Smaller Companies Fund
Templeton BIC Fund
Templeton China A-Shares Fund
Templeton China Fund
Templeton Eastern Europe Fund
Templeton Emerging Markets Dynamic Income Fund
Templeton Emerging Markets ex-China Fund
Templeton Emerging Markets Fund
Templeton Emerging Markets Smaller Companies Fund
Templeton Emerging Markets Sustainability Fund
Templeton European Insights Fund
Templeton Frontier Markets Fund
Templeton Global Climate Change Fund
Templeton Global Focus Fund
Templeton Global High Yield Fund
Templeton Global Income Fund
Templeton Global Leaders Fund
Templeton Global Smaller Companies Fund
Templeton Global Value and Income Fund
Templeton Growth (Euro) Fund
Templeton Japan Fund

Note 2 - Significant accounting policies (continued)

(b) Investment in securities (continued)

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 BIC 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, 2026.

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

Funds	As of	% Ukraine	% Russia	% Belarus	% Total Exposed
Franklin Alternative Strategies Fund	30/06/2026	0.33%	0.00%	0.00%	0.33%
Franklin Emerging Market Corporate Debt Fund	30/06/2026	1.20%	0.00%	0.00%	1.20%
Franklin Emerging Markets Debt Opportunities Hard Currency Fund	30/06/2026	0.95%	0.00%	0.00%	0.95%

(c) Forward foreign exchange contracts

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

(d) Financial future contracts

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

(e) Interest rate swap contracts

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

Note 2 - Significant accounting policies (continued)

(e) Interest rate swap contracts (continued)

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. The funds had no exposure as at June 30, 2026.

(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. The funds had no exposure as at June 30, 2026.

(h) Total return swap contracts

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

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

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

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

Note 2 - Significant accounting policies (continued)

(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 difference 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.

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".

Note 2 - Significant accounting policies (continued)

(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, 2026 are as follows:

AED	3.6728	GBP	0.7539	MXN	17.4875	RUB	78.7000
AUD	1.4444	HKD	7.8429	MYR	4.0775	SAR	3.7572
AZN	1.7000	HUF	311.3513	NAD	16.3800	SEK	9.6964
BRL	5.1623	IDR	17,880.0000	NGN	1,380.2150	SGD	1.2938
CAD	1.4183	ILS	2.9759	NOK	9.8985	THB	33.2205
CHF	0.8080	INR	94.6588	NZD	1.7607	TRY	46.6463
CLP	921.9650	ISK	125.8450	OMR	0.3850	TWD	31.8565
CNH/CNY	6.7908	JMD	157.5000	PEN	3.4180	UGX	3,663.0000
COP	3,418.2200	JPY	162.5950	PHP	61.3700	UYU	40.1950
CZK	21.2424	KES	129.4500	PLN	3.7618	UZS	12,009.2700
DKK	6.5417	KRW	1,549.3000	PYG	6,081.1500	VND	26,311.5000
DOP	59.8000	KWD	0.3098	QAR	3.6410	ZAR	16.3800
EGP	49.1300	KZT	477.7250	RON	4.5852		
EUR	0.8752	MAD	9.3910	RSD	102.7350		

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

The list of the currency abbreviations is available in note 29.

(m) Mortgage dollar rolls

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

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

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

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

(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.

Note 2 - Significant accounting policies (continued)

(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.

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 except Franklin U.S. Dollar Short Term Money Market Fund. 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.

Note 2 - Significant accounting policies (continued)

(q) Swing pricing (continued)

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, 2026.

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

ClearBridge UK Equity Income Fund
Franklin Core Global Enhanced Equity Fund
Franklin Core U.S. Enhanced Equity Fund
Franklin Disruptive Commerce Fund
Franklin Diversified Balanced Fund
Franklin Diversified Dynamic Fund
Franklin Diversified Income Fund
Franklin Emerging Market Corporate Debt Fund
Franklin Emerging Markets Debt Opportunities Hard Currency Fund
Franklin European Corporate Bond Fund
Franklin European Social Leaders Bond Fund
Franklin Flexible Alpha Bond Fund
Franklin Global Convertible Securities Fund
Franklin Global Multi-Asset Income Fund
Franklin Global Real Estate Fund
Franklin Gold and Precious Metals Fund
Franklin Gulf Wealth Bond Fund
Franklin India Fund
Franklin Intelligent Machines Fund
Franklin MENA Fund
Franklin Sealand China A-Shares Fund
Franklin Strategic Income Fund
Franklin U.S. Low Duration Fund
Templeton Asian Growth Fund
Templeton Asian Smaller Companies Fund
Templeton Emerging Markets Fund
Templeton Emerging Markets Smaller Companies Fund
Templeton Emerging Markets Sustainability Fund
Templeton European Insights Fund
Templeton European Small-Mid Cap Fund
Templeton Frontier Markets Fund
Templeton Global High Yield Fund
Templeton Global Smaller Companies Fund
Templeton Global Total Return Fund
Templeton Latin America Fund
Templeton Sustainable Emerging Markets Local Currency Bond Fund

(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 2 - Significant accounting policies (continued)

(s) Capital Stock Transactions – Recognition

Capital stock transactions, including subscriptions and redemptions, are recorded on a T+1 basis in the accounting records. As a result, these transactions are reflected up to the valuation day immediately preceding the Net Asset Value (NAV) date.

(t) Reverse Repurchase Agreements

A reverse repurchase agreement, often referred to as a "reverse repo," is a financial transaction in which one party purchases securities from another party with an agreement to sell them back at a later date. This transaction effectively allows the fund to lend cash to the counterparty, using the purchased securities as collateral, while earning interest income over the term of the agreement. The amounts lent in a reverse repo transaction are recorded in the Statement of Net Assets as a receivable under "Amounts receivable on reverse repurchase agreements" The income earned is recognised over the term of the agreement is included in the Statement of Operations and Changes in Net Assets under "Interest income on debt securities.

Note 3 - Cross Funds Investment

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, 2026, the following Funds held shares issued by another Fund of the Company.

	Currency	Investment in securities at market value as per Statement of Net Assets	Market value of Cross Funds investment	Investment in securities at market value after deduction of Cross Funds investments
Franklin Diversified Balanced Fund	EUR	138,560,265	1,446,521	137,113,744
Franklin Diversified Conservative Fund	EUR	50,347,706	1,171,861	49,175,845
Franklin Diversified Dynamic Fund	EUR	158,188,953	2,194,809	155,994,144
Franklin Flexible Alpha Bond Fund	USD	134,424,045	12,638,390	121,785,655
Franklin Global Multi-Asset Income Fund	EUR	84,209,028	3,334,769	80,874,259
Franklin NextStep Conservative Fund*	USD	49,357,819	10,263,388	39,094,431
Franklin NextStep Growth Fund*	USD	130,599,538	30,775,400	99,824,138
Franklin NextStep Moderate Fund*	USD	130,270,615	29,304,805	100,965,810
Templeton Asian Growth Fund	USD	2,473,566,673	30,614,228	2,442,952,445
Templeton Emerging Markets Dynamic Income Fund	USD	324,741,596	11,386,355	313,355,241

*Please refer to Note 1 for fund events.

The total combined net assets at year-end without Cross Funds investments would amount to USD 93,145,084,436.

Note 4 - Time deposits ("TDs")

As at June 30, 2026, the Company had the following cash on time deposits:

Fund Counterparty		Value of TDs in Fund Currency
ClearBridge UK Equity Income Fund		
Royal Bank of Canada	GBP	200,000
Franklin Alternative Strategies Fund		
Australia & New Zealand Banking Group Ltd.	USD	8,681,200
Bank of Montreal	USD	37,163,200
Credit Agricole Corporate and Investment Bank	USD	47,223,100
National Bank of Canada	USD	41,021,600
Royal Bank of Canada	USD	40,334,600
		174,423,700
Franklin Core U.S. Enhanced Equity Fund		
Royal Bank of Canada	USD	400,000
Franklin Diversified Balanced Fund		
Royal Bank of Canada	EUR	1,500,000
Franklin Diversified Conservative Fund		
Royal Bank of Canada	EUR	700,000
Franklin Diversified Dynamic Fund		
Royal Bank of Canada	EUR	2,500,000
Franklin Global Multi-Asset Income Fund		
Royal Bank of Canada	EUR	1,000,000
Franklin Global Real Estate Fund		
Royal Bank of Canada	USD	700,000
Franklin Gulf Wealth Bond Fund		
Royal Bank of Canada	USD	6,700,000

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

Fund Counterparty		Value of TDs in Fund Currency
Franklin India Fund		
Royal Bank of Canada	USD	8,200,000
Franklin MENA Fund		
Royal Bank of Canada	USD	1,600,000
Franklin NextStep Conservative Fund		
Royal Bank of Canada	USD	1,001,000
Franklin NextStep Growth Fund		
Royal Bank of Canada	USD	2,625,000
Franklin NextStep Moderate Fund		
Royal Bank of Canada	USD	2,274,000
Franklin Saudi Arabia Bond Fund		
Royal Bank of Canada	USD	100,000
Franklin Sealand China A-Shares Fund		
Royal Bank of Canada	USD	500,000
Franklin Sustainable Global Growth Fund		
Royal Bank of Canada	USD	3,000,000
Franklin U.S. Dollar Short-Term Money Market Fund		
Australia & New Zealand Banking Group Ltd.	USD	25,000,000
Templeton All China Equity Fund		
Royal Bank of Canada	USD	100,000
Templeton Asian Growth Fund		
Australia & New Zealand Banking Group Ltd.	USD	50,000,000
National Bank of Canada	USD	45,000,000
Royal Bank of Canada	USD	14,000,000
		109,000,000
Templeton Asian Smaller Companies Fund		
Australia & New Zealand Banking Group Ltd.	USD	9,700,000
Royal Bank of Canada	USD	3,600,000
		13,300,000
Templeton BIC Fund		
Royal Bank of Canada	USD	4,400,000
Templeton China A-Shares Fund		
Royal Bank of Canada	USD	200,000
Templeton China Fund		
Royal Bank of Canada	USD	3,600,000
Templeton Eastern Europe Fund		
Royal Bank of Canada	EUR	4,100,000
Templeton Emerging Markets ex-China Fund		
Royal Bank of Canada	USD	700,000
Templeton Emerging Markets Fund		
National Bank of Canada	USD	175,000,000
Royal Bank of Canada	USD	56,000,000
		231,000,000
Templeton Emerging Markets Sustainability Fund		
Royal Bank of Canada	USD	600,000
Templeton European Insights Fund		
Royal Bank of Canada	EUR	5,200,000
Templeton Frontier Markets Fund		
Royal Bank of Canada	USD	3,500,000
Templeton Global Climate Change Fund		
Credit Agricole Corporate and Investment Bank	EUR	35,100,000
National Bank of Canada	USD	13,390,513
		48,490,513
Templeton Global Focus Fund		
Royal Bank of Canada	USD	3,000,000
Templeton Global Leaders Fund		
Royal Bank of Canada	USD	1,900,000
Templeton Global Smaller Companies Fund		
Royal Bank of Canada	USD	4,100,000
Templeton Growth (Euro) Fund		
Credit Agricole Corporate and Investment Bank	EUR	75,000,000
Royal Bank of Canada	EUR	128,500,000
Toronto-Dominion Bank (The)	EUR	45,000,000
		248,500,000
Templeton Japan Fund		
Royal Bank of Canada	USD	2,373,887,000
Templeton Latin America Fund		
National Bank of Canada	USD	7,900,000
Royal Bank of Canada	USD	5,600,000
		13,500,000
Templeton Sustainable Global Bond (Euro) Fund		
Credit Agricole Corporate and Investment Bank	EUR	2,400,000

Note 5 - Reverse repurchase agreements

As at June 30, 2026 the Company was committed in respect of the following amounts:

Franklin U.S. Dollar Short-Term Money Market Fund

Currency	Reverse Repo	Collateral Description	Counterparty	Commitment (USD)	Maturity date
USD	175,000,000	US Treasury Bonds and Notes 0.625% 05/15/2030	Bank of America	175,000,000	07/01/2026
USD	125,000,000	US Treasury Bonds and Notes 3.500% 01/31/2028	Barclays	125,000,000	07/01/2026
USD	86,382,400	US Treasury Bonds and Notes 3.875% 06/15/2028	MUFG Securities EMEA plc	86,382,400	07/01/2026
USD	113,617,600	US Treasury Bonds and Notes 4.000% 12/15/2027	MUFG Securities EMEA plc	113,617,600	07/01/2026
USD	100,000,000	US Treasury Bonds and Notes 4.125% 11/30/2029	BNP Paribas	100,000,000	07/01/2026
				600,000,000	

Note 6 - Forward foreign exchange contracts

As at June 30, 2026, the Company had entered into the following outstanding contracts:

Franklin Alternative Strategies Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
BRL	2,545,000	USD	495,214	07/02/2026	(2,215)
USD	493,751	BRL	2,545,000	07/02/2026	754
BRL	2,086,569	USD	411,000	07/15/2026	(8,123)
USD	1,099,165	BRL	5,670,591	07/15/2026	4,282
CLP	3,360,015,706	USD	3,771,687	07/22/2026	(125,979)
CNY	17,311,452	USD	2,558,900	07/22/2026	(15,071)
COP	14,185,910,573	USD	3,989,055	07/22/2026	141,131
CZK	2,343,774	EUR	95,915	07/22/2026	668
EUR	91,104	IDR	1,854,520,000	07/22/2026	823
EUR	1,437,008	USD	1,685,045	07/22/2026	(41,712)
HUF	895,158,649	EUR	2,416,349	07/22/2026	108,986
HUF	221,094,599	USD	728,139	07/22/2026	(18,718)
INR	223,777,105	USD	2,350,000	07/22/2026	11,182
JPY	55,362,617	USD	351,334	07/22/2026	(10,275)
KRW	2,257,047,841	USD	1,499,564	07/22/2026	(40,180)
KZT	450,028,980	USD	914,879	07/22/2026	20,240
MXN	105,943,128	USD	6,095,152	07/22/2026	(47,421)
MYR	6,210,056	USD	1,530,000	07/22/2026	(8,851)
PHP	233,655,098	USD	3,820,000	07/22/2026	(18,785)
RON	400,339	USD	91,555	07/22/2026	(4,349)
TRY	76,224,542	USD	1,576,326	07/22/2026	30,762
USD	2,550,000	CHF	2,057,021	07/22/2026	(1,705)
USD	10,091,060	COP	36,782,826,029	07/22/2026	(618,149)
USD	6,748,076	EUR	5,814,964	07/22/2026	98,206
USD	924,550	HUF	284,051,036	07/22/2026	13,123
USD	2,359,522	INR	223,682,081	07/22/2026	(657)
USD	1,480,000	KRW	2,276,003,200	07/22/2026	8,359
USD	1,380,000	KZT	686,343,000	07/22/2026	(46,158)
USD	4,533,659	MXN	79,290,432	07/22/2026	7,389
USD	3,934,015	PEN	13,395,915	07/22/2026	17,714
USD	5,344,752	PHP	327,583,284	07/22/2026	15,466
USD	298,390	PLN	1,084,813	07/22/2026	10,024
USD	32,126	THB	1,026,372	07/22/2026	1,177
USD	2,403,759	TRY	117,112,121	07/22/2026	(65,386)
USD	5,928,514	ZAR	98,319,013	07/22/2026	(63,364)
ZAR	82,945,169	USD	5,041,117	07/22/2026	13,830
TRY	10,431,574	USD	214,455	07/23/2026	5,286
JPY	65,000,000	USD	411,266	07/31/2026	(10,528)
KRW	450,000,000	USD	299,893	07/31/2026	(8,898)
MYR	2,450,000	USD	623,289	07/31/2026	(22,703)
TWD	16,000,000	USD	505,962	07/31/2026	(4,299)
USD	854,273	AUD	1,200,000	07/31/2026	23,925
USD	849,416	CNH	5,750,000	07/31/2026	992
USD	1,539,209	IDR	26,600,000,000	07/31/2026	57,722
USD	1,035,242	JPY	165,000,000	07/31/2026	17,983
USD	1,295,297	KRW	1,910,000,000	07/31/2026	60,184
USD	277,093	MYR	1,100,000	07/31/2026	7,442
USD	532,385	PHP	32,500,000	07/31/2026	4,367
USD	276,659	SGD	350,000	07/31/2026	5,545
USD	318,766	THB	10,300,000	07/31/2026	7,939
USD	1,680,472	TWD	53,200,000	07/31/2026	12,441
BRL	6,150,600	EUR	1,024,567	08/04/2026	9,395
BRL	18,266,158	USD	3,579,712	08/04/2026	(70,179)
USD	966,602	BRL	5,070,868	08/04/2026	(7,680)
CNH	3,959,922	USD	589,732	08/21/2026	(4,576)
USD	1,419,664	CNH	9,610,611	08/21/2026	(493)
USD	1,609,941	GBP	1,200,000	08/28/2026	18,233
CHF	150,000	USD	190,296	08/31/2026	(3,388)
PLN	700,000	USD	191,388	08/31/2026	(5,317)

Note 6 - Forward foreign exchange contracts (continued)

Franklin Alternative Strategies Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	901,220	CHF	700,000	08/31/2026	28,987
USD	383,614	DKK	2,450,000	08/31/2026	7,856
USD	2,555,402	EUR	2,200,000	08/31/2026	35,223
USD	982,525	NOK	9,100,000	08/31/2026	63,977
USD	1,361,374	SEK	12,600,000	08/31/2026	57,474
AUD	6,567,000	USD	4,599,063	09/16/2026	(58,712)
CAD	949,000	USD	675,687	09/16/2026	(4,232)
CHF	241,000	USD	302,348	09/16/2026	(1,515)
CLP	75,134,000	USD	82,177	09/16/2026	(601)
CZK	9,681,000	USD	461,926	09/16/2026	(5,861)
EUR	3,906,000	USD	4,521,676	09/16/2026	(44,182)
GBP	2,580,000	USD	3,433,365	09/16/2026	(11,133)
HUF	19,520,000	USD	62,995	09/16/2026	(482)
IDR	3,788,990,000	USD	210,495	09/16/2026	(214)
ILS	355,000	USD	119,549	09/16/2026	(21)
INR	34,837,000	USD	362,922	09/16/2026	2,894
JPY	378,924,000	USD	2,361,591	09/16/2026	(16,475)
KRW	511,228,000	USD	335,578	09/16/2026	(4,713)
NOK	3,426,000	USD	358,697	09/16/2026	(12,959)
NZD	411,000	USD	238,212	09/16/2026	(4,175)
PLN	974,000	USD	263,506	09/16/2026	(4,600)
SEK	744,000	USD	77,614	09/16/2026	(552)
SGD	566,000	USD	441,624	09/16/2026	(1,735)
THB	13,091,000	USD	399,492	09/16/2026	(2,886)
TRY	46,041,860	USD	920,000	09/16/2026	8,661
TWD	26,555,000	USD	838,017	09/16/2026	(6,623)
USD	4,382,658	AUD	6,304,000	09/16/2026	24,139
USD	6,964,821	CAD	9,675,000	09/16/2026	119,378
USD	2,601,828	CHF	2,060,000	09/16/2026	30,393
USD	259,101	CLP	236,494,000	09/16/2026	2,322
USD	69,006	CZK	1,449,000	09/16/2026	745
USD	14,041,018	EUR	12,108,000	09/16/2026	161,480
USD	5,336,052	GBP	3,988,000	09/16/2026	46,184
USD	482,602	HUF	149,372,000	09/16/2026	4,239
USD	141,494	IDR	2,542,580,000	09/16/2026	386
USD	799,542	ILS	2,369,000	09/16/2026	1,899
USD	533,067	INR	51,007,000	09/16/2026	(2,546)
USD	9,503,155	JPY	1,513,621,000	09/16/2026	135,533
USD	60,406	KRW	91,961,000	09/16/2026	890
USD	210,165	NOK	2,023,000	09/16/2026	6,012
USD	1,335,767	NZD	2,302,000	09/16/2026	24,931
USD	541,839	PLN	1,994,000	09/16/2026	11,800
USD	312,329	SEK	2,971,000	09/16/2026	4,597
USD	2,233,466	SGD	2,854,000	09/16/2026	15,370
USD	79,312	THB	2,613,000	09/16/2026	148
USD	379,157	TWD	12,040,000	09/16/2026	2,205
USD	156,606	ZAR	2,610,000	09/16/2026	(1,731)
ZAR	2,800,000	USD	168,550	09/16/2026	1,314
MXN	36,275,000	USD	2,070,794	09/17/2026	(9,851)
USD	89,253	MXN	1,569,000	09/17/2026	112
EUR	754,660	USD	873,890	09/18/2026	(8,741)
USD	7,473,186	EUR	6,413,661	09/18/2026	120,511
USD	193,103	GBP	143,686	09/18/2026	2,512
USD	728,277	HKD	5,692,479	09/18/2026	430
USD	526,971	JPY	83,740,013	09/18/2026	8,628
USD	730,127	AUD	1,045,000	09/24/2026	7,724
USD	43,943	CAD	62,000	09/24/2026	59
USD	125,090	EUR	109,000	09/24/2026	100
					194,984
Forward foreign exchange contracts used for share class hedging:					
CHF	12,471,278	USD	15,677,045	07/15/2026	(219,461)
CZK	66,470,937	USD	3,179,060	07/15/2026	(49,576)
EUR	176,374,240	USD	204,002,803	07/15/2026	(2,367,339)

Note 6 - Forward foreign exchange contracts (continued)

Franklin Alternative Strategies Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
GBP	15,255,566	USD	20,442,446	07/15/2026	(206,929)
HUF	1,080,724,970	USD	3,506,275	07/15/2026	(37,329)
NOK	50,910	USD	5,371	07/15/2026	(229)
PLN	38,781,487	USD	10,545,230	07/15/2026	(236,163)
SEK	144,005	USD	15,205	07/15/2026	(343)
SGD	577,617	USD	450,028	07/15/2026	(3,144)
USD	188,290	CHF	150,990	07/15/2026	1,144
USD	4,972	CZK	103,918	07/15/2026	79
USD	1,816,011	EUR	1,583,050	07/15/2026	6,230
USD	139	GBP	105	07/15/2026	–
USD	18,020	HUF	5,489,264	07/15/2026	400
USD	57,273	PLN	215,356	07/15/2026	27
USD	205	SEK	1,975	07/15/2026	2
USD	75	SGD	97	07/15/2026	–
					(3,112,631)
					(2,917,647)

The above contracts were opened with the below counterparties:	
Citibank	20,240
Goldman Sachs	(12,819)
J.P. Morgan	(3,750,024)
Morgan Stanley	824,956
	(2,917,647)

Franklin Biotechnology Discovery Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	2,771,195	USD	3,477,187	07/15/2026	(42,417)
EUR	39,735,108	USD	45,895,171	07/15/2026	(468,997)
JPY	892,890,893	USD	5,572,516	07/15/2026	(75,193)
PLN	69,714,369	USD	18,906,907	07/15/2026	(375,127)
USD	840,086	EUR	728,696	07/15/2026	7,023
USD	1,694,506	JPY	273,236,762	07/15/2026	12,251
USD	568,253	PLN	2,092,637	07/15/2026	11,979
					(930,481)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(930,481)
	(930,481)

Franklin Core Global Enhanced Equity Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
SGD	1,536	USD	1,197	07/15/2026	(8)
USD	37	SGD	48	07/15/2026	–
					(8)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(8)
	(8)

Note 6 - Forward foreign exchange contracts (continued)

Franklin Core U.S. Enhanced Equity Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
SGD	1,430	USD	1,114	07/15/2026	(8)
					(8)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(8)
	(8)

Franklin Disruptive Commerce Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	207,681	USD	240,225	07/15/2026	(2,798)
SGD	38,995	USD	30,382	07/15/2026	(213)
					(3,011)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(3,011)
	(3,011)

Franklin Diversified Balanced Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	806,343	GBP	705,000	07/22/2026	(11,382)
EUR	6,150,752	USD	7,270,000	07/22/2026	(206,485)
EUR	1,363,545	ZAR	26,510,000	07/22/2026	(49,217)
GBP	360,000	EUR	415,641	07/22/2026	1,921
ZAR	1,530,000	EUR	78,547	07/22/2026	2,989
EUR	4,086,119	GBP	3,574,000	07/23/2026	(59,154)
EUR	1,130,676	USD	1,336,000	07/23/2026	(37,535)
EUR	890,581	GBP	779,000	07/24/2026	(12,894)
EUR	1,669,708	USD	1,973,000	07/24/2026	(55,426)
GBP	30,000	EUR	34,645	07/24/2026	148
					(427,035)
Forward foreign exchange contracts used for share class hedging:					
CZK	279,838,154	EUR	11,570,624	07/15/2026	(46,280)
EUR	40,552	CZK	981,525	07/15/2026	130
EUR	36	USD	42	07/15/2026	–
USD	1,876,122	EUR	1,621,968	07/15/2026	19,111
					(27,039)
					(454,074)

The above contracts were opened with the below counterparties:	
Barclays	(324,613)
J.P. Morgan	(36,500)
Morgan Stanley	(92,961)
	(454,074)

Note 6 - Forward foreign exchange contracts (continued)

Franklin Diversified Conservative Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	340,837	GBP	298,000	07/22/2026	(4,811)
EUR	2,126,959	USD	2,514,000	07/22/2026	(71,404)
GBP	152,000	EUR	175,493	07/22/2026	811
EUR	1,840,697	GBP	1,610,000	07/23/2026	(26,647)
EUR	916,558	USD	1,083,000	07/23/2026	(30,427)
EUR	780,831	GBP	683,000	07/24/2026	(11,305)
EUR	1,222,873	USD	1,445,000	07/24/2026	(40,593)
GBP	27,000	EUR	31,181	07/24/2026	134
					(184,242)
Forward foreign exchange contracts used for share class hedging:					
CZK	91,675,091	EUR	3,790,198	07/15/2026	(14,819)
EUR	11,703	CZK	283,320	07/15/2026	35
EUR	217	USD	252	07/15/2026	(3)
SGD	1,617	EUR	1,089	07/15/2026	5
USD	344,145	EUR	297,539	07/15/2026	3,491
					(11,291)
					(195,533)

The above contracts were opened with the below counterparties:	
Barclays	(109,222)
J.P. Morgan	(15,291)
Morgan Stanley	(71,020)
	(195,533)

Franklin Diversified Dynamic Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	813,206	GBP	711,000	07/22/2026	(11,479)
EUR	4,394,362	USD	5,194,000	07/22/2026	(147,522)
GBP	366,000	EUR	422,568	07/22/2026	1,953
EUR	4,515,996	GBP	3,950,000	07/23/2026	(65,377)
EUR	1,736,637	USD	2,052,000	07/23/2026	(57,651)
EUR	435,913	GBP	381,000	07/24/2026	(5,966)
EUR	345,282	USD	408,000	07/24/2026	(11,462)
GBP	15,000	EUR	17,318	07/24/2026	78
					(297,426)
Forward foreign exchange contracts used for share class hedging:					
CZK	109,605,234	EUR	4,531,474	07/15/2026	(17,691)
EUR	4,002	CZK	96,711	07/15/2026	19
EUR	378	SGD	557	07/15/2026	1
EUR	138,094	USD	159,962	07/15/2026	(1,827)
NOK	8,800	EUR	803	07/15/2026	(25)
SEK	229,958	EUR	21,031	07/15/2026	(272)
SGD	21,403	EUR	14,418	07/15/2026	67
USD	4,128,119	EUR	3,568,991	07/15/2026	41,951
					22,223
					(275,203)

The above contracts were opened with the below counterparties:	
Barclays	(212,899)
J.P. Morgan	12,697
Morgan Stanley	(75,001)
	(275,203)

Note 6 - Forward foreign exchange contracts (continued)

Franklin Diversified Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
USD	736,272	AUD	1,040,000	07/15/2026	16,401
USD	3,390,599	EUR	2,931,400	09/16/2026	30,301
					46,702
Forward foreign exchange contracts used for share class hedging:					
CNH	49,058,875	USD	7,252,774	07/15/2026	(21,984)
GBP	744	USD	983	07/15/2026	5
SGD	82,141,037	USD	63,999,082	07/15/2026	(449,110)
USD	528,035	CNH	3,570,677	07/15/2026	1,753
					(469,336)
					(422,634)

The above contracts were opened with the below counterparties:	
Bank of America	41,636
Citibank	5,066
J.P. Morgan	(469,336)
	(422,634)

Franklin Emerging Market Corporate Debt Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	1,370,000	USD	1,590,325	09/11/2026	(20,210)
USD	13,574,668	EUR	11,720,000	09/11/2026	142,738
					122,528
Forward foreign exchange contracts used for share class hedging:					
EUR	62,909,422	USD	72,613,933	07/15/2026	(694,300)
GBP	70,558	USD	94,550	07/15/2026	(960)
USD	93	EUR	81	07/15/2026	(1)
					(695,261)
					(572,733)

The above contracts were opened with the below counterparties:	
Citibank	122,528
J.P. Morgan	(695,261)
	(572,733)

Franklin Emerging Markets Debt Opportunities Hard Currency Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	750,000	USD	863,220	09/11/2026	(3,668)
USD	25,114,836	EUR	21,700,000	09/11/2026	245,136
					241,468
Forward foreign exchange contracts used for share class hedging:					
EUR	120,008,255	USD	138,805,626	07/15/2026	(1,609,174)
GBP	19,683	USD	26,376	07/15/2026	(268)
USD	41,635	EUR	35,898	07/15/2026	596
					(1,608,846)
					(1,367,378)

Note 6 - Forward foreign exchange contracts (continued)

Franklin Emerging Markets Debt Opportunities Hard Currency Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
Citibank	241,468
J.P. Morgan	(1,608,846)
	(1,367,378)

Franklin Euro High Yield Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	25,642,188	GBP	22,335,530	07/28/2026	(257,680)
EUR	9,716,913	USD	11,426,000	07/28/2026	(271,881)
GBP	2,930,000	EUR	3,374,796	07/28/2026	22,778
USD	630,000	EUR	535,682	07/28/2026	15,074
					(491,709)
Forward foreign exchange contracts used for share class hedging:					
EUR	125,181	USD	144,783	07/15/2026	(1,464)
USD	2,339,128	EUR	2,022,287	07/15/2026	23,792
					22,328
					(469,381)

The above contracts were opened with the below counterparties:	
BNP Paribas	(241,327)
Citibank	15,288
Deutsche Bank	(271,881)
J.P. Morgan	28,539
	(469,381)

Franklin Euro Short Duration Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
DKK	39,700,000	EUR	5,317,416	07/28/2026	(4,285)
EUR	115,203,066	DKK	860,180,917	07/28/2026	83,316
EUR	305,518,046	GBP	265,941,000	07/28/2026	(2,862,217)
GBP	243,000,000	EUR	279,934,567	07/28/2026	1,843,738
PLN	450,000,000	EUR	104,861,373	07/28/2026	(289,295)
					(1,228,743)
Forward foreign exchange contracts used for share class hedging:					
EUR	238,728	PLN	1,014,589	07/15/2026	2,815
PLN	7,187,614	EUR	1,687,881	07/15/2026	(16,606)
					(13,791)
					(1,242,534)

The above contracts were opened with the below counterparties:	
Barclays	27,389
BNP Paribas	24,332
Citibank	(991,169)
J.P. Morgan	(303,086)
	(1,242,534)

Note 6 - Forward foreign exchange contracts (continued)

Franklin European Total Return Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
DKK	48,380,000	EUR	6,480,343	07/28/2026	(5,550)
EUR	182,406,187	DKK	1,362,000,000	07/28/2026	126,976
EUR	86,415,783	GBP	75,250,000	07/28/2026	(842,724)
EUR	74,647,887	PLN	318,000,000	07/28/2026	750,285
PLN	658,000,000	EUR	153,330,630	07/28/2026	(423,013)
					(394,026)
Forward foreign exchange contracts used for share class hedging:					
EUR	291,864	PLN	1,242,971	07/15/2026	2,847
EUR	3,863	USD	4,488	07/15/2026	(63)
GBP	795	EUR	921	07/15/2026	1
NOK	233,645	EUR	21,323	07/15/2026	(680)
PLN	49,852,745	EUR	11,721,514	07/15/2026	(129,679)
SEK	110,414	EUR	10,082	07/15/2026	(114)
USD	330,681	EUR	285,921	07/15/2026	3,332
					(124,356)
					(518,382)

The above contracts were opened with the below counterparties:	
BNP Paribas	(721,298)
J.P. Morgan	202,916
	(518,382)

Franklin Flexible Alpha Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	2,072,000	USD	2,398,735	07/13/2026	(30,182)
USD	7,958,447	EUR	6,863,000	07/13/2026	113,186
					83,004
Forward foreign exchange contracts used for share class hedging:					
EUR	18,928,275	USD	21,895,148	07/15/2026	(255,869)
GBP	744	USD	982	07/15/2026	5
SGD	81,393,695	USD	63,416,905	07/15/2026	(445,128)
USD	300,703	EUR	263,061	07/15/2026	(35)
					(701,027)
					(618,023)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(618,023)
	(618,023)

Franklin Genomic Advancements Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	43,006	USD	49,680	07/15/2026	(514)
SGD	571,510	USD	445,004	07/15/2026	(2,844)
					(3,358)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(3,358)
	(3,358)

Note 6 - Forward foreign exchange contracts (continued)

Franklin Global Convertible Securities Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	40,846,449	USD	51,356,464	07/15/2026	(729,141)
EUR	77,790,178	USD	89,950,689	07/15/2026	(1,019,003)
USD	101,467	CHF	81,671	07/15/2026	240
USD	1,669,116	EUR	1,446,818	07/15/2026	15,077
					(1,732,827)
The above contracts were opened with the below counterparties:					
J.P. Morgan					(1,732,827)
					(1,732,827)

Franklin Global Fundamental Strategies Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
THB	37,230,000	USD	1,162,921	07/02/2026	(42,228)
USD	2,963,233	THB	96,981,000	07/02/2026	43,922
USD	2,643,142	EUR	2,247,000	07/14/2026	74,428
USD	8,310,519	CNH	56,402,414	07/15/2026	(2,636)
USD	4,470,705	EUR	3,805,122	07/16/2026	120,402
RSD	51,783,153	USD	510,823	07/20/2026	(7,005)
JPY	97,840,000	USD	645,450	07/27/2026	(42,453)
USD	10,411,389	CNH	71,758,000	07/27/2026	(173,744)
USD	2,116,602	THB	69,578,000	08/03/2026	16,391
COP	11,600,000,000	USD	3,295,725	08/05/2026	70,247
RSD	172,331,000	USD	1,728,842	08/05/2026	(52,863)
USD	5,758,626	COP	21,670,000,000	08/05/2026	(529,358)
JPY	1,663,933,000	USD	10,759,416	08/10/2026	(492,602)
MXN	108,500,000	USD	6,211,820	08/10/2026	(28,260)
USD	13,141,322	MXN	228,500,000	08/10/2026	118,803
USD	2,323,060	CNH	15,702,024	08/21/2026	2,776
CLP	4,920,000,000	USD	5,464,966	08/26/2026	(123,819)
MXN	167,991,765	USD	9,634,006	08/31/2026	(76,530)
CLP	4,650,000,000	USD	5,196,576	09/08/2026	(147,964)
MXN	21,059,000	USD	1,198,325	09/10/2026	(1,193)
RSD	83,939,000	USD	824,629	09/10/2026	(9,062)
KRW	20,149,270,000	USD	13,253,919	09/16/2026	(213,412)
RSD	227,890,714	USD	2,231,665	09/16/2026	(17,796)
USD	5,418,489	THB	176,426,000	09/16/2026	73,480
JPY	4,391,246,000	USD	28,018,089	09/17/2026	(838,924)
USD	2,303,204	CNH	15,712,000	09/30/2026	(25,883)
RSD	120,063,000	USD	1,169,065	10/01/2026	(3,174)
USD	1,797,023	THB	59,751,000	10/01/2026	(15,555)
USD	6,349,807	THB	207,044,000	10/02/2026	68,385
USD	5,926,436	THB	192,578,000	10/05/2026	82,119
EUR	507,249	NOK	5,700,000	10/13/2026	7,175
NOK	25,560,000	EUR	2,274,291	10/13/2026	(31,808)
NOK	2,140,000	USD	224,133	10/13/2026	(8,261)
EGP	190,200,000	USD	3,345,952	10/27/2026	337,836
JPY	1,831,706,000	USD	11,635,937	12/16/2026	(207,949)
					(2,076,515)
Forward foreign exchange contracts used for share class hedging:					
EUR	56,111,863	USD	64,909,341	07/15/2026	(760,848)
PLN	16,602,130	USD	4,515,614	07/15/2026	(102,363)
USD	1,789,603	EUR	1,571,874	07/15/2026	(7,403)
USD	155,930	PLN	587,583	07/15/2026	(264)
					(870,878)
					(2,947,393)

Note 6 - Forward foreign exchange contracts (continued)

Franklin Global Fundamental Strategies Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
Barclays	105,152
BNP Paribas	47,908
Citibank	(71,193)
Deutsche Bank	(234,666)
HSBC	8,535
J.P. Morgan	(1,311,963)
Morgan Stanley	(1,491,166)
	(2,947,393)

Franklin Global Income and Growth Opportunities Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
AUD	349,020	USD	244,902	07/15/2026	(3,316)
CNH	35,937,108	USD	5,312,876	07/15/2026	(16,104)
EUR	8,448,465	USD	9,731,531	07/15/2026	(73,034)
GBP	48	EUR	56	07/15/2026	1
GBP	38	JPY	8,095	07/15/2026	1
GBP	576	USD	760	07/15/2026	4
JPY	37,045,318	USD	231,372	07/15/2026	(3,293)
SGD	530,783	USD	413,553	07/15/2026	(2,902)
USD	146,846	CNH	990,753	07/15/2026	818
USD	290,297	EUR	252,584	07/15/2026	1,537
USD	5,292	JPY	847,488	07/15/2026	74
					(96,214)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(96,214)
	(96,214)

Franklin Global Multi-Asset Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	597,037	GBP	522,000	07/22/2026	(8,427)
EUR	2,819,193	USD	3,331,000	07/22/2026	(93,594)
GBP	263,000	EUR	303,649	07/22/2026	1,403
EUR	2,711,884	GBP	2,372,000	07/23/2026	(39,259)
EUR	2,607,495	USD	3,081,000	07/23/2026	(86,561)
EUR	658,504	GBP	576,000	07/24/2026	(9,534)
EUR	1,196,638	USD	1,414,000	07/24/2026	(39,722)
GBP	22,000	EUR	25,407	07/24/2026	109
					(275,585)
Forward foreign exchange contracts used for share class hedging:					
EUR	192,411	USD	219,117	07/15/2026	745
SGD	634,988	EUR	427,745	07/15/2026	1,978
USD	9,625,338	EUR	8,320,522	07/15/2026	98,939
					101,662
					(173,923)

Note 6 - Forward foreign exchange contracts (continued)

Franklin Global Multi-Asset Income Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) EUR
Barclays	(48,684)
J.P. Morgan	94,638
Morgan Stanley	(219,877)
	(173,923)

Franklin Global Real Estate Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	17,485,585	USD	20,217,015	07/15/2026	(227,055)
USD	76,347	EUR	66,163	07/15/2026	708
					(226,347)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(226,347)
	(226,347)

