

Semi-Annual Report (Unaudited)

Franklin Templeton
Global Funds Plc

An umbrella fund with segregated
liability between sub-funds

For the six months ended 31 August 2024

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[^] Not authorised for sale to the public in Hong Kong.

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[^] Not authorised for sale to the public in Hong Kong.

General Information

Board of Directors

Joseph Carrier (United States)
 Fionnuala Doris (Ireland) (Independent)
 Joseph Keane (Ireland) (Independent)
 Joseph LaRocque (United States)
 Elinor Murray (United Kingdom)
 Jaspal Sagger (United Kingdom)
 Craig Tyle (United States)

Registered Office

Riverside Two
 Sir John Rogerson's Quay
 Grand Canal Dock
 Dublin 2, D02 KV60
 Ireland

Secretary

Bradwell Limited (until 1 April 2024)
 Ten Earlsfort Terrace
 Dublin 2, D02 T380
 Ireland

OGS Corporate Governance Limited (from 1 April 2024)
 30 Molesworth Street
 Dublin 2, D02 AY19
 Ireland

Master Distributor and Master Shareholder Servicing Agent

Franklin Distributors, LLC
 One Franklin Parkway
 San Mateo, CA 94403
 USA

Additional Distributors and Shareholder Servicing Agents

Franklin Templeton International Services S.à r.l
 8A, rue Albert Borschette
 L-1246 Luxembourg
 Grand Duchy of Luxembourg

Franklin Templeton Securities Investment Consulting (SinoAm) Inc.
 8F, No. 87
 Sec. 4, Zhong Xiao E. Rd., Taipei
 Taiwan

Franklin Templeton Investments (Asia) Limited
 17/F, Chater House
 8 Connaught Road Central
 Hong Kong

Templeton Asset Management Ltd.
 7 Temasek Boulevard, #38-03
 Suntec Tower One
 Singapore 038987

Reporting Fund Status and Distributor Status (relevant to U.K. Shareholders only)

UK shareholders can identify which share classes of the Company have been accepted into the UK reporting fund regime, and which share classes have been granted UK Reporting status, by checking the HM Revenue and Customs' Reporting Fund list at the website <https://www.gov.uk/government/publications/offshore-funds-list-of-reporting-funds>. This list is updated on a monthly basis by the HM Revenue and Customs.

For more information see the supplemental prospectus for investors from the United Kingdom, or contact Franklin Templeton International Services S.à r.l .

Swiss Representative

First Independent Fund Services Ltd
 Klausstrasse 33
 CH-8008 Zurich
 Switzerland

Swiss Paying Agent

NPB Neue Privat Bank Ltd
 Limmatquai 1/am Bellevue
 CH-8024 Zurich
 Switzerland

The prospectus, the key investor information documents, the constitution of the Company, the annual and semi-annual reports and the breakdown of the purchase and sale transactions of the Funds, may be obtained free of charge at the office of the Swiss representative.

Irish Legal Adviser

Arthur Cox LLP
 Ten Earlsfort Terrace
 Dublin 2, D02 T380
 Ireland

Depository

The Bank of New York Mellon SA/NV, Dublin Branch
 Riverside Two
 Sir John Rogerson's Quay
 Grand Canal Dock
 Dublin 2, D02 KV60
 Ireland

Independent Auditors

PricewaterhouseCoopers
 Chartered Accountants & Statutory Audit Firm
 One Spencer Dock
 North Wall Quay
 Dublin 1, D01 X9R7
 Ireland

Administrator

BNY Mellon Fund Services (Ireland)
 Designated Activity Company
 One Dockland Central
 Guild Street, IFSC
 Dublin 1, D01 E4X0
 Ireland

Manager and Promoter

Franklin Templeton International Services S.à r.l
 8A, rue Albert Borschette
 L-1246 Luxembourg
 Grand Duchy of Luxembourg

General Information – (continued)

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Western Asset US Government Liquidity Fund ^µ	27 February 2004	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Manager: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p>
FTGF Western Asset US Core Bond Fund*	30 August 2002	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Manager: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p>
FTGF Western Asset US Core Plus Bond Fund*	20 April 2007	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan</p>
FTGF Western Asset Euro Core Plus Bond Fund ^{^*}	1 October 2003 (ceased trading on 29 July 2024)	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Manager: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p>
Legg Mason Western Asset Short Duration High Income Bond Fund ^{^*†}	24 February 2004 (ceased trading on 16 February 2023)	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Manager: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p>
FTGF Western Asset Global Multi Strategy Fund*	29 August 2002	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p>

General Information – (continued)

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Western Asset US High Yield Fund*	27 February 2004	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Manager: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p>
Legg Mason Western Asset Emerging Markets Total Return Bond Fund^{^*p}	24 February 2004 (ceased trading on 10 October 2022)	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p>
Legg Mason Western Asset Emerging Markets Corporate Bond Fund^{^*p}	21 October 2011 (ceased trading on 21 June 2022)	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p> <p>Western Asset Management Company Distribuidora de Títulos e Valores Mobiliários Limitada Av. Pres. Juscelino Kubitschek No. 1455 – 15th Floor – 04543011 Sao Paulo – Brazil</p>
FTGF Western Asset Global High Yield Fund*	20 April 2007	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p>
Legg Mason Western Asset US Short-Term Government Fund^{^*p}	20 April 2007 (ceased trading on 8 November 2019)	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Manager: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p>

General Information – (continued)

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
Legg Mason Western Asset US Adjustable Rate Fund^{A*P}	20 April 2007 (ceased trading on 2 August 2019)	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Manager: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p>
Legg Mason Western Asset Global Inflation Management Fund^{A*P}	20 April 2007 (ceased trading on 5 December 2022)	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Manager: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p>
FTGF Western Asset Asian Opportunities Fund*	12 June 2008	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Pte. Ltd. 1 George Street, #23-01 Singapore 049145</p>
FTGF Western Asset Short Duration Blue Chip Bond Fund*	3 June 2009	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan</p> <p>Western Asset Management Company Pte. Ltd. 1 George Street, #23-01 Singapore 049145</p>

General Information – (continued)

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Western Asset Global Core Plus Bond Fund ^{^*}	3 December 2010	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p> <p>Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan</p>
FTGF Western Asset Global Credit Fund ^{^*}	19 November 2010	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p> <p>Western Asset Management Company Pty Limited Level 48 120 Collins Street Melbourne Vic 3000, Australia</p>
Legg Mason Western Asset Euro High Yield Fund ^{^*†}	3 December 2010 (ceased trading on 21 June 2022)	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p>
FTGF Western Asset Macro Opportunities Bond Fund ^{^*}	5 September 2013	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p>

General Information – (continued)

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
Legg Mason Western Asset EM Local Currency Debt Fund^{^*φ}	16 December 2015 (ceased trading on 10 December 2019)	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Manager: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p>
FTGF Western Asset Multi-Asset Credit Fund^{^*}	16 December 2015	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Distribuidora de Titulos e Valores Mobiliarios Limitada Av. Pres. Juscelino Kubitschek No. 1455 – 15th Floor – 04543011 Sao Paulo – Brazil</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p> <p>Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan</p>
Legg Mason Western Asset Global Total Return Investment Grade Bond Fund^{^*φ}	31 December 2015 (ceased trading on 13 November 2019)	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p> <p>Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan</p> <p>Western Asset Management Company Pty Limited Level 48 120 Collins Street Melbourne Vic 3000, Australia</p> <p>Western Asset Management Company Distribuidora de Titulos e Valores Mobiliarios Limitada Av. Pres. Juscelino Kubitschek No. 1455 – 15th Floor – 04543011 Sao Paulo – Brazil</p>

General Information – (continued)

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Western Asset Structured Opportunities Fund^{^*}	13 January 2016	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Manager: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A</p>
FTGF Western Asset US Mortgage-Backed Securities Fund^{^*}	13 January 2016	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Manager: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A</p>
FTGF Western Asset UK Investment Grade Credit Fund^{^*b}	17 November 2016 (ceased trading on 23 October 2023)	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p>
FTGF Western Asset US Corporate Bond Fund^{^*b}	17 November 2016 (ceased trading on 10 November 2023)	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Manager: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p>
FTGF Western Asset Infrastructure Debt Fund^{^*^}		<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A</p> <p>Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p> <p>Western Asset Management Company Distribuidora de Títulos e Valores Mobiliários Limitada Av. Pres. Juscelino Kubitschek No. 1455 – 15th Floor – 04543011 Sao Paulo – Brazil</p>

General Information – (continued)

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Western Asset Short-Dated High Yield Fund^{†*^}		<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Manager: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p>
FTGF Western Asset Asian Income Fund^{†*^}		<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p>
Western Asset UCITS SMASh Series Core Plus Completion Fund^{^*}	11 January 2021	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Manager: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p>
FTGF Western Asset Sustainable Global Corporate Bond Fund^{^*b}	10 January 2022 (ceased trading on 5 December 2023)	<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p> <p>Western Asset Management Company Pty Limited Level 48 120 Collins Street Melbourne Vic 3000, Australia</p>
FTGF Western Asset China Bond Fund^{†*^}		<p>Investment Manager: Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p>Sub-Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p>

General Information – (continued)

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Brandywine Global Fixed Income Fund*	1 October 2003	Investment Manager: Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global Fixed Income Absolute Return Fund^{^*}	3 April 2012	Investment Manager: Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global High Yield Fund^{^*}	30 November 2012	Investment Manager: Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global Opportunistic Fixed Income Fund*	25 June 2010	Investment Manager: Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
Legg Mason Brandywine Global Sovereign Credit Fund^{^*b}	10 May 2012 (ceased trading on 25 February 2021)	Investment Manager: Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global Income Optimiser Fund*	3 June 2013	Investment Manager: Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global Credit Opportunities Fund^{^*b}	30 June 2014	Investment Manager: Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global Defensive High Yield Fund^{^*b}	6 April 2017 (ceased trading on 24 March 2023)	Investment Manager: Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global – US High Yield Fund^{^*^b} (formerly Legg Mason Brandywine Global – US High Yield Fund)	30 October 2017 (ceased trading on 29 January 2020)	Investment Manager: Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global Enhanced Absolute Return Fund^{^*^b}	16 August 2018 (ceased trading on 17 July 2024)	Investment Manager: Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global Multi-Sector Impact Fund^{^*^}	1 December 2022	Investment Manager: Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global – US Fixed Income Fund^{^*}	6 November 2023	Investment Manager: Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.

General Information – (continued)

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Brandywine Global Dynamic US Equity Fund^{***b}	31 December 2015 (ceased trading on 24 March 2023)	Investment Manager: Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global – EM Macro Bond Fund^{**^}		Investment Manager: Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF ClearBridge US Value Fund^{**} (formerly FTGF ClearBridge Value Fund)	23 March 1998	Investment Manager: ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
Legg Mason ClearBridge Growth Fund^{***b}	25 February 2004 (ceased trading on 15 February 2019)	Investment Manager: ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
Legg Mason ClearBridge Global Equity Fund^{***b}	1 September 2006 (ceased trading on 22 November 2019)	Investment Manager: ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge US Appreciation Fund^{**}	20 April 2007	Investment Manager: ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge US Large Cap Growth Fund^{**}	20 April 2007	Investment Manager: ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge US Aggressive Growth Fund^{**}	20 April 2007	Investment Manager: ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge Tactical Dividend Income Fund^{**}	3 June 2013	Investment Manager: ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge US Equity Sustainability Leaders Fund^{***}	30 September 2015	Investment Manager: ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge Global Growth Fund^{***^}	29 June 2018	Investment Manager: ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge Global Sustainability Improvers Fund^{***^}	22 September 2023	Investment Manager: ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge Infrastructure Value Fund^{***^}	9 December 2016	Investment Manager: ClearBridge Investments (North America) Pty Limited Level 13, 35 Clarence Street Sydney NSW 2000 Australia
Legg Mason ClearBridge Emerging Markets Infrastructure Fund^{***^b}	31 March 2017 (ceased trading on 17 November 2022)	Investment Manager: ClearBridge Investments (North America) Pty Limited Level 13, 35 Clarence Street Sydney NSW 2000 Australia

General Information – (continued)

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF ClearBridge Global Infrastructure Income Fund**	30 April 2021	Investment Manager: ClearBridge Investments (North America) Pty Limited Level 13, 35 Clarence Street Sydney NSW 2000 Australia
FTGF Royce US Small Cap Opportunity Fund**	8 November 2002	Investment Manager: Royce & Associates, LP 745 5th Avenue New York, New York 10151 U.S.A.
FTGF Royce US Smaller Companies Fund**	1 March 2004	Investment Manager: Royce & Associates, LP 745 5th Avenue New York, New York 10151 U.S.A.
FTGF Royce Global Small Cap Premier Fund^***	1 December 2021	Investment Manager: Royce & Associates, LP 745 5th Avenue New York, New York 10151 U.S.A.
Franklin MV European Equity Growth and Income Fund^***^b	30 August 2002 (ceased trading on 11 July 2022)	Investment Manager: Franklin Advisers, Inc. One Franklin Parkway San Mateo, CA 94403 U.S.A.
FTGF Franklin MV Asia Pacific Ex Japan Equity Growth and Income Fund^***^b	25 February 2004 (ceased trading on 17 July 2023)	Investment Manager: Franklin Advisers, Inc. One Franklin Parkway San Mateo, CA 94403 U.S.A.
Legg Mason Batterymarch International Large Cap Fund^***^b	20 April 2007 (ceased trading on 25 February 2015)	
Legg Mason QS Emerging Markets Equity Fund^***^b	28 April 2008 (ceased trading on 14 April 2021)	Investment Manager: Franklin Advisers, Inc. One Franklin Parkway San Mateo, CA 94403 U.S.A.
Franklin MV Global Equity Growth and Income Fund^***^b	29 December 2010 (ceased trading on 27 April 2022)	Investment Manager: Franklin Advisers, Inc. One Franklin Parkway San Mateo, CA 94403 U.S.A.
Legg Mason QS US Large Cap Fund^+***		Investment Manager: Franklin Advisers, Inc. One Franklin Parkway San Mateo, CA 94403 U.S.A.
FTGF Martin Currie Asia Long-Term Unconstrained Fund**^^a^b	11 March 2016 (ceased trading on 20 April 2023)	Investment Manager: Martin Currie Investment Management Ltd Saltire Court 20 Castle Terrace Edinburgh EH1 2ES Scotland Sub-Investment Manager: Templeton Asset Management Ltd. 7 Temasek Boulevard, #38-03 Suntec Tower One Singapore 038987
Legg Mason Martin Currie Asia Pacific Fund**^^a^b	11 March 2016 (ceased trading on 21 August 2019)	Investment Manager: Martin Currie Investment Management Ltd Saltire Court 20 Castle Terrace Edinburgh EH1 2ES Scotland Sub-Investment Manager: Templeton Asset Management Ltd. 7 Temasek Boulevard, #38-03 Suntec Tower One Singapore 038987

General Information – (continued)

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
Legg Mason Martin Currie European Absolute Alpha Fund**^b	11 March 2016 (ceased trading on 1 June 2021)	Investment Manager: Martin Currie Investment Management Ltd Saltire Court 20 Castle Terrace Edinburgh EH1 2ES Scotland
Legg Mason Martin Currie Global Resources Fund**^b	11 March 2016 (ceased trading on 31 July 2017)	
Legg Mason Martin Currie Greater China Fund**^b	11 March 2016 (ceased trading on 15 November 2019)	Investment Manager: Martin Currie Investment Management Ltd Saltire Court 20 Castle Terrace Edinburgh EH1 2ES Scotland
FTGF Martin Currie Global Long-Term Unconstrained Fund***	28 June 2016	Investment Manager: Martin Currie Investment Management Ltd Saltire Court 20 Castle Terrace Edinburgh EH1 2ES Scotland
FTGF Martin Currie Asia Pacific Urban Trends Income Fund***	28 June 2016 (ceased trading on 26 July 2024)	Investment Manager: Franklin Templeton Australia Limited Level 47 120 Collins Street, Melbourne VIC 3000 Australia
FTGF Martin Currie Global Emerging Markets Fund***	24 November 2017	Investment Manager: Martin Currie Investment Management Ltd Saltire Court 20 Castle Terrace Edinburgh EH1 2ES Scotland
FTGF Martin Currie European Select Absolute Alpha Fund***^		Investment Manager: Martin Currie Investment Management Ltd Saltire Court 20 Castle Terrace Edinburgh EH1 2ES Scotland
FTGF Martin Currie European Unconstrained Fund***^	9 November 2018	Investment Manager: Martin Currie Investment Management Ltd Saltire Court 20 Castle Terrace Edinburgh EH1 2ES Scotland
FTGF Martin Currie Improving Society Fund***^	20 June 2023	Investment Manager: Martin Currie Investment Management Ltd Saltire Court 20 Castle Terrace Edinburgh EH1 2ES Scotland
FTGF Multi-Asset Infrastructure Income Fund***^		Investment Managers: Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A. ClearBridge Investments (North America) Pty Limited Level 13, 35 Clarence Street Sydney NSW 2000 Australia
Legg Mason US Equity Fund^b	8 January 2008 (ceased trading on 24 August 2010, re-launched on 13 April 2012 and ceased trading on 30 August 2013)	
Legg Mason Japan Equity Fund^b	2 October 2008 (ceased trading on 30 November 2010)	
Franklin Responsible Income 2028 Fund*^	23 January 2023	Investment Manager: Franklin Templeton Investment Management Limited Cannon Place 78 Cannon Street London EC4N 6HL United Kingdom

General Information – (continued)

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
Franklin Responsible Income 2029 Fund* [†] [^]	27 March 2024	Investment Manager: Franklin Templeton Investment Management Limited Cannon Place 78 Cannon Street London EC4N 6HL United Kingdom
FTGF Franklin Responsible Income Series 3 Fund* [†] [^]		Investment Manager: Franklin Templeton Investment Management Limited Cannon Place 78 Cannon Street London EC4N 6HL United Kingdom

[†] As at the financial period end, these Funds have not commenced trading.

[^] Not authorised for sale to the public in Hong Kong.

^μ Money Market Fund.

* Fixed Income Funds (Funds which invest mainly in fixed income and interest bearing securities).

** Equity Funds (Funds which invest mainly in equities).

*** Multi-Asset Fund (any Fund defined as a "Multi-Asset Fund" in the relevant Supplement of the Prospectus).

[♯] Pending revocation of authorisation from the Central Bank.

[◊] Authorisations were revoked, at the request of the Company, by the Central Bank on 30 April 2024.

For More Information

For further information on the range of Funds within Franklin Templeton Global Funds Plc, contact:

For professional investors in Europe (excluding UK & Switzerland)

Franklin Templeton International Services S.à r.l.
8A, rue Albert Borschette
L-1246 Luxembourg
Grand Duchy of Luxembourg

www.franklinresources.com

For authorised dealers in the Americas

Franklin Templeton Investments
1395 Brickell Avenue
Suite 1550
Miami, Florida 33131, U.S.A.
Tel: + 305 529 4400

www.franklintempletonoffshore.com

Go to the relevant website for information on:

- Daily prices
- Literature, including fact sheets providing the latest information on each Fund
- More information about Franklin Templeton's asset management affiliates managing the Funds

Letter to Shareholders

Dear Shareholder,

We are pleased to provide you with the semi-annual report for Franklin Templeton Global Funds Plc (the "Company") for the six-months ended 31 August 2024. In this report, we highlight the key drivers behind the performance of bond and equity markets over the period.

Global Economic Review

Despite sticky inflation in some countries, high interest rates, and numerous geopolitical issues, the global economy continued to expand during the reporting period. In its July 2024 *World Economic Outlook Update*, the International Monetary Fund (the "IMF") projected global gross domestic product ("GDP") growth will be 3.2% in 2024, versus 3.3% in 2023. According to the IMF, "Overall, risks to the outlook remain balanced... but some near-term risks have gained prominence. These include upside risks to inflation that stem from a lack of progress on services disinflation and price pressures emanating from renewed trade or geopolitical tensions." From a regional perspective, the IMF projects 2024 GDP growth in the US will be 2.6% (versus 2.5% in 2023), 0.9% in the Eurozone (versus 0.5% in 2023), 0.7% in the UK (versus 0.1% in 2023), and 0.7% in Japan (versus 1.9% in 2023).

Market Review – Fixed Incomeⁱ

The overall global fixed income market was volatile at times, but edged higher during the reporting period. Looking back, in July 2023 the US Federal Reserve Board ("Fed") raised interest rates to 5.25%-5.50%, a 22-year high. The central bank then paused from raising rates at its next three meetings and, in December 2023, "pivoted," as it indicated the likely end to rate hikes and penciled in three rate cuts in 2024. However, since that time, the Fed has been on hold. But in August 2024, Fed Chair Jerome Powell insinuated the US central bank would lower interest rates at its September 2024 meeting, saying, "The time has come for policy to adjust." All told, US Treasuries generated a positive return. Lower-rated US corporateⁱⁱ bonds and US dollar-denominated emerging market sovereign debt generated even stronger results over the reporting period.

Market Review – Global Equitiesⁱⁱⁱ

The global equity market rallied sharply during the reporting period. The market was supported by resilient global growth, corporate earnings that often exceeded expectations, moderating inflation, and expectations for developed market central bank rate cuts. For the six-months ended 31 August 2024, the S&P 500 Index returned 11.59%. Outside the US, international developed equities, as measured by the MSCI EAFE Index (net), gained 9.31%, whereas emerging markets equities, as measured by the MSCI Emerging Markets Index (net), returned 9.66%.

We thank you for your continued support.

Yours sincerely,

Franklin Templeton International Services S.à r.l

September 2024

Past performance is no guarantee of future results. The information is not intended to be a forecast of future events, a guarantee of future results or investment advice.

All data as at 31 August 2024 unless otherwise stated.

Franklin Templeton Global Funds plc is an umbrella fund with segregated liability between sub-funds, established as an open-ended investment company with variable capital, authorised in Ireland by the Central Bank of Ireland as an undertaking for collective investment in transferable securities.

All investments involve risk, including the possible loss of principal. Past performance is no guide to future returns and may not be repeated.

This information has been prepared from sources believed reliable but is not guaranteed by Franklin Resources, Inc. company or affiliate (together "Franklin Templeton") and is not a complete summary or statement of all available data.

Opinions expressed are subject to change without notice and do not take into account the particular investment objectives, financial situation or needs of individual investors.

Before investing you should read the key investor information document and the prospectus, which describe the sub-funds' full objectives and risk factors. These and other relevant documents may be obtained in a number of languages at BNY Mellon Fund Services (Ireland) Designated Activity Company, One Dockland Central, Guild Street, IFSC, Dublin 1, Ireland, www.franklinresources.com and the registered office.

Issued and approved by Franklin Templeton International Services S.à r.l, 8A, rue Albert Borschette, L-1246 Luxembourg, Grand Duchy of Luxembourg, incorporated in Luxembourg and regulated by the Commission de Surveillance du Secteur Financier.

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ⁱ Fixed income – bonds.

ⁱⁱ Corporate bond – a bond issued by a corporation to raise money effectively in order to expand its business.

ⁱⁱⁱ Equity – ownership interest in a corporation in the form of common stock or preferred stock.

FTGF Western Asset US Government Liquidity Fund

Portfolio of Investments as at 31 August 2024

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value		
Government Bonds and Notes — 70.07% (29 February 2024: 73.28%)									
United States — 70.07% (29 February 2024: 73.28%)									
25,000	Federal Farm Credit Banks Funding Corp, 5.390%, due 09/09/2024 *	25,000	1.79	30,000	United States Treasury Bill, zero coupon, due 10/09/2024	29,969	2.15		
20,000	Federal Farm Credit Banks Funding Corp, 5.390%, due 08/10/2024 *	20,001	1.43	20,000	United States Treasury Bill, zero coupon, due 12/09/2024	19,974	1.43		
20,000	Federal Farm Credit Banks Funding Corp, Series 0002, 5.330%, due 16/10/2024 *	20,000	1.43	20,000	United States Treasury Bill, zero coupon, due 17/09/2024	19,959	1.43		
1,600	Federal Farm Credit Banks Funding Corp, 5.510%, due 16/10/2024 *	1,600	0.11	15,000	United States Treasury Bill, zero coupon, due 19/09/2024	14,965	1.07		
8,797	Federal Farm Credit Banks Funding Corp, 5.470%, due 26/11/2024 *	8,799	0.63	15,000	United States Treasury Bill, zero coupon, due 24/09/2024	14,954	1.07		
5,000	Federal Farm Credit Banks Funding Corp, 5.360%, due 27/11/2024 *	5,000	0.36	10,000	United States Treasury Bill, zero coupon, due 01/10/2024	9,959	0.71		
17,790	Federal Farm Credit Banks Funding Corp, 5.510%, due 19/12/2024 *	17,798	1.27	15,000	United States Treasury Bill, zero coupon, due 03/10/2024	14,935	1.07		
15,000	Federal Farm Credit Banks Funding Corp, 5.510%, due 23/12/2024 *	15,007	1.08	10,000	United States Treasury Bill, zero coupon, due 08/10/2024	9,949	0.71		
3,500	Federal Farm Credit Banks Funding Corp, 5.380%, due 22/01/2025 *	3,500	0.25	20,000	United States Treasury Bill, zero coupon, due 10/10/2024	19,893	1.42		
17,000	Federal Farm Credit Banks Funding Corp, Series 0000, 5.485%, due 10/02/2025 *	17,010	1.22	15,000	United States Treasury Bill, zero coupon, due 17/10/2024	14,905	1.07		
10,007	Federal Farm Credit Banks Funding Corp, 5.495%, due 10/02/2025 *	10,010	0.72	15,000	United States Treasury Bill, zero coupon, due 24/10/2024	14,890	1.07		
1,500	Federal Farm Credit Banks Funding Corp, 5.375%, due 12/02/2025 *	1,500	0.11	10,000	United States Treasury Bill, zero coupon, due 05/11/2024	9,909	0.71		
11,600	Federal Farm Credit Banks Funding Corp, 5.440%, due 14/02/2025 *	11,604	0.83	15,000	United States Treasury Bill, zero coupon, due 07/11/2024	14,863	1.06		
15,000	Federal Farm Credit Banks Funding Corp, 5.455%, due 07/03/2025 *	15,007	1.08	15,000	United States Treasury Bill, zero coupon, due 21/11/2024	14,830	1.06		
2,250	Federal Farm Credit Banks Funding Corp, 5.370%, due 09/04/2025 *	2,250	0.16	15,000	United States Treasury Bill, zero coupon, due 26/11/2024	14,821	1.06		
15,000	Federal Farm Credit Banks Funding Corp, 5.450%, due 01/05/2025 *	15,006	1.08	10,000	United States Treasury Bill, zero coupon, due 29/11/2024	9,875	0.71		
10,000	Federal Farm Credit Banks Funding Corp, 5.370%, due 06/06/2025 *	10,000	0.72	25,000	United States Treasury Bill, zero coupon, due 03/12/2024	24,683	1.77		
20,000	Federal Farm Credit Banks Funding Corp, 5.480%, due 11/07/2025 *	20,016	1.43	15,000	United States Treasury Bill, zero coupon, due 10/12/2024	14,796	1.06		
20,000	Federal Farm Credit Banks Funding Corp, Series 0000, 5.390%, due 26/08/2025 *	20,000	1.43	20,000	United States Treasury Bill, zero coupon, due 12/12/2024	19,713	1.41		
10,000	Federal Farm Credit Discount Notes, zero coupon, due 07/10/2024	9,951	0.71	12,500	United States Treasury Bill, zero coupon, due 17/12/2024	12,318	0.88		
11,000	Federal Home Loan Bank Discount Notes, zero coupon, due 03/09/2024	11,000	0.79	10,000	United States Treasury Bill, zero coupon, due 24/12/2024	9,847	0.71		
15,000	Federal Home Loan Bank Discount Notes, zero coupon, due 27/09/2024	14,948	1.07	10,000	United States Treasury Bill, zero coupon, due 26/12/2024	9,837	0.70		
5,000	Federal Home Loan Bank Discount Notes, zero coupon, due 31/10/2024	4,963	0.36	10,000	United States Treasury Bill, zero coupon, due 02/01/2025	9,828	0.70		
12,010	Federal Home Loan Bank Discount Notes, zero coupon, due 05/02/2025	11,762	0.84	10,000	United States Treasury Bill, zero coupon, due 30/01/2025	9,798	0.70		
15,000	Federal Home Loan Bank Discount Notes, zero coupon, due 05/03/2025	14,630	1.05	20,000	United States Treasury Bill, zero coupon, due 06/02/2025	19,587	1.40		
5,000	Federal Home Loan Banks, 2.610%, due 04/09/2024	4,999	0.36	10,000	United States Treasury Bill, zero coupon, due 13/02/2025	9,782	0.70		
20,000	Federal Home Loan Banks, Series 0002, 5.330%, due 04/09/2024 *	20,000	1.43	10,000	United States Treasury Note/Bond, 2.750%, due 15/05/2025	9,859	0.71		
20,000	Federal Home Loan Banks, Series 0000, 5.330%, due 09/09/2024 *	20,000	1.43	10,000	United States Treasury Note/Bond, 4.625%, due 30/06/2025	9,974	0.71		
10,000	Federal Home Loan Banks, 2.875%, due 13/09/2024	9,993	0.72			978,416	70.07		
20,000	Federal Home Loan Banks, Series 0003, 5.335%, due 26/09/2024 *	20,000	1.43	Total Government Bonds and Notes (Cost \$978,416)			978,416	70.07	
20,000	Federal Home Loan Banks, Series 0001, 5.335%, due 30/09/2024 *	20,000	1.43	Reverse Repurchase Agreements — 30.03% (29 February 2024: 27.78%)					
12,710	Federal Home Loan Banks, 4.500%, due 03/10/2024	12,700	0.91	United States — 30.03% (29 February 2024: 27.78%)					
1,195	Federal Home Loan Banks, 5.445%, due 06/11/2024 *	1,195	0.09	90,000	Canadian Imperial Bank of Commerce, Reverse Repurchase Agreement to be repurchased at US\$90,053,100 (collateralised by US Treasury Bonds & Notes to the total value of US\$91,854,207), 5.310%, due 03/09/2024	90,000	6.45		
20,000	Federal Home Loan Banks, 5.330%, due 20/11/2024 *	20,000	1.43	75,000	HSBC Bank USA, Reverse Repurchase Agreement to be repurchased at US\$75,044,000 (collateralised by US Treasury Bonds & Notes to the total value of US\$76,544,942), 5.280%, due 03/09/2024	75,000	5.37		
5,300	Federal Home Loan Banks, 5.520%, due 22/11/2024 *	5,302	0.38	110,000	JP Morgan Securities, LLC, Reverse Repurchase Agreement to be repurchased at US\$110,065,022 (collateralised by US Treasury Bonds & Notes to the total value of US\$112,266,337), 5.320%, due 03/09/2024	110,000	7.88		
2,755	Federal Home Loan Banks, 5.450%, due 03/01/2025 *	2,756	0.20	50,000	Royal Bank of Canada, Reverse Repurchase Agreement to be repurchased at US\$50,029,444 (collateralised by US Treasury Bonds & Notes to the total value of US\$51,000,058), 5.300%, due 03/09/2024	50,000	3.58		
15,000	Federal Home Loan Banks, Series 0003, 5.350%, due 27/01/2025 *	15,000	1.07	94,302	TD Securities USA, LLC, Reverse Repurchase Agreement to be repurchased at US\$94,357,638 (collateralised by US Treasury Bonds & Notes to the total value of US\$96,188,063), 5.310%, due 03/09/2024	94,302	6.75		
10,000	Federal Home Loan Banks, 5.450%, due 21/02/2025 *	10,003	0.72			419,302	30.03		
8,000	Federal Home Loan Banks, Series 0000, 5.455%, due 24/02/2025 *	8,003	0.57	Total Reverse Repurchase Agreements (Cost \$419,302)			419,302	30.03	
6,105	Federal Home Loan Banks, 5.370%, due 14/03/2025 *	6,105	0.44	Total Financial Assets at fair value through profit or loss				1,397,718	100.10
9,600	Federal Home Loan Banks, Series 0000, 5.445%, due 16/06/2025 *	9,604	0.69	Total Financial Assets and Financial Liabilities at fair value through profit or loss				1,397,718	100.10
3,000	Federal Home Loan Banks, Series 0000, 5.445%, due 10/07/2025 *	3,001	0.22	Liabilities in Excess of Other Assets				(1,352)	(0.10)
20,000	Federal Home Loan Banks, 5.390%, due 19/08/2025 *	20,000	1.43	Total Net Assets				\$1,396,366	100.00
5,000	Federal Home Loan Mortgage Corp, 4.070%, due 16/09/2024	4,997	0.36	— Amounts designated as “—” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.					
5,000	Federal Home Loan Mortgage Corp, 4.000%, due 25/11/2024	4,983	0.36	* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.					
5,000	Federal National Mortgage Association, 1.625%, due 07/01/2025	4,945	0.35	Analysis of Total Assets					
24,800	United States Treasury Bill, zero coupon, due 03/09/2024	24,800	1.78	Transferable securities admitted to an official exchange listing or traded on a regulated market				69.80	
15,000	United States Treasury Bill, zero coupon, due 05/09/2024	14,996	1.07	Money market instruments				29.91	
				Other assets				0.29	
				Total Assets				100.00	

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Bond Fund

Portfolio of Investments as at 31 August 2024

Face Value (000's)		Value (000's)	% of Net Asset Value	Face Value (000's)		Value (000's)	% of Net Asset Value
Asset-Backed Securities — 10.29% (29 February 2024: 8.75%)							
600	AB BSL CLO 4 Ltd, Series 2023 4A, Class A, 144A, 7.282%, due 20/04/2036 *	602	0.44	288	Stonepeak 2021-1 ABS, Series 2021 1A, Class AA, 144A, 2.301%, due 28/02/2033	273	0.20
200	Apidos CLO XXXVII, Series 2021 37A, Class A, 144A, 6.674%, due 22/10/2034 *	200	0.15	160	Trestles CLO VII Ltd, Series 2024 7A, Class A1, 144A, 0.000%, due 25/10/2037 *	160	0.12
260	Applebee's Funding LLC / IHOP Funding LLC, Series 2023 1A, Class A2, 144A, 7.824%, due 05/03/2053	273	0.20	490	Trinitas CLO XVI Ltd, Series 2021 16A, Class A1, 144A, 6.724%, due 20/07/2034 *	490	0.36
415	Argent Securities Inc Asset-Backed Pass-Through Certificates Series 2003-W7, Series 2003 W3, Class M1, 3.861%, due 25/09/2033 *	384	0.28	460	Trinitas CLO XXV Ltd, Series 2023 25A, Class A1, 144A, 7.133%, due 23/01/2037 *	462	0.34
256	Benefit Street Partners CLO VIII Ltd, Series 2015 8A, Class A1AR, 144A, 6.644%, due 20/01/2031 *	256	0.19	265	Voya CLO 2018-3 Ltd, Series 2018 3A, Class A1R2, 144A, 6.501%, due 15/10/2031 *	265	0.20
140	Birch Grove CLO 6 Ltd, Series 2023 6A, Class A1, 144A, 7.482%, due 20/07/2035 *	141	0.10	Total Asset-Backed Securities (Cost \$13,931)			
450	Birch Grove CLO 8 Ltd, Series 2024 8A, Class A1, 144A, 6.928%, due 20/04/2037 *	451	0.33	Mortgage-Backed Securities — 44.10% (29 February 2024: 42.48%)			
472	Brazos Higher Education Authority Inc, Series 2011 2, Class A3, 6.621%, due 27/10/2036 *	473	0.35	510	AREIT 2022-CRE7 LLC, Series 2022 CRE7, Class A, 144A, 7.584%, due 17/06/2039 *	511	0.38
210	Brightwood Capital MM CLO 2023-1 Ltd, Series 2023 1A, Class A1A, 144A, 8.079%, due 15/10/2035 *	213	0.16	210	BANK 2018-BNK10, Series 2018 BN10, Class A5, 3.688%, due 15/02/2061	203	0.15
630	Canyon CLO 2020-1 Ltd, Series 2020 1A, Class AR, 144A, 6.743%, due 15/07/2034 *	631	0.46	130	Benchmark 2018-B1 Mortgage Trust, Series 2018 B1, Class A5, 3.666%, due 15/01/2051 *	125	0.09
260	CarVal CLO XI C Ltd, Series 2024 3A, Class A1, 144A, 0.000%, due 20/10/2037 *	260	0.19	9,802	Benchmark 2018-B5 Mortgage Trust, Series 2018 B5, Class XA, 0.608%, due 15/07/2051 *	143	0.11
270	Cayuga Park CLO Ltd, Series 2020 1A, Class AR, 144A, 6.667%, due 17/07/2034 *	270	0.20	879	BHMS 2018-ATLS, Series 2018 ATLS, Class A, 144A, 6.884%, due 15/07/2035 *	879	0.65
56	Credit Suisse First Boston Mortgage Securities Corp, Series 2001 HE22, Class A1, 5.699%, due 25/02/2032 *	56	0.04	412	BRAVO Residential Funding Trust 2024-NQM2, Series 2024 NQM2, Class A1, 144A, 6.285%, due 25/02/2064	416	0.31
29	CWABS Asset-Backed Certificates Trust 2007-13, Series 2007 13, Class 2A2, 6.192%, due 25/10/2047 *	27	0.02	270	BRAVO Residential Funding Trust 2024-NQM5, Series 2024 NQM5, Class A1, 144A, 5.803%, due 25/06/2064	272	0.20
124	CWABS Inc Asset-Backed Certificates Trust 2004-5, Series 2004 5, Class 2A, 5.892%, due 25/10/2034 *	120	0.09	100	CD 2017-CD3 Mortgage Trust, Series 2017 CD3, Class A4, 3.631%, due 10/02/2050	94	0.07
22	CWHEQ Revolving Home Equity Loan Trust Series 2006-F, Series 2006 F, Class 2A1A, 5.591%, due 15/07/2036 *	21	0.02	71	Citigroup Commercial Mortgage Trust 2014-GC23, Series 2014 GC23, Class B, 4.175%, due 10/07/2047 *	70	0.05
420	Golub Capital Partners Clo 57M Ltd, Series 2021 57A, Class A1, 144A, 7.036%, due 25/10/2034 *	421	0.31	3,429	Citigroup Commercial Mortgage Trust 2016-C3, Series 2016 C3, Class XA, 1.051%, due 15/11/2049 *	53	0.04
150	Golub Capital Partners CLO 66B Ltd, Series 2023 66A, Class A, 144A, 7.235%, due 25/10/2035 *	151	0.11	183	Citigroup Commercial Mortgage Trust 2017-C4, Series 2017 C4, Class A3, 3.209%, due 12/10/2050	176	0.13
390	Golub Capital Partners CLO 76 B Ltd, Series 2024 76A, Class A1, 144A, 0.000%, due 25/10/2037 *	390	0.29	3	COMM 2015-LC19 Mortgage Trust, Series 2015 LC19, Class ASB, 3.040%, due 10/02/2048	3	-
362	Goodleap Sustainable Home Solutions Trust 2023-3, Series 2023 3C, Class A, 144A, 6.500%, due 20/07/2055	376	0.28	200	COMM 2015-PC1 Mortgage Trust, Series 2015 PC1, Class A5, 3.902%, due 10/07/2050	198	0.15
475	Jack in the Box Funding LLC, Series 2022 1A, Class A21, 144A, 3.445%, due 26/02/2052	450	0.33	340	Connecticut Avenue Securities Trust 2022-R04, Series 2022 R04, Class 1M2, 144A, 8.449%, due 25/03/2042 *	355	0.26
293	Loanpal Solar Loan 2021-1 Ltd, Series 2021 1GS, Class A, 144A, 2.290%, due 20/01/2048	239	0.18	430	Connecticut Avenue Securities Trust 2023-R06, Series 2023 R06, Class 1M2, 144A, 8.049%, due 25/07/2043 *	449	0.33
469	Long Beach Mortgage Loan Trust 2004-1, Series 2004 1, Class M1, 6.142%, due 25/02/2034 *	465	0.34	250	Connecticut Avenue Securities Trust 2024-R01, Series 2024 R01, Class 1M2, 144A, 7.149%, due 25/01/2044 *	252	0.19
178	Long Beach Mortgage Loan Trust 2004-4, Series 2004 4, Class M1, 6.292%, due 25/10/2034 *	171	0.13	436	Cross 2024-H2 Mortgage Trust, Series 2024 H2, Class A1, 144A, 6.093%, due 25/04/2069	441	0.33
379	Merrill Lynch Mortgage Investors Trust Series 2004-WMC5, Series 2004 WMC5, Class M1, 6.322%, due 25/07/2035 *	379	0.28	100	CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015 C1, Class AS, 3.791%, due 15/04/2050 *	98	0.07
362	Morgan Stanley ABS Capital I Inc Trust 2004-NCB, Series 2004 NCB, Class M1, 6.307%, due 25/09/2034 *	366	0.27	326	CSMC 2018-J1 Trust, Series 2018 J1, Class A2, 144A, 3.500%, due 25/02/2048 *	297	0.22
328	Mosaic Solar Loan Trust 2021-3, Series 2021 3A, Class B, 144A, 1.920%, due 20/06/2052	247	0.18	931	CSMC 2018-J1 Trust, Series 2018 J1, Class B2, 144A, 3.578%, due 25/02/2048 *	857	0.63
272	Navient Student Loan Trust 2017-3, Series 2017 3A, Class A3, 144A, 6.513%, due 26/07/2066 *	273	0.20	1	Fannie Mae Interest Strip 390, Class C3, 6.000%, due 25/07/2038	-	-
730	Ocean Trails Clo X, Series 2020 10A, Class AR, 144A, 6.783%, due 15/10/2034 *	731	0.54	3	Fannie Mae Interest Strip 407, Class 41, 6.000%, due 25/01/2038	1	-
240	Ocean Trails Clo XI, Series 2021 11A, Class A, 144A, 6.764%, due 20/07/2034 *	240	0.18	7	Fannie Mae Interest Strip 409, Class C13, 3.500%, due 25/11/2041	1	-
270	Ocean Trails CLO XII Ltd, Series 2022 12A, Class A1R, 144A, 0.000%, due 20/07/2035 *	270	0.20	7	Fannie Mae Interest Strip 409, Class C18, 4.000%, due 25/04/2042	1	-
500	Ocean Trails CLO XIV Ltd, Series 2023 14A, Class A1, 144A, 7.282%, due 20/01/2035 *	502	0.37	3	Fannie Mae Interest Strip 409, Class C2, 3.000%, due 25/04/2027	-	-
460	OHA Credit Funding 18 Ltd, Series 2024 18A, Class A1, 144A, 6.792%, due 20/04/2037 *	461	0.34	300	Fannie Mae or Freddie Mac, 30 year, TBA, 2.000% ±	246	0.18
340	Owl Rock CLO III Ltd, Series 2020 3A, Class AR, 144A, 7.149%, due 20/04/2036 *	342	0.25	800	Fannie Mae or Freddie Mac, 30 year, TBA, 3.000% ±	710	0.52
490	Palmer Square CLO 2022-5 Ltd, Series 2022 5A, Class A, 144A, 7.282%, due 20/10/2035 *	490	0.36	200	Fannie Mae or Freddie Mac, 30 year, TBA, 4.000% ±	190	0.14
57	SBA Small Business Investment Cos, Series 2018 10B, Class 1, 3.548%, due 10/09/2028	56	0.04	200	Fannie Mae or Freddie Mac, 30 year, TBA, 5.000% ±	199	0.15
56	SLM Private Credit Student Loan Trust 2007-A, Series 2007 A, Class A4A, 5.841%, due 16/12/2041 *	56	0.04	300	Fannie Mae or Freddie Mac, 30 year, TBA, 5.500% ±	302	0.22
273	SLM Private Education Loan Trust 2010-C, Series 2010 C, Class A5, 144A, 10.201%, due 15/10/2041 *	285	0.21	29	Fannie Mae Pool '890604', 4.500%, due 01/10/2044	29	0.02
114	SMB Private Education Loan Trust 2020-A, Series 2020 A, Class A2A, 144A, 2.230%, due 15/09/2037	108	0.08	17	Fannie Mae Pool 'AB9594', 4.000%, due 01/06/2043	16	0.01
192	SMB Private Education Loan Trust 2024-A, Series 2024 A, Class A1A, 144A, 5.240%, due 15/03/2056	195	0.14	182	Fannie Mae Pool 'AH4536', 4.000%, due 01/02/2041	177	0.13
270	SMB Private Education Loan Trust 2024-E, Series 2024 E, Class A1A, 144A, 5.090%, due 16/10/2056	271	0.20	7	Fannie Mae Pool 'AL4324', 6.500%, due 01/05/2040	7	0.01
				60	Fannie Mae Pool 'AL9397', 3.000%, due 01/10/2046	55	0.04
				43	Fannie Mae Pool 'AL9546', 3.500%, due 01/11/2046	41	0.03
				34	Fannie Mae Pool 'AL9631', 3.000%, due 01/12/2046	31	0.02
				20	Fannie Mae Pool 'AM8674', 2.810%, due 01/04/2025	20	0.01
				42	Fannie Mae Pool 'AO7501', 4.000%, due 01/06/2042	41	0.03
				20	Fannie Mae Pool 'AP4781', 3.000%, due 01/09/2042	18	0.01
				17	Fannie Mae Pool 'AR7399', 3.000%, due 01/06/2043	15	0.01
				37	Fannie Mae Pool 'AS0038', 3.000%, due 01/07/2043	34	0.02
				198	Fannie Mae Pool 'AS7313', 3.500%, due 01/06/2046	185	0.14
				85	Fannie Mae Pool 'AS7738', 3.000%, due 01/08/2046	76	0.06
				53	Fannie Mae Pool 'AS7844', 3.000%, due 01/09/2046	48	0.04
				18	Fannie Mae Pool 'AS8740', 3.500%, due 01/02/2037	18	0.01
				35	Fannie Mae Pool 'AS8745', 3.000%, due 01/02/2047	32	0.02
				39	Fannie Mae Pool 'AS9588', 4.000%, due 01/05/2047	37	0.03
				15	Fannie Mae Pool 'AT4281', 4.000%, due 01/06/2043	15	0.01
				23	Fannie Mae Pool 'AU6735', 3.000%, due 01/10/2043	21	0.02
				38	Fannie Mae Pool 'BC0884', 3.000%, due 01/05/2046	34	0.03

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — (continued)					
60 Fannie Mae Pool 'BC1509', 3.000%, due 01/08/2046	54	0.04	236 Fannie Mae Pool 'FS0697', 2.500%, due 01/02/2042	211	0.16
83 Fannie Mae Pool 'BC2817', 3.000%, due 01/09/2046	76	0.06	85 Fannie Mae Pool 'FS0957', 3.000%, due 01/03/2052	76	0.06
33 Fannie Mae Pool 'BD2455', 3.000%, due 01/01/2047	30	0.02	81 Fannie Mae Pool 'FS0995', 2.500%, due 01/03/2042	73	0.05
36 Fannie Mae Pool 'BD8104', 3.000%, due 01/10/2046	32	0.02	82 Fannie Mae Pool 'FS1014', 2.000%, due 01/02/2052	68	0.05
172 Fannie Mae Pool 'BF0104', 4.000%, due 01/02/2056	165	0.12	486 Fannie Mae Pool 'FS1074', 3.000%, due 01/03/2052	438	0.32
40 Fannie Mae Pool 'BF0163', 5.000%, due 01/11/2046	40	0.03	330 Fannie Mae Pool 'FS1112', 2.000%, due 01/03/2052	276	0.20
79 Fannie Mae Pool 'BF0183', 4.000%, due 01/01/2057	75	0.06	239 Fannie Mae Pool 'FS1171', 3.000%, due 01/01/2052	212	0.16
166 Fannie Mae Pool 'BF0191', 4.000%, due 01/06/2057	158	0.12	80 Fannie Mae Pool 'FS1289', 3.000%, due 01/03/2052	72	0.05
33 Fannie Mae Pool 'BF0301', 4.500%, due 01/08/2058	32	0.02	147 Fannie Mae Pool 'FS2740', 3.500%, due 01/06/2049	138	0.10
178 Fannie Mae Pool 'BF0646', 2.500%, due 01/06/2062	150	0.11	82 Fannie Mae Pool 'FS3249', 5.000%, due 01/11/2052	82	0.06
13 Fannie Mae Pool 'BM3904', 5.000%, due 01/05/2048	13	0.01	88 Fannie Mae Pool 'FS3836', 4.500%, due 01/01/2053	86	0.06
381 Fannie Mae Pool 'BM4579', 3.000%, due 01/04/2047	345	0.25	80 Fannie Mae Pool 'FS4000', 6.000%, due 01/07/2041	84	0.06
32 Fannie Mae Pool 'BM4751', 3.500%, due 01/03/2043	30	0.02	272 Fannie Mae Pool 'FS4269', 2.000%, due 01/10/2051	225	0.17
517 Fannie Mae Pool 'BN3898', 4.500%, due 01/12/2048	512	0.38	94 Fannie Mae Pool 'FS4805', 5.500%, due 01/05/2053	96	0.07
75 Fannie Mae Pool 'BQ5876', 2.500%, due 01/11/2050	65	0.05	89 Fannie Mae Pool 'FS5306', 6.000%, due 01/07/2053	93	0.07
69 Fannie Mae Pool 'BR2641', 2.000%, due 01/02/2051	58	0.04	1,000 Fannie Mae Pool 'FS5313', 3.500%, due 01/01/2050	933	0.69
67 Fannie Mae Pool 'BR2643', 2.000%, due 01/02/2051	56	0.04	92 Fannie Mae Pool 'FS5385', 2.500%, due 01/04/2052	80	0.06
64 Fannie Mae Pool 'BR2644', 2.000%, due 01/02/2051	54	0.04	271 Fannie Mae Pool 'FS5450', 3.000%, due 01/11/2051	244	0.18
64 Fannie Mae Pool 'BR3256', 2.000%, due 01/02/2051	54	0.04	185 Fannie Mae Pool 'FS5647', 5.500%, due 01/07/2053	188	0.14
65 Fannie Mae Pool 'BR3257', 2.000%, due 01/02/2051	55	0.04	190 Fannie Mae Pool 'FS6691', 1.500%, due 01/03/2042	159	0.12
72 Fannie Mae Pool 'BR3286', 2.000%, due 01/03/2051	60	0.04	88 Fannie Mae Pool 'FS6779', 6.500%, due 01/12/2053	92	0.07
67 Fannie Mae Pool 'BR4722', 2.000%, due 01/03/2051	56	0.04	96 Fannie Mae Pool 'FS7170', 2.000%, due 01/08/2042	83	0.06
75 Fannie Mae Pool 'BR4753', 2.000%, due 01/03/2051	62	0.05	192 Fannie Mae Pool 'FS7408', 2.500%, due 01/04/2052	166	0.12
66 Fannie Mae Pool 'BR4756', 2.000%, due 01/03/2051	55	0.04	95 Fannie Mae Pool 'FS7624', 6.500%, due 01/03/2054	98	0.07
74 Fannie Mae Pool 'BR5587', 2.000%, due 01/03/2051	61	0.05	98 Fannie Mae Pool 'FS7997', 6.000%, due 01/05/2054	100	0.07
75 Fannie Mae Pool 'BR5633', 2.000%, due 01/03/2051	63	0.05	26 Fannie Mae Pool 'MA1217', 4.000%, due 01/10/2042	25	0.02
75 Fannie Mae Pool 'BT0846', 2.500%, due 01/07/2051	65	0.05	13 Fannie Mae Pool 'MA1253', 4.000%, due 01/11/2042	13	0.01
129 Fannie Mae Pool 'BT1311', 2.000%, due 01/07/2051	106	0.08	19 Fannie Mae Pool 'MA1591', 4.500%, due 01/09/2043	18	0.01
76 Fannie Mae Pool 'BT3270', 2.500%, due 01/08/2051	66	0.05	35 Fannie Mae Pool 'MA2110', 3.500%, due 01/12/2034	34	0.02
1,553 Fannie Mae Pool 'BU1118', 2.500%, due 01/10/2051	1,337	0.99	24 Fannie Mae Pool 'MA2138', 3.500%, due 01/01/2035	23	0.02
84 Fannie Mae Pool 'BU1421', 3.000%, due 01/01/2052	75	0.06	47 Fannie Mae Pool 'MA2320', 3.000%, due 01/07/2035	44	0.03
80 Fannie Mae Pool 'BU2599', 2.500%, due 01/01/2052	70	0.05	76 Fannie Mae Pool 'MA2523', 3.000%, due 01/02/2036	72	0.05
79 Fannie Mae Pool 'BV3089', 2.500%, due 01/02/2052	69	0.05	57 Fannie Mae Pool 'MA2579', 3.000%, due 01/04/2036	54	0.04
234 Fannie Mae Pool 'BV4195', 3.000%, due 01/03/2052	211	0.16	136 Fannie Mae Pool 'MA2672', 3.000%, due 01/07/2036	129	0.10
87 Fannie Mae Pool 'BW9916', 5.000%, due 01/10/2052	86	0.06	90 Fannie Mae Pool 'MA2707', 3.000%, due 01/08/2036	85	0.06
84 Fannie Mae Pool 'BX0553', 5.500%, due 01/10/2052	85	0.06	21 Fannie Mae Pool 'MA4031', 4.500%, due 01/05/2050	20	0.01
796 Fannie Mae Pool 'BX8180', 5.500%, due 01/04/2053	804	0.59	55 Fannie Mae Pool 'MA4177', 2.500%, due 01/11/2040	49	0.04
172 Fannie Mae Pool 'BX9419', 5.000%, due 01/03/2053	171	0.13	1,081 Fannie Mae Pool 'MA4422', 2.000%, due 01/09/2041	933	0.69
274 Fannie Mae Pool 'CA1692', 4.000%, due 01/05/2048	264	0.19	389 Fannie Mae Pool 'MA4446', 2.000%, due 01/10/2041	336	0.25
27 Fannie Mae Pool 'CA2472', 4.000%, due 01/10/2048	26	0.02	326 Fannie Mae Pool 'MA4473', 1.500%, due 01/11/2041	272	0.20
478 Fannie Mae Pool 'CA7240', 2.500%, due 01/10/2050	415	0.31	88 Fannie Mae Pool 'MA4599', 3.000%, due 01/05/2052	78	0.06
200 Fannie Mae Pool 'CA7422', 2.000%, due 01/10/2040	174	0.13	169 Fannie Mae Pool 'MA4643', 3.000%, due 01/05/2042	155	0.11
69 Fannie Mae Pool 'CA7531', 3.000%, due 01/10/2050	62	0.05	7 Fannie Mae REMICS, Series 2001 81, Class GE, 6.000%, due 25/01/2032	7	0.01
151 Fannie Mae Pool 'CB0470', 2.500%, due 01/05/2041	134	0.10	16 Fannie Mae REMICS, Series 2005 29, Class ZA, 5.500%, due 25/04/2035	16	0.01
514 Fannie Mae Pool 'CB1538', 2.500%, due 01/09/2051	442	0.33	2 Fannie Mae REMICS, Series 2011 87, Class SG, 1.087%, due 25/04/2040 *	-	-
728 Fannie Mae Pool 'CB2775', 2.500%, due 01/02/2052	631	0.46	4 Fannie Mae REMICS, Series 2012 101, Class AI, 3.000%, due 25/06/2027	-	-
168 Fannie Mae Pool 'CB3234', 3.000%, due 01/04/2052	150	0.11	121 Fannie Mae REMICS, Series 2012 118, Class VZ, 3.000%, due 25/11/2042	111	0.08
167 Fannie Mae Pool 'CB3272', 4.000%, due 01/04/2052	160	0.12	62 Fannie Mae REMICS, Series 2012 134, Class SK, 0.687%, due 25/12/2042 *	7	0.01
84 Fannie Mae Pool 'CB4103', 5.000%, due 01/07/2052	85	0.06	5 Fannie Mae REMICS, Series 2012 46, Class BA, 6.000%, due 25/05/2042	5	-
537 Fannie Mae Pool 'CB5108', 5.500%, due 01/11/2052	542	0.40	6 Fannie Mae REMICS, Series 2012 75, Class NS, 1.137%, due 25/07/2042 *	1	-
167 Fannie Mae Pool 'CB5497', 6.500%, due 01/01/2053	174	0.13	349 Fannie Mae REMICS, Series 2012 96, Class SB, 0.587%, due 25/09/2042 *	34	0.02
89 Fannie Mae Pool 'CB6030', 4.500%, due 01/04/2053	87	0.06	7 Fannie Mae REMICS, Series 2013 9, Class BC, 6.500%, due 25/07/2042	7	0.01
363 Fannie Mae Pool 'CB6753', 6.000%, due 01/07/2053	372	0.27	9 Fannie Mae REMICS, Series 2013 9, Class CB, 5.500%, due 25/04/2042	10	0.01
97 Fannie Mae Pool 'CB8226', 6.500%, due 01/03/2054	101	0.07	575 Fannie Mae REMICS, Series 2020 37, Class IM, 4.000%, due 25/06/2050	119	0.09
43 Fannie Mae Pool 'FM0068', 3.500%, due 01/02/2040	41	0.03	109 Fannie Mae REMICS, Series 2020 47, Class GZ, 2.000%, due 25/07/2050	68	0.05
36 Fannie Mae Pool 'FM0071', 3.500%, due 01/02/2040	34	0.03	73 Fannie Mae REMICS, Series 2020 56, Class DI, 2.500%, due 25/08/2050	12	0.01
36 Fannie Mae Pool 'FM1263', 4.500%, due 01/07/2049	36	0.03	137 Fannie Mae REMICS, Series 2020 57, Class TA, 2.000%, due 25/04/2050	120	0.09
170 Fannie Mae Pool 'FM1727', 5.000%, due 01/09/2049	172	0.13	72 Fannie Mae REMICS, Series 2020 74, Class EI, 2.500%, due 25/10/2050	12	0.01
75 Fannie Mae Pool 'FM2761', 5.000%, due 01/03/2050	75	0.06	491 Fannie Mae REMICS, Series 2020 89, Class DI, 2.500%, due 25/12/2050	78	0.06
75 Fannie Mae Pool 'FM3049', 4.000%, due 01/04/2044	73	0.05	419 Fannie Mae REMICS, Series 2020 97, Class AI, 2.000%, due 25/01/2051	58	0.04
183 Fannie Mae Pool 'FM3773', 3.500%, due 01/11/2048	171	0.13	742 Fannie Mae REMICS, Series 2021 3, Class QI, 2.500%, due 25/02/2051	120	0.09
238 Fannie Mae Pool 'FM4650', 2.500%, due 01/10/2040	214	0.16	69 Fannie Mae REMICS, Series 2021 65, Class JA, 2.000%, due 25/01/2046	61	0.04
44 Fannie Mae Pool 'FM5783', 3.000%, due 01/06/2038	41	0.03	400 Fannie Mae-Aces, Series 2018 M15, Class 1A2, 3.700%, due 25/01/2036	382	0.28
52 Fannie Mae Pool 'FM5904', 2.500%, due 01/02/2051	45	0.03			
69 Fannie Mae Pool 'FM6460', 2.500%, due 01/03/2051	60	0.04			
62 Fannie Mae Pool 'FM7675', 2.500%, due 01/06/2051	54	0.04			
48 Fannie Mae Pool 'FM7786', 4.000%, due 01/01/2049	46	0.03			
55 Fannie Mae Pool 'FM7796', 4.000%, due 01/06/2048	53	0.04			
77 Fannie Mae Pool 'FM7910', 2.500%, due 01/07/2051	67	0.05			
142 Fannie Mae Pool 'FM8577', 3.000%, due 01/08/2051	129	0.09			
72 Fannie Mae Pool 'FM8648', 3.000%, due 01/09/2051	65	0.05			
76 Fannie Mae Pool 'FM9365', 3.000%, due 01/11/2051	69	0.05			
76 Fannie Mae Pool 'FM9464', 3.000%, due 01/11/2051	69	0.05			
90 Fannie Mae Pool 'FP0028', 2.000%, due 01/08/2040	78	0.06			
70 Fannie Mae Pool 'FS0024', 2.500%, due 01/09/2051	62	0.05			
65 Fannie Mae Pool 'FS0037', 3.000%, due 01/08/2051	59	0.04			
62 Fannie Mae Pool 'FS0067', 4.500%, due 01/09/2051	61	0.04			
78 Fannie Mae Pool 'FS0240', 3.000%, due 01/01/2052	70	0.05			
565 Fannie Mae Pool 'FS0273', 2.500%, due 01/12/2051	493	0.36			
80 Fannie Mae Pool 'FS0366', 2.500%, due 01/01/2052	70	0.05			
162 Fannie Mae Pool 'FS0424', 2.500%, due 01/01/2052	141	0.10			
81 Fannie Mae Pool 'FS0582', 2.500%, due 01/02/2052	71	0.05			
82 Fannie Mae Pool 'FS0584', 2.000%, due 01/02/2052	68	0.05			

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FTGF Western Asset US Core Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — (continued)					
523 Fannie Mae-Aces, Series 2020 M36, Class X1, 1.543%, due 25/09/2034 *	30	0.02	23 Freddie Mac Pool 'ZN0538', 3.500%, due 01/11/2042	21	0.02
3 Freddie Mac Gold Pool 'G06669', 6.500%, due 01/09/2039	4	–	13 Freddie Mac Pool 'ZN1436', 5.000%, due 01/11/2048	13	0.01
142 Freddie Mac Gold Pool 'G61637', 3.000%, due 01/09/2047	128	0.09	3 Freddie Mac Pool 'ZS3059', 5.500%, due 01/12/2038	4	–
18 Freddie Mac Gold Pool 'Q17792', 3.500%, due 01/05/2043	17	0.01	41 Freddie Mac Pool 'ZT1257', 3.000%, due 01/01/2046	38	0.03
34 Freddie Mac Gold Pool 'Q29184', 4.000%, due 01/10/2044	33	0.02	3 Freddie Mac REMICS 3621, Class SB, 0.762%, due 15/01/2040 *	–	–
35 Freddie Mac Gold Pool 'Q45560', 3.000%, due 01/01/2047	32	0.02	19 Freddie Mac REMICS 3947, Class SG, 0.482%, due 15/10/2041 *	2	–
69 Freddie Mac Gold Pool 'Q45737', 3.000%, due 01/01/2047	63	0.05	11 Freddie Mac REMICS 4194, Class BI, 3.500%, due 15/04/2043	2	–
40 Freddie Mac Gold Pool 'Q45819', 3.000%, due 01/01/2047	36	0.03	1 Freddie Mac REMICS 4298, Class PI, 4.000%, due 15/04/2043	–	–
13 Freddie Mac Gold Pool 'U90316', 4.000%, due 01/10/2042	13	0.01	26 Freddie Mac REMICS 4813, Class CJ, 3.000%, due 15/08/2048	23	0.02
44 Freddie Mac Gold Pool 'U99124', 3.500%, due 01/03/2045	41	0.03	423 Freddie Mac REMICS 4980, Class KI, 4.500%, due 25/06/2050	96	0.07
2,882 Freddie Mac Multifamily Structured Pass Through Certificates K124, Class X1, 0.808%, due 25/12/2030 *	105	0.08	63 Freddie Mac REMICS 5010, Class IK, 2.500%, due 25/09/2050	9	0.01
3,988 Freddie Mac Multifamily Structured Pass Through Certificates K130, Class X1, 1.143%, due 25/06/2031 *	224	0.17	225 Freddie Mac REMICS 5010, Class JJ, 2.500%, due 25/09/2050	36	0.03
10,399 Freddie Mac Multifamily Structured Pass Through Certificates, Series K 157, Class X1, 0.419%, due 25/05/2033 *	228	0.17	77 Freddie Mac REMICS 5013, Class IN, 2.500%, due 25/09/2050	13	0.01
62 Freddie Mac Non Gold Pool '840698', 2.131%, due 01/03/2047 *	59	0.04	156 Freddie Mac REMICS 5018, Class MI, 2.000%, due 25/10/2050	21	0.02
313 Freddie Mac Non Gold Pool '841076', 3.006%, due 01/11/2048 *	301	0.22	369 Freddie Mac REMICS 5038, Class PJ, 0.750%, due 25/10/2050	264	0.19
99 Freddie Mac Non Gold Pool '841077', 2.919%, due 01/11/2047 *	98	0.07	66 Freddie Mac REMICS 5040, Class IB, 2.500%, due 25/11/2050	10	0.01
101 Freddie Mac Non Gold Pool '841081', 3.098%, due 01/02/2050 *	99	0.07	394 Freddie Mac REMICS 5059, Class IB, 2.500%, due 25/01/2051	67	0.05
67 Freddie Mac Pool 'QB5092', 2.500%, due 01/11/2050	59	0.04	71 Freddie Mac REMICS 5069, Class MI, 2.500%, due 25/02/2051	11	0.01
71 Freddie Mac Pool 'QB5093', 2.500%, due 01/11/2050	62	0.05	403 Freddie Mac REMICS 5085, Class NI, 2.000%, due 25/03/2051	49	0.04
65 Freddie Mac Pool 'QB8604', 2.000%, due 01/02/2051	54	0.04	74 Freddie Mac REMICS 5092, Class AP, 2.000%, due 25/04/2041	65	0.05
265 Freddie Mac Pool 'QB9087', 2.000%, due 01/02/2051	221	0.16	462 Freddie Mac REMICS 5093, Class IY, 4.500%, due 25/12/2050	101	0.07
68 Freddie Mac Pool 'QB9482', 2.000%, due 01/03/2051	57	0.04	168 Freddie Mac REMICS 5140, Class NI, 2.500%, due 25/05/2049	24	0.02
76 Freddie Mac Pool 'QC3690', 2.500%, due 01/07/2051	66	0.05	200 Freddie Mac REMICS 5224, Class HL, 4.000%, due 25/04/2052	185	0.14
77 Freddie Mac Pool 'QC4824', 2.500%, due 01/08/2051	67	0.05	420 Freddie Mac STACR REMIC Trust 2022-DNA3, Series 2022 DNA3, Class M1B, 144A, 8.249%, due 25/04/2042 *	435	0.32
237 Freddie Mac Pool 'QC5830', 2.500%, due 01/08/2051	206	0.15	63 Freddie Mac Structured Pass-Through Certificates, Series T 56, Class 2AF, 5.863%, due 25/05/2043 *	61	0.04
84 Freddie Mac Pool 'QC9154', 3.000%, due 01/10/2051	76	0.06	13 Ginnie Mae I Pool '557522', 7.000%, due 15/07/2031	14	0.01
145 Freddie Mac Pool 'RA3882', 2.000%, due 01/11/2050	121	0.09	9 Ginnie Mae I Pool '565347', 7.000%, due 15/08/2031	9	0.01
400 Freddie Mac Pool 'RA3913', 2.500%, due 01/11/2050	349	0.26	3 Ginnie Mae I Pool '584344', 7.000%, due 15/04/2032	3	–
239 Freddie Mac Pool 'RA6397', 2.500%, due 01/11/2051	208	0.15	57 Ginnie Mae I Pool '784571', 3.500%, due 15/06/2048	54	0.04
78 Freddie Mac Pool 'RA6562', 2.500%, due 01/01/2052	68	0.05	31 Ginnie Mae I Pool 'AA5649', 3.000%, due 15/09/2042	29	0.02
347 Freddie Mac Pool 'RA6694', 2.000%, due 01/01/2052	284	0.21	48 Ginnie Mae I Pool 'AB2892', 3.000%, due 15/09/2042	44	0.03
92 Freddie Mac Pool 'RA8790', 5.000%, due 01/04/2053	92	0.07	104 Ginnie Mae I Pool 'AB9108', 3.000%, due 15/10/2042	96	0.07
370 Freddie Mac Pool 'RA9639', 6.000%, due 01/08/2053	379	0.28	6 Ginnie Mae II Pool '4837', 6.000%, due 20/10/2040	6	–
405 Freddie Mac Pool 'RB0714', 2.000%, due 01/12/2041	350	0.26	6 Ginnie Mae II Pool '4923', 4.500%, due 20/01/2041	6	–
207 Freddie Mac Pool 'RB5084', 2.000%, due 01/11/2040	174	0.13	4 Ginnie Mae II Pool '4961', 6.000%, due 20/02/2041	4	–
213 Freddie Mac Pool 'RB5105', 2.500%, due 01/03/2041	185	0.14	14 Ginnie Mae II Pool '4978', 4.500%, due 20/03/2041	14	0.01
231 Freddie Mac Pool 'RB5110', 1.500%, due 01/05/2041	193	0.14	7 Ginnie Mae II Pool '5240', 6.000%, due 20/11/2041	7	0.01
235 Freddie Mac Pool 'RB5117', 1.500%, due 01/07/2041	196	0.14	12 Ginnie Mae II Pool '784106', 3.500%, due 20/01/2046	11	0.01
77 Freddie Mac Pool 'RB5121', 2.000%, due 01/08/2041	67	0.05	385 Ginnie Mae II Pool '784577', 4.000%, due 20/07/2047	369	0.27
311 Freddie Mac Pool 'RB5125', 2.000%, due 01/09/2041	268	0.20	11 Ginnie Mae II Pool '784825', 3.500%, due 20/10/2049	10	0.01
97 Freddie Mac Pool 'RB5130', 1.500%, due 01/10/2041	81	0.06	94 Ginnie Mae II Pool '784894', 3.500%, due 20/02/2048	88	0.06
709 Freddie Mac Pool 'RB5131', 2.000%, due 01/10/2041	612	0.45	113 Ginnie Mae II Pool '784905', 3.000%, due 20/01/2050	103	0.08
49 Freddie Mac Pool 'RB5134', 1.500%, due 01/11/2041	41	0.03	22 Ginnie Mae II Pool '784985', 3.500%, due 20/09/2048	21	0.02
84 Freddie Mac Pool 'RB5154', 2.500%, due 01/04/2042	75	0.06	51 Ginnie Mae II Pool '785359', 2.000%, due 20/03/2051	42	0.03
93 Freddie Mac Pool 'RJ0954', 6.500%, due 01/02/2054	97	0.07	80 Ginnie Mae II Pool '785360', 2.000%, due 20/03/2051	65	0.05
260 Freddie Mac Pool 'SC0340', 3.000%, due 01/09/2042	239	0.18	300 Ginnie Mae II Pool '785558', 2.500%, due 20/07/2051	260	0.19
742 Freddie Mac Pool 'SD0502', 3.000%, due 01/08/2050	666	0.49	155 Ginnie Mae II Pool '785565', 2.500%, due 20/06/2051	134	0.10
65 Freddie Mac Pool 'SD0573', 2.000%, due 01/04/2051	55	0.04	153 Ginnie Mae II Pool '785568', 2.500%, due 20/08/2051	132	0.10
78 Freddie Mac Pool 'SD0615', 4.500%, due 01/01/2051	77	0.06	77 Ginnie Mae II Pool '785663', 2.500%, due 20/10/2051	66	0.05
81 Freddie Mac Pool 'SD0745', 2.000%, due 01/11/2051	68	0.05	162 Ginnie Mae II Pool '785762', 2.500%, due 20/11/2051	140	0.10
80 Freddie Mac Pool 'SD0849', 2.500%, due 01/01/2052	70	0.05	159 Ginnie Mae II Pool '785789', 2.500%, due 20/12/2051	138	0.10
550 Freddie Mac Pool 'SD1218', 4.000%, due 01/07/2049	527	0.39	319 Ginnie Mae II Pool '785791', 2.500%, due 20/12/2051	275	0.20
89 Freddie Mac Pool 'SD1807', 4.500%, due 01/07/2052	87	0.06	246 Ginnie Mae II Pool '785821', 2.500%, due 20/12/2051	213	0.16
88 Freddie Mac Pool 'SD2245', 5.500%, due 01/12/2052	89	0.07	82 Ginnie Mae II Pool '785944', 3.000%, due 20/02/2052	73	0.05
85 Freddie Mac Pool 'SD2284', 6.000%, due 01/12/2052	87	0.06	82 Ginnie Mae II Pool '786095', 3.000%, due 20/04/2052	72	0.05
89 Freddie Mac Pool 'SD2394', 4.500%, due 01/11/2052	87	0.06	90 Ginnie Mae II Pool '786108', 3.500%, due 20/03/2052	82	0.06
90 Freddie Mac Pool 'SD2443', 4.500%, due 01/10/2052	87	0.06	88 Ginnie Mae II Pool '786474', 5.000%, due 20/01/2053	89	0.07
84 Freddie Mac Pool 'SD2452', 6.500%, due 01/02/2053	87	0.06	718 Ginnie Mae II Pool '786583', 3.000%, due 20/03/2052	645	0.48
91 Freddie Mac Pool 'SD2723', 5.500%, due 01/03/2053	92	0.07	92 Ginnie Mae II Pool '786709', 5.000%, due 20/05/2053	92	0.07
90 Freddie Mac Pool 'SD2762', 5.500%, due 01/05/2053	91	0.07	91 Ginnie Mae II Pool '786726', 2.000%, due 20/03/2051	76	0.06
84 Freddie Mac Pool 'SD2792', 4.500%, due 01/03/2047	84	0.06	95 Ginnie Mae II Pool '786835', 5.500%, due 20/08/2053	96	0.07
417 Freddie Mac Pool 'SD2981', 6.500%, due 01/05/2053	429	0.32	90 Ginnie Mae II Pool '786843', 3.000%, due 20/03/2052	81	0.06
89 Freddie Mac Pool 'SD2991', 2.500%, due 01/09/2051	77	0.06	381 Ginnie Mae II Pool '786916', 5.500%, due 20/08/2053	388	0.29
283 Freddie Mac Pool 'SD3400', 4.500%, due 01/10/2052	277	0.20	88 Ginnie Mae II Pool '786928', 6.500%, due 20/09/2053	91	0.07
89 Freddie Mac Pool 'SD3432', 6.000%, due 01/07/2053	92	0.07	357 Ginnie Mae II Pool '786963', 6.000%, due 20/09/2053	367	0.27
182 Freddie Mac Pool 'SD3642', 6.000%, due 01/09/2053	188	0.14	95 Ginnie Mae II Pool '787154', 6.500%, due 20/11/2053	98	0.07
175 Freddie Mac Pool 'SD3722', 5.000%, due 01/05/2053	176	0.13	95 Ginnie Mae II Pool '787228', 6.000%, due 20/01/2054	98	0.07
94 Freddie Mac Pool 'SD5143', 6.000%, due 01/04/2054	96	0.07	97 Ginnie Mae II Pool '787236', 6.500%, due 20/01/2054	99	0.07
100 Freddie Mac Pool 'SD5691', 6.000%, due 01/06/2054	102	0.08	98 Ginnie Mae II Pool '787276', 6.000%, due 20/02/2054	100	0.07
100 Freddie Mac Pool 'SD5709', 6.000%, due 01/07/2054	102	0.07	23 Ginnie Mae II Pool 'BC4732', 3.500%, due 20/10/2047	21	0.02
100 Freddie Mac Pool 'SD5876', 6.000%, due 01/05/2054	102	0.08	27 Ginnie Mae II Pool 'BM7534', 3.500%, due 20/02/2050	25	0.02
43 Freddie Mac Pool 'SD7509', 3.000%, due 01/11/2049	39	0.03	65 Ginnie Mae II Pool 'BM9743', 4.000%, due 20/11/2049	62	0.05
128 Freddie Mac Pool 'SD7525', 2.500%, due 01/10/2050	112	0.08	30 Ginnie Mae II Pool 'B51742', 4.000%, due 20/02/2050	29	0.02
136 Freddie Mac Pool 'SD7534', 2.500%, due 01/02/2051	118	0.09	98 Ginnie Mae II Pool 'BT0812', 3.000%, due 20/03/2050	88	0.07
519 Freddie Mac Pool 'SD7548', 2.500%, due 01/11/2051	451	0.33	25 Ginnie Mae II Pool 'MA1995', 3.500%, due 20/06/2044	24	0.02
112 Freddie Mac Pool 'SD8079', 2.000%, due 01/07/2050	92	0.07	9 Ginnie Mae II Pool 'MA2678', 3.500%, due 20/03/2045	8	0.01
271 Freddie Mac Pool 'SD8209', 1.500%, due 01/03/2052	212	0.16	94 Ginnie Mae II Pool 'MA3521', 3.500%, due 20/03/2046	89	0.07
269 Freddie Mac Pool 'SI2056', 3.500%, due 01/12/2050	250	0.18	50 Ginnie Mae II Pool 'MA3597', 3.500%, due 20/04/2046	48	0.04
40 Freddie Mac Pool 'ZA2489', 3.500%, due 01/01/2038	38	0.03	13 Ginnie Mae II Pool 'MA3663', 3.500%, due 20/05/2046	12	0.01
			39 Ginnie Mae II Pool 'MA3736', 3.500%, due 20/06/2046	37	0.03
			13 Ginnie Mae II Pool 'MA3803', 3.500%, due 20/07/2046	12	0.01

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's)	% of Net Asset Value	Face Value (000's)	Value (000's)	% of Net Asset Value
Mortgage-Backed Securities — (continued)					
76	69	0.05	24	3	–
14	14	0.01	478	3	–
16	15	0.01	158	7	–
19	17	0.01	62	9	0.01
133	129	0.09	140	19	0.01
113	106	0.08	69	10	0.01
10	9	0.01	72	10	0.01
90	85	0.06	74	10	0.01
85	83	0.06	71	10	0.01
17	17	0.01	4,288	398	0.29
168	167	0.12	4,360	334	0.25
33	33	0.02	340	38	0.03
118	111	0.08	1,619	109	0.08
53	53	0.04	226	41	0.03
148	139	0.10	131	24	0.02
14	14	0.01	147	146	0.11
23	23	0.02	177	180	0.13
42	42	0.03	Class FL, 6.596%, due 20/05/2070 *	180	0.13
472	469	0.35	88	89	0.07
13	13	0.01	61	60	0.04
12	12	0.01	5,781	420	0.31
37	36	0.03	144	16	0.01
69	68	0.05	389	318	0.23
17	17	0.01	166	128	0.09
15	15	0.01	79	69	0.05
33	34	0.02	4,836	386	0.28
748	631	0.46	200	110	0.08
77	73	0.05	857	41	0.03
521	439	0.32	100	86	0.06
132	112	0.08	300	240	0.18
220	180	0.13	258	260	0.19
269	227	0.17	450	431	0.32
226	185	0.14	120	120	0.09
432	432	0.32	314	309	0.23
173	174	0.13	46	46	0.03
178	179	0.13	258	248	0.18
200	191	0.14	217	215	0.16
200	196	0.14	132	125	0.09
4	–	–	208	196	0.14
4	4	–	203	200	0.15
–	–	–	224	220	0.16
5	5	–	331	333	0.25
10	10	0.01	256	259	0.19
14	14	0.01	100	100	0.07
86	–	–			
37	–	–			
15	2	–			
12	–	–			
7	6	–			
15	1	–			
8	8	0.01			
64	58	0.04			
14	–	–			
34	34	0.02			
27	–	–			
7	7	0.01			
9	–	–			
48	1	–			
231	1	–			
284	283	0.21			
38	7	–			

