

SCHEDULE OF INVESTMENTS AS AT 30 JUNE 2021

Franklin STOXX Europe 600 Paris Aligned Climate UCITS ETF*

Holding	Investment	Fair Value EUR	% of Net Assets
	Transferable Securities: 99.88%		
	Equities: 99.88%		
	Austria: 0.37%		
87	AMS AG	1,473	0.02
24	ANDRITZ AG	1,137	0.01
54	BAWAG Group AG	2,424	0.03
141	Erste Group Bank AG	4,362	0.05
90	Raiffeisen Bank International AG	1,719	0.02
246	Verbund AG	19,101	0.21
87	Voestalpine AG	2,988	0.02
39	Wienerberger AG	1,268	0.01
		<u>34,472</u>	<u>0.37</u>
	Belgium: 1.05%		
10	Aedifica SA	1,113	0.01
162	Ageas SA	7,582	0.08
570	Anheuser-Busch InBev SA	34,662	0.36
9	Cofinimmo SA	1,156	0.01
6	Elia Group SA	534	0.01
15	Etablissements Franz Colruyt NV	707	0.01
9	Galapagos NV	526	0.01
9	Groupe Bruxelles Lambert SA	849	0.01
231	KBC Group NV	14,853	0.16
186	Proximus SADP	3,030	0.03
12	Sofina SA	4,366	0.05
165	UCB SA	14,546	0.16
240	Umicore SA	12,360	0.13
45	Warehouses De Pauw CVA	1,449	0.02
		<u>97,733</u>	<u>1.05</u>
	Bermuda: 0.04%		
396	Hiscox Ltd	3,836	0.04
		<u>3,836</u>	<u>0.04</u>
	Denmark: 5.80%		
84	Ambu A/S	2,723	0.03
3	AP Moller - Maersk A/S	7,272	0.08
114	Carlsberg AS	17,921	0.19
117	Chr Hansen Holding A/S	8,905	0.10
192	Coloplast A/S	26,568	0.28
39	Demant A/S	1,851	0.02
222	DSV Panalpina A/S	43,662	0.47
33	Genmab A/S	11,387	0.12
45	GN Store Nord AS	3,315	0.04
72	ISSA/S	1,425	0.02
9	Netcompany Group A/S	862	0.01
3,060	Novo Nordisk A/S	216,202	2.32
381	Novozymes A/S	24,219	0.25
30	Pandora A/S	3,401	0.04
21	Rockwool International A/S	8,622	0.09
15	Royal Unibrew A/S	1,611	0.02
18	SimCorp A/S	1,905	0.02
270	Tryg A/S	5,590	0.06
4,623	Vestas Wind Systems A/S	152,189	1.64
		<u>539,630</u>	<u>5.80</u>
	Faroe Islands: 0.01%		
18	Bakkafrost	1,254	0.01
		<u>1,254</u>	<u>0.01</u>

SCHEDULE OF INVESTMENTS AS AT 30 JUNE 2021 (continued)

Franklin STOXX Europe 600 Paris Aligned Climate UCITS ETF* (continued)