Franklin Global Sustainable Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	212,012	CAD	340,000	07/28/2026	2,176
EUR	625,338	GBP	544,579	07/28/2026	(6,146)
EUR	1,318,153	USD	1,550,000	07/28/2026	(36,882)
					(40,852)

The above contracts were opened with the below counterparties:	
Deutsche Bank	(40,852)
	(40,852)

Franklin Gold and Precious Metals Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	2,737,158	USD	3,442,940	07/15/2026	(50,358)
CNH	6,595	USD	975	07/15/2026	(3)
EUR	124,939,559	USD	144,569,503	07/15/2026	(1,735,459)
GBP	745	USD	983	07/15/2026	5
PLN	18,628,257	USD	5,061,838	07/15/2026	(109,992)
USD	807,765	CHF	649,887	07/15/2026	2,260
USD	180	CNH	1,223	07/15/2026	–
USD	28,698,898	EUR	25,067,653	07/15/2026	40,926
USD	105	GBP	79	07/15/2026	–
USD	1,241,004	PLN	4,639,139	07/15/2026	7,807
					(1,844,814)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(1,844,814)
	(1,844,814)

Note 6 - Forward foreign exchange contracts (continued)

Franklin Gulf Wealth Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	679,850	USD	854,787	07/15/2026	(12,144)
EUR	15,226,421	USD	17,604,708	07/15/2026	(197,480)
PLN	15,654,925	USD	4,257,758	07/15/2026	(96,297)
USD	29,763	CHF	23,997	07/15/2026	20
USD	750,172	EUR	647,793	07/15/2026	9,598
USD	5,038	PLN	18,978	07/15/2026	(7)
					(296,310)
The above contracts were opened with the below counterparties:					
J.P. Morgan					(296,310)
					(296,310)

Franklin High Yield Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
AUD	5,088,296	USD	3,570,373	07/15/2026	(48,337)
CNH	6,797	USD	1,005	07/15/2026	(3)
EUR	2,970,728	USD	3,435,649	07/15/2026	(39,437)
JPY	1,230,340,123	USD	7,684,210	07/15/2026	(109,291)
SGD	15,945,631	USD	12,423,784	07/15/2026	(87,143)
USD	411,533	AUD	596,568	07/15/2026	(1,402)
USD	9,977	EUR	8,631	07/15/2026	110
USD	758,759	JPY	121,987,472	07/15/2026	7,710
USD	108,475	SGD	139,719	07/15/2026	378
					(277,415)
The above contracts were opened with the below counterparties:					
J.P. Morgan					(277,415)
					(277,415)

Franklin Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
AUD	206,618,108	USD	144,966,259	07/15/2026	(1,948,520)
CHF	30,727,867	USD	38,629,817	07/15/2026	(544,018)
CNH	924,142,218	USD	136,620,240	07/15/2026	(410,859)
EUR	438,229,464	USD	506,702,286	07/15/2026	(5,707,347)
GBP	28,614,970	USD	38,341,557	07/15/2026	(385,659)
JPY	70,642,182,772	USD	441,178,054	07/15/2026	(6,250,522)
PLN	87,192,053	USD	23,694,838	07/15/2026	(517,063)
SGD	1,201,197,109	USD	935,725,389	07/15/2026	(6,396,450)
USD	4,828,748	AUD	6,859,829	07/15/2026	80,484
USD	24,812	CHF	19,658	07/15/2026	447
USD	1,635,912	CNH	11,090,020	07/15/2026	1,353
USD	317,598	EUR	276,450	07/15/2026	1,553
USD	162,186	GBP	122,390	07/15/2026	(156)
USD	3,226,224	JPY	518,004,064	07/15/2026	36,993
USD	24,571	PLN	89,933	07/15/2026	665
USD	2,163,325	SGD	2,782,837	07/15/2026	10,331
USD	102,357	ZAR	1,681,262	07/15/2026	(170)

Note 6 - Forward foreign exchange contracts (continued)

Franklin Income Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
ZAR	166,450,465	USD	10,047,927	07/15/2026	102,425
					(21,926,513)
The above contracts were opened with the below counterparties:					
J.P. Morgan					(21,926,513)
					(21,926,513)

Franklin India Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	35,514,877	USD	41,083,045	07/15/2026	(481,545)
PLN	50,835,675	USD	13,825,180	07/15/2026	(311,816)
USD	301,365	EUR	261,652	07/15/2026	2,238
USD	309,954	PLN	1,166,576	07/15/2026	(150)
					(791,273)
The above contracts were opened with the below counterparties:					
J.P. Morgan					(791,273)
					(791,273)

Franklin Innovation Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	18,669	USD	23,477	07/15/2026	(337)
CZK	1,668,266,737	USD	79,801,203	07/15/2026	(1,258,379)
EUR	2,448,570	USD	2,832,364	07/15/2026	(33,098)
USD	894	CHF	724	07/15/2026	(4)
USD	3,442,783	CZK	73,304,576	07/15/2026	(8,432)
USD	136,215	EUR	119,439	07/15/2026	(330)
					(1,300,580)
The above contracts were opened with the below counterparties:					
J.P. Morgan					(1,300,580)
					(1,300,580)

Franklin Intelligent Machines Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	15,739,961	USD	18,196,773	07/15/2026	(202,455)
SGD	7,869	USD	6,130	07/15/2026	(43)
USD	1,332,486	EUR	1,172,017	07/15/2026	(7,393)
USD	386	SGD	500	07/15/2026	(1)
					(209,892)

Note 6 - Forward foreign exchange contracts (continued)

Franklin Intelligent Machines Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
J.P. Morgan	(209,892)
	(209,892)

Franklin MENA Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	6,164,046	USD	7,131,290	07/15/2026	(84,398)
USD	38,808	EUR	33,554	07/15/2026	449
					(83,949)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(83,949)
	(83,949)

Franklin Mutual European Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for share class hedging:					
CZK	760,057,921	EUR	31,425,143	07/15/2026	(124,306)
EUR	2,824	CZK	68,420	07/15/2026	6
EUR	58,835	USD	67,493	07/15/2026	(202)
USD	11,834,605	EUR	10,231,482	07/15/2026	120,466
					(4,036)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(4,036)
	(4,036)

Franklin Mutual Global Discovery Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	5,082,912	GBP	4,402,351	07/15/2026	(28,521)
EUR	1,265,610	JPY	233,606,971	07/15/2026	8,613
EUR	14,901,185	USD	17,219,865	07/15/2026	(184,457)
GBP	204,964	EUR	236,626	07/15/2026	1,355
JPY	3,938,967	EUR	21,327	07/15/2026	(129)
USD	288,458	EUR	249,751	07/15/2026	2,937
					(200,202)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(200,202)
	(200,202)

Note 6 - Forward foreign exchange contracts (continued)

Franklin Mutual U.S. Value Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	2,055,781	USD	2,377,913	07/15/2026	(27,692)
USD	13,247	EUR	11,626	07/15/2026	(44)
					(27,736)
The above contracts were opened with the below counterparties:					
J.P. Morgan					(27,736)
					(27,736)

Franklin Natural Resources Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	4,203,439	USD	4,862,082	07/15/2026	(56,605)
PLN	135,322,809	USD	36,804,966	07/15/2026	(832,860)
USD	577,454	EUR	505,674	07/15/2026	(645)
USD	4,942,680	PLN	18,449,820	07/15/2026	38,268
					(851,842)
The above contracts were opened with the below counterparties:					
J.P. Morgan					(851,842)
					(851,842)

Franklin NextStep Conservative Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	951,099	USD	1,100,131	07/15/2026	(12,811)
GBP	183,393	USD	245,753	07/15/2026	(2,494)
PLN	24,360,972	USD	6,624,966	07/15/2026	(149,226)
USD	57,458	EUR	50,102	07/15/2026	181
					(164,350)
The above contracts were opened with the below counterparties:					
J.P. Morgan					(164,350)
					(164,350)

Franklin NextStep Growth Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
GBP	173,129	USD	231,999	07/15/2026	(2,354)
PLN	4,576,384	USD	1,242,026	07/15/2026	(25,511)
USD	13,969	PLN	51,257	07/15/2026	343
					(27,522)
The above contracts were opened with the below counterparties:					
J.P. Morgan					(27,522)
					(27,522)

Note 6 - Forward foreign exchange contracts (continued)

Franklin NextStep Moderate Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	313,297	USD	362,390	07/15/2026	(4,220)
GBP	480,253	USD	643,555	07/15/2026	(6,531)
PLN	51,067,413	USD	13,873,681	07/15/2026	(298,716)
SGD	960,809	USD	748,602	07/15/2026	(5,254)
USD	31,148	PLN	114,295	07/15/2026	766
					(313,955)
The above contracts were opened with the below counterparties:					
J.P. Morgan					(313,955)
					(313,955)

Franklin Sealand China A-Shares Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
SGD	35,099	USD	27,350	07/15/2026	(203)
USD	898	SGD	1,155	07/15/2026	5
					(198)
The above contracts were opened with the below counterparties:					
J.P. Morgan					(198)
					(198)

Franklin Strategic Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	23,000	USD	27,096	07/13/2026	(804)
USD	8,810,605	EUR	7,548,000	07/13/2026	182,305
					181,501
Forward foreign exchange contracts used for share class hedging:					
AUD	4,789,375	USD	3,360,590	07/15/2026	(45,463)
CNH	17,664,307	USD	2,611,459	07/15/2026	(7,915)
EUR	51,882,886	USD	60,012,759	07/15/2026	(698,940)
JPY	889,696,199	USD	5,556,328	07/15/2026	(78,675)
PLN	12,043,340	USD	3,275,621	07/15/2026	(74,206)
SGD	384,881	USD	299,876	07/15/2026	(2,105)
USD	8,035	AUD	11,472	07/15/2026	94
USD	5,318,163	EUR	4,647,509	07/15/2026	5,015
USD	40,479	JPY	6,497,260	07/15/2026	477
USD	5,660	SGD	7,308	07/15/2026	6
					(901,712)
					(720,211)
The above contracts were opened with the below counterparties:					
J.P. Morgan					(720,211)
					(720,211)

Note 6 - Forward foreign exchange contracts (continued)

Franklin Technology Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	13,256,795	USD	16,666,145	07/15/2026	(234,948)
CNH	204,514,300	USD	30,237,331	07/15/2026	(93,954)
EUR	418,195,240	USD	483,561,898	07/15/2026	(5,470,591)
JPY	3,226,434,116	USD	20,127,314	07/15/2026	(262,909)
PLN	98,149,702	USD	26,697,530	07/15/2026	(606,942)
SGD	598,845,588	USD	466,592,461	07/15/2026	(3,284,206)
USD	1,581,081	CHF	1,272,436	07/15/2026	3,954
USD	1,475,773	CNH	10,034,235	07/15/2026	(3,174)
USD	41,219,650	EUR	36,080,624	07/15/2026	(28,626)
USD	1,437,997	JPY	231,777,834	07/15/2026	10,994
USD	1,682,137	PLN	6,332,945	07/15/2026	(1,314)
USD	38,318,439	SGD	49,523,028	07/15/2026	4,010
					(9,967,706)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(9,967,706)
	(9,967,706)

Franklin U.S. Dollar Short-Term Money Market Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
PLN	263,193	USD	70,889	07/15/2026	(926)
USD	17,703	PLN	66,465	07/15/2026	36
					(890)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(890)
	(890)

Franklin U.S. Government Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
AUD	2,292,075	USD	1,608,307	07/15/2026	(21,770)
CNH	5,869,057	USD	867,621	07/15/2026	(2,580)
EUR	38,921,723	USD	45,016,769	07/15/2026	(520,477)
GBP	1,502	USD	2,012	07/15/2026	(20)
JPY	1,715,889,209	USD	10,715,931	07/15/2026	(151,599)
PLN	56,577,212	USD	15,385,958	07/15/2026	(346,354)
USD	1,224,852	EUR	1,070,255	07/15/2026	1,309
USD	164,214	JPY	26,464,773	07/15/2026	1,276
USD	179,257	PLN	669,562	07/15/2026	1,271
					(1,038,944)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(1,038,944)
	(1,038,944)

Note 6 - Forward foreign exchange contracts (continued)

Franklin U.S. Low Duration Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
USD	738,657	EUR	627,000	07/13/2026	21,918
					21,918
Forward foreign exchange contracts used for share class hedging:					
EUR	141,996,588	USD	164,234,692	07/15/2026	(1,900,624)
USD	556,534	EUR	483,628	07/15/2026	3,639
					(1,896,985)
					(1,875,067)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(1,875,067)
	(1,875,067)

Franklin U.S. Opportunities Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	9,782,180	USD	12,302,305	07/15/2026	(177,734)
CNH	38,469,408	USD	5,687,794	07/15/2026	(17,786)
EUR	229,069,048	USD	264,994,012	07/15/2026	(3,116,520)
NOK	10,478,486	USD	1,105,986	07/15/2026	(47,594)
PLN	283,125,430	USD	77,003,770	07/15/2026	(1,742,119)
SEK	22,749,481	USD	2,403,450	07/15/2026	(55,548)
SGD	898,713,433	USD	700,293,545	07/15/2026	(4,986,843)
USD	1,041,795	CHF	836,250	07/15/2026	5,300
USD	610,375	CNH	4,144,289	07/15/2026	(452)
USD	13,464,058	EUR	11,824,367	07/15/2026	(53,856)
USD	43,061	NOK	423,415	07/15/2026	293
USD	3,435,210	PLN	12,921,410	07/15/2026	384
USD	128,297	SEK	1,249,508	07/15/2026	(660)
USD	32,480,030	SGD	42,061,037	07/15/2026	(61,288)
					(10,254,423)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(10,254,423)
	(10,254,423)

Templeton Asian Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
THB	28,958,000	USD	886,672	07/02/2026	(14,981)
USD	884,805	THB	28,958,000	07/02/2026	13,115
CNH	39,930,000	JPY	897,203,142	07/27/2026	360,586
CNH	15,233,000	USD	2,219,709	07/27/2026	27,334
JPY	904,466,409	CNH	39,930,000	07/27/2026	(315,822)
JPY	1,181,439,240	USD	7,696,398	07/27/2026	(415,073)
USD	2,210,160	CNH	15,233,000	07/27/2026	(36,883)
THB	20,776,000	USD	636,967	08/03/2026	(9,843)
USD	632,018	THB	20,776,000	08/03/2026	4,894
KRW	11,182,470,000	USD	7,778,027	09/16/2026	(540,789)
THB	52,680,000	USD	1,617,815	09/16/2026	(21,819)
USD	1,617,936	THB	52,680,000	09/16/2026	21,941
THB	14,250,000	USD	438,327	10/02/2026	(6,002)
USD	1,896,042	THB	61,823,000	10/02/2026	20,420
USD	1,769,609	THB	57,503,000	10/05/2026	24,520

Note 6 - Forward foreign exchange contracts (continued)

Templeton Asian Bond Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
JPY	486,060,760	USD	3,107,020	10/16/2026	(91,013)
KRW	1,497,180,400	USD	995,830	12/01/2026	(24,968)
					(1,004,383)
Forward foreign exchange contracts used for share class hedging:					
AUD	1,527,333	USD	1,071,597	07/15/2026	(14,402)
CHF	1,013,835	USD	1,274,762	07/15/2026	(18,159)
EUR	4,905,655	USD	5,674,521	07/15/2026	(66,254)
SGD	1,587,913	USD	1,237,248	07/15/2026	(8,729)
USD	10,741	AUD	15,448	07/15/2026	49
USD	14,148	CHF	11,414	07/15/2026	1
USD	75,685	EUR	66,150	07/15/2026	60
USD	201,163	SGD	260,439	07/15/2026	(330)
					(107,764)
					(1,112,147)

The above contracts were opened with the below counterparties:	
Bank of America	(26,725)
BNP Paribas	(70,868)
Citibank	18,230
Deutsche Bank	(548,903)
HSBC	3,741
J.P. Morgan	(124,772)
Morgan Stanley	(362,850)
	(1,112,147)

Templeton Asian Growth Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	7,095,876	USD	8,919,249	07/15/2026	(124,234)
CNH	27,645,458	USD	4,087,361	07/15/2026	(12,694)
CZK	231,761,051	USD	11,081,151	07/15/2026	(169,726)
EUR	63,447,635	USD	73,367,729	07/15/2026	(832,800)
PLN	86,826,065	USD	23,592,945	07/15/2026	(512,457)
SGD	3,197,557	USD	2,491,105	07/15/2026	(17,254)
USD	635,018	CHF	514,149	07/15/2026	(2,247)
USD	434,599	CNH	2,955,677	07/15/2026	(1,038)
USD	700,402	CZK	14,930,218	07/15/2026	(2,520)
USD	5,162,642	EUR	4,534,482	07/15/2026	(21,291)
USD	1,574,210	PLN	5,927,621	07/15/2026	(1,496)
USD	786,822	SGD	1,015,250	07/15/2026	1,354
					(1,696,403)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(1,696,403)
	(1,696,403)

Templeton Asian Smaller Companies Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	853,957	USD	985,931	07/15/2026	(9,666)
USD	26,221	EUR	22,958	07/15/2026	(25)
					(9,691)

Note 6 - Forward foreign exchange contracts (continued)

Templeton Asian Smaller Companies Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
J.P. Morgan	(9,691)
	(9,691)

Templeton BIC Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	6,950,123	USD	8,039,173	07/15/2026	(93,617)
USD	521,103	EUR	454,716	07/15/2026	1,260
					(92,357)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(92,357)
	(92,357)

Templeton Emerging Markets Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
BRL	285,131,425	USD	53,289,255	07/02/2026	1,944,153
USD	55,182,750	BRL	285,131,425	07/02/2026	(50,659)
USD	32,609,715	THB	1,067,254,000	07/02/2026	483,347
USD	42,321,587	COP	157,298,758,000	07/10/2026	(3,607,763)
USD	36,774,551	COP	142,018,902,930	07/14/2026	(4,653,499)
USD	21,369,440	COP	81,747,939,070	07/15/2026	(2,471,365)
CLP	16,328,200,000	USD	18,307,209	07/23/2026	(590,361)
CNH	119,534,000	USD	17,418,154	07/27/2026	214,491
USD	17,343,223	CNH	119,534,000	07/27/2026	(289,422)
USD	23,292,631	THB	765,687,000	08/03/2026	180,380
MXN	409,459,766	USD	23,485,051	08/31/2026	(189,849)
BRL	285,131,425	USD	54,376,529	09/02/2026	18,792
CLP	13,524,600,000	USD	15,131,404	09/08/2026	(447,434)
CLP	34,097,900,000	USD	37,360,192	09/10/2026	(338,908)
MXN	1,256,102,391	USD	71,473,308	09/10/2026	(68,193)
CLP	10,991,200,000	USD	11,993,889	09/14/2026	(60,095)
USD	59,629,177	THB	1,941,526,000	09/16/2026	808,624
CLP	12,429,000,000	USD	14,001,667	09/21/2026	(506,259)
MXN	459,100,000	USD	25,222,503	09/24/2026	846,219
USD	32,097,865	THB	1,067,254,000	10/01/2026	(277,833)
USD	69,877,930	THB	2,278,464,000	10/02/2026	752,562
USD	65,219,411	THB	2,119,288,000	10/05/2026	903,706
INR	8,513,976,621	USD	87,843,974	12/16/2026	889,260
					(6,510,106)
Forward foreign exchange contracts used for share class hedging:					
AUD	95,917,864	USD	67,312,636	07/15/2026	(919,830)
CHF	1,356,782	USD	1,705,822	07/15/2026	(24,153)
CNH	7,582	USD	1,121	07/15/2026	(3)
CZK	80,779,719	USD	3,863,692	07/15/2026	(60,544)
EUR	82,200,363	USD	95,054,191	07/15/2026	(1,080,672)
GBP	13,041,276	USD	17,470,354	07/15/2026	(171,949)
JPY	52,117,951	USD	325,523	07/15/2026	(4,644)
NOK	22,871,443	USD	2,410,277	07/15/2026	(100,117)
PLN	32,170,758	USD	8,749,097	07/15/2026	(197,324)
SEK	34,481,621	USD	3,641,551	07/15/2026	(82,812)
SGD	49,192,638	USD	38,326,205	07/15/2026	(267,387)
USD	1,619,048	AUD	2,315,481	07/15/2026	16,309

Note 6 - Forward foreign exchange contracts (continued)

Templeton Emerging Markets Bond Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	44	CHF	35	07/15/2026	1
USD	15,795	CZK	333,803	07/15/2026	80
USD	4,484,661	EUR	3,920,323	07/15/2026	2,850
USD	1,331,279	GBP	992,777	07/15/2026	14,425
USD	198,736	JPY	32,000,744	07/15/2026	1,715
USD	37,216	NOK	366,699	07/15/2026	177
USD	446,750	PLN	1,677,823	07/15/2026	744
USD	147,602	SEK	1,426,611	07/15/2026	366
USD	223,874	SGD	287,953	07/15/2026	1,094
USD	382,360	ZAR	6,242,137	07/15/2026	1,706
ZAR	186,799,970	USD	11,282,702	07/15/2026	108,588
					(2,761,380)
					(9,271,486)

The above contracts were opened with the below counterparties:	
Banco Santander	74,735
BNP Paribas	(2,638,150)
Citibank	(6,049,751)
Deutsche Bank	755,424
HSBC	175,377
J.P. Morgan	(1,514,190)
Morgan Stanley	(74,931)
	(9,271,486)

Templeton Emerging Markets Dynamic Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
BRL	20,696,871	USD	3,868,212	07/02/2026	141,022
USD	4,005,257	BRL	20,696,871	07/02/2026	(3,977)
USD	1,552,977	THB	50,826,000	07/02/2026	23,019
USD	3,826,092	COP	13,572,379,000	07/10/2026	(136,880)
USD	2,095,607	COP	7,894,375,430	07/14/2026	(207,246)
USD	780,389	COP	2,985,345,570	07/15/2026	(90,252)
CLP	395,100,000	USD	442,987	07/23/2026	(14,285)
CNH	3,032,000	USD	441,814	07/27/2026	5,441
USD	439,914	CNH	3,032,000	07/27/2026	(7,341)
USD	1,109,286	THB	36,465,000	08/03/2026	8,590
MXN	4,788,588	USD	274,666	08/31/2026	(2,231)
BRL	20,696,871	USD	3,946,672	09/02/2026	1,728
CLP	327,200,000	USD	366,073	09/08/2026	(10,825)
CLP	266,000,000	USD	290,266	09/14/2026	(1,454)
KRW	881,000,000	USD	579,975	09/16/2026	(9,797)
USD	2,839,742	THB	92,462,000	09/16/2026	38,510
CLP	300,700,000	USD	338,748	09/21/2026	(12,248)
USD	1,528,602	THB	50,826,000	10/01/2026	(13,231)
USD	3,327,849	THB	108,509,000	10/02/2026	35,840
USD	3,105,949	THB	100,927,000	10/05/2026	43,037
KRW	1,800,000,000	USD	1,187,570	12/14/2026	(19,933)
					(232,513)
Forward foreign exchange contracts used for share class hedging:					
EUR	23,588,298	USD	27,278,363	07/15/2026	(311,629)
SGD	3,696,027	USD	2,878,342	07/15/2026	(18,841)
USD	139,817	EUR	121,746	07/15/2026	633
USD	497,446	SGD	639,904	07/15/2026	2,371
					(327,466)
					(559,979)

Note 6 - Forward foreign exchange contracts (continued)

Templeton Emerging Markets Dynamic Income Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
Banco Santander	59,117
BNP Paribas	(92,483)
Citibank	(311,393)
Deutsche Bank	35,976
HSBC	32,732
J.P. Morgan	(282,028)
Morgan Stanley	(1,900)
	(559,979)

Templeton Emerging Markets Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	274,371,838	USD	317,380,162	07/15/2026	(3,711,382)
USD	14,110,959	EUR	12,409,206	07/15/2026	(75,557)
					(3,786,939)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(3,786,939)
	(3,786,939)

Templeton Emerging Markets Smaller Companies Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	45,670	USD	52,817	07/15/2026	(606)
USD	1,427	EUR	1,256	07/15/2026	(8)
					(614)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(614)
	(614)

Templeton Emerging Markets Sustainability Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
CHF	112,512	USD	141,485	07/15/2026	(2,032)
EUR	689,462	USD	797,434	07/15/2026	(9,224)
GBP	108,581	USD	145,506	07/15/2026	(1,480)
USD	7,486	CHF	6,065	07/15/2026	(31)
USD	41,472	EUR	36,485	07/15/2026	(238)
USD	7,617	GBP	5,777	07/15/2026	(46)
					(13,051)

The above contracts were opened with the below counterparties:	
J.P. Morgan	(13,051)
	(13,051)

Note 6 - Forward foreign exchange contracts (continued)

Templeton European Insights Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for share class hedging:					
EUR	22,258	PLN	94,741	07/15/2026	228
EUR	47,142	USD	54,414	07/15/2026	(455)
NOK	173,957	EUR	15,880	07/15/2026	(511)
PLN	8,045,683	EUR	1,891,744	07/15/2026	(20,950)
SGD	1,528,777	EUR	1,029,672	07/15/2026	4,916
USD	3,251,010	EUR	2,811,073	07/15/2026	32,646
					15,874
The above contracts were opened with the below counterparties:					
J.P. Morgan					15,874
					15,874

Templeton Frontier Markets Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
EUR	34,576,167	USD	39,993,804	07/15/2026	(465,461)
PLN	10,709,171	USD	2,912,683	07/15/2026	(65,924)
USD	179,590	EUR	156,782	07/15/2026	353
USD	155,685	PLN	579,342	07/15/2026	1,681
					(529,351)
The above contracts were opened with the below counterparties:					
J.P. Morgan					(529,351)
					(529,351)

Templeton Global Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
USD	32,387,856	THB	1,059,993,000	07/02/2026	480,058
USD	48,791,054	EUR	41,479,187	07/14/2026	1,373,101
USD	69,560,129	CNH	472,095,554	07/15/2026	(22,065)
USD	70,029,167	EUR	59,600,813	07/16/2026	1,889,009
RSD	946,532,374	USD	9,337,217	07/20/2026	(128,037)
JPY	12,533,060,000	USD	82,680,571	07/27/2026	(5,438,107)
USD	23,134,170	THB	760,478,000	08/03/2026	179,153
RSD	306,295,000	USD	3,072,783	08/05/2026	(93,958)
JPY	21,232,372,000	USD	137,293,950	08/10/2026	(6,285,777)
USD	117,324,497	CNH	793,019,739	08/21/2026	140,216
MXN	1,901,789,231	USD	109,056,001	08/31/2026	(858,400)
MXN	1,419,504,456	USD	80,768,147	09/10/2026	(74,185)
RSD	862,765,000	USD	8,475,931	09/10/2026	(93,141)
KRW	267,369,790,000	USD	175,883,083	09/16/2026	(2,842,692)
RSD	1,694,491,738	USD	16,593,645	09/16/2026	(132,325)
USD	82,071,055	CNH	552,920,000	09/16/2026	201,891
USD	59,223,495	THB	1,928,317,000	09/16/2026	803,123
JPY	23,373,217,000	USD	149,131,602	09/17/2026	(4,465,483)
RSD	1,535,698,000	USD	14,953,242	10/01/2026	(40,597)
USD	31,879,489	THB	1,059,993,000	10/01/2026	(275,943)
USD	69,402,531	THB	2,262,963,000	10/02/2026	747,443
USD	64,775,678	THB	2,104,869,000	10/05/2026	897,557
JPY	16,849,927,650	USD	107,709,627	10/16/2026	(3,155,826)
JPY	23,373,216,000	USD	148,478,675	12/16/2026	(2,653,507)
					(19,848,492)

Note 6 - Forward foreign exchange contracts (continued)

Templeton Global Bond Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
AUD	17,071,508	USD	11,977,917	07/15/2026	(161,294)
CAD	173,739	USD	124,904	07/15/2026	(2,329)
CHF	23,835,235	USD	29,970,423	07/15/2026	(427,729)
CNH	11,668,111	USD	1,725,049	07/15/2026	(5,285)
CZK	437,330,255	USD	20,917,833	07/15/2026	(328,109)
EUR	313,770,907	USD	362,958,327	07/15/2026	(4,247,541)
GBP	6,889,241	USD	9,232,201	07/15/2026	(94,070)
JPY	442,172,940	USD	2,761,737	07/15/2026	(39,380)
NOK	6,241,280	USD	658,964	07/15/2026	(28,554)
PLN	16,050,288	USD	4,363,588	07/15/2026	(97,031)
SEK	47,168,960	USD	4,982,177	07/15/2026	(114,017)
SGD	30,481,597	USD	23,750,406	07/15/2026	(167,740)
USD	48,374	AUD	68,848	07/15/2026	718
USD	47,219	CHF	37,686	07/15/2026	508
USD	146,342	CNH	990,575	07/15/2026	341
USD	244,830	CZK	5,160,340	07/15/2026	1,879
USD	2,624,320	EUR	2,286,029	07/15/2026	10,875
USD	6,852	GBP	5,162	07/15/2026	5
USD	619	NOK	6,043	07/15/2026	9
USD	519,032	PLN	1,951,982	07/15/2026	148
USD	389,048	SEK	3,732,924	07/15/2026	3,784
USD	83,866	SGD	108,227	07/15/2026	135
					(5,694,677)
					(25,543,169)

The above contracts were opened with the below counterparties:	
Bank of America	(2,261,636)
Barclays	942,431
BNP Paribas	863,515
Citibank	658,997
Deutsche Bank	(2,810,927)
HSBC	313,317
J.P. Morgan	(4,405,992)
Morgan Stanley	(18,842,874)
	(25,543,169)

Templeton Global Climate Change Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for share class hedging:					
CZK	15,745,764	EUR	651,052	07/15/2026	(2,607)
EUR	21,034	CZK	509,376	07/15/2026	57
EUR	191,541	PLN	815,566	07/15/2026	1,904
EUR	1,174,215	USD	1,354,592	07/15/2026	(10,672)
PLN	25,009,355	EUR	5,878,421	07/15/2026	(63,207)
USD	33,753,697	EUR	29,184,392	07/15/2026	340,591
					266,066

The above contracts were opened with the below counterparties:	
J.P. Morgan	266,066
	266,066

Note 6 - Forward foreign exchange contracts (continued)

Templeton Global High Yield Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
BRL	17,107,068	USD	3,197,270	07/02/2026	116,577
USD	3,310,600	BRL	17,107,068	07/02/2026	(3,246)
USD	594,199	THB	19,447,000	07/02/2026	8,807
USD	189,141	COP	702,988,000	07/10/2026	(16,124)
USD	164,350	COP	634,700,240	07/14/2026	(20,797)
USD	95,503	COP	365,341,760	07/15/2026	(11,045)
CLP	331,600,000	USD	371,791	07/23/2026	(11,989)
CNH	2,503,000	USD	364,730	07/27/2026	4,491
USD	363,161	CNH	2,503,000	07/27/2026	(6,060)
USD	424,428	THB	13,952,000	08/03/2026	3,287
MXN	23,968,233	USD	1,374,579	08/31/2026	(10,966)
BRL	17,107,068	USD	3,262,185	09/02/2026	1,378
CLP	274,800,000	USD	307,448	09/08/2026	(9,091)
MXN	11,055,335	USD	629,032	09/10/2026	(574)
CLP	1,139,950,000	USD	1,243,944	09/14/2026	(6,233)
USD	1,086,517	THB	35,377,000	09/16/2026	14,734
MYR	7,420,000	USD	1,828,036	09/17/2026	(6,553)
CLP	252,400,000	USD	284,337	09/21/2026	(10,281)
USD	584,872	THB	19,447,000	10/01/2026	(5,062)
USD	1,273,280	THB	41,517,000	10/02/2026	13,713
USD	1,188,408	THB	38,617,000	10/05/2026	16,467
UYU	40,184,000	USD	964,223	10/19/2026	29,528
INR	105,422,600	USD	1,087,339	12/16/2026	11,382
UZS	1,887,000,000	USD	146,791	01/27/2027	5,831
					108,174

The above contracts were opened with the below counterparties:	
Banco Santander	41,490
BNP Paribas	(16,293)
Citibank	(19,837)
Deutsche Bank	19,596
HSBC	30,110
J.P. Morgan	61,230
Morgan Stanley	(8,122)
	108,174

Templeton Global Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
BRL	18,427,546	USD	3,443,983	07/02/2026	125,656
USD	3,566,392	BRL	18,427,546	07/02/2026	(3,247)
USD	1,109,261	THB	36,304,000	07/02/2026	16,442
USD	1,364,009	COP	5,069,679,000	07/10/2026	(116,277)
USD	1,185,230	COP	4,577,215,730	07/14/2026	(149,980)
USD	1,915,262	CNH	12,998,634	07/15/2026	(608)
USD	688,729	COP	2,634,705,270	07/15/2026	(79,651)
MYR	24,280,000	USD	6,035,297	07/22/2026	(87,924)
CLP	632,900,000	USD	709,609	07/23/2026	(22,883)
JPY	1,085,211,290	USD	7,109,465	07/27/2026	(421,203)
USD	3,941,233	CNH	27,164,000	07/27/2026	(65,771)
USD	792,334	THB	26,046,000	08/03/2026	6,136
USD	910,567	CNH	6,154,706	08/21/2026	1,088
AUD	2,173,000	USD	1,547,317	08/26/2026	(44,386)
MXN	64,952,407	USD	3,724,880	08/31/2026	(29,573)
BRL	18,427,546	USD	3,514,293	09/02/2026	1,182
CLP	524,200,000	USD	586,478	09/08/2026	(17,342)
MXN	32,875,077	USD	1,870,520	09/10/2026	(1,684)

Note 6 - Forward foreign exchange contracts (continued)

Templeton Global Income Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
CLP	426,100,000	USD	464,972	09/14/2026	(2,330)
KRW	14,139,920,000	USD	9,485,156	09/16/2026	(333,870)
USD	2,028,409	THB	66,045,000	09/16/2026	27,507
JPY	462,100,000	USD	2,948,418	09/17/2026	(88,298)
MYR	16,700,000	USD	4,113,300	09/17/2026	(13,735)
EUR	728,000	USD	847,549	09/18/2026	(12,964)
CLP	481,800,000	USD	542,763	09/21/2026	(19,625)
MXN	66,510,000	USD	3,653,994	09/24/2026	122,592
USD	2,340,438	CNH	15,966,000	09/30/2026	(26,301)
USD	1,091,850	THB	36,304,000	10/01/2026	(9,451)
USD	2,377,022	THB	77,506,000	10/02/2026	25,599
USD	2,218,543	THB	72,091,000	10/05/2026	30,741
NOK	34,705,000	EUR	3,088,000	10/13/2026	(43,188)
JPY	1,382,088,710	USD	8,834,530	10/16/2026	(258,670)
NOK	8,313,000	EUR	759,493	11/12/2026	(34,694)
AUD	3,287,000	USD	2,287,804	12/15/2026	(18,338)
KRW	2,075,900,000	USD	1,368,984	12/16/2026	(22,300)
					(1,567,350)
Forward foreign exchange contracts used for share class hedging:					
EUR	10,370,839	USD	11,992,483	07/15/2026	(136,279)
SGD	869,149	USD	677,047	07/15/2026	(4,613)
USD	224,532	EUR	194,292	07/15/2026	2,412
USD	25,569	SGD	32,899	07/15/2026	116
					(138,364)
					(1,705,714)

The above contracts were opened with the below counterparties:	
Bank of America	(119,067)
BNP Paribas	(110,668)
Citibank	(113,286)
Deutsche Bank	(462,732)
Goldman Sachs	(101,659)
HSBC	(77,345)
J.P. Morgan	(422,830)
Morgan Stanley	(298,127)
	(1,705,714)

Templeton Global Total Return Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
USD	20,170,404	THB	660,139,000	07/02/2026	298,969
USD	42,898,977	CNH	290,792,000	07/10/2026	53,844
USD	19,320,293	COP	71,808,699,000	07/10/2026	(1,646,985)
USD	18,504,712	COP	71,462,976,510	07/14/2026	(2,341,610)
USD	28,277,120	EUR	24,039,177	07/14/2026	796,143
USD	44,638,300	CNH	302,954,341	07/15/2026	(14,160)
USD	10,752,962	COP	41,135,024,490	07/15/2026	(1,243,575)
USD	54,921,383	EUR	46,742,796	07/16/2026	1,481,483
JPY	8,873,394,720	USD	58,533,269	07/27/2026	(3,845,676)
USD	14,407,423	THB	473,608,000	08/03/2026	111,572
JPY	12,943,876,000	USD	83,698,414	08/10/2026	(3,831,994)
USD	75,307,510	CNH	509,018,518	08/21/2026	90,001
AUD	24,586,000	USD	17,506,830	08/26/2026	(502,198)
MXN	982,234,773	USD	56,328,294	08/31/2026	(446,473)
MXN	533,383,345	USD	30,347,477	09/10/2026	(26,462)
KRW	176,011,000,000	USD	115,728,187	09/16/2026	(1,814,748)
USD	16,300,809	CNH	109,820,000	09/16/2026	40,099
USD	36,883,016	THB	1,200,911,000	09/16/2026	500,166

Note 6 - Forward foreign exchange contracts (continued)

Templeton Global Total Return Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
JPY	14,248,997,000	USD	90,914,988	09/17/2026	(2,722,289)
USD	19,853,805	THB	660,139,000	10/01/2026	(171,851)
USD	43,222,291	THB	1,409,321,000	10/02/2026	465,490
USD	40,340,802	THB	1,310,864,000	10/05/2026	558,978
JPY	4,963,113,090	USD	31,724,874	10/16/2026	(928,757)
NOK	131,490,000	EUR	12,013,195	11/12/2026	(548,772)
NOK	789,271,000	USD	85,512,411	11/12/2026	(5,932,005)
KRW	56,649,650,000	USD	37,375,239	12/14/2026	(627,348)
AUD	216,321,000	USD	150,563,329	12/15/2026	(1,207,311)
JPY	14,248,997,000	USD	90,516,949	12/16/2026	(1,617,656)
					(25,073,125)
Forward foreign exchange contracts used for share class hedging:					
AUD	39,448,002	USD	27,682,661	07/15/2026	(377,388)
CHF	10,513,634	USD	13,210,916	07/15/2026	(179,744)
CNH	14,819,138	USD	2,190,961	07/15/2026	(6,767)
EUR	233,686,054	USD	270,315,475	07/15/2026	(3,159,705)
GBP	13,467,157	USD	18,047,104	07/15/2026	(183,794)
JPY	134,787	USD	842	07/15/2026	(12)
NOK	3,276,858	USD	345,976	07/15/2026	(14,993)
PLN	48,369,151	USD	13,156,075	07/15/2026	(298,374)
SEK	12,209,435	USD	1,289,472	07/15/2026	(29,375)
SGD	63,222,065	USD	49,260,508	07/15/2026	(347,558)
USD	207,586	AUD	295,054	07/15/2026	3,356
USD	86,423	CHF	69,467	07/15/2026	322
USD	2,410,136	EUR	2,096,430	07/15/2026	13,445
USD	123,216	GBP	92,379	07/15/2026	680
USD	3,504	NOK	33,260	07/15/2026	145
USD	427,673	PLN	1,587,254	07/15/2026	5,743
USD	420	SEK	3,957	07/15/2026	12
USD	213,492	SGD	275,546	07/15/2026	311
					(4,573,696)
					(29,646,821)