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FTGF Western Asset US Core Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — (continued)			Peru — 0.32% (29 February 2024: 0.24%)		
4 Thornburg Mortgage Securities Trust 2007-4, Series 2007 4, Class 1A1, 4.443%, due 25/09/2037 *	4	–	400 Petroleos del Peru SA, 4.750%, due 19/06/2032	302	0.22
300 UBS Commercial Mortgage Trust 2018-C15, Series 2018 C15, Class C, 5.311%, due 15/12/2051 *	275	0.20	200 Petroleos del Peru SA, 144A, 5.625%, due 19/06/2047	128	0.10
289 Wells Fargo Commercial Mortgage Trust 2016-C36, Series 2016 C36, Class A3, 2.807%, due 15/11/2059	279	0.21		430	0.32
150 Wells Fargo Commercial Mortgage Trust 2016-C36, Series 2016 C36, Class A4, 3.065%, due 15/11/2059	144	0.11	South Africa — 0.36% (29 February 2024: 0.26%)		
1,352 Wells Fargo Commercial Mortgage Trust 2016-C36, Series 2016 C36, Class XA, 1.297%, due 15/11/2059 *	24	0.02	490 Anglo American Capital Plc, 144A, 4.750%, due 10/04/2027	490	0.36
460 Wells Fargo Commercial Mortgage Trust 2017-C41, Series 2017 C41, Class B, 4.188%, due 15/11/2050 *	416	0.31	Spain — 0.29% (29 February 2024: 0.46%)		
920 WFRBS Commercial Mortgage Trust 2014-C23, Series 2014 C23, Class XA, 0.592%, due 15/10/2057 *	–	–	400 Banco Santander SA, 2.746%, due 28/05/2025	393	0.29
Total Mortgage-Backed Securities (Cost \$60,965)	59,833	44.10	Switzerland — 1.42% (29 February 2024: 1.14%)		
Corporate Bonds and Notes — 35.89% (29 February 2024: 33.45%)			Taiwan — 0.37% (29 February 2024: 0.26%)		
Belgium — 0.31% (29 February 2024: 0.38%)			570 TSMC Arizona Corp, 2.500%, due 25/10/2031		
60 Anheuser-Busch InBev Worldwide Inc, 3.500%, due 01/06/2030	58	0.04	United Arab Emirates — 0.33% (29 February 2024: 0.33%)		
270 Anheuser-Busch InBev Worldwide Inc, 4.350%, due 01/06/2040	249	0.18	450 DP World Ltd/United Arab Emirates, 144A, 5.625%, due 25/09/2048	449	0.33
100 Anheuser-Busch InBev Worldwide Inc, 4.439%, due 06/10/2048	90	0.07	United Kingdom — 0.87% (29 February 2024: 1.13%)		
30 Anheuser-Busch InBev Worldwide Inc, 5.550%, due 23/01/2049	31	0.02	200 HSBC Holdings Plc, 2.633%, due 07/11/2025 *	199	0.15
	428	0.31	600 HSBC Holdings Plc, 4.041%, due 13/03/2028 *	589	0.43
Brazil — 0.18% (29 February 2024: 0.86%)			200 Lloyds Banking Group Plc, 4.650%, due 24/03/2026	199	0.14
50 Petrobras Global Finance BV, 6.850%, due 05/06/2115	47	0.04	200 NatWest Group Plc, 4.892%, due 18/05/2029 *	201	0.15
175 Vale Overseas Ltd, 6.875%, due 10/11/2039	191	0.14		1,188	0.87
	238	0.18	United States — 27.40% (29 February 2024: 24.46%)		
Canada — 0.46% (29 February 2024: 0.47%)			10 Abbott Laboratories, 4.750%, due 30/11/2036		
30 Bank of Montreal, 1.850%, due 01/05/2025	29	0.02	20 AbbVie Inc, 3.600%, due 14/05/2025	10	0.01
30 Bank of Montreal, 3.803%, due 15/12/2032 *	29	0.02	120 AbbVie Inc, 4.800%, due 15/03/2029	20	0.01
80 Bank of Nova Scotia/The, 3.450%, due 11/04/2025	79	0.06	1,010 AbbVie Inc, 3.200%, due 21/11/2029	123	0.09
170 Bank of Nova Scotia/The, 1.300%, due 11/06/2025	165	0.12	50 AbbVie Inc, 4.950%, due 15/03/2031	957	0.71
70 Bank of Nova Scotia/The, 4.588%, due 04/05/2037 *	66	0.05	70 AbbVie Inc, 5.050%, due 15/03/2034	51	0.04
20 Barrick North America Finance LLC, 5.700%, due 30/05/2041	21	0.02	10 AbbVie Inc, 4.875%, due 14/11/2048	72	0.05
40 Barrick PD Australia Finance Pty Ltd, 5.950%, due 15/10/2039	42	0.03	280 Adobe Inc, 2.300%, due 01/02/2030	10	0.01
110 Royal Bank of Canada, 3.875%, due 04/05/2032	105	0.08	10 Aetna Inc, 3.875%, due 15/08/2047	255	0.19
80 Royal Bank of Canada, 5.150%, due 01/02/2034	82	0.06	20 Air Lease Corp, 3.375%, due 01/07/2025	8	0.01
	618	0.46	50 Air Lease Corp, 5.300%, due 01/02/2028	20	0.01
China — 0.27% (29 February 2024: 0.29%)			180 Alphabet Inc, 1.100%, due 15/08/2030	51	0.04
40 NXP BV / NXP Funding LLC / NXP USA Inc, 2.700%, due 01/05/2025	40	0.03	70 Alphabet Inc, 1.900%, due 15/08/2040	153	0.11
470 Prosus NV, 144A, 4.027%, due 03/08/2050	328	0.24	210 Amazon.com Inc, 3.150%, due 22/08/2027	48	0.04
	368	0.27	60 Amazon.com Inc, 3.450%, due 13/04/2029	205	0.15
Colombia — 0.30% (29 February 2024: 0.26%)			50 Amazon.com Inc, 1.500%, due 03/06/2030	59	0.04
550 Ecopetrol SA, 5.875%, due 28/05/2045	409	0.30	80 Amazon.com Inc, 2.100%, due 12/05/2031	43	0.03
France — 0.61% (29 February 2024: 0.54%)			180 Amazon.com Inc, 3.600%, due 13/04/2032	70	0.05
200 BNP Paribas SA, 144A, 2.219%, due 09/06/2026 *	195	0.14	80 Amazon.com Inc, 4.950%, due 05/12/2044	172	0.13
410 BNP Paribas SA, 144A, 5.125%, due 13/01/2029 *	416	0.31	520 Amazon.com Inc, 2.500%, due 03/06/2050	81	0.06
200 BNP Paribas SA, 144A, 5.894%, due 05/12/2034 *	213	0.16	30 Amazon.com Inc, 4.250%, due 22/08/2057	334	0.25
	824	0.61	210 American Express Co, 4.050%, due 03/05/2029	26	0.02
Germany — 0.11% (29 February 2024: 0.00%)			20 American International Group Inc, 4.750%, due 01/04/2048	209	0.15
150 RWE Finance US LLC, 144A, 5.875%, due 16/04/2034	155	0.11	30 American Transmission Systems Inc, 144A, 2.650%, due 15/01/2032	18	0.01
India — 0.15% (29 February 2024: 0.10%)			11 Amgen Inc, 4.663%, due 15/06/2051	26	0.02
270 Reliance Industries Ltd, 144A, 3.625%, due 12/01/2052	200	0.15	210 Aon North America Inc, 5.450%, due 01/03/2034	10	0.01
Ireland — 0.41% (29 February 2024: 0.29%)			270 Applied Materials Inc, 1.750%, due 01/06/2030	217	0.16
230 AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 2.450%, due 29/10/2026	219	0.16	240 AT&T Inc, 2.300%, due 01/06/2027	235	0.17
360 AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.000%, due 29/10/2028	337	0.25	40 AT&T Inc, 2.250%, due 01/02/2032	227	0.17
	556	0.41	50 AT&T Inc, 2.550%, due 01/12/2033	34	0.02
Japan — 0.29% (29 February 2024: 0.21%)			10 AT&T Inc, 5.350%, due 01/09/2040	41	0.03
400 Mitsubishi UFJ Financial Group Inc, 3.837%, due 17/04/2026 *	397	0.29	10 AT&T Inc, 5.550%, due 15/08/2041	10	0.01
Kazakhstan — 0.26% (29 February 2024: 0.29%)			37 AT&T Inc, 4.350%, due 15/06/2045	32	0.02
360 KazMunayGas National Co JSC, 5.375%, due 24/04/2030	356	0.26	28 AT&T Inc, 4.500%, due 09/03/2048	24	0.02
Mexico — 0.81% (29 February 2024: 0.67%)			160 AT&T Inc, 3.500%, due 15/09/2053	114	0.08
400 Comision Federal de Electricidad, 144A, 3.875%, due 26/07/2033	338	0.25	76 AT&T Inc, 3.550%, due 15/09/2055	54	0.04
450 Orbia Advance Corp SAB de CV, 144A, 2.875%, due 11/05/2031	382	0.28	10 AT&T Inc, 3.800%, due 01/12/2057	7	0.01
390 Southern Copper Corp, 5.250%, due 08/11/2042	377	0.28	63 AT&T Inc, 3.650%, due 15/09/2059	44	0.03
	1,097	0.81	650 Bank of America Corp, 4.000%, due 22/01/2025	646	0.48
Netherlands — 0.37% (29 February 2024: 0.66%)			10 Bank of America Corp, 4.450%, due 03/03/2026	10	0.01
500 Cooperatieve Rabobank UA, 4.375%, due 04/08/2025	497	0.37	260 Bank of America Corp, 1.319%, due 19/06/2026 *	252	0.19
			160 Bank of America Corp, 4.250%, due 22/10/2026	159	0.12
			193 Bank of America Corp, 3.419%, due 20/12/2028 *	186	0.14
			220 Bank of America Corp, 3.970%, due 05/03/2029 *	216	0.16
			200 Bank of America Corp, 3.974%, due 07/02/2030 *	195	0.14
			120 Bank of America Corp, 2.592%, due 29/04/2031 *	108	0.08
			130 Bank of America Corp, 2.572%, due 20/10/2032 *	112	0.08
			840 Bank of America Corp, 2.972%, due 04/02/2033 *	741	0.55
			110 Bank of America Corp, 5.000%, due 21/01/2044	110	0.08

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FTGF Western Asset US Core Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — (continued)					
United States — (continued)					
130 Bank of America Corp, 3.946%, due 23/01/2049 *	108	0.08	30 Constellation Brands Inc, 4.350%, due 09/05/2027	30	0.02
40 Bank of America Corp, 4.083%, due 20/03/2051 *	34	0.02	90 Continental Resources Inc/OK, 4.375%, due 15/01/2028	88	0.06
30 Bank of New York Mellon Corp/The, 1.600%, due 24/04/2025	29	0.02	210 Continental Resources Inc/OK, 144A, 5.750%, due 15/01/2031	213	0.16
43 Becton Dickinson & Co, 4.685%, due 15/12/2044	39	0.03	110 Costco Wholesale Corp, 1.750%, due 20/04/2032	92	0.07
110 Berkshire Hathaway Finance Corp, 4.250%, due 15/01/2049	100	0.07	170 Coterra Energy Inc, 3.900%, due 15/05/2027	167	0.12
360 Boston Properties LP, 3.400%, due 21/06/2029	333	0.25	600 Coterra Energy Inc, 4.375%, due 15/03/2029	588	0.43
210 BP Capital Markets America Inc, 3.633%, due 06/04/2030	202	0.15	40 CVS Health Corp, 3.625%, due 01/04/2027	39	0.03
70 BP Capital Markets America Inc, 3.000%, due 24/02/2050	48	0.04	70 CVS Health Corp, 4.300%, due 25/03/2028	69	0.05
19 Bristol-Myers Squibb Co, 3.400%, due 26/07/2029	18	0.01	190 CVS Health Corp, 3.750%, due 01/04/2030	180	0.13
60 Bristol-Myers Squibb Co, 5.100%, due 22/02/2031	62	0.05	20 CVS Health Corp, 1.875%, due 28/02/2031	17	0.01
180 Bristol-Myers Squibb Co, 5.200%, due 22/02/2034	187	0.14	90 CVS Health Corp, 2.125%, due 15/09/2031	75	0.06
50 Bristol-Myers Squibb Co, 4.250%, due 26/10/2049	43	0.03	320 CVS Health Corp, 4.780%, due 25/03/2038	294	0.22
30 Bristol-Myers Squibb Co, 5.550%, due 22/02/2054	31	0.02	40 CVS Health Corp, 4.125%, due 01/04/2040	33	0.02
20 Bristol-Myers Squibb Co, 5.650%, due 22/02/2064	21	0.02	40 CVS Health Corp, 5.125%, due 20/07/2045	36	0.03
200 Broadcom Inc, 144A, 3.137%, due 15/11/2035	167	0.12	100 CVS Health Corp, 5.050%, due 25/03/2048	89	0.07
470 Cameron LNG LLC, 144A, 3.302%, due 15/01/2035	400	0.29	2 CVS Pass-Through Trust, 5.880%, due 10/01/2028	2	-
4 Carrier Global Corp, 3.577%, due 05/04/2050	3	-	50 Deere & Co, 3.750%, due 15/04/2050	42	0.03
180 Charles Schwab Corp/The, 5.875%, due 24/08/2026	185	0.14	189 Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.500%, due 20/10/2025	188	0.14
50 Charles Schwab Corp/The, 6.136%, due 24/08/2034 *	54	0.04	190 Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.750%, due 20/10/2028	188	0.14
3 Charter Communications Operating LLC / Charter Communications Operating Capital, 4.908%, due 23/07/2025	3	-	80 Devon Energy Corp, 5.850%, due 15/12/2025	81	0.06
380 Charter Communications Operating LLC / Charter Communications Operating Capital, 4.200%, due 15/03/2028	368	0.27	18 Devon Energy Corp, 5.250%, due 15/10/2027	18	0.01
80 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.050%, due 30/03/2029	79	0.06	30 Devon Energy Corp, 4.500%, due 15/01/2030	30	0.02
80 Charter Communications Operating LLC / Charter Communications Operating Capital, 4.400%, due 01/04/2033	73	0.05	40 Devon Energy Corp, 5.600%, due 15/07/2041	39	0.03
30 Charter Communications Operating LLC / Charter Communications Operating Capital, 6.550%, due 01/06/2034	31	0.02	30 Devon Energy Corp, 4.750%, due 15/05/2042	26	0.02
90 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/04/2038	82	0.06	220 Devon Energy Corp, 5.000%, due 15/06/2045	196	0.14
90 Charter Communications Operating LLC / Charter Communications Operating Capital, 6.484%, due 23/10/2045	86	0.06	260 Diamondback Energy Inc, 3.500%, due 01/12/2029	246	0.18
10 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/05/2047	8	0.01	30 Diamondback Energy Inc, 3.125%, due 24/03/2031	27	0.02
330 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.750%, due 01/04/2048	287	0.21	60 Elevance Health Inc, 4.100%, due 15/05/2032	58	0.04
40 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.125%, due 01/07/2049	32	0.02	160 Eli Lilly & Co, 4.700%, due 09/02/2034	162	0.12
30 Charter Communications Operating LLC / Charter Communications Operating Capital, 4.800%, due 01/03/2050	23	0.02	50 Eli Lilly & Co, 4.600%, due 14/08/2034	50	0.04
60 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.500%, due 01/04/2063	48	0.04	20 Eli Lilly & Co, 5.000%, due 09/02/2054	20	0.01
30 Chevron USA Inc, 3.850%, due 15/01/2028	30	0.02	140 Eli Lilly & Co, 5.100%, due 09/02/2064	140	0.10
340 Cigna Group/The, 4.375%, due 15/10/2028	338	0.25	280 Enterprise Products Operating LLC, 4.150%, due 16/10/2028	278	0.21
20 Cigna Group/The, 4.900%, due 15/12/2048	18	0.01	160 Enterprise Products Operating LLC, 2.800%, due 31/01/2030	148	0.11
30 Cintas Corp No 2, 3.700%, due 01/04/2027	30	0.02	320 Enterprise Products Operating LLC, 4.850%, due 31/01/2034	321	0.24
60 Cintas Corp No 2, 4.000%, due 01/05/2032	58	0.04	20 Enterprise Products Operating LLC, 7.550%, due 15/04/2038	25	0.02
190 Citigroup Inc, 6.053%, due 30/10/2024 *	190	0.14	20 Enterprise Products Operating LLC, 4.850%, due 15/03/2044	19	0.01
300 Citigroup Inc, 4.400%, due 10/06/2025	298	0.22	20 Enterprise Products Operating LLC, 3.700%, due 31/01/2051	15	0.01
90 Citigroup Inc, 3.106%, due 08/04/2026 *	89	0.07	10 Enterprise Products Operating LLC, 3.950%, due 31/01/2060	8	0.01
140 Citigroup Inc, 4.450%, due 29/09/2027	139	0.10	30 Enterprise Products Operating LLC, 5.375%, due 15/02/2078 *	28	0.02
70 Citigroup Inc, 4.658%, due 24/05/2028 *	70	0.05	130 EOG Resources Inc, 4.375%, due 15/04/2030	130	0.10
200 Citigroup Inc, 3.980%, due 20/03/2030 *	194	0.14	350 EOG Resources Inc, 3.900%, due 01/04/2035	323	0.24
220 Citigroup Inc, 4.412%, due 31/03/2031 *	216	0.16	80 EOG Resources Inc, 4.950%, due 15/04/2050	76	0.06
220 Citigroup Inc, 2.572%, due 03/06/2031 *	196	0.14	140 EQT Corp, 7.000%, due 01/02/2030	153	0.11
530 Citigroup Inc, 3.785%, due 17/03/2033 *	489	0.36	50 FirstEnergy Corp, Series A, 1.600%, due 15/01/2026	48	0.04
70 Citigroup Inc, 4.910%, due 24/05/2033 *	70	0.05	180 FirstEnergy Corp, Series B, 3.900%, due 15/07/2027	177	0.13
77 Citigroup Inc, 4.650%, due 30/07/2045	71	0.05	130 FirstEnergy Corp, Series C, 4.850%, due 15/07/2047	116	0.09
10 Citigroup Inc, 4.750%, due 18/05/2046	9	0.01	120 Ford Motor Co, 6.100%, due 19/08/2032	123	0.09
110 Coca-Cola Co/The, 2.500%, due 01/06/2040	81	0.06	30 Freeport-McMoRan Inc, 5.450%, due 15/03/2043	29	0.02
230 Columbia Pipelines Operating Co LLC, 144A, 6.036%, due 15/11/2033	243	0.18	70 General Motors Co, 5.600%, due 15/10/2032	72	0.05
120 Comcast Corp, 3.300%, due 01/04/2027	117	0.09	10 General Motors Co, 6.600%, due 01/04/2036	11	0.01
100 Comcast Corp, 4.150%, due 15/10/2028	99	0.07	10 General Motors Co, 5.150%, due 01/04/2038	10	0.01
80 Comcast Corp, 3.400%, due 01/04/2030	76	0.06	30 General Motors Co, 6.250%, due 02/10/2043	31	0.02
130 Comcast Corp, 4.250%, due 15/10/2030	129	0.09	10 General Motors Co, 5.950%, due 01/04/2049	10	0.01
361 Comcast Corp, 7.050%, due 15/03/2033	418	0.31	3 Goldman Sachs Capital II, 6.045%, Perpetual *	3	-
10 Comcast Corp, 3.900%, due 01/03/2038	9	0.01	10 Goldman Sachs Group Inc/The, 3.500%, due 01/04/2025	10	0.01
10 Comcast Corp, 3.250%, due 01/11/2039	8	0.01	70 Goldman Sachs Group Inc/The, 4.250%, due 21/10/2025	70	0.05
20 Comcast Corp, 4.000%, due 15/08/2047	16	0.01	560 Goldman Sachs Group Inc/The, 0.855%, due 12/02/2026 *	549	0.40
20 Comcast Corp, 3.969%, due 01/11/2047	16	0.01	90 Goldman Sachs Group Inc/The, 3.500%, due 16/11/2026	88	0.06
20 Comcast Corp, 4.000%, due 01/03/2048	16	0.01	40 Goldman Sachs Group Inc/The, 3.615%, due 15/03/2028 *	39	0.03
10 Comcast Corp, 3.999%, due 01/11/2049	8	0.01	630 Goldman Sachs Group Inc/The, 4.223%, due 01/05/2029 *	621	0.46
291 Comcast Corp, 2.887%, due 01/11/2051	191	0.14	30 Goldman Sachs Group Inc/The, 6.250%, due 01/02/2041	34	0.02
20 Comcast Corp, 2.937%, due 01/11/2056	13	0.01	180 Goldman Sachs Group Inc/The, 5.150%, due 22/05/2045	177	0.13
10 Comcast Corp, 4.950%, due 15/10/2058	9	0.01	10 Goldman Sachs Group Inc/The, 4.750%, due 21/10/2045	9	0.01
20 ConocoPhillips Co, 6.950%, due 15/04/2029	22	0.02	50 Guardian Life Global Funding, 144A, 1.100%, due 23/06/2025	48	0.04
20 Consolidated Edison Co of New York Inc, Series 20A, 3.350%, due 01/04/2030	19	0.01	30 Home Depot Inc/The, 2.500%, due 15/04/2027	29	0.02
30 Consolidated Edison Co of New York Inc, Series 20B, 3.950%, due 01/04/2050	25	0.02	80 Home Depot Inc/The, 2.700%, due 15/04/2030	74	0.05
			60 Home Depot Inc/The, 3.250%, due 15/04/2032	55	0.04
			130 Home Depot Inc/The, 3.300%, due 15/04/2040	107	0.08
			20 Home Depot Inc/The, 3.900%, due 15/06/2047	17	0.01
			60 Home Depot Inc/The, 3.350%, due 15/04/2050	45	0.03
			20 Humana Inc, 4.500%, due 01/04/2025	20	0.01
			110 Humana Inc, 3.950%, due 15/03/2027	108	0.08
			110 Humana Inc, 3.700%, due 23/03/2029	106	0.08
			50 Intel Corp, 5.125%, due 10/02/2030	51	0.04
			30 Intel Corp, 5.200%, due 10/02/2033	30	0.02
			110 Intel Corp, 4.750%, due 25/03/2050	92	0.07
			20 Intel Corp, 3.050%, due 12/08/2051	12	0.01
			420 Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.750%, due 15/09/2030	361	0.27
			320 JPMorgan Chase & Co, 2.083%, due 22/04/2026 *	314	0.23

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — (continued)					
United States — (continued)					
70 JPMorgan Chase & Co, 4.125%, due 15/12/2026	70	0.05	230 Tennessee Gas Pipeline Co LLC, 144A, 2.900%, due 01/03/2030	209	0.15
130 JPMorgan Chase & Co, 4.203%, due 23/07/2029 *	128	0.09	240 Texas Instruments Inc, 2.250%, due 04/09/2029	220	0.16
110 JPMorgan Chase & Co, 4.452%, due 05/12/2029 *	110	0.08	70 Texas Instruments Inc, 1.750%, due 04/05/2030	61	0.05
210 JPMorgan Chase & Co, 2.522%, due 22/04/2031 *	189	0.14	30 Time Warner Cable LLC, 6.550%, due 01/05/2037	30	0.02
150 JPMorgan Chase & Co, 2.580%, due 22/04/2032 *	131	0.10	30 Time Warner Cable LLC, 5.875%, due 15/11/2040	27	0.02
65 JPMorgan Chase & Co, 4.950%, due 01/06/2045	64	0.05	10 T-Mobile USA Inc, 3.500%, due 15/04/2025	10	0.01
50 JPMorgan Chase & Co, 3.109%, due 22/04/2051 *	36	0.03	20 T-Mobile USA Inc, 3.750%, due 15/04/2027	20	0.01
80 Kenvue Inc, 4.900%, due 22/03/2033	82	0.06	370 T-Mobile USA Inc, 3.875%, due 15/04/2030	356	0.26
30 Kimberly-Clark Corp, 3.100%, due 26/03/2030	28	0.02	80 T-Mobile USA Inc, 2.550%, due 15/02/2031	70	0.05
100 KLA Corp, 4.650%, due 15/07/2032	101	0.07	80 T-Mobile USA Inc, 2.250%, due 15/11/2031	68	0.05
60 Kroger Co/The, 5.000%, due 15/09/2034	60	0.04	70 T-Mobile USA Inc, 5.150%, due 15/04/2034	71	0.05
20 Las Vegas Sands Corp, 2.900%, due 25/06/2025	20	0.01	110 T-Mobile USA Inc, 3.000%, due 15/02/2041	82	0.06
40 Las Vegas Sands Corp, 6.000%, due 15/08/2029	41	0.03	30 T-Mobile USA Inc, 3.300%, due 15/02/2051	21	0.02
40 Lowe's Cos Inc, 1.700%, due 15/09/2028	36	0.03	200 Transcontinental Gas Pipe Line Co LLC, 7.850%, due 01/02/2026	207	0.15
90 Lowe's Cos Inc, 4.500%, due 15/04/2030	90	0.07	60 Transcontinental Gas Pipe Line Co LLC, 3.250%, due 15/05/2030	56	0.04
230 Mars Inc, 144A, 3.200%, due 01/04/2030	216	0.16	190 Transcontinental Gas Pipe Line Co LLC, 3.950%, due 15/05/2050	150	0.11
180 Mastercard Inc, 3.850%, due 26/03/2050	150	0.11	20 Truist Financial Corp, 6.047%, due 08/06/2027 *	20	0.01
50 McDonald's Corp, 3.500%, due 01/07/2027	49	0.04	130 Union Pacific Corp, 2.400%, due 05/02/2030	118	0.09
30 McDonald's Corp, 3.800%, due 01/04/2028	30	0.02	110 Union Pacific Corp, 3.750%, due 05/02/2070	81	0.06
60 McDonald's Corp, 2.125%, due 01/03/2030	54	0.04	30 UnitedHealth Group Inc, 3.875%, due 15/12/2028	30	0.02
80 McDonald's Corp, 3.600%, due 01/07/2030	77	0.06	40 UnitedHealth Group Inc, 4.000%, due 15/05/2029	40	0.03
110 McDonald's Corp, 4.875%, due 09/12/2045	104	0.08	100 UnitedHealth Group Inc, 2.000%, due 15/05/2030	88	0.06
20 McDonald's Corp, 3.625%, due 01/09/2049	15	0.01	20 UnitedHealth Group Inc, 2.300%, due 15/05/2031	17	0.01
60 McDonald's Corp, 4.200%, due 01/04/2050	50	0.04	50 UnitedHealth Group Inc, 4.200%, due 15/05/2032	49	0.04
15 Medtronic Inc, 4.625%, due 15/03/2045	14	0.01	120 UnitedHealth Group Inc, 2.750%, due 15/05/2040	90	0.07
100 Merck & Co Inc, 1.450%, due 24/06/2030	86	0.06	50 UnitedHealth Group Inc, 4.250%, due 15/03/2043	45	0.03
225 MetLife Inc, 6.400%, due 15/12/2036	237	0.17	40 UnitedHealth Group Inc, 4.250%, due 15/06/2048	35	0.03
80 Micron Technology Inc, 5.300%, due 15/01/2031	82	0.06	20 UnitedHealth Group Inc, 4.450%, due 15/12/2048	18	0.01
50 Micron Technology Inc, 5.875%, due 09/02/2033	53	0.04	50 UnitedHealth Group Inc, 3.700%, due 15/08/2049	39	0.03
150 Microsoft Corp, 2.921%, due 17/03/2052	109	0.08	60 UnitedHealth Group Inc, 2.900%, due 15/05/2050	41	0.03
20 Mid-Atlantic Interstate Transmission LLC, 144A, 4.100%, due 15/05/2028	20	0.01	60 UnitedHealth Group Inc, 3.875%, due 15/08/2059	47	0.03
20 Mondelez International Inc, 1.500%, due 04/05/2025	20	0.01	20 UnitedHealth Group Inc, 3.125%, due 15/05/2060	13	0.01
340 Morgan Stanley, Series I, 0.864%, due 21/10/2025 *	338	0.25	100 US Bancorp, Series mtn, 2.215%, due 27/01/2028 *	9	0.01
110 Morgan Stanley, 2.188%, due 28/04/2026 *	108	0.08	100 US Bancorp, 5.775%, due 12/06/2029 *	104	0.08
160 Morgan Stanley, 3.772%, due 24/01/2029 *	156	0.11	90 US Bancorp, 5.836%, due 12/06/2034 *	95	0.07
140 Morgan Stanley, 2.699%, due 22/01/2031 *	127	0.09	150 USAA Capital Corp, 144A, 2.125%, due 01/05/2030	133	0.10
570 Morgan Stanley, 3.622%, due 01/04/2031 *	541	0.40	100 Verizon Communications Inc, 3.875%, due 08/02/2029	98	0.07
110 MPLX LP, 4.000%, due 15/03/2028	108	0.08	100 Verizon Communications Inc, 3.150%, due 22/03/2030	93	0.07
100 MPLX LP, 4.500%, due 15/04/2038	91	0.07	296 Verizon Communications Inc, 2.550%, due 21/03/2031	260	0.19
40 MPLX LP, 5.200%, due 01/03/2047	37	0.03	270 Verizon Communications Inc, 4.500%, due 10/08/2033	263	0.19
20 MPLX LP, 4.700%, due 15/04/2048	17	0.01	60 Verizon Communications Inc, 4.400%, due 01/11/2034	58	0.04
20 New York Life Global Funding, 144A, 0.950%, due 24/06/2025	19	0.01	244 Verizon Communications Inc, 144A, 4.780%, due 15/02/2035	241	0.18
70 NIKE Inc, 2.850%, due 27/03/2030	65	0.05	20 Verizon Communications Inc, 5.250%, due 16/03/2037	21	0.02
60 NIKE Inc, 3.250%, due 27/03/2040	49	0.04	210 Verizon Communications Inc, 2.650%, due 20/11/2040	151	0.11
30 ONEOK Inc, 5.800%, due 01/11/2030	32	0.02	30 Verizon Communications Inc, 3.400%, due 22/03/2041	24	0.02
90 ONEOK Inc, 6.050%, due 01/09/2033	95	0.07	10 Verizon Communications Inc, 4.862%, due 21/08/2046	9	0.01
180 ONEOK Inc, 6.625%, due 01/09/2053	198	0.15	80 Verizon Communications Inc, 4.000%, due 22/03/2050	65	0.05
130 Oracle Corp, 1.650%, due 25/03/2026	124	0.09	70 Verizon Communications Inc, 5.500%, due 23/02/2054	72	0.05
50 Oracle Corp, 4.650%, due 06/05/2030	50	0.04	70 Visa Inc, 4.300%, due 14/12/2045	64	0.05
230 Oracle Corp, 2.875%, due 25/03/2031	206	0.15	50 Visa Inc, 3.650%, due 15/09/2047	41	0.03
50 Pacific Gas and Electric Co, 2.100%, due 01/08/2027	46	0.03	30 Walmart Inc, 1.800%, due 22/09/2031	26	0.02
50 Pacific Gas and Electric Co, 2.500%, due 01/02/2031	43	0.03	20 Walt Disney Co/The, 6.650%, due 15/11/2037	23	0.02
20 Pacific Gas and Electric Co, 3.300%, due 01/08/2040	15	0.01	60 Warnermedia Holdings Inc, 6.412%, due 15/03/2026	60	0.04
30 Pacific Gas and Electric Co, 3.500%, due 01/08/2050	21	0.02	30 Warnermedia Holdings Inc, 3.755%, due 15/03/2027	29	0.02
60 PayPal Holdings Inc, 4.400%, due 01/06/2032	60	0.04	60 Warnermedia Holdings Inc, 4.054%, due 15/03/2029	56	0.04
40 PepsiCo Inc, 1.625%, due 01/05/2030	35	0.03	200 Warnermedia Holdings Inc, 4.279%, due 15/03/2032	175	0.13
250 Pfizer Inc, 2.625%, due 01/04/2030	230	0.17	20 Warnermedia Holdings Inc, 5.050%, due 15/03/2042	16	0.01
90 Pfizer Inc, 1.700%, due 28/05/2030	78	0.06	100 Waste Connections Inc, 5.000%, due 01/03/2034	102	0.07
150 Pfizer Inc, 2.550%, due 28/05/2040	109	0.08	90 Wells Fargo & Co, 2.188%, due 30/04/2026 *	88	0.06
80 Pfizer Inc, 2.700%, due 28/05/2050	54	0.04	430 Wells Fargo & Co, 4.300%, due 22/07/2027	428	0.32
60 Pioneer Natural Resources Co, 1.900%, due 15/08/2030	52	0.04	10 Wells Fargo & Co, 2.393%, due 02/06/2028 *	9	0.01
230 Pioneer Natural Resources Co, 2.150%, due 15/01/2031	200	0.15	10 Wells Fargo & Co, 4.150%, due 24/01/2029	10	0.01
40 PNC Financial Services Group Inc/The, 5.812%, due 12/06/2026 *	40	0.03	40 Wells Fargo & Co, 5.574%, due 25/07/2029 *	41	0.03
70 PNC Financial Services Group Inc/The, 5.582%, due 12/06/2029 *	72	0.05	130 Wells Fargo & Co, 2.879%, due 30/10/2030 *	119	0.09
40 Principal Life Global Funding II, 144A, 1.250%, due 23/06/2025	39	0.03	120 Wells Fargo & Co, 4.478%, due 04/04/2031 *	119	0.09
310 Prologis LP, 1.250%, due 15/10/2030	258	0.19	220 Wells Fargo & Co, 3.350%, due 02/03/2033 *	198	0.15
40 Salesforce Inc, 3.700%, due 11/04/2028	39	0.03	250 Wells Fargo & Co, 4.400%, due 14/06/2046	213	0.16
150 Shell International Finance BV, 2.750%, due 06/04/2030	139	0.10	940 Wells Fargo & Co, 5.013%, due 04/04/2051 *	901	0.66
10 Shell International Finance BV, 4.550%, due 12/08/2043	9	0.01	150 Williams Cos Inc/The, 5.150%, due 15/03/2034	151	0.11
260 Shell International Finance BV, 4.000%, due 10/05/2046	218	0.16		37,175	27.40
20 Shell International Finance BV, 3.250%, due 06/04/2050	15	0.01	Total Corporate Bonds and Notes (Cost \$50,833)	48,693	35.89
130 Solventum Corp, 144A, 5.400%, due 01/03/2029	133	0.10	Government Bonds and Notes — 9.61% (29 February 2024: 16.36%)		
130 Solventum Corp, 144A, 5.450%, due 13/03/2031	132	0.10	Chile — 0.12% (29 February 2024: 0.08%)		
140 Solventum Corp, 144A, 5.600%, due 23/03/2034	143	0.11	250 Chile Government International Bond, 3.100%, due 22/01/2061	165	0.12
130 Solventum Corp, 144A, 5.900%, due 30/04/2054	132	0.10	Colombia — 0.39% (29 February 2024: 0.37%)		
140 Southern Natural Gas Co LLC, 8.000%, due 01/03/2032	165	0.12	260 Colombia Government International Bond, 3.250%, due 22/04/2032	207	0.15
30 Targa Resources Corp, 4.950%, due 15/04/2052	27	0.02	400 Colombia Government International Bond, 5.625%, due 26/02/2044	320	0.24
2 Teachers Insurance & Annuity Association of America, 6.850%, due 16/12/2039	2	-		527	0.39

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	96.02
Collective investment schemes	0.98
Financial derivative instruments	0.46
Other assets	2.54
Total Assets	100.00

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Goldman Sachs	CDX.NA.IG, 1.000% – Sell	20-Jun-2034	3,887	\$ 26
Goldman Sachs	CDX.NA.IG, 1.000% – Sell	20-Jun-2029	9,100	201
Unrealised Appreciation of Credit Default Swaps (29 February 2024 (000's): \$462)				\$ 227
Unrealised Depreciation of Credit Default Swaps (29 February 2024 (000's): \$–)				–
Net Appreciation of Credit Default Swaps (29 February 2024 (000's): \$462)				\$ 227

Schedule of Interest Rate Swaps

Counterparty	Rate	Expiration Date	Notional Amount (000's)	Value (000's)
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Schedule of Index Swaps

Counterparty	Reference Entity	Expiration Date	Notional Amount (000's)	Value (000's)
Goldman Sachs	Pay Fixed 3.050%, Receive Floating USD SOFR Compound	15-Feb-2048	286	\$ 20
Goldman Sachs	Pay Fixed 3.150%, Receive Floating USD SOFR Compound	15-May-2048	1,492	80
Goldman Sachs	Pay Fixed 4.200%, Receive Floating USD SOFR Compound	30-Apr-2031	11,588	(545)
Unrealised Appreciation of Index Swaps (29 February 2024 (000's): \$884)				\$ 100
Unrealised Depreciation of Index Swaps (29 February 2024 (000's): \$(1))				(545)
Net Depreciation of Index Swaps (29 February 2024 (000's): \$883)				\$ (445)

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
3 Month SOFR Index December 2025	Goldman Sachs	117	\$ 28,321	\$ 196
3 Month SOFR Index September 2024	Goldman Sachs	17	4,041	6
U.S. 10 Year Note (CBT) December 2024	Goldman Sachs	107	12,151	(69)
U.S. 10 Year Ultra Note December 2024	Goldman Sachs	(3)	(352)	2
U.S. 2 Year Note (CBT) December 2024	Goldman Sachs	45	9,339	1
U.S. 5 Year Note (CBT) December 2024	Goldman Sachs	143	15,644	(61)
U.S. Long Bond (CBT) December 2024	Goldman Sachs	21	2,586	(34)
U.S. Ultra Bond (CBT) December 2024	Goldman Sachs	15	1,979	(31)
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$156)				\$ 205
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$(75))				(195)
Net Appreciation of Futures Contracts (29 February 2024 (000's): \$81)				\$ 10

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2024

Face Value (000's)		Value (000's)	% of Net Asset Value	Face Value (000's)		Value (000's)	% of Net Asset Value
Asset-Backed Securities — 9.47% (29 February 2024: 6.14%)				Mortgage-Backed Securities — 47.33% (29 February 2024: 43.18%)			
2,000	AB BSL CLO 4 Ltd, Series 2023 4A, Class A, 144A, 7.282%, due 20/04/2036 *	2,008	0.32	1,000	280 Park Avenue 2017-280P Mortgage Trust, Series 2017 280P, Class A, 144A, 6.506%, due 15/09/2034 *	961	0.15
2,171	Ameriquest Mortgage Securities Inc Asset-Backed Pass-Through Cfts Ser 2005-R8, Series 2005 R8, Class M4, 6.262%, due 25/10/2035 *	2,123	0.34	175	Alternative Loan Trust 2005-56, Series 2005 56, Class 4A1, 6.012%, due 25/11/2035 *	163	0.03
1,130	Apex Credit CLO 2020 Ltd, Series 2020 1A, Class A1RR, 144A, 6.773%, due 20/04/2035 *	1,131	0.18	36	Alternative Loan Trust 2006-18CB, Series 2006 18CB, Class A6, 7.030%, due 25/07/2036 *	36	0.01
1,000	Apidos CLO XXXVII, Series 2021 37A, Class A, 144A, 6.674%, due 22/10/2034 *	1,001	0.16	3,660	AREIT 2022-CRE7 LLC, Series 2022 CRE7, Class A, 144A, 7.584%, due 17/06/2039 *	3,668	0.59
2,390	BankAmerica Manufactured Housing Contract Trust, Series 1996 1, Class B1, 7.875%, due 10/10/2026 †	8	–	1,866	Banc of America Funding 2014-R2 Trust, Series 2014 R2, Class 2A2, 144A, 5.600%, due 26/05/2037 *	1,615	0.26
1,500	BCRED MML CLO 2021-1 LLC, Series 2021 1A, Class A, 144A, 7.043%, due 15/01/2035 *	1,500	0.24	1,790	BANK 2017-BNK7, Series 2017 BNK7, Class A5, 3.435%, due 15/09/2060	1,725	0.28
1,920	CarVal CLO VII-C Ltd, Series 2023 1A, Class A1R, 144A, 6.722%, due 20/07/2037 *	1,921	0.31	11,411	BANK 2017-BNK7, Series 2017 BNK7, Class XA, 0.811%, due 15/09/2060 *	189	0.03
2,380	CarVal CLO XI C Ltd, Series 2023 3A, Class A1, 144A, 0.000%, due 20/10/2037 *	2,382	0.39	1,030	BANK 2018-BNK10, Series 2018 BN10, Class A5, 3.688%, due 15/02/2061	996	0.16
1,740	Cayuga Park CLO Ltd, Series 2020 1A, Class AR, 144A, 6.667%, due 17/07/2034 *	1,741	0.28	1,500	BANK 2018-BNK15, Series 2018 BN15, Class B, 4.818%, due 15/11/2061 *	1,449	0.23
2,483	Countrywide Asset-Backed Certificates, Series 2004 3, Class 1A, 5.812%, due 25/08/2034 *	2,418	0.39	237	Bear Stearns Mortgage Funding Trust 2007-AR1, Series 2007 AR1, Class 1A1, 5.552%, due 25/01/2037 *	208	0.03
836	DB Master Finance LLC, Series 2021 1A, Class A23, 144A, 2.791%, due 20/11/2051	721	0.12	560	Benchmark 2018-B1 Mortgage Trust, Series 2018 B1, Class A5, 3.666%, due 15/01/2051 *	537	0.09
2,672	Encore Credit Receivables Trust 2005-3, Series 2005 3, Class M5, 6.352%, due 25/10/2035 *	2,544	0.41	1,600	BRAVO Residential Funding Trust 2024-NQM5, Series 2024 NQM5, Class A1, 144A, 5.803%, due 25/06/2064	1,609	0.26
173	Freddie Mac Structured Pass-Through Certificates FRESR 2017-SR01, Series 2017 SR01, Class A3, 3.089%, due 25/11/2027	166	0.03	500	BX Commercial Mortgage Trust 2024-BIO2, Series 2024 BIO2, Class D, 144A, 7.970%, due 13/08/2041 *	504	0.08
2,340	Golub Capital Partners CLO 76 B Ltd, Series 2024 76A, Class A1, 144A, 0.000%, due 25/10/2037 *	2,342	0.37	430	CD 2017-CD3 Mortgage Trust, Series 2017 CD3, Class A4, 3.631%, due 10/02/2050	405	0.07
1,008	Long Beach Mortgage Loan Trust 2004-1, Series 2004 1, Class M1, 6.142%, due 25/02/2034 *	998	0.16	46	CHL Mortgage Pass-Through Trust 2005-3, Series 2005 3, Class 1A2, 5.972%, due 25/04/2035 *	43	0.01
2,949	Mosaic Solar Loan Trust 2021-3, Series 2021 3A, Class B, 144A, 1.920%, due 20/06/2052	2,226	0.36	300	Citigroup Commercial Mortgage Trust 2015-GC27, Series 2015 GC27, Class AS, 3.571%, due 10/02/2048	297	0.05
3,000	National Collegiate II Commutation Trust, Series 2005 AR15, Class AR15, 0.000%, due 01/06/2045	207	0.03	530	Citigroup Commercial Mortgage Trust 2016-C1, Series 2016 C1, Class A4, 3.209%, due 10/05/2049	515	0.08
3,300	National Collegiate Student Loan Trust 2006-3, Series 2006 3, Class B, 5.752%, due 26/01/2032 *	2,815	0.45	65,669	Citigroup Commercial Mortgage Trust 2016-C3, Series 2016 C3, Class XA, 1.051%, due 15/11/2049 *	1,006	0.16
2,000	Neuberger Berman Loan Advisers Clo 42 Ltd, Series 2021 42A, Class A, 144A, 6.648%, due 16/07/2035 *	2,002	0.32	8,968	Citigroup Mortgage Loan Trust 2006-AR6, Series 2006 AR6, Class 2A4, 5.832%, due 25/09/2036 *	2,705	0.44
635	Ocean Trails Clo XI, Series 2021 11A, Class A, 144A, 6.764%, due 20/07/2034 *	636	0.10	1,162	COLT 2024-3 Mortgage Loan Trust, Series 2024 3, Class A2, 144A, 6.646%, due 25/06/2069	1,177	0.19
2,650	Ocean Trails CLO XIV Ltd, Series 2023 14A, Class A1, 144A, 7.282%, due 20/01/2035 *	2,657	0.43	90	COMM 2015-DC1 Mortgage Trust, Series 2015 DC1, Class B, 4.035%, due 10/02/2048 *	85	0.01
2,050	OHA Credit Funding 18 Ltd, Series 2024 18A, Class A1, 144A, 6.792%, due 20/04/2037 *	2,052	0.33	1,450	COMM 2015-PC1 Mortgage Trust, Series 2015 PC1, Class A5, 3.902%, due 10/07/2050	1,435	0.23
1,065	Option One Mortgage Loan Trust 2007-FXD1, Series 2007 FXD1, Class 1A1, 5.866%, due 25/01/2037	916	0.15	1,620	Connecticut Avenue Securities Trust 2023-R05, Series 2023 R05, Class 1M2, 144A, 8.448%, due 25/06/2043 *	1,713	0.28
169	Origen Manufactured Housing Contract Trust 2006-A, Series 2006 A, Class A2, 6.886%, due 15/10/2037 *	164	0.03	1,540	Connecticut Avenue Securities Trust 2023-R06, Series 2023 R06, Class 1M2, 144A, 8.049%, due 25/07/2043 *	1,607	0.26
2,030	Owl Rock CLO III Ltd, Series 2020 3A, Class AR, 144A, 7.149%, due 20/04/2036 *	2,039	0.33	780	Connecticut Avenue Securities Trust 2023-R08, Series 2023 R08, Class 1M2, 144A, 7.849%, due 25/10/2043 *	800	0.13
2,080	Park Blue CLO 2022-II Ltd, Series 2022 2A, Class A1R, 144A, 6.702%, due 20/07/2037 *	2,081	0.34	1,988	Cross 2024-H2 Mortgage Trust, Series 2024 H2, Class A1, 144A, 6.093%, due 25/04/2069	2,011	0.32
1,000	Park Blue Clo 2024-V Ltd, Series 2024 5A, Class A1, 144A, 6.798%, due 25/07/2037 *	1,000	0.16	500	CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015 C1, Class AS, 3.791%, due 15/04/2050 *	492	0.08
1,699	Renaissance Home Equity Loan Trust 2004-1, Series 2004 1, Class AV3, 6.332%, due 25/05/2034 *	1,541	0.25	1,050	CSMC 2014-USA OA LLC, Series 2014 USA, Class A2, 144A, 3.953%, due 15/09/2037	938	0.15
2,155	SLM Private Education Loan Trust 2010-C, Series 2010 C, Class A5, 144A, 10.201%, due 15/10/2041 *	2,252	0.36	140	CSMC 2014-USA OA LLC, Series 2014 USA, Class E, 144A, 4.373%, due 15/09/2037	83	0.01
1,135	SLM Student Loan Trust 2005-9, Series 2005 9, Class A7A, 6.221%, due 25/01/2041 *	1,127	0.18	1,960	CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class M2, 144A, 2.977%, due 25/07/2057 *	1,516	0.24
2	SMB Private Education Loan Trust 2015-A, Series 2015 A, Class R, 144A, 0.000%, due 15/10/2048	399	0.07	2,148	CSMC 2021-NQM8, Series 2021 NQM8, Class A1, 144A, 1.841%, due 25/10/2066 *	1,920	0.31
1,652	SMB Private Education Loan Trust 2024-A, Series 2024 A, Class A1A, 144A, 5.240%, due 15/03/2056	1,677	0.27	600	CSMC Trust 2017-CHOP, Series 2017 CHOP, Class G, 144A, 10.794%, due 15/07/2032 *	555	0.09
1,630	SMB Private Education Loan Trust 2024-E, Series 2024 E, Class A1A, 144A, 5.090%, due 16/10/2056	1,638	0.26	1,637	DBC 2017-BBG Mortgage Trust, Series 2017 BBG, Class A, 144A, 8.500%, due 15/06/2034 *	1,637	0.26
269	SMB Private Education Loan Trust, Series 2020 B, Class A1A, 144A, 1.290%, due 15/07/2053	251	0.04	134	Deutsche Mortgage Securities Inc Mortgage Loan Trust Series 2006-PR1, Series 2006 PR1, Class 3AF1, 144A, 5.731%, due 15/04/2036 *	124	0.02
1,370	Stonepeak 2021-1 ABS, Series 2021 1A, Class A, 144A, 2.675%, due 28/02/2033	1,292	0.21	178	Fannie Mae Grantor Trust 2017-T1, Series 2017 T1, Class A, 2.898%, due 25/06/2027	171	0.03
941	Structured Asset Investment Loan Trust 2005-HE1, Series 2005 HE1, Class M2, 6.112%, due 25/07/2035 *	888	0.14	9	Fannie Mae Interest Strip 390, Class C3, 6.000%, due 25/07/2038	2	–
400	Subway Funding LLC, Series 2024 1A, Class A2I, 144A, 6.028%, due 30/07/2054	411	0.07	5	Fannie Mae Interest Strip 407, Class 22, 5.000%, due 25/01/2039	1	–
1,390	Subway Funding LLC, Series 2024 1A, Class A2II, 144A, 6.268%, due 30/07/2054	1,445	0.23	3	Fannie Mae Interest Strip 407, Class 23, 5.000%, due 25/01/2039 *	1	–
2,380	Trestles CLO VII Ltd, Series 2024 7A, Class A1, 144A, 0.000%, due 25/10/2037 *	2,382	0.38	5	Fannie Mae Interest Strip 407, Class 27, 5.500%, due 25/01/2039 *	1	–
910	Trinitas CLO XXIX Ltd, Series 2024 29A, Class A1, 144A, 6.799%, due 23/07/2037 *	909	0.15	4	Fannie Mae Interest Strip 407, Class 34, 5.000%, due 25/01/2038	1	–
800	Trinitas CLO XXV Ltd, Series 2023 25A, Class A1, 144A, 7.133%, due 23/01/2037 *	804	0.13	13	Fannie Mae Interest Strip 407, Class 41, 6.000%, due 25/01/2038	3	–
Total Asset-Backed Securities (Cost \$63,522)		58,815	9.47				

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — (continued)					
42 Fannie Mae Interest Strip 409, Class C13, 3.500%, due 25/11/2041	7	–	240 Fannie Mae Pool 'BF0338', 4.500%, due 01/01/2059	234	0.04
48 Fannie Mae Interest Strip 409, Class C18, 4.000%, due 25/04/2042	9	–	4,539 Fannie Mae Pool 'BF0646', 2.500%, due 01/06/2062	3,826	0.62
32 Fannie Mae Interest Strip 409, Class C2, 3.000%, due 25/04/2027	1	–	63 Fannie Mae Pool 'BJ2544', 3.000%, due 01/12/2037	59	0.01
47 Fannie Mae Interest Strip 409, Class C22, 4.500%, due 25/11/2039	9	–	590 Fannie Mae Pool 'BK7700', 4.500%, due 01/10/2048	584	0.09
586 Fannie Mae Interest Strip 427, Class C73, 3.000%, due 25/12/2048	95	0.02	615 Fannie Mae Pool 'BM1565', 3.000%, due 01/04/2047	560	0.09
1,831 Fannie Mae Interest Strip 440, Class C6, 2.000%, due 25/10/2052	220	0.04	36 Fannie Mae Pool 'BM3799', 3.000%, due 01/08/2047	32	0.01
300 Fannie Mae or Freddie Mac, 30 year, TBA, 4.500% ±	292	0.05	224 Fannie Mae Pool 'BM4751', 3.500%, due 01/03/2043	211	0.03
1,800 Fannie Mae or Freddie Mac, 30 year, TBA, 5.000% ±	1,787	0.29	325 Fannie Mae Pool 'BM4897', 3.500%, due 01/12/2046	306	0.05
3,500 Fannie Mae or Freddie Mac, 30 year, TBA, 3.000% ±	3,106	0.50	172 Fannie Mae Pool 'BM6623', 2.500%, due 01/10/2050	142	0.02
3 Fannie Mae Pool '843997', 7.005%, due 01/11/2035 *	3	–	175 Fannie Mae Pool 'BM6912', 2.500%, due 01/01/2052	144	0.02
3 Fannie Mae Pool '865915', 7.247%, due 01/03/2036 *	3	–	257 Fannie Mae Pool 'BN1623', 4.500%, due 01/11/2048	254	0.04
309 Fannie Mae Pool '890604', 4.500%, due 01/10/2044	307	0.05	840 Fannie Mae Pool 'BN3898', 4.500%, due 01/12/2048	831	0.13
103 Fannie Mae Pool '890827', 3.500%, due 01/12/2037	98	0.02	103 Fannie Mae Pool 'BO1858', 3.000%, due 01/08/2049	94	0.02
12 Fannie Mae Pool '995072', 5.500%, due 01/08/2038	12	–	70 Fannie Mae Pool 'BP3484', 2.500%, due 01/06/2051	61	0.01
30 Fannie Mae Pool 'AB9683', 4.000%, due 01/06/2043	29	–	224 Fannie Mae Pool 'BQ5876', 2.500%, due 01/11/2050	195	0.03
25 Fannie Mae Pool 'AE0758', 7.000%, due 01/02/2039	27	–	298 Fannie Mae Pool 'BR1001', 2.500%, due 01/05/2051	259	0.04
25 Fannie Mae Pool 'AK8441', 4.000%, due 01/04/2042	24	–	208 Fannie Mae Pool 'BR2641', 2.000%, due 01/02/2051	174	0.03
288 Fannie Mae Pool 'AL3024', 3.500%, due 01/01/2043	272	0.04	129 Fannie Mae Pool 'BR2644', 2.000%, due 01/02/2051	107	0.02
28 Fannie Mae Pool 'AL3026', 3.500%, due 01/12/2042	27	–	192 Fannie Mae Pool 'BR3256', 2.000%, due 01/02/2051	162	0.03
21 Fannie Mae Pool 'AL3508', 4.000%, due 01/04/2043	20	–	327 Fannie Mae Pool 'BR3257', 2.000%, due 01/02/2051	276	0.04
14 Fannie Mae Pool 'AL4741', 4.500%, due 01/01/2044	14	–	215 Fannie Mae Pool 'BR3286', 2.000%, due 01/03/2051	180	0.03
60 Fannie Mae Pool 'AL9397', 3.000%, due 01/10/2046	55	0.01	201 Fannie Mae Pool 'BR4722', 2.000%, due 01/03/2051	168	0.03
296 Fannie Mae Pool 'AL9546', 3.500%, due 01/11/2046	280	0.05	149 Fannie Mae Pool 'BR4753', 2.000%, due 01/03/2051	125	0.02
272 Fannie Mae Pool 'AL9631', 3.000%, due 01/12/2046	248	0.04	265 Fannie Mae Pool 'BR4756', 2.000%, due 01/03/2051	221	0.04
78 Fannie Mae Pool 'AM3347', 3.310%, due 01/05/2033	73	0.01	150 Fannie Mae Pool 'BR5487', 2.000%, due 01/03/2051	125	0.02
10 Fannie Mae Pool 'AM8674', 2.810%, due 01/04/2025	10	–	73 Fannie Mae Pool 'BR6515', 2.000%, due 01/04/2051	62	0.01
10 Fannie Mae Pool 'AO2711', 4.000%, due 01/05/2042	9	–	68 Fannie Mae Pool 'BR7744', 2.000%, due 01/04/2051	57	0.01
18 Fannie Mae Pool 'AO6086', 4.000%, due 01/06/2042	17	–	206 Fannie Mae Pool 'BR7745', 2.000%, due 01/04/2051	172	0.03
8 Fannie Mae Pool 'AO9859', 4.000%, due 01/07/2042	8	–	77 Fannie Mae Pool 'BR8478', 2.000%, due 01/04/2051	64	0.01
13 Fannie Mae Pool 'AP0692', 4.000%, due 01/07/2042	13	–	141 Fannie Mae Pool 'BR8518', 2.000%, due 01/04/2051	118	0.02
14 Fannie Mae Pool 'AP2530', 4.000%, due 01/08/2042	14	–	100 Fannie Mae Pool 'BS6188', 4.340%, due 01/07/2032	100	0.02
45 Fannie Mae Pool 'AP4710', 3.500%, due 01/08/2042	43	0.01	98 Fannie Mae Pool 'BS7424', 4.940%, due 01/12/2032	100	0.02
197 Fannie Mae Pool 'AP4781', 3.000%, due 01/09/2042	181	0.03	100 Fannie Mae Pool 'BS9106', 5.350%, due 01/07/2033	105	0.02
22 Fannie Mae Pool 'AP4903', 4.000%, due 01/09/2042	21	–	125 Fannie Mae Pool 'BT0846', 2.500%, due 01/07/2051	195	0.03
52 Fannie Mae Pool 'AP7399', 4.000%, due 01/09/2042	50	0.01	177 Fannie Mae Pool 'BT0972', 2.500%, due 01/05/2051	145	0.02
13 Fannie Mae Pool 'AP9229', 4.000%, due 01/10/2042	13	–	318 Fannie Mae Pool 'BT3244', 2.500%, due 01/07/2051	276	0.04
51 Fannie Mae Pool 'AP9766', 4.000%, due 01/10/2042	49	0.01	753 Fannie Mae Pool 'BU1421', 3.000%, due 01/01/2052	677	0.11
47 Fannie Mae Pool 'AP9862', 4.000%, due 01/10/2042	45	0.01	321 Fannie Mae Pool 'BU2599', 2.500%, due 01/01/2052	279	0.04
15 Fannie Mae Pool 'AQ0100', 4.000%, due 01/10/2042	15	–	73 Fannie Mae Pool 'BU5925', 3.000%, due 01/12/2051	65	0.01
51 Fannie Mae Pool 'AQ1641', 4.000%, due 01/10/2042	50	0.01	82 Fannie Mae Pool 'BU8750', 5.000%, due 01/06/2052	83	0.01
12 Fannie Mae Pool 'AQ3599', 4.000%, due 01/11/2042	12	–	152 Fannie Mae Pool 'BV4142', 3.000%, due 01/03/2052	137	0.02
19 Fannie Mae Pool 'AQ4078', 4.000%, due 01/06/2043	19	–	84 Fannie Mae Pool 'BX0553', 5.500%, due 01/10/2052	85	0.01
14 Fannie Mae Pool 'AQ4080', 4.000%, due 01/06/2043	13	–	370 Fannie Mae Pool 'BX2186', 4.500%, due 01/11/2052	361	0.06
25 Fannie Mae Pool 'AQ4555', 4.000%, due 01/12/2042	24	–	300 Fannie Mae Pool 'BZ0874', 4.760%, due 01/06/2029	307	0.05
21 Fannie Mae Pool 'AQ5137', 4.000%, due 01/11/2042	21	–	308 Fannie Mae Pool 'CA2047', 4.500%, due 01/07/2048	305	0.05
38 Fannie Mae Pool 'AQ7003', 4.000%, due 01/12/2042	37	0.01	529 Fannie Mae Pool 'CA2199', 4.500%, due 01/08/2048	523	0.08
49 Fannie Mae Pool 'AQ7082', 4.000%, due 01/01/2043	48	0.01	445 Fannie Mae Pool 'CA2798', 4.500%, due 01/12/2048	440	0.07
99 Fannie Mae Pool 'AR7399', 3.000%, due 01/06/2043	91	0.01	236 Fannie Mae Pool 'CA4819', 4.000%, due 01/12/2049	227	0.04
240 Fannie Mae Pool 'AS0038', 3.000%, due 01/07/2043	220	0.04	3,208 Fannie Mae Pool 'CA7240', 2.500%, due 01/10/2050	2,787	0.45
17 Fannie Mae Pool 'AS0070', 4.000%, due 01/08/2043	16	–	415 Fannie Mae Pool 'CA7257', 2.500%, due 01/10/2050	361	0.06
19 Fannie Mae Pool 'AS4271', 4.500%, due 01/01/2045	19	–	481 Fannie Mae Pool 'CA7531', 3.000%, due 01/10/2050	436	0.07
34 Fannie Mae Pool 'AS4347', 4.000%, due 01/01/2045	34	0.01	71 Fannie Mae Pool 'CA9358', 2.500%, due 01/03/2041	64	0.01
91 Fannie Mae Pool 'AS6340', 3.500%, due 01/12/2045	85	0.01	370 Fannie Mae Pool 'CB0100', 2.500%, due 01/04/2041	331	0.05
74 Fannie Mae Pool 'AS6541', 3.500%, due 01/01/2046	70	0.01	144 Fannie Mae Pool 'CB0101', 2.500%, due 01/04/2041	128	0.02
60 Fannie Mae Pool 'AS6562', 3.500%, due 01/01/2046	56	0.01	74 Fannie Mae Pool 'CB0114', 2.500%, due 01/04/2041	66	0.01
53 Fannie Mae Pool 'AS7844', 3.000%, due 01/09/2046	48	0.01	378 Fannie Mae Pool 'CB0470', 2.500%, due 01/05/2041	335	0.05
175 Fannie Mae Pool 'AS8623', 3.000%, due 01/01/2047	160	0.03	233 Fannie Mae Pool 'CB2115', 2.500%, due 01/11/2041	209	0.03
110 Fannie Mae Pool 'AS8740', 3.500%, due 01/02/2037	107	0.02	3,459 Fannie Mae Pool 'CB2563', 2.000%, due 01/01/2042	2,988	0.48
667 Fannie Mae Pool 'AS8745', 3.000%, due 01/02/2047	606	0.10	2,532 Fannie Mae Pool 'CB2629', 2.500%, due 01/01/2052	2,179	0.35
15 Fannie Mae Pool 'AT7208', 4.000%, due 01/06/2043	14	–	2,198 Fannie Mae Pool 'CB2664', 3.000%, due 01/01/2052	1,970	0.32
21 Fannie Mae Pool 'AT8394', 4.000%, due 01/06/2043	21	–	155 Fannie Mae Pool 'CB3880', 5.000%, due 01/06/2052	156	0.03
57 Fannie Mae Pool 'AT9637', 4.000%, due 01/07/2043	55	0.01	672 Fannie Mae Pool 'CB4103', 5.000%, due 01/07/2052	684	0.11
44 Fannie Mae Pool 'AT9653', 4.000%, due 01/07/2043	43	0.01	78 Fannie Mae Pool 'CB4418', 5.500%, due 01/08/2052	78	0.01
35 Fannie Mae Pool 'AT9657', 4.000%, due 01/07/2043	34	0.01	984 Fannie Mae Pool 'CB5108', 5.500%, due 01/11/2052	994	0.16
226 Fannie Mae Pool 'AU6735', 3.000%, due 01/10/2043	207	0.03	1,253 Fannie Mae Pool 'CB5497', 6.500%, due 01/01/2053	1,305	0.21
30 Fannie Mae Pool 'BC1509', 3.000%, due 01/08/2046	27	–	544 Fannie Mae Pool 'CB6322', 5.500%, due 01/05/2053	550	0.09
83 Fannie Mae Pool 'BC2817', 3.000%, due 01/09/2046	76	0.01	2,640 Fannie Mae Pool 'CB6540', 6.000%, due 01/06/2053	2,716	0.44
199 Fannie Mae Pool 'BC9077', 3.500%, due 01/12/2046	186	0.03	454 Fannie Mae Pool 'CB6753', 6.000%, due 01/07/2053	466	0.08
523 Fannie Mae Pool 'BD2455', 3.000%, due 01/01/2047	476	0.08	281 Fannie Mae Pool 'CB7109', 5.500%, due 01/09/2053	284	0.05
214 Fannie Mae Pool 'BD8104', 3.000%, due 01/10/2046	195	0.03	300 Fannie Mae Pool 'FM0068', 3.500%, due 01/02/2040	288	0.05
722 Fannie Mae Pool 'BF0104', 4.000%, due 01/02/2056	695	0.11	109 Fannie Mae Pool 'FM1263', 4.500%, due 01/07/2049	107	0.02
501 Fannie Mae Pool 'BF0163', 5.000%, due 01/11/2046	506	0.08	872 Fannie Mae Pool 'FM1727', 5.000%, due 01/09/2049	883	0.14
433 Fannie Mae Pool 'BF0183', 4.000%, due 01/01/2057	413	0.07	788 Fannie Mae Pool 'FM3049', 4.000%, due 01/04/2044	765	0.12
730 Fannie Mae Pool 'BF0191', 4.000%, due 01/06/2057	695	0.11	778 Fannie Mae Pool 'FM3123', 2.500%, due 01/03/2038	720	0.12
632 Fannie Mae Pool 'BF0222', 4.500%, due 01/09/2057	621	0.10	159 Fannie Mae Pool 'FM3158', 4.000%, due 01/11/2048	153	0.02
33 Fannie Mae Pool 'BF0301', 4.500%, due 01/08/2058	32	0.01	68 Fannie Mae Pool 'FM3542', 4.000%, due 01/05/2049	65	0.01
			238 Fannie Mae Pool 'FM3572', 4.500%, due 01/09/2049	236	0.04
			2,365 Fannie Mae Pool 'FM3773', 3.500%, due 01/11/2048	2,213	0.36
			166 Fannie Mae Pool 'FM5743', 2.500%, due 01/02/2051	145	0.02
			41 Fannie Mae Pool 'FM5754', 3.500%, due 01/03/2037	40	0.01
			393 Fannie Mae Pool 'FM5783', 3.000%, due 01/06/2038	373	0.06
			209 Fannie Mae Pool 'FM5904', 2.500%, due 01/02/2051	182	0.03
			89 Fannie Mae Pool 'FM6015', 3.500%, due 01/08/2039	86	0.01

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — (continued)					
350 Fannie Mae Pool 'FM6134', 3.000%, due 01/03/2040	330	0.05	282 Fannie Mae Pool 'MA2707', 3.000%, due 01/08/2036	267	0.04
275 Fannie Mae Pool 'FM6460', 2.500%, due 01/03/2051	240	0.04	1,485 Fannie Mae Pool 'MA2773', 3.000%, due 01/10/2036	1,406	0.23
2,243 Fannie Mae Pool 'FM6597', 2.000%, due 01/03/2041	1,945	0.31	738 Fannie Mae Pool 'MA2832', 3.000%, due 01/12/2036	698	0.11
371 Fannie Mae Pool 'FM7675', 2.500%, due 01/06/2051	323	0.05	523 Fannie Mae Pool 'MA3210', 3.500%, due 01/12/2047	488	0.08
69 Fannie Mae Pool 'FM7727', 2.500%, due 01/06/2051	61	0.01	267 Fannie Mae Pool 'MA4031', 4.500%, due 01/05/2050	262	0.04
719 Fannie Mae Pool 'FM7786', 4.000%, due 01/01/2049	689	0.11	273 Fannie Mae Pool 'MA4177', 2.500%, due 01/11/2040	245	0.04
111 Fannie Mae Pool 'FM7796', 4.000%, due 01/06/2048	107	0.02	963 Fannie Mae Pool 'MA4280', 1.500%, due 01/03/2051	756	0.12
72 Fannie Mae Pool 'FM7869', 2.500%, due 01/01/2051	63	0.01	152 Fannie Mae Pool 'MA4364', 2.000%, due 01/06/2041	131	0.02
300 Fannie Mae Pool 'FM7900', 2.500%, due 01/07/2051	260	0.04	474 Fannie Mae Pool 'MA4474', 2.000%, due 01/11/2041	409	0.07
385 Fannie Mae Pool 'FM7910', 2.500%, due 01/07/2051	336	0.05	161 Fannie Mae Pool 'MA4501', 2.000%, due 01/12/2041	139	0.02
304 Fannie Mae Pool 'FM8025', 2.500%, due 01/07/2051	265	0.04	733 Fannie Mae Pool 'MA4540', 2.000%, due 01/02/2042	633	0.10
203 Fannie Mae Pool 'FM8166', 3.000%, due 01/06/2051	184	0.03	165 Fannie Mae Pool 'MA4570', 2.000%, due 01/03/2042	142	0.02
1,364 Fannie Mae Pool 'FM8576', 3.000%, due 01/02/2050	1,237	0.20	244 Fannie Mae Pool 'MA4571', 2.500%, due 01/03/2042	216	0.03
923 Fannie Mae Pool 'FM8577', 3.000%, due 01/08/2051	838	0.14	253 Fannie Mae Pool 'MA4586', 2.000%, due 01/04/2042	219	0.04
1,906 Fannie Mae Pool 'FM8786', 2.500%, due 01/10/2051	1,652	0.27	502 Fannie Mae Pool 'MA4587', 2.500%, due 01/04/2042	448	0.07
600 Fannie Mae Pool 'FM8864', 2.500%, due 01/10/2051	522	0.08	84 Fannie Mae Pool 'MA4607', 2.500%, due 01/05/2042	75	0.01
146 Fannie Mae Pool 'FM8977', 2.500%, due 01/09/2051	128	0.02	62 Fannie Mae REMICS, Series 2005 29, Class ZA, 5.500%, due 25/04/2035	65	0.01
151 Fannie Mae Pool 'FM9205', 2.500%, due 01/04/2051	131	0.02	242 Fannie Mae REMICS, Series 2011 59, Class NZ, 5.500%, due 25/07/2041	254	0.04
228 Fannie Mae Pool 'FM9365', 3.000%, due 01/11/2051	206	0.03	64 Fannie Mae REMICS, Series 2012 133, Class CS, 0.687%, due 25/12/2042 *	9	–
762 Fannie Mae Pool 'FM9464', 3.000%, due 01/11/2051	687	0.11	3 Fannie Mae REMICS, Series 2012 28, Class B, 6.500%, due 25/06/2039	3	–
282 Fannie Mae Pool 'FS0024', 2.500%, due 01/09/2051	247	0.04	123 Fannie Mae REMICS, Series 2012 35, Class SC, 1.037%, due 25/04/2042 *	17	–
712 Fannie Mae Pool 'FS0028', 2.500%, due 01/09/2051	617	0.10	32 Fannie Mae REMICS, Series 2012 46, Class BA, 6.000%, due 25/05/2042	34	0.01
387 Fannie Mae Pool 'FS0034', 3.000%, due 01/12/2051	350	0.06	47 Fannie Mae REMICS, Series 2012 51, Class B, 7.000%, due 25/05/2042	51	0.01
259 Fannie Mae Pool 'FS0037', 3.000%, due 01/08/2051	235	0.04	35 Fannie Mae REMICS, Series 2012 74, Class SA, 1.187%, due 25/03/2042 *	3	–
185 Fannie Mae Pool 'FS0067', 4.500%, due 01/09/2051	182	0.03	125 Fannie Mae REMICS, Series 2013 9, Class BC, 6.500%, due 25/07/2042	134	0.02
543 Fannie Mae Pool 'FS0240', 3.000%, due 01/01/2052	491	0.08	150 Fannie Mae REMICS, Series 2013 9, Class CB, 5.500%, due 25/04/2042	155	0.03
72 Fannie Mae Pool 'FS0357', 3.000%, due 01/12/2051	65	0.01	902 Fannie Mae REMICS, Series 2016 23, Class ST, 0.537%, due 25/11/2045 *	106	0.02
240 Fannie Mae Pool 'FS0366', 2.500%, due 01/01/2052	210	0.03	126 Fannie Mae REMICS, Series 2016 61, Class BS, 0.637%, due 25/09/2046 *	9	–
238 Fannie Mae Pool 'FS0408', 3.000%, due 01/01/2052	216	0.03	709 Fannie Mae REMICS, Series 2017 76, Class SB, 0.637%, due 25/10/2057 *	99	0.02
234 Fannie Mae Pool 'FS0434', 2.500%, due 01/11/2051	204	0.03	174 Fannie Mae REMICS, Series 2017 85, Class SC, 0.737%, due 25/11/2047 *	20	–
244 Fannie Mae Pool 'FS0582', 2.500%, due 01/02/2052	212	0.03	575 Fannie Mae REMICS, Series 2020 37, Class IM, 4.000%, due 25/06/2050	119	0.02
82 Fannie Mae Pool 'FS0612', 2.000%, due 01/02/2052	69	0.01	652 Fannie Mae REMICS, Series 2020 47, Class GZ, 2.000%, due 25/07/2050	407	0.07
314 Fannie Mae Pool 'FS0697', 2.500%, due 01/02/2042	281	0.05	1,700 Fannie Mae REMICS, Series 2020 56, Class AQ, 2.000%, due 25/08/2050	1,344	0.22
3,080 Fannie Mae Pool 'FS1074', 3.000%, due 01/03/2052	2,772	0.45	437 Fannie Mae REMICS, Series 2020 56, Class DI, 2.500%, due 25/08/2050	72	0.01
314 Fannie Mae Pool 'FS1104', 2.500%, due 01/11/2051	273	0.04	3,215 Fannie Mae REMICS, Series 2020 57, Class NI, 2.500%, due 25/08/2050	514	0.08
1,237 Fannie Mae Pool 'FS1112', 2.000%, due 01/03/2052	1,034	0.17	599 Fannie Mae REMICS, Series 2020 61, Class NI, 3.500%, due 25/09/2050	101	0.02
719 Fannie Mae Pool 'FS1289', 3.000%, due 01/03/2052	649	0.10	359 Fannie Mae REMICS, Series 2020 74, Class EI, 2.500%, due 25/10/2050	61	0.01
230 Fannie Mae Pool 'FS1403', 3.000%, due 01/01/2045	211	0.03	1,966 Fannie Mae REMICS, Series 2020 89, Class DI, 2.500%, due 25/12/2050	312	0.05
314 Fannie Mae Pool 'FS1539', 3.000%, due 01/11/2048	288	0.05	1,257 Fannie Mae REMICS, Series 2020 97, Class AI, 2.000%, due 25/01/2051	175	0.03
83 Fannie Mae Pool 'FS1628', 2.500%, due 01/04/2052	73	0.01	699 Fannie Mae REMICS, Series 2021 3, Class NI, 2.500%, due 25/02/2051	106	0.02
82 Fannie Mae Pool 'FS1726', 2.000%, due 01/09/2041	71	0.01	2,226 Fannie Mae REMICS, Series 2021 3, Class QI, 2.500%, due 25/02/2051	360	0.06
493 Fannie Mae Pool 'FS3249', 5.000%, due 01/11/2052	491	0.08	810 Fannie Mae REMICS, Series 2021 52, Class CI, 2.500%, due 25/12/2047	110	0.02
249 Fannie Mae Pool 'FS3411', 6.000%, due 01/01/2053	255	0.04	2,000 Fannie Mae REMICS, Series 2021 69, Class II, 2.500%, due 25/01/2049	290	0.05
364 Fannie Mae Pool 'FS3672', 5.500%, due 01/02/2053	370	0.06	711 Fannie Mae REMICS, Series 2021 77, Class WI, 3.000%, due 25/08/2050	111	0.02
362 Fannie Mae Pool 'FS3836', 4.500%, due 01/01/2053	353	0.06	800 Fannie Mae-Aces, Series 2018 M15, Class 1A2, 3.700%, due 25/01/2036	764	0.12
241 Fannie Mae Pool 'FS4000', 6.000%, due 01/07/2041	253	0.04	1,656 Fannie Mae-Aces, Series 2020 M36, Class X1, 1.543%, due 25/09/2034 *	95	0.02
172 Fannie Mae Pool 'FS4448', 4.000%, due 01/12/2044	167	0.03	100 Fannie Mae-Aces, Series 2023 M4, Class A2, 3.893%, due 25/09/2032 *	97	0.02
258 Fannie Mae Pool 'FS4480', 4.500%, due 01/03/2050	256	0.04	53 Freddie Mac Gold Pool 'C91987', 3.000%, due 01/04/2038	50	0.01
281 Fannie Mae Pool 'FS4805', 5.500%, due 01/05/2053	287	0.05	– Freddie Mac Gold Pool 'G06669', 6.500%, due 01/09/2039	11	–
3,482 Fannie Mae Pool 'FS5059', 3.500%, due 01/11/2048	3,258	0.52	– Freddie Mac Gold Pool 'G13888', 5.000%, due 01/06/2025	–	–
446 Fannie Mae Pool 'FS5306', 6.000%, due 01/07/2053	463	0.07	1,132 Freddie Mac Gold Pool 'G60985', 3.000%, due 01/05/2047	1,031	0.17
277 Fannie Mae Pool 'FS5647', 5.500%, due 01/07/2053	282	0.05	710 Freddie Mac Gold Pool 'G67701', 3.000%, due 01/10/2046	648	0.10
812 Fannie Mae Pool 'FS6158', 4.000%, due 01/07/2052	772	0.12	20 Freddie Mac Gold Pool 'Q19135', 4.000%, due 01/06/2043	20	–
531 Fannie Mae Pool 'FS6779', 6.500%, due 01/12/2053	551	0.09	18 Freddie Mac Gold Pool 'Q19254', 4.000%, due 01/06/2043	18	–
192 Fannie Mae Pool 'FS7170', 2.000%, due 01/08/2042	166	0.03			
286 Fannie Mae Pool 'FS7180', 2.000%, due 01/05/2042	245	0.04			
380 Fannie Mae Pool 'FS7624', 6.500%, due 01/03/2054	394	0.06			
196 Fannie Mae Pool 'FS7902', 6.500%, due 01/12/2053	205	0.03			
881 Fannie Mae Pool 'FS7997', 6.000%, due 01/05/2054	898	0.14			
7 Fannie Mae Pool 'MA0706', 4.500%, due 01/04/2031	7	–			
29 Fannie Mae Pool 'MA0734', 4.500%, due 01/05/2031	29	–			
8 Fannie Mae Pool 'MA0776', 4.500%, due 01/06/2031	8	–			
13 Fannie Mae Pool 'MA0913', 4.500%, due 01/11/2031	13	–			
13 Fannie Mae Pool 'MA0939', 4.500%, due 01/12/2031	13	–			
57 Fannie Mae Pool 'MA1146', 4.000%, due 01/08/2042	55	0.01			
14 Fannie Mae Pool 'MA1177', 3.500%, due 01/09/2042	14	–			
410 Fannie Mae Pool 'MA1217', 4.000%, due 01/10/2042	399	0.06			
91 Fannie Mae Pool 'MA1253', 4.000%, due 01/11/2042	89	0.01			
262 Fannie Mae Pool 'MA1283', 3.500%, due 01/12/2042	247	0.04			
177 Fannie Mae Pool 'MA1437', 3.500%, due 01/05/2043	166	0.03			
21 Fannie Mae Pool 'MA1547', 4.000%, due 01/08/2043	20	–			
37 Fannie Mae Pool 'MA1591', 4.500%, due 01/09/2043	37	0.01			
32 Fannie Mae Pool 'MA1629', 4.500%, due 01/10/2043	32	0.01			
16 Fannie Mae Pool 'MA1664', 4.500%, due 01/11/2043	16	–			
36 Fannie Mae Pool 'MA1711', 4.500%, due 01/12/2043	36	0.01			
105 Fannie Mae Pool 'MA2110', 3.500%, due 01/12/2034	102	0.02			
71 Fannie Mae Pool 'MA2138', 3.500%, due 01/01/2035	69	0.01			
47 Fannie Mae Pool 'MA2320', 3.000%, due 01/07/2035	44	0.01			
443 Fannie Mae Pool 'MA2523', 3.000%, due 01/02/2036	421	0.07			
339 Fannie Mae Pool 'MA2579', 3.000%, due 01/04/2036	322	0.05			
681 Fannie Mae Pool 'MA2672', 3.000%, due 01/07/2036	646	0.10			

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — (continued)					
21	21	–	114	95	0.02
19	19	–	241	208	0.03
279	254	0.04	163	141	0.02
692	630	0.10	496	428	0.07
200	182	0.03	247	220	0.04
180	163	0.03	374	387	0.06
67	65	0.01	294	301	0.05
41	40	0.01	197	204	0.03
15	15	–	888	769	0.12
492	473	0.08	304	263	0.04
6,275	89	0.01	535	465	0.07
9,004	240	0.04	82	71	0.01
34,779	1,955	0.31	87	75	0.01
4,884	200	0.03	263	227	0.04
7,777	177	0.03	1,173	1,016	0.16
10,770	254	0.04	48	46	0.01
18,598	407	0.07	195	164	0.03
46	45	0.01	231	208	0.03
1,385	1,335	0.22	405	338	0.05
469	465	0.08	75	74	0.01
686	671	0.11	1,495	1,490	0.24
42	38	0.01	427	370	0.06
368	332	0.05	186	189	0.03
337	294	0.05	680	697	0.11
213	185	0.03	348	347	0.06
210	177	0.03	420	434	0.07
259	216	0.03	242	234	0.04
128	107	0.02	731	740	0.12
1,061	885	0.14	83	81	0.01
205	171	0.03	455	461	0.07
139	116	0.02	632	640	0.10
70	59	0.01	168	167	0.03
179	149	0.02	265	255	0.04
217	181	0.03	445	450	0.07
73	62	0.01	1,872	1,892	0.30
134	112	0.02	167	172	0.03
75	65	0.01	367	371	0.06
228	199	0.03	356	367	0.06
163	142	0.02	645	652	0.11
384	335	0.05	636	657	0.11
83	69	0.01	563	587	0.09
508	455	0.07	97	98	0.02
271	264	0.04	94	99	0.02
174	173	0.03	95	98	0.02
80	80	0.01	384	371	0.06
182	186	0.03	196	199	0.03
68	61	0.01	399	407	0.07
409	353	0.06	426	386	0.06
94	77	0.01	976	851	0.14
655	545	0.09	642	560	0.09
1,799	1,569	0.25	1,153	1,005	0.16
466	406	0.07	5,031	4,367	0.70
544	428	0.07	5,018	4,351	0.70
1,185	985	0.16	1,233	1,183	0.19
2,661	2,209	0.36	502	415	0.07
467	407	0.07	182	150	0.02
4,162	3,414	0.55	105	98	0.02
900	859	0.14	885	875	0.14
733	736	0.12	147	137	0.02
185	184	0.03	42	39	0.01
182	190	0.03	16	16	–
167	174	0.03	70	71	0.01
357	371	0.06	79	77	0.01
57	50	0.01	83	80	0.01
1,521	1,273	0.21	4	4	–
781	677	0.11	471	453	0.07
2,237	1,865	0.30	211	198	0.03
309	267	0.04	20	19	–
1,786	1,539	0.25	286	263	0.04
855	713	0.11	452	444	0.07
236	204	0.03	42	44	0.01
			29	3	–
			170	150	0.02
			2,537	577	0.09
			500	74	0.01
			976	157	0.03
			459	77	0.01
			782	106	0.02
			262	38	0.01
			1,957	244	0.04
			1,498	255	0.04