Holding	Investment	Fair Value EUR	% of Net Assets
	Transferable Securities: 99.88% (continued)		
	Equities: 99.88% (continued)		
	Finland: 2.44%		
183	Elisa OYJ	9,209	0.10
264	Fortum OYJ	6,141	0.07
21	Huhtamaki OYJ	839	0.01
486	Kesko OYJ	15,139	0.16
45	Kojamo OYJ	867	0.01
471	Kone OYJ	32,405	0.35
258	Metso Outotec OYJ	2,527	0.03
9,081	Nokia OYJ	41,005	0.44
93	Nokian Renkaat OYJ	3,167	0.03
4,620	Nordea Bank Abp	43,393	0.47
63	Orion OYJ	2,284	0.02
777	Sampo OYJ	30,117	0.32
1,065	Stora Enso OYJ	16,385	0.18
681	UPM-Kymmene OYJ	21,724	0.23
54	Valmet OYJ	1,986	0.02
		<u>227,188</u>	<u>2.44</u>
	France: 19.97%		
27	Accor SA	850	0.01
15	Aéroports de Paris	1,648	0.02
327	Air Liquide SA	48,285	0.52
894	Alstom SA	38,075	0.41
15	Alten SA	1,677	0.02
63	Amundi SA	4,684	0.05
120	Atos SE	6,156	0.07
3,639	AXA SA	77,819	0.83
15	BioMérieux	1,470	0.02
1,596	BNP Paribas SA	84,380	0.90
111	Bouygues SA	3,462	0.04
231	Capgemini SE	37,422	0.40
1,218	Carrefour SA	20,201	0.22
426	Cie de Saint-Gobain	23,660	0.25
165	Covivio	11,900	0.13
1,710	Credit Agricole SA	20,202	0.22
324	Danone SA	19,236	0.21
135	Dassault Systemes	27,608	0.30
183	Edenred	8,793	0.09
36	Eiffage SA	3,089	0.03
714	Electricite de France SA	8,225	0.09
72	Elis SA	1,144	0.01
75	EssilorLuxottica SA	11,673	0.13
18	Eurazeo SE	1,323	0.01
19	Faurecia SE	786	0.01
69	Gecina SA	8,915	0.10
621	Getlink SE	8,166	0.09
39	Hermes International	47,912	0.51
42	Ipsen SA	3,684	0.04
210	Kering SA	154,770	1.66
105	Klepierre SA	2,282	0.02
42	La Française des Jeux SAEM	2,082	0.02
411	Legrand SA	36,686	0.39
879	L'Oréal SA	330,329	3.55
291	LVMH Moët Hennessy Louis Vuitton SE	192,438	2.07
1,455	Natixis SA	5,820	0.06
1,122	Orange SA	10,788	0.12
9	Orpea SA	965	0.01

SCHEDULE OF INVESTMENTS AS AT 30 JUNE 2021 (continued)

Franklin STOXX Europe 600 Paris Aligned Climate UCITS ETF* (continued)

Holding	Investment	Fair Value EUR	% of Net Assets
	Transferable Securities: 99.88% (continued)		
	Equities: 99.88% (continued)		
	France: 19.97% (continued)		
276	Pernod Ricard SA	51,667	0.56
288	Publicis Groupe SA	15,535	0.17
24	Remy Cointreau SA	4,178	0.04
132	Renault SA	4,499	0.05
456	Rexel SA	8,044	0.09
1,821	Sanofi	160,904	1.73
9	Sartorius Stedim Biotech	3,590	0.04
1,623	Schneider Electric SE	215,340	2.31
261	SCOR SE	7,000	0.08
51	SEB SA	7,772	0.08
879	Societe Generale SA	21,852	0.23
51	Sodexo SA	4,014	0.04
6	SOITEC	1,115	0.01
27	Sopra Steria Group SACA	4,379	0.05
60	SPIE SA	1,164	0.01
12	Teleperformance	4,108	0.04
57	Ubisoft Entertainment SA	3,365	0.04
102	Unibail-Rodamco-Westfield	7,445	0.08
63	Valeo	1,598	0.02
600	Vivendi SE	16,998	0.18
9	Wendel SE	1,021	0.01
561	Worldline SA	44,285	0.48
		1,858,478	19.97
	Germany: 13.60%		
360	adidas AG	113,004	1.21
615	Allianz SE	129,335	1.39
720	alstria office REIT-AG	11,225	0.12
1,302	Bayer AG	66,675	0.72
177	Bayerische Motoren Werke AG	15,808	0.17
15	Bechtle AG	2,350	0.03
222	Beiersdorf AG	22,589	0.24
105	Brenntag SE	8,234	0.09
9	Carl Zeiss Meditec AG	1,467	0.02
891	Commerzbank AG	5,330	0.06
24	Continental AG	2,976	0.03
183	Covestro AG	9,966	0.11
18	CTS Eventim AG & Co KGaA	949	0.01
348	Daimler AG	26,204	0.28
24	Delivery Hero SE	2,674	0.03
1,257	Deutsche Bank AG	13,809	0.15
276	Deutsche Lufthansa AG	2,619	0.03
684	Deutsche Post AG	39,234	0.42
3,537	Deutsche Telekom AG	63,001	0.68
78	Deutsche Wohnen SE	4,023	0.04
114	Evonik Industries AG	3,224	0.03
18	Evotec SE	688	0.01
33	Freenet AG	657	0.01
84	Fresenius Medical Care AG & Co KGaA	5,883	0.06
174	Fresenius SE & Co KGaA	7,655	0.08
36	FUCHS PETROLUB SE	1,477	0.02
120	GEA Group AG	4,099	0.04
9	Gerresheimer AG	839	0.01
174	HeidelbergCement AG	12,587	0.14
105	HelloFresh SE	8,608	0.09