The above contracts were opened with the below counterparties:	
Bank of America	(249,778)
Barclays	739,118
BNP Paribas	(639,638)
Citibank	(3,769,324)
Deutsche Bank	(6,524,336)
Goldman Sachs	(617,977)
HSBC	387,780
J.P. Morgan	(5,562,949)
Morgan Stanley	(13,409,717)
	(29,646,821)

Templeton Global Value and Income Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
USD	2,186,103	THB	71,547,000	07/02/2026	32,403
USD	8,699,150	CNH	59,040,000	07/15/2026	(2,759)
JPY	2,604,000,000	USD	17,008,317	07/27/2026	(959,612)
USD	1,561,518	THB	51,331,000	08/03/2026	12,093
MYR	59,610,000	USD	15,298,345	08/13/2026	(679,736)
KRW	17,552,000,000	USD	12,207,548	09/16/2026	(847,981)
USD	3,997,451	THB	130,157,000	09/16/2026	54,209
EUR	3,220,000	USD	3,748,776	09/18/2026	(57,340)
USD	2,151,789	THB	71,547,000	10/01/2026	(18,625)
USD	4,684,517	THB	152,745,000	10/02/2026	50,450

Note 6 - Forward foreign exchange contracts (continued)

Templeton Global Value and Income Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
USD	4,372,215	THB	142,074,000	10/05/2026	60,583
NOK	67,870,000	USD	7,241,697	10/13/2026	(395,321)
JPY	2,753,800,000	USD	17,586,467	10/16/2026	(499,139)
KRW	15,960,000,000	USD	10,525,066	12/16/2026	(171,447)
					(3,422,222)
Forward foreign exchange contracts used for share class hedging:					
EUR	15,452,595	USD	17,870,719	07/15/2026	(204,926)
GBP	2,352,360	USD	3,152,221	07/15/2026	(31,968)
USD	319,542	EUR	277,377	07/15/2026	2,437
					(234,457)
					(3,656,679)

The above contracts were opened with the below counterparties:	
Citibank	59,869
Deutsche Bank	(1,296,477)
Goldman Sachs	(679,736)
HSBC	(93,605)
J.P. Morgan	(1,251,409)
Morgan Stanley	(395,321)
	(3,656,679)

Templeton Japan Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) JPY
Forward foreign exchange contracts used for share class hedging:					
EUR	2,084	JPY	385,897	07/15/2026	1,054
GBP	842	JPY	180,549	07/15/2026	817
JPY	16,580	EUR	90	07/15/2026	(198)
JPY	13,846	GBP	65	07/15/2026	(130)
JPY	2,354,405,824	USD	14,644,895	07/15/2026	(24,261,783)
USD	76,183,347	JPY	12,200,227,663	07/15/2026	173,699,142
					149,438,902

The above contracts were opened with the below counterparties:	
J.P. Morgan	149,438,902
	149,438,902

Templeton Latin America Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for share class hedging:					
BRL	1,311,127	EUR	218,772	07/15/2026	3,048
CLP	20,262,477	EUR	19,361	07/15/2026	(151)
EUR	2,954,355	BRL	17,803,451	07/15/2026	(60,014)
EUR	292,386	CLP	310,251,843	07/15/2026	(2,328)
EUR	1,542,268	MXN	31,147,170	07/15/2026	(15,980)
EUR	971,091	USD	1,122,363	07/15/2026	(12,187)
MXN	2,378,206	EUR	118,143	07/15/2026	780
PLN	29,784,082	USD	8,100,082	07/15/2026	(182,746)
USD	408,400	EUR	353,306	07/15/2026	4,492
USD	676,461	PLN	2,512,764	07/15/2026	8,507
					(256,579)

Note 6 - Forward foreign exchange contracts (continued)

Templeton Latin America Fund (continued)

The above contracts were opened with the below counterparties:	Unrealised profit/(loss) USD
J.P. Morgan	(256,579)
	(256,579)

Templeton Sustainable Emerging Markets Local Currency Bond Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) USD
Forward foreign exchange contracts used for efficient portfolio management:					
BRL	1,333,000	USD	249,129	07/02/2026	9,090
USD	263,054	BRL	1,333,000	07/02/2026	4,836
USD	70,062	THB	2,293,000	07/02/2026	1,038
USD	76,463	COP	284,195,000	07/10/2026	(6,518)
USD	176,124	COP	676,589,010	07/14/2026	(21,243)
USD	38,609	COP	147,695,990	07/15/2026	(4,465)
USD	50,042	THB	1,645,000	08/03/2026	388
MYR	1,320,000	USD	341,350	08/13/2026	(17,636)
MXN	508,398	USD	29,153	08/31/2026	(229)
MXN	1,752,770	USD	99,732	09/10/2026	(92)
KRW	459,000,000	USD	302,079	09/16/2026	(5,017)
USD	128,133	THB	4,172,000	09/16/2026	1,738
MYR	3,570,000	USD	879,461	09/17/2026	(3,087)
USD	68,962	THB	2,293,000	10/01/2026	(597)
USD	150,124	THB	4,895,000	10/02/2026	1,617
USD	140,146	THB	4,554,000	10/05/2026	1,942
UYU	21,190,000	USD	510,790	10/19/2026	13,239
					(24,996)
Forward foreign exchange contracts used for share class hedging:					
EUR	956,561	USD	1,104,821	07/15/2026	(11,257)
GBP	112,987	USD	151,414	07/15/2026	(1,543)
NOK	888,896	USD	93,852	07/15/2026	(4,069)
SEK	788,619	USD	83,292	07/15/2026	(1,901)
USD	10,847	EUR	9,543	07/15/2026	(63)
USD	1,610	GBP	1,220	07/15/2026	(9)
USD	980	NOK	9,565	07/15/2026	14
USD	887	SEK	8,647	07/15/2026	(6)
					(18,834)
					(43,830)

The above contracts were opened with the below counterparties:	
BNP Paribas	(4,474)
Citibank	(15,872)
Deutsche Bank	(125)
Goldman Sachs	(18,524)
HSBC	2,272
J.P. Morgan	(4,908)
Morgan Stanley	(2,199)
	(43,830)

Templeton Sustainable Global Bond (Euro) Fund

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
Forward foreign exchange contracts used for efficient portfolio management:					
EUR	1,702,113	COP	7,375,000,000	07/16/2026	(178,723)
EUR	183,615	HUF	67,500,000	07/24/2026	(5,741)
EUR	1,512,168	AUD	2,489,000	07/28/2026	6,429
EUR	3,414,447	BRL	20,430,000	08/04/2026	(16,055)
EUR	12,796,841	USD	14,885,000	08/26/2026	(199,824)

Note 6 - Forward foreign exchange contracts (continued)

Templeton Sustainable Global Bond (Euro) Fund (continued)

Purchases		Sales		Maturity Date	Unrealised profit/(loss) EUR
EUR	1,279,824	MYR	5,820,000	09/17/2026	33,522
JPY	252,000,000	EUR	1,389,521	09/17/2026	(28,929)
EUR	628,731	PEN	2,612,000	11/09/2026	(32,927)
EUR	3,399,486	INR	383,700,000	12/14/2026	(75,414)
					(497,662)

The above contracts were opened with the below counterparties:	
BNP Paribas	(5,741)
Citibank	(233,492)
Deutsche Bank	(177,982)
J.P. Morgan	(75,414)
Morgan Stanley	23,896
Standard Chartered	(28,929)
	(497,662)

Note 7 - Open positions on financial future contracts

As at June 30, 2026, the Company had entered into the following outstanding contracts:

Franklin Alternative Strategies Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
(150)	3 Month Euribor, 12/14/2026	Barclays	EUR	(41,742,035)	(57,873)
(113)	3 Month Euribor, 03/15/2027	Barclays	EUR	(31,434,369)	(46,890)
(115)	3 Month Euribor, 06/14/2027	Barclays	EUR	(31,992,372)	(49,503)
(97)	3 Month Euribor, 09/13/2027	Barclays	EUR	(26,993,182)	(38,534)
(82)	3 Month Euribor, 12/13/2027	Barclays	EUR	(22,827,177)	(29,536)
(59)	3 Month Euribor, 12/13/2027	Morgan Stanley	EUR	(16,424,432)	(16,970)
(47)	3 Month Euribor, 03/13/2028	Barclays	EUR	(13,085,884)	(16,054)
(35)	3 Month Euribor, 06/19/2028	Barclays	EUR	(9,744,807)	(12,754)
(16)	3 Month Euribor, 09/18/2028	Barclays	EUR	(4,454,312)	(5,413)
(192)	3 Month SOFR, 03/16/2027	Barclays	USD	(46,060,800)	305,438
(176)	3 Month SOFR, 06/15/2027	Barclays	USD	(42,204,800)	293,825
(181)	3 Month SOFR, 09/14/2027	Barclays	USD	(43,419,638)	278,100
(176)	3 Month SOFR, 12/14/2027	Barclays	USD	(42,251,000)	210,400
(219)	3 Month SOFR, 03/14/2028	Morgan Stanley	USD	(52,620,225)	(10,832)
(185)	3 Month SOFR, 03/14/2028	Barclays	USD	(44,450,875)	151,388
(126)	3 Month SOFR, 06/20/2028	Barclays	USD	(30,293,550)	76,238
(118)	3 Month SOFR, 09/19/2028	Barclays	USD	(28,379,000)	39,525
(78)	3 Month SOFR, 12/19/2028	Barclays	USD	(18,762,900)	(23,512)
(3)	3M CORRA, 03/16/2027	Barclays	CAD	(515,732)	388
(9)	3M CORRA, 06/15/2027	Morgan Stanley	CAD	(1,544,818)	(939)
(4)	3M CORRA, 06/15/2027	Barclays	CAD	(686,586)	1,093
(3)	3M CORRA, 09/14/2027	Barclays	CAD	(514,305)	(326)
(3)	3M CORRA, 12/14/2027	Barclays	CAD	(513,908)	115
(3)	3M CORRA, 03/14/2028	Barclays	CAD	(513,670)	(379)
4	ASX 90 Day Bank Accepted Bill, 12/10/2026	Barclays	AUD	2,738,808	818
(2)	ASX 90 Day Bank Accepted Bill, 03/11/2027	Morgan Stanley	AUD	(1,369,504)	(172)
3	ASX 90 Day Bank Accepted Bill, 03/11/2027	Barclays	AUD	2,054,256	718
2	ASX 90 Day Bank Accepted Bill, 06/10/2027	Barclays	AUD	1,369,738	584
1	ASX 90 Day Bank Accepted Bill, 09/09/2027	Barclays	AUD	684,986	267
1	ASX 90 Day Bank Accepted Bill, 12/09/2027	Barclays	AUD	685,086	267
(41)	Australia 10 Year Bond, 09/15/2026	Barclays	AUD	(3,117,318)	(39,863)
(2)	Australia 10 Year Bond, 09/15/2026	Morgan Stanley	AUD	(152,064)	(610)
(14)	Australia 3 Year Bond, 09/15/2026	Barclays	AUD	(1,013,819)	(802)
24	Canada 10 Year Bond, 09/18/2026	Barclays	CAD	2,049,455	18,340

Note 7 - Open positions on financial future contracts (continued)

Franklin Alternative Strategies Fund (continued)

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
71	Canada 10 Year Bond, 09/18/2026	Morgan Stanley	CAD	6,062,972	38,227
(6)	Canada 2 Year Bond, 09/18/2026	Barclays	CAD	(445,521)	(1,047)
(36)	Euro-Bobl, 09/08/2026	Morgan Stanley	EUR	(4,745,995)	(22,285)
(49)	Euro-Bobl, 09/08/2026	Barclays	EUR	(6,459,826)	(7,587)
83	Euro-Bobl, 09/08/2026	J.P. Morgan	EUR	10,942,155	52,229
(64)	Euro-Bund, 09/08/2026	Barclays	EUR	(9,311,916)	(98,092)
(6)	Euro-Bund, 09/08/2026	Morgan Stanley	EUR	(872,992)	(5,114)
(37)	Euro-Buxl, 09/08/2026	Barclays	EUR	(4,701,959)	(109,804)
(21)	Euro-Buxl, 09/08/2026	J.P. Morgan	EUR	(2,668,679)	(58,155)
(35)	Euro-OAT, 09/08/2026	Barclays	EUR	(4,798,120)	(34,004)
(422)	Euro-Schatz, 09/08/2026	Barclays	EUR	(51,091,496)	(80,171)
(86)	Euro-Schatz, 09/08/2026	Morgan Stanley	EUR	(10,412,011)	(18,071)
(9)	ICE 3 Month SONIA Index, 03/16/2027	Barclays	GBP	(2,865,580)	(1,094)
(7)	ICE 3 Month SONIA Index, 06/15/2027	Barclays	GBP	(2,227,275)	(1,774)
(9)	ICE 3 Month SONIA Index, 09/14/2027	Barclays	GBP	(2,863,490)	(1,310)
(7)	ICE 3 Month SONIA Index, 12/14/2027	Barclays	GBP	(2,227,972)	(912)
(7)	ICE 3 Month SONIA Index, 03/14/2028	Morgan Stanley	GBP	(2,229,016)	(309)
(3)	Japan 10 Year Bond, 09/14/2026	Barclays	JPY	(2,357,453)	(7,565)
(2)	Japan 10 Year Bond, 09/14/2026	Morgan Stanley	JPY	(1,571,635)	(4,866)
(12)	Japan 10 Year Bond Mini, 09/11/2026	Morgan Stanley	JPY	(942,981)	2,399
(25)	Korea 10 Year Bond, 09/15/2026	Barclays	KRW	(1,730,782)	(14,581)
(19)	Korea 3 Year Bond, 09/15/2026	Barclays	KRW	(1,266,708)	(3,847)
(4)	Long Gilt, 09/28/2026	Morgan Stanley	GBP	(473,330)	(3,042)
166	Long Gilt, 09/28/2026	Barclays	GBP	19,643,212	242,382
60	US 2 Year Note, 09/30/2026	J.P. Morgan	USD	12,367,969	(7,684)
(51)	US 2 Year Note, 09/30/2026	Morgan Stanley	USD	(10,512,773)	11,856
(188)	US 2 Year Note, 09/30/2026	Barclays	USD	(38,752,969)	52,992
(49)	US 5 Year Note, 09/30/2026	Morgan Stanley	USD	(5,245,297)	(4,357)
(114)	US 5 Year Note, 09/30/2026	Barclays	USD	(12,203,344)	1,512
77	US 10 Year Note, 09/21/2026	J.P. Morgan	USD	8,461,578	(28,329)
(9)	US 10 Year Note, 09/21/2026	Morgan Stanley	USD	(989,016)	(4,218)
128	US 10 Year Note, 09/21/2026	Barclays	USD	14,066,000	23,734
40	US 10 Year Ultra Bond, 09/21/2026	Barclays	USD	4,498,750	14,562
40	US Long Bond, 09/21/2026	Barclays	USD	4,540,000	17,469
18	US Long Bond, 09/21/2026	Morgan Stanley	USD	2,043,000	17,530
41	US Ultra Bond, 09/21/2026	J.P. Morgan	USD	4,762,406	(28,462)
41	US Ultra Bond, 09/21/2026	Barclays	USD	4,762,406	63,234
					1,017,988
Currency Future					
(145)	Foreign Exchange AUD/USD, 09/14/2026	Barclays	USD	(10,020,950)	110,284
(122)	Foreign Exchange CAD/USD, 09/15/2026	Barclays	USD	(8,618,080)	150,457
(46)	Foreign Exchange CHF/USD, 09/14/2026	Barclays	USD	(7,173,413)	94,812
2	Foreign Exchange EUR/CZK, 09/14/2026	Morgan Stanley	EUR	375,614	(576)
8	Foreign Exchange EUR/HUF, 09/14/2026	Morgan Stanley	EUR	766,072	2,962
(2)	Foreign Exchange EUR/NOK, 09/14/2026	Morgan Stanley	NOK	(286,849)	(8,309)
7	Foreign Exchange EUR/PLN, 09/14/2026	Morgan Stanley	EUR	927,551	(10,674)
(1)	Foreign Exchange EUR/SEK, 09/14/2026	Morgan Stanley	SEK	(142,708)	(2,597)
(223)	Foreign Exchange EUR/USD, 09/14/2026	Barclays	USD	(31,934,994)	329,628
155	Foreign Exchange GBP/USD, 09/14/2026	Barclays	USD	12,840,781	(113,108)
(4)	Foreign Exchange ILS/USD, 09/14/2026	Morgan Stanley	USD	(1,345,400)	17,880
(227)	Foreign Exchange JPY/USD, 09/14/2026	Barclays	USD	(17,555,613)	257,964
106	Foreign Exchange MXN/USD, 09/14/2026	Barclays	USD	3,011,460	(8,595)
(45)	Foreign Exchange NZD/USD, 09/14/2026	Barclays	USD	(2,562,300)	54,360
177	Foreign Exchange USD/KUN, 07/20/2026	Barclays	KRW	1,768,858	23,475
3	Foreign Exchange USD/KUN, 08/14/2026	Barclays	KRW	29,965	84
37	Foreign Exchange ZAR/USD, 09/14/2026	Morgan Stanley	USD	1,122,488	9,795
					907,842
Index Future					
17	CAC 40 10 Euro Index, 07/17/2026	Morgan Stanley	EUR	1,633,575	(4,812)

Note 7 - Open positions on financial future contracts (continued)

Franklin Alternative Strategies Fund (continued)

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
(22)	CAC 40 10 Euro Index, 07/17/2026	Barclays	EUR	(2,114,039)	9,870
67	CBOE Volatility Index, 07/22/2026	Barclays	USD	1,202,697	(166,103)
17	CBOE Volatility Index, 08/19/2026	Barclays	USD	322,133	(40,167)
5	CBOE Volatility Index, 09/16/2026	Barclays	USD	98,531	(9,170)
(6)	DAX Index, 09/18/2026	Barclays	EUR	(4,308,059)	(16,982)
4	DAX Index, 09/18/2026	Morgan Stanley	EUR	2,872,039	(1,909)
(20)	DJIA CBOT Emini Index, 09/18/2026	Barclays	USD	(5,267,000)	(123,140)
7	DJIA CBOT Emini Index, 09/18/2026	Morgan Stanley	USD	1,843,450	23,740
(47)	EURO STOXX 50 Index, 09/18/2026	Barclays	EUR	(3,413,312)	(26,308)
63	EURO STOXX 50 Index, 09/18/2026	Morgan Stanley	EUR	4,575,290	44,755
23	FTSE 100 Index, 09/18/2026	Barclays	GBP	3,216,038	11,905
34	FTSE 100 Index, 09/18/2026	Morgan Stanley	GBP	4,754,143	12,273
88	FTSE China A50 Index, 07/30/2026	Barclays	USD	1,365,232	1,939
(30)	FTSE Taiwan Index, 07/30/2026	Barclays	USD	(4,851,600)	(10,800)
(20)	FTSE/JSE Top 40 Index, 09/17/2026	Barclays	ZAR	(1,252,906)	53,855
10	FTSE/MIB Index, 09/18/2026	Barclays	EUR	2,963,904	(14,974)
11	Hang Seng China Enterprises Index, 07/30/2026	Morgan Stanley	HKD	528,271	(3,786)
(18)	Hang Seng China Enterprises Index, 07/30/2026	Barclays	HKD	(864,443)	10,290
(6)	Hang Seng Index, 07/30/2026	Morgan Stanley	HKD	(873,930)	7,315
(30)	Hang Seng Index, 07/30/2026	Barclays	HKD	(4,369,649)	42,657
(2)	IBEX 35 Index, 07/17/2026	Barclays	EUR	(443,251)	(9,354)
33	KOSPI 200 Index, 09/10/2026	Barclays	KRW	7,375,105	630,220
(103)	MSCI Emerging Markets Index, 09/18/2026	Barclays	USD	(9,050,095)	45,365
(107)	MSCI Indonesia Index, 09/18/2026	Morgan Stanley	USD	(969,955)	127,838
(38)	MSCI Philippines Index, 09/18/2026	Morgan Stanley	USD	(805,790)	63,108
39	MSCI Singapore Index, 07/30/2026	Barclays	SGD	1,442,284	(5,175)
(1)	NASDAQ 100 Emini Index, 09/18/2026	Barclays	USD	(610,470)	(11,172)
6	NASDAQ 100 Emini Index, 09/18/2026	Morgan Stanley	USD	3,662,820	12,754
21	NASDAQ 100 Emini Index, 09/18/2026	J.P. Morgan	USD	12,819,870	234,065
(6)	NIFTY 50 Index, 07/28/2026	Barclays	USD	(288,054)	1,433
(10)	Nikkei 225 Index, 09/10/2026	Barclays	JPY	(3,454,657)	(260,881)
6	Nikkei 225 Index, 09/10/2026	Morgan Stanley	JPY	2,590,117	179,682
(49)	Nikkei 225 Mini Index, 09/10/2026	Barclays	JPY	(2,115,262)	(157,825)
2	OMXS30 Index, 07/17/2026	Morgan Stanley	SEK	66,355	991
(81)	Russell 2000 Emini Index, 09/18/2026	Barclays	USD	(12,334,680)	(465,322)
14	Russell 2000 Emini Index, 09/18/2026	Morgan Stanley	USD	2,131,920	41,895
41	S&P 500 Emini Index, 09/18/2026	J.P. Morgan	USD	15,473,913	(107,417)
3	S&P 500 Emini Index, 09/18/2026	Morgan Stanley	USD	1,132,238	(21,778)
41	S&P 500 Emini Index, 09/18/2026	Barclays	USD	15,473,913	146,352
(3)	S&P Midcap 400 Emini Index, 09/18/2026	Barclays	USD	(1,165,500)	(31,790)
22	S&P/TSX 60 Index, 09/17/2026	Barclays	CAD	6,377,634	(31,897)
2	S&P/TSX 60 Index, 09/17/2026	Morgan Stanley	CAD	579,785	1,506
6	SPI 200 Index, 09/17/2026	Morgan Stanley	AUD	911,410	(10,347)
(1)	SPI 200 Index, 09/17/2026	Barclays	AUD	(151,902)	1,229
8	TOPIX Index, 09/10/2026	Barclays	JPY	1,969,556	(12,362)
7	TOPIX Index, 09/10/2026	Morgan Stanley	JPY	1,723,362	42,830
(49)	TOPIX Mini Index, 09/10/2026	Morgan Stanley	JPY	(1,206,353)	(33,519)
					170,877
					2,096,707

Note 7 - Open positions on financial future contracts (continued)

Franklin Core Global Enhanced Equity Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Index Future					
3	MSCI World Index, 09/18/2026	J.P. Morgan	USD	471,360	6,416
					6,416

Franklin Diversified Conservative Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Index Future					
11	Euro High Yield Index, 09/18/2026	J.P. Morgan	EUR	696,388	1,488
6	MSCI Emerging Markets Index, 09/18/2026	J.P. Morgan	USD	461,395	(6,104)
25	MSCI World Index, 09/18/2026	J.P. Morgan	USD	3,437,774	(26,066)
					(30,682)

Franklin Euro Government Bond Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Bond Future					
(80)	Euro-Bund, 09/08/2026	J.P. Morgan	EUR	(10,187,200)	(78,463)
(93)	Euro-OAT, 09/08/2026	J.P. Morgan	EUR	(11,158,140)	(49,265)
					(127,728)

Franklin Euro Short Duration Bond Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Bond Future					
(1,064)	Euro-Bobl, 09/08/2026	J.P. Morgan	EUR	(122,764,320)	(458,361)
					(458,361)

Franklin European Corporate Bond Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Bond Future					
(3)	Euro-OAT, 09/08/2026	J.P. Morgan	EUR	(359,940)	(1,473)
					(1,473)

Franklin European Total Return Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Bond Future					
(1,933)	Euro-Bund, 09/08/2026	J.P. Morgan	EUR	(246,148,220)	(1,895,867)
(1,597)	Euro-OAT, 09/08/2026	J.P. Morgan	EUR	(191,608,060)	(784,184)
					(2,680,051)

Franklin Flexible Alpha Bond Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
(31)	Euro-Bobl, 09/08/2026	J.P. Morgan	EUR	(4,086,829)	(25,172)

Note 7 - Open positions on financial future contracts (continued)

Franklin Flexible Alpha Bond Fund (continued)

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
(170)	US 2 Year Note, 09/30/2026	J.P. Morgan	USD	(35,042,578)	62,380
(42)	US 5 Year Note, 09/30/2026	J.P. Morgan	USD	(4,495,969)	2,988
31	US 10 Year Note, 09/21/2026	Citigroup	USD	3,406,609	6,298
24	US 10 Year Ultra Bond, 09/21/2026	J.P. Morgan	USD	2,699,250	14,206
(19)	US Long Bond, 09/21/2026	J.P. Morgan	USD	(2,156,500)	(19,635)
					41,065

Franklin Global Fundamental Strategies Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
81	Long Gilt, 09/28/2026	Citigroup	GBP	9,584,941	116,999
131	US 10 Year Ultra Bond, 09/21/2026	Citigroup	USD	14,733,406	115,703
					232,702

Franklin Global Sustainable Bond Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment EUR	Unrealised profit/(loss) EUR
Bond Future					
(7)	Euro-OAT, 09/08/2026	J.P. Morgan	EUR	(839,860)	(3,437)
					(3,437)

Franklin Strategic Income Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
(29)	Euro-Bobl, 09/08/2026	J.P. Morgan	EUR	(3,823,162)	(23,548)
(25)	Euro-Bund, 09/08/2026	J.P. Morgan	EUR	(3,637,467)	(43,438)
					(66,986)

Franklin U.S. Government Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
(34)	US 2 Year Note, 09/30/2026	Citigroup	USD	(7,008,516)	12,611
23	US 10 Year Ultra Bond, 09/21/2026	Citigroup	USD	2,586,781	13,626
81	US Long Bond, 09/21/2026	Citigroup	USD	9,193,500	141,828
37	US Ultra Bond, 09/21/2026	Citigroup	USD	4,297,781	73,925
					241,990

Franklin U.S. Low Duration Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Bond Future					
577	US 2 Year Note, 09/30/2026	J.P. Morgan	USD	118,938,633	(185,648)
(63)	US 10 Year Note, 09/21/2026	J.P. Morgan	USD	(6,923,109)	14,163
(13)	US 10 Year Ultra Bond, 09/21/2026	J.P. Morgan	USD	(1,462,094)	1,326
1	US Ultra Bond, 09/21/2026	J.P. Morgan	USD	116,156	(720)
					(170,879)

Note 7 - Open positions on financial future contracts (continued)

Templeton Asia Dynamic Risk-Managed Equity Fund

Number of contracts purchased/(sold)	Description	Counterparty	Trading currency	Commitment USD	Unrealised profit/(loss) USD
Index Future					
(24)	MSCI Emerging Markets Index, 09/18/2026	J.P. Morgan	USD	(2,108,760)	(48,759)
					(48,759)

Note 8 - Open positions on interest rate swap contracts

As at June 30, 2026, the Company had entered into the following outstanding contracts:

Franklin Alternative Strategies Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
67,389,255	Receive floating TLREF 1 day Pay fixed 37.35%	Barclays	09/15/2026	TRY	10,008
42,417,066	Receive floating JIBAR 3 month Pay fixed 7.017%	Citibank	12/18/2026	ZAR	1,477
7,385,904	Receive fixed 13.547% Pay floating CDI 1 day	Citibank	01/04/2027	BRL	30,760
1,267,630	Receive fixed 13.327% Pay floating CDI 1 day	Citibank	01/04/2027	BRL	2,267
542,580,413	Receive fixed 5.405% Pay floating BUBOR 6 month	Citibank	12/18/2029	HUF	71,048
221,052,944	Receive fixed 5.44% Pay floating BUBOR 6 month	Citibank	12/18/2029	HUF	29,858
221,366,643	Receive fixed 5.42% Pay floating BUBOR 6 month	Citibank	12/18/2029	HUF	29,378
42,100,000	Receive fixed 7.68% Pay floating TIIEOIS 1 day	Citibank	06/12/2030	MXN	12,157
800,000,000	Receive fixed 6.173% Pay floating BUBOR 6 month	Citibank	09/17/2030	HUF	200,346
81,000,000	Receive fixed 5.937% Pay floating BUBOR 6 month	Citibank	03/18/2031	HUF	11,342
25,872,204	Receive fixed 4.12% Pay floating PRIBOR 6 month	Citibank	06/17/2031	CZK	1,179
33,027,796	Receive fixed 4.115% Pay floating PRIBOR 6 month	Citibank	06/17/2031	CZK	1,149
32,000,000	Receive fixed 7.798% Pay floating JIBAR 3 month	Citibank	12/17/2035	ZAR	8,419
204,333,000	Receive fixed 5.425% Pay floating BUBOR 6 month	Citibank	06/17/2036	HUF	35,207
86,327,849	Receive fixed 5.06% Pay floating BUBOR 6 month	Citibank	06/17/2036	HUF	6,799
86,917,757	Receive fixed 5.055% Pay floating BUBOR 6 month	Citibank	06/17/2036	HUF	6,735
89,205,444	Receive fixed 5.028% Pay floating BUBOR 6 month	Citibank	06/17/2036	HUF	6,283
83,809,953	Receive fixed 4.795% Pay floating BUBOR 6 month	Citibank	06/17/2036	HUF	909
83,809,954	Receive fixed 4.78% Pay floating BUBOR 6 month	Citibank	06/19/2036	HUF	641
99,996,425	Receive fixed 4.81% Pay floating BUBOR 6 month	Citibank	06/23/2036	HUF	1,564
77,610,745	Receive floating TLREF 1 day Pay fixed 37.3%	J.P. Morgan	09/15/2026	TRY	11,722
6,154,000	Receive fixed 3.99% Pay floating SOFR 1 day	Morgan Stanley	06/23/2029	USD	7,409
10,334,223	Receive floating CDI 1 day Pay fixed 16.25%	Citibank	01/04/2027	BRL	(86,437)
228,000,000	Receive fixed 5.431% Pay floating MIBOR 1 day	Citibank	12/17/2027	INR	(11,427)
10,700,951	Receive fixed 13.44% Pay floating CDI 1 day	Citibank	01/02/2029	BRL	(64,151)

Note 8 - Open positions on interest rate swap contracts (continued)

Franklin Alternative Strategies Fund (continued)

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
21,460,341	Receive fixed 3.467% Pay floating PRIBOR 6 month	Citibank	12/18/2029	CZK	(2,858)
2,185,158	Receive fixed 13.28% Pay floating CDI 1 day	Citibank	01/02/2031	BRL	(19,198)
2,303,888	Receive fixed 13.285% Pay floating CDI 1 day	Citibank	01/02/2031	BRL	(20,121)
8,367,588	Receive fixed 13.445% Pay floating CDI 1 day	Citibank	01/02/2031	BRL	(39,559)
133,197,073	Receive floating BUBOR 6 month Pay fixed 5.898%	Citibank	03/18/2031	HUF	(17,909)
167,204,837	Receive floating BUBOR 6 month Pay fixed 6.078%	Citibank	03/18/2031	HUF	(26,795)
128,662,705	Receive floating BUBOR 6 month Pay fixed 6.615%	Citibank	03/18/2031	HUF	(30,496)
725,000	Receive floating CNREPOFIX=CFXS 1 week Pay fixed 1.535%	Citibank	06/17/2031	CNY	(387)
16,600,000	Receive floating CNREPOFIX=CFXS 1 week Pay fixed 1.65%	Citibank	06/17/2031	CNY	(22,387)
122,096,564	Receive floating BUBOR 6 month Pay fixed 5.85%	Citibank	12/18/2034	HUF	(41,351)
122,502,537	Receive floating BUBOR 6 month Pay fixed 5.865%	Citibank	12/18/2034	HUF	(41,930)
248,372	Receive floating ESTR 1 day Pay fixed 2.784%	Citibank	06/17/2036	EUR	(2,453)
213,095	Receive floating ESTR 1 day Pay fixed 2.876%	Citibank	06/17/2036	EUR	(4,083)
213,384	Receive floating ESTR 1 day Pay fixed 2.898%	Citibank	06/17/2036	EUR	(4,564)
222,455	Receive floating ESTR 1 day Pay fixed 2.889%	Citibank	06/17/2036	EUR	(4,566)
248,372	Receive floating ESTR 1 day Pay fixed 2.755%	Citibank	06/19/2036	EUR	(1,729)
170,621	Receive floating ESTR 1 day Pay fixed 2.784%	Citibank	06/24/2036	EUR	(1,663)
8,711,000	Receive fixed 3.69% Pay floating SOFR 1 day	Morgan Stanley	06/03/2027	USD	(24,759)
2,837,000	Receive fixed 3.565% Pay floating SOFR 1 day	Morgan Stanley	07/28/2028	USD	(34,427)
					(16,593)

Franklin Diversified Income Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
46,045,000	Receive fixed 4.06% Pay floating SOFR 1 day	J.P. Morgan	09/16/2033	USD	305,513
6,822,000	Receive fixed 4.16% Pay floating SOFR 1 day	J.P. Morgan	09/16/2036	USD	70,651
110,566,000	Receive floating SOFR 1 day Pay fixed 4.04%	J.P. Morgan	09/16/2028	USD	(31,638)
1,962,000	Receive floating EURIBOR 6 month Pay fixed 2.94%	J.P. Morgan	09/16/2031	EUR	(19,822)
756,000	Receive floating EURIBOR 6 month Pay fixed 3.12%	J.P. Morgan	09/16/2036	EUR	(14,098)
2,177,000	Receive floating SOFR 1 day Pay fixed 4.3%	J.P. Morgan	09/16/2056	USD	(39,901)
					270,705

Note 8 - Open positions on interest rate swap contracts (continued)

Franklin Flexible Alpha Bond Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
10,000,000	Receive floating SOFR 1 day Pay fixed 3.343%	Citigroup	04/30/2027	USD	53,660
3,800,000	Receive floating SOFR 1 day Pay fixed 3.632%	Citigroup	07/19/2027	USD	15,003
400,000	Receive floating SOFR 1 day Pay fixed 4.142%	Citigroup	07/19/2055	USD	3,742
4,800,000	Receive floating SOFR 1 day Pay fixed 4.08%	Citigroup	02/05/2027	USD	(3,339)
5,000,000	Receive floating SOFR 1 day Pay fixed 4.12%	Citigroup	02/20/2027	USD	(3,605)
					65,461

Franklin Global Fundamental Strategies Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
3,940,000	Receive fixed 3.285% Pay floating SOFR 1 day	J.P. Morgan	05/03/2033	USD	(153,425)
					(153,425)

Franklin Strategic Income Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
235,797,000	Receive fixed 4.06% Pay floating SOFR 1 day	J.P. Morgan	09/16/2033	USD	1,564,536
210,617,000	Receive floating SOFR 1 day Pay fixed 4.04%	J.P. Morgan	09/16/2028	USD	(60,267)
70,827,000	Receive floating SOFR 1 day Pay fixed 4.16%	J.P. Morgan	09/16/2036	USD	(733,511)
11,957,000	Receive floating SOFR 1 day Pay fixed 4.3%	J.P. Morgan	09/16/2056	USD	(219,155)
					551,603

Franklin U.S. Low Duration Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
2,419,000	Receive fixed 4.16% Pay floating SOFR 1 day	J.P. Morgan	09/16/2036	USD	25,052
7,675,000	Receive floating SOFR 1 day Pay fixed 4.04%	J.P. Morgan	09/16/2028	USD	(2,196)
8,295,000	Receive floating SOFR 1 day Pay fixed 4.02%	J.P. Morgan	09/16/2031	USD	(37,680)
					(14,824)

Templeton Emerging Markets Bond Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
93,802,157	Receive fixed 13.6% Pay floating CDI 1 day	J.P. Morgan	01/03/2033	BRL	(504,062)
141,706,365	Receive fixed 13.583% Pay floating CDI 1 day	J.P. Morgan	01/03/2033	BRL	(798,317)
					(1,302,379)

Note 8 - Open positions on interest rate swap contracts (continued)

Templeton Emerging Markets Dynamic Income Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
4,730,206	Receive fixed 13.6% Pay floating CDI 1 day	J.P. Morgan	01/03/2033	BRL	(25,419)
7,145,894	Receive fixed 13.583% Pay floating CDI 1 day	J.P. Morgan	01/03/2033	BRL	(40,257)
					(65,676)

Templeton Global Bond Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
152,070,000	Receive fixed 3.285% Pay floating SOFR 1 day	J.P. Morgan	05/03/2033	USD	(5,921,667)
					(5,921,667)

Templeton Global High Yield Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
7,885,373	Receive fixed 11.342% Pay floating CDI 1 day	J.P. Morgan	01/02/2029	BRL	(112,532)
2,147,622	Receive fixed 13.6% Pay floating CDI 1 day	J.P. Morgan	01/03/2033	BRL	(11,540)
3,244,400	Receive fixed 13.583% Pay floating CDI 1 day	J.P. Morgan	01/03/2033	BRL	(18,278)
					(142,350)

Templeton Global Income Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
8,892,439	Receive fixed 14.792% Pay floating CDI 1 day	J.P. Morgan	01/02/2029	BRL	37,011
2,620,023	Receive fixed 15.09% Pay floating CDI 1 day	J.P. Morgan	01/02/2029	BRL	15,240
76,910,000	Receive fixed 8.87% Pay floating TIIEOIS 1 day	J.P. Morgan	11/14/2031	MXN	225,378
6,393,183	Receive fixed 11.342% Pay floating CDI 1 day	J.P. Morgan	01/02/2029	BRL	(91,237)
					186,392

Templeton Global Total Return Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) USD
120,850,000	Receive fixed 3.285% Pay floating SOFR 1 day	J.P. Morgan	05/03/2033	USD	(4,705,948)
					(4,705,948)

Templeton Sustainable Global Bond (Euro) Fund

Nominal amount	Description	Counterparty	Maturity date	Trading currency	Unrealised profit/(loss) EUR
1,320,000	Receive fixed 3.285% Pay floating SOFR 1 day	J.P. Morgan	05/03/2033	USD	(44,986)
					(44,986)

Note 9 - Open positions on total return swap contracts

As at June 30, 2026, the Company had entered into the following outstanding contracts:

Franklin Alternative Strategies Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) USD
USD	17,461,471	USCIFXPPDD Index	Spread of 0.030% on Notional	Citibank	07/02/2026	23,421
USD	2,562,455	USDBCRFLBU Index	Spread of (0.100)% on Notional	Deutsche Bank	07/02/2026	48,591
USD	6,989,860	USDBCRFMNU Index	Spread of (0.100)% on Notional	Deutsche Bank	07/02/2026	210,086
USD	1,748,926	USJPUSFLOW Index	Spread of 0.100% on Notional	J.P. Morgan	07/02/2026	38,007
USD	5,603,714	USCIFXCADM Index	Spread of 0% on Notional	Citibank	07/02/2026	(16,433)
						303,672

Franklin Diversified Balanced Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) EUR
EUR	2,702,397	USCVICACF2 Index	Spread of 0% on Notional	Citibank	12/17/2026	66,930
USD	7,066,000	USSGMDVISB Index	USD SOFR 1 day 0%	Societe Generale	03/03/2027	(272,485)
						(205,555)