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value		
Mortgage-Backed Securities — (continued)							
426	Freddie Mac REMICS 5069, Class ML, 2.500%, due 25/02/2051	66	0.01	36	Ginnie Mae II Pool 'MA2678', 3.500%, due 20/03/2045	34	0.01
1,850	Freddie Mac REMICS 5093, Class IY, 4.500%, due 25/12/2050	403	0.06	56	Ginnie Mae II Pool 'MA3375', 3.000%, due 20/01/2046	51	0.01
1,367	Freddie Mac REMICS 5115, Class IO, 4.500%, due 25/10/2049	292	0.05	47	Ginnie Mae II Pool 'MA3521', 3.500%, due 20/03/2046	45	0.01
1,260	Freddie Mac REMICS 5140, Class NI, 2.500%, due 25/05/2049	177	0.03	214	Ginnie Mae II Pool 'MA3597', 3.500%, due 20/04/2046	203	0.03
694	Freddie Mac REMICS 5159, Class IP, 3.000%, due 25/11/2051	98	0.02	114	Ginnie Mae II Pool 'MA3663', 3.500%, due 20/05/2046	108	0.02
569	Freddie Mac REMICS 5168, Class CI, 4.000%, due 25/11/2051	119	0.02	196	Ginnie Mae II Pool 'MA3736', 3.500%, due 20/06/2046	185	0.03
5,192	Freddie Mac REMICS 5180, Class IN, 3.000%, due 25/07/2051	1,057	0.17	118	Ginnie Mae II Pool 'MA3803', 3.500%, due 20/07/2046	112	0.02
1,200	Freddie Mac REMICS 5224, Class HL, 4.000%, due 25/04/2052	1,109	0.18	72	Ginnie Mae II Pool 'MA3937', 3.500%, due 20/09/2046	68	0.01
950	Freddie Mac STACR REMIC Trust 2021-DNA6, Series 2021 DNA6, Class B1, 144A, 8.749%, due 25/10/2041 *	985	0.16	99	Ginnie Mae II Pool 'MA4068', 3.000%, due 20/11/2046	90	0.01
1,131	Freddie Mac STACR REMIC Trust 2022-DNA2, Series 2022 DNA2, Class M1B, 144A, 7.749%, due 25/02/2042 *	1,159	0.19	75	Ginnie Mae II Pool 'MA4261', 3.000%, due 20/02/2047	69	0.01
37	Freddie Mac Strips 334, Class S7, 0.632%, due 15/08/2044 *	5	–	19	Ginnie Mae II Pool 'MA4381', 3.000%, due 20/04/2047	17	–
282	Freddie Mac Strips 353, Class S1, 0.532%, due 15/12/2046 *	36	0.01	1,253	Ginnie Mae II Pool 'MA4511', 4.000%, due 20/06/2047	1,210	0.19
26	Ginnie Mae I Pool '733600', 5.000%, due 15/04/2040	26	–	223	Ginnie Mae II Pool 'MA4654', 4.500%, due 20/08/2047	222	0.04
42	Ginnie Mae I Pool '733627', 5.000%, due 15/05/2040	43	0.01	33	Ginnie Mae II Pool 'MA4836', 3.000%, due 20/11/2047	30	–
44	Ginnie Mae I Pool '783669', 3.000%, due 15/09/2042	41	0.01	499	Ginnie Mae II Pool 'MA4838', 4.000%, due 20/11/2047	484	0.08
340	Ginnie Mae I Pool '784571', 3.500%, due 15/06/2048	324	0.05	142	Ginnie Mae II Pool 'MA4899', 3.000%, due 20/12/2047	130	0.02
62	Ginnie Mae I Pool 'AA5649', 3.000%, due 15/09/2042	57	0.01	216	Ginnie Mae II Pool 'MA4901', 4.000%, due 20/12/2047	209	0.03
153	Ginnie Mae I Pool 'AB2892', 3.000%, due 15/09/2042	141	0.02	189	Ginnie Mae II Pool 'MA5020', 4.000%, due 20/02/2048	183	0.03
324	Ginnie Mae I Pool 'AB9108', 3.000%, due 15/10/2042	301	0.05	179	Ginnie Mae II Pool 'MA5137', 4.000%, due 20/04/2048	173	0.03
212	Ginnie Mae I Pool 'AB9109', 3.000%, due 15/10/2042	194	0.03	327	Ginnie Mae II Pool 'MA5138', 4.500%, due 20/04/2048	325	0.05
1	Ginnie Mae I Pool 'AB9205', 3.000%, due 15/11/2042	1	–	102	Ginnie Mae II Pool 'MA5192', 4.000%, due 20/05/2048	98	0.02
181	Ginnie Mae I Pool 'AB9207', 3.000%, due 15/11/2042	166	0.03	504	Ginnie Mae II Pool 'MA5193', 4.500%, due 20/05/2048	500	0.08
14	Ginnie Mae II Pool '4040', 6.500%, due 20/10/2037	15	–	85	Ginnie Mae II Pool 'MA5194', 5.000%, due 20/05/2048	86	0.01
17	Ginnie Mae II Pool '4617', 4.500%, due 20/01/2040	17	–	287	Ginnie Mae II Pool 'MA5265', 4.500%, due 20/06/2048	285	0.05
20	Ginnie Mae II Pool '4696', 4.500%, due 20/05/2040	20	–	125	Ginnie Mae II Pool 'MA5331', 4.500%, due 20/07/2048	124	0.02
67	Ginnie Mae II Pool '4747', 5.000%, due 20/07/2040	68	0.01	276	Ginnie Mae II Pool 'MA5399', 4.500%, due 20/08/2048	273	0.04
13	Ginnie Mae II Pool '4772', 5.000%, due 20/08/2040	13	–	248	Ginnie Mae II Pool 'MA5529', 4.500%, due 20/10/2048	246	0.04
9	Ginnie Mae II Pool '4802', 5.000%, due 20/09/2040	9	–	381	Ginnie Mae II Pool 'MA5530', 5.000%, due 20/10/2048	385	0.06
4	Ginnie Mae II Pool '4871', 6.000%, due 20/11/2040	4	–	148	Ginnie Mae II Pool 'MA5594', 3.500%, due 20/11/2048	140	0.02
17	Ginnie Mae II Pool '4905', 6.000%, due 20/12/2040	18	–	344	Ginnie Mae II Pool 'MA5597', 5.000%, due 20/11/2048	349	0.06
2	Ginnie Mae II Pool '4928', 6.000%, due 20/01/2041	3	–	240	Ginnie Mae II Pool 'MA5652', 4.500%, due 20/12/2048	238	0.04
11	Ginnie Mae II Pool '4961', 6.000%, due 20/02/2041	12	–	266	Ginnie Mae II Pool 'MA5653', 5.000%, due 20/12/2048	269	0.04
146	Ginnie Mae II Pool '4978', 4.500%, due 20/03/2041	146	0.02	917	Ginnie Mae II Pool 'MA5712', 5.000%, due 20/01/2049	926	0.15
4	Ginnie Mae II Pool '783050', 5.000%, due 20/07/2040	4	–	92	Ginnie Mae II Pool 'MA5763', 4.000%, due 20/02/2049	89	0.01
44	Ginnie Mae II Pool '783368', 4.500%, due 20/07/2041	45	0.01	190	Ginnie Mae II Pool 'MA5818', 4.500%, due 20/03/2049	188	0.03
95	Ginnie Mae II Pool '784106', 3.500%, due 20/01/2046	89	0.01	163	Ginnie Mae II Pool 'MA5819', 5.000%, due 20/03/2049	165	0.03
1,029	Ginnie Mae II Pool '784674', 3.500%, due 20/04/2048	978	0.16	81	Ginnie Mae II Pool 'MA5877', 4.500%, due 20/04/2049	81	0.01
76	Ginnie Mae II Pool '784825', 3.500%, due 20/10/2049	71	0.01	209	Ginnie Mae II Pool 'MA5878', 5.000%, due 20/04/2049	211	0.03
532	Ginnie Mae II Pool '784894', 3.500%, due 20/02/2048	497	0.08	99	Ginnie Mae II Pool 'MA6157', 5.000%, due 20/09/2049	100	0.02
397	Ginnie Mae II Pool '784905', 3.000%, due 20/01/2050	360	0.06	106	Ginnie Mae II Pool 'MA6287', 5.000%, due 20/11/2049	107	0.02
66	Ginnie Mae II Pool '784985', 3.500%, due 20/09/2048	62	0.01	260	Ginnie Mae II Pool 'MA6342', 5.000%, due 20/12/2049	263	0.04
699	Ginnie Mae II Pool '785565', 2.500%, due 20/06/2051	604	0.10	317	Ginnie Mae II Pool 'MA6413', 5.000%, due 20/01/2050	320	0.05
1,144	Ginnie Mae II Pool '785568', 2.500%, due 20/08/2051	988	0.16	153	Ginnie Mae II Pool 'MA6603', 5.000%, due 20/04/2050	155	0.03
2,435	Ginnie Mae II Pool '785657', 2.500%, due 20/10/2051	2,114	0.34	116	Ginnie Mae II Pool 'MA6818', 2.000%, due 20/08/2050	98	0.02
843	Ginnie Mae II Pool '785668', 2.500%, due 20/10/2051	728	0.12	2,492	Ginnie Mae II Pool 'MA6930', 2.000%, due 20/10/2050	2,102	0.34
941	Ginnie Mae II Pool '785667', 2.500%, due 20/10/2051	812	0.13	194	Ginnie Mae II Pool 'MA6997', 3.500%, due 20/11/2050	182	0.03
485	Ginnie Mae II Pool '785762', 2.500%, due 20/11/2051	419	0.07	369	Ginnie Mae II Pool 'MA6999', 4.500%, due 20/11/2050	366	0.06
557	Ginnie Mae II Pool '785789', 2.500%, due 20/12/2051	482	0.08	1,758	Ginnie Mae II Pool 'MA7051', 2.000%, due 20/12/2050	1,483	0.24
821	Ginnie Mae II Pool '785821', 2.500%, due 20/12/2051	710	0.11	71	Ginnie Mae II Pool 'MA7056', 4.500%, due 20/12/2050	70	0.01
402	Ginnie Mae II Pool '786082', 3.000%, due 20/11/2051	359	0.06	2,382	Ginnie Mae II Pool 'MA7135', 2.000%, due 20/01/2051	2,009	0.32
242	Ginnie Mae II Pool '786107', 3.000%, due 20/03/2052	221	0.04	1,027	Ginnie Mae II Pool 'MA7184', 2.000%, due 20/02/2051	840	0.14
269	Ginnie Mae II Pool '786108', 3.500%, due 20/03/2052	245	0.04	605	Ginnie Mae II Pool 'MA7192', 2.000%, due 20/02/2051	510	0.08
808	Ginnie Mae II Pool '786134', 3.000%, due 20/04/2052	716	0.12	980	Ginnie Mae II Pool 'MA7303', 2.000%, due 20/04/2051	802	0.13
479	Ginnie Mae II Pool '786216', 3.500%, due 20/06/2052	441	0.07	691	Ginnie Mae II Pool 'MA8429', 5.500%, due 20/11/2052	697	0.11
865	Ginnie Mae II Pool '786335', 4.500%, due 20/09/2052	850	0.14	356	Ginnie Mae II Pool 'MA8726', 5.500%, due 20/03/2053	358	0.06
352	Ginnie Mae II Pool '786340', 5.000%, due 20/09/2052	356	0.06	431	Ginnie Mae II Pool 'MA8796', 3.000%, due 20/04/2053	391	0.06
706	Ginnie Mae II Pool '786366', 4.500%, due 20/08/2052	692	0.11	273	Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	273	0.04
267	Ginnie Mae II Pool '786429', 4.000%, due 20/06/2052	256	0.04	462	Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	466	0.08
619	Ginnie Mae II Pool '786474', 5.000%, due 20/01/2053	621	0.10	1,000	Ginnie Mae, 30 year, TBA, 4.500% ±	931	0.15
1,186	Ginnie Mae II Pool '786535', 5.500%, due 20/02/2053	1,197	0.19	500	Ginnie Mae, 30 year, TBA, 4.500% ±	490	0.08
277	Ginnie Mae II Pool '786709', 5.000%, due 20/05/2053	277	0.04	300	Ginnie Mae, 30 year, TBA, 5.000% ±	300	0.05
1,273	Ginnie Mae II Pool '786726', 2.000%, due 20/03/2051	1,059	0.17	68	Government National Mortgage Association, Series 2009 H01, Class FA, 6.600%, due 20/11/2059 *	68	0.01
94	Ginnie Mae II Pool '786823', 5.500%, due 20/07/2053	96	0.02	4	Government National Mortgage Association, Series 2010 42, Class BS, 1.030%, due 20/04/2040 *	–	–
476	Ginnie Mae II Pool '786835', 5.500%, due 20/08/2053	481	0.08	–	Government National Mortgage Association, Series 2010 85, Class HS, 1.200%, due 20/01/2040 *	–	–
379	Ginnie Mae II Pool '787214', 6.500%, due 20/01/2054	392	0.06	283	Government National Mortgage Association, Series 2010 H11, Class FA, 6.462%, due 20/06/2060 *	284	0.05
1,905	Ginnie Mae II Pool '787228', 6.000%, due 20/01/2054	1,960	0.32	121	Government National Mortgage Association, Series 2010 H20, Class AF, 5.776%, due 20/10/2060 *	120	0.02
98	Ginnie Mae II Pool '787259', 2.000%, due 20/02/2051	81	0.01	1	Government National Mortgage Association, Series 2010 H22, Class FE, 5.796%, due 20/05/2059 *	1	–
879	Ginnie Mae II Pool '787276', 6.000%, due 20/02/2054	901	0.15	223	Government National Mortgage Association, Series 2010 H24, Class FA, 5.796%, due 20/10/2060 *	222	0.04
733	Ginnie Mae II Pool 'AP6338', 4.000%, due 20/10/2045	711	0.11	5	Government National Mortgage Association, Series 2010 H26, Class LF, 5.796%, due 20/08/2058 *	5	–
182	Ginnie Mae II Pool 'BC4732', 3.500%, due 20/10/2047	171	0.03	55	Government National Mortgage Association, Series 2011 H01, Class AF, 5.896%, due 20/11/2060 *	55	0.01
145	Ginnie Mae II Pool 'BD0384', 3.500%, due 20/10/2047	136	0.02	14	Government National Mortgage Association, Series 2011 H09, Class AF, 5.946%, due 20/03/2061 *	14	–
81	Ginnie Mae II Pool 'BM7534', 3.500%, due 20/02/2050	75	0.01	258	Government National Mortgage Association, Series 2013 107, Class AD, 2.798%, due 16/11/2047 *	233	0.04
83	Ginnie Mae II Pool 'BM9734', 4.000%, due 20/10/2049	80	0.01				
65	Ginnie Mae II Pool 'BM9743', 4.000%, due 20/11/2049	62	0.01				
65	Ginnie Mae II Pool 'BS1728', 4.000%, due 20/01/2050	61	0.01				
60	Ginnie Mae II Pool 'BS1742', 4.000%, due 20/02/2050	58	0.01				
295	Ginnie Mae II Pool 'BT0812', 3.000%, due 20/03/2050	265	0.04				
90	Ginnie Mae II Pool 'CI1513', 3.000%, due 20/03/2052	80	0.01				
250	Ginnie Mae II Pool 'CK9592', 4.000%, due 20/06/2052	240	0.04				
132	Ginnie Mae II Pool 'MA1995', 3.500%, due 20/06/2044	126	0.02				

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — (continued)					
4,293			1,500		
			Government National Mortgage Association, Series 2022 139, Class AL, 4.000%, due 20/07/2051	1,383	0.22
774			320		
			Government National Mortgage Association, Series 2022 24, Class AH, 2.500%, due 20/02/2052	280	0.05
37			1,713		
			Government National Mortgage Association, Series 2022 3, Class IO, 0.640%, due 16/02/2061 *	82	0.01
187			200		
			Government National Mortgage Association, Series 2022 63, Class LM, 3.500%, due 20/10/2050	172	0.03
1,117			473		
			Government National Mortgage Association, Series 2022 9, Class GA, 2.000%, due 20/01/2052	396	0.06
398			8,259		
			Government National Mortgage Association, Series 2023 179, Class IO, 0.611%, due 16/09/2063 *	354	0.06
652			2,998		
			Government National Mortgage Association, Series 2023 92, Class AH, 2.000%, due 16/06/2064	2,397	0.39
371			1,999		
			Government National Mortgage Association, Series 2023 92, Class IA, 0.611%, due 16/06/2064 *	116	0.02
676			1,157		
			GS Mortgage Securities Corp Trust 2018-SRP5, Series 2018 SRP5, Class A, 144A, 7.184%, due 15/09/2031 *	860	0.14
320			13		
			HarborView Mortgage Loan Trust 2007-7, Series 2007 7, Class 2A1A, 7.392%, due 25/10/2037 *	12	–
940			1,441		
			HOMES 2024-NQM1 Trust, Series 2024 NQM1, Class A1, 144A, 5.915%, due 25/07/2069	1,451	0.23
1,094			–		
			Impac Secured Assets Trust 2006-4, Series 2006 4, Class A2B, 4.415%, due 25/01/2037 *	–	–
792			818		
			J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE, Series 2016 NINE, Class A, 144A, 2.949%, due 06/09/2038 *	783	0.13
754			3,980		
			J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-PHH, Series 2018 PHH, Class F, 144A, 8.694%, due 15/06/2035 *†	67	0.01
428			3,730		
			JP Morgan Chase Commercial Mortgage Securities Trust 2020-MKST, Series 2020 MKST, Class F, 144A, 8.801%, due 15/12/2036 *	163	0.03
95			1,618		
			JP Morgan Mortgage Trust 2017-5, Series 2017 5, Class A2, 144A, 5.436%, due 26/10/2048 *	1,620	0.26
3,614			159		
			JP Morgan Mortgage Trust 2018-4, Series 2018 4, Class A1, 144A, 3.500%, due 25/10/2048 *	142	0.02
45			160		
			JPMBB Commercial Mortgage Securities Trust 2015-C31, Series 2015 C31, Class B, 4.777%, due 15/08/2048 *	143	0.02
126			2,359		
			MF1 2021-FL6 Ltd, Series 2021 FL6, Class A, 144A, 6.553%, due 16/07/2036 *	2,339	0.38
256			280		
			MSCG Trust 2015-ALDR, Series 2015 ALDR, Class A2, 144A, 3.577%, due 07/06/2035 *	264	0.04
245			1,390		
			Natixis Commercial Mortgage Securities Trust 2019-FAME, Series 2019 FAME, Class A, 144A, 3.047%, due 15/08/2036	1,235	0.20
250			297		
			New Residential Mortgage Loan Trust 2016-3, Series 2016 3A, Class A1B, 144A, 3.250%, due 25/09/2056 *	279	0.04
912			524		
			New Residential Mortgage Loan Trust 2017-6, Series 2017 6A, Class A1, 144A, 4.000%, due 27/08/2057 *	508	0.08
412			1,513		
			OBX 2024-NQM1 Trust, Series 2024 NQM1, Class A1, 144A, 5.928%, due 25/11/2063	1,522	0.25
358			1,514		
			OBX 2024-NQM11 Trust, Series 2024 NQM11, Class A1, 144A, 5.875%, due 25/06/2064	1,533	0.25
15,576			734		
			Prime Mortgage Trust 2006-DR1, Series 2006 DR1, Class 2A1, 144A, 5.500%, due 25/05/2035	645	0.10
222			470		
			SG Commercial Mortgage Securities Trust 2016-C5, Series 2016 C5, Class A3, 2.779%, due 10/10/2048	454	0.07
285			2,694		
			Towd Point Mortgage Trust 2017-5, Series 2017 5, Class B1, 144A, 6.849%, due 25/02/2057 *	2,802	0.45
1,327			690		
			UBS Commercial Mortgage Trust 2017-C2, Series 2017 C2, Class A4, 3.487%, due 15/08/2050	661	0.11
11,950			430		
			UBS Commercial Mortgage Trust 2017-C7, Series 2017 C7, Class A3, 3.418%, due 15/12/2050	416	0.07
2,789			71,762		
			UBS Commercial Mortgage Trust 2018-C9, Series 2018 C9, Class XA, 1.076%, due 15/03/2051 *	1,963	0.32
677			124		
			WaMu Mortgage Pass-Through Certificates Series 2007-OA2 Trust, Series 2007 OA2, Class 2A, 5.960%, due 25/03/2047 *	109	0.02
262			250		
			Wells Fargo Commercial Mortgage Trust 2015-LC20, Series 2015 LC20, Class AS, 3.467%, due 15/04/2050	245	0.04
769			160		
			Wells Fargo Commercial Mortgage Trust 2015-NXS1, Series 2015 NXS1, Class AS, 3.406%, due 15/05/2048	157	0.03
132			4,765		
			Wells Fargo Commercial Mortgage Trust 2017-RB1, Series 2017 RB1, Class XA, 1.350%, due 15/03/2050 *	111	0.02
96			2,010		
			WFRBS Commercial Mortgage Trust 2014-C21, Series 2014 C21, Class B, 4.213%, due 15/08/2047 *	1,918	0.31
430					
			Total Mortgage-Backed Securities (Cost \$314,494)	293,953	47.33
89					
			Corporate Bonds and Notes — 39.62% (29 February 2024: 36.66%)		
923					
			Australia — 0.03% (29 February 2024: 0.04%)		
1,794			190		
			BHP Billiton Finance USA Ltd, 5.000%, due 30/09/2043	186	0.03
24,716					
			Belgium — 0.29% (29 February 2024: 0.43%)		
1,007			470		
			Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.900%, due 01/02/2046	452	0.07
			280		
			Anheuser-Busch InBev Worldwide Inc, 3.500%, due 01/06/2030	269	0.04

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — (continued)					
Belgium — (continued)					
920 Anheuser-Busch InBev Worldwide Inc, 4.350%, due 01/06/2040	849	0.14	530 Teva Pharmaceutical Finance Netherlands III BV, 5.125%, due 09/05/2029	525	0.08
210 Anheuser-Busch InBev Worldwide Inc, 5.550%, due 23/01/2049	220	0.04	240 Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	275	0.04
	1,790	0.29		3,320	0.53
Brazil — 0.57% (29 February 2024: 0.65%)					
2,090 Petrobras Global Finance BV, 5.299%, due 27/01/2025	2,084	0.34	Italy — 0.09% (29 February 2024: 0.24%)		
1,610 Suzano Austria GmbH, Series DM3N, 3.125%, due 15/01/2032	1,373	0.22	580 Intesa Sanpaolo SpA, 144A, 5.710%, due 15/01/2026	582	0.09
60 Vale Canada Ltd, 7.200%, due 15/09/2032	65	0.01	Japan — 0.57% (29 February 2024: 0.37%)		
	3,522	0.57	560 Mitsubishi UFJ Financial Group Inc, 4.080%, due 19/04/2028 *	553	0.09
Canada — 0.46% (29 February 2024: 0.43%)					
160 Bank of Montreal, 3.803%, due 15/12/2032 *	154	0.03	1,870 Nissan Motor Co Ltd, 144A, 3.522%, due 17/09/2025	1,834	0.29
200 Bank of Nova Scotia/The, 4.588%, due 04/05/2037 *	188	0.03	1,220 Nissan Motor Co Ltd, 144A, 4.345%, due 17/09/2027	1,183	0.19
100 Barrick North America Finance LLC, 5.700%, due 30/05/2041	103	0.02		3,570	0.57
500 Barrick North America Finance LLC, 5.750%, due 01/05/2043	516	0.08	Kazakhstan — 0.08% (29 February 2024: 0.08%)		
650 Canadian Pacific Railway Co, 3.100%, due 02/12/2051	453	0.07	520 KazMunayGas National Co JSC, 144A, 6.375%, due 24/10/2048	510	0.08
440 Rogers Communications Inc, 5.300%, due 15/02/2034	444	0.07	Kuwait — 0.05% (29 February 2024: 0.04%)		
20 Teck Resources Ltd, 6.000%, due 15/08/2040	20	0.01	320 MEGlobal BV, 144A, 4.250%, due 03/11/2026	315	0.05
590 Toronto-Dominion Bank/The, 4.456%, due 08/06/2032	577	0.09	Luxembourg — 0.08% (29 February 2024: 0.07%)		
390 Yamana Gold Inc, 4.625%, due 15/12/2027	387	0.06	620 Altice Financing SA, 144A, 5.750%, due 15/08/2029	478	0.08
	2,842	0.46	Macau — 0.58% (29 February 2024: 0.43%)		
China — 0.38% (29 February 2024: 0.32%)					
40 NXP BV / NXP Funding LLC / NXP USA Inc, 2.700%, due 01/05/2025	39	0.01	2,290 Sands China Ltd, 5.125%, due 08/08/2025	2,279	0.37
1,930 Prosus NV, 144A, 3.061%, due 13/07/2031	1,653	0.26	710 Sands China Ltd, 2.300%, due 08/03/2027	658	0.11
990 Prosus NV, 144A, 3.832%, due 08/02/2051	661	0.11	730 Sands China Ltd, 2.850%, due 08/03/2029	655	0.10
	2,353	0.38		3,592	0.58
Colombia — 0.20% (29 February 2024: 0.18%)					
940 Ecopetrol SA, 4.625%, due 02/11/2031	796	0.13	Mexico — 0.26% (29 February 2024: 0.13%)		
630 Ecopetrol SA, 5.875%, due 28/05/2045	469	0.07	20 America Movil SAB de CV, 6.375%, due 01/03/2035	22	–
	1,265	0.20	20 America Movil SAB de CV, 6.125%, due 15/11/2037	22	–
Denmark — 0.26% (29 February 2024: 0.27%)					
280 Danske Bank A/S, 144A, 3.244%, due 20/12/2025 *	278	0.04	800 Orbia Advance Corp SAB de CV, 144A, 2.875%, due 11/05/2031	680	0.11
1,370 Danske Bank A/S, 144A, 4.298%, due 01/04/2028 *	1,355	0.22	930 Southern Copper Corp, 5.250%, due 08/11/2042	898	0.15
	1,633	0.26		1,622	0.26
France — 1.68% (29 February 2024: 1.49%)					
570 BNP Paribas SA, 144A, 2.219%, due 09/06/2026 *	557	0.09	Morocco — 0.14% (29 February 2024: 0.12%)		
3,090 BNP Paribas SA, 144A, 1.675%, due 30/06/2027 *	2,923	0.47	740 OCP SA, 144A, 3.750%, due 23/06/2031	663	0.11
670 BNP Paribas SA, 144A, 4.400%, due 14/08/2028	664	0.11	270 OCP SA, 144A, 5.125%, due 23/06/2051	217	0.03
1,620 BNP Paribas SA, 144A, 5.125%, due 13/01/2029 *	1,645	0.26		880	0.14
360 BNP Paribas SA, 144A, 5.198%, due 10/01/2030 *	366	0.06	Netherlands — 0.23% (29 February 2024: 0.52%)		
550 BNP Paribas SA, 144A, 4.375%, due 01/03/2033 *	533	0.09	260 Cooperatieve Rabobank UA, 4.375%, due 04/08/2025	258	0.04
990 BNP Paribas SA, 144A, 5.894%, due 05/12/2034 *	1,052	0.17	250 Cooperatieve Rabobank UA, 144A, 1.339%, due 24/06/2026 *	243	0.04
710 BNP Paribas SA, 144A, 8.500%, Perpetual *	754	0.12	600 Cooperatieve Rabobank UA, 144A, 3.649%, due 06/04/2028 *	585	0.10
410 BNP Paribas SA, 144A, 8.000%, Perpetual *	432	0.07	350 Cooperatieve Rabobank UA, 144A, 3.758%, due 06/04/2033 *	323	0.05
590 Credit Agricole SA, 144A, 4.000%, due 10/01/2033 *	565	0.09		1,409	0.23
940 WEA Finance LLC / Westfield UK & Europe Finance Plc, 144A, 3.750%, due 17/09/2024	939	0.15	South Africa — 0.12% (29 February 2024: 0.09%)		
	10,430	1.68	270 Anglo American Capital Plc, 144A, 3.625%, due 11/09/2024	270	0.04
Germany — 0.25% (29 February 2024: 0.00%)					
960 RWE Finance US LLC, 144A, 5.875%, due 16/04/2034	992	0.16	200 Anglo American Capital Plc, 144A, 4.750%, due 10/04/2027	199	0.03
550 ZF North America Capital Inc, 144A, 6.875%, due 23/04/2032	572	0.09	290 Anglo American Capital Plc, 144A, 4.000%, due 11/09/2027	284	0.05
	1,564	0.25		753	0.12
India — 0.17% (29 February 2024: 0.13%)					
330 Reliance Industries Ltd, 144A, 2.875%, due 12/01/2032	287	0.05	Spain — 0.28% (29 February 2024: 0.22%)		
1,020 Reliance Industries Ltd, 144A, 3.625%, due 12/01/2052	754	0.12	1,000 Banco Santander SA, 2.746%, due 28/05/2025	983	0.16
	1,041	0.17	200 Banco Santander SA, 4.175%, due 24/03/2028 *	197	0.03
Ireland — 0.45% (29 February 2024: 0.33%)					
1,480 AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 2.450%, due 29/10/2026	1,411	0.23	350 Telefonica Emisiones SA, 4.103%, due 08/03/2027	346	0.06
1,000 AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.000%, due 29/10/2028	935	0.15	210 Telefonica Emisiones SA, 5.213%, due 08/03/2047	194	0.03
480 AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, due 30/01/2032	427	0.07		1,720	0.28
	2,773	0.45	Supranational — 0.47% (29 February 2024: 0.44%)		
Israel — 0.53% (29 February 2024: 0.39%)					
590 Teva Pharmaceutical Finance Netherlands III BV, 7.125%, due 31/01/2025	592	0.10	INR 238,000 Inter-American Development Bank, 7.350%, due 06/10/2030	2,898	0.47
1,570 Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	1,505	0.24	Switzerland — 1.70% (29 February 2024: 1.34%)		
430 Teva Pharmaceutical Finance Netherlands III BV, 4.750%, due 09/05/2027	423	0.07	200 UBS AG/London, 4.500%, due 26/06/2048	184	0.03
			870 UBS AG/Stamford CT, 7.950%, due 09/01/2025	877	0.14
			710 UBS AG/Stamford CT, 2.950%, due 09/04/2025	701	0.11
			1,030 UBS AG/Stamford CT, 5.000%, due 09/07/2027	1,045	0.17
			1,390 UBS AG/Stamford CT, 7.500%, due 15/02/2028	1,518	0.25
			700 UBS Group AG, 144A, 2.593%, due 11/09/2025 *	699	0.11
			270 UBS Group AG, 144A, 4.488%, due 12/05/2026 *	269	0.04
			610 UBS Group AG, 144A, 2.193%, due 05/06/2026 *	597	0.10
			680 UBS Group AG, 144A, 4.751%, due 12/05/2028 *	680	0.11
			670 UBS Group AG, 144A, 4.194%, due 01/04/2031 *	648	0.10
			720 UBS Group AG, 144A, 3.091%, due 14/05/2032 *	638	0.10
			500 UBS Group AG, 144A, 2.746%, due 11/02/2033 *	426	0.07
			420 UBS Group AG, 144A, 9.016%, due 15/11/2033 *	523	0.08
			210 UBS Group AG, 144A, 7.750%, Perpetual *	221	0.04

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — (continued)					
Switzerland — (continued)					
250 UBS Group AG, 144A, 9.250%, Perpetual *	289	0.05			
1,120 UBS Group AG, 144A, 9.250%, Perpetual *	1,238	0.20			
	10,553	1.70			
United Arab Emirates — 0.09% (29 February 2024: 0.09%)					
560 DP World Ltd/United Arab Emirates, 5.625%, due 25/09/2048	559	0.09			
United Kingdom — 0.61% (29 February 2024: 0.85%)					
210 Barclays Plc, 4.972%, due 16/05/2029 *	211	0.03			
680 Barclays Plc, 5.088%, due 20/06/2030 *	677	0.11			
400 HSBC Holdings Plc, 4.041%, due 13/03/2028 *	393	0.06			
400 HSBC Holdings Plc, 4.583%, due 19/06/2029 *	397	0.07			
600 HSBC Holdings Plc, 4.762%, due 29/03/2033 *	579	0.09			
370 Lloyds Banking Group Plc, 4.650%, due 24/03/2026	368	0.06			
450 Lloyds Banking Group Plc, 4.375%, due 22/03/2028	447	0.07			
230 NatWest Group Plc, 4.892%, due 18/05/2029 *	231	0.04			
250 NatWest Group Plc, 5.076%, due 27/01/2030 *	253	0.04			
270 Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	237	0.04			
	3,793	0.61			
United States — 28.89% (29 February 2024: 26.89%)					
1,190 AbbVie Inc, 2.600%, due 21/11/2024	1,183	0.19			
50 AbbVie Inc, 3.800%, due 15/03/2025	50	0.01			
510 AbbVie Inc, 4.800%, due 15/03/2029	521	0.08			
1,640 AbbVie Inc, 3.200%, due 21/11/2029	1,554	0.25			
220 AbbVie Inc, 4.950%, due 15/03/2031	227	0.04			
310 AbbVie Inc, 5.050%, due 15/03/2034	320	0.05			
7 AbbVie Inc, 4.750%, due 15/03/2045	7	–			
90 AbbVie Inc, 4.875%, due 14/11/2048	87	0.01			
300 AbbVie Inc, 4.250%, due 21/11/2049	262	0.04			
450 Air Lease Corp, 3.375%, due 01/07/2025	444	0.07			
210 Air Lease Corp, 5.300%, due 01/02/2028	214	0.03			
260 Amazon.com Inc, 2.100%, due 12/05/2031	227	0.04			
520 Amazon.com Inc, 3.600%, due 13/04/2032	496	0.08			
1,150 Amazon.com Inc, 3.875%, due 22/08/2037	1,057	0.17			
650 Amazon.com Inc, 2.500%, due 03/06/2050	417	0.07			
140 Amazon.com Inc, 4.250%, due 22/08/2057	123	0.02			
690 American Express Co, 4.050%, due 03/05/2029	687	0.11			
220 American Transmission Systems Inc, 144A, 2.650%, due 15/01/2032	191	0.03			
34 Amgen Inc, 4.663%, due 15/06/2051	30	0.01			
860 Aon North America Inc, 5.450%, due 01/03/2034	890	0.14			
140 Apache Corp, 7.750%, due 15/12/2029	155	0.03			
17 Apache Corp, 6.000%, due 15/01/2037	18	–			
470 Apache Corp, 5.100%, due 01/09/2040	416	0.07			
350 Apache Corp, 4.750%, due 15/04/2043	286	0.05			
30 Apache Corp, 4.250%, due 15/01/2044	22	–			
90 Apache Corp, 5.350%, due 01/07/2049	77	0.01			
180 AT&T Inc, 3.800%, due 15/02/2027	177	0.03			
970 AT&T Inc, 2.300%, due 01/06/2027	918	0.15			
150 AT&T Inc, 2.250%, due 01/02/2032	127	0.02			
60 AT&T Inc, 2.550%, due 01/12/2033	50	0.01			
50 AT&T Inc, 5.350%, due 01/09/2040	50	0.01			
190 AT&T Inc, 5.550%, due 15/08/2041	193	0.03			
161 AT&T Inc, 4.350%, due 15/06/2045	139	0.02			
768 AT&T Inc, 4.500%, due 09/03/2048	663	0.11			
10 AT&T Inc, 3.800%, due 01/12/2057	7	–			
25 AT&T Inc, 3.650%, due 15/09/2059	18	–			
40 Bank of America Corp, 4.000%, due 22/01/2025	40	0.01			
130 Bank of America Corp, 4.450%, due 03/03/2026	130	0.02			
430 Bank of America Corp, 3.500%, due 19/04/2026	423	0.07			
1,250 Bank of America Corp, 1.319%, due 19/06/2026 *	1,213	0.20			
970 Bank of America Corp, 4.250%, due 22/10/2026	965	0.16			
1,290 Bank of America Corp, 4.376%, due 27/04/2028 *	1,283	0.21			
270 Bank of America Corp, 3.593%, due 21/07/2028 *	263	0.04			
1,010 Bank of America Corp, 3.419%, due 20/12/2028 *	974	0.16			
1,570 Bank of America Corp, 3.970%, due 05/03/2029 *	1,538	0.25			
230 Bank of America Corp, 3.974%, due 07/02/2030 *	224	0.04			
1,580 Bank of America Corp, 2.572%, due 20/10/2032 *	1,367	0.22			
1,580 Bank of America Corp, 2.972%, due 04/02/2033 *	1,394	0.22			
270 Bank of America Corp, 4.330%, due 15/03/2050 *	238	0.04			
1,800 Bank of America Corp, 4.083%, due 20/03/2051 *	1,516	0.24			
40 Bank of New York Mellon Corp/The, 1.600%, due 24/04/2025	39	0.01			
30 Bausch Health Cos Inc, 144A, 5.500%, due 01/11/2025	29	–			
26 Becton Dickinson & Co, 3.734%, due 15/12/2024	26	–			
177 Becton Dickinson & Co, 4.685%, due 15/12/2044	161	0.03			
180 Becton Dickinson & Co, 4.669%, due 06/06/2047	163	0.03			
510 Berkshire Hathaway Finance Corp, 4.250%, due 15/01/2049	464	0.07			
3,010 Boston Properties LP, 3.400%, due 21/06/2029	2,781	0.45			
440 BP Capital Markets America Inc, 3.633%, due 06/04/2030	424	0.07			
410 BP Capital Markets America Inc, 3.000%, due 24/02/2050	280	0.05			
43 Brighthouse Financial Inc, 4.700%, due 22/06/2047	34	0.01			
12 Bristol-Myers Squibb Co, 3.200%, due 15/06/2026	12	–			
280 Bristol-Myers Squibb Co, 5.100%, due 22/02/2031	290	0.05			
750 Bristol-Myers Squibb Co, 5.200%, due 22/02/2034	778	0.13			
160 Bristol-Myers Squibb Co, 5.550%, due 22/02/2054	165	0.03			
110 Bristol-Myers Squibb Co, 5.650%, due 22/02/2064	113	0.02			
1,070 Broadcom Inc, 144A, 3.137%, due 15/11/2035	895	0.14			
630 Cameron LNG LLC, 144A, 2.902%, due 15/07/2031	559	0.09			
690 Cameron LNG LLC, 144A, 3.302%, due 15/01/2035	588	0.09			
30 Carrier Global Corp, 2.700%, due 15/02/2031	27	–			
17 Carrier Global Corp, 3.577%, due 05/04/2050	13	–			
440 CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.750%, due 01/02/2032	384	0.06			
770 CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, due 01/05/2032	658	0.11			
360 Centene Corp, 4.250%, due 15/12/2027	352	0.06			
520 Centene Corp, 4.625%, due 15/12/2029	506	0.08			
290 Centene Corp, 3.375%, due 15/02/2030	266	0.04			
50 Centene Corp, 3.000%, due 15/10/2030	44	0.01			
60 Centene Corp, 2.625%, due 01/08/2031	51	0.01			
1,170 Charles Schwab Corp/The, 5.875%, due 24/08/2026	1,199	0.19			
180 Charles Schwab Corp/The, 6.136%, due 24/08/2034 *	194	0.03			
3 Charter Communications Operating LLC / Charter Communications Operating Capital, 4.908%, due 23/07/2025	3	–			
860 Charter Communications Operating LLC / Charter Communications Operating Capital, 4.200%, due 15/03/2028	833	0.13			
1,200 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.050%, due 30/03/2029	1,188	0.19			
380 Charter Communications Operating LLC / Charter Communications Operating Capital, 4.400%, due 01/04/2033	346	0.06			
440 Charter Communications Operating LLC / Charter Communications Operating Capital, 6.550%, due 01/06/2034	456	0.07			
500 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/04/2038	455	0.07			
260 Charter Communications Operating LLC / Charter Communications Operating Capital, 6.484%, due 23/10/2045	249	0.04			
70 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/05/2047	58	0.01			
380 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.750%, due 01/04/2048	330	0.05			
240 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.125%, due 01/07/2049	192	0.03			
210 Charter Communications Operating LLC / Charter Communications Operating Capital, 4.800%, due 01/03/2050	160	0.03			
210 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.500%, due 01/04/2063	169	0.03			
230 Cheniere Energy Inc, 4.625%, due 15/10/2028	228	0.04			
130 Cheniere Energy Partners LP, 4.000%, due 01/03/2031	123	0.02			
690 Cheniere Energy Partners LP, 3.250%, due 31/01/2032	613	0.10			
20 Chubb INA Holdings LLC, 3.350%, due 03/05/2026	20	–			
2,380 Cigna Group/The, 4.375%, due 15/10/2028	2,367	0.38			
90 Cigna Group/The, 3.400%, due 15/03/2050	64	0.01			
20 Cintas Corp No 2, 3.700%, due 01/04/2027	20	–			
300 Cintas Corp No 2, 4.000%, due 01/05/2032	291	0.05			
30 Citigroup Inc, 3.300%, due 27/04/2025	30	–			
440 Citigroup Inc, 4.400%, due 10/06/2025	438	0.07			
160 Citigroup Inc, 5.500%, due 13/09/2025	161	0.03			
490 Citigroup Inc, 3.106%, due 08/04/2026 *	484	0.08			
110 Citigroup Inc, 4.300%, due 20/11/2026	109	0.02			
860 Citigroup Inc, 4.450%, due 29/09/2027	856	0.14			
450 Citigroup Inc, 4.658%, due 24/05/2028 *	452	0.07			
60 Citigroup Inc, 4.125%, due 25/07/2028	59	0.01			
1,360 Citigroup Inc, 3.520%, due 27/10/2028 *	1,319	0.21			
1,180 Citigroup Inc, 4.075%, due 23/04/2029 *	1,161	0.19			
280 Citigroup Inc, 3.980%, due 20/03/2030 *	272	0.04			
1,590 Citigroup Inc, 4.412%, due 31/03/2031 *	1,564	0.25			
410 Citigroup Inc, 2.520%, due 03/11/2032 *	350	0.06			
180 Citigroup Inc, 3.785%, due 17/03/2033 *	166	0.03			
950 Citigroup Inc, 4.910%, due 24/05/2033 *	945	0.15			
5 Citigroup Inc, 5.300%, due 06/05/2044	5	–			
390 Citigroup Inc, Series P, 5.950%, Perpetual *	390	0.06			
20 Coca-Cola Co/The, 2.500%, due 01/06/2040	15	–			
600 Columbia Pipelines Operating Co LLC, 144A, 6.036%, due 15/11/2033	634	0.10			
20 Columbia Pipelines Operating Co LLC, 144A, 6.544%, due 15/11/2053	22	–			
10 Comcast Corp, 3.950%, due 15/10/2025	10	–			
60 Comcast Corp, 3.150%, due 01/03/2026	59	0.01			
20 Comcast Corp, 3.300%, due 01/04/2027	20	–			
540 Comcast Corp, 4.150%, due 15/10/2028	536	0.09			
390 Comcast Corp, 3.400%, due 01/04/2030	370	0.06			
510 Comcast Corp, 4.250%, due 15/10/2030	504	0.08			
60 Comcast Corp, 4.250%, due 15/01/2033	58	0.01			
60 Comcast Corp, 5.650%, due 15/06/2035	64	0.01			

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — (continued)					
United States — (continued)					
13	Comcast Corp, 6.500%, due 15/11/2035	15	–		
310	Comcast Corp, 3.900%, due 01/03/2038	275	0.04		
400	Comcast Corp, 3.250%, due 01/11/2039	320	0.05		
300	Comcast Corp, 3.750%, due 01/04/2040	255	0.04		
80	Comcast Corp, 3.400%, due 15/07/2046	61	0.01		
320	Comcast Corp, 4.000%, due 15/08/2047	263	0.04		
224	Comcast Corp, 3.969%, due 01/11/2047	183	0.03		
110	Comcast Corp, 4.000%, due 01/03/2048	90	0.01		
293	Comcast Corp, 3.999%, due 01/11/2049	239	0.04		
200	Comcast Corp, 3.450%, due 01/02/2050	148	0.02		
619	Comcast Corp, 2.887%, due 01/11/2051	406	0.07		
66	Comcast Corp, 4.049%, due 01/11/2052	54	0.01		
137	Comcast Corp, 2.937%, due 01/11/2056	87	0.01		
100	Comcast Corp, 4.950%, due 15/10/2058	94	0.02		
20	Comcast Corp, 2.987%, due 01/11/2063	12	–		
20	CommonSpirit Health, 4.350%, due 01/11/2042	18	–		
130	CommScope LLC, 144A, 4.750%, due 01/09/2029	105	0.02		
20	ConocoPhillips Co, 6.950%, due 15/04/2029	22	–		
410	Consolidated Edison Co of New York Inc, Series 20A, 3.350%, due 01/04/2030	390	0.06		
390	Consolidated Edison Co of New York Inc, Series 20B, 3.950%, due 01/04/2050	323	0.05		
190	Constellation Brands Inc, 4.350%, due 09/05/2027	189	0.03		
290	Continental Resources Inc/OK, 144A, 2.268%, due 15/11/2026	274	0.04		
630	Continental Resources Inc/OK, 4.375%, due 15/01/2028	618	0.10		
390	Continental Resources Inc/OK, 144A, 5.750%, due 15/01/2031	396	0.06		
50	Continental Resources Inc/OK, 4.900%, due 01/06/2044	43	0.01		
1,540	Coterra Energy Inc, 3.900%, due 15/05/2027	1,510	0.24		
560	Coterra Energy Inc, 4.375%, due 15/03/2029	549	0.09		
300	CSC Holdings LLC, 144A, 4.125%, due 01/12/2030	198	0.03		
200	CSC Holdings LLC, 144A, 3.375%, due 15/02/2031	129	0.02		
510	CSC Holdings LLC, 144A, 4.500%, due 15/11/2031	340	0.05		
171	CVS Health Corp, 3.875%, due 20/07/2025	169	0.03		
220	CVS Health Corp, 3.625%, due 01/04/2027	215	0.03		
268	CVS Health Corp, 4.300%, due 25/03/2028	265	0.04		
530	CVS Health Corp, 3.750%, due 01/04/2030	503	0.08		
410	CVS Health Corp, 2.125%, due 15/09/2031	341	0.05		
570	CVS Health Corp, 4.780%, due 25/03/2038	524	0.08		
220	CVS Health Corp, 4.125%, due 01/04/2040	184	0.03		
440	CVS Health Corp, 5.125%, due 20/07/2045	398	0.06		
1,460	CVS Health Corp, 5.050%, due 25/03/2048	1,295	0.21		
20	CVS Health Corp, 4.250%, due 01/04/2050	16	–		
12	CVS Pass-Through Trust, 6.036%, due 10/12/2028	12	–		
24	CVS Pass-Through Trust, 6.943%, due 10/01/2030	25	–		
630	Delta Air Lines Inc, 7.375%, due 15/01/2026	645	0.10		
50	Devon Energy Corp, 5.850%, due 15/12/2025	51	0.01		
260	Devon Energy Corp, 4.500%, due 15/01/2030	257	0.04		
40	Devon Energy Corp, 5.600%, due 15/07/2041	39	0.01		
390	Devon Energy Corp, 4.750%, due 15/05/2042	342	0.06		
1,000	Devon Energy Corp, 5.000%, due 15/06/2045	893	0.14		
50	Diamondback Energy Inc, 3.250%, due 01/12/2026	49	0.01		
400	Diamondback Energy Inc, 3.500%, due 01/12/2029	378	0.06		
320	Diamondback Energy Inc, 4.400%, due 24/03/2051	266	0.04		
450	DISH DBS Corp, 5.875%, due 15/11/2024	439	0.07		
410	DISH DBS Corp, 7.750%, due 01/07/2026	276	0.04		
230	DISH DBS Corp, 144A, 5.250%, due 01/12/2026	197	0.03		
40	DISH DBS Corp, 144A, 5.750%, due 01/12/2028	31	0.01		
170	DISH DBS Corp, 5.125%, due 01/06/2029	78	0.01		
170	Duke Energy Carolinas LLC, 5.300%, due 15/02/2040	173	0.03		
40	Duke Energy Ohio Inc, 3.650%, due 01/02/2029	39	0.01		
190	Eaton Corp, 4.150%, due 02/11/2042	169	0.03		
10	El Paso Natural Gas Co LLC, 8.375%, due 15/06/2032	12	–		
10	Elevance Health Inc, 3.350%, due 01/12/2024	10	–		
430	Elevance Health Inc, 4.100%, due 15/05/2032	415	0.07		
20	Elevance Health Inc, 4.550%, due 15/05/2052	17	–		
710	Eli Lilly & Co, 4.700%, due 09/02/2034	719	0.12		
300	Eli Lilly & Co, 4.600%, due 14/08/2034	301	0.05		
80	Eli Lilly & Co, 5.000%, due 09/02/2054	80	0.01		
580	Eli Lilly & Co, 5.100%, due 09/02/2064	579	0.09		
720	Enterprise Products Operating LLC, 4.150%, due 16/10/2028	716	0.12		
510	Enterprise Products Operating LLC, 2.800%, due 31/01/2030	472	0.08		
830	Enterprise Products Operating LLC, 4.850%, due 31/01/2034	834	0.13		
800	Enterprise Products Operating LLC, 4.200%, due 31/01/2050	671	0.11		
280	Enterprise Products Operating LLC, 3.700%, due 31/01/2051	215	0.03		
10	Enterprise Products Operating LLC, 3.950%, due 31/01/2060	8	–		
220	Enterprise Products Operating LLC, 5.375%, due 15/02/2078 *	207	0.03		
20	EOG Resources Inc, 4.150%, due 15/01/2026	20	–		
190	EOG Resources Inc, 4.375%, due 15/04/2030	190	0.03		
410	EOG Resources Inc, 3.900%, due 01/04/2035	379	0.06		
180	EOG Resources Inc, 4.950%, due 15/04/2050	171	0.03		
20	EQT Corp, 144A, 3.125%, due 15/05/2026	19	–		
660	EQT Corp, 3.900%, due 01/10/2027	645	0.10		
200	EQT Corp, 5.000%, due 15/01/2029	201	0.03		
600	EQT Corp, 144A, 3.625%, due 15/05/2031	545	0.09		
10	Exxon Mobil Corp, 3.043%, due 01/03/2026	10	–		
890	Exxon Mobil Corp, 4.114%, due 01/03/2046	776	0.13		
80	Exxon Mobil Corp, 4.327%, due 19/03/2050	71	0.01		
2,810	FirstEnergy Corp, Series B, 3.900%, due 15/07/2027	2,759	0.44		
890	FirstEnergy Corp, Series C, 4.850%, due 15/07/2047	795	0.13		
310	Ford Motor Co, 3.250%, due 12/02/2032	264	0.04		
800	Ford Motor Co, 6.100%, due 19/08/2032	822	0.13		
150	Ford Motor Co, 4.750%, due 15/01/2043	125	0.02		
400	Ford Motor Credit Co LLC, 5.125%, due 16/06/2025	399	0.06		
550	Ford Motor Credit Co LLC, 4.950%, due 28/05/2027	547	0.09		
600	Ford Motor Credit Co LLC, 4.125%, due 17/08/2027	584	0.09		
210	Ford Motor Credit Co LLC, 7.350%, due 04/11/2027	222	0.04		
260	Ford Motor Credit Co LLC, 2.900%, due 16/02/2028	241	0.04		
200	Ford Motor Credit Co LLC, 2.900%, due 10/02/2029	181	0.03		
200	Ford Motor Credit Co LLC, 7.350%, due 06/03/2030	217	0.04		
890	Ford Motor Credit Co LLC, 4.000%, due 13/11/2030	821	0.13		
500	Ford Motor Credit Co LLC, 3.625%, due 17/06/2031	443	0.07		
470	Foundry JV Holdco LLC, 144A, 5.875%, due 25/01/2034	472	0.08		
150	Fox Corp, 6.500%, due 13/10/2033	163	0.03		
30	Freeport-McMoRan Inc, 4.550%, due 14/11/2024	30	–		
260	Freeport-McMoRan Inc, 4.625%, due 01/08/2030	257	0.04		
240	Freeport-McMoRan Inc, 5.400%, due 14/11/2034	245	0.04		
580	Freeport-McMoRan Inc, 5.450%, due 15/03/2043	568	0.09		
70	General Motors Co, 6.125%, due 01/10/2025	71	0.01		
190	General Motors Co, 5.600%, due 15/10/2032	197	0.03		
50	General Motors Co, 6.600%, due 01/04/2036	54	0.01		
50	General Motors Co, 5.150%, due 01/04/2038	48	0.01		
60	General Motors Co, 6.250%, due 02/10/2043	62	0.01		
190	General Motors Co, 5.950%, due 01/04/2049	192	0.03		
50	General Motors Financial Co Inc, 4.350%, due 17/01/2027	50	0.01		
180	Gilead Sciences Inc, 4.750%, due 01/03/2046	167	0.03		
10	GLP Capital LP / GLP Financing II Inc, 5.250%, due 01/06/2025	10	–		
20	GLP Capital LP / GLP Financing II Inc, 5.375%, due 15/04/2026	20	–		
3	Goldman Sachs Capital II, 6.045%, Perpetual *	3	–		
760	Goldman Sachs Group Inc/The, 3.500%, due 01/04/2025	753	0.12		
350	Goldman Sachs Group Inc/The, 4.250%, due 21/10/2025	348	0.06		
990	Goldman Sachs Group Inc/The, 0.855%, due 12/02/2026 *	970	0.16		
270	Goldman Sachs Group Inc/The, 3.615%, due 15/03/2028 *	264	0.04		
980	Goldman Sachs Group Inc/The, 3.814%, due 24/03/2029 *	953	0.15		
2,240	Goldman Sachs Group Inc/The, 4.223%, due 01/05/2029 *	2,210	0.36		
1,210	Goldman Sachs Group Inc/The, 2.650%, due 21/10/2032 *	1,045	0.17		
670	Goldman Sachs Group Inc/The, 6.250%, due 01/02/2041	748	0.12		
160	Goldman Sachs Group Inc/The, 3.210%, due 22/04/2042 *	124	0.02		
310	Goldman Sachs Group Inc/The, 2.908%, due 21/07/2042 *	229	0.04		
40	Goldman Sachs Group Inc/The, 5.150%, due 22/05/2045	39	0.01		
540	Goldman Sachs Group Inc/The, 4.750%, due 21/10/2045	511	0.08		
580	Haleon US Capital LLC, 3.375%, due 24/03/2027	566	0.09		
410	Haleon US Capital LLC, 3.375%, due 24/03/2029	392	0.06		
370	Haleon US Capital LLC, 3.625%, due 24/03/2032	344	0.06		
60	Halliburton Co, 4.850%, due 15/11/2035	59	0.01		
320	Halliburton Co, 5.000%, due 15/11/2045	300	0.05		
20	HCA Inc, 5.375%, due 01/02/2025	20	–		
10	HCA Inc, 5.250%, due 15/04/2025	10	–		
20	HCA Inc, 5.250%, due 15/06/2026	20	–		
30	HCA Inc, 5.375%, due 01/09/2026	30	–		
90	HCA Inc, 5.625%, due 01/09/2028	93	0.02		
150	HCA Inc, 5.875%, due 01/02/2029	156	0.03		
1,100	HCA Inc, 3.500%, due 01/09/2030	1,026	0.17		
110	HCA Inc, 5.500%, due 15/06/2047	106	0.02		
70	Home Depot Inc/The, 3.900%, due 06/12/2028	69	0.01		
440	Home Depot Inc/The, 2.700%, due 15/04/2030	405	0.07		
360	Home Depot Inc/The, 3.300%, due 15/04/2040	295	0.05		
90	Home Depot Inc/The, 3.900%, due 15/06/2047	75	0.01		
850	Home Depot Inc/The, 3.350%, due 15/04/2050	636	0.10		
430	Humana Inc, 3.950%, due 15/03/2027	424	0.07		
360	Humana Inc, 3.125%, due 15/08/2029	336	0.05		
190	Humana Inc, 2.150%, due 03/02/2032	158	0.03		
10	Humana Inc, 4.625%, due 01/12/2042	9	–		
20	Humana Inc, 4.800%, due 15/03/2047	18	–		
50	ILFC E-Capital Trust II, 144A, 7.409%, due 21/12/2065 *	41	0.01		
350	Intel Corp, 1.600%, due 12/08/2028	309	0.05		
240	Intel Corp, 5.125%, due 10/02/2030	242	0.04		
130	Intel Corp, 3.734%, due 08/12/2047	93	0.02		
380	Intel Corp, 4.750%, due 25/03/2050	319	0.05		
10	Intel Corp, 3.050%, due 12/08/2051	6	–		
250	Johnson & Johnson, 3.625%, due 03/03/2037	228	0.04		
20	JPMorgan Chase & Co, 3.875%, due 10/09/2024	20	–		
370	JPMorgan Chase & Co, 2.083%, due 22/04/2026 *	363	0.06		
1,000	JPMorgan Chase & Co, 3.509%, due 23/01/2029 *	968	0.16		

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — (continued)					
United States — (continued)					
610 JPMorgan Chase & Co, 4.203%, due 23/07/2029 *	603	0.10	30 Pacific Gas and Electric Co, 3.500%, due 01/08/2050	21	–
780 JPMorgan Chase & Co, 4.452%, due 05/12/2029 *	777	0.13	90 Parsley Energy LLC / Parsley Finance Corp, 144A, 4.125%, due 15/02/2028	88	0.01
640 JPMorgan Chase & Co, 2.522%, due 22/04/2031 *	574	0.09	620 Pfizer Inc, 2.625%, due 01/04/2030	569	0.09
790 JPMorgan Chase & Co, 2.545%, due 08/11/2032 *	684	0.11	580 Pfizer Inc, 1.700%, due 28/05/2030	505	0.08
10 JPMorgan Chase & Co, 4.950%, due 01/06/2045	10	–	170 Pioneer Natural Resources Co, 1.125%, due 15/01/2026	162	0.03
300 JPMorgan Chase & Co, 3.109%, due 22/04/2051 *	216	0.03	270 Pioneer Natural Resources Co, 1.900%, due 15/08/2030	235	0.04
320 Kenvue Inc, 4.900%, due 22/03/2033	328	0.05	470 Pioneer Natural Resources Co, 2.150%, due 15/01/2031	409	0.07
20 Kinder Morgan Inc, 4.300%, due 01/06/2025	20	–	310 PNC Financial Services Group Inc/The, 5.812%, due 12/06/2026 *	312	0.05
350 Kinder Morgan Inc, 4.300%, due 01/03/2028	348	0.06	650 PNC Financial Services Group Inc/The, 5.582%, due 12/06/2029 *	672	0.11
90 Kinder Morgan Inc, 5.300%, due 01/12/2034	91	0.01	240 Principal Life Global Funding II, 144A, 1.250%, due 23/06/2025	233	0.04
140 Kinder Morgan Inc, 5.550%, due 01/06/2045	136	0.02	2,060 Prologis LP, 1.250%, due 15/10/2030	1,716	0.28
10 Kinder Morgan Inc, 5.200%, due 01/03/2048	9	–	330 Range Resources Corp, 144A, 4.750%, due 15/02/2030	317	0.05
30 KKR Group Finance Co II LLC, 144A, 5.500%, due 01/02/2043	30	–	380 RR Donnelley & Sons Co, 144A, 9.500%, due 01/08/2029	377	0.06
350 Kroger Co/The, 5.000%, due 15/09/2034	349	0.06	80 Santander Holdings USA Inc, 4.500%, due 17/07/2025	79	0.01
980 Las Vegas Sands Corp, 2.900%, due 25/06/2025	960	0.15	80 Shell International Finance BV, 4.550%, due 12/08/2043	75	0.01
310 Las Vegas Sands Corp, 3.900%, due 08/08/2029	291	0.05	270 Shell International Finance BV, 4.375%, due 11/05/2045	241	0.04
220 Las Vegas Sands Corp, 6.000%, due 15/08/2029	226	0.04	270 Shell International Finance BV, 4.000%, due 10/05/2046	227	0.04
160 Lehman Brothers Escrow, Series DMTN, zero coupon, Perpetual ∞∞	–	–	940 Shell International Finance BV, 3.250%, due 06/04/2050	683	0.11
50 Lennar Corp, 4.750%, due 30/05/2025	50	0.01	590 Solventum Corp, 144A, 5.400%, due 01/03/2029	602	0.10
190 Lennar Corp, 4.750%, due 29/11/2027	192	0.03	740 Solventum Corp, 144A, 5.450%, due 13/03/2031	754	0.12
280 Lowe's Cos Inc, 4.500%, due 15/04/2030	281	0.05	790 Solventum Corp, 144A, 5.600%, due 23/03/2034	806	0.13
300 Mars Inc, 144A, 3.200%, due 01/04/2030	281	0.05	550 Solventum Corp, 144A, 5.900%, due 30/04/2054	557	0.09
110 Mastercard Inc, 3.850%, due 26/03/2050	91	0.01	350 Southern Natural Gas Co LLC, 8.000%, due 01/03/2032	413	0.07
100 McDonald's Corp, 1.450%, due 01/09/2025	97	0.02	20 Southwestern Energy Co, 5.375%, due 01/02/2029	20	–
20 McDonald's Corp, 3.700%, due 30/01/2026	20	–	160 Southwestern Energy Co, 5.375%, due 15/03/2030	159	0.03
310 McDonald's Corp, 3.500%, due 01/03/2027	304	0.05	250 Southwestern Energy Co, 4.750%, due 01/02/2032	237	0.04
360 McDonald's Corp, 3.500%, due 01/07/2027	352	0.06	552 Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	345	0.06
130 McDonald's Corp, 3.600%, due 01/07/2030	125	0.02	465 Sprint Capital Corp, 8.750%, due 15/03/2032	574	0.09
80 McDonald's Corp, 3.625%, due 01/09/2049	61	0.01	220 Sprint LLC, 7.625%, due 15/02/2025	221	0.04
600 McDonald's Corp, 4.200%, due 01/04/2050	503	0.08	240 Targa Resources Corp, 4.200%, due 01/02/2033	223	0.04
20 MDC Holdings Inc, 6.000%, due 15/01/2043	21	–	150 Targa Resources Partners LP / Targa Resources Partners Finance Corp, 5.000%, due 15/01/2028	150	0.02
790 Merck & Co Inc, 2.750%, due 10/12/2051	520	0.08	320 Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.875%, due 01/02/2031	314	0.05
370 MetLife Inc, 6.400%, due 15/12/2036	390	0.06	200 Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.000%, due 15/01/2032	186	0.03
320 Micron Technology Inc, 5.300%, due 15/01/2031	328	0.05	16 Teachers Insurance & Annuity Association of America, 6.850%, due 16/12/2039	19	–
230 Micron Technology Inc, 5.875%, due 09/02/2033	242	0.04	160 Tennessee Gas Pipeline Co LLC, 144A, 2.900%, due 01/03/2030	145	0.02
10 Microsoft Corp, 2.921%, due 17/03/2052	7	–	380 Texas Instruments Inc, 1.750%, due 04/05/2030	333	0.05
438 Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd, 144A, 6.500%, due 20/06/2027	442	0.07	85 Time Warner Cable Enterprises LLC, 8.375%, due 15/07/2033	97	0.02
480 Mondelez International Inc, 1.500%, due 04/05/2025	469	0.08	62 Time Warner Cable LLC, 6.550%, due 01/05/2037	61	0.01
2,220 Morgan Stanley, Series I, 0.864%, due 21/10/2025 *	2,205	0.36	420 Time Warner Cable LLC, 7.300%, due 01/07/2038	440	0.07
340 Morgan Stanley, 2.188%, due 28/04/2026 *	333	0.05	230 Time Warner Cable LLC, 5.875%, due 15/11/2040	208	0.03
1,150 Morgan Stanley, 3.772%, due 24/01/2029 *	1,122	0.18	670 T-Mobile USA Inc, 3.500%, due 15/04/2025	663	0.11
50 Morgan Stanley, 4.431%, due 23/01/2030 *	50	0.01	160 T-Mobile USA Inc, 2.250%, due 15/02/2026	155	0.03
830 Morgan Stanley, 2.699%, due 22/01/2031 *	752	0.12	120 T-Mobile USA Inc, 3.750%, due 15/04/2027	118	0.02
620 Morgan Stanley, 3.622%, due 01/04/2031 *	588	0.09	520 T-Mobile USA Inc, 2.625%, due 15/02/2029	480	0.08
80 Morgan Stanley, 2.511%, due 20/10/2032 *	69	0.01	1,720 T-Mobile USA Inc, 3.875%, due 15/04/2030	1,655	0.27
680 Morgan Stanley, 2.484%, due 16/09/2036 *	561	0.09	450 T-Mobile USA Inc, 2.550%, due 15/02/2031	395	0.06
230 MPLX LP, 4.000%, due 15/03/2028	226	0.04	380 T-Mobile USA Inc, 2.875%, due 15/02/2031	341	0.06
260 MPLX LP, 4.800%, due 15/02/2029	263	0.04	270 T-Mobile USA Inc, 3.500%, due 15/04/2031	251	0.04
410 MPLX LP, 4.500%, due 15/04/2038	374	0.06	70 T-Mobile USA Inc, 2.250%, due 15/11/2031	59	0.01
20 MPLX LP, 5.200%, due 01/03/2047	19	–	390 T-Mobile USA Inc, 2.700%, due 15/03/2032	338	0.05
390 MPLX LP, 4.700%, due 15/04/2048	336	0.05	310 T-Mobile USA Inc, 5.150%, due 15/04/2034	316	0.05
230 MPLX LP, 5.500%, due 15/02/2049	221	0.04	220 T-Mobile USA Inc, 3.000%, due 15/02/2041	164	0.03
190 NIKE Inc, 3.250%, due 27/03/2040	155	0.03	10 T-Mobile USA Inc, 3.300%, due 15/02/2051	7	–
620 NVIDIA Corp, 3.700%, due 01/04/2060	504	0.08	360 Transcontinental Gas Pipe Line Co LLC, 7.850%, due 01/02/2026	372	0.06
10 Occidental Petroleum Corp, 5.550%, due 15/03/2026	10	–	560 Truist Financial Corp, 6.047%, due 08/06/2027 *	572	0.09
410 Occidental Petroleum Corp, 3.400%, due 15/04/2026	400	0.06	30 Union Pacific Corp, 3.750%, due 15/07/2025	30	–
610 Occidental Petroleum Corp, 3.200%, due 15/08/2026	590	0.10	500 Union Pacific Corp, 2.891%, due 06/04/2036	422	0.07
260 Occidental Petroleum Corp, 3.000%, due 15/02/2027	248	0.04	590 Union Pacific Corp, 3.839%, due 20/03/2060	458	0.07
360 Occidental Petroleum Corp, 3.500%, due 15/08/2029	340	0.05	370 Union Pacific Corp, 3.750%, due 05/02/2070	272	0.04
260 Occidental Petroleum Corp, 7.875%, due 15/09/2031	300	0.05	690 United Airlines Inc, 144A, 4.625%, due 15/04/2029	657	0.11
430 Occidental Petroleum Corp, 6.450%, due 15/09/2036	466	0.08	590 United Rentals North America Inc, 3.875%, due 15/02/2031	545	0.09
200 Occidental Petroleum Corp, 6.200%, due 15/03/2040	209	0.03	420 United Rentals North America Inc, 3.750%, due 15/01/2032	379	0.06
240 Occidental Petroleum Corp, 4.625%, due 15/06/2045	198	0.03	280 United Rentals North America Inc, 144A, 6.125%, due 15/03/2034	286	0.05
240 Occidental Petroleum Corp, 6.600%, due 15/03/2046	259	0.04	200 UnitedHealth Group Inc, 2.000%, due 15/05/2030	176	0.03
100 Occidental Petroleum Corp, 4.400%, due 15/04/2046	82	0.01	110 UnitedHealth Group Inc, 2.300%, due 15/05/2031	96	0.02
380 Occidental Petroleum Corp, 4.100%, due 15/02/2047	285	0.05	400 UnitedHealth Group Inc, 4.200%, due 15/05/2032	391	0.06
260 Occidental Petroleum Corp, 4.200%, due 15/03/2048	201	0.03	160 UnitedHealth Group Inc, 4.250%, due 15/06/2048	138	0.02
520 Occidental Petroleum Corp, 4.400%, due 15/08/2049	401	0.06	310 UnitedHealth Group Inc, 4.450%, due 15/12/2048	277	0.04
220 ONEOK Inc, 5.550%, due 01/11/2026	224	0.04	990 UnitedHealth Group Inc, 3.700%, due 15/08/2049	781	0.13
230 ONEOK Inc, 5.800%, due 01/11/2030	243	0.04	20 UnitedHealth Group Inc, 3.875%, due 15/08/2059	15	–
340 ONEOK Inc, 6.050%, due 01/09/2033	359	0.06	80 UnitedHealth Group Inc, 3.125%, due 15/05/2060	53	0.01
610 ONEOK Inc, 6.625%, due 01/09/2053	672	0.11	40 US Bancorp, 1.450%, due 12/05/2025	39	0.01
700 Oracle Corp, 1.650%, due 25/03/2026	669	0.11	90 US Bancorp, Series mtn, 2.215%, due 27/01/2028 *	85	0.01
90 Oracle Corp, 2.950%, due 01/04/2030	83	0.01			
430 Oracle Corp, 4.650%, due 06/05/2030	433	0.07			
700 Oracle Corp, 2.875%, due 25/03/2031	627	0.10			
310 Pacific Gas and Electric Co, 2.100%, due 01/08/2027	288	0.05			
390 Pacific Gas and Electric Co, 2.500%, due 01/02/2031	335	0.05			
80 Pacific Gas and Electric Co, 3.300%, due 01/08/2040	60	0.01			

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — (continued)							
United States — (continued)							
500	US Bancorp, 5.775%, due 12/06/2029 *	519	0.08	440	Brazilian Government International Bond, 4.750%, due 14/01/2050	335	0.05
260	US Bancorp, 5.836%, due 12/06/2034 *	273	0.04			5,242	0.84
410	Venture Global Calcasieu Pass LLC, 144A, 3.875%, due 01/11/2033	365	0.06	Colombia — 0.25% (29 February 2024: 0.22%)			
270	Verizon Communications Inc, 3.875%, due 08/02/2029	264	0.04	890	Colombia Government International Bond, 3.250%, due 22/04/2032	710	0.11
500	Verizon Communications Inc, 3.150%, due 22/03/2030	467	0.08	900	Colombia Government International Bond, 4.125%, due 22/02/2042	617	0.10
544	Verizon Communications Inc, 2.550%, due 21/03/2031	479	0.08	290	Colombia Government International Bond, 5.625%, due 26/02/2044	232	0.04
480	Verizon Communications Inc, 4.500%, due 10/08/2033	467	0.08			1,559	0.25
1,297	Verizon Communications Inc, 144A, 4.780%, due 15/02/2035	1,279	0.21	Dominican Republic — 0.14% (29 February 2024: 0.00%)			
410	Verizon Communications Inc, 5.250%, due 16/03/2037	420	0.07	820	Dominican Republic International Bond, 144A, 6.600%, due 01/06/2036	862	0.14
670	Verizon Communications Inc, 2.650%, due 20/11/2040	481	0.08	Israel — 0.09% (29 February 2024: 0.10%)			
180	Verizon Communications Inc, 3.400%, due 22/03/2041	144	0.02	650	Israel Government International Bond, Series 10Y, 2.750%, due 03/07/2030	569	0.09
80	Verizon Communications Inc, 3.850%, due 01/11/2042	67	0.01	Kenya — 0.17% (29 February 2024: 0.16%)			
50	Verizon Communications Inc, 4.862%, due 21/08/2046	47	0.01	1,340	Republic of Kenya Government International Bond, 144A, 6.300%, due 23/01/2034	1,036	0.17
50	Verizon Communications Inc, 5.500%, due 16/03/2047	52	0.01	Mexico — 3.58% (29 February 2024: 4.04%)			
270	Verizon Communications Inc, 4.000%, due 22/03/2050	221	0.04	MXN 8,040	Mexican Bonos, Series M, 8.500%, due 31/05/2029	390	0.06
210	Verizon Communications Inc, 3.550%, due 22/03/2051	158	0.03	MXN 194,400	Mexican Bonos, Series M, 7.750%, due 23/11/2034	8,633	1.39
220	Verizon Communications Inc, 5.500%, due 23/02/2054	226	0.04	MXN 136,597	Mexican Bonos, Series M, 7.750%, due 13/11/2042	5,599	0.90
350	Visa Inc, 4.300%, due 14/12/2045	318	0.05	MXN 141,550	Mexican Bonos, Series M, 8.000%, due 07/11/2047	5,867	0.94
170	Walt Disney Co/The, 6.650%, due 15/11/2037	198	0.03	1,990	Mexico Government International Bond, 4.600%, due 10/02/2048	1,582	0.26
80	Warnermedia Holdings Inc, 6.412%, due 15/03/2026	80	0.01	190	Mexico Government International Bond, 5.750%, due 12/10/2110	163	0.03
300	Warnermedia Holdings Inc, 3.755%, due 15/03/2027	287	0.05			22,234	3.58
370	Warnermedia Holdings Inc, 4.054%, due 15/03/2029	346	0.06	Nigeria — 0.04% (29 February 2024: 0.04%)			
450	Warnermedia Holdings Inc, 4.279%, due 15/03/2032	394	0.06	300	Nigeria Government International Bond, 144A, 6.500%, due 28/11/2027	280	0.04
130	Warnermedia Holdings Inc, 5.050%, due 15/03/2042	104	0.02	Peru — 0.05% (29 February 2024: 0.11%)			
190	Warnermedia Holdings Inc, 5.141%, due 15/03/2052	145	0.02	480	Peruvian Government International Bond, 2.780%, due 01/12/2060	285	0.05
420	Waste Connections Inc, 5.000%, due 01/03/2034	427	0.07	United States — 9.68% (29 February 2024: 5.22%)			
610	Wells Fargo & Co, 2.188%, due 30/04/2026 *	598	0.10	1,440	Federal National Mortgage Association, 6.625%, due 15/11/2030	1,652	0.27
430	Wells Fargo & Co, 3.000%, due 23/10/2026	418	0.07	2,040	United States Treasury Inflation Indexed Bonds, 1.125%, due 15/01/2033 β	2,048	0.33
880	Wells Fargo & Co, 4.300%, due 22/07/2027	877	0.14	610	United States Treasury Note/Bond, 4.000%, due 31/07/2029	617	0.10
560	Wells Fargo & Co, 3.584%, due 22/05/2028 *	545	0.09	10	United States Treasury Note/Bond, 3.875%, due 30/11/2029	10	–
750	Wells Fargo & Co, 2.393%, due 02/06/2028 *	708	0.11	9,250	United States Treasury Note/Bond, 4.000%, due 31/01/2031	9,353	1.51
370	Wells Fargo & Co, 4.150%, due 24/01/2029	366	0.06	5,390	United States Treasury Note/Bond, 4.250%, due 28/02/2031	5,528	0.89
320	Wells Fargo & Co, 5.574%, due 25/07/2029 *	331	0.05	5,320	United States Treasury Note/Bond, 4.625%, due 31/05/2031	5,575	0.90
210	Wells Fargo & Co, 2.879%, due 30/10/2030 *	193	0.03	14,410	United States Treasury Note/Bond, 4.250%, due 30/06/2031	14,790	2.38
620	Wells Fargo & Co, 4.478%, due 04/04/2031 *	614	0.10	20	United States Treasury Note/Bond, 3.875%, due 15/08/2034	20	–
330	Wells Fargo & Co, 3.350%, due 02/03/2033 *	297	0.05	940	United States Treasury Note/Bond, 4.375%, due 15/08/2043	949	0.15
170	Wells Fargo & Co, 5.557%, due 25/07/2034 *	176	0.03	9,180	United States Treasury Note/Bond, 4.750%, due 15/11/2043	9,735	1.57
520	Wells Fargo & Co, 4.900%, due 17/11/2045	477	0.08	120	United States Treasury Note/Bond, 4.625%, due 15/05/2044	125	0.02
380	Wells Fargo & Co, 4.400%, due 14/06/2046	323	0.05	1,260	United States Treasury Note/Bond, 2.000%, due 15/02/2050	807	0.13
100	Wells Fargo & Co, 4.750%, due 07/12/2046	90	0.01	2,970	United States Treasury Note/Bond, 1.375%, due 15/08/2050	1,609	0.26
4,490	Wells Fargo & Co, 5.013%, due 04/04/2051 *	4,305	0.69	1,270	United States Treasury Note/Bond, 1.625%, due 15/11/2050	735	0.12
130	Wells Fargo & Co, Series U, 5.875%, Perpetual *	129	0.02	300	United States Treasury Note/Bond, 1.875%, due 15/02/2051	185	0.03
50	Western Midstream Operating LP, 3.100%, due 01/02/2025	49	0.01	370	United States Treasury Note/Bond, 2.375%, due 15/05/2051 ≠	257	0.04
110	Western Midstream Operating LP, 4.500%, due 01/03/2028	109	0.02	2,910	United States Treasury Note/Bond, 2.000%, due 15/08/2051	1,846	0.30
840	Western Midstream Operating LP, 4.050%, due 01/02/2030	805	0.13	2,040	United States Treasury Note/Bond, 4.125%, due 15/08/2053	2,004	0.32
40	Western Midstream Operating LP, 5.300%, due 01/03/2048	36	0.01	2,160	United States Treasury Note/Bond, 4.250%, due 15/02/2054	2,169	0.35
180	Western Midstream Operating LP, 5.250%, due 01/02/2050	163	0.03	80	United States Treasury Note/Bond, 4.625%, due 15/05/2054	85	0.01
350	Williams Cos Inc/The, Series A, 7.500%, due 15/01/2031	396	0.06			60,099	9.68
520	Williams Cos Inc/The, 7.750%, due 15/06/2031	584	0.09	Total Government Bonds and Notes (Cost \$101,464)			
718	Williams Cos Inc/The, 8.750%, due 15/03/2032	873	0.14	94,208		15.17	
660	Williams Cos Inc/The, 5.150%, due 15/03/2034	663	0.11	Loan Notes — 2.51% (29 February 2024: 2.78%)			
20	Wyeth LLC, 5.950%, due 01/04/2037	22	–	499	Ali Group S.R.L., 7.458%, due 13/10/2028 *	501	0.08
		179,435	28.89	440	AmWINS Group, Inc., 7.708%, due 17/02/2028 *	441	0.07
Zambia — 0.11% (29 February 2024: 0.08%)				401	API Group De Inc, 7.347%, due 03/01/2029 *	402	0.06
680	First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027	675	0.11	761	Asurion LLC, 8.708%, due 18/12/2026 *	758	0.12
Total Corporate Bonds and Notes (Cost \$262,065)				1,064	Asurion LLC, 9.594%, due 19/08/2028 *	1,059	0.17
246,063		39.62		161	Avolon TLB Borrower 1 (US) LLC, 7.311%, due 22/06/2028 *	162	0.03
Government Bonds and Notes — 15.17% (29 February 2024: 10.98%)				738	Brown Group Holding LLC, 8.094%, due 01/07/2031 *	738	0.12
Argentina — 0.33% (29 February 2024: 0.29%)				500	Caesars Entertainment, 8.097%, due 06/02/2031 *	501	0.08
476	Argentine Republic Government International Bond, 0.750%, due 09/07/2030	270	0.04	85	Caesars Entertainment, 8.097%, due 06/02/2030 *	86	0.01
42	Argentine Republic Government International Bond, 4.125%, due 09/07/2035	19	–	105	Castlake Aviation One Dac, 7.839%, due 22/10/2026 *	105	0.02
1,850	Argentine Republic Government International Bond, 3.500%, due 09/07/2041	775	0.13	887	Citadel Securities LP, 7.594%, due 29/07/2030 *	890	0.14
1,831	Provincia de Buenos Aires/Government Bonds, 6.625%, due 01/09/2037	828	0.13	345	Cludera Inc, 9.194%, due 10/08/2028 *	338	0.05
331	Provincia de Buenos Aires/Government Bonds, 144A, 6.625%, due 01/09/2037	150	0.03				
		2,042	0.33				
Brazil — 0.84% (29 February 2024: 0.75%)							
BRL 6,835	Brazil Letras do Tesouro Nacional, Series LTN, zero coupon, due 01/01/2026	1,045	0.17				
BRL 9,000	Brazil Notas do Tesouro Nacional Serie F, Series NTN F, 10.000%, due 01/01/2027	1,538	0.25				
BRL 14,599	Brazil Notas do Tesouro Nacional Serie F, Series NTN F, 10.000%, due 01/01/2033	2,324	0.37				