SCHEDULE OF INVESTMENTS AS AT 30 JUNE 2021 (continued)

Franklin STOXX Europe 600 Paris Aligned Climate UCITS ETF* (continued)

Holding	Investment	Fair Value EUR	% of Net Assets
	Transferable Securities: 99.88% (continued)		
	Equities: 99.88% (continued)		
	Germany: 13.60% (continued)		
405	Henkel AG & Co KGaA	36,061	0.39
309	Infineon Technologies AG	10,450	0.11
81	KION Group AG	7,280	0.08
42	Knorr-Bremse AG	4,074	0.04
96	LANXESSAG	5,551	0.06
18	LEG Immobilien SE	2,186	0.02
84	Merck KGaA	13,583	0.15
6	MorphoSys AG	393	0.00
33	MTU Aero Engines AG	6,894	0.07
192	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	44,342	0.48
18	Nemetschek SE	1,161	0.01
39	Porsche Automobil Holding SE	3,524	0.04
189	ProSiebenSat.1 Media SE	3,170	0.03
180	Puma SE	18,099	0.19
6	Rational AG	4,584	0.05
9	Rheinmetall AG	750	0.01
1,938	SAP SE	230,313	2.47
9	Sartorius AG	3,951	0.04
63	Scout24 AG	4,481	0.05
1,068	Siemens AG	142,706	1.53
105	Siemens Healthineers AG	5,426	0.06
186	Symrise AG	21,855	0.23
57	TAG Immobilien AG	1,525	0.02
117	TeamViewer AG	3,711	0.04
1,530	thyssenkrupp AG	13,449	0.14
171	TUI AG	736	0.01
48	United Internet AG	1,655	0.02
84	Volkswagen AG	17,741	0.19
111	Vonovia SE	6,052	0.07
621	Zalando SE	63,311	0.68
		<u>1,266,203</u>	<u>13.60</u>
	Ireland: 1.80%		
759	Bank of Ireland Group Plc	3,428	0.04
483	CRH Plc	20,528	0.22
33	Flutter Entertainment Plc	5,039	0.05
93	Glanbia Plc	1,273	0.01
66	Kerry Group Plc	7,775	0.08
564	Kingspan Group Plc	44,917	0.48
309	Linde Plc	75,195	0.82
171	Ryanair Holdings Plc	2,729	0.03
69	Smurfit Kappa Group Plc	3,157	0.03
264	UDG Healthcare Plc	3,288	0.04
		<u>167,329</u>	<u>1.80</u>
	Isle of Man: 0.02%		
105	Entain Plc	2,135	0.02
		<u>2,135</u>	<u>0.02</u>
	Italy: 1.62%		
177	Amplifon SpA	7,370	0.08
2,019	Assicurazioni Generali SpA	34,131	0.36
297	Atlantia SpA	4,535	0.05
1,083	Banco BPM SpA	2,938	0.03
6	DiaSorin SpA	957	0.01
396	FinecoBank Banca Fineco SpA	5,821	0.06

SCHEDULE OF INVESTMENTS AS AT 30 JUNE 2021 (continued)

Franklin STOXX Europe 600 Paris Aligned Climate UCITS ETF* (continued)