Franklin Diversified Conservative Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) EUR
EUR	871,741	USCVICACF2 Index	Spread of 0% on Notional	Citibank	12/17/2026	21,590
USD	2,334,000	USSGMDVISB Index	USD SOFR 1 day 0%	Societe Generale	03/03/2027	(90,005)
						(68,415)

Franklin Diversified Dynamic Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) EUR
EUR	2,963,919	USCVICACF2 Index	Spread of 0% on Notional	Citibank	12/17/2026	73,407
USD	7,620,000	USSGMDVISB Index	USD SOFR 1 day 0%	Societe Generale	03/03/2027	(293,849)
						(220,442)

Franklin Flexible Alpha Bond Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) USD
USD	5,900,000	USD SOFR 1 day 0%	Markit iBoxx USD Liquid Investment Grade Index	Morgan Stanley	03/20/2027	(87,469)
USD	2,500,000	USD SOFR 1 day 0%	Markit iBoxx USD Liquid Investment Grade Index	BNP Paribas	12/20/2026	(22,816)
						(110,285)

Franklin Global Multi-Asset Income Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) EUR
USD	4,344,000	USSGMDVISB Index	USD SOFR 1 day 0%	Societe Generale	03/03/2027	(167,517)
						(167,517)

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

Franklin Strategic Income Fund

Trading currency	Nominal amount	Fund receives	Fund pays	Counterparty	Maturity date	Market Value / Unrealised profit/(loss) USD
USD	44,000,000	Markit iBoxx USD Liquid Leveraged Loans Total Return Index	USD SOFR 1 day 0%	BNP Paribas	09/20/2026	29,329
						29,329

Note 10 - Open positions on contract for differences

As at June 30, 2026, the Company had entered into the following outstanding contracts:

Franklin Alternative Strategies Fund

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
AUD	3,441,390	Receive Performance of the underlying equity/ bond basket of 60 Securities. Pay RBACR 1 Day 0.300%	Morgan Stanley	06/17/2027	5,942,105	524,461
AUD	30,665	Receive RBACR 1 Day (4.375)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(51,836)	71,680
AUD	113,812	Receive RBACR 1 Day (0.875)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/17/2027	(215,861)	53,970
AUD	19,353	Receive RBACR 1 Day (9.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(42,251)	43,726
AUD	248,180	Receive RBACR 1 Day (17.041)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(42,230)	29,937
AUD	29,195	Receive RBACR 1 Day (4.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(63,267)	28,994
AUD	237,881	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.250%	Morgan Stanley	06/17/2027	158,421	20,135
AUD	6,535	Receive RBACR 1 Day (5.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(52,012)	17,371
AUD	31,180	Receive RBACR 1 Day (2.010)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(113,766)	16,924
AUD	615,337	Receive RBACR 1 Day (6.108)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(42,603)	13,763
AUD	14,928	Receive RBACR 1 Day (1.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(42,684)	13,424
AUD	12,459	Receive RBACR 1 Day (3.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.*	Morgan Stanley	06/17/2027	(5,198)	12,654
AUD	23,179	Receive RBACR 1 Day (3.112)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(34,530)	10,187
AUD	24,860	Receive RBACR 1 Day (2.750)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/17/2027	(97,375)	8,572
AUD	14,879	Receive RBACR 1 Day (4.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(60,060)	8,349

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
AUD	90,631	Receive RBACR 1 Day (4.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(194,168)	7,346
AUD	93,938	Receive RBACR 1 Day (1.982)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(28,338)	7,205
AUD	201,050	Receive RBACR 1 Day (12.750)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/17/2027	(44,654)	7,172
AUD	28,567	Receive AUCASH= 1 Day (1.166)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	03/09/2027	(236,849)	6,629
AUD	160,529	Receive RBACR 1 Day (16.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(11,257)	5,570
AUD	147,430	Receive RBACR 1 Day (13.625)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(25,703)	5,071
AUD	10,303	Receive RBACR 1 Day (2.828)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(8,422)	4,033
AUD	257,328	Receive RBACR 1 Day (14.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(26,816)	3,453
AUD	93,135	Receive RBACR 1 Day (9.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(16,302)	3,409
AUD	2,212	Receive RBACR 1 Day (1.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(49,069)	2,753
AUD	104,731	Receive RBACR 1 Day (8.885)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(28,974)	2,190
AUD	160,004	Receive RBACR 1 Day (6.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(10,507)	2,045
AUD	82,328	Receive RBACR 1 Day (5.142)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(87,801)	979
AUD	208,595	Receive RBACR 1 Day (3.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(15,226)	298
AUD	10,759	Receive RBACR 1 Day (1.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(17,145)	89
AUD	198,109	Receive RBACR 1 Day (18.000)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/17/2027	(57,599)	(2,772)
AUD	131,993	Receive RBACR 1 Day (4.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(36,097)	(4,131)
AUD	6,586	Receive RBACR 1 Day (16.800)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(28,025)	(5,457)
AUD	10,455	Receive RBACR 1 Day (0.688)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(44,954)	(5,569)
AUD	24,331	Receive RBACR 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(134,259)	(5,659)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
AUD	3,482	Receive RBACR 1 Day (2.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(77,836)	(6,078)
AUD	20,627	Receive RBACR 1 Day (3.375)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/17/2027	(91,068)	(13,666)
AUD	32,127	Receive RBACR 1 Day (0.625)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/17/2027	(186,816)	(21,145)
AUD	59,526	Receive RBACR 1 Day (1.500)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/17/2027	(152,782)	(34,282)
AUD	14,333	Receive RBACR 1 Day (1.238)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(193,804)	(36,325)
AUD	1,145,363	Receive RBACR 1 Day (0.300)% Pay Performance of the underlying equity/ bond basket of 41 Securities.	Morgan Stanley	06/17/2027	(4,012,115)	(133,480)
CAD	46	Receive CORRA= 1 Day (0.400)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	05/31/2027	(2,728)	398
CHF	70,768	Receive Performance of the underlying equity/ bond basket of 20 Securities. Pay SARON 1 Day 0.290%	Goldman Sachs	10/08/2027	3,510,870	397,263
CHF	6,539	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SARON 1 Day 0.290%	Goldman Sachs	07/21/2028	436,851	78,720
CHF	6,589	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SARON 1 Day 0.290%	Goldman Sachs	03/02/2029	326,558	71,784
CHF	228	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SARON 1 Day 0.290%	Goldman Sachs	11/12/2027	221,792	71,431
CHF	2,287	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SARON 1 Day 0.290%	Goldman Sachs	08/25/2028	376,922	63,771
CHF	3,772	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	06/09/2028	(228,814)	59,841
CHF	3,615	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SARON 1 Day 0.290%	Goldman Sachs	08/28/2028	312,336	40,468
CHF	296	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SARON 1 Day 0.290%	Goldman Sachs	11/10/2028	322,150	40,328
CHF	6,722	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	05/12/2028	(359,068)	38,764
CHF	1,294	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/01/2028	(217,580)	38,514
CHF	60	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(94,585)	23,966
CHF	370	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SARON 1 Day 0.290%	Goldman Sachs	11/17/2028	273,664	23,172
CHF	113	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/15/2027	(19,914)	22,213

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
CHF	2,967	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	09/01/2028	(452,191)	21,517
CHF	805	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SARON 1 Day 0.290%	Goldman Sachs	05/14/2029	183,095	19,506
CHF	57	Receive SARON 1 Day (4.350)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/08/2027	(51,356)	13,254
CHF	21,444	Receive SARON 1 Day (6.600)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/12/2028	(78,770)	10,784
CHF	526	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/07/2029	(87,330)	10,631
CHF	3,683	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	04/30/2029	(148,820)	9,628
CHF	7,351	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SARON 1 Day 0.290%	Goldman Sachs	03/01/2029	70,963	8,856
CHF	4,885	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	12/21/2028	(211,827)	8,823
CHF	1,271	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SARON 1 Day 0.290%	Goldman Sachs	02/15/2029	130,527	7,981
CHF	124	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	09/15/2028	(114,156)	3,320
CHF	1,593	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	05/07/2029	(232,745)	3,056
CHF	4,501	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/09/2029	(233,094)	2,927
CHF	266	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/01/2029	(44,765)	1,309
CHF	81	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/25/2029	(22,688)	674
CHF	1,076	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/22/2028	(175,578)	90
CHF	806	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/18/2029	(94,346)	(84)
CHF	139	Receive SARON 1 Day (3.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	09/08/2028	(2,697)	(556)
CHF	236	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/22/2029	(48,667)	(1,033)
CHF	1,306	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	05/22/2029	(186,609)	(4,403)
CHF	1,097	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/06/2028	(261,831)	(4,879)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
CHF	1,280	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/09/2029	(87,506)	(5,561)
CHF	2,626	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/16/2029	(43,934)	(6,537)
CHF	1,053	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/17/2029	(92,811)	(7,170)
CHF	3,786	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SARON 1 Day 0.290%	Goldman Sachs	09/14/2028	309,733	(9,187)
CHF	1,068	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/08/2027	(190,345)	(10,387)
CHF	16,575	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SARON 1 Day 0.290%	Goldman Sachs	01/26/2029	144,552	(13,763)
CHF	652	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	11/18/2027	(201,688)	(14,026)
CHF	300	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/16/2028	(97,178)	(17,836)
CHF	1,238	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	08/11/2028	(143,562)	(18,553)
CHF	3,119	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	04/09/2029	(276,830)	(21,806)
CHF	409	Receive SARON 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/17/2027	(184,493)	(24,647)
CHF	9,082	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SARON 1 Day 0.290%	Goldman Sachs	12/01/2028	88,797	(25,477)
CHF	989	Receive SARON 1 Day (1.050)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	11/10/2028	(127,297)	(28,088)
CHF	50	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/20/2029	(211,488)	(32,915)
CHF	147	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SARON 1 Day 0.290%	Goldman Sachs	01/18/2029	120,405	(38,653)
CHF	2,865	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/16/2028	(376,598)	(43,279)
CHF	2,142	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay SARON 1 Day 0.290%	Goldman Sachs	08/18/2028	440,724	(62,244)
CHF	7,545	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SARON 1 Day 0.290%	Goldman Sachs	01/08/2029	139,225	(64,025)
CHF	1,034	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	05/29/2028	(237,610)	(84,281)
CHF	21,047	Receive SARON 1 Day (0.950)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/23/2029	(178,601)	(87,749)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
CHF	4,593	Receive SARON 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 8 Securities.	Goldman Sachs	10/08/2027	(1,659,290)	(328,923)
DKK	106,413	Receive Performance of the underlying equity/ bond basket of 11 Securities. Pay CIBOR 1 Week 0.275%	SEB	11/27/2026	2,108,280	236,881
DKK	111,088	Receive CIBOR 1 Week (0.275)% Pay Performance of the underlying equity/ bond basket of 16 Securities.	SEB	11/27/2026	(2,247,763)	(22,818)
EUR	345,187	Receive Performance of the underlying equity/ bond basket of 24 Securities. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	10/08/2027	5,638,316	1,418,350
EUR	81,343	Receive Performance of the underlying equity/ bond basket of 3 Securities. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	02/23/2029	985,486	293,679
EUR	6,041	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	12/03/2027	318,726	191,075
EUR	224,341	Receive Performance of the underlying equity/ bond basket of 20 Securities. Pay EONIA 1 Day 0.275%	Morgan Stanley	12/18/2026	2,923,496	188,291
EUR	5,017	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	09/29/2028	362,136	167,342
EUR	161	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	07/21/2028	318,808	146,844
EUR	3,579	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.258%	Morgan Stanley	12/18/2026	418,003	114,588
EUR	60,627	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay EONIA 1 Day 0.252%	Morgan Stanley	12/18/2026	450,229	112,335
EUR	55,902	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	10/15/2027	281,047	102,257
EUR	1,352	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/08/2028	(208,408)	96,569
EUR	25,775	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.257%	Morgan Stanley	12/18/2026	378,758	88,333
EUR	23,836	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay EONIA 1 Day 0.253%	Morgan Stanley	12/18/2026	429,226	87,242
EUR	5,923	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.257%	Morgan Stanley	12/18/2026	269,118	86,786
EUR	31,820	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	05/12/2028	(400,047)	74,476
EUR	3,817	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.253%	Morgan Stanley	12/18/2026	180,113	73,494
EUR	5,411	Receive Performance of the underlying equity/ bond basket of 3 Securities. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	05/10/2029	318,438	64,931
EUR	6,718	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay EONIA 1 Day 0.256%	Morgan Stanley	12/18/2026	462,045	56,555

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
EUR	1,219	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	08/03/2028	232,392	55,867
EUR	2,278	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.258%	Morgan Stanley	12/18/2026	379,157	55,374
EUR	27,487	Receive EuroSTR 1 Day (11.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	07/28/2028	(100,515)	54,564
EUR	3,585	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	01/18/2029	116,043	53,816
EUR	2,996	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	03/24/2028	165,703	52,929
EUR	2,564	Receive EuroSTR 1 Day (2.300)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	08/21/2028	(184,246)	52,252
EUR	74,210	Receive Performance of the underlying equity/ bond basket of 14 Securities. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	10/08/2027	2,529,987	50,692
EUR	8,862	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	09/11/2028	172,846	50,234
EUR	40,473	Receive EuroSTR 1 Day (1.000)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	10/08/2027	(544,056)	49,569
EUR	2,199	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/09/2028	(144,362)	49,182
EUR	1,496	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	11/24/2028	195,902	44,542
EUR	14,804	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.254%	Morgan Stanley	12/18/2026	231,111	43,457
EUR	7,426	Receive EONIA 1 Day (2.338)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(365,205)	43,272
EUR	44,050	Receive Performance of the underlying equity/ bond basket of 9 Securities. Pay EuroSTR 1 Day 0.910%	Goldman Sachs	05/18/2029	807,629	42,757
EUR	153	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	08/17/2028	(143,532)	40,822
EUR	1,961	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.267%	Morgan Stanley	12/18/2026	93,656	40,485
EUR	2,011	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.252%	Morgan Stanley	12/18/2026	145,919	40,116
EUR	1,095	Receive EuroSTR 1 Day (2.600)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/08/2027	(105,080)	38,144
EUR	11,697	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	04/30/2029	(440,076)	37,248
EUR	2,210	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.261%	Morgan Stanley	12/18/2026	166,037	36,819

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
EUR	3,523	Receive EONIA 1 Day (18.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(180,975)	36,058
EUR	74,598	Receive EuroSTR 1 Day (1.950)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/08/2027	(137,097)	35,870
EUR	20,314	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	02/08/2029	232,775	35,359
EUR	20,638	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	12/01/2028	95,088	33,667
EUR	4,412	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.255%	Morgan Stanley	12/18/2026	183,854	33,327
EUR	7,628	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.254%	Morgan Stanley	12/18/2026	105,994	33,250
EUR	58,129	Receive EuroSTR 1 Day (1.479)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	09/08/2028	(142,928)	30,730
EUR	28,833	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	06/01/2029	(388,457)	25,951
EUR	11,596	Receive EuroSTR 1 Day (15.400)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/08/2027	(96,421)	25,523
EUR	662	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	01/18/2029	111,443	24,788
EUR	4,168	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	04/09/2029	210,898	24,423
EUR	7,959	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.256%	Morgan Stanley	12/18/2026	279,322	24,070
EUR	5,124	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.258%	Morgan Stanley	12/18/2026	185,848	22,514
EUR	648	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.255%	Morgan Stanley	12/18/2026	89,482	20,985
EUR	2,030	Receive EuroSTR 1 Day (0.550)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/08/2027	(183,560)	19,843
EUR	22,664	Receive EONIA 1 Day (8.375)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(59,367)	19,399
EUR	23,681	Receive EONIA 1 Day (1.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(183,610)	19,341
EUR	2,841	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.256%	Morgan Stanley	12/18/2026	142,361	19,094
EUR	3,780	Receive EuroSTR 1 Day (1.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/08/2027	(97,670)	19,044
EUR	1,837	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	12/08/2028	138,004	18,722

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
EUR	6,186	Receive EuroSTR 1 Day (1.800)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/29/2029	(55,414)	18,593
EUR	5,477	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.252%	Morgan Stanley	12/18/2026	101,680	18,325
EUR	1,676	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay EONIA 1 Day 0.274%	Morgan Stanley	12/18/2026	124,993	18,172
EUR	2,616	Receive EuroSTR 1 Day (0.480)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/01/2028	(225,299)	18,144
EUR	11,928	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.260%	Morgan Stanley	12/18/2026	373,874	17,481
EUR	4,773	Receive EONIA 1 Day (0.400)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	10/14/2026	(249,501)	17,276
EUR	1,206	Receive EuroSTR 1 Day (12.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/08/2027	(91,007)	17,134
EUR	3,703	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	02/26/2029	76,482	17,129
EUR	1,512	Receive EuroSTR 1 Day (3.350)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/08/2027	(192,629)	16,318
EUR	31,174	Receive EuroSTR 1 Day (3.800)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/12/2029	(177,932)	16,114
EUR	20,032	Receive EONIA 1 Day (9.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(51,555)	15,463
EUR	2,677	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.256%	Morgan Stanley	12/18/2026	254,848	15,012
EUR	2,905	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	10/22/2027	(276,487)	14,668
EUR	100,000	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EUROSTR= 1 Day 0.650%	BNP Paribas	10/05/2026	134,829	14,574
EUR	20,617	Receive EONIA 1 Day (1.500)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	12/18/2026	(288,792)	14,317
EUR	8,100	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	11/05/2027	38,871	14,239
EUR	2,164	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	02/23/2029	179,060	13,508
EUR	4,754	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/10/2027	(69,160)	13,293
EUR	79,425	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.250%	Morgan Stanley	12/18/2026	224,204	13,211
EUR	870	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	02/15/2029	(101,102)	12,163

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
EUR	18,677	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	05/11/2029	472,721	12,057
EUR	5,441	Receive EuroSTR 1 Day (3.047)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/08/2027	(179,046)	11,139
EUR	4,001	Receive EuroSTR 1 Day (6.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/18/2028	(30,004)	11,089
EUR	1,119	Receive EuroSTR 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/12/2029	(70,915)	10,959
EUR	870	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	02/16/2029	95,085	10,959
EUR	15,063	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.250%	Morgan Stanley	12/18/2026	177,028	10,583
EUR	1,368	Receive EONIA 1 Day (5.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(62,706)	10,402
EUR	2,478	Receive EuroSTR 1 Day (2.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/18/2028	(89,203)	9,782
EUR	58,867	Receive EUROSTR= 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	10/12/2026	(80,815)	9,447
EUR	2,624	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.268%	Morgan Stanley	12/18/2026	151,069	9,176
EUR	12,404	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	06/01/2029	347,353	8,974
EUR	2,265	Receive EONIA 1 Day (1.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(124,234)	8,960
EUR	2,382	Receive EuroSTR 1 Day (3.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/13/2029	(62,103)	8,911
EUR	942	Receive EuroSTR 1 Day (1.300)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/15/2028	(76,927)	8,501
EUR	8,138	Receive EuroSTR 1 Day (14.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/08/2027	(102,097)	8,297
EUR	2,286	Receive EuroSTR 1 Day (0.850)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/08/2027	(139,006)	8,288
EUR	5,505	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/28/2029	(59,648)	7,701
EUR	2,500	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	01/26/2029	44,872	7,658
EUR	2,862	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/11/2029	(110,798)	7,455
EUR	748	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.261%	Morgan Stanley	12/18/2026	110,334	7,281

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
EUR	1,222	Receive EuroSTR 1 Day (0.650)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/15/2029	(89,059)	6,788
EUR	6,066	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	06/08/2029	226,158	6,769
EUR	7,624	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	06/14/2029	(333,726)	6,765
EUR	23,214	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 7 Securities.	Goldman Sachs	05/21/2029	(463,466)	6,704
EUR	5,352	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.910%	Goldman Sachs	05/25/2029	67,573	6,578
EUR	2,362	Receive EuroSTR 1 Day (3.850)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/28/2028	(105,441)	6,453
EUR	39,100	Receive EuroSTR 1 Day (0.700)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/14/2029	(101,913)	6,440
EUR	740	Receive EONIA 1 Day (1.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(24,257)	5,100
EUR	2,761	Receive EuroSTR 1 Day (2.069)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/08/2027	(76,585)	4,921
EUR	2,949	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	08/28/2028	119,784	4,441
EUR	7,425	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	04/24/2028	82,293	4,214
EUR	588	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	04/13/2029	49,370	4,190
EUR	11,854	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/23/2029	(49,444)	4,172
EUR	3,474	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/18/2029	(57,797)	3,669
EUR	23,979	Receive EONIA 1 Day (15.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(91,832)	3,348
EUR	1,213	Receive EuroSTR 1 Day (1.050)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(13,672)	2,532
EUR	14,392	Receive Performance of the underlying equity/ bond basket of 5 Securities. Pay EONIA 1 Day 0.250%	Morgan Stanley	12/18/2026	339,676	2,235
EUR	31,900	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	05/18/2029	(317,274)	2,214
EUR	21,301	Receive EuroSTR 1 Day (1.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	08/10/2028	(103,557)	2,133
EUR	147	Receive EuroSTR 1 Day (4.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/26/2029	(10,119)	1,688

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
EUR	11,628	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/16/2029	(61,830)	1,257
EUR	3,333	Receive EuroSTR 1 Day (15.100)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(18,095)	1,084
EUR	20,380	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.910%	Goldman Sachs	06/04/2029	81,398	1,079
EUR	98	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	06/22/2029	33,679	1,061
EUR	4,316	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	09/11/2028	(14,499)	879
EUR	142,338	Receive EONIA 1 Day (12.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(74,298)	824
EUR	9,698	Receive EONIA 1 Day (5.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(81,287)	756
EUR	7,753	Receive EuroSTR 1 Day (0.400)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/27/2029	(51,698)	610
EUR	2,441	Receive EuroSTR 1 Day (3.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/16/2029	(6,907)	454
EUR	25,533	Receive EONIA 1 Day (1.806)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(137,294)	357
EUR	2,679	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	06/22/2029	52,301	257
EUR	1,167	Receive EuroSTR 1 Day (1.350)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/21/2029	(22,401)	195
EUR	9,967	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.254%	Morgan Stanley	12/18/2026	189,597	142
EUR	35	Receive EuroSTR 1 Day (0.400)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/26/2029	(3,563)	(38)
EUR	1,299	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	07/02/2029	9,488	(99)
EUR	613	Receive EuroSTR 1 Day (7.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/28/2029	(19,496)	(134)
EUR	351	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.910%	Goldman Sachs	07/05/2029	9,249	(147)
EUR	5,812	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Goldman Sachs	04/09/2029	(302,635)	(232)
EUR	448	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	09/15/2028	88,559	(442)
EUR	28,786	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.253%	Morgan Stanley	12/18/2026	88,991	(504)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
EUR	3,810	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	03/02/2029	110,017	(1,158)
EUR	155,090	Receive Performance of the underlying equity/ bond basket of 4 Securities. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	05/18/2029	564,464	(1,286)
EUR	12,655	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	11/24/2028	(133,110)	(1,286)
EUR	23,979	Receive EONIA 1 Day (18.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(1,452)	(1,452)
EUR	2,997	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	08/11/2028	66,296	(1,821)
EUR	2,549	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	04/20/2029	54,528	(1,942)
EUR	472	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	06/08/2029	25,038	(1,972)
EUR	212	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	05/11/2029	122,885	(2,672)
EUR	1,727	Receive EuroSTR 1 Day (4.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/01/2028	(40,702)	(2,904)
EUR	4,954	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/22/2029	(86,242)	(2,979)
EUR	36,720	Receive EuroSTR 1 Day (2.350)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/22/2027	(125,148)	(3,026)
EUR	1,330	Receive EuroSTR 1 Day (2.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/09/2029	(103,066)	(3,315)
EUR	642	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/08/2028	(50,412)	(3,453)
EUR	5,350	Receive EuroSTR 1 Day (4.300)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/28/2028	(142,307)	(3,939)
EUR	9,254	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.261%	Morgan Stanley	12/18/2026	20,677	(4,243)
EUR	3,959	Receive EONIA 1 Day (2.750)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Morgan Stanley	12/18/2026	(197,118)	(4,357)
EUR	15,105	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay EONIA 1 Day 0.267%	Morgan Stanley	12/18/2026	164,263	(5,309)
EUR	2,357	Receive EuroSTR 1 Day (14.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(118,659)	(5,409)
EUR	2,077	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/08/2029	(48,191)	(5,456)
EUR	949	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/29/2028	(36,476)	(5,809)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
EUR	1,205	Receive EuroSTR 1 Day (0.550)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/24/2028	(75,724)	(5,851)
EUR	5,296	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/09/2029	(78,424)	(6,294)
EUR	595	Receive EuroSTR 1 Day (0.600)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/15/2028	(23,526)	(6,357)
EUR	256	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	04/26/2029	49,474	(6,358)
EUR	1,455	Receive EuroSTR 1 Day (8.000)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	06/08/2029	(86,444)	(6,508)
EUR	2,916	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.257%	Morgan Stanley	12/18/2026	279,701	(6,581)
EUR	1,145	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.266%	Morgan Stanley	12/18/2026	45,118	(6,707)
EUR	171	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/07/2029	(63,560)	(6,830)
EUR	9,407	Receive EuroSTR 1 Day (1.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/22/2027	(112,867)	(7,048)
EUR	953	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	02/10/2028	82,905	(7,154)
EUR	4,853	Receive EuroSTR 1 Day (7.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(25,784)	(7,330)
EUR	2,085	Receive EONIA 1 Day (0.253)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(137,782)	(7,911)
EUR	39,383	Receive Performance of the underlying equity/ bond basket of 5 Securities. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	05/21/2029	521,313	(7,934)
EUR	4,008	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	06/29/2028	70,487	(8,090)
EUR	631	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/22/2029	(47,109)	(8,923)
EUR	2,735	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	06/08/2029	(297,617)	(9,482)
EUR	1,415	Receive EONIA 1 Day (2.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(184,508)	(9,874)
EUR	770	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/13/2028	(37,450)	(9,966)
EUR	4,700	Receive EuroSTR 1 Day (2.600)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/21/2029	(67,879)	(11,233)
EUR	5,384	Receive EuroSTR 1 Day (6.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(85,773)	(11,379)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
EUR	1,908	Receive EuroSTR 1 Day (1.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/30/2029	(98,710)	(12,738)
EUR	22,648	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	01/19/2029	40,145	(12,862)
EUR	12,153	Receive EuroSTR 1 Day (3.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(209,962)	(13,039)
EUR	30,148	Receive EuroSTR 1 Day (1.000)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	05/18/2029	(171,895)	(13,086)
EUR	43,660	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Goldman Sachs	09/08/2028	(395,273)	(13,303)
EUR	93,453	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	08/10/2028	264,661	(13,781)
EUR	5,766	Receive EuroSTR 1 Day (9.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/23/2028	(196,822)	(13,947)
EUR	4,959	Receive EUROSTR= 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	10/19/2026	(77,195)	(14,015)
EUR	383	Receive EuroSTR 1 Day (2.850)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/16/2029	(31,140)	(14,213)
EUR	21,882	Receive Performance of the underlying equity/ bond basket of 3 Securities. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	05/07/2029	224,423	(14,660)
EUR	823	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/22/2027	(95,764)	(14,690)
EUR	11,991	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	08/25/2028	(140,661)	(14,838)
EUR	90,370	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	12/22/2028	180,989	(15,973)
EUR	4,525	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/03/2029	(56,417)	(16,117)
EUR	1,297	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	05/18/2028	135,876	(16,199)
EUR	4,675	Receive EuroSTR 1 Day (6.950)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/19/2028	(177,492)	(16,221)
EUR	8,471	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	05/19/2028	363,922	(16,748)
EUR	18,171	Receive EuroSTR 1 Day (0.950)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/16/2029	(83,710)	(16,804)
EUR	5,516	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	02/01/2029	(243,064)	(18,089)
EUR	357	Receive EuroSTR 1 Day (0.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/08/2027	(185,191)	(19,590)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
EUR	13,332	Receive Performance of the underlying equity/ bond basket of 3 Securities. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	10/27/2028	189,821	(19,777)
EUR	1,247	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.259%	Morgan Stanley	12/18/2026	75,656	(20,350)
EUR	9,377	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	12/18/2028	(260,340)	(20,870)
EUR	116	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/02/2029	(107,516)	(21,049)
EUR	9,599	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.252%	Morgan Stanley	12/18/2026	70,998	(21,405)
EUR	2,943	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	08/14/2028	65,158	(22,076)
EUR	22,107	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	06/09/2028	90,776	(22,564)
EUR	554	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/01/2028	(52,188)	(23,572)
EUR	1,289	Receive EuroSTR 1 Day (1.950)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/03/2027	(52,750)	(24,232)
EUR	1,896	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	08/11/2028	(163,884)	(24,988)
EUR	1,759	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.266%	Morgan Stanley	12/18/2026	92,489	(25,455)
EUR	2,999	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.252%	Morgan Stanley	12/18/2026	82,436	(25,603)
EUR	16,214	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.270%	Morgan Stanley	12/18/2026	162,335	(27,465)
EUR	7,803	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/15/2028	(237,174)	(29,851)
EUR	15,006	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EONIA 1 Day 0.260%	Morgan Stanley	12/18/2026	153,698	(30,759)
EUR	76,177	Receive EONIA 1 Day (1.875)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	12/18/2026	(285,312)	(39,684)
EUR	120,037	Receive Performance of the underlying equity/ bond basket of 16 Securities. Pay ESTR O/N 0.275%	SEB	11/27/2026	1,634,340	(42,475)
EUR	2,049	Receive EONIA 1 Day (0.450)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	02/03/2027	(1,927,505)	(44,510)
EUR	13,793	Receive EuroSTR 1 Day (1.176)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/06/2028	(195,423)	(45,134)
EUR	73,387	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	12/01/2028	227,247	(47,615)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
EUR	21,944	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	08/25/2028	370,014	(50,148)
EUR	654,334	Receive EONIA 1 Day (11.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(155,689)	(51,622)
EUR	441,590	Receive EONIA 1 Day (0.275)% Pay Performance of the underlying equity/ bond basket of 45 Securities.	Morgan Stanley	12/18/2026	(7,016,088)	(51,839)
EUR	5,746	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	02/23/2029	(255,184)	(57,487)
EUR	7,310	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/23/2028	(202,358)	(60,602)
EUR	10,946	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.400%	Goldman Sachs	10/13/2028	194,310	(60,733)
EUR	8,871	Receive EuroSTR 1 Day (0.700)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/08/2027	(235,257)	(65,435)
EUR	220,719	Receive Performance of the underlying equity/ bond basket of 5 Securities. Pay EONIA 1 Day 0.400%	Morgan Stanley	10/14/2026	8,248,929	(66,960)
EUR	2,789	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	06/12/2028	230,803	(67,570)
EUR	2,576	Receive EuroSTR 1 Day (0.800)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/08/2027	(267,646)	(69,829)
EUR	4,265	Receive EuroSTR 1 Day (1.900)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/08/2027	(144,953)	(71,812)
EUR	4,514	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	04/28/2028	(428,121)	(75,816)
EUR	2,051	Receive EuroSTR 1 Day (2.650)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/08/2027	(191,626)	(91,293)
EUR	2,004	Receive EuroSTR 1 Day (0.800)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/15/2029	(214,070)	(93,899)
EUR	45,324	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	03/30/2028	(645,829)	(135,547)
EUR	217,479	Receive ESTR O/N (0.275)% Pay Performance of the underlying equity/ bond basket of 27 Securities.	SEB	11/27/2026	(2,580,586)	(152,978)
EUR	35,065	Receive EONIA 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 7 Securities.	Morgan Stanley	12/18/2026	(1,090,459)	(155,175)
EUR	183,476	Receive Performance of the underlying equity/ bond basket of 5 Securities. Pay EuroSTR 1 Day 0.350%	Goldman Sachs	01/12/2028	1,181,695	(264,408)
EUR	99,050	Receive EuroSTR 1 Day (0.150)% Pay Performance of the underlying equity/ bond basket of 18 Securities.	Goldman Sachs	10/08/2027	(3,458,610)	(293,877)
GBP	3,216,292	Receive SONIA 1 Day (0.275)% Pay Performance of the underlying equity/ bond basket of 82 Securities.	Morgan Stanley	12/18/2026	(12,496,875)	288,838

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
GBP	46,120	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay SONIA 1 Day 0.258%	Morgan Stanley	12/18/2026	620,154	171,249
GBP	11,073	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.254%	Morgan Stanley	12/18/2026	389,814	169,291
GBP	83,489	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay SONIA 1 Day 0.251%	Morgan Stanley	12/18/2026	441,975	150,153
GBP	73,616	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay SONIA 1 Day 0.258%	Morgan Stanley	12/18/2026	651,587	141,304
GBP	70,393	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.259%	Morgan Stanley	12/18/2026	445,533	128,737
GBP	112,994	Receive SONIA 1 Day (0.875)% Pay Performance of the underlying equity/ bond basket of 5 Securities.	Morgan Stanley	12/18/2026	(503,056)	116,377
GBP	151,611	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.256%	Morgan Stanley	12/18/2026	320,963	101,277
GBP	3,920	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.253%	Morgan Stanley	12/18/2026	222,235	97,443
GBP	82,381	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.255%	Morgan Stanley	12/18/2026	226,744	91,652
GBP	44,576	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.260%	Morgan Stanley	12/18/2026	298,704	90,834
GBP	36,576	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.258%	Morgan Stanley	12/18/2026	322,745	81,810
GBP	1,641	Receive SONIA 1 Day (49.625)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(102,538)	79,074
GBP	70,565	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.257%	Morgan Stanley	12/18/2026	346,469	76,583
GBP	1,270	Receive SONIA 1 Day (2.338)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(127,161)	65,107
GBP	959,421	Receive Performance of the underlying equity/ bond basket of 34 Securities. Pay SONIA 1 Day 0.275%	Morgan Stanley	12/18/2026	4,072,898	63,432
GBP	50,365	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.261%	Morgan Stanley	12/18/2026	153,933	58,454
GBP	26,368	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.272%	Morgan Stanley	12/18/2026	195,045	53,863
GBP	9,750	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.250%	Morgan Stanley	12/18/2026	115,215	52,216
GBP	142,187	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.253%	Morgan Stanley	12/18/2026	354,198	43,161
GBP	43,666	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.255%	Morgan Stanley	12/18/2026	439,619	42,408

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
GBP	928	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.258%	Morgan Stanley	12/18/2026	139,547	41,853
GBP	119,238	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.257%	Morgan Stanley	12/18/2026	260,653	39,622
GBP	10,308	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.266%	Morgan Stanley	12/18/2026	197,601	36,799
GBP	49,006	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.255%	Morgan Stanley	12/18/2026	154,881	35,184
GBP	316,300	Receive SONIA 1 Day (4.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(126,203)	32,483
GBP	2,392	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.258%	Morgan Stanley	12/18/2026	155,925	32,443
GBP	4,580	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.259%	Morgan Stanley	12/18/2026	87,482	32,209
GBP	50,641	Receive SONIA 1 Day (2.125)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	12/18/2026	(213,824)	32,143
GBP	199,731	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.252%	Morgan Stanley	12/18/2026	134,851	26,925
GBP	148,511	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay SONIA 1 Day 0.251%	Morgan Stanley	12/18/2026	163,322	26,064
GBP	41,787	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.252%	Morgan Stanley	12/18/2026	63,188	23,110
GBP	50,131	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay SONIA 1 Day 0.256%	Morgan Stanley	12/18/2026	166,975	22,422
GBP	3,059	Receive SONIA 1 Day (4.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(115,507)	20,887
GBP	44,175	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.258%	Morgan Stanley	12/18/2026	304,063	20,218
GBP	75,403	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.252%	Morgan Stanley	12/18/2026	187,834	19,395
GBP	16,894	Receive SONIA 1 Day (7.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(40,560)	19,160
GBP	63,874	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.257%	Morgan Stanley	12/18/2026	300,353	14,983
GBP	25,231	Receive SONIA 1 Day (1.806)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(91,869)	14,287
GBP	18,193	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.400%	Morgan Stanley	01/20/2027	586,952	13,573
GBP	15,645	Receive SONIA 1 Day (1.250)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	12/18/2026	(37,323)	12,995

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
GBP	32,183	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.258%	Morgan Stanley	12/18/2026	102,198	12,374
GBP	2,266	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.256%	Morgan Stanley	12/18/2026	125,219	11,328
GBP	55,611	Receive SONIA 1 Day (1.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(91,543)	10,521
GBP	11,008	Receive SONIA 1 Day (12.700)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(173,254)	10,402
GBP	1,609	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.000%*	Morgan Stanley	10/01/2027	71,690	9,267
GBP	24,696	Receive SONIA 1 Day (4.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(41,603)	8,351
GBP	36,500	Receive SONIA 1 Day (1.625)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(55,436)	8,044
GBP	88,418	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.256%	Morgan Stanley	12/18/2026	200,376	7,036
GBP	11,902	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.260%	Morgan Stanley	12/18/2026	69,465	5,541
GBP	131,634	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.274%	Morgan Stanley	12/18/2026	328,092	4,739
GBP	119,569	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.263%	Morgan Stanley	12/18/2026	158,257	3,011
GBP	45,890	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.267%	Morgan Stanley	12/18/2026	132,928	1,936
GBP	98,911	Receive SONIA 1 Day (6.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(93,284)	1,618
GBP	57,255	Receive SONIA 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Morgan Stanley	12/18/2026	(259,517)	1,369
GBP	23,105	Receive SONIA 1 Day (3.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(14,264)	553
GBP	111,076	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.257%	Morgan Stanley	12/18/2026	101,810	326
GBP	122,456	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.269%	Morgan Stanley	12/18/2026	29,595	26
GBP	59,047	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.253%	Morgan Stanley	12/18/2026	191,179	(1,744)
GBP	44,762	Receive SONIA 1 Day (0.638)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(46,357)	(2,838)
GBP	61,517	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.254%	Morgan Stanley	12/18/2026	48,707	(3,435)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
GBP	9,352	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.274%	Morgan Stanley	12/18/2026	94,932	(7,100)
GBP	7,295	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.256%	Morgan Stanley	12/18/2026	92,201	(10,447)
GBP	63,981	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.259%	Morgan Stanley	12/18/2026	168,802	(10,525)
GBP	22,201	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.265%	Morgan Stanley	12/18/2026	251,490	(11,636)
GBP	15,766	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.257%	Morgan Stanley	12/18/2026	269,811	(11,928)
GBP	49,576	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.255%	Morgan Stanley	12/18/2026	62,406	(12,489)
GBP	20,165	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.256%	Morgan Stanley	12/18/2026	205,202	(21,186)
GBP	4,816	Receive SONIA 1 Day 0.400% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	01/20/2027	(155,376)	(21,649)
GBP	8,292	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.253%	Morgan Stanley	12/18/2026	119,838	(22,772)
GBP	16,653	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.264%	Morgan Stanley	12/18/2026	235,262	(23,567)
GBP	14,811	Receive SONIA 1 Day (1.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(122,183)	(25,502)
GBP	99,829	Receive SONIA 1 Day (1.500)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	12/18/2026	(183,745)	(27,566)
GBP	59,171	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.261%	Morgan Stanley	12/18/2026	104,087	(28,061)
GBP	76,379	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.259%	Morgan Stanley	12/18/2026	206,678	(33,422)
GBP	54,874	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.255%	Morgan Stanley	12/18/2026	98,409	(33,452)
GBP	46,091	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.252%	Morgan Stanley	12/18/2026	106,862	(41,058)
GBP	73,648	Receive SONIA 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(323,948)	(48,697)
GBP	42,342	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.256%	Morgan Stanley	12/18/2026	131,144	(64,148)
GBP	5,469	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SONIA 1 Day 0.260%	Morgan Stanley	12/18/2026	179,842	(70,191)
GBP	82,407	Receive SONIA 1 Day (3.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(150,032)	(72,660)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
GBP	1,781,602	Receive Performance of the underlying equity/ bond basket of 19 Securities. Pay SONIA 1 Day 0.250%	Morgan Stanley	12/18/2026	1,489,390	(156,100)
GBP	187,357	Receive SONIA 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 7 Securities.	Morgan Stanley	12/18/2026	(843,736)	(325,400)
HKD	414,768	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	09/15/2028	(346,288)	129,955
HKD	135,868	Receive HONIX 1 Day (5.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/29/2028	(78,665)	92,185
HKD	695,018	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/12/2029	(118,110)	82,101
HKD	1,496,187	Receive HONIX 1 Day (4.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	09/14/2028	(177,945)	72,385
HKD	300,622	Receive HONIX 1 Day (4.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(111,787)	71,773
HKD	43,400	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	08/04/2028	(259,003)	68,393
HKD	635,095	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	05/11/2029	(181,265)	52,556
HKD	240,401	Receive HONIX 1 Day (6.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/08/2029	(42,451)	51,357
HKD	102,069	Receive HONIX 1 Day (2.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(78,136)	49,837
HKD	10,215	Receive HONIX 1 Day (3.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/12/2029	(38,370)	48,875
HKD	52,900	Receive HONIX 1 Day (1.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(61,009)	47,818
HKD	181,188	Receive HONIX 1 Day (1.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(101,308)	45,802
HKD	216,501	Receive HONIX 1 Day (3.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/01/2029	(57,526)	45,522
HKD	65,718	Receive HONIX 1 Day (2.545)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/08/2029	(58,677)	44,448
HKD	170,500	Receive HONIX 1 Day (1.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(133,050)	44,265
HKD	72,600	Receive HONIX 1 Day (1.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	09/15/2028	(38,055)	40,507
HKD	85,701	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	04/30/2029	(108,428)	39,700
HKD	18,400	Receive HONIX 1 Day (16.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/11/2029	(44,675)	37,922