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Contracts (000's)	Value (000's) \$	% of Net Asset Value
Loan Notes — (continued)						
1,162	DCert Buyer, Inc., 9.344%, due 16/10/2026 *	1,142	0.18			
1,010	Deerfield Dakota Holding LLC, 9.085%, due 05/03/2027 *	1,005	0.16			
230	First Eagle Holdings Inc, 8.335%, due 22/02/2029 *	228	0.04			
669	Focus Financial Partners LLC, 8.094%, due 30/06/2028 *	669	0.11			
1,817	Gainwell Acquisition Corp, 9.435%, due 01/10/2027 *	1,658	0.27			
349	Garda World Security Corp, 8.832%, due 01/02/2029 *	350	0.06			
653	Grifols Worldwide Operations USA Inc, 7.402%, due 15/11/2027 *	644	0.10			
259	PCI Gaming Authority, 7.342%, due 06/06/2031 *	258	0.04			
841	Phoenix Guarantor Inc, 8.594%, due 13/02/2031 *	843	0.14			
606	Quikrete Holdings, Inc., 7.594%, due 26/03/2029 *	608	0.10			
590	SkyMiles IP Ltd, 9.032%, due 20/10/2027 *	604	0.10			
1,051	UFC Holdings LLC, 8.291%, due 29/04/2026 *	1,055	0.17			
552	Virgin Media Bristol LLC, 7.951%, due 04/01/2028 *	535	0.09			
Total Loan Notes (Cost \$15,746)		15,580	2.51			
Common Stock — 0.02% (29 February 2024: 0.04%)						
Switzerland — 0.02% (29 February 2024: 0.04%)						
2,840	Credit Suisse Group AG Escrow T∞	85	0.02			
Total Common Stock (Cost \$-)		85	0.02			
Total Investments and Pledged Investments at fair value through profit or loss (Cost \$757,291)						
		708,704	114.12			
Contracts						
Purchased Options — 0.15% (29 February 2024: 0.06%)						
	– 1-Year Mid-Curve 3 Month SOFR Futures December 2024 Call 96.25, due 13/12/2024 – Morgan Stanley	151	0.02			
	– 1-Year Mid-Curve 3 Month SOFR Futures December 2024 Call 97.25, due 13/12/2024 – Morgan Stanley	36	0.01			
	– 1-Year Mid-Curve 3 Month SOFR Futures December 2024 Put 95.8750, due 13/12/2024 – Morgan Stanley	8	–			
	– U.S. 10 Year November 2024 Call 114.50, due 25/10/2024 – Morgan Stanley	46	0.01			
	– U.S. 10 Year October 2024 Call 114.00, due 20/09/2024 – Morgan Stanley	28	–			
	– U.S. 10 Year October 2024 Call 114.25, due 20/09/2024 – Morgan Stanley	43	0.01			
	– U.S. 10 Year October 2024 Call 114.50, due 20/09/2024 – Morgan Stanley	23	–			
	– U.S. 10 Year October 2024 Put 113.50, due 20/09/2024 – Morgan Stanley	62	0.01			
	– U.S. 5 Year December 2024 Call 109.50, due 22/11/2024 – Morgan Stanley	57	0.01			
	– U.S. 5 Year October 2024 Call 109.25, due 20/09/2024 – Morgan Stanley	56	0.01			
	– U.S. 5 Year October 2024 Call 109.50, due 20/09/2024 – Morgan Stanley	44	0.01			
	– U.S. 5 Year October 2024 Put 109.25, due 20/09/2024 – Morgan Stanley	74	0.01			
	– U.S. 5 Year October 2024 Put 109.50, due 20/09/2024 – Morgan Stanley	39	0.01			
	– U.S. 5 Year W1 September 2024 Put 109.50, due 06/09/2024 – Morgan Stanley	34	0.01			
	– U.S. Bond October 2024 Put 123.50, due 20/09/2024 – Morgan Stanley	39	0.01			
3,320	USD Call/CAD Put 1.3710, due 23/09/2024 – Bank of America Merrill Lynch	3	–			
7,590	USD Call/EUR Put 1.0930, due 14/10/2024 – JP Morgan	27	–			
3,320	USD Call/NOK Put 10.7495, due 20/09/2024 – Bank of America Merrill Lynch	21	–			
6,565	USD Put/CAD Call 1.3695, due 31/10/2024 – JP Morgan	130	0.02			
Total Purchased Options (Cost \$884)		921	0.15			
Credit Default Swaps — 0.21% (29 February 2024: 0.39%)						
	Unrealised appreciation of contracts (see below)	1,334	0.21			
Index Swaps — 0.12% (29 February 2024: 0.88%)						
	Unrealised appreciation of contracts (see below)	772	0.12			
Forward Foreign Currency Contracts — 0.34% (29 February 2024: 0.05%)						
	Unrealised appreciation of contracts (see below)	2,096	0.34			
Futures — 0.17% (29 February 2024: 0.19%)						
	Unrealised appreciation of contracts (see below)	1,044	0.17			
Total Financial Assets at fair value through profit or loss						
		714,871	115.11			
Written Options — (0.08%) (29 February 2024: (0.03%))						
	– 1-Year Mid-Curve 3 Month SOFR Futures December 2024 Call 96.75, due 13/12/2024 – Morgan Stanley	(157)	(0.03)			
	– 1-Year Mid-Curve 3 Month SOFR Futures December 2024 Put 95.3750, due 13/12/2024 – Morgan Stanley	(6)	–			
	– CME 3 Month SOFR Futures December 2024 Call 97.1250, due 13/12/2024 – Morgan Stanley	(8)	–			
	– U.S. 10 Year October 2024 Call 115.25, due 20/09/2024 – Morgan Stanley	(8)	–			
	– U.S. 10 Year October 2024 Call 116.50, due 20/09/2024 – Morgan Stanley	(9)	–			
	– U.S. 10 Year October 2024 Put 110.00, due 20/09/2024 – Morgan Stanley	(2)	–			
	– U.S. 10 Year October 2024 Put 112.50, due 20/09/2024 – Morgan Stanley	(59)	(0.01)			
	– U.S. 5 Year November 2024 Put 108.00, due 25/10/2024 – Morgan Stanley	(33)	(0.01)			
	– U.S. 5 Year October 2024 Call 108.75, due 20/09/2024 – Morgan Stanley	(84)	(0.01)			
	– U.S. 5 Year October 2024 Call 111.00, due 20/09/2024 – Morgan Stanley	(9)	–			
	– U.S. 5 Year October 2024 Put 108.50, due 20/09/2024 – Morgan Stanley	(24)	–			
	– U.S. 5 Year W1 September 2024 Put 109.00, due 06/09/2024 – Morgan Stanley	(30)	–			
	– U.S. Bond October 2024 Put 121.50, due 20/09/2024 – Morgan Stanley	(37)	(0.01)			
	(3,283) USD Put/CAD Call 1.3570, due 19/09/2024 – JP Morgan	(30)	(0.01)			
	(3,370) USD Put/MXN Call 18.4030, due 20/09/2024 – Bank of America Merrill Lynch	(3)	–			
Total Written Options (Cost \$(509))		(499)	(0.08)			
Credit Default Swaps — (0.03%) (29 February 2024: (0.05%))						
	Unrealised depreciation of contracts (see below)	(206)	(0.03)			
Index Swaps — (0.50%) (29 February 2024: (0.02%))						
	Unrealised depreciation of contracts (see below)	(3,135)	(0.50)			
Interest Rate Swaps — (0.28%) (29 February 2024: (0.13%))						
	Unrealised depreciation of contracts (see below)	(1,748)	(0.28)			
Forward Foreign Currency Contracts — (0.34%) (29 February 2024: (0.17%))						
	Unrealised depreciation of contracts (see below)	(2,095)	(0.34)			
Futures — (0.23%) (29 February 2024: (0.07%))						
	Unrealised depreciation of contracts (see below)	(1,432)	(0.23)			
Total Financial Liabilities at fair value through profit or loss						
		(9,115)	(1.46)			
Total Financial Assets and Financial Liabilities at fair value through profit or loss						
		705,756	113.65			
Liabilities in Excess of Other Assets						
		(84,717)	(13.65)			
Total Net Assets						
		\$621,039	100.00			
	– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.					
144A	Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$132,124,000 or 21.25% of net assets.					
*	Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.					
†	Illiquid.					
∞	Security is valued in good faith at fair value by or at the discretion of the Valuation Committee.					
ε	Security is in default as at 31 August 2024 (principal and / or interest).					
≠	Security (in whole or part) pledged as collateral for derivatives trading as at 31 August 2024.					
±	Securities purchased on a to-be-announced basis.					
β	The rate of interest on this type of security is tied to the Consumer Price Index (CPI)/Retail Price Index (RPI). The coupon rate is the rate as of 31 August 2024.					
ABBREVIATIONS:						
Perpetual	– A bond with no maturity date. Perpetual bonds are not redeemable but pay a steady stream of interest.					
REMIC	– Real Estate Mortgage Investment Conduit.					
TBA	– To Be Announced.					
BRL	– Brazilian Real					
INR	– Indian Rupee					
MXN	– Mexican Peso					

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	82.53
Other transferable securities dealt in on another regulated market	1.86
Financial derivative instruments	0.73
Other assets	14.88
Total Assets	100.00

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Morgan Stanley	CDX.NA.HY, 5.000% – Buy	20-Jun-2029	2,926	\$ (206)
Morgan Stanley	CDX.NA.IG, 1.000% – Sell	20-Jun-2029	60,483	1,334
Unrealised Appreciation of Credit Default Swaps (29 February 2024 (000's): \$3,206)				\$ 1,334
Unrealised Depreciation of Credit Default Swaps (29 February 2024 (000's): \$(459))				(206)
Net Appreciation of Credit Default Swaps (29 February 2024 (000's): \$2,747)				\$ 1,128

Schedule of Interest Rate Swaps

Counterparty	Rate	Expiration Date	Notional Amount (000's)	Value (000's)
JP Morgan	Pay Floating BRL CDI, Receive Fixed 10.262%	02-Jan-2029	82,920	\$ (777)
Morgan Stanley	Pay Floating MXN TIE Banxico, Receive Fixed 7.450%	18-Jul-2029	142,060	(474)
Morgan Stanley	Pay Floating MXN TIE Banxico, Receive Fixed 7.440%	20-Jul-2029	147,960	(497)
Unrealised Appreciation of Interest Rate Swaps (29 February 2024 (000's): \$-)				\$ –
Unrealised Depreciation of Interest Rate Swaps (29 February 2024 (000's): \$(1,035))				(1,748)
Net Depreciation of Interest Rate Swaps (29 February 2024 (000's): \$(1,035))				\$ (1,748)

Schedule of Index Swaps

Counterparty	Reference Entity	Expiration Date	Notional Amount (000's)	Value (000's)
Morgan Stanley	Pay Fixed 3.050%, Receive Floating USD SOFR Compound	15-Feb-2048	11,075	\$ 772
Morgan Stanley	Pay Fixed 4.200%, Receive Floating USD SOFR Compound	30-Apr-2031	66,238	(3,113)
Morgan Stanley	Pay Floating USD SOFR Compound, Receive Fixed 3.500%	30-Sep-2024	13,390	(22)
Unrealised Appreciation of Index Swaps (29 February 2024 (000's): \$7,135)				\$ 772
Unrealised Depreciation of Index Swaps (29 February 2024 (000's): \$(146))				(3,135)
Net Depreciation of Index Swaps (29 February 2024 (000's): \$6,989)				\$ (2,363)

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
03-Sep-2024	Bank of America Merrill Lynch	Buy USD 2,423	Sell AUD 3,705	\$ (85)
04-Sep-2024	Goldman Sachs	Buy USD 7,040	Sell BRL 38,690	175
04-Sep-2024	Goldman Sachs	Buy BRL 38,689	Sell USD 6,839	26
13-Sep-2024	BNY Mellon	Buy AUD 1	Sell USD 1	–
13-Sep-2024	BNY Mellon	Buy AUD 389	Sell USD 256	7
13-Sep-2024	BNY Mellon	Buy EUR 713	Sell USD 781	8
13-Sep-2024	BNY Mellon	Buy GBP 5	Sell USD 6	–
23-Sep-2024	Bank of America Merrill Lynch	Buy MXN 17,871	Sell USD 944	(39)
02-Oct-2024	Goldman Sachs	Buy BRL 38,690	Sell USD 7,017	(177)
15-Oct-2024	JP Morgan	Buy EUR 2,220	Sell USD 2,448	11
18-Oct-2024	Bank of America Merrill Lynch	Buy USD 756	Sell EUR 680	2
18-Oct-2024	Bank of America Merrill Lynch	Buy USD 11,600	Sell EUR 10,653	(202)
18-Oct-2024	Bank of America Merrill Lynch	Buy USD 4,709	Sell MXN 85,949	375
18-Oct-2024	Bank of America Merrill Lynch	Buy EUR 570	Sell USD 618	13
18-Oct-2024	BNP Paribas	Buy USD 3,579	Sell AUD 5,269	9
18-Oct-2024	BNP Paribas	Buy USD 1,929	Sell CHF 1,650	(22)
18-Oct-2024	BNP Paribas	Buy USD 763	Sell NOK 8,160	(7)
18-Oct-2024	BNP Paribas	Buy NOK 34,620	Sell USD 3,142	124
18-Oct-2024	Citi	Buy USD 2,424	Sell AUD 3,570	6
18-Oct-2024	Citi	Buy USD 1,671	Sell AUD 2,480	(10)
18-Oct-2024	Citi	Buy USD 4,970	Sell CAD 6,762	(54)
18-Oct-2024	Citi	Buy USD 1,280	Sell EUR 1,170	(16)
18-Oct-2024	Citi	Buy USD 4,125	Sell JPY 636,620	(260)
18-Oct-2024	Citi	Buy JPY 913,507	Sell USD 5,769	522

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Core Plus Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts – (continued)

Expiration Date	Counterparty	Buy Currency (000's)		Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)		
18-Oct-2024	Citi	Buy	INR	207,535	Sell	USD	2,478	\$ (7)
18-Oct-2024	Citi	Buy	CAD	2,830	Sell	USD	2,057	46
18-Oct-2024	Citi	Buy	AUD	14,131	Sell	USD	9,478	97
18-Oct-2024	Goldman Sachs	Buy	USD	1,271	Sell	AUD	1,890	(10)
18-Oct-2024	Goldman Sachs	Buy	USD	9,832	Sell	CHF	8,713	(477)
18-Oct-2024	Goldman Sachs	Buy	USD	8,324	Sell	GBP	6,477	(186)
18-Oct-2024	Goldman Sachs	Buy	USD	4,003	Sell	NOK	42,870	(42)
18-Oct-2024	Goldman Sachs	Buy	NOK	16,409	Sell	USD	1,491	58
18-Oct-2024	JP Morgan	Buy	USD	810	Sell	CAD	1,100	(7)
18-Oct-2024	JP Morgan	Buy	USD	16,350	Sell	CNH	117,945	(371)
18-Oct-2024	JP Morgan	Buy	USD	937	Sell	JPY	144,510	(58)
18-Oct-2024	JP Morgan	Buy	USD	6,691	Sell	MXN	121,800	552
31-Oct-2024	JP Morgan	Buy	USD	2,413	Sell	CAD	3,333	(65)
31-Oct-2024	JP Morgan	Buy	CAD	3,333	Sell	USD	2,413	65
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$416)							\$	2,096
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(1,408))								(2,095)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(992))							\$	1

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
3 Month SOFR Index December 2025	Morgan Stanley	552	\$ 133,618	\$ 769
3 Month SOFR Index September 2024	Morgan Stanley	97	23,058	35
Japan 10 Year Bond (OSE) September 2024	Morgan Stanley	(10)	(9,899)	(121)
Long Gilt December 2024	Morgan Stanley	60	7,777	5
U.S. 10 Year Note (CBT) December 2024	Morgan Stanley	166	18,851	(100)
U.S. 10 Year Ultra Note December 2024	Morgan Stanley	(246)	(28,890)	217
U.S. 2 Year Note (CBT) December 2024	Morgan Stanley	(130)	(26,981)	18
U.S. 5 Year Note (CBT) December 2024	Morgan Stanley	497	54,371	(187)
U.S. Long Bond (CBT) December 2024	Morgan Stanley	525	64,641	(799)
U.S. Ultra Bond (CBT) December 2024	Morgan Stanley	109	14,381	(225)
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$1,495)				\$ 1,044
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$(552))				(1,432)
Net Depreciation of Futures Contracts (29 February 2024 (000's): \$943)				\$ (388)

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Multi Strategy Fund

Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Asset-Backed Securities — 1.63% (29 February 2024: 1.79%)			Colombia — 0.22% (29 February 2024: 0.24%)		
778 Arbys Funding LLC, Series 2020 1A, Class A2, 144A, 3.237%, due 30/07/2050	737	0.28	550 Ecopetrol SA, 8.875%, due 13/01/2033	584	0.22
590 Home Equity Asset Trust 2005-6, Series 2005 6, Class M5, 6.337%, due 25/12/2035 *	566	0.21	Dominican Republic — 0.17% (29 February 2024: 0.00%)		
290 Jack in the Box Funding LLC, Series 2019 1A, Class A2II, 144A, 4.476%, due 25/08/2049	283	0.11	430 Aeropuertos Dominicanos Siglo XXI SA, 7.000%, due 30/06/2034	446	0.17
475 Jack in the Box Funding LLC, Series 2022 1A, Class A2I, 144A, 3.445%, due 26/02/2052	450	0.17	Finland — 0.27% (29 February 2024: 0.28%)		
830 Mosaic Solar Loan Trust 2023-4, Series 2023 4A, Class C, 144A, 8.800%, due 20/05/2053	830	0.31	EUR 650 Nordea Bank Abp, 3.500%, Perpetual *	713	0.27
1,028 ServiceMaster Funding LLC, Series 2021 1, Class A2II, 144A, 3.113%, due 30/07/2051	859	0.33	France — 2.42% (29 February 2024: 3.06%)		
627 SMB Private Education Loan Trust 2021-B, Series 2021 B, Class A, 144A, 1.310%, due 17/07/2051	579	0.22	EUR 140 Afflelou SAS, 6.000%, due 25/07/2029	159	0.06
Total Asset-Backed Securities (Cost \$4,231)	4,304	1.63	EUR 840 Altice France SA, 2.125%, due 15/02/2025	882	0.33
Mortgage-Backed Securities — 3.86% (29 February 2024: 3.90%)			530 Altice France SA, 144A, 8.125%, due 01/02/2027	427	0.16
650 280 Park Avenue 2017-280P Mortgage Trust, Series 2017 280P, Class D, 144A, 7.162%, due 15/09/2034 *	596	0.23	EUR 350 Banijay Entertainment SAS, 7.000%, due 01/05/2029	409	0.16
580 BANK 2018-BNK15, Series 2018 BN15, Class B, 4.818%, due 15/11/2061 *	560	0.21	EUR 1,000 BNP Paribas SA, 2.500%, due 31/03/2032 *	1,065	0.40
320 BRAVO Residential Funding Trust 2024-NQM5, Series 2024 NQM5, Class A3, 144A, 6.158%, due 25/06/2064	322	0.12	1,690 BNP Paribas SA, 7.375%, Perpetual *	1,707	0.65
470 Citigroup Commercial Mortgage Trust 2015-GC29, Series 2015 GC29, Class D, 144A, 3.110%, due 10/04/2048	426	0.16	EUR 780 Goldstory SAS, 6.750%, due 01/02/2030	879	0.33
290 COMM 2018-COR3 Mortgage Trust, Series 2018 COR3, Class B, 4.669%, due 10/05/2051 *	252	0.10	EUR 150 IPD 3 BV, 8.000%, due 15/06/2028	177	0.07
205 Connecticut Avenue Securities Trust 2019-R05, Series 2019 R05, Class 1B1, 144A, 9.563%, due 25/07/2039 *	214	0.08	EUR 180 IPD 3 BV, 7.086%, due 15/06/2031 *	199	0.08
260 Connecticut Avenue Securities Trust 2020-R01, Series 2020 R01, Class 1B1, 144A, 8.713%, due 25/01/2040 *	270	0.10	EUR 420 Rexel SA, 5.250%, due 15/09/2030	485	0.18
450 Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B1, 144A, 8.449%, due 25/10/2041 *	463	0.18		6,389	2.42
390 Connecticut Avenue Securities Trust 2023-R05, Series 2023 R05, Class 1M2, 144A, 8.448%, due 25/06/2043 *	412	0.16	Germany — 2.10% (29 February 2024: 2.36%)		
240 Connecticut Avenue Securities Trust 2023-R08, Series 2023 R08, Class 1M2, 144A, 7.849%, due 25/10/2043 *	246	0.09	1,400 Allianz SE, 3.200%, Perpetual *	1,184	0.45
410 Connecticut Avenue Securities Trust 2024-R02, Series 2024 R02, Class 1M2, 144A, 7.149%, due 25/02/2044 *	413	0.16	EUR 680 APCOA Holdings GmbH, 4.625%, due 15/01/2027	736	0.28
800 CSAIL 2015-C3 Commercial Mortgage Trust, Series 2015 C3, Class C, 4.493%, due 15/08/2048 *	661	0.25	EUR 600 CT Investment GmbH, 6.375%, due 15/04/2030	680	0.26
710 CSAIL 2016-C7 Commercial Mortgage Trust, Series 2016 C7, Class C, 4.519%, due 15/11/2049 *	650	0.25	EUR 740 Nidda Healthcare Holding GmbH, 7.500%, due 21/08/2026	846	0.32
220 Freddie Mac STACR REMIC Trust 2022-DNA6, Series 2022 DNA6, Class M2, 144A, 11.099%, due 25/09/2042 *	246	0.09	EUR 558 TK Elevator Holdco GmbH, 6.625%, due 15/07/2028	607	0.23
947 Hilton USA Trust 2016-HHV, Series 2016 HHV, Class D, 144A, 4.333%, due 05/11/2038 *	912	0.35	EUR 488 TUI Cruises GmbH, 6.500%, due 15/05/2026	545	0.20
650 JPMBB Commercial Mortgage Securities Trust 2015-C30, Series 2015 C30, Class A5, 4.226%, due 15/07/2048 *	620	0.23	EUR 900 ZF Finance GmbH, 2.000%, due 06/05/2027	941	0.36
798 Neighborly Issuer 2023-1, Series 2023 1A, Class A2, 144A, 7.308%, due 30/01/2053	818	0.31		5,539	2.10
528 OBX 2024-NQM1 Trust, Series 2024 NQM1, Class A1, 144A, 5.928%, due 25/11/2063	531	0.20	Guatemala — 0.45% (29 February 2024: 0.49%)		
563 Verus Securitization Trust 2024-INV1, Series 2024 INV1, Class A3, 144A, 6.470%, due 25/03/2069	569	0.21	1,233 Millicom International Cellular SA, 5.125%, due 15/01/2028	1,194	0.45
1,302 WaMu Mortgage Pass-Through Certificates Series 2005-AR17 Trust, Series 2005 AR17, Class A1C3, 6.352%, due 25/12/2045 *	1,006	0.38	Indonesia — 0.16% (29 February 2024: 0.17%)		
Total Mortgage-Backed Securities (Cost \$10,183)	10,187	3.86	460 Pertamina Persero PT, 3.100%, due 27/08/2030	420	0.16
Corporate Bonds and Notes — 43.37% (29 February 2024: 45.46%)			Ireland — 0.44% (29 February 2024: 0.21%)		
Argentina — 0.47% (29 February 2024: 0.20%)			590 AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, due 30/01/2032	524	0.20
730 Telecom Argentina SA, 9.500%, due 18/07/2031	737	0.28	610 AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 6.950%, due 10/03/2055 *	630	0.24
500 YPF SA, 8.500%, due 28/07/2025	501	0.19		1,154	0.44
	1,238	0.47	Israel — 0.73% (29 February 2024: 0.77%)		
Belgium — 0.26% (29 February 2024: 0.00%)			EUR 300 Teva Pharmaceutical Finance Netherlands II BV, 7.375%, due 15/09/2029	373	0.14
EUR 600 Silfin NV, 5.125%, due 17/07/2030	683	0.26	1,250 Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	1,198	0.45
Brazil — 0.71% (29 February 2024: 0.92%)			310 Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	355	0.14
1,400 B3 SA – Brasil Bolsa Balcao, 144A, 4.125%, due 20/09/2031	1,258	0.48		1,926	0.73
630 Suzano Austria GmbH, 5.000%, due 15/01/2030	620	0.23	Italy — 1.02% (29 February 2024: 1.05%)		
	1,878	0.71	GBP 770 Intesa Sanpaolo SpA, 6.500%, due 14/03/2029 *	1,043	0.40
Canada — 0.50% (29 February 2024: 0.52%)			EUR 1,010 Optics Bidco SpA, 2.375%, due 12/10/2027	1,071	0.41
380 MEG Energy Corp, 144A, 5.875%, due 01/02/2029	377	0.14	EUR 510 TeamSystem SpA, 7.127%, due 31/07/2031 *	565	0.21
260 Open Text Corp, 144A, 3.875%, due 15/02/2028	247	0.10		2,679	1.02
740 Open Text Holdings Inc, 144A, 4.125%, due 15/02/2030	688	0.26	Kazakhstan — 0.94% (29 February 2024: 1.00%)		
	1,312	0.50	460 KazMunayGas National Co JSC, 5.375%, due 24/04/2030	456	0.17
China — 0.50% (29 February 2024: 0.51%)			660 KazMunayGas National Co JSC, 144A, 3.500%, due 14/04/2033	563	0.21
1,980 Prosus NV, 3.832%, due 08/02/2051	1,321	0.50	1,520 QazaqGaz NC JSC, 4.375%, due 26/09/2027	1,462	0.56
				2,481	0.94
			Luxembourg — 0.58% (29 February 2024: 0.63%)		
			EUR 820 Altice Financing SA, 2.250%, due 15/01/2025	893	0.34
			GBP 530 Cidron Aida Finco Sarl, 6.250%, due 01/04/2028	651	0.24
				1,544	0.58
			Mexico — 0.97% (29 February 2024: 1.48%)		
			1,250 Banco Mercantil del Norte SA/Grand Cayman, 7.500%, Perpetual *	1,264	0.48
			1,360 BBVA Bancomer SA/Texas, 5.125%, due 18/01/2033 *	1,293	0.49
				2,557	0.97
			Morocco — 0.38% (29 February 2024: 0.00%)		
			950 OCP SA, 6.750%, due 02/05/2034	1,014	0.38
			Netherlands — 2.12% (29 February 2024: 2.04%)		
			EUR 420 Boels Topholding BV, 5.750%, due 15/05/2030	479	0.18
			GBP 450 Boost Newco Borrower LLC/GTCR W Dutch Finance Sub BV, 8.500%, due 15/01/2031	640	0.24

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Multi Strategy Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
Government Bonds and Notes — (continued)							
Egypt — (continued)							
EUR	1,180	Egypt Government International Bond, 6.375%, due 11/04/2031	1,077	0.41			
			2,364	0.90			
Germany — 0.60% (29 February 2024: 0.62%)							
EUR	650	Bundesrepublik Deutschland Bundesanleihe, 0.250%, due 15/02/2029	662	0.25			
EUR	940	Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2031	908	0.35			
			1,570	0.60			
Indonesia — 0.98% (29 February 2024: 1.05%)							
IDR	39,219,000	Indonesia Treasury Bond, Series FR59, 7.000%, due 15/05/2027	2,575	0.98			
Jordan — 0.15% (29 February 2024: 0.16%)							
	430	Jordan Government International Bond, 5.850%, due 07/07/2030	407	0.15			
Kenya — 0.22% (29 February 2024: 0.25%)							
	590	Republic of Kenya Government International Bond, 9.750%, due 16/02/2031	573	0.22			
Mexico — 2.59% (29 February 2024: 3.43%)							
MXN	69,240	Mexican Bonos, Series M, 8.500%, due 31/05/2029	3,356	1.27			
MXN	84,947	Mexican Bonos, Series M, 7.750%, due 13/11/2042	3,482	1.32			
			6,838	2.59			
Nigeria — 0.40% (29 February 2024: 0.45%)							
	1,400	Nigeria Government International Bond, 7.625%, due 28/11/2047	1,061	0.40			
Oman — 0.15% (29 February 2024: 0.16%)							
	390	Oman Government International Bond, 6.000%, due 01/08/2029	407	0.15			
Poland — 1.66% (29 February 2024: 1.74%)							
PLN	21,700	Republic of Poland Government Bond, Series 0432, 1.750%, due 25/04/2032	4,378	1.66			
South Africa — 1.61% (29 February 2024: 1.51%)							
ZAR	90,478	Republic of South Africa Government Bond, Series R214, 6.500%, due 28/02/2041	3,341	1.27			
	1,130	Republic of South Africa Government International Bond, 5.750%, due 30/09/2049	914	0.34			
			4,255	1.61			
United States — 27.84% (29 February 2024: 24.25%)							
	12,270	United States Treasury Note/Bond, 2.000%, due 15/02/2025	12,116	4.59			
	12,310	United States Treasury Note/Bond, 2.000%, due 15/11/2026	11,826	4.48			
	2,250	United States Treasury Note/Bond, 0.625%, due 31/03/2027	2,074	0.79			
	11,820	United States Treasury Note/Bond, 4.125%, due 31/10/2027	11,938	4.53			
	500	United States Treasury Note/Bond, 3.625%, due 31/03/2028	498	0.19			
	6,870	United States Treasury Note/Bond, 4.625%, due 30/04/2029	7,128	2.70			
	30	United States Treasury Note/Bond, 0.625%, due 15/08/2030	25	0.01			
	4,890	United States Treasury Note/Bond, 4.625%, due 30/09/2030	5,110	1.94			
	5,680	United States Treasury Note/Bond, 1.375%, due 15/11/2031	4,810	1.82			
	290	United States Treasury Note/Bond, 2.750%, due 15/08/2032	268	0.10			
	3,320	United States Treasury Note/Bond, 4.125%, due 15/11/2032	3,383	1.28			
	120	United States Treasury Note/Bond, 1.750%, due 15/08/2041	84	0.03			
	140	United States Treasury Note/Bond, 2.000%, due 15/11/2041	101	0.04			
	600	United States Treasury Note/Bond, 3.375%, due 15/08/2042	531	0.20			
			73,461	27.84			
Total Government Bonds and Notes (Cost \$112,351)						104,401	39.57
Loan Notes — 1.63% (29 February 2024: 2.09%)							
	575	Alterra Mountain Co, 8.594%, due 17/08/2028 *	577	0.22			
	571	Api Group De Inc, 7.347%, due 03/01/2029 *	572	0.22			
	667	Asurion LLC, 9.594%, due 19/08/2028 *	664	0.25			
	619	Focus Financial Partners LLC, 8.094%, due 30/06/2028 *	620	0.24			
	267	Fugue Finance LLC, 9.347%, due 26/01/2028 *	269	0.10			
	295	Grifols Worldwide Operations USA Inc, 7.402%, due 15/11/2027 *	291	0.11			
	138	Nexstar Broadcasting Inc, 7.958%, due 19/09/2026 *	138	0.05			
	917	Sedgwick Claims Managment, 8.252%, due 30/06/2031 *	919	0.35			
	242	UFC Holdings LLC, 8.291%, due 29/04/2026 *	243	0.09			
Total Loan Notes (Cost \$4,283)						4,293	1.63
Collective Investment Schemes — 1.23% (29 February 2024: 1.30%)							
	22	Franklin Templeton Qualified Investor Funds (II) Plc – Western Asset India Bond Fund – LM Class US\$ Accumulating	3,252	1.23			
Total Collective Investment Schemes (Cost \$2,474)						3,252	1.23
Common Stock — 0.02% (29 February 2024: 0.22%)							
Switzerland — 0.02% (29 February 2024: 0.09%)							
	1,760	Credit Suisse Group AG Escrow †∞	53	0.02			
Total Common Stock (Cost \$–)						53	0.02
Total Investments at fair value through profit or loss (Cost \$250,850)						240,916	91.31
Forward Foreign Currency Contracts — 1.32% (29 February 2024: 0.15%)							
		Unrealised appreciation of contracts (see below)	3,482	1.32			
Futures — 0.27% (29 February 2024: 0.02%)							
		Unrealised appreciation of contracts (see below)	727	0.27			
Total Financial Assets at fair value through profit or loss						245,125	92.90
Forward Foreign Currency Contracts — (0.61%) (29 February 2024: (0.65%))							
		Unrealised depreciation of contracts (see below)	(1,598)	(0.61)			
Futures — (0.01%) (29 February 2024: (0.06%))							
		Unrealised depreciation of contracts (see below)	(34)	(0.01)			
Total Financial Liabilities at fair value through profit or loss						(1,632)	(0.62)
Total Financial Assets and Financial Liabilities at fair value through profit or loss						243,493	92.28
Other Assets in Excess of Liabilities						20,339	7.72
Total Net Assets						\$263,832	100.00
	–	Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.					
	144A	Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$31,023,000 or 11.78% of net assets.					
	*	Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.					
	†	Illiquid.					
	∞	Security is valued in good faith at fair value by or at the discretion of the Valuation Committee.					

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Multi Strategy Fund

Portfolio of Investments as at 31 August 2024 – (continued)

ABBREVIATIONS:

Perpetual	– A bond with no maturity date. Perpetual bonds are not redeemable but pay a steady stream of interest.
REMIC	– Real Estate Mortgage Investment Conduit.
BRL	– Brazilian Real
EUR	– Euro
GBP	– British Pound
IDR	– Indonesian Rupiah
INR	– Indian Rupee
MXN	– Mexican Peso
PLN	– Polish Zloty
ZAR	– South Africa Rand

Analysis of Total Assets

Transferable securities admitted to an official exchange listing or traded on a regulated market	87.70
Other transferable securities dealt in on another regulated market	1.61
Collective investment schemes	1.22
Financial derivative instruments	1.58
Other assets	7.89
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)		Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)	
13-Sep-2024	BNY Mellon	Buy	USD	83	Sell	EUR	74	\$ 1
13-Sep-2024	BNY Mellon	Buy	USD	3	Sell	EUR	3	–
13-Sep-2024	BNY Mellon	Buy	USD	6	Sell	GBP	4	–
13-Sep-2024	BNY Mellon	Buy	USD	–	Sell	SGD	–	–
13-Sep-2024	BNY Mellon	Buy	ZAR	356,567	Sell	USD	19,520	459
13-Sep-2024	BNY Mellon	Buy	EUR	13	Sell	USD	14	–
13-Sep-2024	BNY Mellon	Buy	CHF	53,618	Sell	USD	62,229	929
13-Sep-2024	BNY Mellon	Buy	AUD	94,268	Sell	USD	62,130	1,693
13-Sep-2024	BNY Mellon	Buy	AUD	4	Sell	USD	2	–
13-Sep-2024	BNY Mellon	Buy	GBP	850	Sell	USD	1,085	31
13-Sep-2024	BNY Mellon	Buy	SGD	–	Sell	USD	–	–
13-Sep-2024	BNY Mellon	Buy	SGD	1,085	Sell	USD	821	11
13-Sep-2024	BNY Mellon	Buy	PLN	200	Sell	USD	52	(1)
13-Sep-2024	BNY Mellon	Buy	PLN	10,396	Sell	USD	2,627	56
13-Sep-2024	BNY Mellon	Buy	ZAR	102,951	Sell	USD	5,805	(36)
13-Sep-2024	BNY Mellon	Buy	EUR	4,082	Sell	USD	4,467	50
13-Sep-2024	BNY Mellon	Buy	USD	506	Sell	ZAR	9,165	(8)
13-Sep-2024	Morgan Stanley	Buy	USD	3,075	Sell	TWD	99,169	(29)
16-Sep-2024	Goldman Sachs	Buy	TRY	19,390	Sell	USD	546	14
13-Nov-2024	BNP Paribas	Buy	USD	121	Sell	EUR	111	(1)
13-Nov-2024	BNP Paribas	Buy	USD	1,913	Sell	PLN	7,583	(42)
13-Nov-2024	BNP Paribas	Buy	JPY	965,332	Sell	USD	6,884	(211)
13-Nov-2024	Citi	Buy	USD	7,741	Sell	GBP	6,097	(270)
13-Nov-2024	Goldman Sachs	Buy	USD	8,280	Sell	EUR	7,556	(100)
13-Nov-2024	Goldman Sachs	Buy	USD	1,130	Sell	GBP	890	(40)
13-Nov-2024	Goldman Sachs	Buy	USD	3,361	Sell	MXN	64,207	137
13-Nov-2024	Goldman Sachs	Buy	USD	1,502	Sell	ZAR	28,186	(70)
13-Nov-2024	HSBC	Buy	USD	2,423	Sell	CNH	17,373	(46)
13-Nov-2024	HSBC	Buy	USD	19,766	Sell	EUR	18,029	(230)
13-Nov-2024	JP Morgan	Buy	USD	2,303	Sell	EUR	2,101	(27)
13-Nov-2024	JP Morgan	Buy	USD	5,187	Sell	GBP	4,086	(181)
13-Nov-2024	JP Morgan	Buy	EUR	1,514	Sell	USD	1,676	3
13-Nov-2024	JP Morgan	Buy	AUD	3,230	Sell	USD	2,116	74
13-Nov-2024	Morgan Stanley	Buy	USD	2,101	Sell	GBP	1,655	(73)
13-Nov-2024	Morgan Stanley	Buy	CAD	1,230	Sell	USD	891	24
13-Nov-2024	UBS	Buy	USD	6,765	Sell	GBP	5,327	(233)
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$364)							\$	3,482
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(1,576))							\$	(1,598)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(1,212))							\$	1,884

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Multi Strategy Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Euro-Bobl September 2024	Bank of America Merrill Lynch	(5)	\$ (650)	\$ (11)
Euro-Bund September 2024	Bank of America Merrill Lynch	146	21,611	577
Euro-Buxl 30 Year Bond September 2024	Bank of America Merrill Lynch	(1)	(149)	(5)
Long Gilt December 2024	Bank of America Merrill Lynch	37	4,796	(6)
U.S. 10 Year Note (CBT) December 2024	Bank of America Merrill Lynch	(28)	(3,180)	19
U.S. 10 Year Ultra Note December 2024	Bank of America Merrill Lynch	(53)	(6,224)	43
U.S. 2 Year Note (CBT) December 2024	Bank of America Merrill Lynch	12	2,491	–
U.S. 5 Year Note (CBT) December 2024	Bank of America Merrill Lynch	27	2,954	(12)
U.S. Long Bond (CBT) December 2024	Bank of America Merrill Lynch	(42)	(5,171)	35
U.S. Ultra Bond (CBT) December 2024	Bank of America Merrill Lynch	(30)	(3,958)	53
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$43)				\$ 727
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$(139))				(34)
Net Appreciation of Futures Contracts (29 February 2024 (000's): \$(96))				\$ 693

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US High Yield Fund

Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Asset-Backed Securities — 7.65% (29 February 2024: 5.29%)			Hong Kong — 0.25% (29 February 2024: 0.23%)		
110 1988 CLO 5 Ltd, Series 2024 5A, Class D1, 144A, 8.625%, due 15/07/2037 *	110	0.12	250 Melco Resorts Finance Ltd, 144A, 5.375%, due 04/12/2029	229	0.25
500 522 Funding CLO 2018-3A Ltd, Series 2018 3A, Class DR, 144A, 8.644%, due 20/10/2031 *	502	0.55	India — 0.36% (29 February 2024: 0.34%)		
250 AB BSL CLO 2 Ltd, Series 2021 2A, Class D, 144A, 8.913%, due 15/04/2034 *	251	0.27	340 CA Magnum Holdings, 144A, 5.375%, due 31/10/2026	333	0.36
310 AGL CLO 6 Ltd, Series 2020 6A, Class ER, 144A, 12.044%, due 20/07/2034 *	311	0.34	Ireland — 0.23% (29 February 2024: 0.00%)		
100 AIMCO CLO 16 Ltd, Series 2021 16A, Class D1R, 144A, 8.221%, due 17/07/2037 *	100	0.11	210 AerCap Holdings NV, 5.875%, due 10/10/2079 *	210	0.23
110 Apex Credit CLO 2020 Ltd, Series 2020 1A, Class DRR, 144A, 9.643%, due 20/04/2035 *	111	0.12	Israel — 1.39% (29 February 2024: 1.23%)		
300 Apex Credit CLO 2022-1 Ltd, Series 2022 1A, Class D, 144A, 9.682%, due 22/04/2033 *	301	0.33	450 Teva Pharmaceutical Finance Co LLC, 6.150%, due 01/02/2036	464	0.51
160 Bain Capital Credit CLO 2019-1, Series 2019 1A, Class DR2, 144A, 8.218%, due 19/04/2034 *	160	0.17	710 Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	813	0.88
440 Ballyrock CLO 2018-1 Ltd, Series 2018 1A, Class C, 144A, 8.694%, due 20/04/2031 *	442	0.48		1,277	1.39
420 Canyon CLO 2020-1 Ltd, Series 2020 1A, Class ER, 144A, 11.913%, due 15/07/2034 *	418	0.45	Italy — 1.69% (29 February 2024: 1.81%)		
250 Carval CLO X-C Ltd/Jersey, Series 2024 2A, Class D2, 144A, 9.688%, due 20/07/2037 *	250	0.27	700 Intesa Sanpaolo SpA, 144A, 5.710%, due 15/01/2026	703	0.76
250 CarVal CLO XI C Ltd, Series 2024 3A, Class D1, 144A, 0.000%, due 20/10/2037 *	251	0.27	413 Optics Bidco SpA, 144A, 6.000%, due 30/09/2034	403	0.44
200 Golub Capital Partners CLO 60B Ltd, Series 2022 60A, Class ER, 144A, 11.285%, due 25/10/2034 *	199	0.22	460 UniCredit SpA, 144A, 5.459%, due 30/06/2035 *	449	0.49
150 Golub Capital Partners CLO 74 B Ltd, Series 2024 74A, Class D1, 144A, 8.515%, due 25/07/2037 *	152	0.17		1,555	1.69
150 Golub Capital Partners CLO 76 B Ltd, Series 2024 76A, Class D1, 144A, 0.000%, due 25/10/2037 *	151	0.16	Luxembourg — 0.62% (29 February 2024: 1.04%)		
250 Greenwood Park CLO Ltd, Series 2018 1A, Class E, 144A, 10.513%, due 15/04/2031 *	249	0.27	300 UBS Group AG, 144A, 5.750%, due 15/08/2029	231	0.25
510 Grippen Park CLO Ltd, Series 2017 1A, Class E, 144A, 11.244%, due 20/01/2030 *	511	0.55	710 Altice France Holding SA, 144A, 10.500%, due 15/05/2027	282	0.30
150 HPS Loan Management 2024-20 Ltd, Series 2024 20A, Class D2, 144A, 9.736%, due 25/07/2037 *	150	0.16	260 ARD Finance SA, 144A, 6.500%, due 30/06/2027	62	0.07
443 Magnetite XII Ltd, Series 2015 12A, Class ER, 144A, 11.243%, due 15/10/2031 *	445	0.48		575	0.62
250 Neuberger Berman CLO XVIII Ltd, Series 2014 18A, Class DR2, 144A, 11.464%, due 21/10/2030 *	248	0.27	Macau — 0.53% (29 February 2024: 0.69%)		
250 Neuberger Berman Loan Advisers CLO 28 Ltd, Series 2018 28A, Class D, 144A, 8.394%, due 20/04/2030 *	251	0.27	510 Wynn Macau Ltd, 144A, 5.625%, due 26/08/2028	487	0.53
140 Neuberger Berman Loan Advisers CLO 56 Ltd, Series 2024 56A, Class E, 144A, 11.069%, due 24/07/2037 *	139	0.15	Netherlands — 0.21% (29 February 2024: 0.42%)		
300 Ocean Trails CLO V, Series 2014 5A, Class DRR, 144A, 9.013%, due 13/10/2031 *	291	0.32	200 Sunrise HoldCo IV BV, 144A, 5.500%, due 15/01/2028	197	0.21
200 Ocean Trails CLO XIV Ltd, Series 2023 14A, Class D, 144A, 11.102%, due 20/01/2035 *	203	0.22	Poland — 0.37% (29 February 2024: 0.33%)		
150 OHA Credit Funding 11 Ltd, Series 2022 11A, Class D1R, 144A, 8.056%, due 19/07/2037 *	150	0.16	370 Canpack SA / Canpack US LLC, 144A, 3.875%, due 15/11/2029	339	0.37
130 OHA Credit Funding 19 Ltd, Series 2024 19A, Class D1, 144A, 8.194%, due 20/07/2037 *	130	0.14	Spain — 0.50% (29 February 2024: 0.44%)		
200 Palmer Square CLO 2022-3 Ltd, Series 2022 3A, Class D1R, 144A, 8.135%, due 20/07/2037 *	201	0.22	400 Banco Santander SA, 9.625%, Perpetual *	465	0.50
180 Trinitas CLO XXIX Ltd, Series 2024 29A, Class D1, 144A, 8.709%, due 23/07/2037 *	181	0.20	Switzerland — 1.55% (29 February 2024: 1.45%)		
190 Warwick Capital CLO 1 Ltd, Series 2023 1A, Class D, 144A, 10.882%, due 20/10/2036 *	197	0.21	300 UBS Group AG, 144A, 9.016%, due 15/11/2033 *	374	0.40
			220 UBS Group AG, 144A, 7.750%, Perpetual *	232	0.25
Total Asset-Backed Securities (Cost \$6,965)	7,055	7.65	230 UBS Group AG, 144A, 9.250%, Perpetual *	254	0.28
Corporate Bonds and Notes — 82.89% (29 February 2024: 85.85%)			210 VistaJet Malta Finance Plc / Vista Management Holding Inc, 144A, 7.875%, due 01/05/2027	197	0.21
Canada — 2.45% (29 February 2024: 3.12%)			60 VistaJet Malta Finance Plc / Vista Management Holding Inc, 144A, 9.500%, due 01/06/2028	56	0.06
250 Bank of Nova Scotia/The, 8.000%, due 27/01/2084 *	266	0.29	390 VistaJet Malta Finance Plc / Vista Management Holding Inc, 144A, 6.375%, due 01/02/2030	320	0.35
530 Bombardier Inc, 144A, 8.750%, due 15/11/2030	579	0.63		1,433	1.55
280 Bombardier Inc, 144A, 7.250%, due 01/07/2031	294	0.32	United Arab Emirates — 0.39% (29 February 2024: 0.38%)		
270 Cascades Inc/Cascades USA Inc, 144A, 5.375%, due 15/01/2028	264	0.29	380 Shelf Drilling Holdings Ltd, 144A, 9.625%, due 15/04/2029	358	0.39
300 Empire Communities Corp, 144A, 9.750%, due 01/05/2029	316	0.34	United Kingdom — 1.97% (29 February 2024: 3.49%)		
310 Toronto-Dominion Bank/The, 8.125%, due 31/10/2082 *	331	0.36	330 Global Auto Holdings Ltd/AAG FH UK Ltd, 144A, 8.750%, due 15/01/2032	316	0.34
200 Toronto-Dominion Bank/The, 7.250%, due 31/07/2084 *	205	0.22	800 HSBC Holdings Plc, 4.600%, Perpetual *	716	0.78
			740 Lloyds Banking Group Plc, 8.000%, Perpetual *	785	0.85
				1,817	1.97
			United States — 65.79% (29 February 2024: 65.40%)		
			250 AAR Escrow Issuer LLC, 144A, 6.750%, due 15/03/2029	259	0.28
			240 Academy Ltd, 144A, 6.000%, due 15/11/2027	239	0.26
			742 Accelerate360 Holdings LLC, 144A, 8.000%, due 01/03/2028	769	0.83
			190 Adtalem Global Education Inc, 144A, 5.500%, due 01/03/2028	187	0.20
			300 Advanced Drainage Systems Inc, 144A, 6.375%, due 15/06/2030	305	0.33
			500 Akumin Inc, 144A, 9.000%, due 01/08/2027	450	0.49
			1,130 Allen Media LLC / Allen Media Co-Issuer Inc, 144A, 10.500%, due 15/02/2028	446	0.48
			190 AMC Entertainment Holdings Inc, 144A, 7.500%, due 15/02/2029	139	0.15
			380 Amentum Escrow Corp, 144A, 7.250%, due 01/08/2032	398	0.43
			310 American Airlines Inc, 144A, 7.250%, due 15/02/2028	312	0.34
			370 American Airlines Inc, 144A, 8.500%, due 15/05/2029	385	0.42
			470 American Airlines Inc/AAdvantage Loyalty IP Ltd, 144A, 5.750%, due 20/04/2029	461	0.50
			500 American Axle & Manufacturing Inc, 5.000%, due 01/10/2029	466	0.50
			540 American News Co LLC, 144A, 8.500%, due 01/09/2026	616	0.67
			510 Apollo Commercial Real Estate Finance Inc, 144A, 4.625%, due 15/06/2029	453	0.49
			140 Arcosa Inc, 144A, 6.875%, due 15/08/2032	146	0.16
			200 Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc, 144A, 4.000%, due 01/09/2029	173	0.19
			130 AthenaHealth Group Inc, 144A, 6.500%, due 15/02/2030	124	0.13
			110 Bausch Health Cos Inc, 144A, 6.125%, due 01/02/2027	94	0.10
			690 Bausch Health Cos Inc, 144A, 6.250%, due 15/02/2029	367	0.40
			400 Bausch Health Cos Inc, 144A, 5.250%, due 30/01/2030	200	0.22

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US High Yield Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — (continued)					
United States — (continued)					
140	144	0.16	160	164	0.18
450	446	0.48	340	355	0.39
80	72	0.08	380	368	0.40
330	346	0.38	510	293	0.32
370	395	0.43	390	362	0.39
140	134	0.15	207	234	0.25
330	327	0.35	330	329	0.36
350	375	0.41	150	164	0.18
500	518	0.56	460	477	0.52
160	164	0.18	150	94	0.10
100	100	0.11	230	132	0.14
1,190	1,292	1.40	490	471	0.51
480	442	0.48	100	95	0.10
1,040	907	0.98	340	357	0.39
290	248	0.27	220	232	0.25
530	444	0.48	70	69	0.08
140	141	0.15	180	174	0.19
390	340	0.37	520	541	0.59
260	165	0.18	240	263	0.29
470	474	0.51	610	670	0.73
210	181	0.20	200	226	0.24
140	111	0.12	220	227	0.25
860	772	0.84	270	260	0.28
560	607	0.66	130	124	0.13
270	283	0.31	400	382	0.41
135	138	0.15	450	464	0.50
370	312	0.34	250	222	0.24
210	212	0.23	400	393	0.43
320	335	0.36	250	258	0.28
320	264	0.29	590	464	0.50
700	565	0.61	280	269	0.29
130	100	0.11	420	384	0.42
160	170	0.18	280	288	0.31
290	299	0.32	170	162	0.18
270	240	0.26	80	78	0.08
810	612	0.66	300	205	0.22
320	128	0.14	900	963	1.04
250	165	0.18	320	342	0.37
200	129	0.14	320	353	0.38
230	87	0.09	110	115	0.12
490	531	0.58	140	130	0.14
190	184	0.20	370	379	0.41
920	620	0.67	760	—	—
630	486	0.53	160	155	0.17
1,010	461	0.50	170	176	0.19
80	80	0.09	290	326	0.35
170	150	0.16	450	472	0.51
440	372	0.40	200	205	0.22
270	226	0.25	500	493	0.53
360	336	0.36	880	903	0.98
240	255	0.28	340	339	0.37
500	523	0.57	335	152	0.16
230	237	0.26	230	236	0.26
300	281	0.30	310	231	0.25
150	144	0.16	230	221	0.24
250	247	0.27	990	874	0.95
120	123	0.13	920	943	1.02
481	494	0.54	200	198	0.21
730	636	0.69	430	421	0.46
500	461	0.50	460	470	0.51
490	486	0.53	2	2	—
470	470	0.51			
240	249	0.27			

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US High Yield Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — (continued)					
United States — (continued)					
240 Service Corp International/US, 4.000%, due 15/05/2031	220	0.24	93 Magenta Buyer LLC, 11.366%, due 27/07/2028 *†	24	0.02
300 Service Properties Trust, 8.375%, due 15/06/2029	297	0.32	27 Magenta Buyer LLC, 12.116%, due 27/07/2028 *†	17	0.02
370 Service Properties Trust, 144A, 8.625%, due 15/11/2031	396	0.43	21 Magenta Buyer LLC, 11.866%, due 27/07/2028 *†	19	0.02
220 Shift4 Payments LLC / Shift4 Payments Finance Sub Inc, 144A, 6.750%, due 15/08/2032	227	0.25	47 MRI Software, 10.185%, due 10/02/2027 *	46	0.05
280 Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons Pet Food Inc/Simmons Feed, 144A, 4.625%, due 01/03/2029	264	0.29	81 MRI Software, 10.185%, due 10/02/2027 *	81	0.09
330 Sizzling Platter LLC / Sizzling Platter Finance Corp, 144A, 8.500%, due 28/11/2025	333	0.36	158 Neptune Bidco U.S. Inc, 10.404%, due 11/04/2029 *	152	0.16
490 Sotera Health Holdings LLC, 144A, 7.375%, due 01/06/2031	513	0.56	457 Phoenix Guarantor Inc, 8.594%, due 13/02/2031 *	459	0.50
490 Southwestern Energy Co, 4.750%, due 01/02/2032	465	0.50	83 Redstone Holdco 2 LP, 10.264%, due 27/04/2028 *	66	0.07
70 Speedway Motorsports LLC / Speedway Funding II Inc, 144A, 4.875%, due 01/11/2027	69	0.07	653 Rent-A-Center Inc/TX, 8.002%, due 17/02/2028 *	652	0.71
380 Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	238	0.26	359 Station Casinos LLC, 7.594%, due 07/03/2031 *	360	0.39
150 Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	94	0.10	120 United Airlines Inc, 8.033%, due 17/02/2031 *	120	0.13
440 Starwood Property Trust Inc, 144A, 7.250%, due 01/04/2029	459	0.50	893 Vericast Corp, 13.029%, due 15/06/2030 *	874	0.95
170 StoneX Group Inc, 144A, 7.875%, due 01/03/2031	179	0.19	Total Loan Notes (Cost \$6,202)	5,965	6.47
400 Sunnova Energy Corp, 144A, 5.875%, due 01/09/2026	376	0.41	Collective Investment Schemes — 0.01% (29 February 2024: 0.60%)		
170 Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 144A, 6.000%, due 31/12/2030	162	0.18	11 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	11	0.01
250 Titan International Inc, 7.000%, due 30/04/2028	245	0.27	Total Collective Investment Schemes (Cost \$11)	11	0.01
260 TopBuild Corp, 144A, 3.625%, due 15/03/2029	241	0.26	Common Stock — 0.16% (29 February 2024: 0.33%)		
500 TransDigm Inc, 144A, 6.750%, due 15/08/2028	515	0.56	Switzerland — 0.08% (29 February 2024: 0.33%)		
100 TransDigm Inc, 144A, 7.125%, due 01/12/2031	106	0.11	2,640 Credit Suisse Group AG Escrow †∞	79	0.08
470 Triton Water Holdings Inc, 144A, 6.250%, due 01/04/2029	467	0.51	United States — 0.08% (29 February 2024: 0.00%)		
360 Tutor Perini Corp, 144A, 11.875%, due 30/04/2029	392	0.42	3 Endo Inc	71	0.08
560 United Airlines Inc, 144A, 4.625%, due 15/04/2029	533	0.58	510 Par Pharmaceutical Escrow †∞	–	–
460 United Rentals North America Inc, 144A, 6.125%, due 15/03/2034	470	0.51	–	–	–
210 Univision Communications Inc, 144A, 8.000%, due 15/08/2028	213	0.23	Total Common Stock (Cost \$463)	150	0.16
179 US Renal Care Inc, 144A, 10.625%, due 28/06/2028	155	0.17	Total Investments at fair value through profit or loss (Cost \$94,059)	89,931	97.52
690 Venture Global Calcasieu Pass LLC, 144A, 6.250%, due 15/01/2030	718	0.78	Credit Default Swaps — 0.43% (29 February 2024: 0.43%)		
180 Venture Global Calcasieu Pass LLC, 144A, 4.125%, due 15/08/2031	167	0.18	Unrealised appreciation of contracts (see below)	398	0.43
120 Venture Global Calcasieu Pass LLC, 144A, 3.875%, due 01/11/2033	107	0.12	Forward Foreign Currency Contracts — 0.03% (29 February 2024: 0.01%)		
210 Venture Global LNG Inc, 144A, 7.000%, due 15/01/2030	215	0.23	Unrealised appreciation of contracts (see below)	29	0.03
630 Venture Global LNG Inc, 144A, 9.875%, due 01/02/2032	700	0.76	Total Financial Assets at fair value through profit or loss		
230 VFH Parent LLC / Valor Co-Issuer Inc, 144A, 7.500%, due 15/06/2031	239	0.26	90,358	97.98	
190 Viasat Inc, 144A, 7.500%, due 30/05/2031	146	0.16	Credit Default Swaps — (0.15%) (29 February 2024: (0.22%))		
700 Viking Cruises Ltd, 144A, 7.000%, due 15/02/2029	710	0.77	Unrealised depreciation of contracts (see below)	(137)	(0.15)
260 Viking Cruises Ltd, 144A, 9.125%, due 15/07/2031	285	0.31	Forward Foreign Currency Contracts — 0.00% (29 February 2024: 0.00%)		
120 Vistra Operations Co LLC, 144A, 7.750%, due 15/10/2031	128	0.14	Unrealised depreciation of contracts (see below)	–	–
800 WW International Inc, 144A, 4.500%, due 15/04/2029	206	0.22	Futures — (0.03%) (29 February 2024: 0.00%)		
400 Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 144A, 7.125%, due 15/02/2031	425	0.46	Unrealised depreciation of contracts (see below)	(25)	(0.03)
640 XPO CNW Inc, 6.700%, due 01/05/2034	667	0.72	Total Financial Liabilities at fair value through profit or loss		
290 XPO Inc, 144A, 7.125%, due 01/02/2032	304	0.33	(162)	(0.18)	
400 ZipRecruiter Inc, 144A, 5.000%, due 15/01/2030	359	0.39	Total Financial Assets and Financial Liabilities at fair value through profit or loss		
	60,669	65.79	90,196	97.80	
Zambia — 1.13% (29 February 2024: 0.78%)					
980 First Quantum Minerals Ltd, 144A, 9.375%, due 01/03/2029	1,044	1.13	Other Assets in Excess of Liabilities		
Total Corporate Bonds and Notes (Cost \$80,135)	76,439	82.89	2,020	2.20	
Government Bonds and Notes — 0.34% (29 February 2024: 0.28%)					
Argentina — 0.34% (29 February 2024: 0.28%)					
59 Provincia de Buenos Aires/Government Bonds, 6.625%, due 01/09/2037	27	0.03	Total Net Assets		
628 Provincia de Buenos Aires/Government Bonds, 144A, 6.625%, due 01/09/2037	284	0.31	\$92,216	100.00	
	311	0.34	– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.		
Total Government Bonds and Notes (Cost \$283)	311	0.34	144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$72,271,000 or 78.37% of net assets.		
Loan Notes — 6.47% (29 February 2024: 6.41%)					
176 19th Holdings Golf, LLC, 8.700%, due 07/02/2029 *	173	0.19	* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.		
271 Adtalem Global Education, 8.060%, due 14/08/2028 *	272	0.29	† Illiquid.		
462 Asurion LLC, 9.444%, due 17/08/2028 *	459	0.50	∞ Security is valued in good faith at fair value by or at the discretion of the Valuation Committee.		
249 Clarios Global LP, 7.844%, due 06/05/2030 *	250	0.27	ε Security is in default as at 31 August 2024 (principal and / or interest).		
190 Cotiviti Inc, 8.592%, due 24/02/2031 *	190	0.20	ABBREVIATIONS:		
570 DCert Buyer, Inc., 12.344%, due 16/02/2029 *	496	0.54	Perpetual – A bond with no maturity date. Perpetual bonds are not redeemable but pay a steady stream of interest.		
190 Deerfield Dakota Holding LLC, 12.346%, due 14/04/2028 *	191	0.21	Analysis of Total Assets		
258 Eyecare Tranche, 9.989%, due 15/11/2028 *	164	0.18	Transferable securities admitted to an official exchange listing or traded on a regulated market		
489 Focus Financial Partners LLC, 8.094%, due 30/06/2028 *	489	0.53	Other transferable securities dealt in on another regulated market		
210 Genesee & Wyoming Inc, 7.335%, due 07/04/2031 *	210	0.23	Collective investment schemes		
210 Gray Television, 10.592%, due 23/05/2029 *	201	0.22	Financial derivative instruments		
			Other assets		
			Total Assets		
			100.00		

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US High Yield Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Goldman Sachs	American Airlines Group Inc, 5.000% – Sell	20-Jun-2029	455	\$ (30)
Goldman Sachs	American Axle & Manufacturing, Inc, 5.000% – Sell	20-Jun-2029	371	20
Goldman Sachs	Calpine Corporation, 5.000% – Sell	20-Jun-2029	420	62
Goldman Sachs	CDX.NA.HY, 5.000% – Sell	20-Jun-2029	1,408	99
Goldman Sachs	Ford Motor Co, 5.000% – Sell	20-Jun-2029	1,130	166
Goldman Sachs	General Motors Co, 5.000% – Buy	20-Jun-2029	230	(39)
Goldman Sachs	Nabors Industries, Inc, 1.000% – Sell	20-Jun-2029	423	(68)
Goldman Sachs	Transocean Inc, 1.000% – Buy	20-Jun-2029	423	51
Unrealised Appreciation of Credit Default Swaps (29 February 2024 (000's): \$421)				\$ 398
Unrealised Depreciation of Credit Default Swaps (29 February 2024 (000's): \$(219))				(137)
Net Appreciation of Credit Default Swaps (29 February 2024 (000's): \$202)				\$ 261

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)			Sell Currency (000's)			Unrealised Appreciation/ (Depreciation) of Contracts (000's)
13-Sep-2024	BNY Mellon	Buy	USD	24	Sell	SGD	30	\$ –
13-Sep-2024	BNY Mellon	Buy	SGD	37	Sell	USD	29	–
13-Sep-2024	BNY Mellon	Buy	SGD	1,322	Sell	USD	1,001	13
13-Sep-2024	BNY Mellon	Buy	GBP	–	Sell	USD	–	–
13-Sep-2024	BNY Mellon	Buy	GBP	6	Sell	USD	8	–
13-Sep-2024	BNY Mellon	Buy	EUR	1,371	Sell	USD	1,500	16
13-Sep-2024	BNY Mellon	Buy	EUR	14	Sell	USD	16	–
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$14)								\$ 29
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(1))								\$ –
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$13)								\$ 29

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
U.S. 5 Year Note (CBT) December 2024	Goldman Sachs	\$ 76	\$ 8,314	\$ (25)
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$8)				\$ –
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$–)				(25)
Net Depreciation of Futures Contracts (29 February 2024 (000's): \$8)				\$ (25)

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FTGF Western Asset Global High Yield Fund

Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value
Asset-Backed Securities — 0.54% (29 February 2024: 0.50%)		
250 Magnetite XII Ltd, Series 2015 12A, Class ER, 144A, 11.243%, due 15/10/2031 *	251	0.54
Total Asset-Backed Securities (Cost \$247)	251	0.54
Corporate Bonds and Notes — 74.22% (29 February 2024: 77.42%)		
Argentina — 0.26% (29 February 2024: 0.00%)		
120 Telecom Argentina SA, 144A, 9.500%, due 18/07/2031	121	0.26
Brazil — 2.10% (29 February 2024: 1.93%)		
450 B3 SA – Brasil Bolsa Balcao, 144A, 4.125%, due 20/09/2031	404	0.86
650 MercadoLibre Inc, 3.125%, due 14/01/2031	580	1.24
	984	2.10
Canada — 2.44% (29 February 2024: 2.30%)		
340 1011778 BC ULC / New Red Finance Inc, 144A, 3.500%, due 15/02/2029	318	0.68
310 Bombardier Inc, 144A, 7.250%, due 01/07/2031	326	0.69
250 Open Text Holdings Inc, 4.125%, due 15/02/2030	232	0.50
250 Ritchie Bros Holdings Inc, 144A, 7.750%, due 15/03/2031	266	0.57
	1,142	2.44
China — 0.01% (29 February 2024: 0.04%)		
18 China Aoyuan Group Ltd, zero coupon, due 30/09/2028	–	–
52 China Aoyuan Group Ltd, 5.500%, due 30/09/2031 †	1	–
201 China Aoyuan Group Ltd, 0.000%, Perpetual	2	0.01
	3	0.01
Colombia — 0.92% (29 February 2024: 0.89%)		
280 Ecopetrol SA, 8.375%, due 19/01/2036	284	0.60
200 Ecopetrol SA, 5.875%, due 28/05/2045	149	0.32
	433	0.92
Dominican Republic — 0.66% (29 February 2024: 0.00%)		
300 Aeropuertos Dominicanos Siglo XXI SA, 144A, 7.000%, due 30/06/2034	311	0.66
France — 1.13% (29 February 2024: 1.06%)		
450 Altice France SA, 144A, 5.500%, due 15/10/2029	313	0.67
210 Banijay Entertainment SAS, 144A, 8.125%, due 01/05/2029	218	0.46
	531	1.13
Germany — 3.18% (29 February 2024: 3.64%)		
EUR 340 APCOA Holdings GmbH, 4.625%, due 15/01/2027	368	0.78
EUR 200 CT Investment GmbH, 6.375%, due 15/04/2030	227	0.48
EUR 217 TUI Cruises GmbH, 6.500%, due 15/05/2026	242	0.52
430 ZF North America Capital Inc, 144A, 6.875%, due 14/04/2028	445	0.95
200 ZF North America Capital Inc, 144A, 7.125%, due 14/04/2030	210	0.45
	1,492	3.18
Guatemala — 0.76% (29 February 2024: 1.78%)		
140 Central American Bottling Corp / CBC Bottling Holdco SL / Beliv Holdco SL, 144A, 5.250%, due 27/04/2029 *	135	0.29
250 Millicom International Cellular SA, 4.500%, due 27/04/2031	223	0.47
	358	0.76
Hong Kong — 0.54% (29 February 2024: 0.48%)		
132 Add Hero Holdings Ltd, 8.500%, due 30/09/2029	9	0.02
102 Add Hero Holdings Ltd, 9.000%, due 30/09/2030	3	0.01
133 Add Hero Holdings Ltd, 9.800%, due 30/09/2031	2	–
260 Melco Resorts Finance Ltd, 5.375%, due 04/12/2029	238	0.51
	252	0.54
Ireland — 0.61% (29 February 2024: 0.57%)		
330 AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.400%, due 29/10/2033	288	0.61
Israel — 1.13% (29 February 2024: 2.77%)		
550 Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	527	1.13
Italy — 1.58% (29 February 2024: 2.25%)		
720 Intesa Sanpaolo SpA, 144A, 4.198%, due 01/06/2032 *	631	1.34
EUR 100 TeamSystem SpA, 7.127%, due 31/07/2031 *	111	0.24
	742	1.58
Luxembourg — 2.43% (29 February 2024: 3.07%)		
830 Altice Financing SA, 144A, 5.750%, due 15/08/2029	640	1.36
410 Altice France Holding SA, 144A, 6.000%, due 15/02/2028	135	0.29
390 ARD Finance SA, 144A, 6.500%, due 30/06/2027	92	0.20
GBP 220 Cidron Aida Finco Sarl, 6.250%, due 01/04/2028	270	0.58
	1,137	2.43
Macau — 0.39% (29 February 2024: 0.73%)		
200 Wynn Macau Ltd, 144A, 5.125%, due 15/12/2029	184	0.39

Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mexico — 2.44% (29 February 2024: 1.88%)		
200 Banco Mercantil del Norte SA/Grand Cayman, 144A, 7.625%, Perpetual *	203	0.43
360 Banco Mercantil del Norte SA/Grand Cayman, 144A, 6.625%, Perpetual *	332	0.71
640 BBVA Bancomer SA/Texas, 144A, 5.125%, due 18/01/2033 *	609	1.30
	1,144	2.44
Morocco — 0.42% (29 February 2024: 0.00%)		
200 OCP SA, 144A, 4.500%, due 22/10/2025	198	0.42
Netherlands — 0.64% (29 February 2024: 0.00%)		
EUR 100 Boels Topholding BV, 5.750%, due 15/05/2030	114	0.24
200 Sunrise FinCo I BV, 4.875%, due 15/07/2031	187	0.40
	301	0.64
Nigeria — 0.42% (29 February 2024: 0.00%)		
200 IHS Holding Ltd, 144A, 5.625%, due 29/11/2026	194	0.42
Peru — 0.56% (29 February 2024: 1.21%)		
350 Petroleos del Peru SA, 144A, 4.750%, due 19/06/2032	264	0.56
Poland — 0.59% (29 February 2024: 0.54%)		
300 Canpack SA / Canpack US LLC, 144A, 3.875%, due 15/11/2029	275	0.59
Singapore — 0.50% (29 February 2024: 0.00%)		
230 Puma International Financing SA, 144A, 7.750%, due 25/04/2029	236	0.50
Slovenia — 0.47% (29 February 2024: 0.43%)		
EUR 200 United Group BV, 5.250%, due 01/02/2030	220	0.47
Sweden — 1.20% (29 February 2024: 2.12%)		
230 Stena International SA, 144A, 7.250%, due 15/01/2031	237	0.51
EUR 280 Verisure Holding AB, 7.125%, due 01/02/2028	324	0.69
	561	1.20
Switzerland — 0.30% (29 February 2024: 0.26%)		
150 VistaJet Malta Finance Plc / Vista Management Holding Inc, 144A, 7.875%, due 01/05/2027	141	0.30
Turkey — 1.44% (29 February 2024: 1.23%)		
200 Coca-Cola Icecek AS, 144A, 4.500%, due 20/01/2029	191	0.41
200 Mersin Uluslararası Liman İşletmeciliği AS, 144A, 8.250%, due 15/11/2028	207	0.44
270 Turk Telekomunikasyon AS, 144A, 7.375%, due 20/05/2029	275	0.59
	673	1.44
United Kingdom — 6.18% (29 February 2024: 7.09%)		
EUR 220 888 Acquisitions Ltd, 7.558%, due 15/07/2027	240	0.51
EUR 200 888 Acquisitions Ltd, 144A, 7.558%, due 15/07/2027	218	0.47
200 Ashtead Capital Inc, 144A, 2.450%, due 12/08/2031	168	0.36
GBP 100 B&M European Value Retail SA, 4.000%, due 15/11/2028	123	0.26
GBP 100 Gatwick Airport Finance Plc, 4.375%, due 07/04/2026	128	0.27
280 Lloyds Banking Group Plc, 8.000%, Perpetual *	297	0.63
225 Marks & Spencer Plc, 144A, 7.125%, due 01/12/2037	243	0.52
GBP 510 Marston's Issuer Plc, Series B1, 7.716%, due 16/07/2035 *	508	1.09
EUR 100 RAY Financing LLC, 6.500%, due 15/07/2031	113	0.24
GBP 140 Saga Plc, 5.500%, due 15/07/2026	174	0.37
200 Virgin Media Secured Finance Plc, 144A, 5.500%, due 15/05/2029	190	0.41
560 Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	492	1.05
	2,894	6.18
United Republic of Tanzania — 0.43% (29 February 2024: 0.00%)		
200 HTA Group Ltd/Mauritius, 144A, 7.500%, due 04/06/2029	202	0.43
United States — 39.99% (29 February 2024: 39.38%)		
200 Acuris Finance US Inc / Acuris Finance SARL, 144A, 5.000%, due 01/05/2028	179	0.38
250 Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 144A, 3.250%, due 15/03/2026	242	0.52
120 Amentum Escrow Corp, 144A, 7.250%, due 01/08/2032	126	0.27
550 American Airlines Group Inc, 144A, 3.750%, due 01/03/2025	544	1.16
150 American Airlines Inc, 144A, 7.250%, due 15/02/2028	151	0.32
50 American Airlines Inc, 144A, 8.500%, due 15/05/2029	52	0.11
660 American Axle & Manufacturing Inc, 5.000%, due 01/10/2029	615	1.31
120 Arcosa Inc, 144A, 6.875%, due 15/08/2032	125	0.27
280 Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc, 144A, 6.000%, due 15/06/2027	280	0.60
200 Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc, 144A, 5.250%, due 15/08/2027	120	0.26
390 Ball Corp, 2.875%, due 15/08/2030	345	0.74
250 Ball Corp, 3.125%, due 15/09/2031	219	0.47
80 Beacon Roofing Supply Inc, 144A, 6.500%, due 01/08/2030	82	0.18
340 Boise Cascade Co, 144A, 4.875%, due 01/07/2030	326	0.69
200 Boost Newco Borrower LLC, 144A, 7.500%, due 15/01/2031	213	0.46
210 Caesars Entertainment Inc, 144A, 7.000%, due 15/02/2030	218	0.46

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global High Yield Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — (continued)					
United States — (continued)					
			90		
			150		
			290		
			170		
			250		
			450		
			240		
			100		
			200		
			550		
			50		
			100		
			100		
			100		
			190		
			120		
			120		
			230		
			190		
			90		
			18,738		39.99
			Zambia — 0.50% (29 February 2024: 0.47%)		
			220		0.50
			Total Corporate Bonds and Notes (Cost \$36,998)		
			Government Bonds and Notes — 19.21% (29 February 2024: 18.60%)		
			Angola — 0.64% (29 February 2024: 0.60%)		
			330		0.64
			Argentina — 3.29% (29 February 2024: 2.76%)		
			161		0.21
			285		0.34
			944		0.90
			1,248		1.20
			340		0.64
			Bahrain — 0.57% (29 February 2024: 0.52%)		
			310		0.57
			Brazil — 0.43% (29 February 2024: 0.00%)		
			200		0.43
			Costa Rica — 0.44% (29 February 2024: 0.42%)		
			200		0.44
			Cote d'Ivoire (Ivory Coast) — 0.80% (29 February 2024: 0.74%)		
			410		0.80
			Dominican Republic — 1.67% (29 February 2024: 1.97%)		
			380		0.77
			200		0.46
			220		0.44
			Ecuador — 0.77% (29 February 2024: 0.55%)		
			660		0.77
			Egypt — 1.30% (29 February 2024: 1.21%)		
			300		0.60
			350		0.70
			Indonesia — 0.44% (29 February 2024: 0.00%)		
			IDR 3,150,000		0.44

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global High Yield Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
Government Bonds and Notes — (continued)				Warrant — 0.00% (29 February 2024: 0.00%)			
Jordan — 0.96% (29 February 2024: 0.92%)				United States — 0.00% (29 February 2024: 0.00%)			
	440 Jordan Government International Bond, 144A, 7.750%, due 15/01/2028	451	0.96		4 flyExclusive Inc	1	–
Kenya — 0.39% (29 February 2024: 0.38%)				Total Warrant (Cost \$4)			
	200 Republic of Kenya Government International Bond, 144A, 7.250%, due 28/02/2028	184	0.39			1	–
Mexico — 1.55% (29 February 2024: 2.24%)				Total Investments at fair value through profit or loss (Cost \$48,069)			
MXN	1,240 Mexican Bonos, Series M, 7.750%, due 29/05/2031	57	0.12			45,006	96.05
MXN	10,720 Mexican Bonos, Series M, 7.750%, due 23/11/2034	476	1.02	Forward Foreign Currency Contracts — 0.66% (29 February 2024: 0.07%)			
MXN	4,680 Mexican Bonos, Series M, 7.750%, due 13/11/2042	192	0.41			308	0.66
		725	1.55	Total Financial Assets at fair value through profit or loss			
Nigeria — 1.27% (29 February 2024: 1.20%)						45,314	96.71
	360 Nigeria Government International Bond, 144A, 7.143%, due 23/02/2030	327	0.70	Forward Foreign Currency Contracts — (0.10%) (29 February 2024: (0.05%))			
	300 Nigeria Government International Bond, 144A, 7.875%, due 16/02/2032	268	0.57			(44)	(0.10)
		595	1.27	Futures — (0.10%) (29 February 2024: 0.00%)			
Oman — 0.46% (29 February 2024: 0.42%)						(47)	(0.10)
	200 Oman Government International Bond, 6.750%, due 17/01/2048	217	0.46	Total Financial Liabilities at fair value through profit or loss			
Panama — 1.05% (29 February 2024: 0.94%)						(91)	(0.20)
	650 Panama Government International Bond, 2.252%, due 29/09/2032	490	1.05	Total Financial Assets and Financial Liabilities at fair value through profit or loss			
Senegal — 0.37% (29 February 2024: 0.34%)						45,223	96.51
	230 Senegal Government International Bond, 144A, 6.750%, due 13/03/2048	171	0.37	Other Assets in Excess of Liabilities			
South Africa — 0.43% (29 February 2024: 0.38%)						1,636	3.49
	250 Republic of South Africa Government International Bond, 5.650%, due 27/09/2047	203	0.43	Total Net Assets			
Turkey — 2.07% (29 February 2024: 1.14%)						\$46,859	100.00
	760 Turkiye Government International Bond, Series 11Y, 4.250%, due 14/04/2026	748	1.60	– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.			
	300 Turkiye Government International Bond, Series 30Y, 4.875%, due 16/04/2043	220	0.47	144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$26,983,000 or 57.58% of net assets.			
		968	2.07	* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.			
Ukraine — 0.31% (29 February 2024: 0.27%)							
	450 Ukraine Government International Bond, 144A, 7.750%, due 01/09/2028	145	0.31	† Illiquid.			
Total Government Bonds and Notes (Cost \$9,736)							
		9,003	19.21	∞ Security is valued in good faith at fair value by or at the discretion of the Valuation Committee.			
Loan Notes — 1.97% (29 February 2024: 1.08%)				ABBREVIATIONS:			
	199 DCert Buyer, Inc., 9.344%, due 16/10/2026 *	195	0.42	Perpetual	–	A bond with no maturity date. Perpetual bonds are not redeemable but pay a steady stream of interest.	
	199 Flutter Financing BV, 7.585%, due 25/11/2030 *	199	0.43	EUR	–	Euro	
	50 Redstone Holdco 2 LP, 10.264%, due 27/04/2028 *	40	0.08	GBP	–	British Pound	
	200 Station Casinos LLC, 7.594%, due 07/03/2031 *	200	0.43	HKD	–	Hong Kong Dollar	
	199 TK Elevator U.S. Newco Inc, 8.588%, due 11/04/2030 *	200	0.43	IDR	–	Indonesian Rupiah	
	300 WW International Inc, 8.958%, due 13/04/2028 *	86	0.18	MXN	–	Mexican Peso	
Total Loan Notes (Cost \$1,084)				Analysis of Total Assets			
		920	1.97	Transferable securities admitted to an official exchange listing or traded on a regulated market			93.40
Common Stock — 0.11% (29 February 2024: 0.42%)				Other transferable securities dealt in on another regulated market			1.95
China — 0.00% (29 February 2024: 0.00%)				Financial derivative instruments			0.65
	HKD 50 China Aoyuan Group Ltd †	1	–	Other assets			4.00
Switzerland — 0.11% (29 February 2024: 0.42%)				Total Assets			100.00
	1,680 Credit Suisse Group AG Escrow †∞	50	0.11				
Total Common Stock (Cost \$–)							
		51	0.11				

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global High Yield Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)			Unrealised Appreciation/ (Depreciation) of Contracts (000's)
13-Sep-2024	BNY Mellon	Buy	USD	1	Sell	AUD	1	\$	–
13-Sep-2024	BNY Mellon	Buy	USD	–	Sell	AUD	–		–
13-Sep-2024	BNY Mellon	Buy	USD	28	Sell	EUR	26		–
13-Sep-2024	BNY Mellon	Buy	USD	8	Sell	GBP	6		–
13-Sep-2024	BNY Mellon	Buy	USD	15	Sell	GBP	11		–
13-Sep-2024	BNY Mellon	Buy	USD	164	Sell	SGD	215		(1)
13-Sep-2024	BNY Mellon	Buy	EUR	1,379	Sell	USD	1,508		15
13-Sep-2024	BNY Mellon	Buy	EUR	15	Sell	USD	17		–
13-Sep-2024	BNY Mellon	Buy	GBP	2,516	Sell	USD	3,213		93
13-Sep-2024	BNY Mellon	Buy	GBP	37	Sell	USD	50		–
13-Sep-2024	BNY Mellon	Buy	SGD	2,364	Sell	USD	1,789		23
13-Sep-2024	BNY Mellon	Buy	AUD	75	Sell	USD	51		–
13-Sep-2024	BNY Mellon	Buy	SGD	11	Sell	USD	8		–
13-Sep-2024	BNY Mellon	Buy	AUD	6,337	Sell	USD	4,177		115
18-Oct-2024	Bank of America Merrill Lynch	Buy	USD	83	Sell	EUR	76		(2)
18-Oct-2024	Bank of America Merrill Lynch	Buy	EUR	1,219	Sell	USD	1,326		24
18-Oct-2024	Citi	Buy	GBP	148	Sell	USD	189		6
18-Oct-2024	Goldman Sachs	Buy	USD	957	Sell	GBP	746		(22)
18-Oct-2024	JP Morgan	Buy	USD	407	Sell	MXN	7,430		32
18-Oct-2024	JP Morgan	Buy	MXN	7,430	Sell	USD	393		(19)
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$34)									\$ 308
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(24))									(44)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$10)									\$ 264

Schedule of Futures Contracts

	Counterparty		Nominal Value		Notional Value (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Euro FX Currency September 2024	UBS		(23)		\$ (3,180)		\$ (47)
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$8)							\$ –
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$–)							(47)
Net Depreciation of Futures Contracts (29 February 2024 (000's): \$8)							\$ (47)