Holding	Investment	Fair Value EUR	% of Net Assets
	Transferable Securities: 99.88% (continued)		
	Equities: 99.88% (continued)		
	Italy: 1.62% (continued)		
75	Infrastrutture Wireless Italiane SpA	713	0.01
24	Interpump Group SpA	1,199	0.01
17,139	Intesa Sanpaolo SpA	39,925	0.42
528	Mediobanca Banca di Credito Finanziario SpA	5,201	0.06
195	Moncler SpA	11,127	0.12
150	Nexi SpA	2,777	0.03
246	Poste Italiane SpA	2,743	0.03
105	Prysmian SpA	3,174	0.03
30	Recordati Industria Chimica e Farmaceutica SpA	1,446	0.02
3,726	Telecom Italia SpA	1,561	0.02
1,293	Terna SPA	8,125	0.09
1,758	UniCredit SpA	17,492	0.19
		<u>151,235</u>	<u>1.62</u>
	Jersey: 0.61%		
507	Experian Plc	16,454	0.18
153	Ferguson Plc	17,911	0.19
261	IWG Plc	914	0.01
1,068	Man Group Plc	2,239	0.02
63	Polymetal International Plc	1,141	0.01
15	Wizz Air Holdings Plc	816	0.01
1,506	WPP Plc	17,091	0.19
		<u>56,566</u>	<u>0.61</u>
	Luxembourg: 0.08%		
261	Aroundtown SA	1,717	0.02
264	B&M European Value Retail SA	1,763	0.02
21	Eurofins Scientific SE	2,025	0.02
54	Grand City Properties SA	1,230	0.01
123	SES SA	792	0.01
		<u>7,527</u>	<u>0.08</u>
	Netherlands: 8.57%		
633	ABN AMRO Bank NV	6,452	0.07
12	Adyen NV	24,726	0.27
2,616	Aegon NV	9,153	0.10
282	Akzo Nobel NV	29,384	0.32
12	Argenx SE	3,061	0.03
15	ASM International NV	4,155	0.04
375	ASML Holding NV	217,276	2.33
240	ASR Nederland NV	7,822	0.08
21	BE Semiconductor Industries NV	1,502	0.02
531	CNH Industrial NV	7,394	0.08
27	Corbion NV	1,301	0.01
132	Davide Campari-Milano NV	1,491	0.02
36	Euronext NV	3,301	0.04
45	EXOR NV	3,040	0.03
27	Ferrari NV	4,698	0.05
30	Heineken Holding NV	2,549	0.03
156	Heineken NV	15,943	0.17
51	IMCD NV	6,839	0.07
6,582	ING Groep NV	73,323	0.79
39	JDE Peet's NV	1,193	0.01
18	Just Eat Takeaway.com NV	1,402	0.02
1,227	Koninklijke Ahold Delhaize NV	30,761	0.33

SCHEDULE OF INVESTMENTS AS AT 30 JUNE 2021 (continued)

Franklin STOXX Europe 600 Paris Aligned Climate UCITS ETF* (continued)

Holding	Investment	Fair Value EUR	% of Net Assets
	Transferable Securities: 99.88% (continued)		
	Equities: 99.88% (continued)		
	Netherlands: 8.57% (continued)		
417	Koninklijke DSM NV	65,636	0.71
2,847	Koninklijke KPN NV	7,499	0.08
4,080	Koninklijke Philips NV	170,504	1.83
576	NN Group NV	22,913	0.25
84	Prosus NV	6,927	0.07
78	QIAGEN NV	3,179	0.03
135	Randstad NV	8,708	0.09
342	Signify NV	18,242	0.20
1,137	Stellantis NV	18,822	0.20
306	STMicroelectronics NV	9,365	0.10
111	Wolters Kluwer NV	9,404	0.10
		<u>797,965</u>	<u>8.57</u>
	Norway: 0.93%		
177	Adevinta ASA	2,862	0.03
1,134	DNB ASA	20,846	0.22
60	Entra ASA	1,157	0.01
273	Gjensidige Forsikring ASA	5,078	0.05
198	Mowi ASA	4,249	0.05
618	NEL ASA	1,216	0.01
90	Nordic Semiconductor ASA	1,924	0.02
2,037	Norsk Hydro ASA	10,967	0.13
792	Orkla ASA	6,806	0.07
18	Salmar ASA	1,008	0.01
441	Scatec ASA	9,853	0.11
84	Schibsted ASA	3,421	0.04
1,314	Storebrand ASA	10,043	0.11
90	Telenor ASA	1,280	0.01
48	TOMRA Systems ASA	2,234	0.02
90	Yara International ASA	3,997	0.04
		<u>86,941</u>	<u>0.93</u>
	Poland: 0.08%		
63	Bank Polska Kasa Opieki SA	1,298	0.02
21	CD Projekt SA	861	0.01
18	Dino Polska SA	1,116	0.01
27	KGHM Polska Miedz SA	1,122	0.01
216	Powszechna Kasa Oszczednosci Bank Polski SA	1,809	0.02
159	Powszechny Zaklad Ubezpieczen SA	1,293	0.01
		<u>7,499</u>	<u>0.08</u>
	Portugal: 0.02%		
147	Jeronimo Martins SGPS SA	2,261	0.02
		<u>2,261</u>	<u>0.02</u>
	Spain: 4.36%		
42	Acciona SA	5,347	0.06
30	Aena SME SA	4,149	0.04
351	Amadeus IT Group SA	20,821	0.22
5,454	Banco Bilbao Vizcaya Argentaria SA	28,514	0.31
6,201	Banco de Sabadell SA	3,561	0.04
17,001	Banco Santander SA	54,735	0.59
510	Bankinter SA	2,162	0.02
5,457	CaixaBank SA	14,155	0.15
84	Cellnex Telecom SA	4,512	0.05
1,332	EDP Renovaveis SA	26,027	0.28

