



Franklin ActiveQuant U.S. Fund

June 30, 2021

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
00507V109	ACTIVISION BLIZZARD INC	23,957	\$2,834,634	2.48%	N/A	N/A
020002101	ALLSTATE CORP	19,864	\$3,212,266	2.81%	N/A	N/A
02079K107	ALPHABET INC	1,000	\$3,107,210	2.72%	N/A	N/A
03073E105	AMERISOURCEBERGEN CORP	18,608	\$2,641,200	2.31%	N/A	N/A
031162100	AMGEN INC	8,126	\$2,455,588	2.15%	N/A	N/A
036752103	ANTHEM INC	6,534	\$3,092,781	2.71%	N/A	N/A
037833100	APPLE INC	17,565	\$2,982,469	2.61%	N/A	N/A
038222105	APPLIED MATERIALS INC	17,671	\$3,119,645	2.73%	N/A	N/A
00206R102	AT&T INC	66,807	\$2,383,674	2.09%	N/A	N/A
084670702	BERKSHIRE HATHAWAY INC	9,174	\$3,160,913	2.77%	N/A	N/A
09062X103	BIOGEN INC	5,550	\$2,382,549	2.09%	N/A	N/A
110122108	BRISTOL MYERS SQUIBB CO	33,520	\$2,776,800	2.43%	N/A	N/A
17275R102	CISCO SYSTEMS INC/DELAWARE	40,827	\$2,682,609	2.35%	N/A	N/A
20030N101	COMCAST CORP	43,784	\$3,095,114	2.71%	N/A	N/A
21036P108	CONSTELLATION BRANDS INC	9,713	\$2,816,431	2.47%	N/A	N/A
126650100	CVS HEALTH CORP	27,278	\$2,821,765	2.47%	N/A	N/A
244199105	DEERE & CO	6,007	\$2,626,694	2.30%	N/A	N/A
256677105	DOLLAR GENERAL CORP	10,025	\$2,689,401	2.35%	N/A	N/A
30303M102	FACEBOOK INC	6,752	\$2,910,608	2.55%	N/A	N/A
37045V100	GENERAL MOTORS CO	38,419	\$2,818,264	2.47%	N/A	N/A
37959E102	GLOBE LIFE INC	23,154	\$2,734,167	2.39%	N/A	N/A
458140100	INTEL CORP	40,466	\$2,816,416	2.47%	N/A	N/A
459200101	INTERNATIONAL BUSINESS MACHINES CORP	12,677	\$2,303,854	2.02%	N/A	N/A
46625H100	JPMORGAN CHASE & CO	17,545	\$3,383,215	2.96%	N/A	N/A
501044101	KROGER CO/THE	51,517	\$2,446,790	2.14%	N/A	N/A
58155Q103	MCKESSON CORP	12,068	\$2,861,199	2.50%	N/A	N/A
58933Y105	MERCK & CO INC	24,609	\$2,372,685	2.08%	N/A	N/A
594918104	MICROSOFT CORP	9,142	\$3,070,325	2.69%	N/A	N/A

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
65339F101	NEXTERA ENERGY INC	29,863	\$2,713,020	2.38%	N/A	N/A
666807102	NORTHROP GRUMMAN CORP	5,717	\$2,575,865	2.26%	N/A	N/A
68389X105	ORACLE CORP	28,975	\$2,796,149	2.45%	N/A	N/A
713448108	PEPSICO INC	14,369	\$2,639,495	2.31%	N/A	N/A
717081103	PFIZER INC	48,907	\$2,374,366	2.08%	N/A	N/A
742718109	PROCTER & GAMBLE CO	13,406	\$2,242,548	1.96%	N/A	N/A
87612E106	TARGET CORP	10,083	\$3,021,846	2.65%	N/A	N/A
91324P102	UNITEDHEALTH GROUP INC	5,671	\$2,815,342	2.46%	N/A	N/A
2090571	VERIZON COMMUNICATIONS INC	33,548	\$2,330,351	2.04%	N/A	N/A
92826C839	VISA INC	11,406	\$3,306,352	2.89%	N/A	N/A
931427108	WALGREENS BOOTS ALLIANCE INC	53,429	\$3,484,813	3.05%	N/A	N/A
931142103	WALMART INC	13,485	\$2,357,576	2.06%	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.



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