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Asian Opportunities Fund

Portfolio of Investments as at 31 August 2024

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — 11.66% (29 February 2024: 10.61%)							
France — 2.42% (29 February 2024: 2.33%)							
SGD	8,000	Credit Agricole SA, 3.800%, due 30/04/2031 *	6,046	2.42			
India — 1.52% (29 February 2024: 1.47%)							
	4,000	REC Ltd, 2.250%, due 01/09/2026	3,798	1.52			
Indonesia — 2.91% (29 February 2024: 2.80%)							
	3,350	Pelabuhan Indonesia Persero PT, 5.375%, due 05/05/2045	3,326	1.33			
	4,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, 4.125%, due 15/05/2027	3,940	1.58			
			7,266	2.91			
Qatar — 3.62% (29 February 2024: 3.53%)							
IDR	140,000,000	QNB Finance Ltd, 6.900%, due 23/01/2025	9,038	3.62			
Supranational — 1.19% (29 February 2024: 0.48%)							
INR	250,000	International Finance Corp, 6.300%, due 25/11/2024	2,978	1.19			
Total Corporate Bonds and Notes (Cost \$30,063)			29,126	11.66			
Government Bonds and Notes — 85.59% (29 February 2024: 86.27%)							
China — 19.49% (29 February 2024: 19.09%)							
CNY	110,000	Agricultural Development Bank of China, Series 1806, 4.650%, due 11/05/2028	16,996	6.80			
CNH	96,500	China Government Bond, 3.600%, due 21/05/2030	14,593	5.84			
CNY	68,500	China Government Bond, Series INBK, 3.120%, due 25/10/2052	11,140	4.46			
CNY	40,000	Export-Import Bank of China/The, Series 2010, 3.230%, due 23/03/2030	5,985	2.39			
			48,714	19.49			
India — 11.41% (29 February 2024: 11.08%)							
INR	300,000	India Government Bond, Series SPB, 8.240%, due 15/02/2027	3,694	1.48			
INR	350,000	India Government Bond, 7.170%, due 08/01/2028	4,233	1.70			
INR	400,000	India Government Bond, 7.610%, due 09/05/2030	4,956	1.98			
INR	300,000	India Government Bond, 7.260%, due 22/08/2032	3,672	1.47			
INR	190,000	India Government Bond, 6.570%, due 05/12/2033	2,215	0.89			
INR	460,000	India Government Bond, 7.180%, due 24/07/2037	5,632	2.25			
INR	330,000	India Government Bond, 7.300%, due 19/06/2053	4,104	1.64			
			28,506	11.41			
Indonesia — 6.07% (29 February 2024: 8.48%)							
IDR	71,585,000	Indonesia Treasury Bond, Series FR97, 7.125%, due 15/06/2043	4,795	1.92			
IDR	160,000,000	Indonesia Treasury Bond, Series FR89, 6.875%, due 15/08/2051	10,374	4.15			
			15,169	6.07			
Malaysia — 12.74% (29 February 2024: 11.52%)							
MYR	6,000	Malaysia Government Bond, Series 0220, 2.632%, due 15/04/2031	1,301	0.52			
MYR	26,950	Malaysia Government Bond, Series 0122, 3.582%, due 15/07/2032	6,163	2.47			
MYR	98,770	Malaysia Government Bond, Series 0318, 4.642%, due 07/11/2033	24,375	9.75			
			31,839	12.74			
Philippines — 5.19% (29 February 2024: 5.03%)							
PHP	756,000	Philippine Government International Bond, 6.250%, due 14/01/2036	12,970	5.19			
Singapore — 6.72% (29 February 2024: 4.74%)							
SGD	6,250	National Environment Agency, 2.500%, due 15/09/2051	4,291	1.72			
SGD	11,000	Singapore Government Bond, 2.625%, due 01/08/2032	8,417	3.37			
SGD	6,500	Singapore Government Bond, 1.875%, due 01/10/2051	4,081	1.63			
			16,789	6.72			
South Korea — 14.37% (29 February 2024: 15.28%)							
IDR	50,000,000	Export-Import Bank of Korea, 144A, 6.700%, due 02/12/2024	3,229	1.29			
KRW	10,700,000	Korea Treasury Bond, Series 2912, 1.375%, due 10/12/2029	7,385	2.96			
KRW	6,300,000	Korea Treasury Bond, Series 3006, 1.375%, due 10/06/2030	4,315	1.73			
KRW	13,200,000	Korea Treasury Bond, Series 3206, 3.375%, due 10/06/2032	10,152	4.06			
KRW	13,000,000	Korea Treasury Bond, Series 3909, 1.125%, due 10/09/2039	7,577	3.03			
KRW	4,100,000	Korea Treasury Bond, Series 5403, 3.250%, due 10/03/2054	3,244	1.30			
			35,902	14.37			
Thailand — 6.81% (29 February 2024: 7.55%)							
THB	541,030	Thailand Government Bond, 3.300%, due 17/06/2038	17,026	6.81			
United States — 0.99% (29 February 2024: 0.00%)							
	2,500	United States Treasury Note/Bond, 1.500%, due 30/11/2024	2,479	0.99			
Vietnam — 1.80% (29 February 2024: 1.78%)							
	4,500	Vietnam Government International Bond, 4.800%, due 19/11/2024	4,489	1.80			
Total Government Bonds and Notes (Cost \$225,794)			213,883	85.59			
Collective Investment Schemes — 3.03% (29 February 2024: 2.18%)							
	7,571	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	7,571	3.03			
Total Collective Investment Schemes (Cost \$7,571)			7,571	3.03			
Total Investments at fair value through profit or loss (Cost \$263,428)			250,580	100.28			
Forward Foreign Currency Contracts — 0.44% (29 February 2024: 0.01%)							
Unrealised appreciation of contracts (see below)			1,112	0.44			
Futures — 0.03% (29 February 2024: 0.00%)							
Unrealised appreciation of contracts (see below)			82	0.03			
Total Financial Assets at fair value through profit or loss			251,774	100.75			
Forward Foreign Currency Contracts — 0.00% (29 February 2024: (0.07%))							
Unrealised depreciation of contracts (see below)			(11)	–			
Total Financial Liabilities at fair value through profit or loss			(11)	–			
Total Financial Assets and Financial Liabilities at fair value through profit or loss			251,763	100.75			
Liabilities in Excess of Other Assets			(1,871)	(0.75)			
Total Net Assets			\$249,892	100.00			
– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.							
144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$3,229,000 or 1.29% of net assets.							
* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.							
ABBREVIATIONS:							
CNY – Chinese Renminbi							
CNH – Chinese Renminbi							
IDR – Indonesian Rupiah							
INR – Indian Rupee							
KRW – South Korean Won							
MYR – Malaysian Ringgit							
PHP – Philippine Peso							
SGD – Singapore Dollar							
THB – Thai Baht							
Analysis of Total Assets							
Transferable securities admitted to an official exchange listing or traded on a regulated market						95.13	
Collective investment schemes						2.96	
Financial derivative instruments						0.47	
Other assets						1.44	
Total Assets						100.00	

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Asian Opportunities Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency			Sell Currency		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
			(000's)			(000's)		
13-Sep-2024	BNY Mellon	Buy	USD	82	Sell	AUD	120	\$ –
13-Sep-2024	BNY Mellon	Buy	USD	1,212	Sell	CNH	8,646	(11)
13-Sep-2024	BNY Mellon	Buy	USD	30	Sell	EUR	27	–
13-Sep-2024	BNY Mellon	Buy	USD	7	Sell	SGD	9	–
13-Sep-2024	BNY Mellon	Buy	USD	20	Sell	SGD	25	–
13-Sep-2024	BNY Mellon	Buy	SGD	32	Sell	USD	26	–
13-Sep-2024	BNY Mellon	Buy	SGD	2,742	Sell	USD	2,076	26
13-Sep-2024	BNY Mellon	Buy	EUR	76	Sell	USD	83	–
13-Sep-2024	BNY Mellon	Buy	EUR	5,613	Sell	USD	6,140	68
13-Sep-2024	BNY Mellon	Buy	CNH	298,339	Sell	USD	41,720	423
13-Sep-2024	BNY Mellon	Buy	CHF	14	Sell	USD	16	–
13-Sep-2024	BNY Mellon	Buy	AUD	334	Sell	USD	227	–
13-Sep-2024	BNY Mellon	Buy	AUD	16,388	Sell	USD	10,801	296
27-Sep-2024	State Street Bank & Trust Co	Buy	SGD	12,100	Sell	USD	8,987	299
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$34)								\$ 1,112
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(182))								(11)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(148))								\$ 1,101

Schedule of Futures Contracts

	Counterparty		Nominal Value	Notional Value		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
				(000's)		
Korea 10 Year Bond September 2024	UBS		67	\$	5,826	\$ 82
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$–)						\$ 82
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$(82))						–
Net Appreciation of Futures Contracts (29 February 2024 (000's): \$(82))						\$ 82

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Short Duration Blue Chip Bond Fund

Portfolio of Investments as at 31 August 2024

Face Value (000's)		Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — 93.05% (29 February 2024: 93.20%)			
Australia — 0.83% (29 February 2024: 0.14%)			
EUR 3,000	National Australia Bank Ltd, Series emtN, 3.125%, due 28/02/2030	3,309	0.68
EUR 720	Optus Finance Pty Ltd, 1.000%, due 20/06/2029	708	0.15
		4,017	0.83
Belgium — 0.70% (29 February 2024: 0.00%)			
EUR 3,000	Anheuser-Busch InBev SA/NV, 3.450%, due 22/09/2031	3,367	0.70
Canada — 1.97% (29 February 2024: 1.88%)			
GBP 3,270	Royal Bank of Canada, 5.000%, due 24/01/2028	4,330	0.90
GBP 1,980	Toronto-Dominion Bank/The, 2.875%, due 05/04/2027	2,474	0.51
GBP 2,000	Toronto-Dominion Bank/The, 5.288%, due 11/01/2028	2,666	0.56
		9,470	1.97
Denmark — 1.64% (29 February 2024: 0.99%)			
GBP 2,890	Danske Bank A/S, 4.625%, due 13/04/2027 *	3,793	0.79
	1,200 Danske Bank A/S, 144A, 4.298%, due 01/04/2028 *	1,187	0.24
EUR 2,620	Novo Nordisk Finance Netherlands BV, 3.125%, due 21/01/2029	2,921	0.61
		7,901	1.64
Finland — 0.79% (29 February 2024: 0.77%)			
EUR 1,220	Neste Oyj, 3.875%, due 16/03/2029	1,380	0.29
EUR 2,150	Neste Oyj, 3.875%, due 21/05/2031	2,432	0.50
		3,812	0.79
France — 8.35% (29 February 2024: 9.01%)			
EUR 1,900	Aeroports de Paris SA, 3.375%, due 16/05/2031	2,107	0.44
EUR 2,300	APRR SA, 0.125%, due 18/01/2029	2,237	0.47
EUR 800	APRR SA, 1.500%, due 25/01/2030	814	0.17
GBP 2,600	Banque Federative du Credit Mutuel SA, 1.500%, due 07/10/2026	3,193	0.66
EUR 2,700	BNP Paribas SA, 0.375%, due 14/10/2027 *	2,805	0.58
EUR 1,100	BNP Paribas SA, 1.375%, due 28/05/2029	1,107	0.23
2,470	BNP Paribas SA, 144A, 5.176%, due 09/01/2030 *	2,514	0.52
GBP 2,600	BNP Paribas SA, 5.750%, due 13/06/2032	3,528	0.73
EUR 1,200	Bouygues SA, 0.500%, due 11/02/2030	1,151	0.24
EUR 1,800	Bouygues SA, 4.625%, due 07/06/2032	2,141	0.44
GBP 2,600	BPCE SA, 1.375%, due 23/12/2026	3,159	0.66
GBP 1,900	BPCE SA, 4.875%, due 22/10/2030	2,497	0.52
6,350	Credit Agricole SA/London, 1.907%, due 16/06/2026 *	6,190	1.29
EUR 300	Credit Agricole SA/London, 1.750%, due 05/03/2029	309	0.06
EUR 2,400	L'Oreal SA, 0.875%, due 29/06/2026	2,559	0.53
EUR 600	RTE Réseau de Transport d'Electricite SADIR, 1.000%, due 19/10/2026	636	0.13
EUR 1,100	TotalEnergies Capital International SA, 1.023%, due 04/03/2027	1,164	0.24
GBP 1,700	Vinci SA, 2.250%, due 15/03/2027	2,107	0.44
		40,218	8.35
Germany — 4.16% (29 February 2024: 4.83%)			
EUR 1,700	Allianz Finance II BV, 3.250%, due 04/12/2029	1,905	0.39
EUR 3,100	Allianz Finance II BV, 1.500%, due 15/01/2030	3,167	0.66
EUR 300	BASF SE, 0.875%, due 15/11/2027	313	0.06
	270 BMW US Capital LLC, 144A, 4.850%, due 13/08/2031	271	0.06
EUR 800	Deutsche Boerse AG, 3.750%, due 28/09/2029	913	0.19
EUR 1,500	HOWOGE Wohnungsbaugesellschaft mbH, 0.625%, due 01/11/2028	1,482	0.31
EUR 1,200	HOWOGE Wohnungsbaugesellschaft mbH, 3.875%, due 05/06/2030	1,343	0.28
EUR 3,600	Siemens Financieringsmaatschappij NV, 3.000%, due 22/11/2028	4,002	0.83
EUR 4,000	Siemens Financieringsmaatschappij NV, 1.000%, due 25/02/2030	3,990	0.83
GBP 2,000	Volkswagen Financial Services NV, 5.500%, due 07/12/2026	2,646	0.55
		20,032	4.16
Japan — 0.84% (29 February 2024: 1.54%)			
EUR 2,000	Sumitomo Mitsui Financial Group Inc, 0.632%, due 23/10/2029	1,930	0.40
GBP 1,600	Toyota Motor Finance Netherlands BV, 4.625%, due 08/06/2026	2,103	0.44
		4,033	0.84
Luxembourg — 0.50% (29 February 2024: 0.48%)			
EUR 2,275	Prologis International Funding II SA, 1.750%, due 15/03/2028	2,392	0.50
Netherlands — 6.25% (29 February 2024: 6.10%)			
GBP 2,400	ABN AMRO Bank NV, 5.250%, due 26/05/2026	3,177	0.66
GBP 4,300	ABN AMRO Bank NV, 5.125%, due 22/02/2028	5,703	1.18
EUR 1,470	Alliander NV, 2.625%, due 09/09/2027	1,612	0.34
EUR 2,300	Cooperatieve Rabobank UA, 0.375%, due 01/12/2027 *	2,392	0.50
	2,500 Cooperatieve Rabobank UA, 144A, 3.649%, due 06/04/2028 *	2,438	0.51
EUR 3,310	Enxsis Holding NV, 0.750%, due 02/07/2031	3,156	0.66
EUR 1,300	ING Groep NV, 0.875%, due 29/11/2030 *	1,259	0.26
EUR 1,910	TenneT Holding BV, 1.625%, due 17/11/2026	2,043	0.42

Face Value (000's)		Value (000's) \$	% of Net Asset Value
EUR 2,220	TenneT Holding BV, 1.375%, due 05/06/2028	2,313	0.48
EUR 1,000	Vesteda Finance BV, 2.000%, due 10/07/2026	1,081	0.22
EUR 1,500	Vesteda Finance BV, 0.750%, due 18/10/2031	1,362	0.28
EUR 3,200	Wolters Kluwer NV, 3.250%, due 18/03/2029	3,549	0.74
		30,085	6.25
Norway — 3.20% (29 February 2024: 2.79%)			
EUR 940	Avinor AS, 0.750%, due 01/10/2030	904	0.19
GBP 4,050	DNB Bank ASA, 4.000%, due 17/08/2027 *	5,220	1.08
EUR 3,400	DNB Bank ASA, 3.125%, due 21/09/2027 *	3,757	0.78
EUR 1,000	Equinor ASA, 0.750%, due 22/05/2026	1,064	0.22
EUR 540	Equinor ASA, 1.250%, due 17/02/2027	572	0.12
EUR 620	Statkraft AS, 2.875%, due 13/09/2029	680	0.14
EUR 1,610	Statkraft AS, 3.125%, due 13/12/2031	1,773	0.37
EUR 1,300	Statkraft AS, 3.375%, due 22/03/2032	1,457	0.30
		15,427	3.20
Singapore — 1.22% (29 February 2024: 1.19%)			
EUR 5,300	Temasek Financial I Ltd, 3.250%, due 15/02/2027	5,900	1.22
Spain — 2.77% (29 February 2024: 2.68%)			
EUR 1,900	Aena SME SA, 4.250%, due 13/10/2030	2,208	0.46
EUR 2,000	Banco Bilbao Vizcaya Argentaria SA, Series gmtn, 3.375%, due 20/09/2027	2,239	0.47
	3,400 Banco Santander SA, 5.294%, due 18/08/2027	3,458	0.72
EUR 1,700	Banco Santander SA, 0.625%, due 24/06/2029 *	1,700	0.35
EUR 3,200	Banco Santander SA, 4.250%, due 12/06/2030	3,725	0.77
		13,330	2.77
Supranational — 1.62% (29 February 2024: 1.54%)			
GBP 4,200	Inter-American Development Bank, 0.500%, due 15/09/2026	5,116	1.06
GBP 2,090	International Finance Facility for Immunisation Co, 2.750%, due 07/06/2025	2,700	0.56
		7,816	1.62
Sweden — 2.07% (29 February 2024: 2.00%)			
EUR 2,860	Assa Abloy AB, 3.750%, due 13/09/2026	3,209	0.67
EUR 2,190	Hemso Treasury Oyj, 0.000%, due 19/01/2028	2,158	0.45
EUR 2,250	Swedbank AB, 0.300%, due 20/05/2027 *	2,368	0.49
EUR 2,000	Vattenfall AB, 3.750%, due 18/10/2026	2,240	0.46
		9,975	2.07
Switzerland — 5.87% (29 February 2024: 4.86%)			
EUR 1,480	ABB Finance BV, 3.250%, due 16/01/2027	1,653	0.34
EUR 2,420	ABB Finance BV, Series emtN, 3.125%, due 15/01/2029	2,690	0.56
EUR 800	Cloverie Plc for Zurich Insurance Co Ltd, 1.500%, due 15/12/2028	828	0.17
EUR 6,000	Novartis Finance SA, 0.000%, due 23/09/2028	5,928	1.23
EUR 1,560	Sika Capital BV, 3.750%, due 03/11/2026	1,749	0.36
EUR 1,050	Sika Capital BV, 3.750%, due 03/05/2030	1,189	0.25
EUR 3,580	Swisscom Finance BV, 3.500%, due 29/08/2028	4,038	0.84
GBP 3,530	UBS AG/London, 1.125%, due 15/12/2025	4,419	0.92
GBP 1,050	UBS Group AG, 2.125%, due 12/09/2025 *	1,378	0.28
	4,430 UBS Group AG, 4.703%, due 05/08/2027 *	4,423	0.92
		28,295	5.87
United Kingdom — 10.47% (29 February 2024: 10.98%)			
EUR 3,850	AstraZeneca Plc, 3.625%, due 03/03/2027	4,321	0.90
GBP 1,700	British Land Co Plc/The, 2.375%, due 14/09/2029	1,961	0.41
EUR 400	CK Hutchison Europe Finance 18 Ltd, 1.250%, due 13/04/2025	435	0.09
EUR 270	GlaxoSmithKline Capital Plc, 1.250%, due 21/05/2026	290	0.06
EUR 550	GlaxoSmithKline Capital Plc, 1.000%, due 12/09/2026	585	0.12
EUR 5,000	GlaxoSmithKline Capital Plc, 1.375%, due 12/09/2029	5,135	1.07
EUR 1,200	GSK Capital BV, 3.125%, due 28/11/2032	1,322	0.27
	390 HSBC Holdings Plc, 1.645%, due 18/04/2026 *	381	0.08
	1,220 HSBC Holdings Plc, 2.099%, due 04/06/2026 *	1,192	0.25
GBP 300	HSBC Holdings Plc, 3.000%, due 22/07/2028 *	372	0.08
	1,800 HSBC Holdings Plc, 6.161%, due 09/03/2029 *	1,883	0.39
EUR 3,000	Lloyds Banking Group Plc, 3.125%, due 24/08/2030 *	3,264	0.68
GBP 1,250	London Stock Exchange Group Plc, 1.625%, due 06/04/2030	1,417	0.29
EUR 1,560	Motability Operations Group Plc, 0.125%, due 20/07/2028	1,542	0.32
GBP 990	Nationwide Building Society, 6.178%, due 07/12/2027 *	1,332	0.28
GBP 3,390	Nationwide Building Society, 6.125%, due 21/08/2028	4,656	0.97
EUR 4,750	NatWest Markets Plc, 1.375%, due 02/03/2027	5,048	1.05
GBP 3,070	NatWest Markets Plc, 6.375%, due 08/11/2027	4,214	0.87
GBP 1,640	Northern Powergrid Yorkshire Plc, 5.625%, due 14/11/2033	2,256	0.47
EUR 1,340	Segro Capital Sarl, 1.250%, due 23/03/2026	1,435	0.30
EUR 2,200	Segro Capital Sarl, 0.500%, due 22/09/2031	1,995	0.41
EUR 550	Unilever Finance Netherlands BV, 1.125%, due 12/02/2027	584	0.12
EUR 2,000	Unilever Finance Netherlands BV, 3.250%, due 23/02/2031	2,245	0.46
EUR 1,500	Unilever Finance Netherlands BV, 3.250%, due 15/02/2032	1,683	0.35
EUR 810	Wellcome Trust Ltd/The, 1.125%, due 21/01/2027	863	0.18
		50,411	10.47

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Short Duration Blue Chip Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — (continued)					
United States — 39.80% (29 February 2024: 41.42%)					
EUR 2,000	Abbott Ireland Financing DAC, 0.375%, due 19/11/2027	2,052	0.43		
4,000	AbbVie Inc, 4.800%, due 15/03/2029	4,088	0.85		
1,700	Adobe Inc, 2.150%, due 01/02/2027	1,622	0.34		
4,500	Alphabet Inc, 0.800%, due 15/08/2027	4,127	0.86		
2,200	Amazon.com Inc, 1.200%, due 03/06/2027	2,036	0.42		
1,400	Amazon.com Inc, 1.500%, due 03/06/2030	1,211	0.25		
340	Apple Inc, 3.200%, due 13/05/2025	337	0.07		
GBP 1,500	Apple Inc, 3.050%, due 31/07/2029	1,879	0.39		
EUR 2,500	Bank of America Corp, 4.134%, due 12/06/2028	2,848	0.59		
EUR 800	Bank of America Corp, 3.648%, due 31/03/2029 *	898	0.19		
4,800	Bank of America Corp, 5.015%, due 22/07/2033 *	4,858	1.01		
EUR 3,000	Berkshire Hathaway Inc, 1.125%, due 16/03/2027	3,161	0.66		
EUR 2,550	Blackstone Holdings Finance Co LLC, 1.000%, due 05/10/2026	2,695	0.56		
3,410	Bristol-Myers Squibb Co, 4.900%, due 22/02/2029	3,498	0.73		
588	Bristol-Myers Squibb Co, 3.400%, due 26/07/2029	565	0.12		
4,000	Cargill Inc, 144A, 4.500%, due 24/06/2026	4,011	0.83		
7,140	Caterpillar Financial Services Corp, 5.050%, due 27/02/2026	7,219	1.50		
3,000	Caterpillar Inc, 2.600%, due 09/04/2030	2,757	0.57		
EUR 1,300	Chubb INA Holdings LLC, 0.875%, due 15/06/2027	1,347	0.28		
EUR 800	Chubb INA Holdings LLC, 1.550%, due 15/03/2028	836	0.17		
2,900	Citigroup Inc, 2.572%, due 03/06/2031 *	2,581	0.54		
EUR 5,000	Coca-Cola Co/The, 0.125%, due 15/03/2029	4,888	1.01		
EUR 1,300	Colgate-Palmolive Co, 0.500%, due 06/03/2026	1,386	0.29		
2,890	Comcast Corp, 3.150%, due 01/03/2026	2,837	0.59		
1,200	Comcast Corp, 4.150%, due 15/10/2028	1,192	0.25		
1,800	Costco Wholesale Corp, 1.375%, due 20/06/2027	1,675	0.35		
2,900	Deere & Co, 3.100%, due 15/04/2030	2,727	0.57		
EUR 2,000	Eaton Capital UnLtd Co, 3.601%, due 21/05/2031	2,252	0.47		
7,000	Ecobal Inc, 2.125%, due 01/02/2032	5,999	1.24		
2,000	Estee Lauder Cos Inc/The, 2.375%, due 01/12/2029	1,818	0.38		
GBP 1,440	Experian Finance Plc, 0.739%, due 29/10/2025	1,800	0.37		
1,830	Gilead Sciences Inc, 3.650%, due 01/03/2026	1,806	0.37		
4,500	Goldman Sachs Group Inc/The, 2.600%, due 07/02/2030	4,085	0.85		
1,480	Home Depot Inc/The, 2.700%, due 15/04/2030	1,362	0.28		
2,370	Hyundai Capital America, 144A, 5.400%, due 24/06/2031	2,437	0.51		
EUR 2,100	Illinois Tool Works Inc, 3.250%, due 17/05/2028	2,343	0.49		
EUR 320	JPMorgan Chase & Co, 1.500%, due 29/10/2026	344	0.07		
4,400	JPMorgan Chase & Co, 1.045%, due 19/11/2026 *	4,205	0.87		
2,500	JPMorgan Chase & Co, 4.203%, due 23/07/2029 *	2,470	0.51		
240	Kimberly-Clark Corp, 1.050%, due 15/09/2027	219	0.04		
910	Kimberly-Clark Corp, 3.950%, due 01/11/2028	904	0.19		
EUR 2,100	Linde Plc, 1.000%, due 31/03/2027	2,215	0.46		
EUR 2,800	Linde Plc, 3.375%, due 12/06/2029	3,155	0.65		
EUR 2,000	Mastercard Inc, 1.000%, due 22/02/2029	2,049	0.42		
EUR 2,550	Medtronic Global Holdings SCA, 0.000%, due 15/10/2025	2,720	0.56		
4,340	Merck & Co Inc, 1.900%, due 10/12/2028	3,958	0.82		
2,400	Microsoft Corp, 2.400%, due 08/08/2026	2,327	0.48		
EUR 330	Morgan Stanley, 1.375%, due 27/10/2026	354	0.07		
EUR 2,040	Morgan Stanley, 4.813%, due 25/10/2028 *	2,367	0.49		
2,500	Morgan Stanley, 3.772%, due 24/01/2029 *	2,440	0.51		
EUR 2,790	Morgan Stanley, 0.495%, due 26/10/2029 *	2,751	0.57		
2,400	Nestle Capital Corp, 144A, 4.650%, due 12/03/2029	2,444	0.51		
EUR 680	Nestle Finance International Ltd, 1.500%, due 01/04/2030	701	0.15		
3,000	Nestle Holdings Inc, 144A, 5.250%, due 13/03/2026	3,044	0.63		
1,600	NVIDIA Corp, 2.850%, due 01/04/2030	1,501	0.31		
EUR 310	PepsiCo Inc, 0.750%, due 18/03/2027	326	0.07		
EUR 3,000	PepsiCo Inc, 0.500%, due 06/05/2028	3,049	0.63		
GBP 1,260	PepsiCo Inc, 3.200%, due 22/07/2029	1,586	0.33		
2,400	Pepsico Singapore Financing I Pte Ltd, 4.550%, due 16/02/2029	2,426	0.50		
5,680	Pfizer Investment Enterprises Pte Ltd, 4.650%, due 19/05/2030	5,776	1.20		
EUR 350	Prologis Euro Finance LLC, 1.875%, due 05/01/2029	365	0.08		
EUR 2,200	Prologis Euro Finance LLC, 1.000%, due 08/02/2029	2,205	0.46		
EUR 2,600	Public Storage Operating Co, 0.500%, due 09/09/2030	2,423	0.50		
EUR 3,500	Roche Finance Europe BV, 3.204%, due 27/08/2029	3,921	0.81		
4,200	Roche Holdings Inc, 144A, 1.930%, due 13/12/2028	3,821	0.79		
1,040	Sanofi SA, 3.625%, due 19/06/2028	1,027	0.21		
EUR 4,900	Sanofi SA, 1.250%, due 06/04/2029	5,047	1.05		
EUR 2,400	Schneider Electric SE, 3.125%, due 13/10/2029	2,664	0.55		
EUR 2,700	Schneider Electric SE, 3.000%, due 10/01/2031	2,979	0.62		
1,700	Shell International Finance BV, 2.750%, due 06/04/2030	1,570	0.33		
1,150	Texas Instruments Inc, 2.900%, due 03/11/2027	1,108	0.23		
3,850	Texas Instruments Inc, 4.600%, due 15/02/2028	3,907	0.81		
1,630	TJX Cos Inc/The, 1.600%, due 15/05/2031	1,363	0.28		
GBP 1,340	Toyota Motor Credit Corp, 0.750%, due 19/11/2026	1,619	0.34		
2,400	Union Pacific Corp, 4.750%, due 21/02/2026	2,412	0.50		
4,000	UnitedHealth Group Inc, 5.350%, due 15/02/2033	4,188	0.87		
540	Visa Inc, 3.150%, due 14/12/2025	532	0.11		
4,000	Visa Inc, 1.900%, due 15/04/2027	3,792	0.79		
	251 Walmart Inc, 2.375%, due 24/09/2029	233	0.05		
		191,740	39.80		
Total Corporate Bonds and Notes (Cost \$453,286)				448,221	93.05
Government Bonds and Notes — 3.68% (29 February 2024: 3.66%)					
Canada — 1.14% (29 February 2024: 1.09%)					
GBP 1,200	CPPIB Capital Inc, 0.875%, due 17/12/2024	1,557	0.32		
GBP 3,000	CPPIB Capital Inc, 4.375%, due 02/03/2026	3,938	0.82		
		5,495	1.14		
Germany — 0.57% (29 February 2024: 0.00%)					
EUR 2,620	Bundesobligation, Series 185, 0.000%, due 16/04/2027	2,734	0.57		
Netherlands — 0.99% (29 February 2024: 0.96%)					
GBP 3,660	Nederlandse Waterschapsbank NV, 4.500%, due 18/06/2025	4,796	0.99		
Sweden — 0.98% (29 February 2024: 0.94%)					
GBP 3,600	Svensk Exportkredit AB, 4.500%, due 11/03/2026	4,732	0.98		
		17,757	3.68		
Total Government Bonds and Notes (Cost \$16,736)					
Collective Investment Schemes — 0.84% (29 February 2024: 0.23%)					
	4,036 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	4,036	0.84		
Total Collective Investment Schemes (Cost \$4,036)					
		4,036	0.84		
Total Investments at fair value through profit or loss (Cost \$474,058)				470,014	97.57
Forward Foreign Currency Contracts — 1.82% (29 February 2024: 0.60%)					
	Unrealised appreciation of contracts (see below)	8,771	1.82		
Futures — 0.01% (29 February 2024: 0.14%)					
	Unrealised appreciation of contracts (see below)	46	0.01		
Total Financial Assets at fair value through profit or loss				478,831	99.40
Credit Default Swaps — (0.11%) (29 February 2024: (0.10%))					
	Unrealised depreciation of contracts (see below)	(546)	(0.11)		
Forward Foreign Currency Contracts — (1.30%) (29 February 2024: (0.04%))					
	Unrealised depreciation of contracts (see below)	(6,256)	(1.30)		
Futures — (0.31%) (29 February 2024: (0.02%))					
	Unrealised depreciation of contracts (see below)	(1,472)	(0.31)		
Total Financial Liabilities at fair value through profit or loss				(8,274)	(1.72)
Total Financial Assets and Financial Liabilities at fair value through profit or loss				470,557	97.68
Other Assets in Excess of Liabilities				11,143	2.32
Total Net Assets				\$481,700	100.00
– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.					
144A	Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$22,167,000 or 4.60% of net assets.				
*	Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.				
ABBREVIATIONS:					
EUR	– Euro				
GBP	– British Pound				
Analysis of Total Assets				% of Total Assets	
Transferable securities admitted to an official exchange listing or traded on a regulated market				94.65	
Collective investment schemes				0.82	
Financial derivative instruments				1.79	
Other assets				2.74	
Total Assets				100.00	

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Short Duration Blue Chip Bond Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Bank of America Merrill Lynch	iTraxx Europe, 1.000% – Buy	20-Jun-2029	\$ 23,140	\$ (546)
Unrealised Appreciation of Credit Default Swaps (29 February 2024 (000's): \$(–))				\$ –
Unrealised Depreciation of Credit Default Swaps (29 February 2024 (000's): \$(498))				(546)
Net Depreciation of Credit Default Swaps (29 February 2024 (000's): \$(498))				\$ (546)

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
13-Sep-2024	BNY Mellon	Buy USD 1,407	Sell EUR 1,265	\$ 7
13-Sep-2024	BNY Mellon	Buy USD 113	Sell EUR 102	–
13-Sep-2024	BNY Mellon	Buy USD 2,246	Sell GBP 1,744	(44)
13-Sep-2024	BNY Mellon	Buy USD 748	Sell GBP 565	6
13-Sep-2024	BNY Mellon	Buy USD 148	Sell SEK 1,512	–
13-Sep-2024	BNY Mellon	Buy USD 40	Sell SEK 417	(1)
13-Sep-2024	BNY Mellon	Buy EUR 53,910	Sell USD 58,973	649
13-Sep-2024	BNY Mellon	Buy EUR 487	Sell USD 545	(5)
13-Sep-2024	BNY Mellon	Buy GBP 210,741	Sell USD 269,093	7,702
13-Sep-2024	BNY Mellon	Buy GBP 600	Sell USD 793	(5)
13-Sep-2024	BNY Mellon	Buy SEK 283	Sell USD 28	–
13-Sep-2024	BNY Mellon	Buy SEK 109,661	Sell USD 10,458	228
13-Sep-2024	BNY Mellon	Buy CHF 4,132	Sell USD 4,795	72
13-Nov-2024	BNP Paribas	Buy USD 12,787	Sell EUR 11,662	(147)
13-Nov-2024	BNP Paribas	Buy USD 21,381	Sell GBP 16,841	(746)
13-Nov-2024	Citi	Buy USD 31,471	Sell EUR 28,716	(378)
13-Nov-2024	Citi	Buy USD 11,658	Sell GBP 9,182	(406)
13-Nov-2024	Citi	Buy USD 199	Sell JPY 27,973	6
13-Nov-2024	Citi	Buy EUR 744	Sell USD 817	8
13-Nov-2024	Goldman Sachs	Buy USD 38,985	Sell EUR 35,574	(471)
13-Nov-2024	Goldman Sachs	Buy USD 20,010	Sell GBP 15,764	(702)
13-Nov-2024	Goldman Sachs	Buy USD 569	Sell JPY 79,998	16
13-Nov-2024	Goldman Sachs	Buy EUR 4,941	Sell USD 5,530	(49)
13-Nov-2024	HSBC	Buy USD 29,512	Sell EUR 26,919	(344)
13-Nov-2024	JP Morgan	Buy USD 44,186	Sell EUR 40,306	(517)
13-Nov-2024	JP Morgan	Buy USD 8,072	Sell GBP 6,352	(275)
13-Nov-2024	Morgan Stanley	Buy USD 40,052	Sell EUR 36,546	(481)
13-Nov-2024	Morgan Stanley	Buy EUR 474	Sell USD 521	5
13-Nov-2024	Royal Bank of Canada	Buy USD 4,686	Sell EUR 4,275	(56)
13-Nov-2024	Royal Bank of Canada	Buy USD 16,649	Sell GBP 13,106	(571)
13-Nov-2024	UBS	Buy USD 30,110	Sell EUR 27,472	(360)
13-Nov-2024	UBS	Buy USD 3,936	Sell EUR 3,513	40
13-Nov-2024	UBS	Buy USD 20,225	Sell GBP 15,924	(698)
13-Nov-2024	UBS	Buy EUR 2,761	Sell USD 3,030	32
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$2,849)				\$ 8,771
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(177))				(6,256)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$2,672)				\$ 2,515

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Euro-Bobl September 2024	Bank of America Merrill Lynch	(380)	\$ (49,428)	\$ (863)
Euro-Bund September 2024	Bank of America Merrill Lynch	(176)	(26,052)	(609)
U.S. 10 Year Note (CBT) December 2024	Bank of America Merrill Lynch	(2)	(227)	1
U.S. 10 Year Ultra Note December 2024	Bank of America Merrill Lynch	(54)	(6,342)	44
U.S. 5 Year Note (CBT) December 2024	Bank of America Merrill Lynch	(3)	(328)	1
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$638)				\$ 46
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$(82))				(1,472)
Net Depreciation of Futures Contracts (29 February 2024 (000's): \$556)				\$ (1,426)

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Core Plus Bond Fund[^]

Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — 16.56% (29 February 2024: 17.49%)					
200 Fannie Mae or Freddie Mac, 30 year, TBA, 4.000% ±	190	0.17	70 Ginnie Mae II Pool '785218', 2.000%, due 20/12/2050	58	0.05
300 Fannie Mae or Freddie Mac, 30 year, TBA, 5.000% ±	298	0.27	135 Ginnie Mae II Pool '785219', 2.000%, due 20/12/2050	111	0.10
800 Fannie Mae or Freddie Mac, 30 year, TBA, 2.000% ±	655	0.59	72 Ginnie Mae II Pool '785220', 2.000%, due 20/12/2050	59	0.05
2,300 Fannie Mae or Freddie Mac, 30 year, TBA, 2.500% ±	1,962	1.77	138 Ginnie Mae II Pool '785221', 2.000%, due 20/12/2050	115	0.10
2,500 Fannie Mae or Freddie Mac, 30 year, TBA, 3.000% ±	2,218	2.00	67 Ginnie Mae II Pool 'B58546', 2.500%, due 20/12/2050	57	0.05
1,200 Fannie Mae or Freddie Mac, 30 year, TBA, 5.500% ±	1,208	1.09	74 Ginnie Mae II Pool 'BT1888', 2.500%, due 20/12/2050	65	0.06
700 Fannie Mae or Freddie Mac, 30 year, TBA, 6.000% ±	713	0.64	89 Ginnie Mae II Pool 'BZ4350', 2.500%, due 20/03/2051	77	0.07
300 Fannie Mae or Freddie Mac, 30 year, TBA, 6.500% ±	309	0.28	67 Ginnie Mae II Pool 'CD8312', 2.500%, due 20/05/2051	58	0.05
1 Fannie Mae Pool '255984', 4.500%, due 01/11/2025	1	—	116 Ginnie Mae II Pool 'MA1995', 3.500%, due 20/06/2044	110	0.10
48 Fannie Mae Pool 'AL3024', 3.500%, due 01/01/2043	45	0.04	13 Ginnie Mae II Pool 'MA3597', 3.500%, due 20/04/2046	12	0.01
62 Fannie Mae Pool 'AL7093', 4.000%, due 01/05/2045	61	0.05	13 Ginnie Mae II Pool 'MA3736', 3.500%, due 20/06/2046	12	0.01
19 Fannie Mae Pool 'AS4271', 4.500%, due 01/01/2045	19	0.02	16 Ginnie Mae II Pool 'MA4068', 3.000%, due 20/11/2046	15	0.01
45 Fannie Mae Pool 'AS8951', 3.500%, due 01/03/2047	42	0.04	11 Ginnie Mae II Pool 'MA4511', 4.000%, due 20/06/2047	11	0.01
16 Fannie Mae Pool 'AS9760', 4.500%, due 01/06/2047	16	0.01	17 Ginnie Mae II Pool 'MA4836', 3.000%, due 20/11/2047	15	0.01
282 Fannie Mae Pool 'AX0756', 3.500%, due 01/07/2044	266	0.24	13 Ginnie Mae II Pool 'MA4838', 4.000%, due 20/11/2047	12	0.01
28 Fannie Mae Pool 'BC9077', 3.500%, due 01/12/2046	27	0.02	45 Ginnie Mae II Pool 'MA5019', 3.500%, due 20/02/2048	42	0.04
84 Fannie Mae Pool 'BJ2544', 3.000%, due 01/12/2037	79	0.07	9 Ginnie Mae II Pool 'MA5137', 4.000%, due 20/04/2048	9	0.01
87 Fannie Mae Pool 'BK7700', 4.500%, due 01/10/2048	87	0.08	51 Ginnie Mae II Pool 'MA5193', 4.500%, due 20/05/2048	51	0.05
32 Fannie Mae Pool 'BM4897', 3.500%, due 01/12/2046	31	0.03	18 Ginnie Mae II Pool 'MA5265', 4.500%, due 20/06/2048	18	0.02
23 Fannie Mae Pool 'BN1623', 4.500%, due 01/11/2048	23	0.02	25 Ginnie Mae II Pool 'MA5331', 4.500%, due 20/07/2048	25	0.02
31 Fannie Mae Pool 'BP1585', 3.500%, due 01/01/2050	29	0.03	9 Ginnie Mae II Pool 'MA5467', 4.500%, due 20/09/2048	9	0.01
64 Fannie Mae Pool 'BR3256', 2.000%, due 01/02/2051	54	0.05	35 Ginnie Mae II Pool 'MA5529', 4.500%, due 20/10/2048	35	0.03
65 Fannie Mae Pool 'BR3257', 2.000%, due 01/02/2051	55	0.05	22 Ginnie Mae II Pool 'MA5711', 4.500%, due 20/01/2049	22	0.02
74 Fannie Mae Pool 'BT5574', 2.500%, due 01/08/2051	65	0.06	66 Ginnie Mae II Pool 'MA7312', 2.500%, due 20/04/2051	58	0.05
234 Fannie Mae Pool 'BU1030', 2.000%, due 01/11/2051	195	0.18	214 Ginnie Mae II Pool 'MA7590', 3.000%, due 20/09/2051	194	0.18
41 Fannie Mae Pool 'CA2047', 4.500%, due 01/07/2048	41	0.04	83 Ginnie Mae II Pool 'MA8197', 2.500%, due 20/08/2052	72	0.07
81 Fannie Mae Pool 'CA2199', 4.500%, due 01/08/2048	81	0.07	170 Ginnie Mae II Pool 'MA8486', 3.000%, due 20/12/2052	154	0.14
39 Fannie Mae Pool 'CA2482', 4.500%, due 01/10/2048	39	0.04	800 Ginnie Mae, 30 year, TBA, 2.000% ±	674	0.61
262 Fannie Mae Pool 'CA6672', 2.000%, due 01/07/2050	217	0.20	200 Ginnie Mae, 30 year, TBA, 3.500% ±	186	0.17
22 Fannie Mae Pool 'FM1193', 3.500%, due 01/06/2049	21	0.02	400 Ginnie Mae, 30 year, TBA, 4.000% ±	382	0.35
106 Fannie Mae Pool 'FM1578', 3.500%, due 01/09/2034	103	0.09	400 Ginnie Mae, 30 year, TBA, 4.500% ±	392	0.35
64 Fannie Mae Pool 'FM1579', 3.500%, due 01/10/2034	62	0.06	700 Ginnie Mae, 30 year, TBA, 5.000% ±	699	0.63
128 Fannie Mae Pool 'FM1727', 5.000%, due 01/09/2049	129	0.12	400 Ginnie Mae, 30 year, TBA, 5.500% ±	403	0.36
64 Fannie Mae Pool 'FM3215', 3.500%, due 01/01/2049	60	0.05	300 Ginnie Mae, 30 year, TBA, 6.000% ±	304	0.27
41 Fannie Mae Pool 'FM4737', 3.500%, due 01/09/2050	38	0.03	95 Government National Mortgage Association, Series 2022 3, Class IO, 0.640%, due 16/02/2061 *	5	—
238 Fannie Mae Pool 'FM7786', 4.000%, due 01/01/2049	228	0.21	Total Mortgage-Backed Securities (Cost \$18,965)	18,324	16.56
75 Fannie Mae Pool 'FM7900', 2.500%, due 01/07/2051	65	0.06	Corporate Bonds and Notes — 26.55% (29 February 2024: 24.82%)		
77 Fannie Mae Pool 'FM7910', 2.500%, due 01/07/2051	67	0.06	Belgium — 0.23% (29 February 2024: 0.24%)		
75 Fannie Mae Pool 'FM8864', 2.500%, due 01/10/2051	65	0.06	160 Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.900%, due 01/02/2046	154	0.14
163 Fannie Mae Pool 'FS0331', 3.000%, due 01/01/2052	145	0.13	110 Anheuser-Busch InBev Worldwide Inc, 4.350%, due 01/06/2040	101	0.09
81 Fannie Mae Pool 'FS0424', 3.000%, due 01/01/2052	70	0.06	3 Anheuser-Busch InBev Worldwide Inc, 4.600%, due 15/04/2048	3	—
84 Fannie Mae Pool 'FS0520', 3.000%, due 01/02/2052	75	0.07		258	0.23
84 Fannie Mae Pool 'FS0523', 2.500%, due 01/02/2052	73	0.07	Brazil — 0.47% (29 February 2024: 0.77%)		
82 Fannie Mae Pool 'FS2740', 3.500%, due 01/06/2049	76	0.07	230 Petrobras Global Finance BV, 5.750%, due 01/02/2029	233	0.21
88 Fannie Mae Pool 'FS3836', 4.500%, due 01/01/2053	86	0.08	330 Suzano Austria GmbH, Series DM3N, 3.125%, due 15/01/2032	281	0.26
89 Fannie Mae Pool 'FS4454', 6.000%, due 01/04/2053	91	0.08		514	0.47
268 Fannie Mae Pool 'FS5059', 3.500%, due 01/11/2048	251	0.23	Canada — 0.57% (29 February 2024: 0.69%)		
68 Fannie Mae Pool 'MA4158', 2.000%, due 01/10/2050	56	0.05	EUR 230 Bank of Montreal, 2.750%, due 15/06/2027	251	0.23
157 Fannie Mae Pool 'MA4236', 1.500%, due 01/01/2051	124	0.11	GBP 300 Royal Bank of Canada, 3.625%, due 14/06/2027	382	0.34
53 Freddie Mac Gold Pool 'C91987', 4.000%, due 01/04/2038	50	0.05		633	0.57
18 Freddie Mac Gold Pool 'G67721', 4.500%, due 01/04/2049	18	0.02	China — 0.02% (29 February 2024: 0.01%)		
15 Freddie Mac Non Gold Pool '840698', 2.131%, due 01/03/2047 *	15	0.01	20 NXP BV / NXP Funding LLC / NXP USA Inc, 2.700%, due 01/05/2025	20	0.02
34 Freddie Mac Pool 'QA7238', 3.500%, due 01/02/2050	31	0.03	Denmark — 0.63% (29 February 2024: 0.52%)		
65 Freddie Mac Pool 'QB8604', 2.000%, due 01/02/2051	54	0.05	EUR 600 Danske Bank A/S, 4.750%, due 21/06/2030 *	701	0.63
158 Freddie Mac Pool 'QC5830', 2.500%, due 01/08/2051	138	0.12	France — 1.11% (29 February 2024: 0.89%)		
73 Freddie Mac Pool 'QC6768', 3.000%, due 01/09/2051	65	0.06	200 BNP Paribas SA, 144A, 2.219%, due 09/06/2026 *	195	0.18
83 Freddie Mac Pool 'QD6079', 2.500%, due 01/02/2052	73	0.07	300 BNP Paribas SA, 1.875%, due 14/12/2027	359	0.32
183 Freddie Mac Pool 'RA8694', 5.000%, due 01/04/2053	184	0.17	500 BNP Paribas SA, 0.500%, due 30/05/2028 *	513	0.46
32 Freddie Mac Pool 'RB5130', 1.500%, due 01/10/2041	27	0.02	200 WEA Finance LLC / Westfield UK & Europe Finance Plc, 144A, 4.750%, due 17/09/2044	161	0.15
65 Freddie Mac Pool 'SD0573', 2.000%, due 01/04/2051	55	0.05		1,228	1.11
78 Freddie Mac Pool 'SD0615', 4.500%, due 01/01/2051	77	0.07	Germany — 1.20% (29 February 2024: 0.96%)		
76 Freddie Mac Pool 'SD0653', 2.500%, due 01/07/2051	65	0.06	EUR 500 Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, due 26/05/2049 *	541	0.49
161 Freddie Mac Pool 'SD0809', 3.000%, due 01/01/2052	145	0.13	EUR 900 Vonovia SE, 0.750%, due 01/09/2032	788	0.71
314 Freddie Mac Pool 'SD1218', 4.000%, due 01/07/2049	301	0.27		1,329	1.20
159 Freddie Mac Pool 'SD2384', 6.500%, due 01/02/2053	164	0.15	Israel — 0.65% (29 February 2024: 0.53%)		
88 Freddie Mac Pool 'SD2578', 6.000%, due 01/03/2053	90	0.08	720 Teva Pharmaceutical Finance Netherlands III BV, 5.125%, due 09/05/2029	714	0.65
160 Freddie Mac Pool 'SD7548', 2.500%, due 01/11/2051	139	0.13			
592 Freddie Mac Pool 'SI2106', 2.500%, due 01/05/2051	506	0.46			
57 Freddie Mac Pool 'ZA6680', 4.000%, due 01/04/2049	55	0.05			
53 Freddie Mac Pool 'ZS3204', 5.000%, due 01/06/2041	53	0.05			
99 Freddie Mac Pool 'ZS3940', 4.500%, due 01/06/2038	99	0.09			
31 Freddie Mac Pool 'ZS4720', 4.500%, due 01/05/2047	31	0.03			
44 Ginnie Mae I Pool '783669', 3.000%, due 15/09/2042	41	0.04			
312 Ginnie Mae I Pool '784571', 3.500%, due 15/06/2048	297	0.27			
15 Ginnie Mae I Pool 'AA5649', 3.000%, due 15/09/2042	14	0.01			
10 Ginnie Mae I Pool 'AB2892', 3.000%, due 15/09/2042	9	0.01			
39 Ginnie Mae I Pool 'AB9108', 3.000%, due 15/10/2042	36	0.03			
27 Ginnie Mae I Pool 'AB9109', 3.000%, due 15/10/2042	24	0.02			
23 Ginnie Mae I Pool 'AB9207', 3.000%, due 15/11/2042	21	0.02			
16 Ginnie Mae II Pool '784825', 3.500%, due 20/10/2049	15	0.01			

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Core Plus Bond Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)		Value (000's)	% of Net Asset Value	Face Value (000's)		Value (000's)	% of Net Asset Value
Corporate Bonds and Notes — (continued)							
Italy — 0.84% (29 February 2024: 0.69%)							
EUR	850	UniCredit SpA, 1.200%, due 20/01/2026 *	930	0.84			
Luxembourg — 0.82% (29 February 2024: 0.76%)							
	330	Altice Financing SA, 144A, 5.750%, due 15/08/2029	255	0.23			
EUR	620	Logicor Financing Sarl, 1.625%, due 15/07/2027	649	0.59			
			904	0.82			
Spain — 0.86% (29 February 2024: 0.70%)							
EUR	400	Banco Santander SA, 5.750%, due 23/08/2033 *	469	0.42			
EUR	500	Cellnex Finance Co SA, 2.000%, due 15/09/2032	487	0.44			
			956	0.86			
Switzerland — 0.60% (29 February 2024: 0.50%)							
EUR	290	UBS Group AG, 3.250%, due 02/04/2026 *	319	0.29			
EUR	100	UBS Group AG, 1.000%, due 24/06/2027 *	106	0.09			
	250	UBS Group AG, 144A, 4.194%, due 01/04/2031 *	242	0.22			
			667	0.60			
United Arab Emirates — 0.72% (29 February 2024: 0.59%)							
	530	Galaxy Pipeline Assets Bidco Ltd, 2.625%, due 31/03/2036	448	0.40			
EUR	400	MDGH GMTN RSC Ltd, 1.000%, due 10/03/2034	352	0.32			
			800	0.72			
United Kingdom — 3.25% (29 February 2024: 2.88%)							
GBP	670	Aviva Plc, 6.125%, due 14/11/2036 *	893	0.81			
GBP	100	Aviva Plc, 5.125%, due 04/06/2050 *	127	0.11			
	365	HSBC Holdings Plc, 4.250%, due 18/08/2025	362	0.33			
EUR	300	HSBC Holdings Plc, 3.019%, due 15/06/2027 *	330	0.30			
GBP	1,000	Lloyds Bank Plc, 7.625%, due 22/04/2025	1,332	1.20			
EUR	140	Segro Capital Sarl, 1.875%, due 23/03/2030	142	0.13			
	460	Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	404	0.37			
			3,590	3.25			
United States — 14.58% (29 February 2024: 13.90%)							
	100	AbbVie Inc, 3.800%, due 15/03/2025	99	0.09			
	120	AbbVie Inc, 4.875%, due 14/11/2048	115	0.10			
	240	AbbVie Inc, 4.250%, due 21/11/2049	209	0.19			
	80	Amazon.com Inc, 4.250%, due 22/08/2057	70	0.06			
	40	American Transmission Systems Inc, 144A, 2.650%, due 15/01/2032	35	0.03			
	50	AT&T Inc, 2.250%, due 01/02/2032	42	0.04			
	174	AT&T Inc, 4.500%, due 09/03/2048	150	0.14			
	34	AT&T Inc, 3.650%, due 15/09/2059	24	0.02			
	70	Bank of America Corp, 4.250%, due 22/10/2026	70	0.06			
	835	Bank of America Corp, 2.592%, due 29/04/2031 *	749	0.68			
	400	Bank of America Corp, 5.015%, due 22/07/2033 *	405	0.37			
	27	Becton Dickinson & Co, 3.734%, due 15/12/2024	27	0.02			
	110	BP Capital Markets America Inc, 3.633%, due 06/04/2030	106	0.10			
	130	Broadcom Inc, 144A, 3.137%, due 15/11/2035	109	0.10			
	24	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.908%, due 23/07/2025	24	0.02			
	60	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.200%, due 15/03/2028	58	0.05			
	180	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.050%, due 30/03/2029	178	0.16			
	110	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.750%, due 01/04/2048	96	0.09			
	110	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.250%, due 01/04/2053	90	0.08			
	110	Cheniere Energy Partners LP, 3.250%, due 31/01/2032	98	0.09			
	270	Cigna Group/The, 4.375%, due 15/10/2028	269	0.24			
	230	Cigna Group/The, 3.200%, due 15/03/2040	177	0.16			
	130	Cigna Group/The, 4.900%, due 15/12/2048	119	0.11			
EUR	290	Citigroup Inc, 1.750%, due 28/01/2025	318	0.29			
	130	Citigroup Inc, 5.500%, due 13/09/2025	131	0.12			
	120	Citigroup Inc, 4.600%, due 09/03/2026	120	0.11			
	300	Citigroup Inc, 4.300%, due 20/11/2026	298	0.27			
	260	Citigroup Inc, 4.450%, due 29/09/2027	259	0.23			
	93	Citigroup Inc, 5.300%, due 06/05/2044	91	0.08			
	85	Citigroup Inc, 4.650%, due 30/07/2045	78	0.07			
	66	Comcast Corp, 3.999%, due 01/11/2049	54	0.05			
	270	Comcast Corp, 2.887%, due 01/11/2051	177	0.16			
	51	Comcast Corp, 4.049%, due 01/11/2052	41	0.04			
	27	Comcast Corp, 2.987%, due 01/11/2063	17	0.01			
	200	CSC Holdings LLC, 144A, 6.500%, due 01/02/2029	151	0.14			
	360	CSC Holdings LLC, 144A, 4.500%, due 15/11/2031	240	0.22			
	150	CVS Health Corp, 3.750%, due 01/04/2030	142	0.13			
	160	CVS Health Corp, 2.700%, due 21/08/2040	111	0.10			
	280	CVS Health Corp, 5.050%, due 25/03/2048	248	0.22			
	40	Diamondback Energy Inc, 3.500%, due 01/12/2029	38	0.03			
	120	DISH DBS Corp, 5.875%, due 15/11/2024	117	0.11			
	60	DISH DBS Corp, 144A, 5.750%, due 01/12/2028	46	0.04			
	70	DISH DBS Corp, 5.125%, due 01/06/2029	32	0.03			
	70	Enterprise Products Operating LLC, 2.800%, due 31/01/2030	65	0.06			
	310	Enterprise Products Operating LLC, 5.100%, due 15/02/2045	300	0.27			
	10	Exelon Corp, 5.625%, due 15/06/2035	11	0.01			
	260	Ford Motor Co, 3.250%, due 12/02/2032	222	0.20			
	520	Ford Motor Credit Co LLC, 4.000%, due 13/11/2030	480	0.43			
	20	Freepoint-McMoran Inc, 5.450%, due 15/03/2043	20	0.02			
	30	General Motors Co, 6.600%, due 01/04/2036	32	0.03			
	10	General Motors Co, 5.200%, due 01/04/2045	9	0.01			
	70	General Motors Co, 6.750%, due 01/04/2046	77	0.07			
	50	Goldman Sachs Group Inc/The, 3.500%, due 01/04/2025	49	0.04			
	520	Goldman Sachs Group Inc/The, 6.750%, due 01/10/2037	586	0.53			
	130	Goldman Sachs Group Inc/The, 5.150%, due 22/05/2045	128	0.12			
EUR	140	Haleon Netherlands Capital BV, 1.750%, due 29/03/2030	144	0.13			
	260	Haleon US Capital LLC, 3.625%, due 24/03/2032	242	0.22			
	280	HCA Inc, 5.250%, due 15/06/2026	281	0.25			
	90	HCA Inc, 4.500%, due 15/02/2027	90	0.08			
	130	Home Depot Inc/The, 3.300%, due 15/04/2040	107	0.10			
	70	Home Depot Inc/The, 3.350%, due 15/04/2050	52	0.05			
	170	Home Depot Inc/The, 4.950%, due 15/09/2052	165	0.15			
	880	JPMorgan Chase & Co, 2.522%, due 22/04/2031 *	790	0.71			
	440	JPMorgan Chase & Co, 2.956%, due 13/05/2031 *	400	0.36			
	60	JPMorgan Chase & Co, 5.717%, due 14/09/2033 *	63	0.06			
	30	McDonald's Corp, 3.625%, due 01/09/2049	23	0.02			
	60	McDonald's Corp, 4.200%, due 01/04/2050	50	0.05			
	40	MetLife Inc, 6.400%, due 15/12/2036	42	0.04			
	10	Morgan Stanley, 4.431%, due 23/01/2030 *	10	0.01			
	760	Morgan Stanley, 3.622%, due 01/04/2031 *	721	0.65			
	380	Morgan Stanley, 2.511%, due 20/10/2032 *	326	0.29			
	90	Morgan Stanley, 6.342%, due 18/10/2033 *	99	0.09			
EUR	500	Netflix Inc, 3.625%, due 15/06/2030	561	0.51			
EUR	380	Prologis Euro Finance LLC, 0.500%, due 16/02/2032	338	0.31			
EUR	271	Prologis Euro Finance LLC, 1.500%, due 08/02/2034	249	0.22			
	80	Shell International Finance BV, 2.750%, due 06/04/2030	74	0.07			
	90	Shell International Finance BV, 4.375%, due 11/05/2045	80	0.07			
	60	Shell International Finance BV, 3.250%, due 06/04/2050	44	0.04			
	180	Southwestern Energy Co, 4.750%, due 01/02/2032	171	0.15			
	10	Sprint Capital Corp, 8.750%, due 15/03/2032	12	0.01			
	4	Teachers Insurance & Annuity Association of America, 6.850%, due 16/12/2039	5	–			
	60	Texas Instruments Inc, 1.750%, due 04/05/2030	53	0.05			
	100	Time Warner Cable LLC, 7.300%, due 01/07/2038	105	0.09			
	10	Time Warner Cable LLC, 6.750%, due 15/06/2039	10	0.01			
	90	T-Mobile USA Inc, 2.625%, due 15/02/2029	83	0.07			
	160	T-Mobile USA Inc, 3.875%, due 15/04/2030	154	0.14			
	30	T-Mobile USA Inc, 2.875%, due 15/02/2031	27	0.02			
	100	T-Mobile USA Inc, 3.500%, due 15/04/2031	93	0.08			
	150	T-Mobile USA Inc, 2.700%, due 15/03/2032	130	0.12			
	140	T-Mobile USA Inc, 3.000%, due 15/02/2041	105	0.09			
	320	United Rentals North America Inc, 3.875%, due 15/02/2031	296	0.27			
	50	United Rentals North America Inc, 144A, 6.125%, due 15/03/2034	51	0.05			
	50	Verizon Communications Inc, 2.355%, due 15/03/2032	42	0.04			
	180	Verizon Communications Inc, 4.500%, due 10/08/2033	175	0.16			
	50	Verizon Communications Inc, 5.250%, due 16/03/2037	51	0.05			
	10	Verizon Communications Inc, 4.862%, due 21/08/2046	9	0.01			
	10	Verizon Communications Inc, 5.500%, due 16/03/2047	10	0.01			
	340	VOC Escrow Ltd, 144A, 5.000%, due 15/02/2028	334	0.30			
	520	Wells Fargo & Co, 4.897%, due 25/07/2033 *	518	0.47			
	770	Wells Fargo & Co, 5.013%, due 04/04/2051 *	738	0.67			
			16,130	14.58			
Total Corporate Bonds and Notes (Cost \$31,405)						29,374	26.55
Government Bonds and Notes — 51.75% (29 February 2024: 55.88%)							
Australia — 1.58% (29 February 2024: 0.00%)							
AUD	2,620	Australia Government Bond, Series 167, 3.750%, due 21/05/2034	1,743	1.58			
Belgium — 0.35% (29 February 2024: 0.57%)							
EUR	330	Kingdom of Belgium Government Bond, Series 71, 3.750%, due 22/06/2045	390	0.35			
Brazil — 1.46% (29 February 2024: 1.73%)							
BRL	1,000	Brazil Notas do Tesouro Nacional Serie B, Series NTN B, 6.000%, due 15/05/2035 β	751	0.68			
BRL	5,337	Brazil Notas do Tesouro Nacional Serie F, Series NTN F, 10.000%, due 01/01/2031	863	0.78			
			1,614	1.46			

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The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Core Plus Bond Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
Government Bonds and Notes — (continued)				United Kingdom — 5.29% (29 February 2024: 5.04%)			
Canada — 1.58% (29 February 2024: 1.59%)				GBP 2,340 United Kingdom Gilt, 4.250%, due 07/06/2032 3,157 2.85			
CAD	740	Canadian Government Bond, 2.750%, due 01/06/2033	534	0.48	GBP	1,350	United Kingdom Gilt, 4.250%, due 07/12/2040 1,758 1.59
CAD	900	Province of Ontario Canada, 3.450%, due 02/06/2045	595	0.54	GBP	510	United Kingdom Gilt, 2.500%, due 22/07/2065 430 0.39
CAD	940	Province of Quebec Canada, 3.500%, due 01/12/2045	622	0.56	GBP	390	United Kingdom Inflation-Linked Gilt, Series 3MO, 0.125%, due 22/03/2068 β 506 0.46
			1,751	1.58			5,851 5.29
France — 1.79% (29 February 2024: 1.65%)				United States — 6.26% (29 February 2024: 19.71%)			
EUR	1,510	French Republic Government Bond OAT, Series OAT, 144A, 0.000%, due 25/05/2032	1,350	1.22	2,250	United States Treasury Bill, zero coupon, due 20/02/2025	2,200 1.99
EUR	590	French Republic Government Bond OAT, Series OAT, 144A, 1.500%, due 25/05/2050	439	0.40	1,110	United States Treasury Note/Bond, 3.125%, due 15/08/2025	1,097 0.99
EUR	160	French Republic Government Bond OAT, Series OAT, 144A, 4.000%, due 25/04/2060	194	0.17	950	United States Treasury Note/Bond, 4.375%, due 31/07/2026	957 0.87
			1,983	1.79	80	United States Treasury Note/Bond, 4.375%, due 31/08/2028	82 0.07
Germany — 10.95% (29 February 2024: 11.08%)				130 United States Treasury Note/Bond, 4.000%, due 31/07/2029 132 0.12			
EUR	5,650	Bundesrepublik Deutschland Bundesanleihe, 0.250%, due 15/08/2028	5,809	5.25	130	United States Treasury Note/Bond, 3.875%, due 15/05/2043	123 0.11
EUR	790	Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2031	763	0.69	240	United States Treasury Note/Bond, 4.750%, due 15/11/2043	254 0.23
EUR	1,070	Bundesrepublik Deutschland Bundesanleihe, 1.700%, due 15/08/2032	1,143	1.03	20	United States Treasury Note/Bond, 2.750%, due 15/11/2047	15 0.01
EUR	1,580	Bundesrepublik Deutschland Bundesanleihe, 2.600%, due 15/08/2033	1,801	1.63	1,340	United States Treasury Note/Bond, 2.875%, due 15/05/2049	1,040 0.94
EUR	1,850	Deutsche Bundesrepublik Inflation Linked Bond, Series I/L, 0.500%, due 15/04/2030 β	2,602	2.35	1,330	United States Treasury Note/Bond, 2.875%, due 15/05/2052	1,028 0.93
			12,118	10.95			6,928 6.26
Indonesia — 1.20% (29 February 2024: 1.22%)				Total Government Bonds and Notes (Cost \$61,752)			
IDR	17,856,000	Indonesia Treasury Bond, Series FR79, 8.375%, due 15/04/2039	1,323	1.20			57,243 51.75
Italy — 1.38% (29 February 2024: 1.13%)				Collective Investment Schemes — 8.87% (29 February 2024: 9.19%)			
EUR	1,570	Italy Buoni Poliennali Del Tesoro, Series 31Y, 144A, 3.250%, due 01/09/2046	1,521	1.38	555	Franklin Templeton China Funds – Western Asset China Bond Fund – Class LM	8,478 7.66
Japan — 9.87% (29 February 2024: 1.76%)				9 Franklin Templeton Qualified Investor Funds (II) Plc – Western Asset India Bond Fund – LM Class US\$ Accumulating 1,338 1.21			
JPY	278,800	Japan Government Five Year Bond, Series 169, 0.500%, due 20/03/2029	1,910	1.73			Total Collective Investment Schemes (Cost \$9,179)
JPY	273,450	Japan Government Five Year Bond, Series 170, 0.600%, due 20/06/2029	1,880	1.70			9,816 8.87
JPY	293,500	Japan Government Ten Year Bond, Series 375, 1.100%, due 20/06/2034	2,046	1.85			Total Investments at fair value through profit or loss (Cost \$121,301)
JPY	14,850	Japan Government Thirty Year Bond, Series 59, 0.700%, due 20/06/2048	78	0.07			114,757 103.73
JPY	366,900	Japan Government Thirty Year Bond, Series 66, 0.400%, due 20/03/2050	1,717	1.55			Forward Foreign Currency Contracts — 1.55% (29 February 2024: 0.42%)
JPY	168,600	Japan Government Twenty Year Bond, Series 149, 1.500%, due 20/06/2034	1,218	1.10			Unrealised appreciation of contracts (see below) 1,712 1.55
JPY	302,950	Japan Government Two Year Bond, Series 462, 0.400%, due 01/07/2026	2,074	1.87			Futures — 0.32% (29 February 2024: 0.04%)
			10,923	9.87			Unrealised appreciation of contracts (see below) 351 0.32
Mexico — 2.56% (29 February 2024: 3.98%)				Total Financial Assets at fair value through profit or loss			
MXN	56,220	Mexican Bonos, Series M, 7.750%, due 13/11/2042	2,305	2.09			116,820 105.60
EUR	590	Mexico Government International Bond, 2.875%, due 08/04/2039	521	0.47			Forward Foreign Currency Contracts — (0.97%) (29 February 2024: (0.29%))
			2,826	2.56			Unrealised depreciation of contracts (see below) (1,072) (0.97)
Netherlands — 0.78% (29 February 2024: 0.63%)				Futures — (0.13%) (29 February 2024: (0.18%))			
EUR	970	BNG Bank NV, 0.010%, due 05/10/2032	864	0.78			Unrealised depreciation of contracts (see below) (145) (0.13)
Norway — 1.18% (29 February 2024: 1.02%)				Total Financial Liabilities at fair value through profit or loss			
NOK	2,420	Norway Government Bond, Series 484, 144A, 2.125%, due 18/05/2032	211	0.19			(1,217) (1.10)
NOK	11,880	Norway Government Bond, Series 486, 144A, 3.000%, due 15/08/2033	1,095	0.99			Total Financial Assets and Financial Liabilities at fair value through profit or loss
			1,306	1.18			115,603 104.50
Poland — 1.54% (29 February 2024: 1.44%)				Liabilities in Excess of Other Assets			
PLN	8,450	Republic of Poland Government Bond, Series 0432, 1.750%, due 25/04/2032	1,705	1.54			(4,976) (4.50)
South Africa — 1.68% (29 February 2024: 1.36%)				Total Net Assets			
ZAR	50,302	Republic of South Africa Government Bond, Series R214, 6.500%, due 28/02/2041	1,857	1.68			\$110,627 100.00
South Korea — 1.68% (29 February 2024: 1.42%)							
KRW	2,533,840	Korea Treasury Bond, Series 2606, 1.875%, due 10/06/2026	1,860	1.68			
Spain — 0.62% (29 February 2024: 0.55%)							
EUR	190	Spain Government Bond, 144A, 5.150%, due 31/10/2044	257	0.23			
EUR	450	Spain Government Bond, Series 30Y, 144A, 2.700%, due 31/10/2048	423	0.39			
			680	0.62			

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FTGF Western Asset Global Core Plus Bond Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	85.05
Collective investment schemes	7.96
Financial derivative instruments	1.67
Other assets	5.32
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)		Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)	
13-Sep-2024	BNY Mellon	Buy	USD	4	Sell	EUR	3	\$ –
13-Sep-2024	BNY Mellon	Buy	CAD	103,084	Sell	USD	75,175	1,345
13-Sep-2024	BNY Mellon	Buy	EUR	224	Sell	USD	246	3
13-Sep-2024	BNY Mellon	Buy	GBP	2	Sell	USD	2	–
13-Sep-2024	BNY Mellon	Buy	NZD	3,956	Sell	USD	2,382	91
13-Sep-2024	Citi	Buy	USD	4,755	Sell	CNH	33,820	(22)
13-Sep-2024	Goldman Sachs	Buy	USD	1,865	Sell	CNH	13,250	(6)
13-Sep-2024	JP Morgan	Buy	USD	1,327	Sell	CNH	9,440	(7)
13-Sep-2024	JP Morgan	Buy	USD	1,864	Sell	KRW	2,554,455	(49)
13-Nov-2024	BNP Paribas	Buy	USD	8,643	Sell	EUR	7,882	(99)
13-Nov-2024	BNP Paribas	Buy	PLN	271	Sell	USD	68	1
13-Nov-2024	Citi	Buy	USD	101	Sell	CAD	140	(3)
13-Nov-2024	Citi	Buy	USD	2,950	Sell	EUR	2,692	(35)
13-Nov-2024	Citi	Buy	USD	3,844	Sell	GBP	3,028	(134)
13-Nov-2024	Citi	Buy	USD	237	Sell	MXN	4,540	9
13-Nov-2024	Citi	Buy	USD	110	Sell	NOK	1,200	(3)
13-Nov-2024	Citi	Buy	EUR	83	Sell	USD	92	1
13-Nov-2024	Citi	Buy	SEK	11,780	Sell	USD	1,107	45
13-Nov-2024	Goldman Sachs	Buy	USD	1,021	Sell	CAD	1,410	(27)
13-Nov-2024	Goldman Sachs	Buy	USD	132	Sell	EUR	120	(2)
13-Nov-2024	Goldman Sachs	Buy	USD	1,786	Sell	JPY	251,271	49
13-Nov-2024	Goldman Sachs	Buy	USD	256	Sell	MXN	4,889	10
13-Nov-2024	Goldman Sachs	Buy	EUR	26	Sell	USD	29	–
13-Nov-2024	HSBC	Buy	USD	8,407	Sell	EUR	7,668	(98)
13-Nov-2024	JP Morgan	Buy	USD	672	Sell	CAD	928	(18)
13-Nov-2024	JP Morgan	Buy	USD	4,766	Sell	CNH	34,170	(90)
13-Nov-2024	JP Morgan	Buy	USD	3,688	Sell	EUR	3,368	(47)
13-Nov-2024	JP Morgan	Buy	USD	4,973	Sell	GBP	3,917	(174)
13-Nov-2024	JP Morgan	Buy	USD	430	Sell	JPY	63,410	(9)
13-Nov-2024	JP Morgan	Buy	USD	3,562	Sell	JPY	505,332	68
13-Nov-2024	JP Morgan	Buy	USD	38	Sell	NOK	418	(1)
13-Nov-2024	JP Morgan	Buy	AUD	111	Sell	USD	73	3
13-Nov-2024	JP Morgan	Buy	NOK	356	Sell	USD	33	–
13-Nov-2024	JP Morgan	Buy	USD	859	Sell	ZAR	16,110	(40)
13-Nov-2024	Morgan Stanley	Buy	USD	1,680	Sell	AUD	2,601	(83)
13-Nov-2024	Morgan Stanley	Buy	USD	1,129	Sell	EUR	1,030	(14)
13-Nov-2024	Morgan Stanley	Buy	USD	1,018	Sell	GBP	802	(35)
13-Nov-2024	Morgan Stanley	Buy	USD	81	Sell	JPY	11,709	–
13-Nov-2024	Morgan Stanley	Buy	USD	4,402	Sell	JPY	628,474	58
13-Nov-2024	Morgan Stanley	Buy	AUD	1,247	Sell	USD	816	29
13-Nov-2024	UBS	Buy	USD	6,359	Sell	EUR	5,802	(76)
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$542)							\$	1,712
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(371))								(1,072)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$171)							\$	640

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
3 Month SOFR Index June 2025	Bank of America Merrill Lynch	45	\$ 10,862	\$ 80
Australia 10 Year Bond September 2024	Bank of America Merrill Lynch	14	1,105	25
Euro-Bobl September 2024	Bank of America Merrill Lynch	11	1,431	25
Euro-BTP September 2024	Bank of America Merrill Lynch	(20)	(2,628)	(49)
Euro-Bund September 2024	Bank of America Merrill Lynch	27	3,996	107
Euro-OAT September 2024	Bank of America Merrill Lynch	8	1,115	16
Euro-Schatz September 2024	Bank of America Merrill Lynch	51	5,989	51

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FTGF Western Asset Global Core Plus Bond Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Futures Contracts – (continued)

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Japan 10 Year Bond (OSE) September 2024	Bank of America Merrill Lynch	(4)	(3,960)	\$ (42)
Long Gilt December 2024	Bank of America Merrill Lynch	11	1,426	(2)
U.S. 10 Year Note (CBT) December 2024	Bank of America Merrill Lynch	18	2,044	(11)
U.S. 10 Year Ultra Note December 2024	Bank of America Merrill Lynch	(57)	(6,694)	46
U.S. 2 Year Note (CBT) December 2024	Bank of America Merrill Lynch	94	19,509	1
U.S. 5 Year Note (CBT) December 2024	Bank of America Merrill Lynch	93	10,174	(30)
U.S. Long Bond (CBT) December 2024	Bank of America Merrill Lynch	7	862	(11)
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$52)				\$ 351
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$(230))				(145)
Net Appreciation of Futures Contracts (29 February 2024 (000's): \$(178))				\$ 206

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FTGF Western Asset Global Credit Fund[^]

Portfolio of Investments as at 31 August 2024

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value	
Corporate Bonds and Notes — 86.43% (29 February 2024: 91.86%)				Italy — 2.04% (29 February 2024: 4.06%)				
Australia — 0.86% (29 February 2024: 0.51%)				200 Enel Finance International NV, 144A, 7.750%, due 14/10/2052				
160	Glencore Finance Canada Ltd, 6.000%, due 15/11/2041	162	0.51	200	Intesa Sanpaolo SpA, 144A, 4.198%, due 01/06/2032 *	175	0.55	
EUR 100	Goodman Australia Finance Pty Ltd, 4.250%, due 03/05/2030	114	0.35	EUR 200	Intesa Sanpaolo SpA, 7.000%, Perpetual *	226	0.71	
		276	0.86			650	2.04	
Belgium — 1.66% (29 February 2024: 0.35%)				Luxembourg — 2.81% (29 February 2024: 3.80%)				
EUR 170	Anheuser-Busch InBev SA/NV, 3.950%, due 22/03/2044	189	0.59	110	ArcelorMittal SA, 6.550%, due 29/11/2027	116	0.37	
2	Anheuser-Busch InBev Worldwide Inc, 4.600%, due 15/04/2048	2	0.01	10	ArcelorMittal SA, 6.750%, due 01/03/2041	11	0.03	
EUR 100	Elia Transmission Belgium SA, 3.750%, due 16/01/2036	112	0.35	GBP 100	Blackstone Property Partners Europe Holdings Sarl, 2.625%, due 20/10/2028	117	0.37	
EUR 100	Silfin NV, 5.125%, due 17/07/2030	113	0.36	EUR 190	P3 Group Sarl, 4.625%, due 13/02/2030	215	0.67	
EUR 100	UCB SA, 4.250%, due 20/03/2030	112	0.35	EUR 125	Prologis International Funding II SA, 1.750%, due 15/03/2028	131	0.41	
		528	1.66	EUR 120	Prologis International Funding II SA, 4.375%, due 01/07/2036	137	0.43	
Brazil — 0.20% (29 February 2024: 0.21%)				EUR 160				SELP Finance Sarl, 1.500%, due 20/12/2026
60	Vale Canada Ltd, 7.200%, due 15/09/2032	65	0.20			897	2.81	
Canada — 0.64% (29 February 2024: 0.00%)				Morocco — 0.67% (29 February 2024: 0.00%)				
200	Bank of Montreal, 7.300%, due 26/11/2084 *	206	0.64	200	OCP SA, 6.750%, due 02/05/2034	214	0.67	
Colombia — 0.40% (29 February 2024: 0.41%)				Netherlands — 2.58% (29 February 2024: 3.01%)				
170	Ecopetrol SA, 5.875%, due 28/05/2045	127	0.40	EUR 200	ABN AMRO Bank NV, 3.875%, due 15/01/2032	225	0.70	
Denmark — 1.60% (29 February 2024: 1.57%)				EUR 100				Cooperatieve Rabobank UA, 3.822%, due 26/07/2034
EUR 140	Coloplast Finance BV, 2.250%, due 19/05/2027	151	0.47	EUR 200	CTP NV, Series emTN, 4.750%, due 05/02/2030	229	0.72	
EUR 190	Danske Bank A/S, 4.750%, due 21/06/2030 *	222	0.70	EUR 130	Enexis Holding NV, 3.625%, due 12/06/2034	148	0.46	
EUR 120	Danske Bank A/S, 4.625%, due 14/05/2034 *	137	0.43	EUR 100	Koninklijke Ahold Delhaize NV, 1.750%, due 02/04/2027	107	0.34	
		510	1.60			822	2.58	
Finland — 1.47% (29 February 2024: 1.45%)				Portugal — 1.03% (29 February 2024: 1.01%)				
EUR 130	Fortum Oyj, 1.625%, due 27/02/2026	140	0.44	EUR 200	EDP SA, 1.875%, due 02/08/2081 *	212	0.67	
EUR 200	Neste Oyj, 0.750%, due 25/03/2028	203	0.63	EUR 100	Floene Energias SA, 4.875%, due 03/07/2028	115	0.36	
EUR 110	Nordea Bank Abp, 4.875%, due 23/02/2034 *	128	0.40			327	1.03	
		471	1.47	Singapore — 0.67% (29 February 2024: 0.67%)				
France — 8.15% (29 February 2024: 9.44%)				EUR 200				Cromwell Ereit Lux Finco Sarl, 2.125%, due 19/11/2025
EUR 100	Aeroports de Paris SA, 3.375%, due 16/05/2031	111	0.35			215	0.67	
EUR 100	Air France-KLM, 4.625%, due 23/05/2029	110	0.35	South Africa — 0.53% (29 February 2024: 0.00%)				
240	BNP Paribas SA, 144A, 5.176%, due 09/01/2030 *	244	0.76	EUR 150	Anglo American Capital Plc, 4.125%, due 15/03/2032	169	0.53	
200	BNP Paribas SA, 144A, 7.750%, Perpetual *	208	0.65	Spain — 2.40% (29 February 2024: 2.73%)				
EUR 100	Credit Agricole SA, 4.125%, due 26/02/2036	114	0.36	EUR 100	Aena SME SA, 4.250%, due 13/10/2030	116	0.36	
EUR 200	Eiffage SA, 1.625%, due 14/01/2027	209	0.66	200	Banco Santander SA, 5.294%, due 18/08/2027	203	0.64	
EUR 200	Electricite de France SA, 1.000%, due 29/11/2033	176	0.55	EUR 100	Banco Santander SA, 4.875%, due 18/10/2031	118	0.37	
EUR 100	Engie SA, 0.500%, due 24/10/2030	94	0.29	GBP 100	CaixaBank SA, 6.875%, due 25/10/2033 *	136	0.42	
EUR 100	Engie SA, 3.875%, due 06/03/2036	112	0.35	EUR 200	Cellnex Finance Co SA, 2.000%, due 15/02/2033	193	0.61	
EUR 100	Engie SA, 4.250%, due 11/01/2043	111	0.35			766	2.40	
EUR 310	GELF Bond Issuer I SA, 1.125%, due 18/07/2029	303	0.95	Sweden — 1.37% (29 February 2024: 2.44%)				
EUR 100	RTE Reseau de Transport d'Electricite SADIR, 3.750%, due 30/04/2044	109	0.34	EUR 140	H&M Finance BV, 0.250%, due 25/08/2029	133	0.42	
EUR 200	Suez SACA, 1.875%, due 24/05/2027	213	0.67	EUR 160	Svenska Handelsbanken AB, 5.000%, due 16/08/2034 *	186	0.58	
EUR 100	Terega SA, 0.875%, due 17/09/2030	95	0.30	EUR 100	Telefonaktiebolaget LM Ericsson, 5.375%, due 29/05/2028	117	0.37	
EUR 200	Thales SA, 4.125%, due 18/10/2028	229	0.72			436	1.37	
200	WEA Finance LLC / Westfield UK & Europe Finance Plc, 4.750%, due 17/09/2044	161	0.50	Switzerland — 0.76% (29 February 2024: 1.43%)				
		2,599	8.15	GBP 200	UBS Group AG, 2.250%, due 09/06/2028 *	243	0.76	
Germany — 6.34% (29 February 2024: 8.31%)				United Kingdom — 13.59% (29 February 2024: 14.54%)				
200	Allianz SE, 3.200%, Perpetual *	169	0.53	GBP 130	Anglian Water Osprey Financing Plc, 2.000%, due 31/07/2028	134	0.42	
EUR 100	Amprion GmbH, 3.971%, due 22/09/2032	114	0.36	GBP 100	B&M European Value Retail SA, 4.000%, due 15/11/2028	123	0.39	
20	BMW US Capital LLC, 144A, 4.850%, due 13/08/2031	20	0.06	EUR 170	Cadent Finance Plc, 0.750%, due 11/03/2032	154	0.48	
EUR 100	Deutsche Bahn Finance GmbH, 4.000%, due 23/11/2043	116	0.36	GBP 120	CPUK Finance Ltd, 3.588%, due 28/08/2025	155	0.49	
140	Deutsche Telekom International Finance BV, 8.750%, due 15/06/2030	168	0.53	GBP 160	Gatwick Airport Finance Plc, 4.375%, due 07/04/2026	205	0.64	
EUR 200	EnBW International Finance BV, 4.300%, due 23/05/2034	233	0.73	GBP 100	Gatwick Funding Ltd, 2.500%, due 15/04/2030	116	0.36	
EUR 200	Hannover Rueck SE, 1.125%, due 09/10/2039 *	195	0.61	GBP 180	Grainger Plc, 3.000%, due 03/07/2030	205	0.64	
EUR 100	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, due 26/05/2049 *	108	0.34	200	HSBC Holdings Plc, 2.357%, due 18/08/2031 *	174	0.54	
EUR 100	Sirius Real Estate Ltd, 1.125%, due 22/06/2026	105	0.33	GBP 160	Legal & General Group Plc, 4.500%, due 01/11/2050 *	194	0.61	
EUR 100	Sirius Real Estate Ltd, 1.750%, due 24/11/2028	99	0.31	GBP 180	Lloyds Banking Group Plc, 1.985%, due 15/12/2031 *	220	0.69	
EUR 100	TAG Immobilien AG, 4.250%, due 04/03/2030	111	0.35	GBP 200	Lloyds Banking Group Plc, 5.125%, Perpetual *	261	0.82	
EUR 100	Vier Gas Transport GmbH, 4.625%, due 26/09/2032	119	0.37	GBP 200	Marston's Issuer Plc, Series B1, 7.716%, due 16/07/2035 *	199	0.62	
GBP 100	Volkswagen Financial Services NV, 4.250%, due 09/10/2025	130	0.41	GBP 290	NatWest Group Plc, 4.500%, Perpetual *	344	1.08	
GBP 100	Vonovia SE, 5.500%, due 18/01/2036	128	0.40	EUR 100	RELX Finance BV, 3.750%, due 12/06/2031	114	0.36	
EUR 200	ZF Finance GmbH, 2.000%, due 06/05/2027	209	0.65	EUR 170	SSE Plc, 4.000%, Perpetual *	187	0.59	
		2,024	6.34	EUR 270	Standard Chartered Plc, 2.500%, due 09/09/2030 *	294	0.92	
Ireland — 1.26% (29 February 2024: 0.60%)				GBP 100				Tesco Corporate Treasury Services Plc, 2.750%, due 27/04/2030
240	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.850%, due 29/10/2041	197	0.62	EUR 120	Tesco Corporate Treasury Services Plc, 4.250%, due 27/02/2031	138	0.43	
200	Smurfit Kappa Treasury ULC, 144A, 5.438%, due 03/04/2034	206	0.64	EUR 130	Tritax EuroBox Plc, 0.950%, due 02/06/2026	137	0.43	
		403	1.26	GBP 190	UNITE Group Plc/The, 3.500%, due 15/10/2028	236	0.74	
Israel — 0.51% (29 February 2024: 0.50%)				GBP 100				UNITE Group Plc/The, 5.625%, due 25/06/2032
EUR 130	Teva Pharmaceutical Finance Netherlands II BV, 7.375%, due 15/09/2029	161	0.51	GBP 100	Vodafone Group Plc, 8.000%, due 30/08/2086 *	144	0.45	
				GBP 100	Whitbread Group Plc, 2.375%, due 31/05/2027	122	0.38	
				GBP 100	Whitbread Group Plc, 3.000%, due 31/05/2031	114	0.36	
				EUR 100	WPP Finance SA, 4.125%, due 30/05/2028	114	0.36	
						4,336	13.59	