SCHEDULE OF INVESTMENTS AS AT 30 JUNE 2021 (continued)

Franklin STOXX Europe 600 Paris Aligned Climate UCITS ETF* (continued)

Holding	Investment	Fair Value EUR	% of Net Assets
	Transferable Securities: 99.88% (continued)		
	Equities: 99.88% (continued)		
	Spain: 4.36% (continued)		
241	Ferrovial SA	5,965	0.06
336	Grifols SA	7,674	0.08
9,120	Iberdrola SA	93,754	1.01
2,535	Industria de Diseno Textil SA	75,315	0.81
171	Inmobiliaria Colonial Socimi SA	1,456	0.02
1,299	International Consolidated Airlines Group SA	2,636	0.03
84	Merlin Properties Socimi SA	734	0.01
285	Red Electrica Corp SA	4,462	0.05
1,059	Siemens Gamesa Renewable Energy SA	29,821	0.32
5,015	Telefonica SA	19,764	0.21
		405,564	4.36
	Sweden: 4.97%		
60	AAK AB	1,135	0.01
219	AddTech AB	3,066	0.03
33	AFRY AB	916	0.01
519	Assa Abloy AB	13,192	0.14
534	Atlas Copco AB	27,590	0.30
105	Avanza Bank Holding AB	2,763	0.03
72	Beijer Ref AB	1,083	0.01
414	BillerudKorsnas AB	6,933	0.07
63	Boliden AB	2,044	0.02
177	Castellum AB	3,801	0.04
99	Dometic Group AB	1,423	0.02
450	Electrolux AB	10,529	0.11
657	Elekta AB	8,033	0.09
663	EQT AB	20,304	0.22
702	Essity AB	19,644	0.21
18	Evolution AB	2,400	0.03
219	Fabege AB	2,965	0.03
15	Fastighets AB Balder	794	0.01
384	Getinge AB	12,222	0.13
2,409	H & M Hennes & Mauritz AB	48,217	0.52
405	Hexagon AB	5,064	0.05
255	Hexpol AB	2,658	0.03
114	Holmen AB	4,342	0.05
786	Husqvarna AB	8,812	0.09
240	ICA Gruppen AB	9,425	0.10
258	Industrivarden AB	8,466	0.09
573	Indutrade AB	12,373	0.13
42	Investment AB Latour	1,163	0.01
321	Investor AB	6,243	0.07
93	Kindred Group Plc	1,230	0.01
276	Kinnevik AB	9,323	0.10
24	L E Lundbergforetagen AB	1,307	0.01
270	Lifco AB	5,324	0.06
1,023	Nibe Industrier AB	9,080	0.10
84	Nordic Entertainment Group AB	3,122	0.03
30	Sagax AB	752	0.01
270	Samhallsbyggnadsbolaget i Norden AB	955	0.01
63	Securitas AB	839	0.01
423	Sinch AB	6,006	0.06
1,947	Skandinaviska Enskilda Banken AB	21,223	0.23
162	Skanska AB	3,626	0.04
189	SKF AB	4,061	0.04
330	Svenska Cellulosa AB SCA	4,563	0.05
1,779	Svenska Handelsbanken AB	16,938	0.18
66	Sweco AB	1,013	0.01

SCHEDULE OF INVESTMENTS AS AT 30 JUNE 2021 (continued)

Franklin STOXX Europe 600 Paris Aligned Climate UCITS ETF* (continued)