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
HKD	157,068	Receive HONIX 1 Day (14.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/19/2029	(31,110)	37,439
HKD	347,867	Receive HONIX 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(94,253)	36,417
HKD	317,135	Receive HONIX 1 Day (6.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/11/2029	(46,023)	34,234
HKD	214,191	Receive HONIX 1 Day (4.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(40,768)	33,609
HKD	7,500	Receive HONIX 1 Day 0.200% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/11/2029	(89,913)	33,184
HKD	158,667	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	12/15/2028	(167,080)	31,146
HKD	146,336	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	12/08/2028	(135,344)	30,659
HKD	191,737	Receive HONIX 1 Day (11.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(114,070)	28,271
HKD	309,345	Receive HONIX 1 Day (1.477)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/01/2029	(132,232)	28,063
HKD	377,216	Receive HONIX 1 Day (1.863)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/08/2028	(70,292)	28,049
HKD	311,338	Receive HONIX 1 Day (7.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	11/17/2028	(28,641)	27,811
HKD	99,787	Receive HONIX 1 Day (6.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/26/2029	(49,937)	26,873
HKD	367,144	Receive HONIX 1 Day (4.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(137,933)	26,516
HKD	79,086	Receive HONIX 1 Day (27.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(31,737)	26,144
HKD	791,917	Receive HONIX 1 Day (1.752)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/23/2029	(98,009)	25,642
HKD	633,529	Receive HONIX 1 Day (1.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	07/14/2028	(44,504)	24,136
HKD	135,001	Receive HONIX 1 Day (11.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/07/2029	(36,605)	21,025
HKD	13,111	Receive HONIX 1 Day (10.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/29/2029	(37,453)	20,909
HKD	277,716	Receive HONIX 1 Day (3.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.*	Goldman Sachs	06/30/2028	(93,483)	20,899
HKD	82,000	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	12/22/2028	166,149	19,846

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
HKD	85,849	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/11/2029	(76,378)	19,840
HKD	24,000	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/05/2029	(76,122)	19,363
HKD	159,049	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	04/13/2029	(58,052)	17,995
HKD	195,000	Receive HONIX 1 Day (2.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(61,180)	17,698
HKD	537,953	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/28/2029	(63,861)	17,333
HKD	66,340	Receive HONIX 1 Day (2.209)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/07/2029	(39,463)	17,245
HKD	65,184	Receive HONIX 1 Day (2.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/01/2029	(28,285)	16,985
HKD	378,000	Receive HONIX 1 Day (1.269)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(109,029)	16,707
HKD	152,612	Receive HONIX 1 Day (2.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/18/2028	(21,678)	15,002
HKD	602,088	Receive HONIX 1 Day (20.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/30/2028	(25,382)	14,874
HKD	41,200	Receive HONIX 1 Day (4.141)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/13/2029	(32,510)	13,768
HKD	690,471	Receive HONIX 1 Day (1.284)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/16/2029	(61,059)	13,098
HKD	27,825	Receive HONIX 1 Day (5.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/22/2029	(24,036)	12,946
HKD	189,603	Receive HONIX 1 Day (2.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	09/15/2028	(31,961)	11,844
HKD	12,600	Receive HONIX 1 Day (9.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/01/2029	(26,836)	10,790
HKD	9,347	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	06/15/2029	(114,545)	10,102
HKD	101,032	Receive HONIX 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	07/21/2028	(82,441)	8,690
HKD	269,334	Receive HONIX 1 Day (1.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	07/14/2028	(20,997)	8,491
HKD	5,188	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/03/2029	(47,497)	8,442
HKD	54,427	Receive HONIX 1 Day (5.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/29/2029	(52,957)	8,262

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
HKD	169,000	Receive HONIX 1 Day (1.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/01/2029	(29,091)	8,083
HKD	33,957	Receive HONIX 1 Day (4.277)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	08/21/2028	(63,723)	8,037
HKD	17,000	Receive HONIX 1 Day (2.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/16/2029	(22,718)	7,908
HKD	26,000	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/05/2029	(56,198)	7,399
HKD	27,985	Receive HONIX 1 Day (5.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/07/2029	(14,034)	7,103
HKD	118,252	Receive HONIX 1 Day (6.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/12/2029	(29,800)	6,798
HKD	16,000	Receive HONIX 1 Day (1.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/03/2029	(21,736)	6,702
HKD	5,000	Receive HONIX 1 Day (6.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/15/2029	(35,308)	6,425
HKD	73,500	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/08/2029	(35,286)	6,339
HKD	77,192	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/07/2029	(15,495)	6,326
HKD	318,043	Receive HONIX 1 Day (10.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/05/2029	(41,851)	6,257
HKD	1,900	Receive HONIX 1 Day (4.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/13/2029	(9,952)	6,110
HKD	2,872	Receive HONIX 1 Day (4.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	07/07/2028	(14,648)	5,729
HKD	5,000	Receive HONIX 1 Day (4.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/11/2029	(20,048)	5,532
HKD	3,300	Receive HONIX 1 Day 0.200% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/08/2029	(47,111)	5,371
HKD	9,200	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/21/2029	(49,311)	4,958
HKD	481,504	Receive HONIX 1 Day (2.554)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/04/2029	(60,276)	4,739
HKD	11,386	Receive HONIX 1 Day (2.857)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/05/2029	(24,397)	4,156
HKD	136,818	Receive HONIX 1 Day (10.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/15/2029	(40,358)	4,038
HKD	20,866	Receive HONIX 1 Day (6.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/07/2029	(11,894)	3,766

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
HKD	9,827	Receive HONIX 1 Day (9.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/15/2029	(35,614)	1,434
HKD	31,129	Receive HONIX 1 Day (1.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/12/2029	(7,681)	1,325
HKD	175,609	Receive HONIX 1 Day (2.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/11/2029	(79,815)	1,311
HKD	12,000	Receive HONIX 1 Day (2.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/01/2029	(11,786)	1,042
HKD	3,417	Receive HONIX 1 Day (11.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/08/2029	(28,548)	566
HKD	6,100	Receive HONIX 1 Day (1.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/01/2029	(22,687)	292
HKD	4,336	Receive HONIX 1 Day (6.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/29/2029	(13,822)	126
HKD	733	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	06/22/2029	9,651	(38)
HKD	32,038	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	06/07/2029	62,593	(64)
HKD	30,000	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	07/06/2029	(24,672)	(168)
HKD	71,984	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	06/08/2029	15,159	(1,159)
HKD	120,000	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	06/01/2029	(115,756)	(1,370)
HKD	5,500	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	11/13/2028	141,250	(1,929)
HKD	27,000	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	06/21/2029	31,474	(2,465)
HKD	28,000	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	03/15/2029	40,676	(3,392)
HKD	17,000	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	08/21/2028	75,608	(3,393)
HKD	115,876	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	09/14/2028	20,120	(3,536)
HKD	6,500	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	08/28/2028	(60,754)	(3,700)
HKD	1,000	Receive HONIX 1 Day (2.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/22/2029	(55,796)	(4,017)
HKD	48,563	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	04/30/2029	49,401	(4,076)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
HKD	4,500	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	05/10/2029	45,839	(5,192)
HKD	31,552	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/07/2029	(43,412)	(5,284)
HKD	18,891	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	02/01/2029	11,648	(5,371)
HKD	3,000	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	04/27/2029	66,387	(7,456)
HKD	103,666	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	07/28/2028	36,003	(7,684)
HKD	224,000	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	03/16/2029	68,714	(7,892)
HKD	26,310	Receive HONIX 1 Day 0.200% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/27/2029	(133,760)	(8,986)
HKD	254,890	Receive Performance of the underlying equity/ bond basket of 7 Securities. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	06/15/2029	479,388	(12,620)
HKD	1,289,566	Receive HONIX 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 10 Securities.	Goldman Sachs	06/30/2028	(1,122,683)	(13,441)
HKD	82,576	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	10/12/2028	65,644	(15,907)
HKD	2,200	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	09/29/2028	102,359	(17,574)
HKD	92,972	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	05/04/2029	178,381	(19,587)
HKD	553,971	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	07/03/2028	58,125	(22,437)
HKD	236,400	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	05/17/2029	56,724	(26,212)
HKD	73,220	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	04/20/2029	126,540	(28,705)
HKD	203,400	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	09/22/2028	125,615	(29,496)
HKD	98,000	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	01/19/2029	110,283	(30,525)
HKD	620,369	Receive Performance of the underlying equity/ bond basket of 3 Securities. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	12/01/2028	124,197	(34,977)
HKD	164,800	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	12/08/2028	243,789	(44,895)
HKD	54,200	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	06/23/2028	178,207	(48,212)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
HKD	376,707	Receive Performance of the underlying equity/ bond basket of 5 Securities. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	07/07/2028	583,073	(86,646)
HKD	475,436	Receive Performance of the underlying equity/ bond basket of 7 Securities. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	05/07/2029	564,585	(92,055)
HKD	6,768,883	Receive Performance of the underlying equity/ bond basket of 36 Securities. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	06/30/2028	3,788,996	(157,772)
HKD	806,994	Receive Performance of the underlying equity/ bond basket of 5 Securities. Pay HIBOR-HKAB 1 Month 0.350%	Goldman Sachs	10/10/2028	434,103	(181,269)
ILS	19,911	Receive COF 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 5 Securities.	Morgan Stanley	05/18/2028	(658,548)	95,979
ILS	86,133	Receive COF 1 Day (4.500)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	05/18/2028	(369,191)	16,578
ILS	6,441	Receive COF 1 Day (1.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	05/18/2028	(85,912)	12,895
ILS	18,841	Receive COF 1 Day (1.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	05/18/2028	(98,403)	12,815
ILS	36,123	Receive Performance of the underlying equity/ bond basket of 8 Securities. Pay COF 1 Day 1.100%	Morgan Stanley	05/18/2028	607,016	(79,558)
JPY	888,676	Receive Performance of the underlying equity/ bond basket of 77 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	06/30/2028	7,586,177	901,435
JPY	21,858	Receive Performance of the underlying equity/ bond basket of 5 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	03/02/2029	553,783	243,107
JPY	6,900	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	09/26/2028	193,816	92,636
JPY	6,400	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	10/05/2028	189,599	92,168
JPY	19,900	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	06/23/2028	246,819	82,925
JPY	19,800	Receive Performance of the underlying equity/ bond basket of 4 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	05/31/2029	316,749	53,034
JPY	19,500	Receive Performance of the underlying equity/ bond basket of 4 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	10/16/2028	490,937	43,952
JPY	38,835	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Goldman Sachs	08/25/2028	(219,088)	43,365
JPY	4,500	Receive BOJ-TONAT 1 Day (7.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(27,869)	37,416
JPY	10,200	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	03/29/2029	228,627	31,880
JPY	10,500	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	10/20/2028	213,061	28,390

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
JPY	3,200	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	05/14/2029	139,035	28,065
JPY	2,200	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	05/11/2029	103,684	27,781
JPY	4,700	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	12/01/2028	165,721	23,226
JPY	1,396	Receive BOJ-TONAT 1 Day (9.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/09/2029	(67,823)	21,962
JPY	4,700	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	11/10/2028	138,965	20,231
JPY	24,000	Receive Performance of the underlying equity/ bond basket of 9 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	06/01/2029	429,755	16,928
JPY	20,204	Receive BOJ-TONAT 1 Day (1.000)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Goldman Sachs	06/30/2028	(299,915)	16,691
JPY	54,336	Receive BOJ-TONAT 1 Day (1.250)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	06/30/2028	(125,752)	16,468
JPY	12,000	Receive BOJ-TONAT 1 Day (2.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(104,911)	15,869
JPY	15,700	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	12/22/2028	170,394	15,763
JPY	900	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	11/16/2028	50,603	15,518
JPY	6,100	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	12/11/2028	123,341	14,905
JPY	14,000	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	12/22/2028	(73,463)	12,634
JPY	16,146	Receive BOJ-TONAT 1 Day (11.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	07/03/2028	(60,723)	12,442
JPY	4,200	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	09/15/2028	62,688	12,073
JPY	17,200	Receive BOJ-TONAT 1 Day (12.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/02/2029	(26,919)	11,325
JPY	13,400	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Goldman Sachs	03/16/2029	(186,438)	9,925
JPY	41,600	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	06/26/2028	167,410	9,759
JPY	3,380	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	03/16/2029	101,576	8,459
JPY	4,000	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	10/02/2028	65,974	8,439

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
JPY	10,000	Receive BOJ-TONAT 1 Day (19.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(16,765)	8,392
JPY	6,251	Receive BOJ-TONAT 1 Day (7.015)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/19/2029	(42,061)	7,766
JPY	26,900	Receive BOJ-TONAT 1 Day (1.258)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(145,088)	7,267
JPY	34,855	Receive Performance of the underlying equity/ bond basket of 4 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	05/28/2029	400,686	7,232
JPY	2,100	Receive BOJ-TONAT 1 Day (1.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/15/2029	(45,070)	6,751
JPY	5,300	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	04/05/2029	69,927	6,587
JPY	4,100	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	02/02/2029	45,601	6,455
JPY	108,590	Receive BOJ-TONAT 1 Day (5.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(17,493)	5,160
JPY	47,996	Receive BOJ-TONAT 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	08/25/2028	(190,247)	4,603
JPY	3,100	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/09/2029	(57,026)	4,539
JPY	35,400	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	05/01/2029	(92,166)	4,385
JPY	5,432	Receive BOJ-TONAT 1 Day (2.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/16/2029	(21,451)	4,285
JPY	3,894	Receive BOJ-TONAT 1 Day (11.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(7,871)	4,151
JPY	18,130	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	07/14/2028	(210,549)	3,589
JPY	2,696	Receive BOJ-TONAT 1 Day (4.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/20/2029	(22,057)	3,377
JPY	3,800	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	06/22/2029	82,901	3,302
JPY	23,788	Receive Performance of the underlying equity/ bond basket of 3 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	02/19/2029	207,813	3,090
JPY	3,900	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/13/2029	(58,382)	2,841
JPY	8,800	Receive BOJ-TONAT 1 Day (20.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	08/25/2028	(60,026)	2,679
JPY	7,200	Receive BOJ-TONAT 1 Day (2.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/15/2029	(39,018)	2,636

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
JPY	1,600	Receive BOJ-TONAT 1 Day 0.200% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/21/2029	(62,476)	2,557
JPY	3,300	Receive BOJ-TONAT 1 Day (6.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/16/2029	(40,858)	2,367
JPY	8,600	Receive BOJ-TONAT 1 Day (3.574)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/22/2029	(42,812)	2,359
JPY	1,500	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/25/2029	(46,449)	2,131
JPY	9,528	Receive BOJ-TONAT 1 Day (2.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(58,547)	2,029
JPY	20,680	Receive BOJ-TONAT 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 5 Securities.	Goldman Sachs	05/09/2029	(206,003)	1,901
JPY	13,026	Receive BOJ-TONAT 1 Day (4.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(62,982)	1,692
JPY	52,500	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Goldman Sachs	11/17/2028	(465,508)	1,597
JPY	851	Receive BOJ-TONAT 1 Day (4.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/06/2029	(11,573)	1,555
JPY	13,095	Receive BOJ-TONAT 1 Day (10.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/02/2029	(48,504)	1,504
JPY	10,724	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 6 Securities.	Goldman Sachs	05/24/2029	(260,466)	1,300
JPY	2,000	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/05/2029	(36,336)	1,191
JPY	300	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	06/15/2029	28,141	1,055
JPY	5,400	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	06/08/2029	77,150	1,027
JPY	4,700	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/25/2029	(58,477)	965
JPY	2,000	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	06/11/2029	47,059	831
JPY	1,175	Receive BOJ-TONAT 1 Day (2.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/19/2029	(9,515)	649
JPY	11,428	Receive BOJ-TONAT 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/19/2029	(68,912)	594
JPY	3,500	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	07/02/2029	27,284	420
JPY	600	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	03/05/2029	8,459	272

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
JPY	69	Receive BOJ-TONAT 1 Day (6.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/05/2028	(2,065)	177
JPY	2,300	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	07/10/2028	83,970	154
JPY	294	Receive BOJ-TONAT 1 Day (0.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/05/2029	(3,391)	40
JPY	4	Receive BOJ-TONAT 1 Day (13.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/20/2028	(75)	23
JPY	1	Receive BOJ-TONAT 1 Day (4.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(5)	1
JPY	5,822	Receive BOJ-TONAT 1 Day (1.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	07/24/2028	(73,105)	(172)
JPY	2,200	Receive BOJ-TONAT 1 Day 0.200% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/25/2029	(36,161)	(254)
JPY	8,800	Receive Performance of the underlying equity/ bond basket of 3 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	04/06/2029	137,714	(311)
JPY	17,621	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	03/02/2029	(128,168)	(312)
JPY	7,900	Receive Performance of the underlying equity/ bond basket of 3 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	05/25/2029	131,045	(353)
JPY	9,000	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	06/11/2029	(87,001)	(413)
JPY	1,124	Receive BOJ-TONAT 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/16/2029	(18,813)	(467)
JPY	500	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	07/05/2029	(14,422)	(477)
JPY	4,541	Receive BOJ-TONAT 1 Day (6.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(60,169)	(514)
JPY	1,500	Receive BOJ-TONAT 1 Day (1.363)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	03/29/2029	(26,472)	(573)
JPY	2,567	Receive BOJ-TONAT 1 Day (3.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/26/2028	(20,680)	(759)
JPY	6,244	Receive BOJ-TONAT 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	06/22/2029	(75,486)	(784)
JPY	9,801	Receive BOJ-TONAT 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	07/18/2028	(19,637)	(801)
JPY	1,500	Receive BOJ-TONAT 1 Day (2.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/28/2029	(23,970)	(934)
JPY	1,200	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/13/2029	(29,122)	(979)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
JPY	9,476	Receive BOJ-TONAT 1 Day (1.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/09/2029	(69,615)	(990)
JPY	2,640	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	04/23/2029	18,670	(1,235)
JPY	12,300	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	12/28/2028	156,094	(1,616)
JPY	2,800	Receive BOJ-TONAT 1 Day (8.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	11/17/2028	(26,320)	(1,904)
JPY	2,200	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	09/07/2028	35,369	(2,084)
JPY	45,188	Receive BOJ-TONAT 1 Day (2.620)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	11/17/2028	(204,848)	(2,207)
JPY	2,400	Receive BOJ-TONAT 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/25/2029	(42,752)	(2,446)
JPY	3,400	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	06/14/2029	39,898	(2,544)
JPY	5,755	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	08/10/2028	36,570	(2,761)
JPY	7,749	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	04/13/2029	63,562	(3,164)
JPY	3,000	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/05/2029	(81,139)	(3,209)
JPY	9,575	Receive Performance of the underlying equity/ bond basket of 4 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	03/09/2029	111,915	(3,468)
JPY	4,400	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/08/2029	(46,425)	(3,479)
JPY	10,587	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	10/20/2028	(91,139)	(3,565)
JPY	600	Receive BOJ-TONAT 1 Day (1.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/11/2029	(25,351)	(3,814)
JPY	6,300	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	06/04/2029	114,101	(3,951)
JPY	4,400	Receive BOJ-TONAT 1 Day (1.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/11/2029	(25,905)	(4,015)
JPY	8,500	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Goldman Sachs	06/29/2029	(108,128)	(4,154)
JPY	5,567	Receive BOJ-TONAT 1 Day (0.400)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	07/18/2028	(32,993)	(4,198)
JPY	8,900	Receive Performance of the underlying equity/ bond basket of 4 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	05/24/2029	137,094	(4,490)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
JPY	17,157	Receive Performance of the underlying equity/ bond basket of 5 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	02/26/2029	174,374	(4,508)
JPY	6,900	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/22/2029	(116,050)	(4,544)
JPY	6,400	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%*	Goldman Sachs	05/09/2029	39,893	(4,544)
JPY	9,346	Receive BOJ-TONAT 1 Day (7.950)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	07/24/2028	(22,010)	(4,741)
JPY	2,298	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	11/20/2028	(22,412)	(4,893)
JPY	22,835	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 11 Securities.	Goldman Sachs	04/27/2029	(555,118)	(5,225)
JPY	3,200	Receive BOJ-TONAT 1 Day (4.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/16/2029	(44,329)	(5,342)
JPY	9,500	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	06/01/2029	(128,666)	(5,410)
JPY	2,300	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	03/26/2029	122,342	(5,472)
JPY	8,000	Receive BOJ-TONAT 1 Day (1.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	07/10/2028	(27,871)	(5,674)
JPY	5,900	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	04/02/2029	31,705	(5,880)
JPY	2,100	Receive BOJ-TONAT 1 Day (16.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(25,033)	(5,988)
JPY	100	Receive JPONMU=RR 1 Day (0.430)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	05/06/2027	(20,573)	(7,101)
JPY	2,000	Receive BOJ-TONAT 1 Day 0.200% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/14/2029	(60,154)	(7,641)
JPY	700	Receive BOJ-TONAT 1 Day (1.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	04/06/2029	(32,233)	(7,768)
JPY	3,000	Receive BOJ-TONAT 1 Day (3.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(92,784)	(7,995)
JPY	14,000	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Goldman Sachs	04/06/2029	(278,402)	(8,861)
JPY	2,648	Receive BOJ-TONAT 1 Day (13.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	08/25/2028	(30,422)	(8,941)
JPY	14,000	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 6 Securities.	Goldman Sachs	03/09/2029	(378,417)	(9,099)
JPY	8,600	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	10/26/2028	37,991	(10,220)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
JPY	6,500	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	01/19/2029	(138,416)	(10,435)
JPY	8,000	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	05/11/2029	(189,981)	(10,595)
JPY	3,900	Receive BOJ-TONAT 1 Day (7.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	08/25/2028	(28,702)	(10,846)
JPY	17,700	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 5 Securities.	Goldman Sachs	06/22/2029	(223,447)	(11,360)
JPY	15,800	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	01/10/2029	(261,208)	(12,358)
JPY	1,000	Receive BOJ-TONAT 1 Day (17.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/26/2029	(17,704)	(12,973)
JPY	9,300	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Goldman Sachs	06/15/2029	(266,230)	(13,102)
JPY	3,500	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	03/30/2029	60,438	(13,313)
JPY	24,400	Receive Performance of the underlying equity/ bond basket of 3 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	12/21/2028	201,491	(13,850)
JPY	8,800	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	11/27/2028	(134,882)	(16,725)
JPY	47,384	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 8 Securities.	Goldman Sachs	05/09/2029	(287,262)	(16,796)
JPY	1,400	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	09/29/2028	(61,025)	(17,314)
JPY	12,049	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	03/26/2029	(191,021)	(18,531)
JPY	12,357	Receive Performance of the underlying equity/ bond basket of 3 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	11/06/2028	121,003	(19,640)
JPY	53,318	Receive BOJ-TONAT 1 Day (4.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(78,137)	(19,981)
JPY	12,900	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	04/19/2029	172,559	(20,849)
JPY	1,900	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 5 Securities.	Goldman Sachs	06/14/2029	(227,820)	(22,558)
JPY	8,600	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	09/07/2028	(107,221)	(23,675)
JPY	15,900	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	12/18/2028	(264,624)	(24,556)
JPY	5,400	Receive BOJ-TONAT 1 Day (7.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(91,590)	(25,770)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
JPY	12,600	Receive BOJ-TONAT 1 Day 0.200% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	06/30/2028	(316,464)	(25,993)
JPY	14,027	Receive BOJ-TONAT 1 Day (5.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/30/2028	(118,493)	(28,168)
JPY	14,852	Receive BOJ-TONAT 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	11/20/2028	(81,442)	(29,738)
JPY	6,400	Receive BOJ-TONAT 1 Day (4.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	02/01/2029	(99,773)	(36,592)
JPY	61,175	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay BOJ-TONAT 1 Day 0.350%	Goldman Sachs	12/08/2028	157,571	(39,154)
JPY	5,800	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	07/24/2028	(129,937)	(46,941)
JPY	36,142	Receive BOJ-TONAT 1 Day (2.250)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	06/30/2028	(254,982)	(87,668)
JPY	31,238	Receive BOJ-TONAT 1 Day (1.750)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Goldman Sachs	06/30/2028	(353,221)	(109,288)
JPY	560,834	Receive BOJ-TONAT 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 35 Securities.	Goldman Sachs	06/30/2028	(4,261,920)	(740,884)
NOK	763,751	Receive Performance of the underlying equity/ bond basket of 22 Securities. Pay NIBOR 1 Week 0.275%	SEB	11/27/2026	3,223,430	451,374
NOK	546,310	Receive NIBOR 1 Week (0.275)% Pay Performance of the underlying equity/ bond basket of 31 Securities.*	SEB	11/27/2026	(3,181,490)	93,883
NZD	103,087	Receive Performance of the underlying equity/ bond basket of 8 Securities. Pay NZOCR 1 Day 0.300%	Morgan Stanley	06/16/2027	483,850	51,946
NZD	60,486	Receive NZOCR 1 Day (0.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/16/2027	(18,893)	13,891
NZD	149,779	Receive NZOCR 1 Day (0.675)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/16/2027	(37,429)	(1,638)
NZD	88,348	Receive NZOCR 1 Day (0.300)% Pay Performance of the underlying equity/ bond basket of 5 Securities.	Morgan Stanley	06/16/2027	(485,428)	(92,244)
SEK	1,272,412	Receive Performance of the underlying equity/ bond basket of 62 Securities. Pay STIBOR 1 Week 0.275%	SEB	11/27/2026	9,645,478	1,014,987
SEK	992,818	Receive STIBOR 1 Week (0.275)% Pay Performance of the underlying equity/ bond basket of 71 Securities.	SEB	11/27/2026	(8,443,154)	139,324
SEK	295	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay STIBOR 1 Week 0.275%	SEB	07/02/2026	4,800	(1,113)
SGD	1,895,461	Receive Performance of the underlying equity/ bond basket of 18 Securities. Pay SORA 1 Day 0.300%	Morgan Stanley	06/17/2027	1,299,760	126,784
SGD	791,835	Receive SORA 1 Day (3.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(208,096)	112,614

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
SGD	135,600	Receive SORA 1 Day (2.375)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(64,038)	9,463
SGD	44,600	Receive SORA 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(85,959)	8,953
SGD	55,200	Receive SORA 1 Day (4.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(27,402)	4,024
SGD	29,700	Receive SORA 1 Day (5.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(30,919)	3,530
SGD	188,955	Receive SORA 1 Day (1.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(125,712)	1,562
SGD	34,000	Receive SORA 1 Day (2.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(106,457)	343
SGD	17,400	Receive SORA 1 Day (2.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(13,898)	86
SGD	282,339	Receive SORA 1 Day (27.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(11,369)	(1,968)
SGD	91,208	Receive SORA 1 Day (1.125)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/17/2027	(95,664)	(4,520)
SGD	44,396	Receive SORA 1 Day (1.375)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/17/2027	(218,340)	(11,070)
SGD	571,600	Receive SORA 1 Day (7.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(59,315)	(14,493)
SGD	344,255	Receive SORA 1 Day (0.563)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(259,573)	(22,753)
SGD	172,800	Receive SORA 1 Day (3.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(114,302)	(23,324)
SGD	80,181	Receive SORA 1 Day (0.300)% Pay Performance of the underlying equity/ bond basket of 6 Securities.	Morgan Stanley	06/17/2027	(440,506)	(48,149)
USD	21,961,265	Receive Performance of the underlying equity/ bond basket of 158 Securities. Pay USONBFR= 1 Day 0.800%	BNP Paribas	08/31/2027	55,950,162	6,858,523
USD	391,000	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay JPONMU=RR 1 Day 0.800%	BNP Paribas	08/31/2027	6,282,793	1,349,984
USD	2,098,000	Receive Performance of the underlying equity/ bond basket of 19 Securities. Pay USONBFR 1 Month 0.650%	Nomura	11/30/2027	5,737,112	650,271
USD	136,700	Receive USONBFR= 1 Day (0.400)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	09/14/2026	(893,852)	250,196
USD	41,319	Receive USONBFR= 1 Day (0.620)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	BNP Paribas	08/31/2027	(553,568)	243,055
USD	8,318,249	Receive Performance of the underlying equity/ bond basket of 42 Securities. Pay FEDEF 1 Day 0.250%	Morgan Stanley	06/17/2027	2,662,381	221,119

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	91,735	Receive USONBFR= 1 Day (0.220)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	BNP Paribas	08/31/2027	(2,330,460)	214,512
USD	2,490,381	Receive Performance of the underlying equity/ bond basket of 156 Securities. Pay FEDEF 1 Day 0.100%*	Morgan Stanley	06/15/2027	14,407,353	175,441
USD	152	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay FEDEF 1 Day 0.157%	Morgan Stanley	06/15/2027	268,217	168,486
USD	8,684	Receive USONBFR= 1 Day (0.400)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	BNP Paribas	08/31/2027	(759,261)	161,241
USD	38,522	Receive USONBFR= 1 Day 0.050% Pay Performance of the underlying equity/ bond basket of 3 Securities.	BNP Paribas	08/31/2027	(1,459,083)	143,521
USD	2,450,338	Receive Performance of the underlying equity/ bond basket of 35 Securities. Pay FEDEF 1 Day 1.100%	Morgan Stanley	12/18/2026	3,713,362	139,641
USD	11,455	Receive FEDEF 1 Day (11.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(57,690)	103,873
USD	1,001	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay FEDEF 1 Day 0.175%	Morgan Stanley	06/15/2027	222,119	86,807
USD	144,186	Receive FEDEF 1 Day (4.000)% Pay Performance of the underlying equity/ bond basket of 8 Securities.	Morgan Stanley	06/15/2027	(499,404)	86,093
USD	3,462	Receive USONBFR= 1 Day (5.630)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	08/31/2027	(167,042)	82,730
USD	26,957	Receive OBFR 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	10/09/2028	(61,058)	77,232
USD	413,146	Receive FEDEF 1 Day (2.500)% Pay Performance of the underlying equity/ bond basket of 6 Securities.	Morgan Stanley	06/17/2027	(208,013)	73,219
USD	101,729	Receive FEDEF 1 Day (16.250)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(175,694)	68,407
USD	12,598	Receive USONBFR= 1 Day (0.300)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	BNP Paribas	08/31/2027	(438,692)	67,544
USD	52,165	Receive FEDEF 1 Day (12.750)% Pay Performance of the underlying equity/ bond basket of 5 Securities.	Morgan Stanley	06/15/2027	(217,553)	58,264
USD	24,489	Receive FEDEF 1 Day (18.000)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Morgan Stanley	06/15/2027	(167,076)	50,756
USD	1,712	Receive FEDEF 1 Day (0.870)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(77,967)	50,057
USD	4,388	Receive FEDEF 1 Day (14.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(32,620)	47,845
USD	2,986	Receive FEDEF 1 Day (10.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(61,463)	47,018
USD	351,000	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay USONBFR 1 Month 0.000%	Nomura	11/30/2027	495,086	43,953

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	2,817,960	Receive Performance of the underlying equity/ bond basket of 24 Securities. Pay FEDEF 1 Day 0.250%	Morgan Stanley	06/15/2027	1,467,353	42,938
USD	8,224	Receive FEDEF 1 Day (9.000)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Morgan Stanley	06/15/2027	(174,255)	40,052
USD	4,389	Receive FEDEF 1 Day (8.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(63,830)	39,047
USD	61,542	Receive USONBFR= 1 Day (0.430)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	BNP Paribas	08/31/2027	(172,027)	38,903
USD	181,497	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay FEDEF 1 Day 0.775%	Morgan Stanley	08/17/2026	1,042,088	37,705
USD	25,730	Receive FEDEF 1 Day (4.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(96,833)	35,769
USD	9,914	Receive FEDEF 1 Day (7.750)% Pay Performance of the underlying equity/ bond basket of 6 Securities.*	Morgan Stanley	06/15/2027	(338,676)	35,074
USD	690,829	Receive FEDEF 1 Day (23.375)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Morgan Stanley	06/15/2027	(96,780)	33,263
USD	2,880	Receive FEDEF 1 Day (5.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(66,850)	33,197
USD	3,857	Receive FEDEF 1 Day (3.125)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(119,919)	30,708
USD	26,177	Receive FEDEF 1 Day (9.625)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Morgan Stanley	06/15/2027	(171,125)	24,863
USD	33,885	Receive FEDEF 1 Day (10.399)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(40,589)	23,115
USD	5,816	Receive FEDEF 1 Day (2.125)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(117,917)	22,969
USD	5,700	Receive FEDEF 1 Day (7.532)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(21,783)	21,905
USD	41,794	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay FEDEF 1 Day 0.300%	Morgan Stanley	05/08/2028	295,787	20,731
USD	1,359	Receive FEDEF 1 Day (10.121)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(24,143)	20,514
USD	37,209	Receive FEDEF 1 Day (17.188)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(58,649)	19,995
USD	3,420	Receive FEDEF 1 Day (6.875)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(103,335)	19,926
USD	144,558	Receive FEDEF 1 Day (12.188)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(47,730)	16,895
USD	183,681	Receive FEDEF 1 Day (3.313)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(155,135)	16,164

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	4,722	Receive FEDEF 1 Day (12.125)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(168,566)	15,656
USD	2,000	Receive FEDEF 1 Day (11.063)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(31,878)	15,650
USD	33,111	Receive FEDEF 1 Day (6.688)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(54,741)	15,615
USD	39,209	Receive FEDEF 1 Day (5.250)% Pay Performance of the underlying equity/ bond basket of 7 Securities.	Morgan Stanley	06/15/2027	(535,766)	15,109
USD	8,699	Receive FEDEF 1 Day (14.250)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Morgan Stanley	06/15/2027	(126,259)	15,036
USD	712,000	Receive Performance of the underlying equity/ bond basket of 3 Securities. Pay USONBFR= 1 Day 0.050%	BNP Paribas	08/31/2027	1,021,274	14,986
USD	27,121	Receive USONBFR= 1 Day (1.050)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	08/31/2027	(98,720)	14,815
USD	1,077	Receive FEDEF 1 Day (2.375)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(80,682)	14,554
USD	9,936	Receive FEDEF 1 Day (28.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(14,690)	14,187
USD	242,700	Receive FEDEF 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(141,370)	14,090
USD	17,509	Receive FEDEF 1 Day (4.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(37,581)	13,632
USD	31,710	Receive FEDEF 1 Day (12.750)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	12/18/2026	(82,794)	13,615
USD	102,740	Receive FEDEF 1 Day (13.000)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(204,103)	13,097
USD	74,800	Receive FEDEF 1 Day (13.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(49,029)	12,729
USD	1,642	Receive FEDEF 1 Day (1.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(184,478)	12,076
USD	1,505	Receive USONBFR= 1 Day (1.020)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	08/31/2027	(45,195)	10,999
USD	15,500	Receive FEDEF 1 Day (0.300)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	07/16/2027	(110,423)	10,867
USD	29,380	Receive FEDEF 1 Day (4.125)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(220,202)	10,788
USD	103,883	Receive FEDEF 1 Day (15.125)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Morgan Stanley	06/15/2027	(184,773)	10,356
USD	69,115	Receive FEDEF 1 Day (18.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(30,736)	10,199

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	1,248	Receive FEDEF 1 Day (0.730)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	09/15/2026	(66,468)	9,884
USD	13,385	Receive FEDEF 1 Day (10.875)% Pay Performance of the underlying equity/ bond basket of 3 Securities.*	Morgan Stanley	06/15/2027	(61,405)	9,793
USD	70,054	Receive FEDEF 1 Day (19.000)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Morgan Stanley	06/15/2027	(72,143)	9,679
USD	14,800	Receive FEDEF 1 Day (1.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(59,481)	9,492
USD	100,800	Receive FEDEF 1 Day (2.375)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(59,566)	9,238
USD	40,000	Receive FEDEF 1 Day (5.971)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(37,032)	8,988
USD	48,950	Receive FEDEF 1 Day (7.220)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(34,930)	8,513
USD	930	Receive FEDEF 1 Day (3.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(86,668)	8,495
USD	21,128	Receive FEDEF 1 Day (14.063)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(26,031)	8,466
USD	11,218	Receive FEDEF 1 Day (4.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(33,519)	8,438
USD	14,287	Receive SOFR 1 Day (6.450)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/07/2029	(90,273)	8,117
USD	40,129	Receive FEDEF 1 Day (18.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(60,351)	7,996
USD	601	Receive FEDEF 1 Day (1.500)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(98,755)	7,915
USD	93,900	Receive FEDEF 1 Day (11.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(52,148)	7,849
USD	40,700	Receive FEDEF 1 Day (15.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/16/2027	(12,682)	7,801
USD	2,888	Receive FEDEF 1 Day (5.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(25,493)	7,798
USD	5,700	Receive FEDEF 1 Day (17.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(39,180)	7,631
USD	54,077	Receive FEDEF 1 Day (6.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(94,382)	7,602
USD	2,000	Receive FEDEF 1 Day (7.188)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(131,667)	7,557
USD	7,500	Receive FEDEF 1 Day (8.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(32,786)	7,340