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Credit Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — (continued)							
United States — 34.89% (29 February 2024: 34.82%)							
EUR 190	Abbott Ireland Financing DAC, 0.375%, due 19/11/2027	195	0.61	100	Royal Caribbean Cruises Ltd, 3.700%, due 15/03/2028	96	0.30
110	AbbVie Inc, 3.200%, due 21/11/2029	104	0.33	30	RTX Corp, 6.000%, due 15/03/2031	32	0.10
200	AbbVie Inc, 4.875%, due 14/11/2048	192	0.60	30	RTX Corp, 6.100%, due 15/03/2034	33	0.10
60	Air Lease Corp, 5.300%, due 01/02/2028	61	0.19	EUR 100	Schneider Electric SE, 3.375%, due 03/09/2036	111	0.35
EUR 170	Air Lease Corp, 3.700%, due 15/04/2030	187	0.59	120	Service Corp International/US, 3.375%, due 15/08/2030	108	0.34
EUR 120	Air Products and Chemicals Inc, 4.000%, due 03/03/2035	138	0.43	90	Solventum Corp, 144A, 5.600%, due 23/03/2034	92	0.29
35	American Airlines Inc/AAAdvantage Loyalty IP Ltd, 144A, 5.500%, due 20/04/2026	35	0.11	80	Solventum Corp, 144A, 5.900%, due 30/04/2054	81	0.25
150	American Airlines Inc/AAAdvantage Loyalty IP Ltd, 144A, 5.750%, due 20/04/2029	147	0.46	100	Southwestern Energy Co, 5.375%, due 15/03/2030	99	0.31
90	Amgen Inc, 5.250%, due 02/03/2033	93	0.29	110	Tapestry Inc, 7.700%, due 27/11/2030	117	0.37
50	Amgen Inc, 5.650%, due 02/03/2053	51	0.16	40	Targa Resources Corp, 4.200%, due 01/02/2033	37	0.12
80	Antero Resources Corp, 144A, 5.375%, due 01/03/2030	79	0.25	90	Targa Resources Corp, 6.500%, due 30/03/2034	98	0.31
50	Apple Inc, 2.650%, due 11/05/2050	34	0.11	40	Targa Resources Corp, 4.950%, due 15/04/2052	35	0.11
30	Athene Holding Ltd, 6.250%, due 01/04/2054	31	0.10	130	Texas Instruments Inc, 3.875%, due 15/03/2039	120	0.37
EUR 290	Bank of America Corp, 1.662%, due 25/04/2028 *	309	0.97	100	Time Warner Cable LLC, 7.300%, due 01/07/2038	105	0.33
80	Bank of America Corp, 5.288%, due 25/04/2034 *	82	0.26	EUR 170	T-Mobile USA Inc, 3.850%, due 08/05/2036	190	0.60
160	Bank of America Corp, 2.676%, due 19/06/2041 *	117	0.37	50	T-Mobile USA Inc, 5.650%, due 15/01/2053	51	0.16
90	Berkshire Hathaway Finance Corp, 4.200%, due 15/08/2048	81	0.25	14	United Airlines 2020-1 Class B Pass Through Trust, 4.875%, due 15/01/2026	13	0.04
17	Bristol-Myers Squibb Co, 3.400%, due 26/07/2029	16	0.05	160	United Rentals North America Inc, 144A, 6.125%, due 15/03/2034	164	0.51
160	Broadcom Inc, 4.300%, due 15/11/2032	155	0.48	130	UnitedHealth Group Inc, 4.450%, due 15/12/2048	116	0.36
100	Centene Corp, 4.625%, due 15/12/2029	97	0.31	EUR 130	Verizon Communications Inc, 4.250%, due 31/10/2030	151	0.47
180	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.500%, due 01/06/2041	126	0.39	130	Verizon Communications Inc, 5.250%, due 16/03/2037	51	0.16
20	Chevron USA Inc, 3.850%, due 15/01/2028	20	0.06	120	VICI Properties LP / VICI Note Co Inc, 4.125%, due 15/08/2030	113	0.36
140	Cigna Group/The, 2.400%, due 15/03/2030	126	0.39	30	Vistra Operations Co LLC, 144A, 6.000%, due 15/04/2034	31	0.10
220	Cigna Group/The, 3.400%, due 15/03/2050	157	0.49	EUR 210	Wells Fargo & Co, 1.000%, due 02/02/2027	220	0.69
100	Citigroup Inc, 6.174%, due 25/05/2034 *	106	0.33	90	Wells Fargo & Co, 5.389%, due 24/04/2034 *	92	0.29
180	Citigroup Inc, 8.125%, due 15/07/2039	234	0.73	60	Western Midstream Operating LP, 5.450%, due 01/04/2044	56	0.18
40	Coca-Cola Co/The, 5.200%, due 14/01/2055	41	0.13	130	Western Midstream Operating LP, 5.250%, due 01/02/2050	118	0.37
70	Comcast Corp, 4.950%, due 15/10/2058	66	0.21	50	Williams Cos Inc/The, 5.300%, due 15/08/2028	51	0.16
170	ConocoPhillips Co, 5.550%, due 15/03/2054	175	0.55	90	Williams Cos Inc/The, 5.750%, due 24/06/2044	91	0.28
80	Continental Resources Inc/OK, 144A, 5.750%, due 15/01/2031	81	0.25	20	Williams Cos Inc/The, 3.500%, due 15/10/2051	14	0.05
150	Coterra Energy Inc, 3.900%, due 15/05/2027	147	0.46			11,131	34.89
EUR 230	CRH SMW Finance DAC, 4.000%, due 11/07/2031	262	0.82	Total Corporate Bonds and Notes (Cost \$28,538)		27,576	86.43
160	CVS Health Corp, 5.050%, due 25/03/2048	142	0.45	Government Bonds and Notes — 9.70% (29 February 2024: 2.53%)			
70	DCP Midstream Operating LP, 5.625%, due 15/07/2027	72	0.23	Germany — 6.80% (29 February 2024: 0.00%)			
38	Devon Energy Corp, 4.500%, due 15/01/2030	38	0.12	EUR 100	Bundesobligation, Series 185, 0.000%, due 16/04/2027	104	0.33
130	Devon Energy Corp, 5.000%, due 15/06/2045	116	0.36	EUR 110	Bundesobligation, Series 189, 2.100%, due 12/04/2029	121	0.38
100	Diamondback Energy Inc, 5.750%, due 18/04/2054	100	0.31	EUR 110	Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/11/2028	111	0.35
160	Energy Transfer LP, 5.600%, due 01/09/2034	165	0.52	EUR 170	Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2030	168	0.52
40	Energy Transfer LP, 6.500%, due 01/02/2042	43	0.14	EUR 100	Bundesrepublik Deutschland Bundesanleihe, 2.400%, due 15/11/2030	112	0.35
30	Energy Transfer LP, 8.000%, due 15/05/2054 *	32	0.10	EUR 330	Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2031	319	1.00
130	Enterprise Products Operating LLC, 5.375%, due 15/02/2078 *	122	0.38	EUR 420	Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2032	396	1.24
40	Exelon Corp, 3.400%, due 15/04/2026	39	0.12	EUR 220	Bundesrepublik Deutschland Bundesanleihe, 2.200%, due 15/02/2034	242	0.76
16	Fidelity & Guaranty Life Holdings Inc, 5.500%, due 01/05/2025	16	0.05	EUR 580	Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/05/2035	502	1.57
30	Foot Locker Inc, 144A, 4.000%, due 01/10/2029	26	0.08	EUR 100	Bundesrepublik Deutschland Bundesanleihe, 1.800%, due 15/08/2053	95	0.30
EUR 180	Ford Motor Credit Co LLC, 2.386%, due 17/02/2026	196	0.61			2,170	6.80
EUR 100	General Electric Co, 4.125%, due 19/09/2035	116	0.36	Indonesia — 1.04% (29 February 2024: 1.03%)			
130	General Motors Co, 6.750%, due 01/04/2046	143	0.45	EUR 350	Indonesia Government International Bond, 1.400%, due 30/10/2031	334	1.04
16	Goldman Sachs Capital II, 6.045%, Perpetual *	14	0.04	Mexico — 1.11% (29 February 2024: 1.12%)			
110	Goldman Sachs Group Inc/The, 3.800%, due 15/03/2030	106	0.33	420	Mexico Government International Bond, 3.500%, due 12/02/2034	354	1.11
20	Goldman Sachs Group Inc/The, 5.150%, due 22/05/2045	20	0.06	United Kingdom — 0.75% (29 February 2024: 0.00%)			
EUR 120	Haleon Netherlands Capital BV, 1.750%, due 29/03/2030	123	0.39	GBP 110	United Kingdom Gilt, 0.125%, due 30/01/2026	138	0.43
70	Halliburton Co, 5.000%, due 15/11/2045	66	0.21	GBP 110	United Kingdom Gilt, 0.625%, due 31/07/2035	101	0.32
130	HCA Inc, 3.500%, due 01/09/2030	121	0.38			239	0.75
50	HEICO Corp, 5.250%, due 01/08/2028	51	0.16	Total Government Bonds and Notes (Cost \$3,133)		3,097	9.70
20	HEICO Corp, 5.350%, due 01/08/2033	21	0.06	Collective Investment Schemes — 1.74% (29 February 2024: 0.22%)			
110	Hilton Domestic Operating Co Inc, 144A, 5.875%, due 01/04/2029	112	0.35	554	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	554	1.74
20	Intercontinental Exchange Inc, 4.250%, due 21/09/2048	18	0.06	Total Collective Investment Schemes (Cost \$554)		554	1.74
EUR 500	JPMorgan Chase & Co, 0.389%, due 24/02/2028 *	518	1.62	Common Stock — 0.06% (29 February 2024: 0.27%)			
30	Kroger Co/The, 5.500%, due 15/09/2054	29	0.09	Switzerland — 0.06% (29 February 2024: 0.27%)			
30	Lowe's Cos Inc, 3.000%, due 15/10/2050	20	0.06	680	Credit Suisse Group AG Escrow T ⁺	20	0.06
240	McDonald's Corp, 5.450%, due 14/08/2053	243	0.76	Total Common Stock (Cost \$-)		20	0.06
150	Microsoft Corp, 2.921%, due 17/03/2052	109	0.34	Total Investments at fair value through profit or loss (Cost \$32,225)		31,247	97.93
EUR 340	Morgan Stanley, 4.656%, due 02/03/2029 *	392	1.23	Forward Foreign Currency Contracts — 0.19% (29 February 2024: 0.29%)			
50	Morgan Stanley, 5.948%, due 19/01/2038 *	52	0.16	Unrealised appreciation of contracts (see below)		61	0.19
100	MPLX LP, 4.500%, due 15/04/2038	91	0.29				
EUR 230	Netflix Inc, 3.625%, due 15/06/2030	258	0.81				
30	Nissan Motor Acceptance Co LLC, 144A, 6.950%, due 15/09/2026	31	0.10				
60	NRG Energy Inc, 144A, 2.450%, due 02/12/2027	56	0.17				
50	Nuveen LLC, 4.000%, due 01/11/2028	49	0.15				
90	Occidental Petroleum Corp, 5.375%, due 01/01/2032	91	0.29				
55	Occidental Petroleum Corp, 6.450%, due 15/09/2036	60	0.19				
160	Permian Resources Operating LLC, 144A, 7.000%, due 15/01/2032	168	0.53				
50	Pfizer Investment Enterprises Pte Ltd, 4.750%, due 19/05/2033	50	0.16				
110	Pfizer Investment Enterprises Pte Ltd, 5.300%, due 19/05/2053	111	0.35				
120	Prudential Financial Inc, 3.000%, due 10/03/2040	93	0.29				
100	Range Resources Corp, 144A, 4.750%, due 15/02/2030	96	0.30				
170	Rockies Express Pipeline LLC, 144A, 6.875%, due 15/04/2040	165	0.52				

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The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Credit Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value
Futures — 0.02% (29 February 2024: 0.27%)		
Unrealised appreciation of contracts (see below)	7	0.02
Total Financial Assets at fair value through profit or loss	31,315	98.14
Credit Default Swaps — (0.50%) (29 February 2024: (0.61%))		
Unrealised depreciation of contracts (see below)	(160)	(0.50)
Forward Foreign Currency Contracts — (1.05%) (29 February 2024: 0.00%)		
Unrealised depreciation of contracts (see below)	(334)	(1.05)
Futures — (0.51%) (29 February 2024: (0.07%))		
Unrealised depreciation of contracts (see below)	(165)	(0.51)
Total Financial Liabilities at fair value through profit or loss	(659)	(2.06)
Total Financial Assets and Financial Liabilities at fair value through profit or loss	30,656	96.08
Other Assets in Excess of Liabilities	1,250	3.92
Total Net Assets	\$31,906	100.00

– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$2,466,000 or 7.71% of net assets.

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Bank of America Merrill Lynch	CDX.NA.IG, 1.000% – Buy	20-Jun-2029	2,100	\$ (46)
Bank of America Merrill Lynch	iTraxx Europe, 1.000% – Buy	20-Jun-2029	1,940	(46)
Bank of America Merrill Lynch	iTraxx Europe, 5.000% – Buy	20-Jun-2029	710	(68)
Unrealised Appreciation of Credit Default Swaps (29 February 2024 (000's): \$–)				\$ –
Unrealised Depreciation of Credit Default Swaps (29 February 2024 (000's): \$(188))				(160)
Net Depreciation of Credit Default Swaps (29 February 2024 (000's): \$(188))				\$ (160)

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
13-Sep-2024	BNY Mellon	Buy USD 18	Sell EUR 17	\$ –
13-Sep-2024	BNY Mellon	Buy EUR 2	Sell USD 2	–
13-Sep-2024	BNY Mellon	Buy GBP 1	Sell USD 1	–
13-Sep-2024	BNY Mellon	Buy EUR 4,638	Sell USD 5,074	56
13-Nov-2024	Bank of America Merrill Lynch	Buy USD 15	Sell GBP 12	–
13-Nov-2024	BNP Paribas	Buy USD 1,362	Sell EUR 1,242	(16)
13-Nov-2024	Citi	Buy USD 794	Sell EUR 725	(11)
13-Nov-2024	Citi	Buy USD 562	Sell GBP 443	(20)
13-Nov-2024	Citi	Buy EUR 154	Sell USD 170	2
13-Nov-2024	Goldman Sachs	Buy USD 5	Sell CAD 7	–
13-Nov-2024	Goldman Sachs	Buy USD 6,704	Sell EUR 6,118	(82)
13-Nov-2024	Goldman Sachs	Buy USD 410	Sell GBP 323	(14)
13-Nov-2024	Goldman Sachs	Buy USD 108	Sell JPY 15,134	3
13-Nov-2024	Goldman Sachs	Buy JPY 11,226	Sell USD 80	(2)
13-Nov-2024	HSBC	Buy USD 66	Sell EUR 60	(1)
13-Nov-2024	JP Morgan	Buy USD 792	Sell EUR 723	(9)
13-Nov-2024	JP Morgan	Buy USD 1,595	Sell GBP 1,256	(56)
13-Nov-2024	Morgan Stanley	Buy USD 1,633	Sell EUR 1,490	(20)
13-Nov-2024	Royal Bank of Canada	Buy USD 699	Sell EUR 637	(8)
13-Nov-2024	UBS	Buy USD 3,684	Sell EUR 3,361	(44)
13-Nov-2024	UBS	Buy USD 1,491	Sell GBP 1,174	(51)
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$90)				\$ 61
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(1))				(334)
Net Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$89)				\$ (273)

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.

† Illiquid.

∞ Security is valued in good faith at fair value by or at the discretion of the Valuation Committee.

ABBREVIATIONS:

Perpetual – A bond with no maturity date. Perpetual bonds are not redeemable but pay a steady stream of interest.

EUR – Euro

GBP – British Pound

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	93.38
Collective investment schemes	1.69
Financial derivative instruments	0.21
Other assets	4.72
Total Assets	100.00

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The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Global Credit Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Euro-Bobl September 2024	Bank of America Merrill Lynch	(19)	\$ (2,472)	\$ (39)
Euro-Bund September 2024	Bank of America Merrill Lynch	(16)	(2,369)	(49)
Euro-Schatz September 2024	Bank of America Merrill Lynch	(24)	(2,818)	(24)
Long Gilt December 2024	Bank of America Merrill Lynch	(4)	(518)	–
U.S. 10 Year Note (CBT) December 2024	Bank of America Merrill Lynch	19	2,158	(11)
U.S. 10 Year Ultra Note December 2024	Bank of America Merrill Lynch	11	1,292	(10)
U.S. 2 Year Note (CBT) December 2024	Bank of America Merrill Lynch	13	2,698	–
U.S. 5 Year Note (CBT) December 2024	Bank of America Merrill Lynch	12	1,313	(5)
U.S. Long Bond (CBT) December 2024	Bank of America Merrill Lynch	(8)	(985)	7
U.S. Ultra Bond (CBT) December 2024	Bank of America Merrill Lynch	13	1,715	(27)
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$82)				\$ 7
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$(21))				(165)
Net Depreciation of Futures Contracts (29 February 2024 (000's): \$61)				\$ (158)

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The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Macro Opportunities Bond Fund[^]

Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — 0.13% (29 February 2024: 37.74%)		
Colombia — 0.13% (29 February 2024: 0.84%)		
689 Ecopetrol SA, 5.375%, due 26/06/2026	688	0.13
Total Corporate Bonds and Notes (Cost \$693)	688	0.13
Government Bonds and Notes — 73.01% (29 February 2024: 43.01%)		
United States — 73.01% (29 February 2024: 5.95%)		
50,000 United States Treasury Bill, zero coupon, due 12/09/2024	49,935	9.23
75,000 United States Treasury Bill, zero coupon, due 26/09/2024	74,752	13.82
50,000 United States Treasury Bill, zero coupon, due 10/10/2024	49,736	9.19
10,000 United States Treasury Bill, zero coupon, due 15/10/2024	9,940	1.84
50,000 United States Treasury Note/Bond, 4.625%, due 31/05/2031	52,393	9.68
75,000 United States Treasury Note/Bond, 4.250%, due 30/06/2031	76,980	14.23
75,000 United States Treasury Note/Bond, 4.125%, due 31/07/2031	76,418	14.12
2,570 United States Treasury Note/Bond, 1.875%, due 15/11/2051 ≠	1,578	0.29
1,044 United States Treasury Note/Bond, 3.625%, due 15/02/2053 ≠	937	0.17
2,500 United States Treasury Note/Bond, 3.625%, due 15/05/2053 ≠	2,245	0.42
115 United States Treasury Note/Bond, 4.750%, due 15/11/2053	125	0.02
	395,039	73.01
Total Government Bonds and Notes (Cost \$396,802)	395,039	73.01
Collective Investment Schemes — 10.28% (29 February 2024: 3.30%)		
55,639 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	55,639	10.28
Total Collective Investment Schemes (Cost \$55,639)	55,639	10.28
Common Stock — 0.23% (29 February 2024: 0.42%)		
Switzerland — 0.23% (29 February 2024: 0.42%)		
41,200 Credit Suisse Group AG Escrow †∞	1,236	0.23
Total Common Stock (Cost \$–)	1,236	0.23
Total Investments and Pledged Investments at fair value through profit or loss (Cost \$453,134)	452,602	83.65

Contracts (000's)	Value (000's) \$	% of Net Asset Value
Purchased Options — 0.08% (29 February 2024: 0.43%)		
– Australian Dollar Currency Future September 2024 Call 66.50, due 06/09/2024 – Bank of America Merrill Lynch	448	0.08
– British Pound Currency Future September 2024 Put 127.00, due 06/09/2024 – Bank of America Merrill Lynch	–	–
– Euro Currency Future September 2024 Put 1.07, due 06/09/2024 – Bank of America Merrill Lynch	–	–
Total Purchased Options (Cost \$227)	448	0.08
Credit Default Swaps — 1.04% (29 February 2024: 0.05%)		
Unrealised appreciation of contracts (see below)	5,607	1.04
Interest Rate Swaps — 0.24% (29 February 2024: 1.22%)		
Unrealised appreciation of contracts (see below)	1,319	0.24
Forward Foreign Currency Contracts — 3.30% (29 February 2024: 0.71%)		
Unrealised appreciation of contracts (see below)	17,860	3.30

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Bank of America Merrill Lynch	CDX.NA.HY, 5.000% – Sell	20-Jun-2029	60,000	\$ 4,230
Bank of America Merrill Lynch	CDX.NA.IG, 1.000% – Sell	20-Jun-2029	62,420	1,377
Unrealised Appreciation of Credit Default Swaps (29 February 2024 (000's): \$660)				\$ 5,607
Unrealised Depreciation of Credit Default Swaps (29 February 2024 (000's): \$–)				–
Net Appreciation of Credit Default Swaps (29 February 2024 (000's): \$660)				\$ 5,607

Schedule of Interest Rate Swaps

Counterparty	Rate	Expiration Date	Notional Amount (000's)	Value (000's)
Bank of America Merrill Lynch	Pay Floating MXN TIE Banxico, Receive Fixed 9.260%	25-Oct-2032	1,009,497	\$ 607
Bank of America Merrill Lynch	Pay Floating MXN TIE Banxico, Receive Fixed 8.450%	01-Mar-2033	640,415	(1,215)
Bank of America Merrill Lynch	Pay Floating MXN TIE Banxico, Receive Fixed 9.400%	23-May-2034	663,159	712
Unrealised Appreciation of Interest Rate Swaps (29 February 2024 (000's): \$14,619)				\$ 1,319
Unrealised Depreciation of Interest Rate Swaps (29 February 2024 (000's): \$(448))				(1,215)
Net Appreciation of Interest Rate Swaps (29 February 2024 (000's): \$14,171)				\$ 104

Contracts (000's)	Value (000's) \$	% of Net Asset Value
Futures — 1.24% (29 February 2024: 1.51%)		
Unrealised appreciation of contracts (see below)	6,708	1.24
Total Financial Assets at fair value through profit or loss	484,544	89.55

Contracts (000's)	Value (000's) \$	% of Net Asset Value
Written Options: (0.05%) (29 February 2024: (0.66%))		
– Japanese Yen Currency Future September 2024 Call 67.00, due 06/09/2024 – Bank of America Merrill Lynch	(4)	–
– Japanese Yen Currency Future September 2024 Call 68.00, due 06/09/2024 – Bank of America Merrill Lynch	(238)	(0.04)
– Japanese Yen Currency Future September 2024 Call 70.00, due 06/09/2024 – Bank of America Merrill Lynch	(27)	(0.01)
– Japanese Yen Currency Future September 2024 Put 66.00, due 06/09/2024 – Bank of America Merrill Lynch	(1)	–
Total Written Options (Cost \$(420))	(270)	(0.05)

Interest Rate Swaps: (0.22%) (29 February 2024: (0.04%))		
Unrealised depreciation of contracts (see below)	(1,215)	(0.22)

Forward Foreign Currency Contracts: (2.18%) (29 February 2024: (0.54%))		
Unrealised depreciation of contracts (see below)	(11,785)	(2.18)

Futures — (2.03%) (29 February 2024: (1.63%))		
Unrealised depreciation of contracts (see below)	(10,978)	(2.03)

Total Financial Liabilities at fair value through profit or loss		
	(24,248)	(4.48)

Total Financial Assets and Financial Liabilities at fair value through profit or loss		
	460,296	85.07

Other Assets in Excess of Liabilities		
	80,746	14.93

Total Net Assets		
	\$541,042	100.00

Total Net Assets		
	\$541,042	100.00

Total Net Assets		
	\$541,042	100.00

Total Net Assets		
	\$541,042	100.00

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Total Net Assets		
	\$541,042	100.00

Total Net Assets		
	\$541,042	100.00

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The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Macro Opportunities Bond Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
03-Sep-2024	BNY Mellon	Buy	USD	22,384	Sell	BRL	122,784	\$ 598
03-Sep-2024	BNY Mellon	Buy	BRL	1,388	Sell	USD	255	(9)
03-Sep-2024	BNY Mellon	Buy	BRL	121,396	Sell	USD	21,428	112
03-Sep-2024	Goldman Sachs	Buy	USD	3,736	Sell	MXN	70,257	169
04-Sep-2024	Citi	Buy	USD	43,439	Sell	BRL	240,868	701
04-Sep-2024	Goldman Sachs	Buy	BRL	240,868	Sell	USD	42,575	162
13-Sep-2024	BNY Mellon	Buy	USD	10,164	Sell	AUD	14,977	24
13-Sep-2024	BNY Mellon	Buy	USD	2,092	Sell	AUD	3,119	(20)
13-Sep-2024	BNY Mellon	Buy	USD	9,100	Sell	CHF	7,661	74
13-Sep-2024	BNY Mellon	Buy	USD	4,558	Sell	CHF	3,907	(45)
13-Sep-2024	BNY Mellon	Buy	USD	1,035	Sell	CNH	7,356	(4)
13-Sep-2024	BNY Mellon	Buy	USD	1,282	Sell	EUR	1,165	(7)
13-Sep-2024	BNY Mellon	Buy	USD	98,884	Sell	EUR	88,769	712
13-Sep-2024	BNY Mellon	Buy	USD	3,651	Sell	GBP	2,803	(24)
13-Sep-2024	BNY Mellon	Buy	USD	24,362	Sell	GBP	18,448	131
13-Sep-2024	BNY Mellon	Buy	USD	46,859	Sell	JPY	6,750,770	607
13-Sep-2024	BNY Mellon	Buy	USD	56	Sell	NOK	598	–
13-Sep-2024	BNY Mellon	Buy	USD	133	Sell	NOK	1,409	–
13-Sep-2024	BNY Mellon	Buy	USD	121	Sell	PLN	464	1
13-Sep-2024	BNY Mellon	Buy	USD	24	Sell	SEK	245	–
13-Sep-2024	BNY Mellon	Buy	USD	1	Sell	SEK	16	–
13-Sep-2024	BNY Mellon	Buy	USD	6,571	Sell	SGD	8,545	18
13-Sep-2024	BNY Mellon	Buy	USD	3,116	Sell	SGD	4,085	(16)
13-Sep-2024	BNY Mellon	Buy	CHF	19,235	Sell	USD	22,322	336
13-Sep-2024	BNY Mellon	Buy	JPY	89,266	Sell	USD	607	4
13-Sep-2024	BNY Mellon	Buy	GBP	130	Sell	USD	173	(1)
13-Sep-2024	BNY Mellon	Buy	SGD	32,992	Sell	USD	24,976	323
13-Sep-2024	BNY Mellon	Buy	SEK	26	Sell	USD	2	–
13-Sep-2024	BNY Mellon	Buy	PLN	5,964	Sell	USD	1,508	32
13-Sep-2024	BNY Mellon	Buy	NOK	920	Sell	USD	87	–
13-Sep-2024	BNY Mellon	Buy	GBP	38,897	Sell	USD	49,671	1,423
13-Sep-2024	BNY Mellon	Buy	JPY	6,679,051	Sell	USD	45,772	(11)
13-Sep-2024	BNY Mellon	Buy	AUD	30,443	Sell	USD	20,061	550
13-Sep-2024	BNY Mellon	Buy	AUD	4	Sell	USD	3	–
13-Sep-2024	BNY Mellon	Buy	EUR	217,864	Sell	USD	238,348	2,599
13-Sep-2024	BNY Mellon	Buy	SEK	8,074	Sell	USD	770	17
13-Sep-2024	BNY Mellon	Buy	EUR	36	Sell	USD	38	–
13-Sep-2024	BNY Mellon	Buy	CNH	17,638	Sell	USD	2,465	25
13-Sep-2024	BNY Mellon	Buy	NOK	64,646	Sell	USD	5,991	105
02-Oct-2024	BNY Mellon	Buy	USD	16,927	Sell	BRL	93,376	417
02-Oct-2024	BNY Mellon	Buy	BRL	115,051	Sell	USD	20,894	(552)
02-Oct-2024	Citi	Buy	BRL	240,868	Sell	USD	43,306	(718)
18-Oct-2024	Bank of America Merrill Lynch	Buy	USD	63,552	Sell	EUR	58,231	(958)
18-Oct-2024	Bank of America Merrill Lynch	Buy	USD	3,021	Sell	GBP	2,341	(55)
18-Oct-2024	Bank of America Merrill Lynch	Buy	USD	3,285	Sell	GBP	2,489	15
18-Oct-2024	Bank of America Merrill Lynch	Buy	USD	5,854	Sell	JPY	849,700	2
18-Oct-2024	Bank of America Merrill Lynch	Buy	GBP	4,830	Sell	USD	6,204	142
18-Oct-2024	Bank of America Merrill Lynch	Buy	EUR	1,474	Sell	USD	1,611	22
18-Oct-2024	Bank of America Merrill Lynch	Buy	ZAR	20,849	Sell	USD	1,129	36
18-Oct-2024	Bank of America Merrill Lynch	Buy	ZAR	725,700	Sell	USD	40,618	(70)
18-Oct-2024	Bank of America Merrill Lynch	Buy	JPY	386,000	Sell	USD	2,647	12
18-Oct-2024	Bank of America Merrill Lynch	Buy	EUR	56,757	Sell	USD	63,550	(675)
18-Oct-2024	Bank of America Merrill Lynch	Buy	USD	40,832	Sell	ZAR	746,549	(881)
18-Oct-2024	BNP Paribas	Buy	USD	57,610	Sell	PLN	227,392	(1,043)
18-Oct-2024	BNP Paribas	Buy	PLN	208,525	Sell	USD	53,974	(188)
18-Oct-2024	BNP Paribas	Buy	PLN	18,867	Sell	USD	4,778	88
18-Oct-2024	Citi	Buy	USD	62,020	Sell	AUD	91,376	105
18-Oct-2024	Citi	Buy	USD	409	Sell	CAD	558	(6)
18-Oct-2024	Citi	Buy	USD	2,676	Sell	GBP	2,028	12
18-Oct-2024	Citi	Buy	USD	116,590	Sell	INR	9,764,543	324
18-Oct-2024	Citi	Buy	USD	9,044	Sell	INR	759,684	(1)
18-Oct-2024	Citi	Buy	CAD	558	Sell	USD	414	–
18-Oct-2024	Citi	Buy	GBP	2,028	Sell	USD	2,627	38
18-Oct-2024	Citi	Buy	INR	10,524,227	Sell	USD	125,113	198
18-Oct-2024	Citi	Buy	AUD	91,376	Sell	USD	61,843	72
18-Oct-2024	Citi	Buy	ZAR	180,252	Sell	USD	9,881	190
18-Oct-2024	Citi	Buy	JPY	27,858	Sell	USD	176	16
18-Oct-2024	Citi	Buy	USD	10,088	Sell	ZAR	180,252	16
18-Oct-2024	Goldman Sachs	Buy	USD	46,029	Sell	GBP	35,852	(1,073)
18-Oct-2024	Goldman Sachs	Buy	GBP	35,852	Sell	USD	47,322	(220)

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The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Macro Opportunities Bond Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts – (continued)

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
18-Oct-2024	JP Morgan	Buy	USD	21,545	Sell	CNH	156,097	\$ (585)
18-Oct-2024	JP Morgan	Buy	USD	1,315	Sell	IDR	21,495,841	(70)
18-Oct-2024	JP Morgan	Buy	USD	90,383	Sell	MXN	1,651,038	7,149
18-Oct-2024	JP Morgan	Buy	USD	3,524	Sell	MXN	70,257	(18)
18-Oct-2024	JP Morgan	Buy	IDR	21,495,841	Sell	USD	1,393	(8)
18-Oct-2024	JP Morgan	Buy	CNH	156,097	Sell	USD	22,017	114
18-Oct-2024	Morgan Stanley	Buy	USD	61,307	Sell	IDR	998,713,414	(3,012)
18-Oct-2024	Morgan Stanley	Buy	MXN	228,607	Sell	USD	12,670	(1,146)
18-Oct-2024	Morgan Stanley	Buy	IDR	998,713,414	Sell	USD	64,687	(369)
01-Nov-2024	Goldman Sachs	Buy	USD	3,736	Sell	MXN	70,909	169
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$8,511)								\$ 17,860
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(6,458))								(11,785)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$2,053)								\$ 6,075

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Japanese Yen Currency September 2024	Bank of America Merrill Lynch	310	\$ 26,582	\$ 1,628
Mexican Peso Currency September 2024	Bank of America Merrill Lynch	4,424	112,104	(5,515)
U.S. 10 Year Note (CBT) December 2024	Bank of America Merrill Lynch	4,846	550,324	(1,911)
U.S. 10 Year Ultra Note December 2024	Bank of America Merrill Lynch	(6,048)	(710,262)	4,727
U.S. 2 Year Note (CBT) December 2024	Bank of America Merrill Lynch	694	144,038	(115)
U.S. 5 Year Note (CBT) December 2024	Bank of America Merrill Lynch	(2,076)	(227,111)	353
U.S. Long Bond (CBT) December 2024	Bank of America Merrill Lynch	1,571	193,429	(2,658)
U.S. Ultra Bond (CBT) December 2024	Bank of America Merrill Lynch	696	91,829	(779)
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$18,244)				\$ 6,708
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$(19,662))				(10,978)
Net Depreciation of Futures Contracts (29 February 2024 (000's): \$(1,418))				\$ (4,270)

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The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Multi-Asset Credit Fund[^]

Portfolio of Investments as at 31 August 2024

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
Asset-Backed Securities — 13.37% (29 February 2024: 11.37%)							
470	1988 CLO 5 Ltd, Series 2024 5A, Class D1, 144A, 8.625%, due 15/07/2037 *	471	0.12	250	Greenwood Park CLO Ltd, Series 2018 1A, Class E, 144A, 10.513%, due 15/04/2031 *	249	0.06
500	AB BSL CLO 2 Ltd, Series 2021 2A, Class D, 144A, 8.913%, due 15/04/2034 *	501	0.13	1,700	Harriman Park CLO Ltd, Series 2020 1A, Class ER, 144A, 11.944%, due 20/04/2034 *	1,701	0.43
1,250	AB BSL CLO 3 Ltd, Series 2021 3A, Class D, 144A, 8.744%, due 20/10/2034 *	1,255	0.32	449	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2005-C, Series 2005 C, Class M2, 6.142%, due 25/10/2035 *	443	0.11
250	AB BSL CLO 4 Ltd, Series 2023 4A, Class A, 144A, 7.282%, due 20/04/2036 *	251	0.06	183	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2005-D, Series 2005 D, Class All4, 6.092%, due 25/03/2036 *	181	0.04
65	ABFC 2003-OPT1 Trust, Series 2003 OPT1, Class A3, 6.072%, due 25/04/2033 *	64	0.02	450	HPS Loan Management 2024-20 Ltd, Series 2024 20A, Class D2, 144A, 9.736%, due 25/07/2037 *	450	0.11
1,274	ACE Securities Corp Home Equity Loan Trust Series 2005-HE3, Series 2005 HE3, Class M4, 6.337%, due 25/05/2035 *	1,147	0.29	750	Katayma CLO I Ltd, Series 2023 1A, Class D, 144A, 10.532%, due 20/10/2036 *	773	0.20
539	Aegis Asset Backed Securities Trust Mortgage Pass-Through Cfs Ser 2005-4, Series 2005 4, Class M2, 6.097%, due 25/10/2035 *	507	0.13	195	Loanpal Solar Loan Ltd, Series 2020 3GS, Class B, 144A, 3.450%, due 20/12/2047	163	0.04
950	AGL CLO 12 Ltd, Series 2021 12A, Class D, 144A, 8.394%, due 20/07/2034 *	954	0.24	193	Long Beach Mortgage Loan Trust 2005-1, Series 2005 1, Class M4, 6.667%, due 25/02/2035 *	190	0.05
230	AIMCO CLO 16 Ltd, Series 2021 16A, Class D1R, 144A, 8.221%, due 17/07/2037 *	230	0.06	1,000	Magnetite XII Ltd, Series 2015 12A, Class ER, 144A, 11.243%, due 15/10/2031 *	1,005	0.25
460	Apex Credit CLO 2020 Ltd, Series 2020 1A, Class DRR, 144A, 9.643%, due 20/04/2035 *	463	0.12	1,270	Marble Point CLO XIV Ltd, Series 2018 2A, Class D, 144A, 9.074%, due 20/01/2032 *	1,230	0.31
600	Apidos CLO XXX XXXA, Class CR, 144A, 8.195%, due 18/10/2031 *	601	0.15	493	Mastr Asset Backed Securities Trust 2007-HE2, Series 2007 HE2, Class A1, 6.542%, due 25/08/2037 *	425	0.11
320	Apidos Loan Fund 2024-1 Ltd, Series 2024 1A, Class D, 144A, 8.520%, due 25/04/2035 *	322	0.08	500	Midocean Credit Clo VIII, Series 2018 8A, Class D, 144A, 8.290%, due 20/02/2031 *	497	0.13
890	Apidos Loan Fund 2024-1 Ltd, Series 2024 1A, Class E, 144A, 11.070%, due 25/04/2035 *	887	0.22	308	Mosaic Solar Loan Trust 2018-1, Series 2018 1A, Class CERT, 144A, 0.000%, due 22/06/2043 ∞	109	0.03
700	Bain Capital Credit CLO 2019-1, Series 2019 1A, Class DR2, 144A, 8.218%, due 19/04/2034 *	700	0.18	1,108	Mosaic Solar Loan Trust 2022-1, Series 2022 1A, Class B, 144A, 3.160%, due 20/01/2053	894	0.22
480	Bain Capital Credit CLO 2022-2 Ltd, Series 2022 2A, Class D1, 144A, 8.932%, due 22/04/2035 *	481	0.12	710	National Collegiate II Commutation Trust, Series 2005 AR15, Class AR15, 0.000%, due 01/06/2045	49	0.01
660	Bain Capital Credit CLO 2023-1 Ltd, Series 2023 1A, Class AN, 144A, 7.116%, due 16/04/2036 *	662	0.17	396	National Collegiate Student Loan Trust 2005-1, Series 2005 1, Class B, 5.772%, due 26/03/2035 *	371	0.09
1,380	Ballyrock CLO 19 Ltd, Series 2022 19A, Class D, 144A, 12.392%, due 20/04/2035 *	1,373	0.35	44	National Collegiate Student Loan Trust 2006-1, Series 2006 1, Class A5, 5.742%, due 25/03/2033 *	43	0.01
1,225	Ballyrock CLO 2018-1 Ltd, Series 2018 1A, Class C, 144A, 8.694%, due 20/04/2031 *	1,229	0.31	790	National Collegiate Student Loan Trust 2006-3, Series 2006 3, Class B, 5.752%, due 26/01/2032 *	674	0.17
175	Ballyrock CLO 26 Ltd, Series 2024 26A, Class D, 144A, 11.434%, due 25/07/2037 *	175	0.04	529	National Collegiate Student Loan Trust 2007-2, Series 2007 2, Class A4, 5.682%, due 25/01/2033 *	502	0.13
720	Barings CLO Ltd 2016-II, Series 2016 2A, Class ER2, 144A, 12.044%, due 20/01/2032 *	717	0.18	1,302	National Collegiate V Commutation Trust, Series 2007 33A6, Class 10, 144A, 0.000%, due 25/03/2038 *	239	0.06
875	Barings Private Credit Corp CLO 2023-1 Ltd, Series 2023 1A, Class CR, 144A, 0.000%, due 15/10/2036 *	877	0.22	2,291	National Collegiate VI 2007-4 Class A-3L Commutation Trust, Series 2007 4VI, Class O, 144A, 6.242%, due 29/03/2038 *†	293	0.07
316	Bear Stearns Asset Backed Securities I Trust 2005-CL1, Series 2005 CL1, Class A1, 3.525%, due 25/09/2034 *	310	0.08	440	Neuberger Berman Loan Advisers CLO 55 Ltd, Series 2024 55A, Class D1, 144A, 8.823%, due 22/04/2038 *	448	0.11
520	Birch Grove CLO 6 Ltd, Series 2023 6A, Class D, 144A, 11.112%, due 20/07/2035 *	538	0.14	570	Neuberger Berman Loan Advisers CLO 56 Ltd, Series 2024 56A, Class E, 144A, 11.069%, due 24/07/2037 *	566	0.14
747	BlueMountain CLO XXII Ltd, Series 2018 22A, Class A1, 144A, 6.643%, due 15/07/2031 *	748	0.19	1,000	Ocean Trails CLO V, Series 2014 5A, Class DRR, 144A, 9.013%, due 13/10/2031 *	972	0.25
380	Captree Park CLO Ltd, Series 2024 1A, Class D, 144A, 8.583%, due 20/07/2037 *	383	0.10	600	Ocean Trails Clo X, Series 2020 10A, Class AR, 144A, 6.783%, due 15/10/2034 *	601	0.15
500	Carval Clo X-C Ltd/Jersey, Series 2024 2A, Class D2, 144A, 9.688%, due 20/07/2037 *	500	0.13	300	Ocean Trails Clo X, Series 2020 10A, Class ER, 144A, 13.133%, due 15/10/2034 *	295	0.07
950	CarVal CLO XI C Ltd, Series 2023 3A, Class D1, 144A, 0.000%, due 20/10/2037 *	954	0.24	370	Ocean Trails CLO XII Ltd, Series 2022 12A, Class D1R, 144A, 0.000%, due 20/07/2035 *	371	0.09
850	CIFC Funding 2018-I Ltd, Series 2018 1A, Class C, 144A, 7.291%, due 18/04/2031 *	851	0.22	650	OCTAGON INVESTMENT PARTNERS 35 Ltd, Series 2018 1A, Class C, 144A, 8.144%, due 20/01/2031 *	642	0.16
12	CWHEQ Revolving Home Equity Loan Trust Series 2005-D, Series 2005 D, Class 2A, 5.641%, due 15/11/2035 *	11	-	470	OHA Credit Funding 11 Ltd, Series 2022 11A, Class D1R, 144A, 8.056%, due 19/07/2037 *	471	0.12
600	Empower CLO 2023-3 Ltd, Series 2023 3A, Class D1, 144A, 10.432%, due 20/01/2037 *	614	0.15	310	OHA Credit Funding 14 Ltd, Series 2023 14A, Class D, 144A, 10.032%, due 20/04/2036 *	316	0.08
660	Encore Credit Receivables Trust 2005-2, Series 2005 2, Class M4, 6.322%, due 25/11/2035 *	623	0.16	560	OHA Credit Funding 18 Ltd, Series 2024 18A, Class D1, 144A, 8.742%, due 20/04/2037 *	571	0.14
1,000	Flatiron CLO 28 Ltd, Series 2024 1A, Class D1, 144A, 8.267%, due 15/07/2036 *	1,007	0.26	500	OHA Credit Funding 19 Ltd, Series 2024 19A, Class D1, 144A, 8.194%, due 20/07/2037 *	501	0.13
1,113	FOCUS Brands Funding LLC, Series 2017 1A, Class A2II, 144A, 5.093%, due 30/04/2047	1,102	0.28	750	Onex Clo Subsidiary 2024-3 Ltd, Series 2024 33A, Class E, 144A, 11.328%, due 20/07/2037 *	751	0.19
850	Goldentree Loan Management US Clo 3 Ltd, Series 2018 3A, Class D, 144A, 8.394%, due 20/04/2030 *	853	0.22	940	Option One Mortgage Loan Trust 2005-3, Series 2005 3, Class M4, 6.322%, due 25/08/2035 *	793	0.20
1,000	Golub Capital Partners CLO 21M Ltd, Series 2014 21A, Class CR, 144A, 7.996%, due 25/01/2031 *	1,002	0.25	243	Option One Mortgage Loan Trust 2007-FXD1, Series 2007 FXD1, Class 1A1, 5.866%, due 25/01/2037	209	0.05
750	Golub Capital Partners CLO 53B Ltd, Series 2021 53A, Class E, 144A, 12.244%, due 20/07/2034 *	753	0.19	489	Option One Mortgage Loan Trust 2007-FXD1, Series 2007 FXD1, Class 2A1, 5.866%, due 25/01/2037	422	0.11
580	Golub Capital Partners CLO 60B Ltd, Series 2022 60A, Class DR, 144A, 8.245%, due 25/10/2034 *	584	0.15	820	Palmer Square CLO 2022-3 Ltd, Series 2022 3A, Class D1R, 144A, 8.135%, due 20/07/2037 *	823	0.21
300	Golub Capital Partners CLO 66B Ltd, Series 2023 66A, Class A, 144A, 7.235%, due 25/04/2036 *	301	0.08	513	RAMP Series 2006-NC3 Trust, Series 2006 NC3, Class M1, 5.902%, due 25/03/2036 *	502	0.13
420	Golub Capital Partners CLO 74 B Ltd, Series 2024 74A, Class D1, 144A, 8.515%, due 25/07/2037 *	424	0.11	320	SMB Private Education Loan Trust 2015-C, Series 2015 C, Class C, 144A, 4.500%, due 17/09/2046	316	0.08
370	Golub Capital Partners CLO 76 B Ltd, Series 2024 76A, Class D1, 144A, 0.000%, due 25/10/2037 *	372	0.09	1,105	Sunrun Athena Issuer 2018-1 LLC, Series 2018 1, Class A, 144A, 5.310%, due 30/04/2049	1,061	0.27
250	Golub Capital Partners CLO 76 B Ltd, Series 2024 76A, Class E, 144A, 0.000%, due 25/10/2037 *	251	0.06	735	Trinitas CLO XXIX Ltd, Series 2024 29A, Class D1, 144A, 8.709%, due 23/07/2037 *	741	0.19
				500	Trinitas CLO XXV Ltd, Series 2023 25A, Class C1, 144A, 8.533%, due 23/01/2037 *	508	0.13
				470	Trinitas CLO XXVII Ltd, Series 2024 27A, Class D1, 144A, 9.545%, due 18/04/2037 *	479	0.12

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Multi-Asset Credit Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
Asset-Backed Securities — (continued)							
990	Valley Stream Park CLO Ltd, Series 2022 1A, Class DR, 144A, 9.432%, due 20/10/2034 *	996	0.25	1,160	CSAIL 2015-C3 Commercial Mortgage Trust, Series 2015 C3, Class C, 4.493%, due 15/08/2048 *	958	0.24
588	WaMu Asset-Backed Certificates WaMu Series 2007-HE4 Trust, Series 2007 HE4, Class 1A, 5.562%, due 25/07/2047 *	431	0.11	940	CSAIL 2016-C5 Commercial Mortgage Trust, Series 2016 C5, Class A5, 3.757%, due 15/11/2048	923	0.23
950	Warwick Capital CLO 1 Ltd, Series 2023 1A, Class D, 144A, 10.882%, due 20/10/2036 *	986	0.25	360	CSAIL 2017-C8 Commercial Mortgage Trust, Series 2017 C8, Class C, 4.409%, due 15/06/2050 *	304	0.08
800	Warwick Capital CLO 3 Ltd, Series 2024 3A, Class D, 144A, 9.823%, due 20/04/2037 *	821	0.21	350	CSAIL 2018-CX12 Commercial Mortgage Trust, Series 2018 CX12, Class C, 4.877%, due 15/08/2051 *	316	0.08
750	Wellington Management Clo 2 Ltd, Series 2024 2A, Class D, 144A, 9.214%, due 20/04/2037 *	762	0.19	630	CSMC Trust 2017-CHOP, Series 2017 CHOP, Class F, 144A, 9.794%, due 15/07/2032 *	614	0.16
	Total Asset-Backed Securities (Cost \$53,819)	52,884	13.37	345	DBGS 2018-BIOD Mortgage Trust, Series 2018 BIOD, Class D, 144A, 6.933%, due 15/05/2035 *	341	0.09
Mortgage-Backed Securities — 15.13% (29 February 2024: 14.39%)							
1,000	280 Park Avenue 2017-280P Mortgage Trust, Series 2017 280P, Class D, 144A, 7.162%, due 15/09/2034 *	918	0.23	559	DSL Mortgage Loan Trust 2007-AR1, Series 2007 AR1, Class 1A1B, 5.596%, due 19/04/2047 *	439	0.11
256	Alternative Loan Trust 2007-4CB, Series 2007 4CB, Class 1A5, 5.750%, due 25/04/2037	214	0.05	630	Fannie Mae Connecticut Avenue Securities, Series 2017 C07, Class 1B1, 9.463%, due 25/05/2030 *	679	0.17
500	Banc of America Funding Corp, Series 2015 R3, Class 1A2, 144A, 1.697%, due 27/03/2036 *	403	0.10	950	Fannie Mae Connecticut Avenue Securities, Series 2018 C01, Class 1B1, 9.013%, due 25/07/2030 *	1,005	0.25
1,430	BANK 2017-BNK7, Series 2017 BNK7, Class A4, 3.175%, due 15/09/2060	1,375	0.35	78	Fannie Mae Pool 'CB3880', 5.000%, due 01/06/2052	78	0.02
1,060	BANK 2017-BNK7, Series 2017 BNK7, Class A5, 3.435%, due 15/09/2060	1,021	0.26	62	First Franklin Mortgage Loan Trust 2003-FF4, Series 2003 FF4, Class M1, 7.257%, due 25/10/2033 *	60	0.02
140	BBCRE Trust 2015-GTP, Series 2015 GTP, Class D, 144A, 4.715%, due 10/08/2033 *	116	0.03	505	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2016-1, Series 2016 1, Class M2, 144A, 3.750%, due 25/09/2055 *	468	0.12
752	BHMS 2018-ATLS, Series 2018 ATLS, Class C, 144A, 7.534%, due 15/07/2035 *	748	0.19	958	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2018-1, Series 2018 1, Class M, 4.750%, due 25/05/2057 *	932	0.24
530	BX Commercial Mortgage Trust 2024-BIO2, Series 2024 BIO2, Class D, 144A, 7.970%, due 13/08/2041 *	535	0.14	903	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2018-2, Series 2018 2, Class BX, 2.555%, due 25/11/2057 *	346	0.09
760	BX Trust 2021-VIEW, Series 2021 VIEW, Class C, 144A, 7.801%, due 15/06/2036 *	727	0.18	244	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2018-3, Series 2018 3, Class M, 144A, 4.750%, due 25/08/2057 *	234	0.06
221	BXMT 2020-FL2 Ltd, Series 2020 FL2, Class A, 144A, 6.353%, due 15/02/2038 *	214	0.06	790	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2018-4, Series 2018 4, Class M, 144A, 4.750%, due 25/03/2058	755	0.19
781	Chase Mortgage Finance Corp, Series 2016 SH2, Class M4, 144A, 3.750%, due 25/12/2045 *	708	0.18	520	Freddie Mac STACR REMIC Trust 2020-DNA1, Series 2020 DNA1, Class B1, 144A, 7.763%, due 25/01/2050 *	544	0.14
674	Chase Mortgage Finance Trust Series 2007-A1, Series 2007 A1, Class 11M1, 4.673%, due 25/03/2037 *	640	0.16	294	Freddie Mac STACR REMIC Trust 2020-DNA2, Series 2021 DNA2, Class M2, 144A, 7.649%, due 25/08/2033 *	299	0.08
430	Citigroup Commercial Mortgage Trust 2014-GC23, Series 2014 GC23, Class C, 4.578%, due 10/07/2047 *	403	0.10	500	Freddie Mac STACR REMIC Trust 2020-DNA5, Series 2020 DNA5, Class B1, 144A, 10.149%, due 25/10/2050 *	571	0.14
790	Citigroup Commercial Mortgage Trust 2015-GC29, Series 2015 GC29, Class B, 3.758%, due 10/04/2048 *	771	0.19	680	Freddie Mac STACR REMIC Trust 2020-DNA6, Series 2020 DNA6, Class B1, 144A, 8.349%, due 25/12/2050 *	735	0.19
650	Citigroup Commercial Mortgage Trust 2015-GC33, Series 2015 GC33, Class B, 4.727%, due 10/09/2058 *	597	0.15	580	Freddie Mac STACR REMIC Trust 2021-DNA3, Series 2021 DNA3, Class B1, 144A, 8.849%, due 25/10/2033 *	648	0.16
409	Citigroup Commercial Mortgage Trust 2015-P1, Series 2015 P1, Class D, 144A, 3.225%, due 15/09/2048	367	0.09	600	Freddie Mac STACR REMIC Trust 2021-DNA5, Series 2021 DNA5, Class B1, 144A, 8.399%, due 25/01/2034 *	648	0.16
260	Citigroup Commercial Mortgage Trust 2016-C1, Series 2016 C1, Class A4, 3.209%, due 10/05/2049	252	0.06	680	Freddie Mac STACR REMIC Trust 2021-DNA6, Series 2021 DNA6, Class B1, 144A, 8.749%, due 25/10/2041 *	705	0.18
18,313	Citigroup Commercial Mortgage Trust 2016-C3, Series 2016 C3, Class XA, 1.051%, due 15/11/2049 *	281	0.07	710	Freddie Mac STACR REMIC Trust 2022-DNA2, Series 2022 DNA2, Class B1, 144A, 10.099%, due 25/02/2042 *	751	0.19
1,400	Citigroup Commercial Mortgage Trust 2017-P8, Series 2017 P8, Class A3, 3.203%, due 15/09/2050	1,339	0.34	900	Freddie Mac STACR REMIC Trust 2022-DNA2, Series 2022 DNA2, Class M2, 144A, 9.099%, due 25/02/2042 *	945	0.24
31,359	Citigroup Commercial Mortgage Trust 2017-P8, Series 2017 P8, Class XA, 1.006%, due 15/09/2050 *	621	0.16	890	Freddie Mac STACR REMIC Trust 2022-DNA6, Series 2022 DNA6, Class M2, 144A, 11.099%, due 25/09/2042 *	994	0.25
586	Citigroup Commercial Mortgage Trust 2018-C5, Series 2018 C5, Class A3, 3.963%, due 10/06/2051	569	0.14	491	Freddie Mac STACR Securitization Participation Interests Trust 2017-SP1, Series 2017 SP1, Class B, 144A, 4.111%, due 25/09/2047 *	367	0.09
720	COLT 2024-2 Mortgage Loan Trust, Series 2024 2, Class A3, 144A, 6.429%, due 25/04/2069	726	0.18	1,000	FS Rialto 2022-FL6 Issuer LLC, Series 2022 FL6, Class A, 144A, 7.922%, due 17/08/2037 *	1,002	0.25
1,110	COMM 2015-3BP Mortgage Trust, Series 2015 3BP, Class A, 144A, 3.178%, due 10/02/2035	1,045	0.26	750	Greystone CRE Notes 2024-HC3, Series 2024 HC3, Class D, 144A, 10.669%, due 15/03/2041 *	748	0.19
710	COMM 2015-DC1 Mortgage Trust, Series 2015 DC1, Class C, 4.416%, due 10/02/2048 *	625	0.16	590	GS Mortgage Securities Corp Trust 2017-375H, Series 2017 375H, Class A, 144A, 3.591%, due 10/09/2037 *	551	0.14
448	Connecticut Avenue Securities Trust 2019-R03, Series 2019 R03, Class 1B1, 144A, 9.563%, due 25/09/2031 *	472	0.12	1,250	GS Mortgage Securities Trust 2015-GC30, Series 2015 GC30, Class D, 3.384%, due 10/05/2050	1,021	0.26
334	Connecticut Avenue Securities Trust 2019-R07, Series 2019 R07, Class 1B1, 144A, 8.863%, due 25/10/2039 *	347	0.09	240	GS Mortgage Securities Trust 2015-GC32, Series 2015 GC32, Class D, 3.345%, due 10/07/2048	221	0.06
260	Connecticut Avenue Securities Trust 2020-R01, Series 2020 R01, Class 1B1, 144A, 8.713%, due 25/01/2040 *	270	0.07	50	GSMPS Mortgage Loan Trust 2006-RP1, Series 2006 RP1, Class 1A2, 144A, 7.500%, due 25/01/2036	44	0.01
723	Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B1, 144A, 8.449%, due 25/10/2041 *	744	0.19	565	HGI CRE CLO 2021-FL1 Ltd, Series 2021 FL1, Class C, 144A, 7.153%, due 16/06/2036 *	556	0.14
597	Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1M2, 144A, 6.899%, due 25/10/2041 *	599	0.15	170	HGI CRE CLO 2021-FL1 Ltd, Series 2021 FL1, Class D, 144A, 7.803%, due 16/06/2036 *	167	0.04
190	Connecticut Avenue Securities Trust 2021-R03, Series 2021 R03, Class 1B1, 144A, 8.099%, due 25/12/2041 *	194	0.05	700	Hilton USA Trust 2016-HHV, Series 2016 HHV, Class D, 144A, 4.333%, due 05/11/2038 *	674	0.17
700	Connecticut Avenue Securities Trust 2022-R04, Series 2022 R04, Class 1M2, 144A, 8.449%, due 25/03/2042 *	730	0.18	1,113	Impac Secured Assets Trust 2006-3, Series 2006 3, Class A7, 5.932%, due 25/11/2036 *	936	0.24
250	Connecticut Avenue Securities Trust 2023-R05, Series 2023 R05, Class 1M2, 144A, 8.448%, due 25/06/2043 *	264	0.07	697	IndyMac INDX Mortgage Loan Trust 2005-AR10, Series 2005 AR10, Class A2, 5.972%, due 25/06/2035 *	530	0.13
490	Connecticut Avenue Securities Trust 2023-R06, Series 2023 R06, Class 1M2, 144A, 8.049%, due 25/07/2043 *	511	0.13	340	J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE, Series 2016 NINE, Class A, 144A, 2.949%, due 06/09/2038 *	325	0.08
940	Connecticut Avenue Securities Trust 2024-R01, Series 2024 R01, Class 1B1, 144A, 8.049%, due 25/01/2044 *	958	0.24				
420	Connecticut Avenue Securities Trust 2024-R01, Series 2024 R01, Class 1M2, 144A, 7.149%, due 25/01/2044 *	424	0.11				

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The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Multi-Asset Credit Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — (continued)					
900 JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT, Series 2018 WPT, Class FFL, 144A, 8.490%, due 05/07/2033 *	577	0.15	490 Bombardier Inc, 144A, 7.875%, due 15/04/2027	492	0.13
280 JP Morgan Resecuritization Trust Series 2009-10, Series 2009 10, Class 7A2, 144A, 6.054%, due 26/02/2037 *	117	0.03	250 Cascades Inc/Cascades USA Inc, 144A, 5.375%, due 15/01/2028	244	0.06
500 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27, Series 2015 C27, Class A4, 3.753%, due 15/12/2047	490	0.12	CAD 420 Doman Building Materials Group Ltd, 144A, 5.250%, due 15/05/2026	307	0.08
1,120 Morgan Stanley Capital I Trust 2015-UBS8, Series 2015 UBS8, Class C, 4.710%, due 15/12/2048 *	996	0.25	370 Empire Communities Corp, 144A, 9.750%, due 01/05/2029	390	0.10
381 Morgan Stanley Capital I Trust 2018-MP, Series 2018 MP, Class A, 144A, 4.419%, due 11/07/2040 *	343	0.09	280 Hudbay Minerals Inc, 144A, 4.500%, due 01/04/2026	277	0.07
1,326 Morgan Stanley Mortgage Loan Trust 2005-2AR, Series 2005 2AR, Class B1, 5.892%, due 25/04/2035 *	1,024	0.26	460 Hudbay Minerals Inc, 144A, 6.125%, due 01/04/2029	465	0.12
880 Natixis Commercial Mortgage Securities Trust 2019-FAME, Series 2019 FAME, Class D, 144A, 4.544%, due 15/08/2036 *	552	0.14	98 MEG Energy Corp, 144A, 7.125%, due 01/02/2027	100	0.03
361 Natixis Commercial Mortgage Securities Trust 2019-FAME, Series 2019 FAME, Class E, 144A, 4.544%, due 15/08/2036 *	152	0.04	500 Open Text Corp, 144A, 3.875%, due 15/02/2028	474	0.12
1,094 New Residential Mortgage Loan Trust 2016-3, Series 2016 3A, Class B2, 144A, 4.250%, due 25/09/2056 *	1,036	0.26	270 Open Text Holdings Inc, 144A, 4.125%, due 15/02/2030	251	0.06
362 Nomura Resecuritization Trust 2015-4R, Series 2015 4R, Class 2A2, 144A, 3.620%, due 26/10/2036 *	315	0.08	250 Superior Plus LP / Superior General Partner Inc, 144A, 4.500%, due 15/03/2029	234	0.06
824 OBX 2024-NQM1 Trust, Series 2024 NQM1, Class A3, 144A, 6.455%, due 25/11/2063	833	0.21	600 Toronto-Dominion Bank/The, 8.125%, due 31/10/2082 *	641	0.16
622 PMT Credit Risk Transfer Trust, 144A, 9.149%, due 29/10/2024 *	624	0.16	480 TransAlta Corp, 7.750%, due 15/11/2029	509	0.13
328 Sequoia Mortgage Trust 2007-2, Series 2007 2, Class 1A3, 6.090%, due 20/06/2036 *	305	0.08	880 TransAlta Corp, 6.500%, due 15/03/2040	916	0.23
250 Starwood Retail Property Trust 2014-STAR, Series 2014 STAR, Class C, 144A, 8.500%, due 15/11/2027 *	21	0.01		7,097	1.80
850 Towd Point Mortgage Trust 2015-5, Series 2015 5, Class B3, 144A, 4.035%, due 25/05/2055 *	792	0.20	China — 0.14% (29 February 2024: 0.14%)		
283 Verus Securitization Trust 2023-4, Series 2023 4, Class A3, 144A, 6.319%, due 25/05/2068	284	0.07	600 Country Garden Holdings Company Limited, 0.000%, due 27/01/2025 †e	48	0.01
748 Verus Securitization Trust 2023-8, Series 2023 8, Class A3, 144A, 6.968%, due 25/12/2068	760	0.19	570 Prosus NV, 144A, 3.061%, due 13/07/2031	488	0.13
870 Verus Securitization Trust 2023-8, Series 2023 8, Class M1, 144A, 7.454%, due 25/12/2068 *	902	0.23		536	0.14
788 Verus Securitization Trust 2023-INV3, Series 2023 INV3, Class A3, 144A, 7.732%, due 25/11/2068 *	805	0.20	Colombia — 0.24% (29 February 2024: 0.25%)		
935 Verus Securitization Trust 2024-4, Series 2024 4, Class A3, 144A, 6.674%, due 25/06/2069	946	0.24	940 Ecopetrol SA, 8.375%, due 19/01/2036	952	0.24
238 Verus Securitization Trust 2024-INV1, Series 2024 INV1, Class A3, 144A, 6.470%, due 25/03/2069	241	0.06	Denmark — 0.06% (29 February 2024: 0.21%)		
90 WaMu Mortgage Pass-Through Certificates Series 2005-AR17 Trust, Series 2005 AR17, Class A1C3, 6.352%, due 25/12/2045 *	70	0.02	230 Danske Bank A/S, 144A, 6.466%, due 09/01/2026 *	231	0.06
2,183 WaMu Mortgage Pass-Through Certificates Series 2005-AR2 Trust, Series 2005 AR2, Class B1, 6.187%, due 25/01/2045 *	1,910	0.48	France — 1.10% (29 February 2024: 1.09%)		
289 WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust, Series 2006 AR13, Class 2A, 6.662%, due 25/10/2046 *	265	0.07	200 Altice France SA, 144A, 8.125%, due 01/02/2027	161	0.04
744 WaMu Mortgage Pass-Through Certificates Series 2006-AR16 Trust, Series 2006 AR16, Class 2A2, 4.318%, due 25/12/2036 *	651	0.16	1,090 Altice France SA, 144A, 5.125%, due 15/07/2029	762	0.19
120 WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust, Series 2006 AR3, Class A1B, 6.162%, due 25/02/2046 *	109	0.03	510 Altice France SA, 144A, 5.500%, due 15/10/2029	354	0.09
651 Wells Fargo Commercial Mortgage Trust 2015-C28, Series 2015 C28, Class D, 4.216%, due 15/05/2048 *	528	0.13	600 Banijay Entertainment SAS, 144A, 8.125%, due 01/05/2029	625	0.16
686 Wells Fargo Commercial Mortgage Trust 2017-C38, Series 2017 C38, Class A4, 3.190%, due 15/07/2050	659	0.17	550 BNP Paribas SA, 144A, 7.750%, Perpetual *	573	0.14
394 Wells Fargo Mortgage Backed Securities 2006-AR5 Trust, Series 2006 AR5, Class 2A1, 6.574%, due 25/04/2036 *	376	0.09	1,830 Credit Agricole SA, 144A, 8.125%, Perpetual *	1,881	0.48
Total Mortgage-Backed Securities (Cost \$59,591)	59,845	15.13		4,356	1.10
Corporate Bonds and Notes — 53.97% (29 February 2024: 58.98%)					
Argentina — 0.35% (29 February 2024: 0.17%)					
640 Pan American Energy LLC/Argentina, 144A, 8.500%, due 30/04/2032	674	0.17	Germany — 0.61% (29 February 2024: 0.53%)		
290 YPF SA, 144A, 8.500%, due 28/07/2025	290	0.08	650 TK Elevator US Newco Inc, 144A, 5.250%, due 15/07/2027	641	0.16
420 YPF SA, 144A, 6.950%, due 21/07/2027	407	0.10	420 ZF North America Capital Inc, 144A, 4.750%, due 29/04/2025	417	0.11
	1,371	0.35	740 ZF North America Capital Inc, 144A, 7.125%, due 14/04/2030	776	0.20
Brazil — 0.54% (29 February 2024: 0.70%)					
460 B3 SA – Brasil Bolsa Balcao, 144A, 4.125%, due 20/09/2031	414	0.10	550 ZF North America Capital Inc, 144A, 6.875%, due 23/04/2032	572	0.14
370 MercadoLibre Inc, 3.125%, due 14/01/2031	330	0.08		2,406	0.61
490 Petrobras Global Finance BV, 6.850%, due 05/06/2115	463	0.12	Guatemala — 0.16% (29 February 2024: 0.17%)		
610 Suzano Austria GmbH, Series DM3N, 3.125%, due 15/01/2032	520	0.13	315 Millicom International Cellular SA, 144A, 6.250%, due 25/03/2029	312	0.08
390 Vale Overseas Ltd, 6.875%, due 10/11/2039	426	0.11	363 Millicom International Cellular SA, 144A, 4.500%, due 27/04/2031	324	0.08
	2,153	0.54		636	0.16
Canada — 1.80% (29 February 2024: 2.96%)					
870 Air Canada, 144A, 3.875%, due 15/08/2026	840	0.21	Hong Kong — 0.34% (29 February 2024: 0.24%)		
900 Bank of Nova Scotia/The, 8.000%, due 27/01/2084 *	957	0.24	230 Melco Resorts Finance Ltd, 144A, 4.875%, due 06/06/2025	227	0.06
			730 Melco Resorts Finance Ltd, 144A, 5.375%, due 04/12/2029	669	0.17
			460 Melco Resorts Finance Ltd, 144A, 7.625%, due 17/04/2032	461	0.11
				1,357	0.34
			Ireland — 0.41% (29 February 2024: 0.25%)		
			220 AerCap Holdings NV, 5.875%, due 10/10/2079 *	220	0.06
			630 AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, due 30/01/2032	560	0.14
			410 AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 6.950%, due 10/03/2055 *	423	0.11
			420 Avolon Holdings Funding Ltd, 144A, 4.250%, due 15/04/2026	414	0.10
				1,617	0.41
			Israel — 0.74% (29 February 2024: 0.70%)		
			520 Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	498	0.13
			990 Teva Pharmaceutical Finance Netherlands III BV, 4.750%, due 09/05/2027	974	0.25
			590 Teva Pharmaceutical Finance Netherlands III BV, 5.125%, due 09/05/2029	585	0.15
			1,150 Teva Pharmaceutical Finance Netherlands III BV, 4.100%, due 01/10/2046	850	0.21
				2,907	0.74
			Italy — 0.80% (29 February 2024: 0.80%)		
			475 Intesa Sanpaolo SpA, 144A, 5.710%, due 15/01/2026	477	0.12
			1,280 Intesa Sanpaolo SpA, 144A, 7.800%, due 28/11/2053	1,489	0.38

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Multi-Asset Credit Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — (continued)							
Italy — (continued)							
	530 UniCredit SpA, 144A, 7.296%, due 02/04/2034 *	557	0.14		750 Virgin Media Secured Finance Plc, 144A, 5.500%, due 15/05/2029	712	0.18
	640 UniCredit SpA, 144A, 5.459%, due 30/06/2035 *	625	0.16		200 Vmed O2 UK Financing I Plc, 144A, 4.250%, due 31/01/2031	174	0.04
		3,148	0.80		330 Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	290	0.07
Kazakhstan — 0.23% (29 February 2024: 0.24%)							
	690 KazMunayGas National Co JSC, 144A, 4.750%, due 19/04/2027	682	0.17		130 Wheel Bidco Ltd, 6.750%, due 15/07/2026	146	0.04
	230 QazaqGaz NC JSC, 144A, 4.375%, due 26/09/2027	221	0.06			8,925	2.26
		903	0.23	United States — 38.52% (29 February 2024: 41.27%)			
Kuwait — 0.14% (29 February 2024: 0.14%)							
	530 MEGlobal Canada ULC, 144A, 5.875%, due 18/05/2030	550	0.14		2,777 Accelerate360 Holdings LLC, 144A, 8.000%, due 01/03/2028	2,877	0.73
Luxembourg — 0.55% (29 February 2024: 0.73%)							
	1,070 Altice Financing SA, 144A, 5.750%, due 15/08/2029	825	0.21		330 Acuris Finance US Inc / Acuris Finance SARL, 144A, 5.000%, due 01/05/2028	296	0.07
	1,140 Altice France Holding SA, 144A, 10.500%, due 15/05/2027	452	0.11		286 Adtalem Global Education Inc, 144A, 5.500%, due 01/03/2028	282	0.07
GBP	740 Cidron Aida Finco Sarl, 6.250%, due 01/04/2028	909	0.23		10 Advanced Drainage Systems Inc, 144A, 5.000%, due 30/09/2027	10	–
		2,186	0.55		660 Advanced Drainage Systems Inc, 144A, 6.375%, due 15/06/2030	672	0.17
Macau — 0.79% (29 February 2024: 0.82%)							
	270 Sands China Ltd, 5.125%, due 08/08/2025	269	0.07		1,130 Akumin Inc, 144A, 9.000%, due 01/08/2027	1,018	0.26
	270 Sands China Ltd, 2.300%, due 08/03/2027	250	0.06		1,500 Allen Media LLC / Allen Media Co-Issuer Inc, 144A, 10.500%, due 15/02/2028	592	0.15
	480 Sands China Ltd, 5.400%, due 08/08/2028	479	0.12		340 Altria Group Inc, 5.950%, due 14/02/2049	351	0.09
	200 Sands China Ltd, 2.850%, due 08/03/2029	180	0.05		190 AMC Entertainment Holdings Inc, 5.750%, due 15/06/2025	183	0.05
	200 Sands China Ltd, 3.250%, due 08/08/2031	173	0.04		340 AMC Entertainment Holdings Inc, 144A, 7.500%, due 15/02/2029	248	0.06
	1,770 Wynn Macau Ltd, 144A, 4.875%, due 01/10/2024	1,764	0.45		610 American Airlines Inc, 144A, 7.250%, due 15/02/2028	614	0.16
		3,115	0.79		480 American Airlines Inc, 144A, 8.500%, due 15/05/2029	499	0.13
Malaysia — 0.14% (29 February 2024: 0.14%)							
	790 Axiata Spv5 Labuan Ltd, 3.064%, due 19/08/2050	556	0.14		1,300 American Airlines Inc/AAdvantage Loyalty IP Ltd, 144A, 10.500%, due 20/04/2029	1,276	0.32
Mexico — 0.26% (29 February 2024: 0.27%)							
	1,020 Banco Mercantil del Norte SA/Grand Cayman, 144A, 7.500%, Perpetual *	1,031	0.26		2,705 American News Co LLC, 144A, 8.500%, due 01/09/2026	3,084	0.78
Morocco — 0.25% (29 February 2024: 0.00%)							
	930 OCP SA, 144A, 6.750%, due 02/05/2034	993	0.25		190 Antero Resources Corp, 144A, 5.375%, due 01/03/2030	188	0.05
Netherlands — 0.54% (29 February 2024: 0.55%)							
GBP	130 Boost Newco Borrower LLC/GTCR W Dutch Finance Sub BV, 8.500%, due 15/01/2031	185	0.05		610 Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc, 144A, 6.000%, due 15/06/2027	610	0.15
EUR	1,400 Cooperatieve Rabobank UA, 4.625%, Perpetual *	1,529	0.38		650 Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc, 144A, 5.250%, due 15/08/2027	392	0.10
EUR	400 Cooperatieve Rabobank UA, 4.875%, Perpetual *	427	0.11		400 Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc, 144A, 5.250%, due 15/08/2027	241	0.06
		2,141	0.54		90 Aviation Capital Group LLC, 144A, 5.500%, due 15/12/2024	90	0.02
Peru — 0.03% (29 February 2024: 0.04%)							
	200 Petroleos del Peru SA, 144A, 5.625%, due 19/06/2047	128	0.03		350 Ball Corp, 2.875%, due 15/08/2030	310	0.08
Singapore — 0.17% (29 February 2024: 0.06%)							
	640 Puma International Financing SA, 144A, 7.750%, due 25/04/2029	656	0.17		340 Ball Corp, 3.125%, due 15/09/2031	298	0.08
South Africa — 0.07% (29 February 2024: 0.07%)							
	310 Sasol Financing USA LLC, 5.500%, due 18/03/2031	273	0.07		120 Bath & Body Works Inc, 5.250%, due 01/02/2028	118	0.03
Supranational — 0.83% (29 February 2024: 0.38%)							
INR	269,000 Inter-American Development Bank, 7.350%, due 06/10/2030	3,290	0.83		800 Bath & Body Works Inc, 144A, 6.625%, due 01/10/2030	811	0.21
Sweden — 0.12% (29 February 2024: 0.12%)							
	470 Stena International SA, 144A, 7.250%, due 15/01/2031	484	0.12		410 Bausch Health Cos Inc, 144A, 5.500%, due 01/11/2025	395	0.10
Switzerland — 0.72% (29 February 2024: 1.00%)							
	250 UBS AG/Stamford CT, 3.625%, due 09/09/2024	250	0.06		280 Bausch Health Cos Inc, 144A, 6.125%, due 01/02/2027	239	0.06
	860 UBS Group AG, 144A, 7.750%, Perpetual *	907	0.23		140 Bausch Health Cos Inc, 144A, 7.000%, due 15/01/2028	85	0.02
	890 UBS Group AG, 144A, 9.250%, Perpetual *	983	0.25		1,650 Berry Petroleum Co LLC, 144A, 7.000%, due 15/02/2026	1,635	0.41
	750 VistaJet Malta Finance Plc / Vista Management Holding Inc, 144A, 7.875%, due 01/05/2027	705	0.18		530 Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 7.250%, due 15/07/2032	556	0.14
		2,845	0.72		730 Boost Newco Borrower LLC, 144A, 7.500%, due 15/01/2031	779	0.20
Turkey — 0.23% (29 February 2024: 0.19%)							
	900 Turk Telekomunikasyon AS, 144A, 7.375%, due 20/05/2029	917	0.23		1,030 Builders FirstSource Inc, 144A, 4.250%, due 01/02/2032	942	0.24
United Arab Emirates — 0.24% (29 February 2024: 0.26%)							
	260 DP World Ltd/United Arab Emirates, 144A, 5.625%, due 25/09/2048	260	0.06		480 Burford Capital Global Finance LLC, 144A, 6.250%, due 15/04/2028	475	0.12
	740 Shelf Drilling Holdings Ltd, 144A, 9.625%, due 15/04/2029	697	0.18		610 Burford Capital Global Finance LLC, 144A, 9.250%, due 01/07/2031	653	0.17
		957	0.24		1,480 Caesars Entertainment Inc, 144A, 6.500%, due 15/02/2032	1,522	0.38
United Kingdom — 2.26% (29 February 2024: 2.79%)							
GBP	810 Gatwick Airport Finance Plc, 4.375%, due 07/04/2026	1,038	0.26		570 Carnival Corp, 144A, 4.000%, due 01/08/2028	543	0.14
	1,300 Global Auto Holdings Ltd/AAG FH UK Ltd, 144A, 8.750%, due 15/01/2032	1,246	0.32		140 Carnival Holdings Bermuda Ltd, 144A, 10.375%, due 01/05/2028	152	0.04
GBP	270 Lloyds Banking Group Plc, 8.500%, Perpetual *	370	0.09		1,050 Carriage Purchaser Inc, 144A, 7.875%, due 15/10/2029	966	0.24
	480 Lloyds Banking Group Plc, 8.000%, Perpetual *	509	0.13		520 Carriage Services Inc, 144A, 4.250%, due 15/05/2029	481	0.12
	310 Marks & Spencer Plc, 144A, 7.125%, due 01/12/2037	334	0.09		2,330 CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.250%, due 01/02/2031	2,024	0.51
	1,562 McLaren Finance Plc, 144A, 7.500%, due 01/08/2026	1,379	0.35		170 CDW LLC / CDW Finance Corp, 3.250%, due 15/02/2029	160	0.04
					1,410 Central Parent Inc / CDK Global Inc, 144A, 7.250%, due 15/06/2029	1,418	0.36
					390 Charles Schwab Corp/The, 5.853%, due 19/05/2034 *	411	0.10
					320 Charter Communications Operating LLC / Charter Communications Operating Capital, 4.400%, due 01/04/2033	291	0.07
					210 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/04/2038	191	0.05
					520 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.125%, due 01/07/2049	417	0.11
					1,080 Chord Energy Corp, 144A, 6.375%, due 01/06/2026	1,089	0.28
					1,510 CHS/Community Health Systems Inc, 144A, 5.625%, due 15/03/2027	1,463	0.37
					420 CHS/Community Health Systems Inc, 144A, 6.875%, due 15/04/2029	362	0.09
					860 CHS/Community Health Systems Inc, 144A, 6.125%, due 01/04/2030	682	0.17
					220 CHS/Community Health Systems Inc, 144A, 5.250%, due 15/05/2030	197	0.05
					760 CHS/Community Health Systems Inc, 144A, 10.875%, due 15/01/2032	824	0.21