Holding	Investment	Fair Value EUR	% of Net Assets
	Transferable Securities: 99.88% (continued)		
	Equities: 99.88% (continued)		
	Sweden: 4.97% (continued)		
303	Swedish Orphan Biovitrum AB	4,662	0.05
126	Tele2 AB	1,449	0.02
6,402	Telefonaktiebolaget LM Ericsson	67,895	0.73
2,763	Telia Co AB	10,347	0.11
126	Thule Group AB	4,714	0.05
33	Trelleborg AB	647	0.01
1,674	Volvo AB	33,985	0.38
54	Wallenstam AB	721	0.01
45	Wihlborgs Fastigheter AB	824	0.01
		<u>462,206</u>	<u>4.97</u>
	Switzerland: 15.33%		
198	Adecco Group AG	11,354	0.12
132	Alcon Inc	7,801	0.08
51	Baloise Holding AG	6,714	0.07
2	Barry Callebaut AG	3,923	0.04
6	Belimo Holding AG	2,315	0.02
3	Bucher Industries AG	1,324	0.01
27	Cembra Money Bank AG	2,554	0.03
603	Cie Financiere Richemont SA	61,582	0.66
150	Coca-Cola HBC AG	4,568	0.05
2,589	Credit Suisse Group AG	22,891	0.25
24	Dufry AG	1,200	0.01
3	EMS-Chemie Holding AG	2,488	0.03
9	Flughafen Zurich AG	1,256	0.01
111	Galenica AG	6,612	0.07
15	Geberit AG	9,497	0.10
21	Givaudan SA	82,434	0.89
48	Helvetia Holding AG	4,357	0.05
816	Holcim Ltd	41,314	0.44
45	Idorsia Ltd	1,044	0.01
201	Julius Baer Group Ltd	11,071	0.12
30	Kuehne & Nagel International AG	8,665	0.09
324	Logitech International SA	33,133	0.36
30	Lonza Group AG	17,948	0.19
1,860	Nestle SA	195,504	2.11
2,853	Novartis AG	219,455	2.36
21	Partners Group Holding AG	26,849	0.29
15	PSP Swiss Property AG	1,608	0.02
912	Roche Holding AG	289,984	3.12
18	Schindler Holding AG	4,647	0.05
1	Siegfried Holding AG	791	0.01
150	SIG Combibloc Group AG	3,440	0.04
240	Sika AG	66,230	0.71
60	Sonova Holding AG	19,048	0.20
54	Stadler Rail AG	2,004	0.02
12	Straumann Holding AG	16,147	0.17
9	Swatch Group AG	2,606	0.03
48	Swiss Life Holding AG	19,687	0.21
36	Swiss Prime Site AG	3,015	0.03
519	Swiss Re AG	39,524	0.42
48	Swisscom AG	23,129	0.25
15	Tecan Group AG	6,273	0.07

SCHEDULE OF INVESTMENTS AS AT 30 JUNE 2021 (continued)

Franklin STOXX Europe 600 Paris Aligned Climate UCITS ETF* (continued)

Holding	Investment	Fair Value EUR	% of Net Assets
	Transferable Securities: 99.88% (continued)		
	Equities: 99.88% (continued)		
	Switzerland: 15.33% (continued)		
27	Temenos AG	3,660	0.04
3,153	UBS Group AG	40,729	0.44
6	VAT Group AG	1,684	0.02
30	Vifor Pharma AG	3,277	0.04
12	Zur Rose Group AG	3,881	0.04
258	Zurich Insurance Group AG	87,366	0.94
		<u>1,426,583</u>	<u>15.33</u>
	United Kingdom: 18.21%		
735	3i Group Plc	10,043	0.11
2,493	Abrdn Plc	7,870	0.08
108	Admiral Group Plc	3,955	0.04
57	Antofagasta Plc	953	0.01
525	Ashmore Group Plc	2,355	0.03
54	Ashtead Group Plc	3,374	0.04
93	Associated British Foods Plc	2,401	0.03
3,450	Assura Plc	2,976	0.03
2,751	AstraZeneca Plc	278,257	2.99
753	Auto Trader Group Plc	5,556	0.06
390	Avast Plc	2,225	0.02
24	AVEVA Group Plc	1,037	0.01
6,366	Aviva Plc	30,100	0.32
11,046	Barclays Plc	22,019	0.24
1,947	Barratt Developments Plc	15,767	0.17
90	Bellway Plc	3,397	0.04
273	Berkeley Group Holdings Plc	14,613	0.16
573	British Land Co Plc	3,303	0.04
405	Britvic Plc	4,421	0.05
9,213	BT Group Plc	20,820	0.22
207	Bunzl Plc	5,761	0.06
1,320	Burberry Group Plc	31,768	0.34
60	Carnival Plc	1,161	0.01
57	Close Brothers Group Plc	1,006	0.01
561	Compass Group Plc	9,946	0.11
1,497	ConvaTec Group Plc	4,196	0.05
405	Countryside Properties Plc	2,230	0.02
165	Croda International Plc	14,162	0.15
33	Dechra Pharmaceuticals Plc	1,680	0.02
99	Derwent London Plc	3,829	0.04
3,558	Diageo Plc	143,448	1.53
57	Dialog Semiconductor Plc	3,737	0.04
66	Diploma Plc	2,233	0.02
1,275	Direct Line Insurance Group Plc	4,233	0.05
528	DS Smith Plc	2,570	0.03
252	Electrocomponents Plc	3,021	0.03
12	Games Workshop Group Plc	1,594	0.02
18	Genus Plc	1,040	0.01
7,278	GlaxoSmithKline Plc	120,338	1.28
231	Hargreaves Lansdown Plc	4,276	0.05
1,947	Hays Plc	3,597	0.04
42	Hikma Pharmaceuticals Plc	1,197	0.01
120	HomeServe Plc	1,336	0.01
186	Howden Joinery Group Plc	1,769	0.02
20,250	HSBC Holdings Plc	98,437	1.06
189	IG Group Holdings Plc	1,865	0.02
183	Inchcape Plc	1,638	0.02