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	1,418	Receive FEDEF 1 Day 0.000% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	09/15/2026	(315,491)	7,204
USD	285,757	Receive FEDEF 1 Day (10.375)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(63,116)	6,530
USD	359,100	Receive FEDEF 1 Day (8.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(22,769)	6,528
USD	259,939	Receive FEDEF 1 Day (3.375)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(154,094)	6,364
USD	1,915	Receive USONBFR= 1 Day (0.560)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	08/31/2027	(30,678)	6,320
USD	166,374	Receive FEDEF 1 Day (0.875)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	12/18/2026	(425,515)	6,111
USD	163,899	Receive FEDEF 1 Day (11.688)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Morgan Stanley	06/15/2027	(237,806)	6,021
USD	428,300	Receive FEDEF 1 Day (4.000)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/16/2027	(49,974)	5,702
USD	196,702	Receive FEDEF 1 Day (9.625)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(80,470)	5,638
USD	1,334	Receive FEDEF 1 Day (9.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(32,010)	5,612
USD	53,421	Receive FEDEF 1 Day (2.938)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(33,889)	5,452
USD	144,227	Receive FEDEF 1 Day (8.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(43,182)	5,143
USD	109,400	Receive FEDEF 1 Day (14.174)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(26,634)	4,928
USD	10,877	Receive FEDEF 1 Day (12.450)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(11,650)	4,860
USD	5,645	Receive FEDEF 1 Day (4.600)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(19,932)	4,764
USD	167,075	Receive FEDEF 1 Day (13.375)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(190,929)	4,728
USD	3,089	Receive FEDEF 1 Day (10.100)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(20,463)	4,718
USD	7,458	Receive FEDEF 1 Day (8.625)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(22,054)	4,710
USD	18,442	Receive FEDEF 1 Day (7.815)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(23,933)	4,682
USD	31,477	Receive SOFR 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 5 Securities.	Goldman Sachs	05/18/2029	(347,910)	4,525

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	14	Receive FEDEF 1 Day (3.524)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(466,524)	4,440
USD	2,636	Receive FEDEF 1 Day (1.130)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(39,377)	4,377
USD	1,000	Receive FEDEF 1 Day (2.813)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(67,446)	4,354
USD	24,693	Receive SOFR 1 Day (9.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/07/2029	(34,175)	4,071
USD	5,668	Receive USONBFR= 1 Day (4.130)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	08/31/2027	(45,967)	4,068
USD	24,579	Receive FEDEF 1 Day (15.138)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(25,062)	3,881
USD	185	Receive FEDEF 1 Day (2.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(13,542)	3,752
USD	167,408	Receive FEDEF 1 Day (20.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(40,728)	3,680
USD	2,103	Receive FEDEF 1 Day (2.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(22,187)	3,491
USD	4,322	Receive FEDEF 1 Day (5.900)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(7,415)	3,427
USD	904	Receive FEDEF 1 Day (0.414)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(51,504)	3,423
USD	45,100	Receive FEDEF 1 Day (17.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(41,585)	3,420
USD	21,870	Receive FEDEF 1 Day (8.050)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(39,360)	3,410
USD	1,119	Receive FEDEF 1 Day (9.375)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(55,087)	3,382
USD	3,083	Receive FEDEF 1 Day (16.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(12,417)	3,256
USD	82,247	Receive FEDEF 1 Day (5.063)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(98,995)	3,195
USD	9,180	Receive FEDEF 1 Day (13.400)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(35,787)	3,111
USD	808	Receive FEDEF 1 Day (2.860)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(78,701)	2,979
USD	2,209	Receive SOFR 1 Day (10.650)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(41,741)	2,882
USD	93	Receive FEDEF 1 Day (7.400)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(16,261)	2,782

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	3,031	Receive FEDEF 1 Day (10.781)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(5,095)	2,757
USD	709,562	Receive FEDEF 1 Day (9.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(140,865)	2,663
USD	23,912	Receive FEDEF 1 Day (11.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(22,061)	2,609
USD	1,252	Receive SOFR 1 Day (1.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(70,644)	2,398
USD	1,205	Receive FEDEF 1 Day (14.093)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(12,728)	2,382
USD	131,100	Receive FEDEF 1 Day (6.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/16/2027	(33,142)	2,217
USD	5,854	Receive FEDEF 1 Day (17.124)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(4,538)	2,206
USD	999	Receive FEDEF 1 Day (1.625)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(76,438)	2,200
USD	4,185	Receive FEDEF 1 Day (1.375)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(86,555)	1,814
USD	691	Receive FEDEF 1 Day (17.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(6,547)	1,765
USD	2,821	Receive USONBFR= 1 Day (0.900)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	08/31/2027	(17,123)	1,518
USD	175,800	Receive FEDEF 1 Day (11.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(36,080)	1,484
USD	1,499	Receive FEDEF 1 Day (14.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(8,771)	1,460
USD	2,627	Receive FEDEF 1 Day (10.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(3,980)	1,444
USD	5,142	Receive FEDEF 1 Day (24.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(5,140)	1,342
USD	2,400	Receive FEDEF 1 Day (2.050)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(12,566)	1,218
USD	59,600	Receive FEDEF 1 Day (18.375)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(5,027)	991
USD	1,202	Receive FEDEF 1 Day (6.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(6,301)	940
USD	3,383	Receive SOFR 1 Day (8.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(17,342)	841
USD	10,200	Receive FEDEF 1 Day (9.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(53,603)	813

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	1,436	Receive FEDEF 1 Day (7.350)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(5,938)	769
USD	3,470	Receive SOFR 1 Day (2.400)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/24/2029	(24,659)	763
USD	474	Receive FEDEF 1 Day (0.873)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(59,542)	736
USD	12,033	Receive USONBFR= 1 Day (0.530)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	08/31/2027	(17,328)	730
USD	1,737	Receive FEDEF 1 Day (4.563)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(7,928)	721
USD	4,633	Receive FEDEF 1 Day (18.490)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(2,191)	650
USD	29,450	Receive SOFR 1 Day (4.450)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	05/18/2029	(399,826)	648
USD	10,200	Receive FEDEF 1 Day (15.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(817)	633
USD	524	Receive SOFR 1 Day (8.100)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/07/2029	(30,629)	558
USD	28,774	Receive FEDEF 1 Day (8.313)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(14,591)	554
USD	230	Receive USONBFR= 1 Day (1.880)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	08/31/2027	(3,480)	530
USD	584,117	Receive FEDEF 1 Day (14.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(66,685)	501
USD	12,477	Receive FEDEF 1 Day (12.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(38,835)	488
USD	119,186	Receive FEDEF 1 Day (3.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(49,138)	468
USD	2,621	Receive FEDEF 1 Day (14.894)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(4,904)	467
USD	20,819	Receive SOFR 1 Day (7.600)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Goldman Sachs	05/18/2029	(36,605)	447
USD	4,565	Receive FEDEF 1 Day (4.188)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(11,822)	422
USD	906	Receive FEDEF 1 Day (3.500)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(107,272)	387
USD	153,320	Receive FEDEF 1 Day (9.750)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(98,445)	229
USD	17,570	Receive SOFR 1 Day (9.400)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/24/2029	(30,829)	178

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	3,313	Receive SOFR 1 Day (7.700)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/08/2029	(18,586)	176
USD	8,826	Receive USONBFR= 1 Day (0.450)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	08/31/2027	(83,141)	131
USD	380	Receive SOFR 1 Day (7.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/14/2029	(13,310)	115
USD	732	Receive SOFR 1 Day (6.800)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(23,199)	106
USD	13,266	Receive FEDEF 1 Day (18.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(3,423)	70
USD	9,310	Receive SOFR 1 Day (2.800)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(60,456)	18
USD	2,223	Receive SOFR 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	07/06/2029	(22,884)	16
USD	480	Receive FEDEF 1 Day (7.449)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(601)	9
USD	5	Receive SOFR 1 Day (2.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	06/21/2029	(152)	6
USD	191,029	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay FEDEF 1 Day 0.000%*	Morgan Stanley	01/29/2027	–	–
USD	526	Receive SOFR 1 Day (2.150)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(24,499)	(96)
USD	6,541	Receive SOFR 1 Day (10.600)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(24,222)	(136)
USD	16,000	Receive FEDEF 1 Day (6.313)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(26,159)	(266)
USD	6,150	Receive SOFR 1 Day (6.050)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(16,254)	(280)
USD	244	Receive USONBFR= 1 Day (0.650)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	08/31/2027	(13,005)	(476)
USD	2,436	Receive SOFR 1 Day (7.200)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(48,529)	(488)
USD	234,100	Receive FEDEF 1 Day (4.400)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(55,683)	(613)
USD	6,387	Receive SOFR 1 Day (6.800)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/24/2029	(23,224)	(619)
USD	52,937	Receive FEDEF 1 Day (13.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(11,259)	(624)
USD	2,020	Receive SOFR 1 Day (6.300)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(33,231)	(697)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	20,189	Receive FEDEF 1 Day (1.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(13,562)	(756)
USD	7,400	Receive FEDEF 1 Day (3.563)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(29,964)	(763)
USD	6,000	Receive FEDEF 1 Day (9.084)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(37,977)	(782)
USD	14,081	Receive FEDEF 1 Day (0.625)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(19,915)	(813)
USD	2,218	Receive SOFR 1 Day (9.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(21,677)	(819)
USD	1,000	Receive FEDEF 1 Day (34.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(9,159)	(833)
USD	3,766	Receive FEDEF 1 Day (8.850)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(11,241)	(865)
USD	15,754	Receive FEDEF 1 Day (1.575)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(17,016)	(952)
USD	428,300	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay FEDEF 1 Day 0.300%	Morgan Stanley	07/16/2027	237,280	(959)
USD	2,102	Receive SOFR 1 Day (5.350)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(57,985)	(1,110)
USD	50,789	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SOFR 1 Day 0.750%	Goldman Sachs	05/24/2029	56,234	(1,121)
USD	1,804	Receive FEDEF 1 Day (13.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(20,976)	(1,227)
USD	13,363	Receive FEDEF 1 Day (9.124)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(30,815)	(1,541)
USD	970	Receive FEDEF 1 Day (10.789)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(16,170)	(1,769)
USD	4,881	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay FEDEF 1 Day 0.400%	Morgan Stanley	03/30/2028	557,849	(1,827)
USD	82,720	Receive FEDEF 1 Day (19.813)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(86,502)	(2,022)
USD	54,038	Receive FEDEF 1 Day (15.500)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Morgan Stanley	06/15/2027	(56,426)	(2,083)
USD	2,647	Receive SOFR 1 Day (9.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(63,794)	(2,200)
USD	1,926	Receive FEDEF 1 Day (17.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(36,878)	(2,342)
USD	360	Receive FEDEF 1 Day (15.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(21,192)	(2,548)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	20,500	Receive FEDEF 1 Day (1.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(41,158)	(2,568)
USD	391	Receive USONBFR= 1 Day (0.980)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	08/31/2027	(9,407)	(3,298)
USD	2,172	Receive FEDEF 1 Day (1.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(100,392)	(3,811)
USD	5,299	Receive USONBFR= 1 Day (0.550)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	08/31/2027	(24,958)	(3,862)
USD	8,887	Receive USONBFR= 1 Day (0.360)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	08/31/2027	(51,011)	(3,971)
USD	6,600	Receive FEDEF 1 Day (4.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(37,540)	(4,523)
USD	4,117	Receive FEDEF 1 Day (17.100)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(12,614)	(4,600)
USD	28,000	Receive FEDEF 1 Day (1.313)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(102,401)	(4,677)
USD	414	Receive FEDEF 1 Day (2.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(40,275)	(4,899)
USD	351,261	Receive FEDEF 1 Day (12.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(65,743)	(5,494)
USD	133,665	Receive FEDEF 1 Day (7.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(54,522)	(5,908)
USD	1,331	Receive SOFR 1 Day (4.350)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/18/2029	(68,757)	(6,156)
USD	107,000	Receive FEDEF 1 Day (0.400)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(114,467)	(6,306)
USD	122,457	Receive FEDEF 1 Day (8.500)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(166,904)	(6,358)
USD	11,857	Receive FEDEF 1 Day (9.813)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(43,340)	(7,173)
USD	465,700	Receive FEDEF 1 Day (13.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(37,835)	(7,399)
USD	197,069	Receive FEDEF 1 Day (14.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(107,154)	(7,567)
USD	70,100	Receive FEDEF 1 Day (9.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(82,639)	(7,782)
USD	275,147	Receive FEDEF 1 Day (15.625)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(83,048)	(8,168)
USD	6,863	Receive USONBFR= 1 Day (0.600)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	BNP Paribas	08/31/2027	(71,775)	(8,280)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	3,256	Receive FEDEF 1 Day (1.305)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(34,003)	(8,499)
USD	530	Receive FEDEF 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	03/31/2028	(602,891)	(9,264)
USD	5,000	Receive FEDEF 1 Day (6.625)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(99,366)	(9,269)
USD	643,192	Receive FEDEF 1 Day (2.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(47,755)	(9,323)
USD	183,600	Receive FEDEF 1 Day (11.375)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(203,992)	(9,475)
USD	11,419	Receive FEDEF 1 Day (18.250)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(112,620)	(10,123)
USD	43,200	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay FEDEF 1 Day 1.000%	Morgan Stanley	08/17/2026	203,184	(10,522)
USD	4,293	Receive FEDEF 1 Day (2.625)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(139,318)	(10,933)
USD	11,430	Receive Performance of the underlying equity/ bond basket of 1 Security. Pay SOFR 1 Day 0.750%	Goldman Sachs	05/17/2029	183,899	(11,447)
USD	3,788	Receive USONBFR= 1 Day (0.410)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	BNP Paribas	08/31/2027	(206,798)	(11,490)
USD	20,553	Receive SOFR 1 Day (1.450)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	05/17/2029	(248,797)	(11,805)
USD	1,381,572	Receive Performance of the underlying equity/ bond basket of 31 Securities. Pay FEDEF 1 Day (1.000)%	Morgan Stanley	06/15/2027	1,941,881	(12,982)
USD	135,262	Receive FEDEF 1 Day (19.313)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(200,647)	(13,071)
USD	12,000	Receive FEDEF 1 Day 0.300% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	05/08/2028	(84,927)	(13,302)
USD	2,000	Receive FEDEF 1 Day (3.938)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(108,567)	(14,193)
USD	444	Receive FEDEF 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	01/18/2028	(76,316)	(14,844)
USD	12,726	Receive FEDEF 1 Day (0.563)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(51,988)	(15,038)
USD	146,644	Receive FEDEF 1 Day (19.625)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(81,947)	(16,086)
USD	2,557	Receive FEDEF 1 Day (5.625)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(93,678)	(16,157)
USD	1,751	Receive FEDEF 1 Day (7.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(111,164)	(16,557)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	15,300	Receive FEDEF 1 Day (0.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(112,869)	(17,333)
USD	272	Receive FEDEF 1 Day (2.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(58,062)	(17,978)
USD	94,453	Receive FEDEF 1 Day (4.438)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(77,944)	(18,094)
USD	411,400	Receive FEDEF 1 Day (7.375)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(64,068)	(18,152)
USD	114,880	Receive FEDEF 1 Day (16.125)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(84,325)	(18,250)
USD	157	Receive FEDEF 1 Day (5.000)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(53,333)	(18,441)
USD	60,188	Receive FEDEF 1 Day (8.375)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(187,522)	(18,505)
USD	852	Receive FEDEF 1 Day (9.982)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(101,013)	(18,954)
USD	2,804	Receive FEDEF 1 Day (3.750)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(145,298)	(20,294)
USD	276,574	Receive FEDEF 1 Day (4.625)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(124,849)	(20,948)
USD	7,969	Receive FEDEF 1 Day (4.375)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(153,509)	(21,288)
USD	2,991	Receive FEDEF 1 Day (10.050)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(43,478)	(21,761)
USD	295,500	Receive FEDEF 1 Day (13.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(134,245)	(22,085)
USD	3,140	Receive FEDEF 1 Day (5.882)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(35,098)	(22,428)
USD	69,034	Receive FEDEF 1 Day (2.625)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(133,229)	(22,781)
USD	1,151	Receive FEDEF 1 Day (2.535)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(109,346)	(23,722)
USD	5,160	Receive FEDEF 1 Day (21.375)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(39,312)	(24,481)
USD	7,000	Receive FEDEF 1 Day (23.500)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(65,836)	(25,975)
USD	14,019	Receive FEDEF 1 Day (1.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/18/2026	(93,623)	(31,077)
USD	7,220	Receive FEDEF 1 Day (14.306)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(54,681)	(31,166)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	28,100	Receive FEDEF 1 Day (10.427)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(93,948)	(31,605)
USD	75,532	Receive USONBFR= 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 6 Securities.	BNP Paribas	08/31/2027	(1,290,956)	(31,820)
USD	7,268	Receive FEDEF 1 Day (2.500)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Morgan Stanley	06/15/2027	(298,466)	(32,551)
USD	1,904	Receive FEDEF 1 Day (22.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(64,138)	(32,710)
USD	10,000	Receive FEDEF 1 Day (2.563)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(103,365)	(32,847)
USD	12,600	Receive FEDEF 1 Day (26.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(75,255)	(32,995)
USD	45,777	Receive FEDEF 1 Day (4.625)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Morgan Stanley	06/15/2027	(163,651)	(36,116)
USD	5,740	Receive FEDEF 1 Day (2.009)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(80,849)	(36,594)
USD	103,987	Receive FEDEF 1 Day (1.382)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(234,299)	(38,591)
USD	149	Receive FEDEF 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/15/2027	(1,047,087)	(40,331)
USD	441,115	Receive Performance of the underlying equity/ bond basket of 2 Securities. Pay FEDEF 1 Day 2.500%	Morgan Stanley	02/08/2027	714,208	(40,978)
USD	54,083	Receive USONBFR= 1 Day (1.000)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	BNP Paribas	08/31/2027	(283,759)	(42,753)
USD	204,928	Receive FEDEF 1 Day (34.000)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Morgan Stanley	06/15/2027	(201,891)	(46,113)
USD	1,778	Receive FEDEF 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(242,788)	(54,140)
USD	95,812	Receive FEDEF 1 Day (1.250)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(178,011)	(56,845)
USD	433,479	Receive Performance of the underlying equity/ bond basket of 15 Securities. Pay SOFR 1 Day 0.750%	Goldman Sachs	05/18/2029	2,068,937	(60,382)
USD	8,511	Receive FEDEF 1 Day (2.875)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Morgan Stanley	06/15/2027	(236,135)	(65,395)
USD	20,663	Receive FEDEF 1 Day (11.500)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(182,883)	(68,915)
USD	8,000	Receive FEDEF 1 Day (10.438)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Morgan Stanley	06/15/2027	(309,895)	(70,783)
USD	98,562	Receive FEDEF 1 Day (0.400)% Pay Performance of the underlying equity/ bond basket of 6 Securities.	Morgan Stanley	06/15/2027	(536,113)	(73,596)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
USD	26,560	Receive FEDEF 1 Day (6.500)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Morgan Stanley	06/15/2027	(308,193)	(83,430)
USD	25,469	Receive FEDEF 1 Day (2.125)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	12/18/2026	(409,854)	(85,105)
USD	352,098	Receive FEDEF 1 Day (6.563)% Pay Performance of the underlying equity/ bond basket of 4 Securities.	Morgan Stanley	06/15/2027	(369,237)	(92,212)
USD	3,407	Receive FEDEF 1 Day (0.688)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(117,364)	(95,933)
USD	23,124	Receive FEDEF 1 Day (1.182)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(116,348)	(100,344)
USD	58,915	Receive FEDEF 1 Day (13.563)% Pay Performance of the underlying equity/ bond basket of 2 Securities.	Morgan Stanley	06/15/2027	(189,219)	(101,477)
USD	131,300	Receive FEDEF 1 Day (7.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/17/2027	(255,709)	(102,775)
USD	111,280	Receive FEDEF 1 Day (0.350)% Pay Performance of the underlying equity/ bond basket of 16 Securities.	Morgan Stanley	09/15/2026	(8,465,356)	(103,285)
USD	12,201	Receive FEDEF 1 Day (10.750)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(151,183)	(108,758)
USD	36,104	Receive FEDEF 1 Day (13.438)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	06/15/2027	(200,735)	(136,955)
USD	1,105,000	Receive Performance of the underlying equity/ bond basket of 4 Securities. Pay USONBFR= 1 Day 0.000%	BNP Paribas	08/31/2027	1,559,209	(199,817)
USD	198	Receive OBFR 1 Day (0.250)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Goldman Sachs	09/12/2033	(7,831,911)	(218,566)
USD	20,034,888	Receive Performance of the underlying equity/ bond basket of 18 Securities. Pay FEDEF 1 Day 0.350%	Morgan Stanley	06/16/2027	1,380,077	(277,301)
USD	117,724	Receive FEDEF 1 Day (0.500)% Pay Performance of the underlying equity/ bond basket of 8 Securities.	Morgan Stanley	12/18/2026	(1,495,006)	(323,443)
USD	245	Receive OBFR 1 Day (0.700)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	09/12/2033	(6,903,120)	(417,433)
USD	198,734	Receive USONBFR 1 Month 0.000% Pay Performance of the underlying equity/ bond basket of 19 Securities.	Nomura	11/30/2027	(6,300,123)	(1,089,688)
USD	802	Receive OBFR 1 Day (0.450)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Goldman Sachs	09/12/2033	(10,169,448)	(1,763,256)
USD	14,998	Receive USONBFR= 1 Day (0.420)% Pay Performance of the underlying equity/ bond basket of 1 Security.	BNP Paribas	08/31/2027	(4,141,998)	(1,940,141)
USD	4,540,528	Receive USONBFR= 1 Day (0.050)% Pay Performance of the underlying equity/ bond basket of 182 Securities.*	BNP Paribas	08/31/2027	(57,797,921)	(5,891,735)
ZAR	1,299,018	Receive Performance of the underlying equity/ bond basket of 25 Securities. Pay SABOR 1 Day 0.700%	Morgan Stanley	12/17/2026	3,646,816	286,911

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Trading currency	Nominal amount	Fund receives Fund pays	Counterparty	Maturity date	Global exposure USD	Unrealised profit/(loss) USD
ZAR	812,694	Receive SABOR 1 Day (0.500)% Pay Performance of the underlying equity/ bond basket of 20 Securities.	Morgan Stanley	12/17/2026	(2,782,062)	75,896
ZAR	71,915	Receive SABOR 1 Day (1.275)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/17/2026	(149,933)	75,729
ZAR	210,147	Receive SABOR 1 Day (0.750)% Pay Performance of the underlying equity/ bond basket of 3 Securities.	Morgan Stanley	12/17/2026	(51,651)	14,422
ZAR	96,636	Receive SABOR 1 Day (2.125)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/17/2026	(194,157)	11,125
ZAR	5,040	Receive SABOR 1 Day (0.875)% Pay Performance of the underlying equity/ bond basket of 1 Security.	Morgan Stanley	12/17/2026	(55,317)	(3,040)
						6,806,597

* One or more underlying assets are subject to the fair valuation process.

Franklin Alternative Strategies Fund

Geographic distribution based on economic exposure:

	Global Exposure USD	% of Basket Global Exposure
United States of America	(29,374,254)	119.45
Australia	(3,702,071)	15.06
Canada	(2,487,080)	10.11
European Community*	(1,927,505)	7.84
Netherlands	(1,466,466)	5.96
Jersey	(1,099,417)	4.47
Israel	(917,382)	3.73
Finland	(779,216)	3.17
Singapore	(729,146)	2.97
Cayman Islands	(692,865)	2.82
Poland	(689,130)	2.80
Belgium	(686,892)	2.79
Hong Kong	(610,375)	2.48
Switzerland	(455,394)	1.85
New Zealand	(349,731)	1.42
Denmark	(292,177)	1.19
Malaysia	(241,312)	0.98
Japan	(171,822)	0.70
Faroe Islands	(164,405)	0.67
Liechtenstein	(127,297)	0.52
Bermuda	(57,114)	0.23
Cyprus	(29,078)	0.12
Guernsey	(17,570)	0.07
Virgin Islands, British	(1,767)	0.01
Russia	–	–
Papua New Guinea	36,880	(0.15)
United Arab Emirates	54,610	(0.22)
Mauritius	151,560	(0.62)
Austria	169,927	(0.69)
Greece	247,941	(1.01)
Norway	291,026	(1.18)
Ireland	306,964	(1.25)
Luxembourg	312,473	(1.27)
Saudi Arabia	360,274	(1.46)
Portugal	396,988	(1.61)
Thailand	461,185	(1.88)
Philippines	461,308	(1.88)

Note 10 - Open positions on contract for differences (continued)

Franklin Alternative Strategies Fund (continued)

Geographic distribution based on economic exposure: (continued)

	Global Exposure USD	% of Basket Global Exposure
United Kingdom	638,837	(2.60)
Turkey	650,519	(2.64)
Brazil	778,748	(3.17)
South Africa	787,721	(3.20)
Spain	1,018,450	(4.14)
South Korea	1,192,646	(4.85)
Indonesia	1,284,279	(5.22)
Sweden	1,442,705	(5.87)
Taiwan	1,520,078	(6.18)
France	1,821,600	(7.41)
Italy	2,205,102	(8.97)
Germany	2,570,025	(10.45)
China	3,316,978	(13.49)
	(24,590,642)	100.00

* It comprises of index securities.

Note 11 - Open positions on credit default swap contracts

As at June 30, 2026, the Company had entered into the following outstanding contracts:

Franklin Alternative Strategies Fund

Nominal	Description	Interest paid/received %	Counterparty	Buy/Sell Protection	Maturity date	Trading currency	Market Value USD	Unrealised profit/(loss) USD
1,000,000	CDX.NA.EM.45-V1 1% 20/06/2031	1.00%	Barclays	Sell	06/20/2031	USD	(17,413)	23,838
3,000,000	CDX.NA.HY.46-V2 5% 20/06/2031	5.00%	Barclays	Sell	06/20/2031	USD	243,528	113,095
22,000,000	CDX.NA.IG.46-V1 1% 20/06/2031	1.00%	Barclays	Sell	06/20/2031	USD	488,482	88,892
6,000,000	ITRAXX.EUROPE. CROSSOVER.45-V1 5% 20/06/2031	5.00%	Barclays	Sell	06/20/2031	EUR	760,156	253,157
11,000,000	ITRAXX.EUROPE. MAIN.45-V1 1% 20/06/2031	1.00%	Barclays	Sell	06/20/2031	EUR	285,024	61,286
101,827,000	Nippon Paper Industries Co. Ltd. 0.49% 23/07/2027	1.00%	Goldman Sachs	Buy	06/20/2031	JPY	31,930	(6,192)
950,000	Petroleos Mexicanos 6.625% 15/06/2035	1.00%	Barclays	Buy	12/20/2027	USD	3,871	(13,294)
75,765,000	Rakuten Group, Inc. 0.42% 25/06/2027	1.00%	Goldman Sachs	Buy	06/20/2031	JPY	23,962	(12,633)
170,000	Whirlpool Corp. 4.75% 26/02/2029	1.00%	Morgan Stanley	Buy	06/20/2031	USD	24,115	1,261
144,000	WPP Ltd. 2.375% 19/05/2027	1.00%	Morgan Stanley	Buy	06/20/2031	EUR	1,994	22
116,000	WPP Ltd. 2.25% 22/09/2026	1.00%	Morgan Stanley	Buy	06/20/2031	EUR	1,606	(411)
1,479,000	Abu Dhabi Government Bond 3.125% 03/05/2026	1.00%	Barclays	Buy	06/20/2031	USD	(44,491)	(4,639)
276,000	Adecco Group AG 0.125% 21/09/2028	1.00%	Morgan Stanley	Buy	06/20/2031	EUR	(2,024)	275
527,000	American Airlines Group, Inc. 6.5% 01/07/2025	5.00%	Morgan Stanley	Buy	06/20/2027	USD	(20,560)	(20,560)
108,000	American Airlines Group, Inc. 6.5% 01/07/2025	5.00%	Morgan Stanley	Buy	06/20/2029	USD	(7,547)	(1,483)
487,000	American Airlines Group, Inc. 6.5% 01/07/2025	5.00%	Morgan Stanley	Buy	06/20/2028	USD	(30,547)	(11,363)

Note 11 - Open positions on credit default swap contracts (continued)

Franklin Alternative Strategies Fund (continued)

Nominal	Description	Interest paid/received %	Counterparty	Buy/Sell Protection	Maturity date	Trading currency	Market Value USD	Unrealised profit/(loss) USD
269,000	American Airlines Group, Inc. 7.25% 15/02/2028	5.00%	Morgan Stanley	Buy	06/20/2029	USD	(18,798)	(4,445)
41,000	American Axle & Manufacturing, Inc. 5% 01/10/2029	5.00%	Morgan Stanley	Buy	12/20/2030	USD	(3,297)	(1,137)
235,000	Assured Guaranty, Inc. 0% 31/12/1999	5.00%	Morgan Stanley	Buy	12/20/2030	USD	(41,292)	3,085
830,000	Bank of China Ltd. 0% 14/06/2027	1.00%	Goldman Sachs	Buy	12/20/2030	USD	(21,061)	(573)
830,000	China Construction Bank Corp. 0% 16/07/2027	1.00%	Goldman Sachs	Buy	12/20/2030	USD	(23,514)	(1,491)
35,000	CMA CGM SA 5.5% 15/07/2029	5.00%	Morgan Stanley	Buy	06/20/2031	EUR	(5,027)	(545)
80,000	Iceland Bondco plc 10.875% 15/12/2027	5.00%	Morgan Stanley	Buy	12/20/2030	EUR	(6,349)	(1,830)
830,000	Industrial and Commercial Bank of China Ltd. 1.625% 28/10/2026	1.00%	Goldman Sachs	Buy	12/20/2030	USD	(23,571)	(1,548)
95,000	K. Hovnanian Enterprises, Inc. 7% 15/01/2019	5.00%	Morgan Stanley	Buy	06/20/2030	USD	(10,066)	(4,780)
228,000	K. Hovnanian Enterprises, Inc. 11.75% 30/09/2029	5.00%	Morgan Stanley	Buy	06/20/2030	USD	(24,160)	(14,161)
200,000	Kenya Government Bond 7.25% 28/02/2028	1.00%	Barclays	Sell	06/20/2031	USD	(19,207)	5,910
409,000	Kohl's Corp. 3.375% 01/05/2031	5.00%	Morgan Stanley	Buy	06/20/2030	USD	(20,451)	(141,219)
3,798,000	Korea Government Bond 2.75% 19/01/2027	1.00%	Goldman Sachs	Buy	06/20/2031	USD	(134,226)	(13,689)
539,000	Lincoln National Corp. 3.4% 15/01/2031	1.00%	Morgan Stanley	Buy	06/20/2028	USD	(3,989)	(1,320)
1,730,000	Nigeria Government Bond 6.125% 28/09/2028	1.00%	Barclays	Sell	06/20/2031	USD	(116,494)	854
539,000	Pakistan Government Bond 7.375% 08/04/2031	1.00%	Barclays	Sell	06/20/2031	USD	(55,926)	9,327
5,413,000	Saudi Arabia Government Bond 4.75% 16/01/2030	1.00%	Barclays	Buy	06/20/2031	USD	(98,762)	(72,696)
2,480,000	State of Qatar 9.75% 15/06/2030	1.00%	Barclays	Buy	06/20/2031	USD	(79,981)	(5,358)
101,000	Univision Communications, Inc. 7.375% 30/06/2030	5.00%	Goldman Sachs	Buy	06/20/2030	USD	(7,926)	(4,061)
847,000	American Airlines Group, Inc. 6.5% 01/07/2025	5.00%	Morgan Stanley	Buy	06/20/2027	USD	(33,044)	(29,809)
151,000	American Airlines Group, Inc. 5% 01/06/2022	5.00%	Morgan Stanley	Buy	06/20/2027	USD	(5,891)	(3,173)
10,500,000	CDX.NA.HY.44-V3 5% 20/06/2030	5.00%	J.P. Morgan	Buy	06/20/2030	USD	(873,833)	(249,754)
35,000	K. Hovnanian Enterprises, Inc. 7% 15/01/2019	5.00%	Morgan Stanley	Buy	06/20/2030	USD	(3,709)	(2,335)
433,000	Lincoln National Corp. 3.4% 15/01/2031	1.00%	Morgan Stanley	Buy	06/20/2027	USD	(2,470)	(3,799)
							109,042	**(67,296)**

Franklin Flexible Alpha Bond Fund

Nominal	Description	Interest paid/received %	Counterparty	Buy/Sell Protection	Maturity date	Trading currency	Market Value USD	Unrealised profit/(loss) USD
11,865,000	CDX.NA.HY.46-V2 5% 20/06/2031	5.00%	Citigroup	Sell	06/20/2031	USD	948,471	352,533

Note 11 - Open positions on credit default swap contracts (continued)

Franklin Flexible Alpha Bond Fund (continued)

Nominal	Description	Interest paid/received %	Counterparty	Buy/Sell Protection	Maturity date	Trading currency	Market Value USD	Unrealised profit/(loss) USD
26,445,000	CDX.NA.IG.46-V1 1% 20/06/2031	1.00%	Citigroup	Sell	06/20/2031	USD	580,566	173,274
							1,529,037	**525,807**

Franklin Global Fundamental Strategies Fund

Nominal	Description	Interest paid/received %	Counterparty	Buy/Sell Protection	Maturity date	Trading currency	Market Value USD	Unrealised profit/(loss) USD
1,330,000	Panama Government Bond 8.875% 30/09/2027	1.00%	Barclays	Sell	12/20/2028	USD	16,165	33,959
1,310,000	Panama Government Bond 8.875% 30/09/2027	1.00%	J.P. Morgan	Sell	12/20/2028	USD	15,922	33,797
							32,087	**67,756**

Franklin Strategic Income Fund

Nominal	Description	Interest paid/received %	Counterparty	Buy/Sell Protection	Maturity date	Trading currency	Market Value USD	Unrealised profit/(loss) USD
5,890,000	CDX.NA.HY.46-V2 5% 20/06/2031	5.00%	Citigroup	Sell	06/20/2031	USD	470,838	183,475
							470,838	**183,475**

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
770,000	CDX.NA.HY.45-V3 5% 20/12/2030	5.00%	Citigroup	Sell	12/20/2030	USD	61,426	6,425
7,950,000	CDX.NA.HY.46-V2 5% 20/06/2031	5.00%	Citigroup	Sell	06/20/2031	USD	635,511	98,712
19,630,000	CDX.NA.IG.46-V1 1% 20/06/2031	1.00%	Citigroup	Sell	06/20/2031	USD	430,952	101,710
2,800,000	CDX.NA.HY.37-V4 5% 20/12/2026	5.00%	Citibank	Sell	12/20/2026	USD	64,796	20,674
700,000	CDX.NA.HY.39-V3 5% 20/12/2027	5.00%	J.P. Morgan	Sell	12/20/2027	USD	44,512	29,984
700,000	CDX.NA.HY.45-V1 5% 20/12/2030	5.00%	Citibank	Buy	12/20/2030	USD	(101,912)	(8,223)
1,600,000	CDX.NA.IG.41-V1 1% 20/12/2028	1.00%	Citibank	Sell	12/20/2028	USD	18,581	45,044
							1,153,866	**294,326**

Note 12 - Open positions on option contracts

As at June 30, 2026, the Company had entered into the following outstanding contracts:

Franklin Alternative Strategies Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Currency Option							
Purchase	Foreign Exchange HUF/EUR, Put Option, Strike Price 340.00, Jul. 2026	J.P. Morgan	EUR	84,000	91,371	86	(3,924)
Purchase	Foreign Exchange KRW/USD, Put Option, Strike Price 1,375.00, Sep. 2026	J.P. Morgan	USD	83,000	73,040	1,403	(3,660)
Purchase	Foreign Exchange USD/JPY, Call Option, Strike Price 170.00, Jan. 2027	Deutsche Bank	USD	10,700,000	12,232,350	69,390	27,660
Purchase	Foreign Exchange USD/JPY, Call Option, Strike Price 170.00, Jul. 2026	Deutsche Bank	USD	11,700,000	11,186,850	5,293	(15,182)
						76,172	4,894
Equity Option							
Sale	Aeva Technologies, Inc., Call Option, Strike Price 25.00, Jul. 2026	J.P. Morgan	USD	(20)	57,440	(9,500)	(3,900)
Purchase	BILL Holdings, Inc., Call Option, Strike Price 40.00, Jul. 2026	Morgan Stanley	USD	3	10,848	225	(72)
Purchase	BridgeBio Pharma, Inc., Put Option, Strike Price 20.00, Jul. 2026	Morgan Stanley	USD	6	44,688	–	(203)
Sale	EchoStar Corp., Call Option, Strike Price 125.00, Dec. 2026	J.P. Morgan	USD	(20)	203,000	(16,000)	6,253
Sale	EchoStar Corp., Put Option, Strike Price 85.00, Dec. 2026	J.P. Morgan	USD	(20)	203,000	(12,600)	743
Sale	EchoStar Corp., Put Option, Strike Price 120.00, Jul. 2026	J.P. Morgan	USD	(3)	30,450	(5,700)	(861)
Purchase	Siemens Energy AG, Call Option, Strike Price 170.00, Sep. 2026	Morgan Stanley	EUR	62	1,174,547	104,207	7,664
Sale	Siemens Energy AG, Call Option, Strike Price 200.00, Sep. 2026	Morgan Stanley	EUR	(62)	1,174,547	(41,158)	(2,128)
Sale	Siemens Energy AG, Put Option, Strike Price 140.00, Sep. 2026	Morgan Stanley	EUR	(62)	1,174,547	(39,317)	21,206
						(19,843)	28,702
						56,329	**33,596**

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
Index Option							
Purchase	EURO STOXX 50 Index, Call Option, Strike Price 6,250.00, Jul. 2026	J.P. Morgan	EUR	52	3,290,607	65,884	25,741
Sale	EURO STOXX 50 Index, Call Option, Strike Price 6,700.00, Jul. 2026	J.P. Morgan	EUR	(52)	3,290,607	(520)	4,160
Purchase	MSCI Emerging Markets Equity, Call Option, Strike Price 1,686.94, Jul. 2026	Morgan Stanley	USD	5,473	8,252,562	367,875	178,532
Sale	MSCI Emerging Markets Equity, Call Option, Strike Price 1,767.27, Jul. 2026	Morgan Stanley	USD	(5,473)	8,252,562	(161,258)	(80,660)
Purchase	Nikkei 225 Index, Call Option, Strike Price 62,000.00, Jul. 2026	Morgan Stanley	JPY	7	2,639,862	309,908	243,929
Sale	Nikkei 225 Index, Call Option, Strike Price 64,000.00, Jul. 2026	Morgan Stanley	JPY	(7)	2,639,862	(239,072)	(196,351)
Purchase	Nikkei 225 Index, Call Option, Strike Price 66,000.00, Aug. 2026	J.P. Morgan	JPY	13	4,902,600	419,149	242,866
Sale	Nikkei 225 Index, Call Option, Strike Price 70,000.00, Aug. 2026	J.P. Morgan	JPY	(13)	4,902,600	(243,163)	(154,966)