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The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Multi-Asset Credit Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's)	% of Net Asset Value	Face Value (000's)	Value (000's)	% of Net Asset Value
Corporate Bonds and Notes — (continued)					
United States — (continued)					
760 Citigroup Inc, Series W, 4.000%, Perpetual *	741	0.19	280 JetBlue Airways Corp / JetBlue Loyalty LP, 144A, 9.875%, due 20/09/2031	277	0.07
330 Clean Harbors Inc, 144A, 5.125%, due 15/07/2029	324	0.08	1,090 Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 144A, 7.000%, due 15/07/2031	1,134	0.29
1,110 Clear Channel Outdoor Holdings Inc, 144A, 5.125%, due 15/08/2027	1,085	0.27	300 Legacy LifePoint Health LLC, 144A, 4.375%, due 15/02/2027	293	0.07
730 Cloud Software Group Inc, 144A, 8.250%, due 30/06/2032	765	0.19	900 LifePoint Health Inc, 144A, 9.875%, due 15/08/2030	988	0.25
1,190 CommScope LLC, 144A, 6.000%, due 01/03/2026	1,147	0.29	30 Lightning Power LLC, 144A, 7.250%, due 15/08/2032	31	0.01
720 Continental Resources Inc/OK, 144A, 5.750%, due 15/01/2031	731	0.18	490 LPL Holdings Inc, 144A, 4.000%, due 15/03/2029	467	0.12
1,510 CoreCivic Inc, 4.750%, due 15/10/2027	1,442	0.36	290 Match Group Holdings II LLC, 144A, 4.625%, due 01/06/2028	279	0.07
400 Crescent Energy Finance LLC, 144A, 9.250%, due 15/02/2028	424	0.11	517 McClatchy Co LLC/The, 144A, 11.000%, due 15/07/2027	571	0.14
420 Crescent Energy Finance LLC, 144A, 7.625%, due 01/04/2032	433	0.11	140 Medline Borrower LP, 144A, 3.875%, due 01/04/2029	132	0.03
530 CSC Holdings LLC, 144A, 5.500%, due 15/04/2027	434	0.11	1,020 Medline Borrower LP, 144A, 5.250%, due 01/10/2029	1,003	0.25
3,070 CSC Holdings LLC, 144A, 11.750%, due 31/01/2029	2,713	0.69	380 Medline Borrower LP/Medline Co-Issuer Inc, 144A, 6.250%, due 01/04/2029	392	0.10
1,200 CSC Holdings LLC, 144A, 4.125%, due 01/12/2030	793	0.20	320 Michaels Cos Inc/The, 144A, 5.250%, due 01/05/2028	252	0.06
690 Cushman & Wakefield US Borrower LLC, 144A, 8.875%, due 01/09/2031	748	0.19	260 Midcap Financial Issuer Trust, 144A, 6.500%, due 01/05/2028	250	0.06
620 Darling Ingredients Inc, 144A, 6.000%, due 15/06/2030	628	0.16	370 Minerals Technologies Inc, 144A, 5.000%, due 01/07/2028	359	0.09
440 Directv Financing LLC, 144A, 8.875%, due 01/02/2030	447	0.11	706 Mohegan Tribal Gaming Authority, 144A, 8.000%, due 01/02/2026	685	0.17
280 Directv Financing LLC / Directv Financing Co-Obligor Inc, 144A, 5.875%, due 15/08/2027	271	0.07	730 MPT Operating Partnership LP / MPT Finance Corp, 5.250%, due 01/08/2026	687	0.17
1,280 DISH DBS Corp, 5.875%, due 15/11/2024	1,248	0.32	580 MPT Operating Partnership LP / MPT Finance Corp, 5.000%, due 15/10/2027	493	0.12
210 DISH DBS Corp, 7.750%, due 01/07/2026	141	0.04	580 Multiplan Corp, 144A, 6.000%, due 15/10/2027	400	0.10
570 DISH DBS Corp, 144A, 5.250%, due 01/12/2026	489	0.12	970 NCL Corp Ltd, 144A, 5.875%, due 15/03/2026	970	0.25
400 DISH DBS Corp, 144A, 5.750%, due 01/12/2028	309	0.08	290 NCL Corp Ltd, 144A, 8.125%, due 15/01/2029	310	0.08
1,400 DISH Network Corp, zero coupon, due 15/12/2025	1,052	0.27	1,120 Newell Brands Inc, 5.700%, due 01/04/2026	1,117	0.28
730 DISH Network Corp, 144A, 11.750%, due 15/11/2027	743	0.19	130 Newell Brands Inc, 6.375%, due 15/09/2027	131	0.03
1,030 DraftKings Holdings Inc, zero coupon, due 15/03/2028	863	0.22	1,160 Nexstar Media Inc, 144A, 5.625%, due 15/07/2027	1,135	0.29
920 Edison International, Series A, 5.375%, Perpetual *	904	0.23	340 Noble Finance II LLC, 144A, 8.000%, due 15/04/2030	353	0.09
623 Endeavor Energy Resources LP / EER Finance Inc, 144A, 5.750%, due 30/01/2028	634	0.16	1,020 Northern Oil & Gas Inc, 144A, 8.125%, due 01/03/2028	1,044	0.26
470 Endo Finance Holdings Inc, 144A, 8.500%, due 15/04/2031	500	0.13	2,790 Northwest Acquisitions LLC / Dominion Finco Inc, 144A, 7.125%, due 01/11/2022	–	–
220 Energy Transfer LP, 5.350%, due 15/05/2045	205	0.05	1,050 Occidental Petroleum Corp, 7.150%, due 15/05/2028	1,123	0.28
150 Energy Transfer LP, Series B, 6.625%, Perpetual *	146	0.04	640 Occidental Petroleum Corp, 6.450%, due 15/09/2036	694	0.18
70 Energy Transfer LP, Series G, 7.125%, Perpetual *	70	0.02	1,660 Occidental Petroleum Corp, 7.950%, due 15/06/2039	2,007	0.51
260 Entegris Inc, 144A, 4.375%, due 15/04/2028	250	0.06	310 Occidental Petroleum Corp, 4.400%, due 15/08/2049	239	0.06
420 Enterprise Products Operating LLC, 5.375%, due 15/02/2078 *	395	0.10	1,190 Option Care Health Inc, 144A, 4.375%, due 31/10/2029	1,130	0.29
170 EQM Midstream Partners LP, 144A, 6.000%, due 01/07/2025	170	0.04	810 PECO Intermediate Holding III Corp, 144A, 8.000%, due 15/11/2029	292	0.07
190 EQM Midstream Partners LP, 144A, 7.500%, due 01/06/2027	196	0.05	1,230 Permian Resources Operating LLC, 144A, 5.875%, due 01/07/2029	1,231	0.31
850 EQM Midstream Partners LP, 144A, 7.500%, due 01/06/2030	928	0.23	980 Permian Resources Operating LLC, 144A, 9.875%, due 15/07/2031	1,101	0.28
80 EQT Corp, 7.000%, due 01/02/2030	87	0.02	290 Permian Resources Operating LLC, 144A, 7.000%, due 15/01/2032	304	0.08
560 EquipmentShare.com Inc, 144A, 8.625%, due 15/05/2032	586	0.15	160 Permian Resources Operating LLC, 144A, 6.250%, due 01/02/2033	164	0.04
440 Esab Corp, 144A, 6.250%, due 15/04/2029	453	0.11	250 PetSmart Inc / PetSmart Finance Corp, 144A, 7.750%, due 15/02/2029	247	0.06
810 FirstCash Inc, 144A, 5.625%, due 01/01/2030	801	0.20	680 Plains All American Pipeline LP, Series B, 9.490%, Perpetual *	680	0.17
250 FirstEnergy Corp, Series B, 3.900%, due 15/07/2027	245	0.06	2,045 PM General Purchaser LLC, 144A, 9.500%, due 01/10/2028	2,098	0.53
220 FirstEnergy Corp, 2.650%, due 01/03/2030	199	0.05	370 PNC Financial Services Group Inc/The, 6.037%, due 28/10/2033 *	394	0.10
915 Five Point Operating Co LP / Five Point Capital Corp, 144A, 10.500%, due 15/01/2028	941	0.24	400 PNC Financial Services Group Inc/The, 5.068%, due 24/01/2034 *	400	0.10
970 Foot Locker Inc, 144A, 4.000%, due 01/10/2029	846	0.21	880 Prime Security Services Borrower LLC / Prime Finance Inc, 144A, 3.375%, due 31/08/2027	834	0.21
1,190 Ford Motor Co, 3.250%, due 12/02/2032	1,014	0.26	125 Rackspace Finance LLC, 144A, 3.500%, due 15/05/2028	57	0.01
1,250 Ford Motor Credit Co LLC, 3.625%, due 17/06/2031	1,108	0.28	1,060 Railworks Holdings LP / Railworks Rally Inc, 144A, 8.250%, due 15/11/2028	1,089	0.28
2,130 Freepoint-McMoRan Inc, 5.450%, due 15/03/2043	2,088	0.53	1,140 Range Resources Corp, 8.250%, due 15/01/2029	1,182	0.30
1,500 Full House Resorts Inc, 144A, 8.250%, due 15/02/2028	1,489	0.38	770 Range Resources Corp, 144A, 4.750%, due 15/02/2030	740	0.19
40 Gannett Co Inc, 144A, 6.000%, due 01/12/2027	50	0.01	1,670 Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 144A, 3.625%, due 01/03/2029	1,552	0.39
480 Gannett Holdings LLC, 144A, 6.000%, due 01/11/2026	480	0.12	230 Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 144A, 4.000%, due 15/10/2033	203	0.05
1,540 Gen Digital Inc, 144A, 7.125%, due 30/09/2030	1,610	0.41	220 Rockies Express Pipeline LLC, 144A, 7.500%, due 15/07/2038	230	0.06
530 GEO Group Inc/The, 8.625%, due 15/04/2029	550	0.14	410 Rockies Express Pipeline LLC, 144A, 6.875%, due 15/04/2040	398	0.10
780 GEO Group Inc/The, 10.250%, due 15/04/2031	825	0.21	570 Royal Caribbean Cruises Ltd, 144A, 4.250%, due 01/07/2026	561	0.14
240 GFL Environmental Inc, 144A, 5.125%, due 15/12/2026	239	0.06	230 Royal Caribbean Cruises Ltd, 144A, 5.500%, due 31/08/2026	231	0.06
1,640 GFL Environmental Inc, 144A, 4.750%, due 15/06/2029	1,588	0.40	950 Royal Caribbean Cruises Ltd, 144A, 7.250%, due 15/01/2030	1,005	0.25
860 GFL Environmental Inc, 144A, 6.750%, due 15/01/2031	899	0.23	260 Royal Caribbean Cruises Ltd, 144A, 6.250%, due 15/03/2032	269	0.07
480 Gray Television Inc, 144A, 7.000%, due 15/05/2027	463	0.12	710 Royal Caribbean Cruises Ltd, 144A, 6.000%, due 01/02/2033	728	0.18
520 H&E Equipment Services Inc, 144A, 3.875%, due 15/12/2028	482	0.12	750 RR Donnelley & Sons Co, 144A, 9.500%, due 01/08/2029	744	0.19
370 HCA Inc, 7.500%, due 06/11/2033	425	0.11	600 RXO Inc, 144A, 7.500%, due 15/11/2027	622	0.16
650 Hilcorp Energy I LP / Hilcorp Finance Co, 144A, 6.250%, due 15/04/2032	648	0.16	320 Sally Holdings LLC / Sally Capital Inc, 6.750%, due 01/03/2032	327	0.08
340 Hilcorp Energy I LP / Hilcorp Finance Co, 144A, 8.375%, due 01/11/2033	373	0.09	200 Sealed Air Corp/Sealed Air Corp US, 144A, 6.125%, due 01/02/2028	203	0.05
760 Historic TW Inc, 8.300%, due 15/01/2036	831	0.21	390 Service Properties Trust, 5.500%, due 15/12/2027	367	0.09
400 Howard Midstream Energy Partners LLC, 144A, 8.875%, due 15/07/2028	427	0.11	440 Shift4 Payments LLC / Shift4 Payments Finance Sub Inc, 144A, 6.750%, due 15/08/2032	454	0.11
380 Howard Midstream Energy Partners LLC, 144A, 7.375%, due 15/07/2032	394	0.10	260 Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons Pet Food Inc/Simmons Feed, 144A, 4.625%, due 01/03/2029	245	0.06
150 iHeartCommunications Inc, 6.375%, due 01/05/2026	126	0.03			
320 Intercontinental Exchange Inc, 144A, 3.625%, due 01/09/2028	311	0.08			
1,380 Jane Street Group / JSG Finance Inc, 144A, 4.500%, due 15/11/2029	1,318	0.33			
720 Jane Street Group / JSG Finance Inc, 144A, 7.125%, due 30/04/2031	757	0.19			
270 Jazz Securities DAC, 144A, 4.375%, due 15/01/2029	257	0.07			
530 JB Poindexter & Co Inc, 144A, 8.750%, due 15/12/2031	560	0.14			

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Multi-Asset Credit Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — (continued)					
United States — (continued)					
420 Smyrna Ready Mix Concrete LLC, 144A, 8.875%, due 15/11/2031	451	0.11	230 Angolan Government International Bond, 9.125%, due 26/11/2049	194	0.05
980 Sotera Health Holdings LLC, 144A, 7.375%, due 01/06/2031	1,026	0.26		612	0.15
990 Southwestern Energy Co, 8.375%, due 15/09/2028	1,018	0.26	Argentina — 0.61% (29 February 2024: 0.59%)		
1,060 Southwestern Energy Co, 4.750%, due 01/02/2032	1,005	0.25	8 Argentine Republic Government International Bond, 1.000%, due 09/07/2029	4	–
1,550 Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	969	0.25	45 Argentine Republic Government International Bond, 0.750%, due 09/07/2030	26	0.01
508 Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	318	0.08	2,851 Provincia de Buenos Aires/Government Bonds, 144A, 6.625%, due 01/09/2037	1,290	0.32
500 Sprint Capital Corp, 8.750%, due 15/03/2032	617	0.16	378 Provincia de Buenos Aires/Government Bonds, 6.625%, due 01/09/2037	171	0.04
390 Starwood Property Trust Inc, 144A, 7.250%, due 01/04/2029	406	0.10	1,074 Provincia de Cordoba, 144A, 6.990%, due 01/06/2027	940	0.24
390 State Street Corp, Series I, 6.700%, Perpetual *	400	0.10		2,431	0.61
120 StoneX Group Inc, 144A, 7.875%, due 01/03/2031	126	0.03	Bahamas — 0.06% (29 February 2024: 0.06%)		
320 Summit Midstream Holdings LLC / Summit Midstream Finance Corp, 144A, 9.500%, due 15/10/2026	328	0.08	220 Bahamas Government International Bond, 8.950%, due 15/10/2032	221	0.06
1,050 Sunnova Energy Corp, 144A, 5.875%, due 01/09/2026	987	0.25	Brazil — 0.49% (29 February 2024: 0.00%)		
260 Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 144A, 6.000%, due 31/12/2030	248	0.06	BRL 1,784 Brazil Letras do Tesouro Nacional, Series LTN, zero coupon, due 01/01/2026	272	0.07
190 Tenet Healthcare Corp, 4.625%, due 15/06/2028	186	0.05	BRL 10,261 Brazil Notas do Tesouro Nacional Serie F, Series NTNFF, 10.000%, due 01/01/2031	1,659	0.42
310 Time Warner Cable LLC, 6.750%, due 15/06/2039	308	0.08		1,931	0.49
770 Titan International Inc, 7.000%, due 30/04/2028	754	0.19	Cote d'Ivoire (Ivory Coast) — 0.35% (29 February 2024: 0.36%)		
810 TKC Holdings Inc, 144A, 6.875%, due 15/05/2028	807	0.20	1,400 Ivory Coast Government International Bond, 144A, 7.625%, due 30/01/2033	1,399	0.35
110 TKC Holdings Inc, 144A, 10.500%, due 15/05/2029	110	0.03	Dominican Republic — 0.26% (29 February 2024: 0.26%)		
1,030 TopBuild Corp, 144A, 3.625%, due 15/03/2029	956	0.24	160 Dominican Republic International Bond, 4.500%, due 30/01/2030	152	0.04
210 TopBuild Corp, 144A, 4.125%, due 15/02/2032	191	0.05	940 Dominican Republic International Bond, 4.875%, due 23/09/2032	886	0.22
1,580 TransDigm Inc, 144A, 6.625%, due 01/03/2032	1,645	0.42		1,038	0.26
190 Triton Water Holdings Inc, 144A, 6.250%, due 01/04/2029	189	0.05	Egypt — 0.06% (29 February 2024: 0.06%)		
774 Triumph Group Inc, 144A, 9.000%, due 15/03/2028	818	0.21	260 Egypt Government International Bond, 7.053%, due 15/01/2032	218	0.06
300 Truist Financial Corp, 5.122%, due 26/01/2034 *	299	0.08	El Salvador — 0.07% (29 February 2024: 0.02%)		
410 Truist Financial Corp, 5.867%, due 08/06/2034 *	429	0.11	70 El Salvador Government International Bond, 6.375%, due 18/01/2027	66	0.02
810 Tutor Perini Corp, 144A, 11.875%, due 30/04/2029	882	0.22	210 El Salvador Government International Bond, 144A, 9.250%, due 17/04/2030	199	0.05
113 United Airlines 2020-1 Class B Pass Through Trust, 4.875%, due 15/01/2026	112	0.03		265	0.07
80 United Airlines Inc, 144A, 4.375%, due 15/04/2026	78	0.02	Ethiopia — 0.05% (29 February 2024: 0.00%)		
2,090 United Rentals North America Inc, 144A, 6.000%, due 15/12/2029	2,139	0.54	270 Ethiopia International Bond, 6.625%, due 11/12/2024	209	0.05
91 US Airways 2013-1 Class A Pass Through Trust, 3.950%, due 15/11/2025	89	0.02	Ghana — 0.04% (29 February 2024: 0.04%)		
396 US Renal Care Inc, 144A, 10.625%, due 28/06/2028	343	0.09	220 Ghana Government International Bond, 10.750%, due 14/10/2030	151	0.04
180 Venture Global Calcasieu Pass LLC, 144A, 3.875%, due 15/08/2029	170	0.04	Jamaica — 0.05% (29 February 2024: 0.05%)		
1,090 Venture Global Calcasieu Pass LLC, 144A, 6.250%, due 15/01/2030	1,134	0.29	JMD 30,000 Jamaica Government International Bond, 9.625%, due 03/11/2030	203	0.05
200 Venture Global Calcasieu Pass LLC, 144A, 4.125%, due 15/08/2031	186	0.05	Jordan — 0.20% (29 February 2024: 0.20%)		
290 Venture Global Calcasieu Pass LLC, 144A, 3.875%, due 01/11/2033	258	0.07	560 Jordan Government International Bond, 144A, 7.750%, due 15/01/2028	574	0.15
440 Venture Global LNG Inc, 144A, 7.000%, due 15/01/2030	450	0.11	200 Jordan Government International Bond, 7.500%, due 13/01/2029	204	0.05
480 Venture Global LNG Inc, 144A, 8.375%, due 01/06/2031	510	0.13		778	0.20
840 Venture Global LNG Inc, 144A, 9.875%, due 01/02/2032	934	0.24	Kenya — 0.32% (29 February 2024: 0.35%)		
208 Vericast Corp/Harland Clarke/Checks in the Mail/Valassis Comm/Valassis Direct, 144A, 13.000%, due 15/12/2030	242	0.06	1,150 Republic of Kenya Government International Bond, 144A, 9.750%, due 16/02/2031	1,118	0.28
610 Vertiv Group Corp, 144A, 4.125%, due 15/11/2028	586	0.15	200 Republic of Kenya Government International Bond, 6.300%, due 23/01/2034	154	0.04
770 Viasat Inc, 144A, 5.625%, due 15/04/2027	731	0.18		1,272	0.32
160 Viavi Solutions Inc, 144A, 3.750%, due 01/10/2029	142	0.04	Mexico — 2.06% (29 February 2024: 1.45%)		
710 Viking Cruises Ltd, 144A, 7.000%, due 15/02/2029	720	0.18	MXN 13,270 Mexican Bonos, Series M, 5.750%, due 05/03/2026	632	0.16
870 Viking Cruises Ltd, 144A, 9.125%, due 15/07/2031	955	0.24	MXN 58,110 Mexican Bonos, Series M, 8.500%, due 31/05/2029	2,816	0.71
530 Vistra Operations Co LLC, 144A, 6.875%, due 15/04/2032	551	0.14	MXN 74,810 Mexican Bonos, Series M, 7.750%, due 23/11/2034	3,322	0.84
1,230 VOC Escrow Ltd, 144A, 5.000%, due 15/02/2028	1,208	0.31	710 Mexico Government International Bond, 6.000%, due 07/05/2036	717	0.18
30 Western Midstream Operating LP, 3.100%, due 01/02/2025	30	0.01	790 Mexico Government International Bond, 4.750%, due 08/03/2044	660	0.17
1,270 Western Midstream Operating LP, 5.450%, due 01/04/2044	1,188	0.30		8,147	2.06
1,000 Western Midstream Operating LP, 5.300%, due 01/03/2048	904	0.23	Mozambique — 0.05% (29 February 2024: 0.00%)		
220 Williams Cos Inc/The, 8.750%, due 15/03/2032	267	0.07	220 Mozambique International Bond, 9.000%, due 15/09/2031	186	0.05
1,330 Winnebago Industries Inc, 144A, 6.250%, due 15/07/2028	1,326	0.34			
550 WW International Inc, 144A, 4.500%, due 15/04/2029	142	0.04			
1,910 Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 144A, 7.125%, due 15/02/2031	2,028	0.51			
620 XPO Inc, 144A, 6.250%, due 01/06/2028	634	0.16			
600 Ziff Davis Inc, 144A, 4.625%, due 15/10/2030	555	0.14			
570 ZipRecruiter Inc, 144A, 5.000%, due 15/01/2030	511	0.13			
	152,345	38.52			
Zambia — 0.59% (29 February 2024: 0.61%)					
1,160 First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027	1,152	0.29			
1,120 First Quantum Minerals Ltd, 144A, 9.375%, due 01/03/2029	1,193	0.30			
	2,345	0.59			
Total Corporate Bonds and Notes (Cost \$214,188)					
	213,407	53.97			
Government Bonds and Notes — 5.74% (29 February 2024: 4.55%)					
Angola — 0.15% (29 February 2024: 0.16%)					
460 Angolan Government International Bond, 144A, 8.750%, due 14/04/2032	418	0.10			

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Multi-Asset Credit Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Contracts (000's)	Value (000's) \$	% of Net Asset Value
Interest Rate Swaps — (0.12%) (29 February 2024: (0.07%))		
Unrealised depreciation of contracts (see below)	(489)	(0.12)
Swaptions — 0.00% (29 February 2024: 0.00%)		
Unrealised depreciation of contracts (see below)	(14)	–
Forward Foreign Currency Contracts — (0.45%) (29 February 2024: (0.11%))		
Unrealised depreciation of contracts (see below)	(1,787)	(0.45)
Futures — (0.08%) (29 February 2024: (0.07%))		
Unrealised depreciation of contracts (see below)	(309)	(0.08)
Total Financial Liabilities at fair value through profit or loss	(2,625)	(0.65)
Total Financial Assets and Financial Liabilities at fair value through profit or loss	385,613	97.52
Other Assets in Excess of Liabilities	9,854	2.48
Total Net Assets	\$395,467	100.00

– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$241,221,000 or 60.97% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.

† Illiquid.

∞ Security is valued in good faith at fair value by or at the discretion of the Valuation Committee.

€ Security is in default as at 31 August 2024 (principal and / or interest).

β The rate of interest on this type of security is tied to the Consumer Price Index (CPI)/Retail Price Index (RPI). The coupon rate is the rate as of 31 August 2024.

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Bank of America Merrill Lynch	CDX.NA.IG, 1.000% – Sell	20-Jun-2029	5,468	\$ 120
	Unrealised Appreciation of Credit Default Swaps (29 February 2024 (000's): \$232)			\$ 120
	Unrealised Depreciation of Credit Default Swaps (29 February 2024 (000's): \$–)			–
	Net Appreciation of Credit Default Swaps (29 February 2024 (000's): \$232)			\$ 120

Schedule of Interest Rate Swaps

Counterparty	Rate	Expiration Date	Notional Amount (000's)	Value (000's)
Bank of America Merrill Lynch	Pay Floating MXN TIE Banxico, Receive Fixed 7.450%	18-Jul-2029	80,214	\$ (268)
Bank of America Merrill Lynch	Pay Floating MXN TIE Banxico, Receive Fixed 9.219%	30-Jun-2034	88,924	41
JP Morgan	Pay Floating BRL CDI, Receive Fixed 10.262%	02-Jan-2029	23,600	(221)
	Unrealised Appreciation of Interest Rate Swaps (29 February 2024 (000's): \$–)			\$ 41
	Unrealised Depreciation of Interest Rate Swaps (29 February 2024 (000's): \$(286))			(489)
	Net Depreciation of Interest Rate Swaps (29 February 2024 (000's): \$(286))			\$ (448)

Schedule of Swaptions

Counterparty	Description	Effective Date	Notional Amount (000's)	Value (000's)
Goldman Sachs	Swaption Payer Strike 0.80%	21-Nov-2024	31,000	\$ (14)
Goldman Sachs	Swaption Payer Strike 0.60%	21-Nov-2024	15,500	16
	Unrealised Appreciation of Swaptions (29 February 2024 (000's): \$–)			16
	Unrealised Depreciation of Swaptions (29 February 2024 (000's): \$–)			(14)
	Net Appreciation of Swaptions (29 February 2024 (000's): \$–)			\$ 2

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
03-Sep-2024	Bank of America Merrill Lynch	Buy USD 1,221	Sell AUD 1,867	\$ (43)
04-Sep-2024	Goldman Sachs	Buy USD 4,769	Sell BRL 26,211	118
04-Sep-2024	Goldman Sachs	Buy BRL 26,211	Sell USD 4,633	18
13-Sep-2024	BNY Mellon	Buy USD 16	Sell EUR 14	–
13-Sep-2024	BNY Mellon	Buy USD 41	Sell GBP 32	–
13-Sep-2024	BNY Mellon	Buy USD 25,249	Sell GBP 19,763	(709)

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ABBREVIATIONS:

Perpetual	– A bond with no maturity date. Perpetual bonds are not redeemable but pay a steady stream of interest.
REMIC	– Real Estate Mortgage Investment Conduit.
BRL	– Brazilian Real
CAD	– Canadian Dollar
EUR	– Euro
GBP	– British Pound
INR	– Indian Rupee
JMD	– Jamaican Dollar
MXN	– Mexican Peso
UYU	– Uruguayan Peso

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	86.57
Other transferable securities dealt in on another regulated market	7.04
Financial derivative instruments	2.72
Other assets	3.67
Total Assets	100.00

FTGF Western Asset Multi-Asset Credit Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts – (continued)

Expiration Date	Counterparty		Buy Currency (000's)		Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
13-Sep-2024	BNY Mellon	Buy	GBP	352	Sell	USD	\$ (3)
13-Sep-2024	BNY Mellon	Buy	GBP	237,653	Sell	USD	8,684
13-Sep-2024	BNY Mellon	Buy	EUR	612	Sell	USD	(6)
13-Sep-2024	BNY Mellon	Buy	EUR	58,167	Sell	USD	700
13-Sep-2024	BNY Mellon	Buy	CAD	24,057	Sell	USD	313
13-Sep-2024	BNY Mellon	Buy	CHF	3,693	Sell	USD	64
23-Sep-2024	Bank of America Merrill Lynch	Buy	MXN	8,060	Sell	USD	(18)
02-Oct-2024	Goldman Sachs	Buy	BRL	26,211	Sell	USD	(120)
15-Oct-2024	JP Morgan	Buy	EUR	1,000	Sell	USD	5
18-Oct-2024	Bank of America Merrill Lynch	Buy	USD	8,028	Sell	EUR	(140)
18-Oct-2024	Bank of America Merrill Lynch	Buy	USD	356	Sell	EUR	1
18-Oct-2024	Bank of America Merrill Lynch	Buy	EUR	932	Sell	USD	11
18-Oct-2024	BNP Paribas	Buy	USD	1,804	Sell	AUD	5
18-Oct-2024	BNP Paribas	Buy	USD	807	Sell	CHF	(9)
18-Oct-2024	BNP Paribas	Buy	USD	344	Sell	NOK	(3)
18-Oct-2024	BNP Paribas	Buy	NOK	18,020	Sell	USD	65
18-Oct-2024	Citi	Buy	USD	761	Sell	AUD	(5)
18-Oct-2024	Citi	Buy	USD	1,114	Sell	AUD	2
18-Oct-2024	Citi	Buy	USD	3,176	Sell	CAD	(37)
18-Oct-2024	Citi	Buy	USD	722	Sell	EUR	(9)
18-Oct-2024	Citi	Buy	USD	–	Sell	JPY	–
18-Oct-2024	Citi	Buy	CAD	1,500	Sell	USD	24
18-Oct-2024	Citi	Buy	AUD	7,752	Sell	USD	50
18-Oct-2024	Goldman Sachs	Buy	USD	1,141	Sell	AUD	(18)
18-Oct-2024	Goldman Sachs	Buy	USD	5,066	Sell	CHF	(242)
18-Oct-2024	Goldman Sachs	Buy	USD	9,769	Sell	GBP	(217)
18-Oct-2024	Goldman Sachs	Buy	USD	145	Sell	MXN	6
18-Oct-2024	Goldman Sachs	Buy	USD	2,140	Sell	NOK	(22)
18-Oct-2024	Goldman Sachs	Buy	NOK	8,581	Sell	USD	31
18-Oct-2024	JP Morgan	Buy	USD	494	Sell	CAD	(4)
18-Oct-2024	JP Morgan	Buy	USD	8,132	Sell	CNH	(149)
18-Oct-2024	JP Morgan	Buy	MXN	83	Sell	USD	–
31-Oct-2024	JP Morgan	Buy	USD	1,216	Sell	CAD	(33)
31-Oct-2024	JP Morgan	Buy	CAD	1,680	Sell	USD	33
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$1,501)							\$ 10,130
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(403))							(1,787)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$1,098)							\$ 8,343

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Australia 10 Year Bond September 2024	Bank of America Merrill Lynch	20	\$ 1,578	\$ 36
Euro-Bund September 2024	Bank of America Merrill Lynch	84	12,434	332
ICE 3 Month SONIA December 2024	Bank of America Merrill Lynch	1	314	3
ICE 3 Month SONIA June 2024	Bank of America Merrill Lynch	38	11,840	61
Long Gilt December 2024	Bank of America Merrill Lynch	57	7,388	(9)
U.S. 10 Year Note (CBT) December 2024	Bank of America Merrill Lynch	(129)	(14,650)	85
U.S. 10 Year Ultra Note December 2024	Bank of America Merrill Lynch	(34)	(3,993)	27
U.S. 2 Year Note (CBT) December 2024	Bank of America Merrill Lynch	239	49,604	2
U.S. 5 Year Note (CBT) December 2024	Bank of America Merrill Lynch	42	4,595	(13)
U.S. Long Bond (CBT) December 2024	Bank of America Merrill Lynch	27	3,324	(43)
U.S. Ultra Bond (CBT) December 2024	Bank of America Merrill Lynch	116	15,305	(244)
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$620)				\$ 546
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$(253))				(309)
Net Appreciation of Futures Contracts (29 February 2024 (000's): \$367)				\$ 237

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The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Structured Opportunities Fund[^]

Portfolio of Investments as at 31 August 2024

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
Asset-Backed Securities — 15.56% (29 February 2024: 15.66%)							
640	1988 CLO 5 Ltd, Series 2024 5A, Class D1, 144A, 8.625%, due 15/07/2037 *	641	0.12	1,189	Mosaic Solar Loan Trust 2018-1, Series 2018 1A, Class CERT, 144A, 0.000%, due 22/06/2043 ∞	420	0.08
1,190	Accredited Mortgage Loan Trust 2005-1, Series 2005 1, Class M5, 5.446%, due 25/04/2035 *	1,230	0.23	1,335	Mosaic Solar Loan Trust 2024-1, Series 2024 1A, Class B, 144A, 6.250%, due 20/09/2049	1,324	0.25
320	AIMCO CLO 16 Ltd, Series 2021 16A, Class D1R, 144A, 8.221%, due 17/07/2037 *	320	0.06	3,000	National Collegiate II Commutation Trust, Series 2005 AR15, Class AR15, 0.000%, due 01/06/2045	207	0.04
1,510	Apex Credit CLO 2020 Ltd, Series 2020 1A, Class DRR, 144A, 9.643%, due 20/04/2035 *	1,519	0.29	7,796	National Collegiate Student Loan Trust 2005-3, Series 2005 3, Class B, 5.892%, due 27/07/2037 *	6,002	1.15
500	Apidos Clo Xlix, Series 2024 49A, Class E, 144A, 0.000%, due 24/10/2037 *	503	0.10	5,987	National Collegiate V Commutation Trust, Series 2007 33A5, Class 1O, 144A, 0.000%, due 25/03/2038 *	1,139	0.22
600	Ballyrock CLO 14 Ltd, Series 2020 14A, Class C1R, 144A, 8.299%, due 20/07/2037 *	595	0.11	6,140	National Collegiate V Commutation Trust, Series 2007 33A6, Class 1O, 144A, 0.000%, due 25/03/2038 *	1,125	0.22
500	Ballyrock CLO 14 Ltd, Series 2020 14A, Class DR, 144A, 11.149%, due 20/07/2037 *	486	0.09	790	Neuberger Berman Loan Advisers Clo 56 Ltd, Series 2024 56A, Class E, 144A, 11.069%, due 24/07/2037 *	784	0.15
2,390	BankAmerica Manufactured Housing Contract Trust, Series 1996 1, Class B1, 7.875%, due 10/10/2026 †	8	–	2,003	NRZ Excess Spread-Collateralized Notes, Series 2021 FHT1, Class A, 144A, 3.104%, due 25/07/2026	1,915	0.37
581	Bayview Financial Mortgage Pass-Through Trust 2007-B, Series 2007 B, Class 1A2, 7.331%, due 28/08/2047	511	0.10	835	Ocean Trails CLO XII Ltd, Series 2022 12A, Class ER, 144A, 0.000%, due 20/07/2035 *	839	0.16
1,244	Bayview Financial Mortgage Pass-Through Trust 2007-B, Series 2007 B, Class 1A3, 7.719%, due 28/08/2047	340	0.07	2,000	OHA Credit Funding 19 Ltd, Series 2024 19A, Class D2, 144A, 9.544%, due 20/07/2037 *	2,002	0.38
52	Bear Stearns Asset Backed Securities I Trust 2005-CL1, Series 2005 CL1, Class A1, 3.525%, due 25/09/2034 *	51	0.01	1,350	Onex Clo Subsidiary 2024-3 Ltd, Series 2024 33A, Class E, 144A, 11.328%, due 20/07/2037 *	1,351	0.26
2,764	Blackbird Capital Aircraft Lease Securitization Ltd 2016-1, Series 2016 1A, Class B, 144A, 5.682%, due 16/12/2041	2,734	0.52	2,555	Popular ABS Mortgage Pass-Through Trust 2005-2, Series 2005 2, Class M2, 6.217%, due 25/04/2035	2,108	0.40
800	CarVal CLO VII-C Ltd, Series 2023 1A, Class D1R, 144A, 8.432%, due 20/07/2037 *	799	0.15	2,172	Popular ABS Mortgage Pass-Through Trust 2005-5, Series 2005 5, Class MV2, 3.272%, due 25/11/2035 *	1,945	0.37
1,250	Carval Clo X-C Ltd/Jersey, Series 2024 2A, Class D2, 144A, 9.688%, due 20/07/2037 *	1,250	0.24	2,370	SEB Funding LLC, Series 2024 1A, Class A2, 144A, 7.386%, due 30/04/2054	2,428	0.46
1,410	CarVal CLO XI C Ltd, Series 2024 3A, Class E, 144A, 0.000%, due 20/10/2037 *	1,417	0.27	1,791	Sesac Finance LLC, Series 2024 1, Class A2, 144A, 6.421%, due 25/01/2054	1,845	0.35
1,289	Conseco Finance Corp, Series 1999 4, Class A8, 7.700%, due 01/05/2031 *	454	0.09	2,500	SMB Private Education Loan Trust 2024-D, Series 2024 D, Class D, 144A, 7.510%, due 15/07/2053	2,560	0.49
2,865	Conseco Finance Corp, Series 1999 4, Class A9, 7.020%, due 01/05/2031 *	939	0.18	120	SOFI PROFESSIONAL LOAN PROGRAM 2017-F LLC, Series 2017 F, Class R1, 144A, 0.000%, due 25/01/2041	991	0.19
5,526	Conseco Finance Securitizations Corp, Series 2000 3, Class A, 144A, 8.260%, due 01/12/2030 *	1,161	0.22	–	Southern Pacific Secured Assets Corp, Series 1998 1, Class A7, 6.510%, due 25/12/2027 *	–	–
754	Countrywide Asset-Backed Certificates, Series 2007 SD1, Class A1, 144A, 6.292%, due 25/03/2047 *	579	0.11	2,389	Stonepeak 2021-1 ABS, Series 2021 1A, Class B, 144A, 3.821%, due 28/02/2033	2,199	0.42
432	Credit-Based Asset Servicing and Securitization LLC, Series 2007 MX1, Class A4, 144A, 6.731%, due 25/12/2036	430	0.08	3,369	Structured Asset Securities Corp Mortgage Loan Trust 2005-9XS, Series 2005 9XS, Class M2, 6.367%, due 25/06/2035 *	3,370	0.64
1,888	CWABS Asset-Backed Certificates Trust 2004-9, Series 2004 9, Class MF2, 5.572%, due 25/11/2034 *	1,848	0.35	2,223	Sunnova Sol Issuer LLC, Series 2020 1A, Class B, 144A, 5.540%, due 01/02/2055	1,814	0.35
1,311	Dividend Solar Loans 2018-1 LLC, Series 2018 1, Class D, 144A, 6.390%, due 20/07/2038	1,113	0.21	990	Tritas CLO XXIX Ltd, Series 2024 29A, Class D1, 144A, 8.709%, due 23/07/2037 *	998	0.19
2,691	Dividend Solar Loans 2018-2 LLC, Series 2018 2, Class D, 144A, 5.910%, due 20/12/2038	2,153	0.41	Total Asset-Backed Securities (Cost \$103,585)			
2,780	Eagle RE 2023-1 Ltd, Series 2023 1, Class M2, 144A, 10.548%, due 26/09/2033 *	2,941	0.56	Mortgage-Backed Securities — 76.42% (29 February 2024: 74.61%)			
1,985	FOCUS Brands Funding, Series 2023 2, Class A2, 144A, 8.241%, due 30/10/2053	2,120	0.40	5,919	280 Park Avenue 2017-280P Mortgage Trust, Series 2017 280P, Class F, 144A, 8.453%, due 15/09/2034 *	5,338	1.02
6,319	Fremont Home Loan Trust 2006-B, Series 2006 B, Class 1A, 5.692%, due 25/08/2036 *	2,503	0.48	413	Alternative Loan Trust 2005-56, Series 2005 56, Class 4A1, 6.012%, due 25/11/2035 *	384	0.07
700	Golub Capital Partners CLO 60B Ltd, Series 2022 60A, Class ER, 144A, 11.285%, due 25/10/2034 *	697	0.13	969	Alternative Loan Trust 2005-80CB, Series 2005 80CB, Class 2A1, 6.000%, due 25/02/2036	934	0.18
580	Golub Capital Partners CLO 74 B Ltd, Series 2024 74A, Class D1, 144A, 8.515%, due 25/07/2037 *	586	0.11	2,024	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A14, 6.000%, due 25/08/2036	1,164	0.22
400	Golub Capital Partners CLO 76 B Ltd, Series 2024 76A, Class E, 144A, 0.000%, due 25/10/2037 *	402	0.08	515	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A15, 6.000%, due 25/08/2036	296	0.06
2,281	GoodLeap Sustainable Home Solutions Trust 2021-4, Series 2021 4GS, Class C, 144A, 3.500%, due 20/07/2048	1,674	0.32	527	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A16, 6.000%, due 25/08/2036	303	0.06
2,868	GoodLeap Sustainable Home Solutions Trust 2022-1, Series 2022 1GS, Class C, 144A, 3.500%, due 20/01/2049	1,937	0.37	597	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A20, 4.845%, due 25/08/2036 *	489	0.09
2,384	HERO Funding Trust 2016-1, Series 2016 1A, Class R, 144A, 0.000%, due 20/09/2041	288	0.06	577	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A24, 6.000%, due 25/08/2036	332	0.06
3,315	Home Partners of America 2021-2 Trust, Series 2021 2, Class F, 144A, 3.799%, due 17/12/2026	3,087	0.59	734	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A3, 6.000%, due 25/08/2036 *	424	0.08
1,770	Home RE 2023-1 Ltd, Series 2023 1, Class M2, 144A, 11.348%, due 25/10/2033 *	1,915	0.37	78	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A7, 6.000%, due 25/08/2036	45	0.01
1,000	HPS Loan Management 2024-20 Ltd, Series 2024 20A, Class D2, 144A, 9.736%, due 25/07/2037 *	999	0.19	350	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A8, 6.000%, due 25/08/2036	201	0.04
1,246	Loanpal Solar Loan 2021-1 Ltd, Series 2021 1GS, Class C, 144A, 3.500%, due 20/01/2048	820	0.16	4,575	Alternative Loan Trust 2006-28CB, Series 2006 28CB, Class A12, 0.508%, due 25/10/2036 *†	579	0.11
2,150	Loanpal Solar Loan 2021-2 Ltd, Series 2021 2GS, Class C, 144A, 3.500%, due 20/03/2048	1,388	0.27	920	Alternative Loan Trust 2007-23CB, Series 2007 23CB, Class A8, 6.830%, due 25/09/2037 *	839	0.16
1,075	Loanpal Solar Loan Ltd, Series 2020 3GS, Class C, 144A, 3.500%, due 20/12/2047	681	0.13	6,150	Alternative Loan Trust 2007-5CB, Series 2007 5CB, Class 1A20, 0.068%, due 25/04/2037 *†	704	0.13
30	Long Beach Mortgage Loan Trust 2002-2, Series 2002 2, Class M2, 5.864%, due 25/07/2032 *	29	0.01	4,122	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3, Series 2017 BNK3, Class E, 144A, 4.640%, due 15/02/2050 *	3,242	0.62
900	Marble Point CLO XVII Ltd, Series 2020 1A, Class D1R, 144A, 10.532%, due 20/07/2037 *	901	0.17	6,000	BBCCRE Trust 2015-GTP, Series 2015 GTP, Class F, 144A, 4.715%, due 10/08/2033 *	3,715	0.71
48	Mastr Specialized Loan Trust, Series 2006 2, Class A, 144A, 5.912%, due 25/02/2036 *	47	0.01	4,983	BCAP LLC 2014-RR2, Series 2014 RR2, Class 10A2, 144A, 3.993%, due 26/07/2046 *	4,147	0.79
3	Morgan Stanley ABS Capital I Inc Trust Series 2003-SD1, Series 2003 SD1, Class A1, 6.392%, due 25/03/2033 *	3	–	737	BCAP LLC Trust 2007-AA3, Series 2007 AA3, Class 1A2, 5.932%, due 25/04/2037 *	1,047	0.20
				1,039	Bear Stearns Asset Backed Securities I Trust 2004-AC6, Series 2004 AC6, Class A1, 5.750%, due 25/11/2034	920	0.18

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The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Structured Opportunities Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value		
Mortgage-Backed Securities — (continued)							
7,010	BHMS 2018-MZB, Series 2018 MZB, Class MZB, 144A, 12.270%, due 15/07/2025 *	6,793	1.30	2,000	CSMC Trust 2017-CHOP, Series 2017 CHOP, Class H, 144A, 12.794%, due 15/07/2032 *	1,811	0.35
3,500	BRAVO Residential Funding Trust 2024-NQM2, Series 2024 NQM2, Class M1, 144A, 6.819%, due 25/02/2064	3,573	0.68	4,000	CSWF 2018-TOP, Series 2018 TOP, Class H, 144A, 8.996%, due 15/08/2035 *	3,747	0.72
2,500	BRAVO Residential Funding Trust 2024-NQM5, Series 2024 NQM5, Class A3, 144A, 6.158%, due 25/06/2064	2,515	0.48	2,266	DBC G 2017-BBG Mortgage Trust, Series 2017 BBG, Class A, 144A, 8.500%, due 15/06/2034 *	2,266	0.43
3,500	BWAY 2013-1515 Mortgage Trust, Series 2013 1515, Class F, 144A, 4.058%, due 10/03/2033 *	3,032	0.58	528	DSLA Mortgage Loan Trust 2004-AR4, Series 2004 AR4, Class 2A2B, 6.296%, due 19/01/2045 *	358	0.07
4,000	BX Commercial Mortgage Trust 2024-BIO2, Series 2024 BIO2, Class D, 144A, 7.970%, due 13/08/2041 *	4,034	0.77	1,170	DSLA Mortgage Loan Trust 2005-AR3, Series 2005 AR3, Class 2A1B, 5.936%, due 19/07/2045 *	1,079	0.21
1,750	BX Trust 2018-GW MZ, Series 2018 GWMZ, Class MC, 144A, 11.122%, due 15/05/2037 *	1,742	0.33	2,233	DSLA Mortgage Loan Trust 2005-AR5, Series 2005 AR5, Class 1B1, 9.213%, due 19/09/2045 *	1,826	0.35
1,750	BX Trust 2018-GW, Series 2018 GW, Class G, 144A, 8.554%, due 15/05/2035 *	1,744	0.33	451	DSLA Mortgage Loan Trust 2007-AR1, Series 2007 AR1, Class 2A1B, 5.636%, due 19/04/2047 *	462	0.09
870	BX Trust 2021-VIEW, Series 2021 VIEW, Class E, 144A, 9.051%, due 15/06/2036 *	813	0.16	5,310	Fannie Mae Connecticut Avenue Securities, Series 2016 C01, Class 1B, 17.213%, due 25/08/2028 *	5,977	1.14
3,139	Chase Mortgage Finance Trust Series 2007-A1, Series 2007 A1, Class 11M1, 4.673%, due 25/03/2037 *	2,982	0.57	4,860	Fannie Mae Connecticut Avenue Securities, Series 2016 C04, Class 1B, 15.713%, due 25/01/2029 *	5,545	1.06
772	Chevy Chase Funding LLC Mortgage-Backed Certificates Series 2004-4, Series 2004 4A, Class B1, 144A, 4.633%, due 25/10/2035 *	594	0.11	4,872	Fannie Mae Connecticut Avenue Securities, Series 2016 C06, Class 1B, 14.713%, due 25/04/2029 *	5,524	1.05
367	Chevy Chase Funding LLC Mortgage-Backed Certificates Series 2005-B, Series 2005 BA, Class B1, 144A, 5.792%, due 25/06/2036 *	311	0.06	3,875	Fannie Mae Connecticut Avenue Securities, Series 2018 C06, Class 1B1, 9.213%, due 25/03/2031 *	4,173	0.80
209	CHL Mortgage Pass-Through Trust 2005-25, Series 2005 25, Class A15, 2.889%, due 25/11/2035 *	146	0.03	1,394	Fannie Mae REMICS, Series 2017 85, Class SC, 0.737%, due 25/11/2047 *	163	0.03
670	Citicorp Mortgage Securities Trust Series 2007-3, Series 2007 3, Class 1A4, 6.000%, due 25/04/2037	629	0.12	3,904	Fannie Mae REMICS, Series 2020 45, Class AI, 4.000%, due 25/07/2050	764	0.15
2,990	Citigroup Commercial Mortgage Trust 2014-GC23, Series 2014 GC23, Class C, 4.578%, due 10/07/2047 *	2,800	0.53	2	First Franklin Mortgage Loan Trust 2002-FF1, Series 2002 FF1, Class 1A2, 6.582%, due 25/04/2032 *	2	-
3,000	Citigroup Commercial Mortgage Trust 2015-GC29, Series 2015 GC29, Class D, 144A, 3.110%, due 10/04/2048	2,719	0.52	3,590	Freddie Mac Multifamily Structured Credit Risk, Series 2021 MN2, Class M2, 144A, 8.699%, due 25/07/2041 *	3,438	0.66
3,125	Citigroup Commercial Mortgage Trust 2015-P1, Series 2015 P1, Class D, 144A, 3.225%, due 15/09/2048	2,803	0.54	19,370	Freddie Mac Multifamily Structured Pass Through Certificates K052, Class X3, 1.672%, due 25/01/2044 *	379	0.07
4,000	Citigroup Commercial Mortgage Trust 2015-P1, Series 2015 P1, Class E, 144A, 4.514%, due 15/09/2048 *	3,148	0.60	12,848	Freddie Mac Seasoned Credit Risk Transfer Trust 2017-4, Series 2017 4, Class B, 144A, 0.000%, due 25/06/2057 †	2,508	0.48
9,200	Citigroup Mortgage Loan Trust 2006-AR6, Series 2006 AR6, Class 2A4, 5.832%, due 25/09/2036 *	2,775	0.53	18,166	Freddie Mac Seasoned Credit Risk Transfer Trust 2017-4, Series 2017 4, Class BIO, 144A, 1.645%, due 25/06/2057 *†	3,302	0.63
768	Citigroup Mortgage Loan Trust 2008-3, Series 2008 3, Class A3, 144A, 6.100%, due 25/04/2037	354	0.07	4,392	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2016-1, Series 2016 1, Class B, 144A, 0.000%, due 25/09/2055 †	597	0.11
3,529	Citigroup Mortgage Loan Trust 2014-J2, Series 2014 J2, Class B5, 144A, 3.829%, due 25/11/2044 *	2,359	0.45	7,453	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2016-1, Series 2016 1, Class BIO, 144A, 1.469%, due 25/09/2055 *†	875	0.17
3,250	COLT 2021-RPL1 Trust, Series 2021 RPL1, Class B1, 144A, 4.656%, due 25/09/2061 *	2,616	0.50	3,040	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2016-1, Series 2016 1, Class M2, 144A, 3.750%, due 25/09/2055 *	2,821	0.54
1,384	COLT 2024-2 Mortgage Loan Trust, Series 2024 2, Class A3, 144A, 6.429%, due 25/04/2069	1,396	0.27	47,595	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2016-1, Series 2016 1, Class XSIO, 144A, 0.075%, due 25/09/2055 *†	190	0.04
3,866	Connecticut Avenue Securities Trust 2019-R07, Series 2019 R07, Class 1B1, 144A, 8.863%, due 25/10/2039 *	4,012	0.77	2,131	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2018-1, Series 2018 1, Class M, 4.750%, due 25/05/2057 *	2,075	0.40
5,760	Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B1, 144A, 8.449%, due 25/10/2041 *	5,930	1.13	11,345	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2018-2, Series 2018 2, Class BX, 2.555%, due 25/11/2057 *	4,350	0.83
5,735	Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B2, 144A, 11.349%, due 25/10/2041 *	6,060	1.16	15,950	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2018-3, Series 2018 3, Class BX, 144A, 0.944%, due 25/08/2057 *	5,720	1.09
3,000	Connecticut Avenue Securities Trust 2022-R01, Series 2022 R01, Class 1B2, 144A, 11.349%, due 25/12/2041 *	3,173	0.61	4,913	Freddie Mac STACR Debt Notes 2016-DNA1, Series 2016 DNA1, Class B, 15.463%, due 25/07/2028 *	5,424	1.04
2,520	Connecticut Avenue Securities Trust 2022-R02, Series 2022 R02, Class 2B2, 144A, 12.999%, due 25/01/2042 *	2,742	0.52	2,494	Freddie Mac STACR Debt Notes 2016-DNA2, Series 2016 DNA2, Class B, 15.963%, due 25/10/2028 *	2,785	0.53
1,500	CSAIL 2015-C3 Commercial Mortgage Trust, Series 2015 C3, Class C, 4.493%, due 15/08/2048 *	1,239	0.24	2,527	Freddie Mac STACR Debt Notes 2016-DNA3, Series 2016 DNA3, Class B, 16.713%, due 25/12/2028 *	2,865	0.55
228	CSFB Mortgage-Backed Pass-Through Certificates Series 2004-AR5, Series 2004 AR5, Class CB2, 5.734%, due 25/06/2034 *	176	0.03	2,721	Freddie Mac STACR Debt Notes 2016-DNA4, Series 2016 DNA4, Class B, 14.063%, due 25/03/2029 *	3,030	0.58
9,700	CSMC 2014-USA OA LLC, Series 2014 USA, Class E, 144A, 4.373%, due 15/09/2037	5,783	1.10	3,915	Freddie Mac STACR Debt Notes 2017-DNA2, Series 2017 DNA2, Class B2, 16.713%, due 25/10/2029 *	4,593	0.88
4,373	CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class B1, 144A, 2.977%, due 25/07/2057 *	3,005	0.57	6,124	Freddie Mac STACR Debt Notes 2017-HRP1, Series 2017 HRP1, Class B2D, 8.463%, due 25/12/2042 *	5,539	1.06
5,017	CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class B2, 144A, 2.977%, due 25/07/2057 *	3,044	0.58	6,470	Freddie Mac STACR REMIC Trust 2020-DNA1, Series 2020 DNA1, Class B2, 144A, 10.713%, due 25/01/2050 *	7,159	1.37
4,266	CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class B3, 144A, 2.977%, due 25/07/2057 *	1,918	0.37	8,000	Freddie Mac STACR REMIC Trust 2020-DNA2, Series 2020 DNA2, Class B2, 144A, 10.263%, due 25/02/2050 *	8,587	1.64
4,205	CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class B4, 144A, 2.977%, due 25/07/2057 *	888	0.17	1,640	Freddie Mac STACR REMIC Trust 2020-DNA2, Series 2021 DNA2, Class B2, 144A, 11.349%, due 25/08/2033 *	1,926	0.37
1,974	CSMC 2017-RPL3 Trust, Series 2017 RPL3, Class B3, 144A, 4.547%, due 01/08/2057 *	1,907	0.36	530	Freddie Mac STACR REMIC Trust 2021-DNA5, Series 2021 DNA5, Class B2, 144A, 10.849%, due 25/01/2034 *	599	0.11
5,327	CSMC 2017-RPL3 Trust, Series 2017 RPL3, Class B4, 144A, 4.547%, due 01/08/2057 *	5,033	0.96	5,020	Freddie Mac STACR REMIC Trust 2021-DNA6, Series 2021 DNA6, Class B2, 144A, 12.849%, due 25/10/2041 *	5,440	1.04
-	CSMC 2018-J1 Trust, Series 2018 J1, Class SA, 144A, 0.000%, due 25/02/2048	-	-	3,640	Freddie Mac STACR REMIC Trust 2021-HQA4, Series 2021 HQA4, Class B2, 144A, 12.349%, due 25/12/2041 *	3,876	0.74
7,663	CSMC Mortgage-Backed Trust 2006-7, Series 2006 7, Class 11A2, 1.108%, due 25/08/2036 *†	1,020	0.19	4,000	Freddie Mac STACR REMIC Trust 2022-DNA2, Series 2022 DNA2, Class B2, 144A, 13.849%, due 25/02/2042 *	4,426	0.85
93	CSMC Resecuritization Trust 2006-1R, Series 2006 1R, Class 1A2, 144A, 4.701%, due 27/07/2036 *	87	0.02	3,995	Freddie Mac STACR Securitized Participation Interests Trust 2018-SP1, Series 2018 SP1, Class B, 144A, 3.792%, due 25/02/2048 *	2,675	0.51
4,136	CSMC Series 2015-2R, Series 2015 2R, Class 7A2, 144A, 4.463%, due 27/08/2036 *	3,201	0.61	5,874	Freddie Mac STACR Securitized Participation Interests Trust 2018-SP2, Series 2018 SP2, Class B, 144A, 3.844%, due 25/05/2048 *	4,185	0.80
4,307	CSMC Trust 2013-IVR5, Series 2013 IVR5, Class B5, 144A, 3.619%, due 25/10/2043 *	2,957	0.56	6,841	Freddie Mac STACR Securitized Participation Interests Trust 2018-SP3, Series 2018 SP3, Class B, 144A, 4.150%, due 25/08/2048 *	5,207	0.99

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FTGF Western Asset Structured Opportunities Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value		
Mortgage-Backed Securities — (continued)							
5,000	Freddie Mac STACR Trust 2018-DNA3, Series 2018 DNA3, Class B2, 144A, 13.213%, due 25/09/2048 *	5,832	1.11	526	IndyMac INDX Mortgage Loan Trust 2005-AR2, Series 2005 AR2, Class 2A1B, 6.172%, due 25/02/2035 *	383	0.07
4,620	Freddie Mac STACR Trust 2019-DNA1, Series 2019 DNA1, Class B2, 144A, 16.213%, due 25/01/2049 *	5,869	1.12	1,762	IndyMac INDX Mortgage Loan Trust 2005-AR6, Series 2005 AR6, Class 2A2, 6.052%, due 25/04/2035 *	1,328	0.25
3,910	Freddie Mac STACR Trust 2019-DNA3, Series 2019 DNA3, Class B2, 144A, 13.613%, due 25/07/2049 *	4,529	0.86	2,282	J.P. Morgan Chase Commercial Mortgage Securities Trust 2017-FL11, Series 2017 FL11, Class E, 144A, 9.464%, due 15/10/2032 *	2,278	0.44
5,550	Freddie Mac STACR Trust 2019-DNA4, Series 2019 DNA4, Class B2, 144A, 11.713%, due 25/10/2049 *	6,132	1.17	2,250	J.P. Morgan Chase Commercial Mortgage Securities Trust 2017-FL11, Series 2017 FL11, Class F, 144A, 10.764%, due 15/10/2032 *	2,238	0.43
4,000	Freddie Mac STACR Trust 2019-FTR4, Series 2019 FTR4, Class B2, 144A, 10.463%, due 25/11/2047 *	4,294	0.82	4,022	JP Morgan Chase Commercial Mortgage Securities Trust 2015-FL7, Series 2015 FL7, Class D, 144A, 9.193%, due 15/05/2028 *	3,464	0.66
1,885	Freddie Mac Strips 390, Class C17, 4.500%, due 15/11/2052	459	0.09	3,070	JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1, Series 2015 JP1, Class C, 4.878%, due 15/01/2049 *	2,676	0.51
3,743	FRESB 2018-SB48 Mortgage Trust, Series 2018 SB48, Class B, 144A, 4.743%, due 25/02/2038 *	1,954	0.37	1,800	JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT, Series 2018 WPT, Class GFL, 144A, 8.990%, due 05/07/2033 *	1,064	0.20
700	Government National Mortgage Association, Series 2010 102, Class IO, 0.010%, due 16/06/2052 *	–	–	6,574	JP Morgan Chase Commercial Mortgage Securities Trust 2020-MKST, Series 2020 MKST, Class G, 144A, 10.201%, due 15/12/2036 *†	66	0.01
1,752	Government National Mortgage Association, Series 2010 13, Class IO, 0.000%, due 16/11/2051 *	–	–	6,867	JP Morgan Chase Commercial Mortgage Securities Trust 2020-MKST, Series 2020 MKST, Class H, 144A, 12.701%, due 15/12/2036 *†	27	0.01
16,258	Government National Mortgage Association, Series 2011 95, Class IO, 0.006%, due 16/04/2051 *	1	–	4,000	JP Morgan Chase Commercial Mortgage Securities Trust 2021-NYMZ, Series 2021 NYMZ, Class M, 144A, 12.951%, due 15/06/2026 *	2,528	0.48
7,707	Government National Mortgage Association, Series 2012 114, Class IO, 0.626%, due 16/01/2053 *	121	0.02	8,582	JP Morgan Mortgage Trust 2018-4, Series 2018 4, Class AX1, 144A, 0.211%, due 25/10/2048 *†	57	0.01
2,507	Government National Mortgage Association, Series 2013 163, Class IO, 1.013%, due 16/02/2046 *	33	0.01	10	MASTR Adjustable Rate Mortgages Trust 2004-15, Series 2004 15, Class 6A1, 5.722%, due 25/12/2034 *	10	–
4,946	Government National Mortgage Association, Series 2014 16, Class IO, 0.417%, due 16/06/2055 *	62	0.01	1,429	MASTR Adjustable Rate Mortgages Trust 2004-6, Series 2004 6, Class B1, 6.247%, due 25/07/2034 *	1,336	0.25
6,732	Government National Mortgage Association, Series 2014 171, Class IO, 0.395%, due 16/11/2055 *	57	0.01	1,110	MASTR Adjustable Rate Mortgages Trust 2004-8, Series 2004 8, Class B1, 6.669%, due 25/09/2034 *	992	0.19
636	Government National Mortgage Association, Series 2014 47, Class IA, 0.156%, due 16/02/2048 *	2	–	646	MASTR Reperforming Loan Trust 2005-1, Series 2005 1, Class 1A1, 144A, 6.000%, due 25/08/2034	405	0.08
3,454	Government National Mortgage Association, Series 2014 50, Class IO, 0.627%, due 16/09/2055 *	87	0.02	787	MASTR Reperforming Loan Trust 2005-2, Series 2005 2, Class 1A1F, 144A, 5.742%, due 25/05/2035 *	396	0.08
649	Government National Mortgage Association, Series 2016 135, Class SB, 0.647%, due 16/10/2046 *	107	0.02	5,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32, Series 2016 C32, Class D, 144A, 3.396%, due 15/12/2049 *	3,470	0.66
602	Government National Mortgage Association, Series 2016 51, Class NS, 0.600%, due 20/04/2046 *	80	0.02	3,742	Morgan Stanley Capital I Trust 2016-BNK2, Series 2016 BNK2, Class B, 3.485%, due 15/11/2049	3,082	0.59
2,996	Government National Mortgage Association, Series 2018 125, Class HS, 0.800%, due 20/09/2048 *	357	0.07	1,278	Morgan Stanley Mortgage Loan Trust 2004-11AR, Series 2004 11AR, Class 1B1, 5.992%, due 25/01/2035 *	1,044	0.20
11,787	Government National Mortgage Association, Series 2020 89, Class IA, 1.168%, due 16/04/2062 *	961	0.18	3,290	Morgan Stanley Mortgage Loan Trust 2006-8AR, Series 2006 8AR, Class 1A3, 5.712%, due 25/06/2036 *	663	0.13
4,592	Government National Mortgage Association, Series 2022 202, Class Z, 3.000%, due 16/10/2063 *	2,748	0.52	502	Multifamily Trust 2016-1, Series 2016 1, Class B, 144A, 8.322%, due 25/04/2046 *	502	0.10
2,713	Government National Mortgage Association, Series 2023 16, Class Z, 3.500%, due 16/07/2063 *	1,647	0.31	5,308	Natix Commercial Mortgage Securities Trust 2019-FAME, Series 2019 FAME, Class D, 144A, 4.544%, due 15/08/2036 *	3,331	0.64
1,280	Greystone CRE Notes 2024-HC3, Series 2024 HC3, Class D, 144A, 10.669%, due 15/03/2041 *	1,277	0.24	4,870	Natix Commercial Mortgage Securities Trust 2019-FAME, Series 2019 FAME, Class E, 144A, 4.544%, due 15/08/2036 *	2,045	0.39
25,528	GS Mortgage Securities Corp Trust 2018-SRP5, Series 2018 SRP5, Class D, 144A, 11.884%, due 15/09/2031 *	2,544	0.49	3,000	Natix Commercial Mortgage Securities Trust 2022-JERI, Series 2022 JERI, Class G, 144A, 12.795%, due 15/01/2039 *	2,121	0.41
3,200	GS Mortgage Securities Trust 2015-GC28, Series 2015 GC28, Class D, 144A, 4.526%, due 10/02/2048 *	2,959	0.57	3,156	New Residential Mortgage Loan Trust 2016-4, Series 2016 4A, Class B5, 144A, 4.828%, due 25/11/2056 *	2,932	0.56
2,500	GS Mortgage Securities Trust 2015-GC30, Series 2015 GC30, Class D, 3.384%, due 10/05/2050	2,041	0.39	3,000	New Residential Mortgage Loan Trust 2021-NQM3, Series 2021 NQM3, Class B2, 144A, 4.051%, due 27/11/2056 *	2,382	0.45
1,500	GS Mortgage Securities Trust 2015-GC32, Series 2015 GC32, Class D, 3.345%, due 10/07/2048	1,379	0.26	650	New Residential Mortgage Loan Trust 2024-RTL1, Series 2024 RTL1, Class A2, 144A, 7.101%, due 25/03/2039	658	0.13
4,823	GSR Mortgage Loan Trust 2006-1F, Series 2006 1F, Class 6A1, 5.792%, due 25/02/2036 *	466	0.09	2,150	New Residential Mortgage Loan Trust 2024-RTL1, Series 2024 RTL1, Class M1, 144A, 9.229%, due 25/03/2039 *	2,167	0.41
68	HarborView Mortgage Loan Trust 2004-11, Series 2004 11, Class 3A3, 6.216%, due 19/01/2035 *	64	0.01	2,750	NYMT Loan Trust Series 2024-BPL2, Series 2024 BPL2, Class A2, 144A, 6.811%, due 25/05/2039	2,787	0.53
42	HarborView Mortgage Loan Trust 2005-1, Series 2005 1, Class 2A1A, 5.996%, due 19/03/2035 *	43	0.01	488	Opteum Mortgage Acceptance Corp Trust 2006-1, Series 2006 1, Class M1, 5.947%, due 25/04/2036 *	1,119	0.21
114	HarborView Mortgage Loan Trust 2005-10, Series 2005 10, Class 2A1A, 6.076%, due 19/11/2035 *	76	0.01	2,539	PMT Credit Risk Transfer Trust, 144A, 9.149%, due 29/10/2024 *	2,550	0.49
381	HarborView Mortgage Loan Trust 2005-2, Series 2005 2, Class 2A1A, 5.896%, due 19/05/2035 *	363	0.07	2,801	PMT Credit Risk Transfer Trust, 144A, 8.814%, due 27/02/2025 *	2,799	0.53
162	HarborView Mortgage Loan Trust 2005-3, Series 2005 3, Class 2A1A, 5.936%, due 19/06/2035 *	157	0.03	568	RALI Series 2006-QA2 Trust, Series 2006 QA2, Class 1A1, 5.642%, due 25/02/2036 *	367	0.07
1,620	HarborView Mortgage Loan Trust 2005-8, Series 2005 8, Class 2A2, 6.662%, due 19/09/2035 *	1,305	0.25	840	Reperforming Loan REMIC Trust 2006-R2, Series 2006 R2, Class AF1, 144A, 5.812%, due 25/07/2036 *	776	0.15
394	HarborView Mortgage Loan Trust 2006-10, Series 2006 10, Class 2A1A, 5.816%, due 19/11/2036 *	332	0.06	3,216	Residential Asset Securitization Trust 2006-A7CB, Series 2006 A7CB, Class 1A3, 6.250%, due 25/07/2036	2,496	0.48
500	HGI CRE CLO 2021-FL1 Ltd, Series 2021 FL1, Class E, 144A, 8.403%, due 16/06/2036 *	476	0.09	254	Structured Adjustable Rate Mortgage Loan Trust, Series 2004 2, Class 1A1, 6.557%, due 25/03/2034 *	236	0.05
596	Impac CMB Trust Series 2005-1, Series 2005 1, Class M1, 6.082%, due 25/04/2035 *	553	0.11	46	Structured Asset Mortgage Investments II Trust 2006-AR6, Series 2006 AR6, Class 1A1, 5.752%, due 25/07/2046 *	39	0.01
1,414	Impac CMB Trust Series 2005-3, Series 2005 3, Class A2, 5.992%, due 25/08/2035 *	1,268	0.24	3,612	Towd Point Mortgage Trust 2017-3, Series 2017 3, Class B5, 144A, 3.850%, due 25/07/2057 *	2,420	0.46
520	Impac CMB Trust Series 2005-4, Series 2005 4, Class 1M1, 6.037%, due 25/05/2035 *	479	0.09	3,900	Towd Point Mortgage Trust 2018-2, Series 2018 2, Class B2, 144A, 3.797%, due 25/03/2058 *	3,244	0.62
836	Impac CMB Trust Series 2005-7, Series 2005 7, Class A1, 5.912%, due 25/11/2035 *	737	0.14	7,118	Towd Point Mortgage Trust 2018-4, Series 2018 4, Class B2, 144A, 3.288%, due 25/06/2058 *	5,003	0.96
853	Impac Secured Assets Trust 2006-2, Series 2006 2, Class 2B, 7.042%, due 25/08/2036 *	849	0.16	4,000	UBS Commercial Mortgage Trust 2018-NYCH, Series 2018 NYCH, Class F, 144A, 9.205%, due 15/02/2032 *	3,803	0.73
591	IndyMac INDX Mortgage Loan Trust 2005-AR13, Series 2005 AR13, Class 1A1, 4.403%, due 25/08/2035 *	291	0.06				

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The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset Structured Opportunities Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — (continued)					
2,696 Verus Securitization Trust 2023-4, Series 2023 4, Class A3, 144A, 6.319%, due 25/05/2068	2,704	0.52	91 MFA Financial Inc, Series C *	2,155	0.41
2,770 Verus Securitization Trust 2023-4, Series 2023 4, Class B1, 144A, 8.146%, due 25/05/2068 *	2,793	0.53		8,252	1.58
2,750 Verus Securitization Trust 2024-1, Series 2024 1, Class B1, 144A, 7.909%, due 25/01/2069 *	2,781	0.53	Total Real Estate Investment Trusts (Cost \$8,122)	8,252	1.58
1,412 Verus Securitization Trust 2024-4, Series 2024 4, Class B1, 144A, 7.643%, due 25/06/2069 *	1,438	0.27	Total Investments at fair value through profit or loss (Cost \$675,275)	547,075	104.49
2,120 Verus Securitization Trust 2024-4, Series 2024 4, Class B2, 144A, 8.066%, due 25/06/2069 *	2,107	0.40	Forward Foreign Currency Contracts — 0.00% (29 February 2024: 0.00%)		
1,249 Verus Securitization Trust 2024-INV1, Series 2024 INV1, Class A3, 144A, 6.470%, due 25/03/2069	1,262	0.24	Unrealised appreciation of contracts (see below)	20	–
3,264 WaMu Mortgage Pass-Through Certificates Series 2005-AR11 Trust, Series 2005 AR11, Class B1, 6.307%, due 25/08/2045 *	2,679	0.51	Futures — 0.09% (29 February 2024: 0.03%)		
894 WaMu Mortgage Pass-Through Certificates Series 2005-AR9 Trust, Series 2005 AR9, Class B1, 6.337%, due 25/07/2045 *	764	0.15	Unrealised appreciation of contracts (see below)	456	0.09
1,343 Waterfall Commercial Mortgage Trust 2015-SBC5, Series 2015 SBC5, Class B, 144A, 6.535%, due 14/09/2022 *	1,204	0.23	Total Financial Assets at fair value through profit or loss	547,551	104.58
2,500 Wells Fargo Commercial Mortgage Trust 2015-C28, Series 2015 C28, Class D, 4.216%, due 15/05/2048 *	2,029	0.39	Forward Foreign Currency Contracts — 0.00% (29 February 2024: 0.00%)		
1,252 WFRBS Commercial Mortgage Trust 2014-C22, Series 2014 C22, Class D, 144A, 4.008%, due 15/09/2057 *	645	0.12	Unrealised depreciation of contracts (see below)	–	–
Total Mortgage-Backed Securities (Cost \$477,674)	400,105	76.42	Total Financial Liabilities at fair value through profit or loss	–	–
Corporate Bonds and Notes — 1.04% (29 February 2024: 1.23%)					
United States — 1.04% (29 February 2024: 1.23%)					
1,550 Full House Resorts Inc, 144A, 8.250%, due 15/02/2028	1,539	0.29	Total Financial Assets and Financial Liabilities at fair value through profit or loss	547,551	104.58
4,000 Two Harbors Investment Corp, 6.250%, due 15/01/2026	3,910	0.75	Liabilities in Excess of Other Assets	(23,985)	(4.58)
	5,449	1.04	Total Net Assets	\$523,566	100.00
Total Corporate Bonds and Notes (Cost \$5,188)	5,449	1.04			
Loan Notes — 3.16% (29 February 2024: 3.13%)					
30,000 American Dream, –%, due 30/06/2028 *†	1,102	0.21	–	Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.	
1,613 Freehand Hotel, 9.553%, due 17/12/2024 *∞	1,601	0.30	144A	Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$345,852,000 or 66.05% of net assets.	
2,935 Freehand Hotel, 9.553%, due 17/12/2024 *∞	2,913	0.56	*	Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.	
5,452 Freehand Hotel, 9.553%, due 17/12/2024 *∞	5,413	1.03	†	Illiquid.	
5,551 Sono Retail Loan, 8.732%, due 06/09/2024 *∞	5,529	1.06	∞	Security is valued in good faith at fair value by or at the discretion of the Valuation Committee.	
Total Loan Notes (Cost \$45,460)	16,558	3.16			
Collective Investment Schemes — 6.73% (29 February 2024: 4.09%)					
35,246 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	35,246	6.73			
Total Collective Investment Schemes (Cost \$35,246)	35,246	6.73			
Real Estate Investment Trusts — 1.58% (29 February 2024: 0.00%)					
United States — 1.58% (29 February 2024: 0.00%)					
165 AGNC Investment Corp, Series F *	3,990	0.76			
91 Chimera Investment Corp, Series C *	2,107	0.41			

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
13-Sep-2024	BNY Mellon	Buy EUR 1,602	Sell USD 1,752	\$ 19
13-Sep-2024	BNY Mellon	Buy EUR 6	Sell USD 7	–
13-Sep-2024	BNY Mellon	Buy CHF 64	Sell USD 74	1
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$12)				\$ 20
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(6))				–
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$6)				\$ 20

Schedule of Futures Contracts

Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
U.S. 10 Year Note (CBT) December 2024	Bank of America Merrill Lynch (42)	\$ (4,770)	\$ 28
U.S. 10 Year Ultra Note December 2024	Bank of America Merrill Lynch (210)	(24,662)	169
U.S. 5 Year Note (CBT) December 2024	Bank of America Merrill Lynch (80)	(8,752)	29
U.S. Long Bond (CBT) December 2024	Bank of America Merrill Lynch (152)	(18,715)	128
U.S. Ultra Bond (CBT) December 2024	Bank of America Merrill Lynch (57)	(7,520)	102
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$166)			\$ 456
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$(306))			–
Net Appreciation of Futures Contracts (29 February 2024 (000's): \$(140))			\$ 456

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The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Mortgage-Backed Securities Fund[^]

Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Asset-Backed Securities — 1.46% (29 February 2024: 1.44%)					
1,196			1		
DB Master Finance LLC, Series 2021 1A, Class A23, 144A, 2.791%, due 20/11/2051	1,031	0.08	Fannie Mae Pool '548965', 8.500%, due 01/07/2030	1	–
1,350			7		
FOCUS Brands Funding, Series 2023 2, Class A2, 144A, 8.241%, due 30/10/2053	1,442	0.12	Fannie Mae Pool '555676', 7.500%, due 01/12/2032	7	–
4,520			9		
Goodleap Sustainable Home Solutions Trust 2023-3, Series 2023 3C, Class A, 144A, 6.500%, due 20/07/2055	4,700	0.39	Fannie Mae Pool '745248', 7.500%, due 01/08/2034	9	–
2,624			92		
Home Partners of America 2021-3 Trust, Series 2021 3, Class A, 144A, 2.200%, due 17/01/2041	2,367	0.20	Fannie Mae Pool '745802', 6.000%, due 01/07/2036	97	0.01
2,037			386		
Loanpal Solar Loan 2021-2 Ltd, Series 2021 2GS, Class B, 144A, 2.790%, due 20/03/2048	1,567	0.13	Fannie Mae Pool '836398', 7.051%, due 01/10/2035 *	393	0.03
521			5		
SBA Small Business Investment Cos, Series 2018 10B, Class 1, 3.548%, due 10/09/2028	510	0.04	Fannie Mae Pool '836852', 7.096%, due 01/10/2035 *	5	–
1,917			5		
SBA Small Business Investment Cos, Series 2023 10A, Class 1, 5.168%, due 10/03/2033	1,959	0.16	Fannie Mae Pool '843823', 7.101%, due 01/11/2035 *	6	–
2,256			71		
SBA Small Business Investment Cos, Series 2023 10B, Class 1, 5.688%, due 10/09/2033	2,352	0.19	Fannie Mae Pool '843997', 7.005%, due 01/11/2035 *	71	0.01
500			18		
SMB Private Education Loan Trust 2023-C, Series 2023 C, Class B, 144A, 6.360%, due 15/11/2052	527	0.04	Fannie Mae Pool '865915', 7.247%, due 01/03/2036 *	18	–
1,476			485		
Store Master Funding I-VII XIV XIX XX, Series 2021 1A, Class A3, 144A, 2.860%, due 20/06/2051	1,335	0.11	Fannie Mae Pool '890604', 4.500%, due 01/10/2044	485	0.04
			14		
Total Asset-Backed Securities (Cost \$18,377)	17,790	1.46	Fannie Mae Pool '902663', 6.000%, due 01/11/2036	15	–
			3		
			Fannie Mae Pool '909856', 6.000%, due 01/03/2037	3	–
			1		
			Fannie Mae Pool '974763', 4.500%, due 01/04/2038	1	–
			4		
			Fannie Mae Pool '995072', 5.500%, due 01/08/2038	4	–
			50		
			Fannie Mae Pool 'AA8438', 4.500%, due 01/06/2039	50	–
			921		
			Fannie Mae Pool 'AB3882', 4.500%, due 01/11/2041	918	0.08
			326		
			Fannie Mae Pool 'AB5692', 4.000%, due 01/06/2042	317	0.03
			29		
			Fannie Mae Pool 'AB7668', 3.000%, due 01/10/2043	26	–
			176		
			Fannie Mae Pool 'AB9107', 3.500%, due 01/04/2033	170	0.01
			10		
			Fannie Mae Pool 'AD3336', 5.500%, due 01/04/2040	10	–
			3		
			Fannie Mae Pool 'AD4567', 5.500%, due 01/04/2040	3	–
			5		
			Fannie Mae Pool 'AD4598', 5.500%, due 01/05/2040	5	–
			9		
			Fannie Mae Pool 'AD4614', 5.500%, due 01/06/2040	10	–
			6		
			Fannie Mae Pool 'AD8281', 5.500%, due 01/07/2040	6	–
			19		
			Fannie Mae Pool 'AD8326', 5.500%, due 01/07/2040	20	–
			9		
			Fannie Mae Pool 'AE0758', 7.000%, due 01/02/2039	10	–
			31		
			Fannie Mae Pool 'AH5036', 5.500%, due 01/02/2041	32	–
			14		
			Fannie Mae Pool 'AH9785', 5.500%, due 01/04/2041	15	–
			24		
			Fannie Mae Pool 'AI9532', 5.500%, due 01/09/2041	25	–
			14		
			Fannie Mae Pool 'AJ2033', 5.500%, due 01/11/2041	15	–
			26		
			Fannie Mae Pool 'AJ4713', 4.500%, due 01/11/2041	26	–
			76		
			Fannie Mae Pool 'AL1051', 4.500%, due 01/09/2041	76	0.01
			432		
			Fannie Mae Pool 'AL1469', 7.000%, due 01/02/2039	462	0.04
			187		
			Fannie Mae Pool 'AL1470', 7.000%, due 01/04/2037	203	0.02
			3,172		
			Fannie Mae Pool 'AL3024', 3.500%, due 01/01/2043	2,987	0.25
			28		
			Fannie Mae Pool 'AL3026', 3.500%, due 01/12/2042	27	–
			1,072		
			Fannie Mae Pool 'AL4324', 6.500%, due 01/05/2040	1,122	0.09
			100		
			Fannie Mae Pool 'AL4741', 4.500%, due 01/01/2044	99	0.01
			4,181		
			Fannie Mae Pool 'AL7093', 4.000%, due 01/05/2045	4,099	0.34
			760		
			Fannie Mae Pool 'AL7877', 4.000%, due 01/12/2045	734	0.06
			727		
			Fannie Mae Pool 'AL8991', 3.000%, due 01/08/2035	689	0.06
			87		
			Fannie Mae Pool 'AL9546', 3.500%, due 01/11/2046	82	0.01
			88		
			Fannie Mae Pool 'AO4102', 4.000%, due 01/06/2042	86	0.01
			303		
			Fannie Mae Pool 'AP9766', 4.000%, due 01/10/2042	295	0.02
			829		
			Fannie Mae Pool 'AQ6295', 3.500%, due 01/12/2032	807	0.07
			54		
			Fannie Mae Pool 'AQ7130', 3.500%, due 01/12/2032	52	–
			208		
			Fannie Mae Pool 'AQ7270', 3.500%, due 01/12/2032	202	0.02
			261		
			Fannie Mae Pool 'AQ7306', 3.000%, due 01/01/2043	241	0.02
			251		
			Fannie Mae Pool 'AQ7864', 3.500%, due 01/12/2032	244	0.02
			39		
			Fannie Mae Pool 'AQ7869', 3.500%, due 01/11/2032	38	–
			113		
			Fannie Mae Pool 'AQ7913', 3.500%, due 01/12/2032	109	0.01
			117		
			Fannie Mae Pool 'AQ8677', 3.500%, due 01/12/2032	113	0.01
			81		
			Fannie Mae Pool 'AR1198', 3.000%, due 01/01/2043	75	0.01
			268		
			Fannie Mae Pool 'AR1202', 3.000%, due 01/01/2043	247	0.02
			133		
			Fannie Mae Pool 'AR7399', 3.000%, due 01/06/2043	122	0.01
			314		
			Fannie Mae Pool 'AS0038', 3.000%, due 01/07/2043	288	0.02
			461		
			Fannie Mae Pool 'AS0462', 3.500%, due 01/09/2033	448	0.04
			163		
			Fannie Mae Pool 'AS0469', 4.000%, due 01/09/2033	161	0.01
			92		
			Fannie Mae Pool 'AS1281', 3.500%, due 01/12/2033	88	0.01
			3,013		
			Fannie Mae Pool 'AS4347', 4.000%, due 01/01/2045	2,935	0.24
			1,262		
			Fannie Mae Pool 'AS4363', 4.500%, due 01/02/2045	1,266	0.10
			362		
			Fannie Mae Pool 'AS6340', 3.500%, due 01/12/2045	339	0.03
			247		
			Fannie Mae Pool 'AS6541', 3.500%, due 01/01/2046	232	0.02
			199		
			Fannie Mae Pool 'AS6562', 3.500%, due 01/01/2046	185	0.02
			221		
			Fannie Mae Pool 'AS9453', 4.000%, due 01/04/2047	212	0.02
			141		
			Fannie Mae Pool 'AS9760', 4.500%, due 01/06/2047	140	0.01
			168		
			Fannie Mae Pool 'AT2486', 3.500%, due 01/06/2033	162	0.01
			2,838		
			Fannie Mae Pool 'AT3070', 3.500%, due 01/04/2043	2,675	0.22
			62		
			Fannie Mae Pool 'AU4395', 4.000%, due 01/10/2033	61	0.01
			24		
			Fannie Mae Pool 'AU4397', 4.000%, due 01/10/2033	24	–
			293		
			Fannie Mae Pool 'AU6735', 3.000%, due 01/10/2043	269	0.02
			66		
			Fannie Mae Pool 'AU7248', 4.000%, due 01/10/2033	65	0.01
			63		
			Fannie Mae Pool 'AU9562', 4.000%, due 01/10/2033	62	0.01
			90		
			Fannie Mae Pool 'AU9567', 4.000%, due 01/10/2033	88	0.01
			68		
			Fannie Mae Pool 'AU9570', 4.000%, due 01/10/2033	67	0.01
			20		
			Fannie Mae Pool 'AV7116', 4.500%, due 01/03/2044	20	–
			66		
			Fannie Mae Pool 'AV7681', 3.500%, due 01/01/2034	64	0.01
			152		
			Fannie Mae Pool 'AV7683', 3.500%, due 01/01/2034	146	0.01
			188		
			Fannie Mae Pool 'AV7694', 3.500%, due 01/01/2034	181	0.02
			254		
			Fannie Mae Pool 'AV7696', 3.500%, due 01/01/2034	245	0.02
			1,903		
			Fannie Mae Pool 'AZ9645', 4.000%, due 01/09/2035	1,879	0.16
			2,282		
			Fannie Mae Pool 'BF0144', 3.500%, due 01/10/2056	2,098	0.17
			630		
			Fannie Mae Pool 'BF0145', 3.500%, due 01/03/2057	577	0.05