SCHEDULE OF INVESTMENTS AS AT 30 JUNE 2021 (continued)

Franklin STOXX Europe 600 Paris Aligned Climate UCITS ETF* (continued)

Holding	Investment	Fair Value EUR	% of Net Assets
	Transferable Securities: 99.88% (continued)		
	Equities: 99.88% (continued)		
	United Kingdom: 18.21% (continued)		
3,423	Informa Plc	20,001	0.21
30	InterContinental Hotels Group Plc	1,681	0.02
237	Intermediate Capital Group Plc	5,864	0.06
2,868	ITV Plc	4,195	0.05
237	JD Sports Fashion Plc	2,537	0.03
252	Johnson Matthey Plc	9,021	0.10
3,768	Kingfisher Plc	15,999	0.17
729	Land Securities Group Plc	5,736	0.06
11,073	Legal & General Group Plc	33,228	0.36
75,729	Lloyds Banking Group Plc	41,188	0.44
474	London Stock Exchange Group Plc	44,007	0.47
585	LondonMetric Property Plc	1,577	0.02
4,881	M&G Plc	13,015	0.14
2,577	Marks & Spencer Group Plc	4,396	0.05
1,590	Melrose Industries Plc	2,873	0.03
672	Mondi Plc	14,881	0.16
5,007	Natwest Group Plc	11,852	0.13
108	Next Plc	9,884	0.11
207	Ocado Group Plc	4,830	0.05
1,668	Pearson Plc	16,127	0.17
63	Pennon Group Plc	833	0.01
201	Persimmon Plc	6,926	0.07
951	Phoenix Group Holdings Plc	7,493	0.08
375	Primary Health Properties Plc	672	0.01
2,850	Prudential Plc	45,600	0.49
1,470	Quilter Plc	2,547	0.03
705	Reckitt Benckiser Group Plc	52,535	0.56
2,700	RELX Plc	60,357	0.65
378	Rentokil Initial Plc	2,180	0.02
456	Rightmove Plc	3,450	0.04
249	Rio Tinto Plc	17,256	0.19
327	Royal Mail Plc	2,199	0.02
774	Sage Group Plc	6,169	0.07
117	Schroders Plc	4,788	0.05
1,617	Segro Plc	20,616	0.22
261	Severn Trent Plc	7,604	0.08
876	Smith & Nephew Plc	15,945	0.17
33	Spectris Plc	1,245	0.01
24	Spirax-Sarco Engineering Plc	3,806	0.04
1,026	St James's Place Plc	17,653	0.19
1,857	Standard Chartered Plc	9,972	0.11
159	Tate & Lyle Plc	1,368	0.01
3,132	Taylor Wimpey Plc	5,799	0.06
106	Travis Perkins Plc	2,086	0.02
1,074	Tritax Big Box REIT Plc	2,456	0.03
3,636	Unilever Plc	179,184	1.93
105	UNITE Group Plc	1,314	0.01
552	United Utilities Group Plc	6,266	0.07
1,119	Virgin Money UK Plc	2,588	0.03
21,405	Vodafone Group Plc	30,256	0.33
75	WH Smith Plc	1,405	0.02
42	Whitbread Plc	1,527	0.02
		<u>1,694,497</u>	<u>18.21</u>
	Total Equities	<u>9,297,102</u>	<u>99.88</u>
	Total Transferable Securities	<u>9,297,102</u>	<u>99.88</u>