Note 12 - Open positions on option contracts (continued)

Franklin Diversified Balanced Fund (continued)

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment EUR	Market value EUR	Unrealised profit/(loss) EUR
Purchase	S&P 500 Index, Call Option, Strike Price 7,400.00, Jul. 2026	J.P. Morgan	USD	19	12,470,492	267,656	102,016
Sale	S&P 500 Index, Call Option, Strike Price 7,750.00, Jul. 2026	J.P. Morgan	USD	(19)	12,470,492	(9,146)	26,487
						777,313	391,754
						777,313	**391,754**

Franklin Diversified Conservative Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment EUR	Market value EUR	Unrealised profit/(loss) EUR
Index Option							
Purchase	EURO STOXX 50 Index, Call Option, Strike Price 6,250.00, Jul. 2026	J.P. Morgan	EUR	6	379,685	7,602	2,970
Sale	EURO STOXX 50 Index, Call Option, Strike Price 6,700.00, Jul. 2026	J.P. Morgan	EUR	(6)	379,685	(60)	480
Purchase	MSCI Emerging Markets Equity, Call Option, Strike Price 1,686.94, Jul. 2026	Morgan Stanley	USD	597	900,197	40,128	19,474
Sale	MSCI Emerging Markets Equity, Call Option, Strike Price 1,767.27, Jul. 2026	Morgan Stanley	USD	(597)	900,197	(17,590)	(8,799)
Purchase	Nikkei 225 Index, Call Option, Strike Price 62,000.00, Jul. 2026	Morgan Stanley	JPY	1	377,123	44,273	34,840
Sale	Nikkei 225 Index, Call Option, Strike Price 64,000.00, Jul. 2026	Morgan Stanley	JPY	(1)	377,123	(34,153)	(28,050)
Purchase	Nikkei 225 Index, Call Option, Strike Price 66,000.00, Aug. 2026	J.P. Morgan	JPY	2	754,246	64,485	37,364
Sale	Nikkei 225 Index, Call Option, Strike Price 70,000.00, Aug. 2026	J.P. Morgan	JPY	(2)	754,246	(37,410)	(23,841)
Purchase	S&P 500 Index, Call Option, Strike Price 7,400.00, Jul. 2026	J.P. Morgan	USD	2	1,312,683	28,174	10,739
Sale	S&P 500 Index, Call Option, Strike Price 7,750.00, Jul. 2026	J.P. Morgan	USD	(2)	1,312,683	(963)	2,788
						94,486	47,965
						94,486	**47,965**

Franklin Diversified Dynamic Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment EUR	Market value EUR	Unrealised profit/(loss) EUR
Index Option							
Purchase	EURO STOXX 50 Index, Call Option, Strike Price 6,250.00, Jul. 2026	J.P. Morgan	EUR	61	3,860,135	77,287	30,195
Sale	EURO STOXX 50 Index, Call Option, Strike Price 6,700.00, Jul. 2026	J.P. Morgan	EUR	(61)	3,860,135	(610)	4,880
Purchase	MSCI Emerging Markets Equity, Call Option, Strike Price 1,686.94, Jul. 2026	Morgan Stanley	USD	6,468	9,752,890	434,755	210,989
Sale	MSCI Emerging Markets Equity, Call Option, Strike Price 1,767.27, Jul. 2026	Morgan Stanley	USD	(6,468)	9,752,890	(190,575)	(95,325)
Purchase	Nikkei 225 Index, Call Option, Strike Price 62,000.00, Jul. 2026	Morgan Stanley	JPY	8	3,016,985	354,180	278,776
Sale	Nikkei 225 Index, Call Option, Strike Price 64,000.00, Jul. 2026	Morgan Stanley	JPY	(8)	3,016,985	(273,225)	(224,401)

Note 12 - Open positions on option contracts (continued)

Franklin Diversified Dynamic Fund (continued)

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment EUR	Market value EUR	Unrealised profit/(loss) EUR
Purchase	Nikkei 225 Index, Call Option, Strike Price 66,000.00, Aug. 2026	J.P. Morgan	JPY	16	6,033,969	515,876	298,912
Sale	Nikkei 225 Index, Call Option, Strike Price 70,000.00, Aug. 2026	J.P. Morgan	JPY	(16)	6,033,969	(299,277)	(190,727)
Purchase	S&P 500 Index, Call Option, Strike Price 7,400.00, Jul. 2026	J.P. Morgan	USD	22	14,439,517	309,918	118,124
Sale	S&P 500 Index, Call Option, Strike Price 7,750.00, Jul. 2026	J.P. Morgan	USD	(22)	14,439,517	(10,590)	30,670
						917,739	462,093
						917,739	**462,093**

Franklin Flexible Alpha Bond Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Swaption							
Purchase	Credit Default Swap Index Option, Call Option, Strike Price 0.01, Sep. 2026	BNP Paribas	USD	50,300,000	50,300,000	31,145	(8,089)
Purchase	Credit Default Swap Index Option, Call Option, Strike Price 1.04, Sep. 2026	BNP Paribas	USD	26,600,000	26,600,000	78,934	(22,189)
Sale	Credit Default Swap Index Option, Put Option, Strike Price 1.08, Jul. 2026	Citibank	USD	(700,000)	700,000	(4)	561
						110,075	(29,717)
						110,075	**(29,717)**

Franklin Global Multi-Asset Income Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment EUR	Market value EUR	Unrealised profit/(loss) EUR
Index Option							
Purchase	EURO STOXX 50 Index, Call Option, Strike Price 6,250.00, Jul. 2026	J.P. Morgan	EUR	34	2,151,551	43,078	16,830
Sale	EURO STOXX 50 Index, Call Option, Strike Price 6,700.00, Jul. 2026	J.P. Morgan	EUR	(34)	2,151,551	(340)	2,720
Purchase	MSCI Emerging Markets Equity, Call Option, Strike Price 1,686.94, Jul. 2026	Morgan Stanley	USD	3,583	5,402,691	240,836	116,879
Sale	MSCI Emerging Markets Equity, Call Option, Strike Price 1,767.27, Jul. 2026	Morgan Stanley	USD	(3,583)	5,402,691	(105,571)	(52,806)
Purchase	Nikkei 225 Index, Call Option, Strike Price 62,000.00, Jul. 2026	Morgan Stanley	JPY	4	1,508,492	177,090	139,388
Sale	Nikkei 225 Index, Call Option, Strike Price 64,000.00, Jul. 2026	Morgan Stanley	JPY	(4)	1,508,492	(136,612)	(112,200)
Purchase	Nikkei 225 Index, Call Option, Strike Price 66,000.00, Aug. 2026	J.P. Morgan	JPY	9	3,394,108	290,180	168,138
Sale	Nikkei 225 Index, Call Option, Strike Price 70,000.00, Aug. 2026	J.P. Morgan	JPY	(9)	3,394,108	(168,343)	(107,284)
Purchase	S&P 500 Index, Call Option, Strike Price 7,400.00, Jul. 2026	J.P. Morgan	USD	12	7,876,100	169,046	64,431
Sale	S&P 500 Index, Call Option, Strike Price 7,750.00, Jul. 2026	J.P. Morgan	USD	(12)	7,876,100	(5,776)	16,729
						503,588	252,825
						503,588	**252,825**

Note 12 - Open positions on option contracts (continued)

Franklin Income Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Equity Option							
Sale	Alphabet, Inc., Put Option, Strike Price 350.00, Aug. 2026	Nomura	USD	(1,000)	35,737,000	(1,510,000)	(416,020)
Sale	Amazon.com, Inc., Put Option, Strike Price 225.00, Aug. 2026	Morgan Stanley	USD	(10,000)	238,340,000	(7,600,000)	(1,010,200)
Sale	Broadcom, Inc., Put Option, Strike Price 340.00, Aug. 2026	Barclays	USD	(2,000)	75,550,000	(2,192,000)	(414,500)
Sale	Chevron Corp., Put Option, Strike Price 170.00, Aug. 2026	Merrill Lynch	USD	(5,000)	82,880,000	(4,655,000)	(2,352,800)
						(15,957,000)	(4,193,520)
						(15,957,000)	**(4,193,520)**

Franklin U.S. Low Duration Fund

Purchase/ Sale position	Description	Counterparty	Trading currency	Number of contracts purchased/ (sold)	Commitment USD	Market value USD	Unrealised profit/(loss) USD
Swaption							
Sale	Credit Default Swap Index Option, Put Option, Strike Price 1.08, Jul. 2026	Citibank	USD	(3,200,000)	3,200,000	(19)	2,563
						(19)	**2,563**

Note 13 - Mortgage dollar rolls

As at June 30, 2026, the Company had entered into the following outstanding mortgage dollar rolls:

Franklin Diversified Income Fund

Nominal	Description	Country code	Trading currency	Market value USD	Unrealised profit/(loss) USD
Long position					
1,400,000	GNMA 6% 08/15/2056	USA	USD	1,426,953	(446)
3,900,000	FNMA 2.5% 08/25/2056	USA	USD	3,258,023	(24,984)
1,870,000	FNMA 3% 08/25/2056	USA	USD	1,629,822	(12,345)
7,000,000	FNMA 4.5% 08/25/2056	USA	USD	6,700,586	(35,547)
5,000,000	FNMA 5% 08/25/2056	USA	USD	4,907,821	(17,179)
7,190,000	FNMA 5.5% 08/25/2056	USA	USD	7,203,425	(14,942)
				25,126,630	**(105,443)**

Franklin Flexible Alpha Bond Fund

Nominal	Description	Country code	Trading currency	Market value USD	Unrealised profit/(loss) USD
Long position					
2,000,000	FNMA 2.5% 08/25/2056	USA	USD	1,670,781	(12,813)
5,580,000	GNMA 6% 08/15/2056	USA	USD	5,687,426	(1,776)
1,000,000	FNMA 4.5% 08/25/2056	USA	USD	957,227	(5,078)
2,000,000	FNMA 5% 08/25/2056	USA	USD	1,963,128	(6,871)
1,000,000	FNMA 2% 08/25/2056	USA	USD	798,433	(5,708)
				11,076,995	**(32,246)**

Note 13 - Mortgage dollar rolls (continued)

Franklin Strategic Income Fund

Nominal	Description	Country code	Trading currency	Market value USD	Unrealised profit/(loss) USD
Long position					
24,000,000	FNMA 4.5% 08/25/2056	USA	USD	22,973,437	(121,875)
15,000,000	FNMA 5% 08/25/2056	USA	USD	14,723,464	(51,536)
14,300,000	FNMA 5.5% 08/25/2056	USA	USD	14,326,700	(29,718)
4,480,000	GNMA 6% 08/15/2056	USA	USD	4,566,249	(1,426)
4,560,000	GNMA 5.5% 08/15/2056	USA	USD	4,577,064	(3,955)
5,890,000	FNMA 6% 08/25/2056	USA	USD	6,002,409	(1,249)
				67,169,323	**(209,759)**

Note 14 - 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, 2026, the market value of the securities on loan and the corresponding collateral received were as follows:

Funds	Fund Currency	Lending Agent	Counterparty	Market value of securities on loan in Fund currency	Market value of sovereign bonds received as collateral in Fund currency
Franklin Biotechnology Discovery Fund	USD	Goldman Sachs	Barclays	3,349,783	3,361,345
Franklin Biotechnology Discovery Fund	USD	Goldman Sachs	Goldman Sachs	2,765,602	2,803,842
Franklin Biotechnology Discovery Fund	USD	Goldman Sachs	Morgan Stanley	11,805,000	12,362,701
Franklin Biotechnology Discovery Fund	USD	Goldman Sachs	UBS	5,479,287	5,941,677
Franklin Global Real Estate Fund	USD	J.P. Morgan	UBS	66,717	70,821
Franklin Gold and Precious Metals Fund	USD	J.P. Morgan	Citigroup	3,333,978	3,641,462
Franklin Gold and Precious Metals Fund	USD	J.P. Morgan	J.P. Morgan	12,370,882	14,556,588
Franklin Gold and Precious Metals Fund	USD	J.P. Morgan	Merrill Lynch	852,789	961,951
Franklin Gold and Precious Metals Fund	USD	J.P. Morgan	Morgan Stanley	3,047,856	3,134,710
Franklin Gold and Precious Metals Fund	USD	J.P. Morgan	UBS	4,816,915	5,049,851
Franklin Natural Resources Fund	USD	Goldman Sachs	UBS	11,114,466	12,015,019
Franklin Technology Fund	USD	Goldman Sachs	Barclays	107,603,290	109,044,696
Franklin Technology Fund	USD	Goldman Sachs	UBS	43,670,622	48,115,388
Franklin U.S. Opportunities Fund	USD	Goldman Sachs	Barclays	88,571,274	91,392,412
Franklin U.S. Opportunities Fund	USD	Goldman Sachs	UBS	139,032	155,614
Templeton Asian Growth Fund	USD	J.P. Morgan	Citigroup	1,584,286	1,662,385
Templeton BIC Fund*	USD	J.P. Morgan	UBS	696,271	737,580
Templeton China Fund	USD	J.P. Morgan	J.P. Morgan	936,954	985,832
Templeton China Fund	USD	J.P. Morgan	Jefferies	1,386,250	1,563,059
Templeton China Fund	USD	J.P. Morgan	Morgan Stanley	335,510	354,986
Templeton Eastern Europe Fund	EUR	J.P. Morgan	Citigroup	2,640,861	2,846,235
Templeton Eastern Europe Fund	EUR	J.P. Morgan	HSBC	495,161	841,840
Templeton Eastern Europe Fund	EUR	J.P. Morgan	Morgan Stanley	348,513	371,995
Templeton Emerging Markets Dynamic Income Fund	USD	J.P. Morgan	Morgan Stanley	20,618	22,007
Templeton Emerging Markets Fund	USD	J.P. Morgan	Morgan Stanley	129,390	138,107
Templeton Emerging Markets Smaller Companies Fund	USD	J.P. Morgan	Morgan Stanley	789,591	842,788
Templeton Global Focus Fund*	USD	J.P. Morgan	J.P. Morgan	10,766,640	11,189,374
Templeton Growth (Euro) Fund	EUR	J.P. Morgan	J.P. Morgan	6,244,719	6,489,931
Templeton Japan Fund	JPY	J.P. Morgan	UBS	125,514,649	133,851,457

Note 14 - Securities lending (continued)

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

Funds	Fund currency	Lending Agent	Gross earnings in Fund currency	Direct and indirect operational costs and fees in Fund currency	Net earnings in Fund currency
Franklin Biotechnology Discovery Fund	USD	Goldman Sachs	462,918	–	462,918
Franklin Diversified Balanced Fund	EUR	J.P. Morgan	5,919	468	5,451
Franklin Diversified Conservative Fund	EUR	J.P. Morgan	660	53	607
Franklin Diversified Dynamic Fund	EUR	J.P. Morgan	9,403	747	8,656
Franklin Euro High Yield Fund	EUR	J.P. Morgan	35	2	33
Franklin Global Multi-Asset Income Fund	EUR	J.P. Morgan	2,464	186	2,278
Franklin Global Real Estate Fund	USD	J.P. Morgan	8,086	613	7,473
Franklin Gold and Precious Metals Fund	USD	J.P. Morgan	1,763,307	133,573	1,629,734
Franklin Income Fund	USD	J.P. Morgan	133,852	10,653	123,199
Franklin MENA Fund	USD	J.P. Morgan	57	4	53
Franklin Mutual European Fund	EUR	J.P. Morgan	4,762	381	4,381
Franklin Mutual Global Discovery Fund	USD	J.P. Morgan	6,442	504	5,938
Franklin Mutual U.S. Value Fund	USD	J.P. Morgan	52	1	51
Franklin Natural Resources Fund	USD	Goldman Sachs	84,947	–	84,947
Franklin Sustainable Global Growth Fund	USD	J.P. Morgan	553	39	514
Franklin Technology Fund	USD	Goldman Sachs	438,153	–	438,153
Franklin U.S. Opportunities Fund	USD	Goldman Sachs	59,744	–	59,744
Templeton Asian Growth Fund	USD	J.P. Morgan	52,677	3,893	48,784
Templeton Asian Smaller Companies Fund	USD	J.P. Morgan	151	11	140
Templeton BIC Fund*	USD	J.P. Morgan	10,191	804	9,387
Templeton China Fund	USD	J.P. Morgan	84,293	5,989	78,304
Templeton Eastern Europe Fund	EUR	J.P. Morgan	34,556	2,553	32,003
Templeton Emerging Markets Dynamic Income Fund	USD	J.P. Morgan	1,209	92	1,117
Templeton Emerging Markets Fund	USD	J.P. Morgan	32,043	2,357	29,686
Templeton Emerging Markets Smaller Companies Fund	USD	J.P. Morgan	19,353	1,389	17,964
Templeton European Improvers Fund*	EUR	J.P. Morgan	59	4	55
Templeton European Insights Fund	EUR	J.P. Morgan	3,156	253	2,903
Templeton European Opportunities Fund*	EUR	J.P. Morgan	811	65	746
Templeton European Small-Mid Cap Fund*	EUR	J.P. Morgan	1,696	136	1,560
Templeton Frontier Markets Fund	USD	J.P. Morgan	3,347	243	3,104
Templeton Global Focus Fund*	USD	J.P. Morgan	13,790	1,051	12,739
Templeton Global Income Fund	USD	J.P. Morgan	4,235	183	4,052
Templeton Global Leaders Fund	USD	J.P. Morgan	219	18	201
Templeton Global Smaller Companies Fund	USD	J.P. Morgan	13,954	1,030	12,924
Templeton Global Value and Income Fund*	USD	J.P. Morgan	6,129	110	6,019
Templeton Growth (Euro) Fund	EUR	J.P. Morgan	320,122	23,836	296,286
Templeton Japan Fund	JPY	J.P. Morgan	4,805,747	340,283	4,465,464

*Please refer to Note 1 for fund events.

Note 15 - 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 applied in respect of the active sub-funds as at the financial year-end or, for sub-funds liquidated during the year, as at the date of their final NAV.

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.

Note 15 - Investment management fees (continued)

	Class A (G)	Class A PF	Class I	Class I (G)	Class I PF	Class J	Class N (G)	Class S	Class S PF	Class W	Class W (G)	Class P1/P2	Other Classes except Class X and Class Y
ClearBridge UK Equity Income Fund*			0.45%							0.45%		up to 0.45%	1.00%
Franklin Alternative Strategies Fund		1.30%	1.75%		1.20%			up to 1.60%	up to 1.15%	1.75%			2.05%
Franklin Biotechnology Discovery Fund			0.70%							0.70%			1.00%
Franklin Core Global Enhanced Equity Fund*												up to 0.23%	0.35%
Franklin Core U.S. Enhanced Equity Fund*												up to 0.18%	0.30%
Franklin Disruptive Commerce Fund			0.70%							0.70%			1.00%
Franklin Diversified Balanced Fund			0.55%			up to 0.55%				0.55%			0.85%
Franklin Diversified Conservative Fund			0.50%			up to 0.50%				0.50%			0.80%
Franklin Diversified Dynamic Fund			0.60%			up to 0.60%				0.60%			0.90%
Franklin Diversified Income Fund*										0.55%			0.75%
Franklin Emerging Market Corporate Debt Fund			0.60%							0.60%		up to 0.60%	0.90%
Franklin Emerging Markets Debt Opportunities Hard Currency Fund			0.60%							0.60%			
Franklin Euro Government Bond Fund			0.30%										0.35%
Franklin Euro High Yield Fund			0.60%							0.60%			0.80%
Franklin Euro Short Duration Bond Fund			0.25%					up to 0.15%		0.25%		up to 0.15%	0.30%
Franklin European Corporate Bond Fund			0.40%							0.40%			0.45%
Franklin European Social Leaders Bond Fund*			0.30%							0.30%			0.35%
Franklin European Total Return Fund			0.35%					up to 0.10%		0.35%		up to 0.10%	0.40%
Franklin Flexible Alpha Bond Fund			0.35%							0.35%			0.75%
Franklin Genomic Advancements Fund			0.70%							0.70%			1.00%

Note 15 - Investment management fees (continued)

	Class A (G)	Class A PF	Class I	Class I (G)	Class I PF	Class J	Class N (G)	Class S	Class S PF	Class W	Class W (G)	Class P1/P2	Other Classes except Class X and Class Y
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 Income and Growth Opportunities 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 Global Sustainable Bond Fund*								up to 0.30%					
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			0.55%					up to 0.60%		0.55%			0.70%
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 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 Conservative Fund*	0.30%		0.60%	0.45%			0.30%			0.60%	0.45%		0.80%
Franklin NextStep Growth Fund*	0.30%		0.70%	0.525%			0.30%			0.70%	0.525%		1.00%
Franklin NextStep Moderate Fund*	0.30%		0.65%	0.50%						0.65%	0.50%		0.95%

Note 15 - Investment management fees (continued)

	Class A (G)	Class A PF	Class I	Class I (G)	Class I PF	Class J	Class N (G)	Class S	Class S PF	Class W	Class W (G)	Class P1/P2	Other Classes except Class X and Class Y
Franklin Saudi Arabia Bond Fund			0.55%							0.55%		up to 0.40%	0.75%
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 Sustainable Global Growth Fund			0.70%							0.70%			1.00%
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			0.35%					up to 0.15%		0.35%			0.40%
Franklin U.S. Low Duration Fund			0.25%							0.25%			0.30%
Franklin U.S. Opportunities Fund			0.70%					up to 0.60%		0.70%			1.00%
Templeton All China Equity Fund								up to 1.00%					
Templeton Asia Dynamic Risk-Managed Equity 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 BIC 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%							0.70%			1.00%
Templeton Emerging Markets Dynamic Income Fund			0.75%							0.75%			1.00%
Templeton Emerging Markets ex-China Fund										1.00%		up to 1.00%	1.15%
Templeton Emerging Markets Fund			1.00%			up to 1.00%		up to 1.00%		1.00%			1.15%

Note 15 - Investment management fees (continued)

	Class A (G)	Class A PF	Class I	Class I (G)	Class I PF	Class J	Class N (G)	Class S	Class S PF	Class W	Class W (G)	Class P1/P2	Other Classes except Class X and Class Y
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 European Improvers Fund*			0.70%										1.00%
Templeton European Insights Fund			0.70%							0.70%			1.00%
Templeton European Opportunities Fund*			0.70%							0.70%			1.00%
Templeton European Small-Mid Cap Fund*			0.70%							0.70%			1.00%
Templeton Frontier Markets Fund			1.10%							1.10%			1.60%
Templeton Global 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 Focus Fund*			0.70%							0.70%			1.00%
Templeton Global High Yield Fund			0.60%										0.85%
Templeton Global Income Fund			0.60%							0.60%			0.85%
Templeton Global Leaders Fund								up to 0.70%					1.00%
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 Value and Income Fund*			0.60%							0.60%			0.80%
Templeton Growth (Euro) Fund			0.70%							0.70%			1.00%
Templeton Japan Fund			0.70%					up to 0.70%		0.70%			1.00%
Templeton Latin America Fund			1.00%							1.00%			1.40%
Templeton Sustainable Emerging Markets Local Currency Bond Fund			0.70%							0.70%			1.00%
Templeton Sustainable Global Bond (Euro) Fund			0.55%							0.55%			0.75%

*Please refer to Note 1 for fund events.

Note 16 - 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.

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, 2026.

Fund and Share Classes	Fund currency	Performance fees	Performance fees (amounts in Fund currency)	Percentage of average net assets	Target benchmark
Franklin 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%	25,775	0.01%	Euro Short-Term Rate
S PF (acc) EUR	USD	15%	16	0.00%	Euro Short-Term Rate
S PF (acc) EUR-H1 (hedged)	USD	15%	15	0.00%	Euro Short-Term Rate

Note 17 - 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 18 - 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 15 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, 2026.

During the year ended June 30, 2026, 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 19 - 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 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 20 - Share classes

Class A shares: are offered at the applicable net asset value, plus an entry charge of up to 5.75% for Equity Funds, Alternative Funds, Balanced Funds and Multi-Asset Funds (expect for Franklin Diversified Conservative Fund which has an entry charge of up to 5.00%); up to 5.00% for Fixed Income Funds; up to 1.50% for Money Market Fund 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% for Equity Funds, Alternative Funds, Balanced Funds and Multi-Asset Funds (expect for Franklin Diversified Conservative Fund which has an entry charge of up to 5.00%); up to 5.00% for Fixed Income Funds; up to 1.50% for Money Market Fund 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

Note 20 - Share classes (continued)

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 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 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 Q 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 0.50% per annum of the 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 Q 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 Q 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.

Note 20 - Share classes (continued)

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. (Mdirc) & (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 Plus/ Plus1 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.

Performance fee classes: are classes that are subject to performance fees and are denoted by the inclusion of "PF" in their names.

Grandfathered classes: are classes that are utilised in the context of fund mergers and are denoted by the inclusion of "(G)" in their names.

Hedged share classes: In respect of hedged share classes, the Company offers the following alternatives:

- H1: in order to reduce exchange rate fluctuations and return fluctuations, the base currency exposure of the 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.

*Please refer to Note 1 for fund events.

Note 21 - 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 22 - 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 23 - Other Charges

Other expenses mainly consist of legal fees, registration & filing fees, paying agent fees, tax fees and miscellaneous fee/ expense.

Note 24 - 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 25 - 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, 2026, the Company incurred the following transaction costs:

Fund Name	Currency	Amount[#]
ClearBridge UK Equity Income Fund[*]	GBP	22,118
Franklin Alternative Strategies Fund	USD	240,898
Franklin Biotechnology Discovery Fund	USD	1,320,445
Franklin Core Global Enhanced Equity Fund[*]	USD	10,232
Franklin Core U.S. Enhanced Equity Fund[*]	USD	16,662
Franklin Disruptive Commerce Fund	USD	1,710
Franklin Diversified Balanced Fund	EUR	62,874
Franklin Diversified Conservative Fund	EUR	8,145
Franklin Diversified Dynamic Fund	EUR	94,378
Franklin Diversified Income Fund[*]	USD	893
Franklin Emerging Market Corporate Debt Fund	USD	–
Franklin Emerging Markets Debt Opportunities Hard Currency Fund	USD	–
Franklin Euro Government Bond Fund	EUR	1,669
Franklin Euro High Yield Fund	EUR	23
Franklin Euro Short Duration Bond Fund	EUR	21,784
Franklin European Corporate Bond Fund	EUR	21
Franklin European Social Leaders Bond Fund[*]	EUR	59
Franklin European Total Return Fund	EUR	36,457
Franklin Flexible Alpha Bond Fund	USD	4,756
Franklin Genomic Advancements Fund	USD	1,476
Franklin Global Convertible Securities Fund	USD	18,049
Franklin Global Corporate Investment Grade Bond Fund	USD	–
Franklin Global Fundamental Strategies Fund	USD	598,430
Franklin Global Income and Growth Opportunities Fund[*]	USD	36,446
Franklin Global Multi-Asset Income Fund	EUR	28,036
Franklin Global Real Estate Fund	USD	93,698
Franklin Global Sustainable Bond Fund[*]	EUR	59
Franklin Gold and Precious Metals Fund	USD	1,431,943
Franklin Gulf Wealth Bond Fund	USD	–
Franklin High Yield Fund	USD	28
Franklin Income Fund	USD	2,205,464
Franklin India Fund	USD	4,509,055
Franklin Innovation Fund	USD	88,963
Franklin Intelligent Machines Fund	USD	28,849
Franklin MENA Fund	USD	118,908
Franklin Mutual European Fund	EUR	1,475,540
Franklin Mutual Global Discovery Fund	USD	631,472
Franklin Mutual U.S. Value Fund	USD	118,668
Franklin Natural Resources Fund	USD	227,785
Franklin NextStep Conservative Fund[*]	USD	6,465
Franklin NextStep Growth Fund[*]	USD	16,850
Franklin NextStep Moderate Fund[*]	USD	24,526
Franklin Saudi Arabia Bond Fund	USD	–
Franklin Sealand China A-Shares Fund	USD	214,485
Franklin Strategic Income Fund	USD	10,698
Franklin Sustainable Global Growth Fund	USD	63,970
Franklin Technology Fund	USD	3,600,296
Franklin U.S. Dollar Short-Term Money Market Fund	USD	–
Franklin U.S. Government Fund	USD	4,920

Note 25 - Transaction costs (continued)

Fund Name	Currency	Amount[#]
Franklin U.S. Low Duration Fund	USD	5,676
Franklin U.S. Opportunities Fund	USD	1,165,137
Templeton All China Equity Fund	USD	2,195
Templeton Asia Dynamic Risk-Managed Equity Fund[*]	USD	47,059
Templeton Asian Bond Fund	USD	–
Templeton Asian Growth Fund	USD	6,559,468
Templeton Asian Smaller Companies Fund	USD	1,509,253
Templeton BIC Fund[*]	USD	406,474
Templeton China A-Shares Fund	USD	41,763
Templeton China Fund	USD	1,039,999
Templeton Eastern Europe Fund	EUR	34,576
Templeton Emerging Markets Bond Fund	USD	4,008
Templeton Emerging Markets Dynamic Income Fund	USD	88,094
Templeton Emerging Markets ex-China Fund	USD	4,214
Templeton Emerging Markets Fund	USD	1,700,910
Templeton Emerging Markets Smaller Companies Fund	USD	396,295
Templeton Emerging Markets Sustainability Fund	USD	9,129
Templeton European Improvers Fund[*]	EUR	12,387
Templeton European Insights Fund	EUR	617,297
Templeton European Opportunities Fund[*]	EUR	38,391
Templeton European Small-Mid Cap Fund[*]	EUR	214,935
Templeton Frontier Markets Fund	USD	334,717
Templeton Global Bond Fund	USD	5,897
Templeton Global Climate Change Fund	EUR	923,502
Templeton Global Focus Fund[*]	USD	932,251
Templeton Global High Yield Fund	USD	93
Templeton Global Income Fund	USD	307,964
Templeton Global Leaders Fund	USD	92,867
Templeton Global Smaller Companies Fund	USD	205,640
Templeton Global Total Return Fund	USD	4,017
Templeton Global Value and Income Fund[*]	USD	722,439
Templeton Growth (Euro) Fund	EUR	12,056,233
Templeton Japan Fund	JPY	82,964,345
Templeton Latin America Fund	USD	225,416
Templeton Sustainable Emerging Markets Local Currency Bond Fund	USD	17
Templeton Sustainable Global Bond (Euro) Fund[*]	EUR	76

[*]Please refer to Note 1 for fund events.

[#]For debt securities and derivatives, transaction costs are not separately identifiable from the purchase price of the security and therefore cannot be disclosed separately.

Note 26 - 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 27 - 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, 2026. The total expenses comprise the investment management fees, maintenance and service charges, 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 28 - 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 2,995 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, 2026, the Company did not use the Global Credit Facility.

Note 29 - Abbreviations

Countries

AGO	Angola	ESP	Spain	KOR	South Korea	ROU	Romania
ARE	United Arab Emirates	EST	Estonia	KWT	Kuwait	RUS	Russia
ARG	Argentina	FIN	Finland	LAO	Laos	RWA	Rwanda
ARM	Armenia	FRA	France	LBN	Lebanon	SAU	Saudi Arabia
AUS	Australia	GAB	Gabon	LKA	Sri Lanka	SGP	Singapore
AUT	Austria	GBR	United Kingdom	LTU	Lithuania	SLV	El Salvador
BEL	Belgium	GEO	Georgia	LUX	Luxembourg	SP	Supranational
BEN	Benin	GGY	Guernsey	MAC	Macau	SRB	Serbia
BGR	Bulgaria	GHA	Ghana	MAR	Morocco	SUR	Suriname
BHS	Bahamas	GRC	Greece	MEX	Mexico	SVK	Slovakia
BIH	Bosnia and Herzegovina	GRD	Grenada	MKD	North Macedonia	SVN	Slovenia
BMU	Bermuda	GTM	Guatemala	MNE	Montenegro	SWE	Sweden
BRA	Brazil	HKG	Hong Kong	MNG	Mongolia	THA	Thailand
CAN	Canada	HND	Honduras	MUS	Mauritius	TTO	Trinidad and Tobago
CHE	Switzerland	HRV	Croatia	MYS	Malaysia	TUR	Turkey
CHL	Chile	HUN	Hungary	NAM	Namibia	TWN	Taiwan
CHN	China	IDN	Indonesia	NGA	Nigeria	TZA	Tanzania
CIV	Ivory Coast	IND	India	NLD	Netherlands	UGA	Uganda
CMR	Cameroon	IRL	Ireland	NOR	Norway	UKR	Ukraine
COD	Democratic Republic of Congo	IRQ	Iraq	NZL	New Zealand	URY	Uruguay
COL	Colombia	ISL	Iceland	OMN	Oman	USA	United States of America
CRI	Costa Rica	ISR	Israel	PAK	Pakistan	UZB	Uzbekistan
CYM	Cayman Islands	ITA	Italy	PAN	Panama	VEN	Venezuela
CZE	Czech Republic	JAM	Jamaica	PER	Peru	VNM	Vietnam
DEU	Germany	JEY	Jersey	PHL	Philippines	ZAF	South Africa
DNK	Denmark	JOR	Jordan	POL	Poland	ZMB	Zambia
DOM	Dominican Republic	JPN	Japan	PRT	Portugal		
ECU	Ecuador	KAZ	Kazakhstan	PRY	Paraguay		
EGY	Egypt	KEN	Kenya	QAT	Qatar		

Currencies

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

Note 30 - 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 31 - Subsequent events

Henan Pinggao Electric Co., Ltd. – Substantial Shareholder Disclosure

For securities traded in China, the market threshold for disclosure as a substantial shareholder starts at 5% ownership of the issuer's shares outstanding which are listed on the Shanghai Stock Exchange, Shenzhen Stock Exchange or Beijing Stock Exchange. Lock-in periods for holdings apply once the initial 5% threshold is reached, and shareholders must not sell or purchase more shares during the prescribed period in which disclosure must be made.

On July 2, 2026 holdings in Henan Pinggao Electric Co., Ltd exceeded the 5% major shareholder threshold in aggregate across multiple Franklin Templeton Resources, Inc. Funds. This impacts the following sub-funds of Franklin Templeton Investment Funds (SICAV):

- Templeton Asia Dynamic Risk-Managed Equity Fund

- Templeton BIC Fund

- Templeton Emerging Markets Dynamic Income Fund

- Templeton Emerging Markets Fund

- Templeton Emerging Markets Sustainability Fund

The holdings at June 30, 2026 are disclosed within the Schedule of Investments.

Trading restrictions will be in place for this holding until January 2027. The holding continues to be valued at market price.

Fund name change

- Franklin Emerging Markets Debt Opportunities Hard Currency Fund renamed to Franklin Emerging Markets Debt Opportunities UCITS Fund effective August 24, 2026.

H5 Hedging Methodology:

Effective August 24, 2026, the Company introduced a new hedging methodology designated "H5" for certain hedged share classes. The H5 methodology seeks to reduce the risk of currency movements between the currency of the hedged share class and the hard currency exposures of the securities and cash held by the relevant Fund, while leaving local currency exposures unhedged.

Share Class name changes

Effective August 24, 2026, the following share classes were renamed:-

- Franklin Emerging Markets Debt Opportunities Hard Currency Fund I (Ydis) EUR-H1 (hedged) renamed to Franklin Emerging Markets Debt Opportunities UCITS Fund I (Ydis) EUR-H5 (hedged).

- Franklin Emerging Markets Debt Opportunities Hard Currency Fund W (acc) GBP-H1 (hedged) renamed to Franklin Emerging Markets Debt Opportunities UCITS Fund W (acc) GBP-H5 (hedged).

Note 31 - Subsequent events (continued)

Share Class name changes (continued)

- Franklin Emerging Markets Debt Opportunities Hard Currency Fund W (Ydis) EUR-H1 (hedged) renamed to Franklin Emerging Markets Debt Opportunities UCITS Fund W (Ydis) EUR-H5 (hedged).

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
One Madison Avenue,
New York, NY 10010, 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
62/F, Two International Finance Centre,
No. 8 Finance Street Central
Hong Kong

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

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

LAZARD ASSET MANAGEMENT LLC
30 Rockfeller 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.

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
26-03 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

CLEARBRIDGE INVESTMENT MANAGEMENT LTD
20 Castle Terrace, Edinburgh EH 1 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 Managers structure of the Company during the period under review

With effect August 1, 2025

Templeton Asset Management Ltd. has been removed from the investment management structure of Franklin Global Fundamental Strategies Fund. Templeton Global Advisors Limited has been appointed as additional sub-investment manager of this sub-fund.

Templeton Asset Management Ltd. has been removed from the investment management structure of Templeton Global Fund and Templeton Growth (Euro) Fund.

With effect August 12, 2025

Franklin Templeton Institutional, LLC has been removed from the investment management structure of Franklin Global Real Estate Fund. Franklin Advisers, Inc. has been appointed as a sole investment manager of this sub-fund.

With effect September 15, 2025

Templeton Asset Management Ltd. has been removed from the investment management structure of Templeton Global Leaders Fund.

With effect September 19, 2025

Bardin Hill Arbitrage UCITS Management LP has been removed from the investment management structure of Franklin Alternative Strategies Fund.

With effect September 30, 2025

Templeton Investment Counsel, LLC has been appointed as additional co-investment manager of Templeton Global Leaders Fund.

With effect October 1, 2025

Franklin Advisers, Inc. has been removed from the investment management structure of Templeton Latin America Fund. Franklin Templeton Investimentos (Brasil) LTDA has been removed as a sub-investment manager and appointed as a sole investment manager of this sub-fund.

With effect December 31, 2025

Franklin Templeton Investments (Asia) Limited has been appointed as additional co-investment manager of Templeton Asian Growth Fund.

With effect January 1, 2026

K2/D&S Management CO., LLC has been removed from the investment management structure of Franklin Alternative Strategies Fund. Franklin Advisers, Inc. has been removed as a sub-investment manager and appointed as a lead investment manager of this sub-fund.

With effect January 31, 2026

Templeton Asset MANAGEMENT Ltd. has been appointed as additional co-investment manager of Templeton Sustainable Global Bond (Euro) fund (previously named Tempelton Global Bond (Euro) Fund).

With effect May 30, 2026

Birnam Oak Advisors LP has been appointed as a sub-investment manager of Franklin Alternative Strategies Fund.

