



Franklin ActiveQuant Canadian Fund

December 31, 2018

Portfolio Holdings

The following portfolio data for the Franklin Templeton funds is made available to the public under our Portfolio Holdings Release Policy and is "as of" the date indicated. This portfolio data should not be relied upon as a complete listing of a fund's holdings (or of a fund's top holdings) as information on particular holdings may be withheld if it is in the fund's interest to do so.

The portfolio holdings list excludes cash and other net items as foreign currency forwards. Further, portfolio holdings data of over-the-counter derivative investments such as Credit Default Swaps, Interest Rate Swaps or other Swap contracts list only the name of counterparty to the derivative contract, not the details of the derivative. Complete portfolio data can be found in the semi- and annual financial statements of the fund.

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
2011646	ALIMENTATION COUCHE-TARD INC	125,700	\$8,536,287	2.48%	N/A	N/A
2076009	BANK OF MONTREAL	107,200	\$9,561,168	2.78%	N/A	N/A
2076281	BANK OF NOVA SCOTIA	109,600	\$7,458,280	2.17%	N/A	N/A
B188TH2	BCE INC	149,700	\$8,073,321	2.35%	N/A	N/A
2092599	BROOKFIELD ASSET MANAGEMENT INC	164,900	\$8,627,568	2.51%	N/A	N/A
2170525	CANADIAN IMPERIAL BANK OF COMMERCE	76,200	\$7,748,016	2.25%	N/A	N/A
2180632	CANADIAN NATIONAL RAILWAY CO	95,100	\$9,615,561	2.79%	N/A	N/A
2171573	CANADIAN NATURAL RESOURCES LTD	230,400	\$7,589,376	2.20%	N/A	N/A
2793115	CANADIAN PACIFIC RAILWAY LTD	39,600	\$9,592,704	2.79%	N/A	N/A
2172286	CANADIAN TIRE CORP LTD	54,700	\$7,807,878	2.27%	N/A	N/A
124900309	CCL INDUSTRIES INC	130,700	\$6,542,842	1.90%	N/A	N/A
39945C109	CGI GROUP INC	134,500	\$11,230,750	3.26%	N/A	N/A
21037X100	CONSTELLATION SOFTWARE INC	9,765	\$8,533,242	2.48%	N/A	N/A
25675T107	DOLLARAMA INC	258,300	\$8,387,001	2.44%	N/A	N/A
2466149	ENBRIDGE INC	219,400	\$9,304,754	2.70%	N/A	N/A
292766102	ENERPLUS CORP	628,200	\$6,671,484	1.94%	N/A	N/A
349553107	FORTIS INC/CANADA	206,300	\$9,388,713	2.73%	N/A	N/A
2380573	GREAT CANADIAN GAMING CORP	178,100	\$8,525,647	2.48%	N/A	N/A
2384951	GREAT-WEST LIFECO INC	206,600	\$5,821,988	1.69%	N/A	N/A
2454241	IMPERIAL OIL LTD	260,600	\$9,014,154	2.62%	N/A	N/A
B04YJV1	INTACT FINANCIAL CORP	84,100	\$8,341,879	2.42%	N/A	N/A
2554475	MAGNA INTERNATIONAL INC	113,700	\$7,045,989	2.05%	N/A	N/A
2654416	METHANEX CORP	117,800	\$7,734,748	2.25%	N/A	N/A
59162N109	METRO INC	208,800	\$9,884,592	2.87%	N/A	N/A
2077303	NATIONAL BANK OF CANADA	162,300	\$9,096,915	2.64%	N/A	N/A
2641441	NORBORD INC	182,500	\$6,624,750	1.92%	N/A	N/A
2260824	OPEN TEXT CORP	239,700	\$10,666,650	3.10%	N/A	N/A
B1VJFK7	PREMIUM BRANDS HOLDINGS CORP	88,600	\$6,632,596	1.93%	N/A	N/A

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
2715777	QUEBECOR INC	347,700	\$9,992,898	2.90%	N/A	N/A
76131D103	RESTAURANT BRANDS INTERNATIONAL INC	118,700	\$8,465,684	2.46%	N/A	N/A
2169051	ROGERS COMMUNICATIONS INC	134,000	\$9,374,640	2.72%	N/A	N/A
2754383	ROYAL BANK OF CANADA	105,200	\$9,829,888	2.86%	N/A	N/A
2112226	SAPUTO INC	193,700	\$7,591,103	2.21%	N/A	N/A
2763884	SNC-LAVALIN GROUP INC	152,800	\$7,016,576	2.04%	N/A	N/A
B3NB1P2	SUNCOR ENERGY INC	193,700	\$7,385,781	2.15%	N/A	N/A
2566124	SUN LIFE FINANCIAL INC	167,800	\$7,599,662	2.21%	N/A	N/A
2381093	TELUS CORP	192,000	\$8,688,000	2.52%	N/A	N/A
2897222	TORONTO-DOMINION BANK	121,900	\$8,272,134	2.40%	N/A	N/A
2665184	TRANSCANADA CORP	156,000	\$7,605,000	2.21%	N/A	N/A
94106B101	WASTE CONNECTIONS INC	98,300	\$9,960,739	2.89%	N/A	N/A

Important Legal Information

- **Portfolio holdings are subject to change without notice and may not represent current or future portfolio composition.** The portfolio data is “as of” the date indicated and we disclaim any responsibility to update the information.
- The net market value of any Credit Default, Interest Rate and/or other Swap contract positions is displayed as exposure to the issuing counterparty (i.e. "Citibank") .
- Unlike the fund's regulatory filings, the portfolio data and its presentation in this document are not required to conform to International Financing Reporting Principles (IFRP). Therefore, the content of this document may differ from the complete schedule of investments in the fund's annual and semi-annual reports.
- The portfolio data is for information only. It does not constitute a recommendation or an offer for a particular security or fund, nor should it be taken as a solicitation or a recommendation to buy or sell securities or other investments. TNA = Total Net Assets.

The information presented herein is considered reliable at the present time; however, we do not represent that it is accurate or complete, or that it should be relied upon as such. The information presented herein is not a recommendation or solicitation to buy or sell securities. Commissions, trailing commissions, management fees and expenses all may be associated with mutual fund investments. Please read the prospectus or fund facts document before investing. Mutual funds are not guaranteed, their values change frequently and past performance may not be repeated.

Investors should carefully consider a fund's investment objectives, risks, fees and expenses before investing. To obtain a prospectus or fund facts document, which contains this and other information, talk to your financial advisor, call us at (800) 387-0830 or visit franklintempleton.ca.



Franklin Templeton Investments Canada
200 King Street West, Suite 1500
Toronto, ON M5H 3T4
Tel: 800.387.0830
Fax: 866.850.8241
franklintempleton.ca

© 2019 Franklin Templeton Investments. All rights reserved.
Franklin Templeton Investments Canada is a business name used by Franklin Templeton Investments Corp