Investment Managers (continued)

Investment Managers per Fund as at June 30, 2026

ClearBridge UK Equity Income Fund*
(previously named as Martin Currie UK Equity Income Fund)
CLEARBRIDGE INVESTMENT MANAGEMENT LTD
(previously named as MARTIN CURRIE INVESTMENT MANAGEMENT LTD)

Franklin Alternative Strategies Fund
Lead Investment Manager
K2/D&S MANAGEMENT CO., LLC (until January 1, 2026)
FRANKLIN ADVISERS, INC. (effective from January 1, 2026)
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 (until September 19, 2025)
RBC GLOBAL ASSET MANAGEMENT (UK) LIMITED
ELECTRON CAPITAL PARTNERS, LLC
CAPITAL FUND MANAGEMENT S.A.
ACTUSRAY PARTNERS LLC
BIRNAM OAK ADVISORS LP (effective from May 30, 2026)

Franklin Biotechnology Discovery Fund
FRANKLIN ADVISERS, INC.

Franklin Core Global Enhanced Equity Fund*
FRANKLIN ADVISERS, INC.

Franklin Core U.S. Enhanced Equity 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 Diversified Income Fund*
Co-Investment Managers
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
FRANKLIN ADVISERS, INC.

Franklin Emerging Market Corporate Debt Fund
Co-Investment Managers
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
FRANKLIN TEMPLETON INVESTMENTS (ME) LIMITED

Franklin Emerging Markets Debt Opportunities Hard Currency Fund#
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Franklin Euro Government Bond Fund
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Franklin Euro High Yield Fund
Co-Investment Managers
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
FRANKLIN ADVISERS, INC.

Franklin Euro Short Duration Bond Fund
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Franklin European Corporate Bond Fund
Co-Investment Managers
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
FRANKLIN TEMPLETON INSTITUTIONAL, LLC

Franklin European Social Leaders Bond Fund*
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Franklin European Total Return Fund
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Franklin Flexible Alpha Bond Fund
FRANKLIN ADVISERS, INC.

Franklin Genomic Advancements Fund
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 ADVISERS, INC.

Franklin Global Fundamental Strategies Fund
Lead Investment Manager
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.
Sub-Investment Managers
FRANKLIN ADVISERS, INC.
TEMPLETON ASSET MANAGEMENT LTD. (until August 1, 2025)
TEMPLETON GLOBAL ADVISORS LIMITED (effective from August 1, 2025)
BRANDYWINE GLOBAL INVESTMENT MANAGEMENT LLC

Franklin Global Income and Growth Opportunities Fund*
(previously named as Franklin Global Income Fund)
FRANKLIN ADVISERS, INC.

Investment Managers (continued)

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 INSTITUIONAL, LLC (until August 12, 2025)
FRANKLIN ADVISERS, INC. (effective from August 12, 2025)

Franklin Global Sustainable Bond Fund*
(previously named as Franklin Global Green Bond Fund)
Co-Investment Managers
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
FRANKLIN TEMPLETON INVESTMENTS (ME) LIMITED

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.

Franklin Innovation Fund
FRANKLIN ADVISERS, INC.

Franklin Intelligent Machines Fund
FRANKLIN ADVISERS, INC.

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 Conservative Fund*
Co-Investment Managers
FRANKLIN ADVISERS, INC.
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.

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 Saudi Arabia Bond Fund
FRANKLIN TEMPLETON INVESTMENTS (ME) LIMITED

Franklin Sealand China A-Shares Fund
FRANKLIN TEMPLETON SEALAND FUND MANAGEMENT CO., LTD.

Franklin Strategic Income Fund
FRANKLIN ADVISERS, INC.

Franklin Sustainable Global Growth Fund
FRANKLIN TEMPLETON INSTITUTIONAL, LLC

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.

Templeton All China Equity Fund
Co-Investment Managers
TEMPLETON ASSET MANAGEMENT LTD.
TEMPLETON INVESTMENT COUNSEL LLC

Templeton Asia Dynamic Risk-Managed Equity Fund*
(previously named as 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.
FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED (effective from December 31, 2025)

Investment Managers (continued)

Templeton Asian Smaller Companies Fund
TEMPLETON ASSET MANAGEMENT LTD.

Templeton BIC Fund*
(previously named as 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 LTD.
TEMPLETON INVESTMENT COUNSEL LLC

Templeton China Fund
Co-Investment Managers
TEMPLETON ASSET MANAGEMENT LTD.
FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED

Templeton Eastern Europe Fund
Co-Investment Managers
FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.
TEMPLETON ASSET MANAGEMENT LTD.

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 ex-China Fund
Co-Investment Managers
TEMPLETON ASSET MANAGEMENT LTD.
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Templeton Emerging Markets Fund
Co-Investment Managers
TEMPLETON ASSET MANAGEMENT LTD.
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED

Templeton Emerging Markets Smaller Companies Fund
TEMPLETON ASSET MANAGEMENT LTD.

Templeton Emerging Markets Sustainability Fund
Co-Investment Managers
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
TEMPLETON ASSET MANAGEMENT LTD.

Templeton European Improvers Fund*
Co-Investment Managers
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
FRANKLIN TEMPLETON INVESTMENTS CORP.

Templeton European Insights Fund
Co-Investment Managers
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT LIMITED
FRANKLIN TEMPLETON INVESTMENT CORP.

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 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 Focus Fund*
(previously named as Templeton Global Fund)
Co-Investment Managers
TEMPLETON ASSET MANAGEMENT LTD. (until August 1, 2025)
TEMPLETON GLOBAL ADVISORS LIMITED
FRANKLIN TEMPLETON INVESTMENT MANAGEMENT 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 Leaders Fund
Co-Investment Managers
TEMPLETON ASSET MANAGEMENT LTD. (until September 15, 2025)
TEMPLETON GLOBAL ADVISORS LIMITED
TEMPLETON INVESTMENT COUNSEL, LLC (effective from September 30, 2025)

Investment Managers (continued)

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 Value and Income Fund*
(previously named as Templeton Global Balanced Fund)
Co-Investment Managers
FRANKLIN ADVISERS, INC.
TEMPLETON INVESTMENT COUNSEL, LLC.

Templeton Growth (Euro) Fund
TEMPLETON ASSET MANAGEMENT LTD. (until August 1, 2025)
TEMPLETON GLOBAL ADVISORS LIMITED

Templeton Japan Fund
Co-Investment Managers
TEMPLETON ASSET MANAGEMENT LTD.
FRANKLIN TEMPLETON INVESTMENTS (ASIA) LIMITED

Templeton Latin America Fund
FRANKLIN ADVISERS, INC. (until October 1, 2025)
FRANKLIN TEMPLETON INVESTIMENTOS (Brasil) LTD.

Templeton Sustainable Emerging Markets Local Currency Bond Fund
Co-Investment Managers
FRANKLIN ADVISERS, INC.
TEMPLETON ASSET MANAGEMENT LTD.

Templeton Sustainable Global Bond (Euro) Fund*
(previously named Templeton Global Bond (Euro) Fund)
Co-Investment Managers
FRANKLIN ADVISERS, INC.
TEMPLETON ASEET MANAGEMENT LTD. (effective from January 31, 2026)

*Please refer to Note 1 for fund events.

#Please refer to Note 31 for subsequent events.

Calculation Method of the Risk Exposure

Global exposure using the VaR approach

			Regulatory VaR limit utilisation							
Funds	**Market risk**	**Limit**	**Lowest**	**Highest**	**Average**	**Reference portfolio**	**Model type**	**Confidence Interval**	**Holding period**	**Observation period**	**Leverage***
Franklin Alternative Strategies Fund	Absolute VaR	20% (or 0.2X)	9.68%	19.92%	14.96%	N/A	Monte Carlo Simulation (Hedgemark)	99th Percentile	20-Day	01 July 2025 to 30 June 2026	593.03%
Franklin Diversified Balanced Fund	Absolute VaR	20% (or 0.2X)	22.31%	33.64%	28.55%	N/A	Monte Carlo Simulation (MSCI Barra)	99th Percentile	20-Day	01 July 2025 to 30 June 2026	61.95%
Franklin Diversified Conservative Fund	Absolute VaR	20% (or 0.2X)	14.42%	21.58%	17.98%	N/A	Monte Carlo Simulation (MSCI Barra)	99th Percentile	20-Day	01 July 2025 to 30 June 2026	42.82%
Franklin Diversified Dynamic Fund	Absolute VaR	20% (or 0.2X)	32.92%	46.54%	40.67%	N/A	Monte Carlo Simulation (MSCI Barra)	99th Percentile	20-Day	01 July 2025 to 30 June 2026	59.13%
Franklin Flexible Alpha Bond Fund	Absolute VaR	20% (or 0.2X)	3.50%	7.57%	5.30%	N/A	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2025 to 30 June 2026	147.49%
Franklin Global Multi-Asset Income Fund	Absolute VaR	20% (or 0.2X)	21.72%	32.74%	27.59%	N/A	Monte Carlo Simulation (MSCI Barra)	99th Percentile	20-Day	01 July 2025 to 30 June 2026	63.50%
Franklin Strategic Income Fund	Absolute VAR	200% (or 2.0X)	11.69%	14.87%	13.39%	N/A	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2025 to 30 June 2026	98.51%
Franklin U.S. Low Duration Fund	Absolute VaR	20% (or 0.2X)	5.55%	7.81%	6.58%	N/A	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2025 to 30 June 2026	69.22%
Templeton Asian Bond Fund	Relative VaR	200% (or 2.0X)	64.71%	75.37%	70.16%	JPMorgan Government Bond Index-Emerging Markets Broad Diversified Asia Index (100%)	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2025 to 30 June 2026	35.41%
Templeton Emerging Markets Bond Fund	Relative VaR	200% (or 2.0X)	63.70%	92.05%	77.18%	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 2025 to 30 June 2026	29.08%

Calculation Method of the Risk Exposure (continued)

Global exposure using the VaR approach (continued)

Funds	Market risk	Limit	Regulatory VaR limit utilisation			Reference portfolio	Model type	Confidence Interval	Holding period	Observation period	Leverage*
			Lowest	Highest	Average						
Templeton Global Bond Fund	Relative VaR	200% (or 2.0X)	82.38%	88.43%	85.77%	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 2025 to 30 June 2026	74.32%
Templeton Global High Yield Fund	Relative VaR	200% (or 2.0X)	59.03%	74.06%	65.57%	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 2025 to 30 June 2026	18.88%
Templeton Global Income Fund	Relative VaR	200% (or 2.0X)	52.69%	66.92%	58.88%	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 2025 to 30 June 2026	57.67%

Calculation Method of the Risk Exposure (continued)

Global exposure using the VaR approach (continued)

			Regulatory VaR limit utilisation								
Funds	**Market risk**	**Limit**	**Lowest**	**Highest**	**Average**	**Reference portfolio**	**Model type**	**Confidence Interval**	**Holding period**	**Observation period**	**Leverage***
Templeton Global Total Return Fund	Relative VaR	200% (or 2.0X)	81.92%	89.93%	85.82%	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 2025 to 30 June 2026	93.39%
Templeton Global Value and Income Fund	Relative VaR	200% (or 2.0X)	42.43%	63.86%	51.55%	MSCI All Country World Index (60%), the J.P. Morgan Global Government Bond Index (GBI) (20%), the J.P. Morgan Emerging Markets Bond Index Global (EMBIG) (10%) and the J.P. Morgan Government Bond Index-Emerging Markets (GBI-EM) (10%)	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2025 to 30 June 2026	33.39%
Templeton Sustainable Emerging Markets Local Currency Bond Fund	Relative VaR	200% (or 2.0X)	44.74%	55.79%	52.34%	JP Morgan Government Bond Index EM Global Diversified Index	Monte Carlo Simulation (Bloomberg PORT)	99th Percentile	20-Day	01 July 2025 to 30 June 2026	26.99%

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

Securities Financing Transactions (SFTs) , Reverse Repurchase Agreements 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, reverse repurchase agreement and total return swaps are detailed below.

Global data

		Securities lending			
Funds	**Fund Currency**	**Market value of securities on loan**	**in % of lendable securities market value**	**Gross Volume of TRS[1]**	**Total securities Lending and TRS in % of net assets**
Franklin Alternative Strategies Fund	USD	–	–	336,538	0.07
Franklin Biotechnology Discovery Fund	USD	23,399,672	1.16	–	1.13
Franklin Diversified Balanced Fund	EUR	–	–	339,415	0.24
Franklin Diversified Conservative Fund	EUR	–	–	111,595	0.21
Franklin Diversified Dynamic Fund	EUR	–	–	367,256	0.23
Franklin Flexible Alpha Bond Fund	USD	–	–	110,285	0.08
Franklin Global Multi-Asset Income Fund	EUR	–	–	167,517	0.19
Franklin Global Real Estate Fund	USD	66,717	0.08	–	0.08
Franklin Gold and Precious Metals Fund	USD	24,422,420	1.42	–	1.40
Franklin Natural Resources Fund	USD	11,114,466	3.09	–	3.07
Franklin Strategic Income Fund	USD	–	–	29,329	0.00
Franklin Technology Fund	USD	151,273,912	0.93	–	0.93
Franklin U.S. Opportunities Fund	USD	88,710,306	1.27	–	1.27
Templeton Asian Growth Fund	USD	1,584,286	0.06	–	0.06
Templeton BIC Fund*	USD	696,271	0.16	–	0.16
Templeton China Fund	USD	2,658,714	0.99	–	0.98
Templeton Eastern Europe Fund	EUR	3,484,535	2.30	–	2.20
Templeton Emerging Markets Dynamic Income Fund	USD	20,618	0.01	–	0.01
Templeton Emerging Markets Fund	USD	129,390	0.01	–	0.00
Templeton Emerging Markets Smaller Companies Fund	USD	789,591	0.29	–	0.28
Templeton Global Focus Fund*	USD	10,766,640	1.88	–	1.87
Templeton Growth (Euro) Fund	EUR	6,244,719	0.08	–	0.08
Templeton Japan Fund	JPY	125,514,649	0.17	–	0.16

(1)absolute value of the unrealized gains/(losses)
*Please refer to Note 1 for fund events.

Global data

		Reverse repurchase agreement		
Funds	**Fund Currency**	**Market value of reverse repurchase agreement in Fund currency**	**in % of lendable securities market value**	**Total reverse repurchase agreement in % of net assets**
Franklin U.S. Dollar Short-Term Money Market Fund	USD	600,000,000	33.68	24.92

Concentration Data

Securities lending, ten largest collateral issuers

Funds	**Fund currency**	**Issuer**	**Collateral value in Fund currency**
Franklin Biotechnology Discovery Fund	USD	Government of Czech Republic	2,803,842
Franklin Biotechnology Discovery Fund	USD	Government of Switzerland	5,941,677
Franklin Biotechnology Discovery Fund	USD	Government of the Netherlands	1
Franklin Biotechnology Discovery Fund	USD	Government of the Qatar	3,361,344

Concentration Data (continued)

Securities lending, ten largest collateral issuers (continued)

Funds	Fund currency	Issuer	Collateral value in Fund currency
Franklin Biotechnology Discovery Fund	USD	United Kingdom of Great Britain and Northern Ireland	12,362,701
Franklin Global Real Estate Fund	USD	Government of Australia	31,563
Franklin Global Real Estate Fund	USD	United Kingdom of Great Britain and Northern Ireland	39,258
Franklin Gold and Precious Metals Fund	USD	Government of Australia	3,212,542
Franklin Gold and Precious Metals Fund	USD	Government of Austria	2,963,159
Franklin Gold and Precious Metals Fund	USD	Government of Canada	14,556,588
Franklin Gold and Precious Metals Fund	USD	Government of Finland	398,366
Franklin Gold and Precious Metals Fund	USD	Government of Germany	279,937
Franklin Gold and Precious Metals Fund	USD	Government of the United States of America	3,134,710
Franklin Gold and Precious Metals Fund	USD	United Kingdom of Great Britain and Northern Ireland	2,799,260
Franklin Natural Resources Fund	USD	Government of Switzerland	12,015,019
Franklin Technology Fund	USD	Government of Australia	12,829,945
Franklin Technology Fund	USD	Government of Switzerland	35,286,135
Franklin Technology Fund	USD	Government of the Netherlands	1
Franklin Technology Fund	USD	Government of the Qatar	109,044,003
Franklin U.S. Opportunities Fund	USD	Government of Australia	100,328
Franklin U.S. Opportunities Fund	USD	Government of Switzerland	55,286
Franklin U.S. Opportunities Fund	USD	Government of the Qatar	91,198,502
Franklin U.S. Opportunities Fund	USD	Republic of Korea	193,910
Templeton Asian Growth Fund	USD	Government of Austria	1,352,729
Templeton Asian Growth Fund	USD	Government of Finland	181,860
Templeton Asian Growth Fund	USD	Government of Germany	127,796
Templeton BIC Fund*	USD	Government of Australia	328,721
Templeton BIC Fund*	USD	United Kingdom of Great Britain and Northern Ireland	408,859
Templeton China Fund	USD	Government of Canada	985,832
Templeton China Fund	USD	Government of Germany	1,563,059
Templeton China Fund	USD	Government of the United States of America	354,986
Templeton Eastern Europe Fund	EUR	Government of Austria	2,316,061
Templeton Eastern Europe Fund	EUR	Government of Finland	311,370
Templeton Eastern Europe Fund	EUR	Government of Germany	218,804
Templeton Eastern Europe Fund	EUR	Government of the United States of America	1,213,599
Templeton Eastern Europe Fund	EUR	United Kingdom of Great Britain and Northern Ireland	236
Templeton Emerging Markets Dynamic Income Fund	USD	Government of the United States of America	22,007
Templeton Emerging Markets Fund	USD	Government of the United States of America	138,107
Templeton Emerging Markets Smaller Companies Fund	USD	Government of the United States of America	842,788
Templeton Global Focus Fund*	USD	Government of Canada	11,189,374
Templeton Growth (Euro) Fund	EUR	Government of Canada	6,489,931
Templeton Japan Fund	JPY	Government of Australia	59,654,317
Templeton Japan Fund	JPY	United Kingdom of Great Britain and Northern Ireland	74,197,140

*Please refer to Note 1 for fund events.

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

Funds	Fund currency	Issuer	Collateral value in Fund currency
Franklin Alternative Strategies Fund	USD	U.S. Treasury	61,816

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.

Concentration Data (continued)

Reverse Repurchase Agreeement, ten largest collateral issuers

Funds	Fund currency	Issuer	Collateral value in Fund currency
Franklin U.S. Dollar Short-Term Money Market Fund	USD	Government of the United States of America	612,319,105

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 14.

Total return swaps, ten largest counterparties

Funds	Fund Currency	Counterparties	Gross Volume of TRS[1] in Fund currency
Franklin Alternative Strategies Fund	USD	Citibank	39,854
Franklin Alternative Strategies Fund	USD	Deutsche Bank	258,677
Franklin Alternative Strategies Fund	USD	J.P. Morgan	38,007
Franklin Diversified Balanced Fund	EUR	Citibank	66,930
Franklin Diversified Balanced Fund	EUR	Societe Generale	272,485
Franklin Diversified Conservative Fund	EUR	Citibank	21,590
Franklin Diversified Conservative Fund	EUR	Societe Generale	90,005
Franklin Diversified Dynamic Fund	EUR	Citibank	73,407
Franklin Diversified Dynamic Fund	EUR	Societe Generale	293,849
Franklin Flexible Alpha Bond Fund	USD	BNP Paribas	22,816
Franklin Flexible Alpha Bond Fund	USD	Morgan Stanley	87,469
Franklin Global Multi-Asset Income Fund	EUR	Societe Generale	167,517
Franklin Strategic Income Fund	USD	BNP Paribas	29,329

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

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

Reverse Repurchase Agreement, ten largest counterparties

All reverse repurchase agreement counterparties are disclosed in Note 5.

Aggregate Transaction Data

Securities lending, type and quality of collateral

Funds	Fund currency	Type of collateral	Maturity	Collateral currency	Collateral Value in Fund currency
Franklin Biotechnology Discovery Fund	USD	Sovereigns	more than 1 year	CHF	5,941,677
Franklin Biotechnology Discovery Fund	USD	Sovereigns	more than 1 year	CZK	2,803,842
Franklin Biotechnology Discovery Fund	USD	Sovereigns	more than 1 year	EUR	1
Franklin Biotechnology Discovery Fund	USD	Sovereigns	more than 1 year	GBP	12,362,701
Franklin Biotechnology Discovery Fund	USD	Sovereigns	more than 1 year	USD	3,361,344
Franklin Global Real Estate Fund	USD	Sovereigns	3 to 12 months	GBP	14,147
Franklin Global Real Estate Fund	USD	Sovereigns	more than 1 year	AUD	31,563
Franklin Global Real Estate Fund	USD	Sovereigns	more than 1 year	GBP	25,111
Franklin Gold and Precious Metals Fund	USD	Sovereigns	3 to 12 months	GBP	1,008,736
Franklin Gold and Precious Metals Fund	USD	Sovereigns	more than 1 year	AUD	3,212,542
Franklin Gold and Precious Metals Fund	USD	Sovereigns	more than 1 year	CAD	14,556,588
Franklin Gold and Precious Metals Fund	USD	Sovereigns	more than 1 year	EUR	3,641,462
Franklin Gold and Precious Metals Fund	USD	Sovereigns	more than 1 year	GBP	1,790,524
Franklin Gold and Precious Metals Fund	USD	Treasury Bonds	more than 1 year	USD	3,134,710
Franklin Natural Resources Fund	USD	Sovereigns	more than 1 year	CHF	12,015,019
Franklin Technology Fund	USD	Sovereigns	more than 1 year	AUD	12,829,945
Franklin Technology Fund	USD	Sovereigns	more than 1 year	CHF	35,286,135
Franklin Technology Fund	USD	Sovereigns	more than 1 year	EUR	1

Aggregate Transaction Data (continued)

Securities lending, type and quality of collateral (continued)

Funds	Fund currency	Type of collateral	Maturity	Collateral currency	Collateral Value in Fund currency
Franklin Technology Fund	USD	Sovereigns	more than 1 year	USD	109,044,003
Franklin U.S. Opportunities Fund	USD	Sovereigns	more than 1 year	AUD	100,328
Franklin U.S. Opportunities Fund	USD	Sovereigns	more than 1 year	CHF	55,286
Franklin U.S. Opportunities Fund	USD	Sovereigns	more than 1 year	KRW	193,910
Franklin U.S. Opportunities Fund	USD	Sovereigns	more than 1 year	USD	91,198,502
Templeton Asian Growth Fund	USD	Sovereigns	more than 1 year	EUR	1,662,385
Templeton BIC Fund*	USD	Sovereigns	3 to 12 months	GBP	147,336
Templeton BIC Fund*	USD	Sovereigns	more than 1 year	AUD	328,721
Templeton BIC Fund*	USD	Sovereigns	more than 1 year	GBP	261,523
Templeton China Fund	USD	Sovereigns	more than 1 year	CAD	985,832
Templeton China Fund	USD	Sovereigns	more than 1 year	EUR	1,563,059
Templeton China Fund	USD	Treasury Bonds	more than 1 year	USD	354,986
Templeton Eastern Europe Fund	EUR	Sovereigns	more than 1 year	EUR	2,846,235
Templeton Eastern Europe Fund	EUR	Sovereigns	more than 1 year	GBP	236
Templeton Eastern Europe Fund	EUR	Treasury Bonds	more than 1 year	USD	371,995
Templeton Eastern Europe Fund	EUR	Treasury Notes	more than 1 year	USD	841,604
Templeton Emerging Markets Dynamic Income Fund	USD	Treasury Bonds	more than 1 year	USD	22,007
Templeton Emerging Markets Fund	USD	Treasury Bonds	more than 1 year	USD	138,107
Templeton Emerging Markets Smaller Companies Fund	USD	Treasury Bonds	more than 1 year	USD	842,788
Templeton Global Focus Fund*	USD	Sovereigns	more than 1 year	CAD	11,189,374
Templeton Growth (Euro) Fund	EUR	Sovereigns	more than 1 year	CAD	6,489,931
Templeton Japan Fund	JPY	Sovereigns	3 to 12 months	GBP	26,737,610
Templeton Japan Fund	JPY	Sovereigns	more than 1 year	AUD	59,654,317
Templeton Japan Fund	JPY	Sovereigns	more than 1 year	GBP	47,459,530

*Please refer to Note 1 for fund events.

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

Funds	Fund Currency	Maturity	Country of incorporation of the Counterparty	Gross Volume of Securities lending in Fund currency
Franklin Biotechnology Discovery Fund	USD	Open Maturity	Switzerland	5,479,287
Franklin Biotechnology Discovery Fund	USD	Open Maturity	United Kingdom	3,349,783
Franklin Biotechnology Discovery Fund	USD	Open Maturity	United States of America	14,570,602
Franklin Global Real Estate Fund	USD	Open Maturity	Switzerland	66,717
Franklin Gold and Precious Metals Fund	USD	Open Maturity	Switzerland	4,816,915
Franklin Gold and Precious Metals Fund	USD	Open Maturity	United States of America	19,605,505
Franklin Natural Resources Fund	USD	Open Maturity	Switzerland	11,114,466
Franklin Technology Fund	USD	Open Maturity	Switzerland	43,670,622
Franklin Technology Fund	USD	Open Maturity	United Kingdom	107,603,290
Franklin U.S. Opportunities Fund	USD	Open Maturity	Switzerland	139,032
Franklin U.S. Opportunities Fund	USD	Open Maturity	United Kingdom	88,571,274
Templeton Asian Growth Fund	USD	Open Maturity	United States of America	1,584,286
Templeton BIC Fund*	USD	Open Maturity	Switzerland	696,271
Templeton China Fund	USD	Open Maturity	United States of America	2,658,714
Templeton Eastern Europe Fund	EUR	Open Maturity	United Kingdom	495,161
Templeton Eastern Europe Fund	EUR	Open Maturity	United States of America	2,989,374
Templeton Emerging Markets Dynamic Income Fund	USD	Open Maturity	United States of America	20,618
Templeton Emerging Markets Fund	USD	Open Maturity	United States of America	129,390
Templeton Emerging Markets Smaller Companies Fund	USD	Open Maturity	United States of America	789,591
Templeton Global Focus Fund*	USD	Open Maturity	United States of America	10,766,640
Templeton Growth (Euro) Fund	EUR	Open Maturity	United States of America	6,244,719
Templeton Japan Fund	JPY	Open Maturity	Switzerland	125,514,649

*Please refer to Note 1 for fund events.

All Funds engaged in securities lending utilise bi-lateral settlement and clearing with their respective counterparty.

Aggregate Transaction Data (continued)

Total return swaps, type of collateral and maturity tenor

Funds	Fund currency	Type of collateral	Maturity	Collateral currency	Collateral Value in Fund currency
Franklin Alternative Strategies Fund	USD	Sovereign	more than 1 year	USD	61,816
Franklin Diversified Balanced Fund	EUR	Cash	Open Maturity	EUR	11,200
Franklin Diversified Conservative Fund	EUR	Cash	Open Maturity	EUR	13,851
Franklin Diversified Dynamic Fund	EUR	Cash	Open Maturity	EUR	12,411
Franklin Strategic Income Fund	USD	Cash	Open Maturity	USD	290,000

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

Funds	Fund Currency	Maturity	Country of incorporation of the Counterparty	Gross Volume of TRS[1] in Fund currency
Franklin Alternative Strategies Fund	USD	2 to 6 days	Germany	258,677
Franklin Alternative Strategies Fund	USD	2 to 6 days	United States of America	77,861
Franklin Diversified Balanced Fund	EUR	3 to 12 months	France	272,485
Franklin Diversified Balanced Fund	EUR	3 to 12 months	United States of America	66,930
Franklin Diversified Conservative Fund	EUR	3 to 12 months	France	90,005
Franklin Diversified Conservative Fund	EUR	3 to 12 months	United States of America	21,590
Franklin Diversified Dynamic Fund	EUR	3 to 12 months	France	293,849
Franklin Diversified Dynamic Fund	EUR	3 to 12 months	United States of America	73,407
Franklin Flexible Alpha Bond Fund	USD	3 to 12 months	France	22,816
Franklin Flexible Alpha Bond Fund	USD	3 to 12 months	United States of America	87,469
Franklin Global Multi-Asset Income Fund	EUR	3 to 12 months	France	167,517
Franklin Strategic Income Fund	USD	1 to 3 months	France	29,329

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

All Funds engaged in total return swap contracts utilise bi-lateral settlement and clearing with their respective counterparty.

Reverse Repurchase Agreement, type and quality of Collateral

Funds	Fund currency	Type of collateral	Maturity	Collateral currency	Collateral Value in Fund currency
Franklin U.S. Dollar Short-Term Money Market Fund	USD	Treasury Notes	1 day to 1 week	USD	612,319,105

Collaterals received by the Funds in respect of reverse repurchase agreements as at the reporting date are in the form of debt securities having investment grade credit rating.

Reverse Repurchase Agreement, maturity tenor and country of incorporation

Funds	Fund Currency	Maturity	Country of incorporation of the Counterparty	Gross Volume of Reverse Repurchase Agreement in Fund currency
Franklin U.S. Dollar Short-Term Money Market Fund	USD	1 day to 1 week	United Kingdom	600,000,000

Data on reuse of collateral
Collaterals received in relation to Securities lending, Reverse Repurchase Agreement 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.

All the collateral received in relation to Reverse Repurchase Agreement 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 14.
The return from total return swap contracts is accrued to the Funds.

The return from reverse repurchase agreement has been recorded under Interest Income on debt securities amounting to USD 19,500,603 and is accrued to the Fund.

Collateral
The following table reports the collateral held as at June 30, 2026 to reduce counterparty exposure on OTC derivatives.

Funds	Counterparty	Collateral currency	Cash held as collateral	Sovereign Bonds held as collateral
Franklin Alternative Strategies Fund	J.P. Morgan	USD	–	61,816
Franklin Diversified Balanced Fund	Morgan Stanley	EUR	11,200	–
Franklin Diversified Conservative Fund	Morgan Stanley	EUR	13,851	–
Franklin Diversified Dynamic Fund	Morgan Stanley	EUR	12,411	–
Franklin Emerging Markets Debt Opportunities Hard Currency Fund	Citibank	USD	330,000	–
Franklin Euro High Yield Fund	Morgan Stanley	EUR	230,000	–
Franklin European Total Return Fund	J.P. Morgan	USD	310,000	–
Franklin Global Fundamental Strategies Fund	HSBC	USD	100,000	–
Franklin Global Fundamental Strategies Fund	J.P. Morgan	USD	160,000	–
Franklin Strategic Income Fund	Goldman Sachs	USD	290,000	–
Templeton Emerging Markets Bond Fund	Deutsche Bank	USD	1,040,000	–
Templeton Emerging Markets Bond Fund	HSBC	USD	830,000	–
Templeton Global Bond Fund	Barclays	USD	940,000	–
Templeton Global Bond Fund	BNP Paribas	EUR	774,516	–
Templeton Global Bond Fund	Citibank	USD	1,070,000	–
Templeton Global Bond Fund	HSBC	USD	880,000	–
Templeton Global Climate Change Fund	J.P. Morgan	USD	280,000	–
Templeton Global Total Return Fund	Barclays	USD	900,000	–
Templeton Global Total Return Fund	HSBC	USD	820,000	–
Templeton Japan Fund	J.P. Morgan	USD	–	583,442

The following table reports the collateral held as at June 30, 2026 to reduce counterparty exposure on reverse repurchase agreements.

Fund	Counterparty	Collateral currency	Cash held as collateral	Sovereign Bonds held as collateral
Franklin U.S. Dollar Short-Term Money Market Fund	Bank of America	USD	–	178,593,281
Franklin U.S. Dollar Short-Term Money Market Fund	Barclays	USD	–	127,517,621
Franklin U.S. Dollar Short-Term Money Market Fund	BNP Paribas	USD	–	102,135,247
Franklin U.S. Dollar Short-Term Money Market Fund	MUFG Securities EMEA PLC	USD	–	204,072,956

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

Distressed Securities (continued)

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, 2026 is as follows:

Funds	Exposure in % of Net Assets
Franklin Emerging Market Corporate Debt Fund	4.44
Franklin Emerging Markets Debt Opportunities Hard Currency Fund	1.96
Franklin Global Fundamental Strategies Fund	0.34
Franklin Global Income and Growth Opportunities Fund*	1.18
Franklin High Yield Fund	5.00
Franklin Income Fund	2.39
Franklin Strategic Income Fund	1.24
Franklin U.S. Low Duration Fund	0.10
Templeton Emerging Markets Bond Fund	2.07
Templeton Emerging Markets Dynamic Income Fund	0.86
Templeton Global High Yield Fund	4.35
Templeton Global Income Fund	0.90
Templeton Global Value and Income Fund*	0.51

*Please refer to Note 1 for fund events.

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.

Funds	Portfolio Turnover Ratio
ClearBridge UK Equity Income Fund*	0.93%
Franklin Alternative Strategies Fund	191.82%
Franklin Biotechnology Discovery Fund	(26.06)%
Franklin Core Global Enhanced Equity Fund*	45.91%
Franklin Core U.S. Enhanced Equity Fund*	64.51%
Franklin Disruptive Commerce Fund	36.30%
Franklin Diversified Balanced Fund	43.52%
Franklin Diversified Conservative Fund	7.54%
Franklin Diversified Dynamic Fund	72.17%
Franklin Diversified Income Fund*	111.54%
Franklin Emerging Market Corporate Debt Fund	(72.73)%
Franklin Emerging Markets Debt Opportunities Hard Currency Fund	43.26%
Franklin Euro Government Bond Fund	(2.75)%
Franklin Euro High Yield Fund	48.64%
Franklin Euro Short Duration Bond Fund	8.64%
Franklin European Corporate Bond Fund	41.81%
Franklin European Social Leaders Bond Fund*	–
Franklin European Total Return Fund	23.69%
Franklin Flexible Alpha Bond Fund	34.58%
Franklin Genomic Advancements Fund	36.15%
Franklin Global Convertible Securities Fund	14.53%
Franklin Global Corporate Investment Grade Bond Fund	24.35%
Franklin Global Fundamental Strategies Fund	92.95%
Franklin Global Income and Growth Opportunities Fund*	(46.40)%
Franklin Global Multi-Asset Income Fund	28.59%
Franklin Global Real Estate Fund	44.47%
Franklin Global Sustainable Bond Fund*	61.92%
Franklin Gold and Precious Metals Fund	(167.56)%
Franklin Gulf Wealth Bond Fund	34.27%
Franklin High Yield Fund	(0.08)%
Franklin Income Fund	(9.50)%
Franklin India Fund	(29.97)%
Franklin Innovation Fund	29.69%

Portfolio Turnover Ratio (continued)

Funds	Portfolio Turnover Ratio
Franklin Intelligent Machines Fund	7.26%
Franklin MENA Fund	47.10%
Franklin Mutual European Fund	72.92%
Franklin Mutual Global Discovery Fund	74.84%
Franklin Mutual U.S. Value Fund	97.36%
Franklin Natural Resources Fund	(93.07)%
Franklin NextStep Conservative Fund*	44.74%
Franklin NextStep Growth Fund*	62.17%
Franklin NextStep Moderate Fund*	54.28%
Franklin Saudi Arabia Bond Fund	33.31%
Franklin Sealand China A-Shares Fund	200.26%
Franklin Strategic Income Fund	31.77%
Franklin Sustainable Global Growth Fund	55.62%
Franklin Technology Fund	(4.98)%
Franklin U.S. Dollar Short-Term Money Market Fund	N/A
Franklin U.S. Government Fund	(42.34)%
Franklin U.S. Low Duration Fund	42.50%
Franklin U.S. Opportunities Fund	55.11%
Templeton All China Equity Fund	72.73%
Templeton Asia Dynamic Risk-Managed Equity Fund*	200.97%
Templeton Asian Bond Fund	(5.86)%
Templeton Asian Growth Fund	85.57%
Templeton Asian Smaller Companies Fund	16.00%
Templeton BIC Fund*	15.09%
Templeton China A-Shares Fund	92.69%
Templeton China Fund	76.54%
Templeton Eastern Europe Fund	(31.30)%
Templeton Emerging Markets Bond Fund	(63.74)%
Templeton Emerging Markets Dynamic Income Fund	(153.96)%
Templeton Emerging Markets ex-China Fund	31.55%
Templeton Emerging Markets Fund	(61.13)%
Templeton Emerging Markets Smaller Companies Fund	26.83%
Templeton Emerging Markets Sustainability Fund	(5.87)%
Templeton European Improvers Fund*	–
Templeton European Insights Fund	74.38%
Templeton European Opportunities Fund*	–
Templeton European Small-Mid Cap Fund*	–
Templeton Frontier Markets Fund	14.67%
Templeton Global Bond Fund	(28.03)%
Templeton Global Climate Change Fund	69.85%
Templeton Global Focus Fund*	222.68%
Templeton Global High Yield Fund	(37.47)%
Templeton Global Income Fund	117.79%
Templeton Global Leaders Fund	182.92%
Templeton Global Smaller Companies Fund	146.89%
Templeton Global Total Return Fund	(32.07)%
Templeton Global Value and Income Fund*	141.81%
Templeton Growth (Euro) Fund	166.56%
Templeton Japan Fund	132.17%
Templeton Latin America Fund	(49.10)%
Templeton Sustainable Emerging Markets Local Currency Bond Fund	53.67%
Templeton Sustainable Global Bond (Euro) Fund*	145.86%

*Please refer to 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.

Remuneration (continued)

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, 2025*,**,***	€	41,255,758
Total amount of variable remuneration paid by FTIS and its delegates during the year ended September 30, 2025*,**,***	€	40,651,514
Number of staff of FTIS and in its delegates as at September 30, 2025		508
Total amount of compensation paid by FTIS and its delegates to Senior managers/material risk takers during the year ended September 30, 2025*,**,***	€	23,849,569
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, 2025*,**,***	€	–

**The total amount of compensation paid by FTIS has been allocated to FTIF 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, 2025.*

***The total amount of compensation paid by the FTIS delegates has been allocated to FTIF 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, 2025.*

****Delegates are Investment Management entities which are subject to regulatory requirements that are equally as effective as those under Article 69(3)(a) of the UCITS Directive.*

Audited annual report and unaudited semi-annual reports

The audited annual reports and unaudited semi-annual reports will be available on the local Franklin Templeton website, www.franklintempleton.lu or may be obtained, free of charge, on request at the registered office of the Company. They are only distributed to registered shareholders in those countries where local regulation so requires. The complete audited annual reports and unaudited semi-annual reports are available at the registered office of the Company.

Franklin Templeton Office Directory

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

EUROPE

FRANCE

FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.,
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14, Bd de la Madeleine
F-75008 Paris
Tel: +33 1 89 82 00 10 Fax: +352 342 080 9876
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GERMANY and AUSTRIA

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Germany Freefone: 08 00 0 73 80 02
Austria Freefone: 08 00 29 59 11
Email: info.germany.franklintempleton@fisglobal.com

ITALY

FRANKLIN TEMPLETON INTERNATIONAL SERVICES S.à r.l.,
Italian branch
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Tel: +39 02 3061 6922 Fax: +352 342 080 9860
Italy Freefone: 800 915 919
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**Master agent appointed in Taiwan for FTIF to be offered and sold to the public in Taiwan.*

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USA

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Please note that the websites mentioned above are directed at residents within the country stated on these websites. (Please refer to the website disclaimers).



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