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FTGF Western Asset US Mortgage-Backed Securities Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — (continued)							
1,701	Fannie Mae Pool 'BF0161', 5.000%, due 01/10/2046	1,740	0.14	6,665	Fannie Mae Pool 'CB4898', 5.000%, due 01/10/2052	6,633	0.55
3,390	Fannie Mae Pool 'BF0162', 5.000%, due 01/11/2045	3,467	0.29	818	Fannie Mae Pool 'CB5156', 6.500%, due 01/11/2052	852	0.07
830	Fannie Mae Pool 'BF0191', 4.000%, due 01/06/2057	790	0.07	1,170	Fannie Mae Pool 'CB5497', 6.500%, due 01/01/2053	1,218	0.10
1,563	Fannie Mae Pool 'BF0222', 4.500%, due 01/09/2027	1,536	0.13	1,041	Fannie Mae Pool 'CB5500', 6.500%, due 01/01/2053	1,078	0.09
1,016	Fannie Mae Pool 'BF0263', 3.500%, due 01/05/2058	934	0.08	1,552	Fannie Mae Pool 'FM1002', 3.500%, due 01/01/2048	1,449	0.12
1,821	Fannie Mae Pool 'BF0301', 4.500%, due 01/08/2058	1,789	0.15	61	Fannie Mae Pool 'FM1159', 4.500%, due 01/02/2048	60	0.01
639	Fannie Mae Pool 'BF0338', 4.500%, due 01/01/2059	623	0.05	777	Fannie Mae Pool 'FM1349', 3.500%, due 01/03/2047	729	0.06
1,848	Fannie Mae Pool 'BF0531', 2.500%, due 01/05/2055	1,592	0.13	58	Fannie Mae Pool 'FM1458', 4.500%, due 01/04/2049	57	–
173	Fannie Mae Pool 'BH6684', 4.000%, due 01/08/2047	166	0.01	944	Fannie Mae Pool 'FM1637', 4.500%, due 01/05/2049	935	0.08
78	Fannie Mae Pool 'BJ0685', 4.000%, due 01/04/2048	75	0.01	182	Fannie Mae Pool 'FM2173', 4.000%, due 01/09/2048	175	0.01
968	Fannie Mae Pool 'BJ2544', 3.000%, due 01/12/2037	906	0.07	1,762	Fannie Mae Pool 'FM2256', 4.500%, due 01/10/2044	1,749	0.14
266	Fannie Mae Pool 'BJ2763', 4.500%, due 01/05/2048	263	0.02	380	Fannie Mae Pool 'FM2745', 4.500%, due 01/03/2050	373	0.03
27	Fannie Mae Pool 'BK0751', 3.500%, due 01/03/2048	25	–	62	Fannie Mae Pool 'FM3083', 4.500%, due 01/10/2049	61	0.01
693	Fannie Mae Pool 'BK4770', 4.500%, due 01/08/2048	682	0.06	237	Fannie Mae Pool 'FM3158', 4.000%, due 01/11/2048	228	0.02
340	Fannie Mae Pool 'BM1660', 4.000%, due 01/08/2047	326	0.03	1,755	Fannie Mae Pool 'FM3445', 4.000%, due 01/09/2048	1,679	0.14
1,086	Fannie Mae Pool 'BM3929', 3.500%, due 01/07/2032	1,060	0.09	68	Fannie Mae Pool 'FM3542', 4.000%, due 01/05/2049	65	0.01
940	Fannie Mae Pool 'BM4696', 3.000%, due 01/03/2047	862	0.07	175	Fannie Mae Pool 'FM3830', 3.000%, due 01/04/2050	158	0.01
160	Fannie Mae Pool 'BM4751', 3.500%, due 01/03/2043	151	0.01	88	Fannie Mae Pool 'FM4532', 3.000%, due 01/09/2050	79	0.01
90	Fannie Mae Pool 'BM4781', 4.500%, due 01/10/2048	89	0.01	611	Fannie Mae Pool 'FM4577', 2.500%, due 01/10/2050	529	0.04
227	Fannie Mae Pool 'BM4897', 3.000%, due 01/12/2046	214	0.02	1,130	Fannie Mae Pool 'FM5423', 2.500%, due 01/01/2051	979	0.08
1,678	Fannie Mae Pool 'BM4951', 4.500%, due 01/09/2048	1,673	0.14	55	Fannie Mae Pool 'FM5743', 2.500%, due 01/02/2051	48	–
717	Fannie Mae Pool 'BM5073', 3.000%, due 01/04/2048	653	0.05	104	Fannie Mae Pool 'FM5904', 2.500%, due 01/02/2051	91	0.01
106	Fannie Mae Pool 'BM5119', 4.500%, due 01/12/2048	105	0.01	248	Fannie Mae Pool 'FM6117', 3.000%, due 01/11/2048	225	0.02
611	Fannie Mae Pool 'BM6912', 2.500%, due 01/01/2052	504	0.04	138	Fannie Mae Pool 'FM6460', 2.500%, due 01/03/2051	120	0.01
94	Fannie Mae Pool 'BO2878', 3.000%, due 01/11/2049	85	0.01	2,245	Fannie Mae Pool 'FM7167', 4.500%, due 01/08/2050	2,204	0.18
13,478	Fannie Mae Pool 'BO5026', 3.000%, due 01/12/2049	12,261	1.01	13,209	Fannie Mae Pool 'FM7382', 3.000%, due 01/05/2051	11,888	0.98
134	Fannie Mae Pool 'BO8932', 3.000%, due 01/01/2050	122	0.01	6,310	Fannie Mae Pool 'FM7518', 2.500%, due 01/06/2051	5,463	0.45
753	Fannie Mae Pool 'BP2319', 3.000%, due 01/02/2050	681	0.06	229	Fannie Mae Pool 'FM7529', 3.000%, due 01/05/2051	206	0.02
560	Fannie Mae Pool 'BP3484', 2.500%, due 01/06/2051	486	0.04	247	Fannie Mae Pool 'FM7675', 2.500%, due 01/06/2051	215	0.02
883	Fannie Mae Pool 'BP6171', 3.500%, due 01/04/2050	828	0.07	76	Fannie Mae Pool 'FM7676', 2.500%, due 01/06/2051	66	0.01
3,463	Fannie Mae Pool 'BP7395', 1.500%, due 01/10/2040	2,902	0.24	71	Fannie Mae Pool 'FM7694', 3.000%, due 01/06/2051	64	0.01
607	Fannie Mae Pool 'BP8713', 3.000%, due 01/08/2050	547	0.05	208	Fannie Mae Pool 'FM7727', 2.500%, due 01/06/2051	182	0.02
299	Fannie Mae Pool 'BQ5876', 2.500%, due 01/11/2050	260	0.02	795	Fannie Mae Pool 'FM7869', 2.500%, due 01/01/2051	691	0.06
67	Fannie Mae Pool 'BR0001', 2.500%, due 01/12/2050	58	–	974	Fannie Mae Pool 'FM7900', 2.500%, due 01/07/2051	845	0.07
672	Fannie Mae Pool 'BR1001', 2.500%, due 01/05/2051	584	0.05	770	Fannie Mae Pool 'FM7910', 2.500%, due 01/07/2051	672	0.06
79	Fannie Mae Pool 'BR2303', 3.000%, due 01/08/2051	72	0.01	683	Fannie Mae Pool 'FM8025', 2.500%, due 01/07/2051	596	0.05
139	Fannie Mae Pool 'BR2641', 2.000%, due 01/02/2051	116	0.01	270	Fannie Mae Pool 'FM8166', 3.000%, due 01/06/2051	246	0.02
133	Fannie Mae Pool 'BR2643', 2.000%, due 01/02/2051	111	0.01	1,421	Fannie Mae Pool 'FM8188', 3.000%, due 01/03/2040	1,341	0.11
64	Fannie Mae Pool 'BR2644', 2.000%, due 01/02/2051	54	–	2,718	Fannie Mae Pool 'FM8189', 3.000%, due 01/08/2038	2,584	0.21
64	Fannie Mae Pool 'BR3256', 2.000%, due 01/02/2051	54	–	1,147	Fannie Mae Pool 'FM8210', 3.000%, due 01/04/2050	1,039	0.09
196	Fannie Mae Pool 'BR3257', 2.000%, due 01/02/2051	166	0.01	1,358	Fannie Mae Pool 'FM8576', 3.000%, due 01/02/2050	1,231	0.10
358	Fannie Mae Pool 'BR3286', 2.000%, due 01/03/2051	299	0.02	2,815	Fannie Mae Pool 'FM8685', 3.000%, due 01/09/2051	2,523	0.21
335	Fannie Mae Pool 'BR4722', 2.000%, due 01/03/2051	279	0.02	2,621	Fannie Mae Pool 'FM8786', 2.500%, due 01/10/2051	2,272	0.19
298	Fannie Mae Pool 'BR4753', 2.000%, due 01/03/2051	249	0.02	375	Fannie Mae Pool 'FM8864', 2.500%, due 01/10/2051	326	0.03
596	Fannie Mae Pool 'BR4756', 2.000%, due 01/03/2051	497	0.04	73	Fannie Mae Pool 'FM8977', 2.500%, due 01/09/2051	64	0.01
299	Fannie Mae Pool 'BR5487', 2.000%, due 01/03/2051	250	0.02	434	Fannie Mae Pool 'FM9044', 3.000%, due 01/10/2051	393	0.03
516	Fannie Mae Pool 'BR5587', 2.000%, due 01/03/2051	430	0.04	2,409	Fannie Mae Pool 'FM9264', 2.000%, due 01/10/2041	2,081	0.17
830	Fannie Mae Pool 'BR5633', 2.000%, due 01/03/2051	691	0.06	1,654	Fannie Mae Pool 'FM9292', 3.000%, due 01/11/2051	1,490	0.12
146	Fannie Mae Pool 'BR6515', 2.000%, due 01/04/2051	123	0.01	2,210	Fannie Mae Pool 'FM9362', 3.000%, due 01/06/2038	2,103	0.17
68	Fannie Mae Pool 'BR7744', 2.000%, due 01/04/2051	57	–	146	Fannie Mae Pool 'FM9412', 2.500%, due 01/11/2051	127	0.01
69	Fannie Mae Pool 'BR7745', 2.000%, due 01/04/2051	57	–	14,694	Fannie Mae Pool 'FM9434', 2.000%, due 01/11/2051	12,263	1.01
160	Fannie Mae Pool 'BR8276', 2.500%, due 01/04/2051	139	0.01	4,757	Fannie Mae Pool 'FM9456', 3.500%, due 01/11/2051	4,467	0.37
77	Fannie Mae Pool 'BR8478', 2.000%, due 01/04/2051	64	0.01	5,457	Fannie Mae Pool 'FM9507', 3.000%, due 01/03/2037	5,219	0.43
70	Fannie Mae Pool 'BR8518', 2.000%, due 01/04/2051	59	–	301	Fannie Mae Pool 'FM9867', 2.500%, due 01/12/2051	260	0.02
269	Fannie Mae Pool 'BR9104', 2.500%, due 01/05/2051	235	0.02	950	Fannie Mae Pool 'FS0028', 2.500%, due 01/09/2051	823	0.07
450	Fannie Mae Pool 'BT0846', 2.500%, due 01/07/2051	390	0.03	202	Fannie Mae Pool 'FS0041', 3.000%, due 01/11/2050	183	0.02
636	Fannie Mae Pool 'BT3244', 2.500%, due 01/07/2051	552	0.05	1,236	Fannie Mae Pool 'FS0316', 1.500%, due 01/11/2041	1,023	0.08
529	Fannie Mae Pool 'BT3270', 2.500%, due 01/08/2051	460	0.04	317	Fannie Mae Pool 'FS0408', 3.000%, due 01/10/2052	288	0.02
322	Fannie Mae Pool 'BT3290', 2.500%, due 01/08/2051	279	0.02	241	Fannie Mae Pool 'FS0464', 2.000%, due 01/01/2052	199	0.02
225	Fannie Mae Pool 'BT3303', 2.500%, due 01/08/2051	196	0.02	2,089	Fannie Mae Pool 'FS0520', 3.000%, due 01/02/2052	1,879	0.16
2,808	Fannie Mae Pool 'BT9482', 2.500%, due 01/12/2051	2,428	0.20	416	Fannie Mae Pool 'FS0534', 2.500%, due 01/07/2051	360	0.03
14,469	Fannie Mae Pool 'BU0971', 2.000%, due 01/11/2051	12,076	1.00	2,147	Fannie Mae Pool 'FS0551', 2.500%, due 01/02/2052	1,868	0.15
802	Fannie Mae Pool 'BU2599', 2.500%, due 01/01/2052	697	0.06	1,464	Fannie Mae Pool 'FS0582', 2.500%, due 01/02/2052	1,273	0.11
2,962	Fannie Mae Pool 'BU2838', 2.500%, due 01/11/2051	2,567	0.21	1,312	Fannie Mae Pool 'FS0584', 2.000%, due 01/02/2052	1,090	0.09
73	Fannie Mae Pool 'BU5925', 3.000%, due 01/12/2051	65	0.01	741	Fannie Mae Pool 'FS0612', 2.000%, due 01/02/2052	618	0.05
359	Fannie Mae Pool 'BU8670', 4.500%, due 01/05/2052	350	0.03	10,304	Fannie Mae Pool 'FS0835', 2.500%, due 01/03/2052	8,889	0.73
3,515	Fannie Mae Pool 'BW5810', 5.000%, due 01/08/2052	3,498	0.29	479	Fannie Mae Pool 'FS1289', 3.000%, due 01/03/2052	433	0.04
63	Fannie Mae Pool 'BX6441', 6.500%, due 01/02/2053	65	0.01	307	Fannie Mae Pool 'FS1403', 3.000%, due 01/01/2045	282	0.02
914	Fannie Mae Pool 'BX7702', 6.500%, due 01/02/2053	942	0.08	3,472	Fannie Mae Pool 'FS1538', 3.000%, due 01/04/2052	3,108	0.26
123	Fannie Mae Pool 'CA0907', 3.500%, due 01/12/2047	115	0.01	393	Fannie Mae Pool 'FS1539', 3.000%, due 01/11/2048	360	0.03
4,688	Fannie Mae Pool 'CA0917', 3.500%, due 01/12/2047	4,375	0.36	724	Fannie Mae Pool 'FS1553', 2.500%, due 01/11/2050	628	0.05
1,043	Fannie Mae Pool 'CA1902', 4.500%, due 01/06/2048	1,033	0.09	1,166	Fannie Mae Pool 'FS1628', 2.500%, due 01/04/2052	1,020	0.08
855	Fannie Mae Pool 'CA6000', 3.000%, due 01/06/2050	771	0.06	6,228	Fannie Mae Pool 'FS2740', 3.500%, due 01/06/2049	5,812	0.48
439	Fannie Mae Pool 'CA6053', 3.000%, due 01/06/2050	397	0.03	605	Fannie Mae Pool 'FS3009', 2.000%, due 01/05/2042	522	0.04
3,393	Fannie Mae Pool 'CA7257', 2.500%, due 01/10/2050	2,947	0.24	4,948	Fannie Mae Pool 'FS3191', 5.500%, due 01/10/2052	4,995	0.41
63	Fannie Mae Pool 'CA8955', 2.500%, due 01/02/2051	54	–	1,575	Fannie Mae Pool 'FS3411', 6.000%, due 01/01/2053	1,613	0.13
1,603	Fannie Mae Pool 'CB1878', 3.000%, due 01/10/2051	1,434	0.12	1,181	Fannie Mae Pool 'FS3571', 3.500%, due 01/08/2052	1,093	0.09
4,329	Fannie Mae Pool 'CB2164', 3.000%, due 01/11/2051	3,883	0.32	1,152	Fannie Mae Pool 'FS3589', 4.500%, due 01/01/2050	1,150	0.09
2,730	Fannie Mae Pool 'CB2292', 3.000%, due 01/11/2051	2,462	0.20	11,246	Fannie Mae Pool 'FS3803', 5.500%, due 01/01/2053	11,361	0.94
2,168	Fannie Mae Pool 'CB2804', 2.500%, due 01/02/2052	1,873	0.15	6,620	Fannie Mae Pool 'FS4269', 2.000%, due 01/10/2051	5,480	0.45
2,068	Fannie Mae Pool 'CB3044', 2.500%, due 01/03/2052	1,792	0.15	4,169	Fannie Mae Pool 'FS4270', 2.000%, due 01/03/2052	3,459	0.29
				2,126	Fannie Mae Pool 'FS4570', 5.000%, due 01/12/2047	2,173	0.18
				10,392	Fannie Mae Pool 'FS4875', 6.000%, due 01/05/2053	10,631	0.88

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Mortgage-Backed Securities Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — (continued)					
91 Fannie Mae Pool 'FS5708', 5.000%, due 01/06/2053	91	0.01	638 Fannie Mae REMICS, Series 2020 57, Class TA, 2.000%, due 25/04/2050	559	0.05
4,282 Fannie Mae Pool 'FS6000', 4.500%, due 01/05/2050	4,216	0.35	958 Fannie Mae REMICS, Series 2020 61, Class NI, 3.500%, due 25/09/2050	162	0.01
2,663 Fannie Mae Pool 'FS6691', 1.500%, due 01/03/2042	2,220	0.18	674 Fannie Mae REMICS, Series 2020 62, Class AI, 2.500%, due 25/09/2050	109	0.01
1,858 Fannie Mae Pool 'FS6779', 6.500%, due 01/12/2053	1,930	0.16	1,509 Fannie Mae REMICS, Series 2020 62, Class BI, 2.000%, due 25/09/2050	179	0.01
373 Fannie Mae Pool 'FS7294', 5.500%, due 01/05/2044	384	0.03	4,377 Fannie Mae REMICS, Series 2020 63, Class KI, 2.500%, due 25/09/2050	290	0.02
2,735 Fannie Mae Pool 'FS7943', 2.500%, due 01/05/2052	2,359	0.19	2,265 Fannie Mae REMICS, Series 2020 67, Class IH, 2.000%, due 25/09/2050	307	0.03
2,541 Fannie Mae Pool 'FS8027', 2.500%, due 01/03/2052	2,198	0.18	2,185 Fannie Mae REMICS, Series 2020 71, Class IA, 2.000%, due 25/03/2041	73	0.01
2,927 Fannie Mae Pool 'FS8124', 3.000%, due 01/06/2052	2,625	0.22	144 Fannie Mae REMICS, Series 2020 74, Class EI, 2.500%, due 25/10/2050	24	–
24 Fannie Mae Pool 'MA0619', 5.500%, due 01/11/2040	25	–	12,042 Fannie Mae REMICS, Series 2020 88, Class GI, 2.500%, due 25/12/2050	1,827	0.15
4 Fannie Mae Pool 'MA0706', 4.500%, due 01/04/2031	4	–	983 Fannie Mae REMICS, Series 2020 89, Class DI, 2.500%, due 25/12/2050	156	0.01
8 Fannie Mae Pool 'MA0734', 4.500%, due 01/05/2031	8	–	8,158 Fannie Mae REMICS, Series 2020 91, Class IO, 2.500%, due 25/12/2050	1,214	0.10
4 Fannie Mae Pool 'MA0776', 4.500%, due 01/06/2031	4	–	5,818 Fannie Mae REMICS, Series 2020 93, Class LI, 2.500%, due 25/01/2051	855	0.07
100 Fannie Mae Pool 'MA0913', 4.500%, due 01/11/2031	101	0.01	1,188 Fannie Mae REMICS, Series 2021 3, Class NI, 2.500%, due 25/02/2051	180	0.01
117 Fannie Mae Pool 'MA0939', 4.500%, due 01/12/2031	118	0.01	7,149 Fannie Mae REMICS, Series 2021 33, Class AI, 2.500%, due 25/05/2047	943	0.08
24 Fannie Mae Pool 'MA0968', 4.500%, due 01/12/2031	24	–	1,897 Fannie Mae REMICS, Series 2021 4, Class GI, 3.000%, due 25/02/2051	326	0.03
159 Fannie Mae Pool 'MA1177', 3.500%, due 01/09/2042	149	0.01	23,217 Fannie Mae REMICS, Series 2021 42, Class NI, 2.500%, due 25/11/2048	3,184	0.26
9 Fannie Mae Pool 'MA1221', 4.500%, due 01/09/2042	9	–	7,381 Fannie Mae REMICS, Series 2021 46, Class BI, 2.500%, due 25/12/2048	1,051	0.09
39 Fannie Mae Pool 'MA1363', 3.000%, due 01/02/2043	36	–	7,070 Fannie Mae REMICS, Series 2021 49, Class GI, 2.500%, due 25/10/2048	980	0.08
1,215 Fannie Mae Pool 'MA1393', 4.000%, due 01/03/2043	1,197	0.10	4,862 Fannie Mae REMICS, Series 2021 52, Class CI, 2.500%, due 25/12/2047	658	0.05
260 Fannie Mae Pool 'MA1591', 4.500%, due 01/09/2043	259	0.02	1,079 Fannie Mae REMICS, Series 2021 54, Class KI, 2.500%, due 25/05/2049	133	0.01
194 Fannie Mae Pool 'MA1629', 4.500%, due 01/10/2043	193	0.02	8,517 Fannie Mae REMICS, Series 2021 59, Class TI, 2.500%, due 25/09/2051	1,305	0.11
125 Fannie Mae Pool 'MA1664', 4.500%, due 01/11/2043	124	0.01	1,511 Fannie Mae REMICS, Series 2021 61, Class KI, 2.500%, due 25/04/2049	225	0.02
180 Fannie Mae Pool 'MA1711', 4.500%, due 01/12/2043	179	0.01	8,759 Fannie Mae REMICS, Series 2021 61, Class PI, 2.500%, due 25/09/2051	989	0.08
358 Fannie Mae Pool 'MA2672', 3.000%, due 01/07/2036	339	0.03	772 Fannie Mae REMICS, Series 2021 62, Class GI, 2.500%, due 25/10/2047	112	0.01
348 Fannie Mae Pool 'MA2832', 3.000%, due 01/12/2036	330	0.03	802 Fannie Mae REMICS, Series 2021 63, Class QI, 2.500%, due 25/06/2051	103	0.01
3,214 Fannie Mae Pool 'MA4047', 2.000%, due 01/06/2050	2,656	0.22	21,534 Fannie Mae REMICS, Series 2021 8, Class DI, 3.500%, due 25/03/2051	4,531	0.37
209 Fannie Mae Pool 'MA4175', 1.500%, due 01/11/2040	175	0.01	2,562 Fannie Mae REMICS, Series 2021 89, Class AI, 2.500%, due 25/04/2048	369	0.03
2,616 Fannie Mae Pool 'MA4181', 1.500%, due 01/11/2050	2,055	0.17	11,912 Fannie Mae REMICS, Series 2021 91, Class IG, 2.500%, due 25/01/2052	1,795	0.15
598 Fannie Mae Pool 'MA4204', 2.000%, due 01/12/2040	519	0.04	11,688 Fannie Mae REMICS, Series 2022 29, Class KZ, 1.500%, due 25/06/2042	8,552	0.71
425 Fannie Mae Pool 'MA4287', 2.000%, due 01/03/2041	369	0.03	648 Fannie Mae REMICS, Series 2022 57, Class BC, 4.000%, due 25/09/2052	625	0.05
462 Fannie Mae Pool 'MA4342', 1.500%, due 01/05/2041	385	0.03	272 Fannie Mae-Aces, Series 2016 M11, Class AL, 2.944%, due 25/07/2039	248	0.02
687 Fannie Mae Pool 'MA4387', 2.000%, due 01/07/2041	595	0.05	15,160 Fannie Mae-Aces, Series 2019 M11, Class X1, 1.184%, due 25/06/2029 *	592	0.05
452 Fannie Mae Pool 'MA4447', 2.500%, due 01/10/2041	403	0.03	13,090 Fannie Mae-Aces, Series 2019 M13, Class X1, 0.948%, due 25/06/2034 *	470	0.04
1,263 Fannie Mae Pool 'MA4474', 2.000%, due 01/11/2041	1,091	0.09	37,090 Fannie Mae-Aces, Series 2019 M14, Class X1, 0.667%, due 25/06/2029 *	780	0.06
1,394 Fannie Mae Pool 'MA4500', 1.500%, due 01/12/2041	1,162	0.10	4,834 Fannie Mae-Aces, Series 2020 M11, Class IO, 1.892%, due 25/01/2029 *	290	0.02
2,017 Fannie Mae Pool 'MA4501', 2.000%, due 01/12/2041	1,739	0.14	33,509 Fannie Mae-Aces, Series 2020 M16, Class X1, 0.537%, due 25/04/2032 *	783	0.06
489 Fannie Mae Pool 'MA4540', 2.000%, due 01/02/2042	422	0.03	4,371 Fannie Mae-Aces, Series 2020 M24, Class X1, 1.701%, due 25/01/2037 *	381	0.03
19,617 Fannie Mae Pool 'MA4570', 2.000%, due 01/03/2042	16,935	1.40	13,965 Fannie Mae-Aces, Series 2020 M31, Class X2, 1.314%, due 25/12/2032 *	725	0.06
4,061 Fannie Mae Pool 'MA4587', 2.500%, due 01/04/2042	3,623	0.30	32 Freddie Mac Gold Pool 'A29586', 5.000%, due 01/01/2035	33	–
728 Fannie Mae REMICS, Series 2010 2, Class AI, 5.500%, due 25/02/2040	108	0.01	9 Freddie Mac Gold Pool 'A30703', 5.500%, due 01/12/2034	9	–
826 Fannie Mae REMICS, Series 2012 124, Class SD, 0.687%, due 25/11/2042 *	116	0.01	– Freddie Mac Gold Pool 'A84166', 6.500%, due 01/01/2039	–	–
1,161 Fannie Mae REMICS, Series 2012 22, Class SM, 1.037%, due 25/03/2042 *	153	0.01	– Freddie Mac Gold Pool 'C00556', 8.000%, due 01/10/2027	–	–
503 Fannie Mae REMICS, Series 2012 9, Class PT, 11.533%, due 25/07/2036 *	604	0.05	– Freddie Mac Gold Pool 'C01025', 8.000%, due 01/07/2030	–	–
633 Fannie Mae REMICS, Series 2013 9, Class BC, 6.500%, due 25/07/2042	677	0.06	– Freddie Mac Gold Pool 'C01051', 8.000%, due 01/09/2030	–	–
2,903 Fannie Mae REMICS, Series 2013 9, Class CB, 5.500%, due 25/04/2042	3,010	0.25	1 Freddie Mac Gold Pool 'C46047', 8.000%, due 01/12/2030	1	–
127 Fannie Mae REMICS, Series 2015 39, Class LZ, 3.000%, due 25/06/2045	114	0.01	3 Freddie Mac Gold Pool 'C55319', 8.000%, due 01/08/2031	3	–
4,702 Fannie Mae REMICS, Series 2016 48, Class IA, 4.500%, due 25/06/2038	645	0.05	– Freddie Mac Gold Pool 'C57324', 8.000%, due 01/09/2031	–	–
2,165 Fannie Mae REMICS, Series 2017 74, Class PZ, 3.500%, due 25/10/2047	1,794	0.15			
3,160 Fannie Mae REMICS, Series 2018 3, Class IO, 4.000%, due 25/02/2048	640	0.05			
1,051 Fannie Mae REMICS, Series 2018 74, Class AB, 3.500%, due 25/10/2048	980	0.08			
776 Fannie Mae REMICS, Series 2019 25, Class PI, 5.000%, due 25/05/2048	152	0.01			
3,351 Fannie Mae REMICS, Series 2019 38, Class SH, 0.588%, due 25/07/2049 *	400	0.03			
1,759 Fannie Mae REMICS, Series 2019 44, Class SM, 0.587%, due 25/08/2049 *	232	0.02			
1,888 Fannie Mae REMICS, Series 2019 45, Class BS, 0.587%, due 25/08/2049 *	211	0.02			
3,296 Fannie Mae REMICS, Series 2019 5, Class IO, 4.500%, due 25/03/2049	592	0.05			
1,056 Fannie Mae REMICS, Series 2019 57, Class NS, 0.537%, due 25/10/2049 *	138	0.01			
1,292 Fannie Mae REMICS, Series 2019 58, Class HS, 0.537%, due 25/10/2049 *	172	0.01			
2,742 Fannie Mae REMICS, Series 2019 59, Class SH, 0.537%, due 25/10/2049 *	318	0.03			
1,127 Fannie Mae REMICS, Series 2020 26, Class SA, 0.487%, due 25/05/2050 *	124	0.01			
8,297 Fannie Mae REMICS, Series 2020 45, Class AI, 4.000%, due 25/07/2050	1,623	0.13			
978 Fannie Mae REMICS, Series 2020 47, Class GZ, 2.000%, due 25/07/2050	610	0.05			

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The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Mortgage-Backed Securities Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — (continued)					
1	1	–	4,780	4,600	0.38
869	818	0.07	2,168	2,088	0.17
–	–	–	419	416	0.03
–	–	–	747	730	0.06
23	23	–	83	76	0.01
1	1	–	269	251	0.02
3	4	–	2,722	2,459	0.20
83	89	0.01	109	99	0.01
192	199	0.02	166	151	0.01
789	784	0.06	405	353	0.03
121	117	0.01	284	247	0.02
1,049	1,078	0.09	70	59	0.01
3,156	3,074	0.25	129	108	0.01
4,444	4,160	0.34	64	54	–
7,723	7,047	0.58	68	57	–
1	1	–	209	175	0.01
41	41	–	140	118	0.01
1	1	–	75	63	0.01
251	241	0.02	60	50	–
155	149	0.01	72	60	0.01
151	148	0.01	73	62	0.01
1,105	1,072	0.09	67	56	–
54	52	–	149	131	0.01
323	315	0.03	480	433	0.04
292	284	0.02	380	331	0.03
31	29	–	382	332	0.03
76	72	0.01	392	339	0.03
29	28	–	327	283	0.02
52	49	–	462	402	0.03
75	71	0.01	3,558	3,097	0.26
138	130	0.01	1,749	1,516	0.13
88	83	0.01	3,410	2,955	0.24
100	94	0.01	872	756	0.06
122	115	0.01	3,767	3,145	0.26
3,354	3,161	0.26	77	69	0.01
1,686	1,664	0.14	5,784	5,226	0.43
55,778	857	0.07	226	197	0.02
84,792	818	0.07	500	415	0.03
54,532	240	0.02	600	496	0.04
57,720	245	0.02	87	72	0.01
874	20	–	487	402	0.03
8,241	549	0.05	3,085	2,683	0.22
12,078	891	0.07	253	220	0.02
5,947	370	0.03	164	146	0.01
8,796	576	0.05	255	212	0.02
980	48	–	1,890	1,940	0.16
109,324	4,170	0.34	2,379	2,429	0.20
3,578	131	0.01	4,967	4,941	0.41
14,189	414	0.03	82	81	0.01
63,966	1,296	0.11	1,919	1,962	0.16
61,416	1,202	0.10	646	667	0.06
85,177	1,963	0.16	146	150	0.01
22,671	437	0.04	139	143	0.01
28,453	859	0.07	167	172	0.01
4,161	453	0.04	180	187	0.02
6,698	186	0.02	2,793	2,892	0.24
58,014	1,277	0.11	882	877	0.07
39,991	779	0.06	5,943	5,989	0.49
64,634	2,025	0.17	1,066	967	0.08
			5,861	5,318	0.44
			340	295	0.02
			364	303	0.03
			5,129	4,476	0.37
			16,503	14,372	1.19
			1,630	1,413	0.12
			61	53	–
			2,018	1,823	0.15
			68	58	–
			518	431	0.04
			1,368	1,136	0.09
			15,098	13,020	1.07
			405	350	0.03
			1,543	1,286	0.11
			7,612	6,559	0.54
			2,049	1,708	0.14
			260	217	0.02
			14,688	12,685	1.05
			496	428	0.04
			9,835	8,807	0.73

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The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Mortgage-Backed Securities Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — (continued)							
1,462	Freddie Mac Pool 'SC0319', 2.000%, due 01/04/2042	1,262	0.10	8,878	Freddie Mac REMICS 4995, Class QI, 2.500%, due 25/07/2050	1,293	0.11
2,912	Freddie Mac Pool 'SC0399', 2.000%, due 01/05/2042	2,520	0.21	4,529	Freddie Mac REMICS 5000, Class IB, 2.500%, due 25/07/2050	568	0.05
128	Freddie Mac Pool 'SD0247', 4.000%, due 01/07/2047	123	0.01	3,670	Freddie Mac REMICS 5000, Class UI, 2.500%, due 25/07/2050	604	0.05
203	Freddie Mac Pool 'SD0422', 4.500%, due 01/07/2045	203	0.02	1,526	Freddie Mac REMICS 5027, Class HI, 2.000%, due 25/10/2050	204	0.02
130	Freddie Mac Pool 'SD0573', 2.000%, due 01/04/2051	109	0.01	2,877	Freddie Mac REMICS 5038, Class PJ, 0.750%, due 25/10/2050	2,057	0.17
307	Freddie Mac Pool 'SD0618', 3.000%, due 01/02/2051	278	0.02	131	Freddie Mac REMICS 5040, Class IB, 2.500%, due 25/11/2050	19	–
4,211	Freddie Mac Pool 'SD0630', 4.000%, due 01/02/2050	4,064	0.34	9,863	Freddie Mac REMICS 5050, Class IE, 2.000%, due 25/12/2050	1,228	0.10
803	Freddie Mac Pool 'SD0849', 2.500%, due 01/01/2052	698	0.06	2,110	Freddie Mac REMICS 5058, Class IL, 2.500%, due 25/01/2051	363	0.03
338	Freddie Mac Pool 'SD0952', 3.000%, due 01/04/2052	303	0.03	946	Freddie Mac REMICS 5059, Class IB, 2.500%, due 25/01/2051	161	0.01
1,343	Freddie Mac Pool 'SD1070', 3.500%, due 01/04/2052	1,247	0.10	4,678	Freddie Mac REMICS 5070, Class NI, 2.000%, due 25/02/2051	648	0.05
13,965	Freddie Mac Pool 'SD1143', 4.500%, due 01/09/2050	13,756	1.13	8,424	Freddie Mac REMICS 5078, Class EI, 1.500%, due 25/01/2051	897	0.07
1,571	Freddie Mac Pool 'SD1218', 4.000%, due 01/07/2049	1,506	0.12	19,463	Freddie Mac REMICS 5085, Class IK, 2.500%, due 25/03/2051	3,207	0.26
6,495	Freddie Mac Pool 'SD1463', 3.000%, due 01/12/2051	5,818	0.48	9,920	Freddie Mac REMICS 5092, Class IU, 2.500%, due 25/02/2051	1,095	0.09
4,054	Freddie Mac Pool 'SD1876', 5.500%, due 01/11/2052	4,101	0.34	3,180	Freddie Mac REMICS 5113, Class NI, 2.500%, due 25/06/2051	419	0.03
8,671	Freddie Mac Pool 'SD2245', 5.500%, due 01/12/2052	8,758	0.72	2,341	Freddie Mac REMICS 5126, Class HC, 1.250%, due 25/11/2036	2,056	0.17
6,294	Freddie Mac Pool 'SD2284', 6.000%, due 01/12/2052	6,446	0.53	10,688	Freddie Mac REMICS 5134, Class KI, 2.500%, due 25/07/2048	1,468	0.12
833	Freddie Mac Pool 'SD2981', 6.500%, due 01/05/2053	859	0.07	10,038	Freddie Mac REMICS 5135, Class DI, 2.500%, due 25/05/2048	1,412	0.12
356	Freddie Mac Pool 'SD2991', 2.500%, due 01/09/2051	310	0.03	1,364	Freddie Mac REMICS 5149, Class NI, 2.500%, due 25/01/2051	199	0.02
13,016	Freddie Mac Pool 'SD3243', 3.000%, due 01/12/2051	11,786	0.97	8,796	Freddie Mac REMICS 5160, Class IU, 2.500%, due 25/11/2050	1,166	0.10
3,777	Freddie Mac Pool 'SD3305', 1.500%, due 01/08/2051	2,965	0.24	9,122	Freddie Mac REMICS 5162, Class DI, 2.500%, due 25/11/2051	1,155	0.10
3,843	Freddie Mac Pool 'SD3382', 5.000%, due 01/06/2053	3,824	0.32	7,700	Freddie Mac REMICS 5169, Class PW, 2.000%, due 25/09/2051	5,152	0.43
1,665	Freddie Mac Pool 'SD3553', 6.000%, due 01/07/2053	1,697	0.14	1,423	Freddie Mac REMICS 5173, Class LI, 2.500%, due 25/05/2050	225	0.02
4,715	Freddie Mac Pool 'SD3637', 6.000%, due 01/08/2053	4,816	0.40	1,534	Freddie Mac REMICS 5174, Class CJ, 2.000%, due 25/01/2050	1,317	0.11
175	Freddie Mac Pool 'SD3722', 5.000%, due 01/05/2053	176	0.01	7,200	Freddie Mac REMICS 5178, Class CY, 2.000%, due 25/01/2042	5,026	0.41
2,585	Freddie Mac Pool 'SD3900', 5.500%, due 01/08/2053	2,607	0.22	15,301	Freddie Mac REMICS 5179, Class GI, 2.500%, due 25/01/2052	2,626	0.22
937	Freddie Mac Pool 'SD4169', 6.500%, due 01/10/2053	969	0.08	8,518	Freddie Mac REMICS 5180, Class IP, 3.000%, due 25/01/2052	1,752	0.14
283	Freddie Mac Pool 'SD5107', 6.000%, due 01/07/2041	297	0.02	732	Freddie Mac REMICS 5190, Class GI, 2.500%, due 25/10/2048	99	0.01
381	Freddie Mac Pool 'SD5179', 5.000%, due 01/12/2044	391	0.03	5,055	Freddie Mac REMICS 5202, Class NI, 3.000%, due 25/08/2046	661	0.05
14,042	Freddie Mac Pool 'SD5299', 6.000%, due 01/04/2054	14,368	1.19	4,900	Freddie Mac REMICS 5209, Class EQ, 3.000%, due 25/04/2052	3,764	0.31
5,882	Freddie Mac Pool 'SD5385', 6.000%, due 01/02/2054	6,024	0.50	3,091	Freddie Mac STACR REMIC Trust 2020-DNA2, Series 2021 DNA2, Class M2, 144A, 7.649%, due 25/08/2033 *	3,146	0.26
12,419	Freddie Mac Pool 'SD5625', 6.500%, due 01/12/2053	12,869	1.06	1,445	Freddie Mac STACR REMIC Trust 2022-DNA5, Series 2022 DNA5, Class M1A, 144A, 8.299%, due 25/06/2042 *	1,486	0.12
554	Freddie Mac Pool 'SD7509', 3.000%, due 01/11/2049	502	0.04	1,012	Freddie Mac Strips 312, Class S1, 0.482%, due 15/09/2043 *	137	0.01
4,039	Freddie Mac Pool 'SD7523', 2.500%, due 01/08/2050	3,509	0.29	3,864	Freddie Mac Strips 390, Class C17, 4.500%, due 15/11/2052	942	0.08
193	Freddie Mac Pool 'SD7525', 2.500%, due 01/10/2050	168	0.01	753	Freddie Mac Strips 400, Class C9, 2.000%, due 25/03/2052	103	0.01
3,432	Freddie Mac Pool 'SD7526', 2.500%, due 01/10/2050	2,984	0.25	10,757	Freddie Mac Strips 408, Class C37, 2.000%, due 25/03/2052	1,493	0.12
611	Freddie Mac Pool 'SD7534', 2.500%, due 01/02/2051	532	0.04	–	Ginnie Mae I Pool '410304', 7.500%, due 15/12/2025	–	–
21,161	Freddie Mac Pool 'SD7548', 2.500%, due 01/11/2051	18,368	1.52	–	Ginnie Mae I Pool '417463', 7.000%, due 15/09/2025	–	–
10,523	Freddie Mac Pool 'SD8222', 4.000%, due 01/06/2052	9,987	0.82	–	Ginnie Mae I Pool '430208', 7.000%, due 15/09/2027	–	–
964	Freddie Mac Pool 'ZA2343', 3.500%, due 01/05/2034	938	0.08	–	Ginnie Mae I Pool '462669', 7.000%, due 15/04/2028	–	–
1,355	Freddie Mac Pool 'ZA2415', 3.000%, due 01/06/2036	1,284	0.11	–	Ginnie Mae I Pool '486470', 6.500%, due 15/08/2028	–	–
228	Freddie Mac Pool 'ZA5297', 4.000%, due 01/03/2048	219	0.02	–	Ginnie Mae I Pool '486516', 6.500%, due 15/09/2028	–	–
2,026	Freddie Mac Pool 'ZM1466', 3.500%, due 01/07/2046	1,897	0.16	–	Ginnie Mae I Pool '519569', 8.000%, due 15/05/2030	–	–
334	Freddie Mac Pool 'ZN0480', 3.500%, due 01/10/2042	315	0.03	19	Ginnie Mae I Pool '646044', 6.500%, due 15/10/2037	20	–
727	Freddie Mac Pool 'ZN0538', 3.500%, due 01/11/2042	685	0.06	1	Ginnie Mae I Pool '652203', 5.000%, due 15/03/2036	1	–
1,896	Freddie Mac Pool 'ZN0608', 3.500%, due 01/02/2043	1,785	0.15	2	Ginnie Mae I Pool '658182', 6.000%, due 15/11/2036	2	–
67	Freddie Mac Pool 'ZN0614', 3.500%, due 01/02/2043	63	0.01	1	Ginnie Mae I Pool '675375', 5.000%, due 15/05/2038	1	–
55	Freddie Mac Pool 'ZN0628', 3.500%, due 01/02/2043	52	–	1	Ginnie Mae I Pool '676940', 5.000%, due 15/04/2038	1	–
51	Freddie Mac Pool 'ZN2185', 4.500%, due 01/12/2048	50	–	4	Ginnie Mae I Pool '683926', 5.000%, due 15/02/2038	4	–
5	Freddie Mac Pool 'ZS1530', 5.500%, due 01/07/2037	5	–	5	Ginnie Mae I Pool '684334', 5.000%, due 15/02/2038	5	–
115	Freddie Mac Pool 'ZS3059', 5.500%, due 01/12/2038	118	0.01	2	Ginnie Mae I Pool '684754', 5.000%, due 15/04/2038	2	–
116	Freddie Mac Pool 'ZS8673', 3.000%, due 01/10/2032	112	0.01	1	Ginnie Mae I Pool '684848', 5.000%, due 15/04/2038	1	–
198	Freddie Mac Pool 'ZS9826', 3.000%, due 01/10/2046	180	0.01	2	Ginnie Mae I Pool '686062', 5.000%, due 15/05/2038	2	–
34	Freddie Mac Pool 'ZT0474', 4.500%, due 01/08/2048	34	–	38	Ginnie Mae I Pool '698086', 6.000%, due 15/04/2039	39	–
2,007	Freddie Mac Pool 'ZT1101', 3.000%, due 01/01/2043	1,854	0.15	8	Ginnie Mae I Pool '701501', 5.000%, due 15/12/2038	8	–
667	Freddie Mac Pool 'ZT1107', 3.500%, due 01/03/2043	628	0.05	224	Ginnie Mae I Pool '701947', 5.000%, due 15/06/2039	230	0.02
119	Freddie Mac Pool 'ZT1159', 3.500%, due 01/02/2044	112	0.01	104	Ginnie Mae I Pool '733600', 5.000%, due 15/04/2040	106	0.01
123	Freddie Mac Pool 'ZT1257', 3.000%, due 01/01/2046	113	0.01	224	Ginnie Mae I Pool '733627', 5.000%, due 15/05/2040	228	0.02
30	Freddie Mac Pool 'ZT1854', 4.500%, due 01/03/2049	30	–	1	Ginnie Mae I Pool '780732', 7.000%, due 15/03/2028	1	–
113	Freddie Mac Pool 'ZT1970', 3.500%, due 01/04/2033	111	0.01	–	Ginnie Mae I Pool '781001', 7.500%, due 15/03/2029	–	–
1,561	Freddie Mac Pool 'ZT2228', 3.500%, due 01/06/2049	1,456	0.12	37	Ginnie Mae I Pool '781590', 5.500%, due 15/04/2033	38	–
4,600	Freddie Mac REMICS 3810, Class WA, 5.328%, due 15/06/2040 *	4,688	0.39	257	Ginnie Mae I Pool '781994', 5.500%, due 15/11/2033	265	0.02
2,531	Freddie Mac REMICS 3998, Class DS, 1.032%, due 15/02/2042 *	350	0.03	2	Ginnie Mae I Pool '782198', 6.000%, due 15/10/2037	2	–
1,889	Freddie Mac REMICS 4134, Class IM, 3.500%, due 15/11/2042	322	0.03	255	Ginnie Mae I Pool '784571', 3.500%, due 15/06/2048	243	0.02
158	Freddie Mac REMICS 4280, Class AI, 3.000%, due 15/02/2028	1	–	108	Ginnie Mae I Pool 'AA5649', 3.000%, due 15/09/2042	100	0.01
4,800	Freddie Mac REMICS 4377, Class UZ, 3.000%, due 15/08/2044	3,967	0.33	133	Ginnie Mae I Pool 'AB2892', 3.000%, due 15/09/2042	124	0.01
87	Freddie Mac REMICS 4403, Class IG, 3.500%, due 15/07/2032	2	–	39	Ginnie Mae I Pool 'AB9108', 3.000%, due 15/10/2042	36	–
1,259	Freddie Mac REMICS 4597, Class DA, 3.000%, due 15/12/2045	1,160	0.10	212	Ginnie Mae I Pool 'AB9109', 3.000%, due 15/10/2042	194	0.02
1,061	Freddie Mac REMICS 4715, Class JS, 0.682%, due 15/08/2047 *	153	0.01	181	Ginnie Mae I Pool 'AB9207', 3.000%, due 15/11/2042	166	0.01
206	Freddie Mac REMICS 4759, Class MI, 4.000%, due 15/09/2045	10	–	1,369	Ginnie Mae II Pool 'BS8462', 3.500%, due 15/06/2050	1,305	0.11
1,080	Freddie Mac REMICS 4808, Class SB, 0.732%, due 15/07/2048 *	130	0.01	6	Ginnie Mae II Pool '4040', 6.500%, due 20/10/2037	6	–
170	Freddie Mac REMICS 4813, Class CJ, 3.000%, due 15/08/2048	150	0.01	8	Ginnie Mae II Pool '4170', 6.000%, due 20/06/2038	8	–
1,309	Freddie Mac REMICS 4856, Class IO, 5.000%, due 15/01/2049	219	0.02	567	Ginnie Mae II Pool '4245', 6.000%, due 20/09/2038	609	0.05
695	Freddie Mac REMICS 4870, Class ES, 0.532%, due 15/04/2049 *	98	0.01	81	Ginnie Mae II Pool '4602', 6.000%, due 20/12/2039	85	0.01
1,438	Freddie Mac REMICS 4882, Class S, 0.582%, due 15/05/2049 *	145	0.01	94	Ginnie Mae II Pool '4617', 4.500%, due 20/10/2040	95	0.01
2,211	Freddie Mac REMICS 4921, Class SN, 0.587%, due 25/10/2049 *	305	0.03	48	Ginnie Mae II Pool '4696', 4.500%, due 20/05/2040	48	–
1,126	Freddie Mac REMICS 4936, Class YZ, 2.500%, due 25/12/2049	955	0.08	30	Ginnie Mae II Pool '4747', 5.000%, due 20/07/2040	30	–
1,164	Freddie Mac REMICS 4962, Class SP, 0.587%, due 25/03/2050 *	155	0.01	35	Ginnie Mae II Pool '4772', 5.000%, due 20/08/2040	35	–
2,934	Freddie Mac REMICS 4988, Class AZ, 2.000%, due 25/07/2050	1,828	0.15	3	Ginnie Mae II Pool '4774', 6.000%, due 20/08/2040	3	–
2,049	Freddie Mac REMICS 4995, Class IQ, 2.500%, due 25/07/2050	292	0.02	72	Ginnie Mae II Pool '4802', 5.000%, due 20/09/2040	74	0.01
				29	Ginnie Mae II Pool '4855', 5.000%, due 20/11/2040	30	–
				11	Ginnie Mae II Pool '4923', 4.500%, due 20/01/2041	11	–

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FTGF Western Asset US Mortgage-Backed Securities Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — (continued)					
6	7	–	174	173	0.01
383	384	0.03	179	181	0.02
845	856	0.07	173	176	0.01
627	629	0.05	84	83	0.01
59	56	–	2,061	2,106	0.17
1,722	1,647	0.14	112	111	0.01
57	51	–	450	460	0.04
478	390	0.03	10	10	–
8,082	7,270	0.60	117	118	0.01
1,866	1,692	0.14	431	441	0.04
2,656	2,370	0.20	301	307	0.03
246	217	0.02	3,010	3,081	0.25
1,372	1,250	0.10	3,224	3,265	0.27
1,256	1,144	0.09	184	162	0.01
367	325	0.03	103	102	0.01
259	255	0.02	73	68	0.01
7,951	7,803	0.64	105	104	0.01
619	621	0.05	4,149	3,891	0.32
2,545	2,117	0.17	1,384	1,334	0.11
938	957	0.08	174	147	0.01
1,335	1,357	0.11	1,715	1,702	0.14
264	272	0.02	2,928	2,470	0.20
1,696	1,742	0.14	3,485	3,055	0.25
2,049	2,085	0.17	2,129	2,113	0.17
1,573	1,577	0.13	3,375	2,848	0.23
189	196	0.02	26,441	22,305	1.84
857	882	0.07	1,985	1,674	0.14
2,805	2,886	0.24	1,540	1,260	0.10
370	379	0.03	672	567	0.05
90	93	0.01	1,433	1,172	0.10
760	719	0.06	12,750	11,157	0.92
944	890	0.07	700	656	0.05
1,025	964	0.08	2,273	2,256	0.19
395	378	0.03	4,198	3,930	0.32
437	413	0.03	225	189	0.02
2,726	2,571	0.21	3,351	3,237	0.27
245	231	0.02	152	128	0.01
1,274	1,198	0.10	806	832	0.07
28	28	–	6,721	5,664	0.47
431	422	0.03	403	340	0.03
869	861	0.07	3,048	2,914	0.24
592	551	0.05	8,734	8,135	0.67
111	107	0.01	1,039	994	0.08
421	398	0.03	105	89	0.01
389	380	0.03	260	260	0.02
67	57	–	351	351	0.03
445	391	0.03	523	441	0.04
902	862	0.07	3,369	3,398	0.28
2,082	1,991	0.16	2,365	1,994	0.16
621	608	0.05	2,031	1,712	0.14
919	883	0.07	93	89	0.01
1,253	1,136	0.09	7,034	7,091	0.59
83	80	0.01	954	835	0.07
76	67	0.01	5,700	5,584	0.46
488	500	0.04	5,500	5,491	0.45
139	131	0.01	4,200	4,263	0.35
76	72	0.01	528	22	–
130	123	0.01	938	72	0.01
79	74	0.01	1,198	65	0.01
4,804	4,405	0.36	127	127	0.01
677	622	0.05	302	301	0.02
333	321	0.03	112	111	0.01
1,907	1,795	0.15	180	179	0.01
69	67	0.01	556	72	0.01
101	101	0.01	761	60	0.01
137	139	0.01	1,187	1,185	0.10
166	161	0.01	22,098	448	0.04
153	148	0.01	8,426	1,011	0.08
11,327	10,377	0.86	462	65	0.01
47	46	–	6,041	5,203	0.43
75	72	0.01			
150	149	0.01			
111	110	0.01			
85	86	0.01			
15	15	–			
117	116	0.01			
1,583	1,568	0.13			
35	35	–			
5,701	5,772	0.48			
200	202	0.02			
54	54	–			
259	262	0.02			

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The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Mortgage-Backed Securities Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — (continued)					
749			1,301		
Government National Mortgage Association, Series 2014 2, Class CI, 4.500%, due 20/01/2044	153	0.01	Government National Mortgage Association, Series 2020 H09, Class FL, 6.596%, due 20/05/2070 *	1,317	0.11
2,113			144		
Government National Mortgage Association, Series 2014 60, Class SA, 0.647%, due 16/04/2044 *	254	0.02	Government National Mortgage Association, Series 2020 H12, Class F, 5.946%, due 20/07/2070 *	143	0.01
7,440			1,351		
Government National Mortgage Association, Series 2015 136, Class IO, 0.372%, due 16/08/2055 *	102	0.01	Government National Mortgage Association, Series 2020 H13, Class FA, 5.896%, due 20/07/2070 *	1,329	0.11
3,263			27,898		
Government National Mortgage Association, Series 2015 177, Class MI, 5.000%, due 20/10/2044	657	0.05	Government National Mortgage Association, Series 2021 110, Class IO, 0.874%, due 16/11/2063 *	1,877	0.15
2,271			683		
Government National Mortgage Association, Series 2015 20, Class PI, 3.500%, due 20/02/2045	372	0.03	Government National Mortgage Association, Series 2021 119, Class HC, 1.000%, due 20/07/2051	524	0.04
1,670			7,983		
Government National Mortgage Association, Series 2015 36, Class DY, 3.000%, due 20/03/2045	1,505	0.12	Government National Mortgage Association, Series 2021 121, Class CI, 3.000%, due 20/07/2051	1,352	0.11
26,339			2,451		
Government National Mortgage Association, Series 2017 111, Class IO, 0.526%, due 16/02/2059 *	811	0.07	Government National Mortgage Association, Series 2021 135, Class A, 2.000%, due 20/08/2051	2,025	0.17
1,630			1,207		
Government National Mortgage Association, Series 2017 19, Class SE, 0.697%, due 16/02/2047 *	178	0.01	Government National Mortgage Association, Series 2021 14, Class AB, 1.340%, due 16/06/2063	932	0.08
3,275			6,336		
Government National Mortgage Association, Series 2017 26, Class IQ, 5.000%, due 20/02/2040	641	0.05	Government National Mortgage Association, Series 2021 156, Class IE, 2.500%, due 20/09/2051	1,034	0.09
6,775			12,319		
Government National Mortgage Association, Series 2017 8, Class IO, 0.446%, due 16/08/2058 *	163	0.01	Government National Mortgage Association, Series 2021 158, Class IN, 2.500%, due 20/09/2051	1,810	0.15
408			3,438		
Government National Mortgage Association, Series 2017 H22, Class JF, 6.199%, due 20/10/2067 *	407	0.03	Government National Mortgage Association, Series 2021 180, Class IO, 0.913%, due 16/11/2063 *	243	0.02
1,590			15,308		
Government National Mortgage Association, Series 2018 125, Class HS, 0.800%, due 20/09/2048 *	189	0.02	Government National Mortgage Association, Series 2021 191, Class NI, 3.000%, due 20/10/2051	2,892	0.24
2,430			2,734		
Government National Mortgage Association, Series 2018 134, Class SM, 0.750%, due 20/10/2048 *	267	0.02	Government National Mortgage Association, Series 2021 21, Class AH, 1.400%, due 16/06/2063	2,084	0.17
705			6,860		
Government National Mortgage Association, Series 2018 168, Class PA, 4.000%, due 20/08/2048	677	0.06	Government National Mortgage Association, Series 2021 216, Class NI, 3.000%, due 20/12/2051	1,268	0.10
595			1,833		
Government National Mortgage Association, Series 2018 37, Class QA, 2.750%, due 20/03/2048	532	0.04	Government National Mortgage Association, Series 2021 26, Class AI, 2.000%, due 20/02/2051	230	0.02
467			839		
Government National Mortgage Association, Series 2018 H09, Class FE, 6.033%, due 20/06/2068 *	467	0.04	Government National Mortgage Association, Series 2021 29, Class AG, 5.000%, due 20/02/2051	843	0.07
2,223			48,213		
Government National Mortgage Association, Series 2018 H13, Class DF, 5.785%, due 20/07/2068 *	2,223	0.18	Government National Mortgage Association, Series 2021 37, Class IO, 0.802%, due 16/01/2061 *	2,722	0.22
500			6,227		
Government National Mortgage Association, Series 2019 128, Class AL, 2.500%, due 20/10/2049	362	0.03	Government National Mortgage Association, Series 2021 46, Class NI, 2.500%, due 20/03/2051	980	0.08
515			20,748		
Government National Mortgage Association, Series 2019 18, Class TP, 3.500%, due 20/02/2049	478	0.04	Government National Mortgage Association, Series 2021 5, Class IO, 1.112%, due 16/01/2061 *	1,658	0.14
11,094			28,938		
Government National Mortgage Association, Series 2019 85, Class LS, 0.000%, due 20/07/2049 *	302	0.03	Government National Mortgage Association, Series 2021 60, Class IO, 0.826%, due 16/05/2063 *	1,765	0.15
60			4,997		
Government National Mortgage Association, Series 2019 H01, Class FT, 5.846%, due 20/10/2068 *	60	0.01	Government National Mortgage Association, Series 2021 7, Class TI, 2.500%, due 16/01/2051	867	0.07
260			30,014		
Government National Mortgage Association, Series 2019 H08, Class FE, 6.096%, due 20/01/2069 *	259	0.02	Government National Mortgage Association, Series 2021 70, Class IO, 0.707%, due 16/04/2063 *	1,623	0.13
297			558		
Government National Mortgage Association, Series 2019 H10, Class FB, 6.046%, due 20/06/2069 *	294	0.02	Government National Mortgage Association, Series 2021 8, Class AQ, 5.000%, due 20/01/2051	567	0.05
4,884			3,441		
Government National Mortgage Association, Series 2020 116, Class GI, 2.500%, due 20/08/2050	699	0.06	Government National Mortgage Association, Series 2021 9, Class MI, 2.500%, due 20/01/2051	475	0.04
1,682			5,400		
Government National Mortgage Association, Series 2020 122, Class IM, 2.500%, due 20/08/2050	235	0.02	Government National Mortgage Association, Series 2022 102, Class CB, 2.250%, due 16/06/2064 *	3,331	0.27
3,381			1,100		
Government National Mortgage Association, Series 2020 123, Class EI, 2.500%, due 20/08/2050	496	0.04	Government National Mortgage Association, Series 2022 139, Class AL, 4.000%, due 20/07/2051	1,014	0.08
430			9,200		
Government National Mortgage Association, Series 2020 129, Class IE, 2.500%, due 20/09/2050	59	0.01	Government National Mortgage Association, Series 2022 147, Class B, 2.200%, due 16/10/2063	6,909	0.57
148			9,338		
Government National Mortgage Association, Series 2020 160, Class IH, 2.500%, due 20/10/2050	21	–	Government National Mortgage Association, Series 2022 158, Class AL, 2.100%, due 16/08/2064	6,888	0.57
5,155			4,474		
Government National Mortgage Association, Series 2020 160, Class QI, 2.500%, due 20/10/2050	911	0.08	Government National Mortgage Association, Series 2022 3, Class IO, 0.640%, due 16/02/2061 *	213	0.02
214			8,785		
Government National Mortgage Association, Series 2020 160, Class VI, 2.500%, due 20/10/2050	30	–	Government National Mortgage Association, Series 2022 5, Class LI, 3.500%, due 20/01/2052	1,527	0.13
1,387			1,511		
Government National Mortgage Association, Series 2020 17, Class EU, 2.500%, due 20/10/2049	1,220	0.10	Government National Mortgage Association, Series 2022 50, Class NI, 3.000%, due 20/09/2048	222	0.02
4,082			3,253		
Government National Mortgage Association, Series 2020 181, Class WI, 2.000%, due 20/12/2050	456	0.04	Government National Mortgage Association, Series 2022 54, Class Z, 2.000%, due 16/10/2063 *	1,625	0.13
1,372			38,324		
Government National Mortgage Association, Series 2020 187, Class MI, 3.000%, due 20/12/2050	247	0.02	Government National Mortgage Association, Series 2022 55, Class IO, 0.566%, due 16/01/2063 *	1,688	0.14
3,777			1,900		
Government National Mortgage Association, Series 2020 191, Class IX, 2.500%, due 20/12/2050	670	0.06	Government National Mortgage Association, Series 2022 63, Class LM, 3.500%, due 20/10/2050	1,630	0.13
25,385			1,300		
Government National Mortgage Association, Series 2020 29, Class JI, 0.932%, due 16/01/2060 *	1,521	0.13	Government National Mortgage Association, Series 2022 86, Class C, 2.250%, due 16/10/2063 *	666	0.06
4,413			16,518		
Government National Mortgage Association, Series 2020 36, Class GS, 0.650%, due 20/03/2050 *	626	0.05	Government National Mortgage Association, Series 2023 179, Class IO, 0.611%, due 16/09/2063 *	708	0.06
19,572			6,473		
Government National Mortgage Association, Series 2020 38, Class IO, 0.819%, due 16/04/2062 *	1,146	0.09	Government National Mortgage Association, Series 2023 8, Class AZ, 3.750%, due 16/01/2065	4,585	0.38
452			6,597		
Government National Mortgage Association, Series 2020 47, Class MI, 3.500%, due 20/04/2050	82	0.01	Government National Mortgage Association, Series 2023 92, Class AH, 2.000%, due 16/06/2064	5,273	0.44
1,279			5,997		
Government National Mortgage Association, Series 2020 47, Class NI, 3.500%, due 20/04/2050	233	0.02	Government National Mortgage Association, Series 2023 92, Class IA, 0.611%, due 16/06/2064 *	347	0.03
870			1,362		
Government National Mortgage Association, Series 2020 61, Class CI, 4.000%, due 20/03/2050	163	0.01	GS Mortgage Securities Corp Trust 2018-SRP5, Series 2018 SRP5, Class A, 144A, 7.184%, due 15/09/2031 *	1,012	0.08
749			2,120		
Government National Mortgage Association, Series 2020 85, Class CI, 3.500%, due 20/04/2050	127	0.01	GS Mortgage Securities Trust 2017-GS8, Series 2017 GS8, Class A4, 3.469%, due 10/11/2050	2,026	0.17
5,583			1,032		
Government National Mortgage Association, Series 2020 H08, Class BI, 0.079%, due 01/04/2070 *	180	0.01	HGI CRE CLO 2021-FL2 Ltd, Series 2021 FL2, Class A, 144A, 6.453%, due 17/09/2036 *	1,022	0.09
			1,885		
			JPMDB Commercial Mortgage Securities Trust 2018-C8, Series 2018 C8, Class A4, 4.211%, due 15/06/2051	1,818	0.15

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The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset US Mortgage-Backed Securities Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — (continued)			Futures — (0.03%) (29 February 2024: (0.02%))		
1,127 MF1 2021-FL6 Ltd, Series 2021 FL6, Class A, 144A, 6.553%, due 16/07/2036 *	1,118	0.09	Unrealised depreciation of contracts (see below)	(387)	(0.03)
2,105 MF1 2021-FL7 Ltd, Series 2021 FL7, Class A, 144A, 6.536%, due 16/10/2036 *	2,094	0.17	Total Financial Liabilities at fair value through profit or loss	(387)	(0.03)
900 New Residential Mortgage Loan Trust 2018-3, Series 2018 3A, Class A1, 144A, 4.500%, due 25/05/2058 *	883	0.07	Total Financial Assets and Financial Liabilities at fair value through profit or loss	1,250,140	103.11
1,249 New Residential Mortgage Loan Trust 2021-NQM3, Series 2021 NQM3, Class A1, 144A, 1.156%, due 27/11/2056 *	1,074	0.09	Liabilities in Excess of Other Assets	(37,698)	(3.11)
Total Mortgage-Backed Securities (Cost \$1,197,845)	1,156,776	95.41	Total Net Assets	\$1,212,442	100.00
Corporate Bonds and Notes — 0.17% (29 February 2024: 0.17%)			– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.		
United States — 0.17% (29 February 2024: 0.17%)			144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$33,601,000 or 2.77% of net assets.		
2,000 PG&E Wildfire Recovery Funding LLC, Series A-4, 5.212%, due 01/12/2047	2,032	0.17	* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.		
Total Corporate Bonds and Notes (Cost \$2,036)	2,032	0.17	± Securities purchased on a to-be-announced basis.		
Government Bonds and Notes — 1.72% (29 February 2024: 1.03%)			ABBREVIATIONS:		
United States — 1.72% (29 February 2024: 1.03%)			REMIC – Real Estate Mortgage Investment Conduit.		
17,210 United States Treasury Bill, zero coupon, due 15/05/2025	16,684	1.38	TBA – To Be Announced.		
60 United States Treasury Note/Bond, 1.125%, due 28/02/2025	59	–			
4,320 United States Treasury Note/Bond, 0.750%, due 30/04/2026	4,094	0.34			
	20,837	1.72			
Total Government Bonds and Notes (Cost \$20,991)	20,837	1.72			
Collective Investment Schemes — 4.38% (29 February 2024: 1.52%)			Analysis of Total Assets		
53,089 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	53,089	4.38	Transferable securities admitted to an official exchange listing or traded on a regulated market		
Total Collective Investment Schemes (Cost \$53,089)	53,089	4.38	Collective investment schemes		
Total Investments at fair value through profit or loss (Cost \$1,292,338)			Financial derivative instruments		
	1,250,524	103.14	Other assets		
Futures — 0.00% (29 February 2024: 0.03%)			Total Assets		
Unrealised appreciation of contracts (see below)	3	–	100.00		
Total Financial Assets at fair value through profit or loss	1,250,527	103.14			

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
U.S. 10 Year Note (CBT) December 2024	Bank of America Merrill Lynch	112	\$ 12,719	\$ (68)
U.S. 10 Year Ultra Note December 2024	Bank of America Merrill Lynch	131	15,384	(120)
U.S. 2 Year Note (CBT) December 2024	Bank of America Merrill Lynch	319	66,208	3
U.S. 5 Year Note (CBT) December 2024	Bank of America Merrill Lynch	221	24,177	(72)
U.S. Long Bond (CBT) December 2024	Bank of America Merrill Lynch	79	9,727	(127)
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$313)				\$ 3
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$(247))				(387)
Net Depreciation of Futures Contracts (29 February 2024 (000's): \$66)				\$ (384)

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Western Asset UCITS SMASh Series Core Plus Completion Fund[^]

Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Asset-Backed Securities — 0.23% (29 February 2024: 0.32%)			France — 1.07% (29 February 2024: 1.05%)		
42 Soundview Home Loan Trust 2006-2, Series 2006 2, Class M2, 5.917%, due 25/03/2036 *	42	0.23	200 BNP Paribas SA, 144A, 4.400%, due 14/08/2028	198	1.07
Total Asset-Backed Securities (Cost \$42)	42	0.23	Israel — 0.62% (29 February 2024: 0.61%)		
Mortgage-Backed Securities — 18.99% (29 February 2024: 19.49%)			120 Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026		
100 BANK 2017-BNK7, Series 2017 BNK7, Class C, 4.116%, due 15/09/2060 *	86	0.46	Macau — 1.04% (29 February 2024: 1.02%)		
7,365 Benchmark 2018-B7 Mortgage Trust, Series 2018 B7, Class XA, 0.565%, due 15/05/2053 *	96	0.52	200 Wynn Macau Ltd, 144A, 5.625%, due 26/08/2028		
100 Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B1, 144A, 8.449%, due 25/10/2041 *	103	0.56	Mexico — 0.52% (29 February 2024: 0.51%)		
100 Connecticut Avenue Securities Trust 2021-R03, Series 2021 R03, Class 1B1, 144A, 8.099%, due 25/12/2041 *	102	0.55	100 Southern Copper Corp, 5.250%, due 08/11/2042		
98 Fannie Mae Connecticut Avenue Securities, Series 2015 C03, Class 1M2, 10.463%, due 25/07/2025 *	101	0.55	Supranational — 1.32% (29 February 2024: 1.34%)		
18 Fannie Mae Pool 'AS0038', 3.000%, due 01/07/2043	17	0.09	INR 20,000 Inter-American Development Bank, 7.350%, due 06/10/2030		
77 Fannie Mae Pool 'BR4393', 2.000%, due 01/03/2051	64	0.34	United Kingdom — 1.19% (29 February 2024: 1.16%)		
119 Fannie Mae Pool 'CA5220', 3.000%, due 01/02/2050	106	0.58	11 BAT Capital Corp, 3.557%, due 15/08/2027		
76 Fannie Mae Pool 'CB1878', 3.000%, due 01/10/2051	68	0.37	40 BAT Capital Corp, 4.540%, due 15/08/2047		
160 Fannie Mae Pool 'CB2164', 3.000%, due 01/11/2051	144	0.78	200 Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031		
83 Fannie Mae Pool 'CB2375', 2.500%, due 01/12/2051	72	0.39			
251 Fannie Mae Pool 'FM3445', 4.000%, due 01/09/2048	240	1.30			
79 Fannie Mae Pool 'FM9195', 2.500%, due 01/10/2051	69	0.37			
79 Fannie Mae Pool 'FM9292', 3.000%, due 01/11/2051	71	0.38			
82 Fannie Mae Pool 'FM9579', 2.000%, due 01/07/2051	67	0.36			
82 Fannie Mae Pool 'FS0584', 2.000%, due 01/02/2052	68	0.37			
79 Fannie Mae Pool 'FS1107', 2.500%, due 01/12/2051	68	0.37			
164 Fannie Mae Pool 'FS2740', 3.500%, due 01/06/2049	153	0.83			
68 Fannie Mae Pool 'MA4158', 2.000%, due 01/10/2050	56	0.31			
77 Fannie Mae Pool 'MA4305', 2.000%, due 01/04/2051	64	0.35			
67 Freddie Mac Pool 'RA3913', 2.500%, due 01/11/2050	58	0.32			
75 Freddie Mac Pool 'RA5921', 2.500%, due 01/09/2051	65	0.35			
65 Freddie Mac Pool 'RB5130', 1.500%, due 01/10/2041	54	0.29			
16 Freddie Mac Pool 'RB5134', 1.500%, due 01/11/2041	14	0.07			
322 Freddie Mac Pool 'SD0176', 3.500%, due 01/12/2049	299	1.62			
81 Freddie Mac Pool 'SD0777', 2.500%, due 01/11/2051	70	0.38			
65 Freddie Mac STACR REMIC Trust 2021-DNA5, Series 2021 DNA5, Class M2, 144A, 6.999%, due 25/01/2034 *	65	0.35			
100 Freddie Mac STACR REMIC Trust 2022-DNA3, Series 2022 DNA3, Class B1, 144A, 10.999%, due 25/04/2042 *	108	0.59			
121 Ginnie Mae II Pool 'MA6658', 4.000%, due 20/05/2050	117	0.63			
202 Ginnie Mae II Pool 'MA7473', 3.000%, due 20/07/2051	183	0.99			
214 Ginnie Mae II Pool 'MA7590', 3.000%, due 20/09/2051	194	1.05			
82 Ginnie Mae II Pool 'MA7883', 3.500%, due 20/02/2052	77	0.42			
100 Ginnie Mae, 30 year, TBA, 5.000% ±	100	0.54			
95 Government National Mortgage Association, Series 2022 3, Class IO, 0.640%, due 16/02/2061 *	4	0.03			
250 Towd Point Mortgage Trust 2017-4, Series 2017 4, Class B2, 144A, 3.674%, due 25/06/2057 *	209	1.13			
74 Verus Securitization Trust 2023-4, Series 2023 4, Class A1, 144A, 5.811%, due 25/05/2068	74	0.40			
Total Mortgage-Backed Securities (Cost \$3,809)	3,506	18.99			
Corporate Bonds and Notes — 34.15% (29 February 2024: 33.94%)			United States — 25.31% (29 February 2024: 24.59%)		
Australia — 0.43% (29 February 2024: 0.42%)			10 Abbott Laboratories, 3.750%, due 30/11/2026		
20 BHP Billiton Finance USA Ltd, 5.000%, due 30/09/2043	20	0.11	10 Abbott Laboratories, 4.750%, due 30/11/2036		
20 Glencore Finance Canada Ltd, 144A, 6.000%, due 15/11/2041	20	0.11	20 Abbott Laboratories, 4.900%, due 30/11/2046		
40 Glencore Funding LLC, 144A, 4.000%, due 27/03/2027	39	0.21	100 AbbVie Inc, 3.600%, due 14/05/2025		
	79	0.43	10 AbbVie Inc, 4.800%, due 15/03/2029		
Belgium — 0.31% (29 February 2024: 0.30%)			80 AbbVie Inc, 3.200%, due 21/11/2029		
40 Anheuser-Busch InBev Worldwide Inc, 3.500%, due 01/06/2030	38	0.21	10 AbbVie Inc, 4.950%, due 15/03/2031		
20 Anheuser-Busch InBev Worldwide Inc, 4.350%, due 01/06/2040	19	0.10	10 AbbVie Inc, 5.050%, due 15/03/2034		
	57	0.31	20 AbbVie Inc, 4.250%, due 21/11/2049		
Brazil — 0.88% (29 February 2024: 1.45%)			10 Air Lease Corp, 5.300%, due 01/02/2028		
110 Petrobras Global Finance BV, 5.750%, due 01/02/2029	111	0.60	20 Alphabet Inc, 1.100%, due 15/08/2030		
60 Suzano Austria GmbH, Series DM3N, 3.125%, due 15/01/2032	51	0.28	20 Alphabet Inc, 2.050%, due 15/08/2050		
	162	0.88	32 Altria Group Inc, 4.400%, due 14/02/2026		
Canada — 1.06% (29 February 2024: 1.09%)			8 Altria Group Inc, 4.800%, due 14/02/2029		
30 Bank of Montreal, 1.850%, due 01/05/2025	29	0.16	20 Altria Group Inc, 5.800%, due 14/02/2039		
20 Bank of Nova Scotia/The, 1.300%, due 11/06/2025	20	0.11	30 Altria Group Inc, 5.950%, due 14/02/2049		
20 Barrick North America Finance LLC, 5.700%, due 30/05/2041	21	0.11	40 Amazon.com Inc, 1.500%, due 03/06/2030		
10 MEG Energy Corp, 144A, 5.875%, due 01/02/2029	10	0.05	50 Amazon.com Inc, 2.500%, due 03/06/2050		
10 Rogers Communications Inc, 5.300%, due 15/02/2034	10	0.05	20 Aon North America Inc, 5.450%, due 01/03/2034		
40 Royal Bank of Canada, 1.150%, due 10/06/2025	39	0.21	50 AT&T Inc, 1.650%, due 01/02/2028		
70 Toronto-Dominion Bank/The, 1.150%, due 12/06/2025	68	0.37	10 Ball Corp, 3.125%, due 15/09/2031		
	197	1.06	20 Berkshire Hathaway Finance Corp, 4.250%, due 15/01/2049		
Colombia — 0.40% (29 February 2024: 0.40%)			10 Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 7.250%, due 15/07/2032		
100 Ecopetrol SA, 5.875%, due 28/05/2045	74	0.40	20 Boeing Co/The, 5.705%, due 01/05/2040		
			40 BP Capital Markets America Inc, 3.119%, due 04/05/2026		
			20 BP Capital Markets America Inc, 3.633%, due 06/04/2030		
			20 BP Capital Markets America Inc, 3.000%, due 24/02/2050		
			13 Bristol-Myers Squibb Co, 3.400%, due 26/07/2029		
			10 Bristol-Myers Squibb Co, 5.100%, due 22/02/2031		
			20 Bristol-Myers Squibb Co, 5.200%, due 22/02/2034		
			260 CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, due 01/05/2032		
			10 Centene Corp, 4.250%, due 15/12/2027		
			10 Centene Corp, 4.625%, due 15/12/2029		
			20 Charles Schwab Corp/The, 5.875%, due 24/08/2026		
			10 Charles Schwab Corp/The, 6.136%, due 24/08/2034 *		
			10 Charter Communications Operating LLC / Charter Communications Operating Capital, 4.908%, due 23/07/2025		
			80 Charter Communications Operating LLC / Charter Communications Operating Capital, 4.200%, due 15/03/2028		
			40 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/04/2038		
			10 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.125%, due 01/07/2049		
			40 Charter Communications Operating LLC / Charter Communications Operating Capital, 4.800%, due 01/03/2050		
			10 Cheniere Energy Partners LP, 3.250%, due 31/01/2032		
			40 Cigna Group/The, 4.375%, due 15/10/2028		
			20 Cigna Group/The, 4.800%, due 15/08/2038		
			20 Cigna Group/The, 4.900%, due 15/12/2048		
			150 Citigroup Inc, 5.500%, due 13/09/2025		
			200 Citigroup Inc, 2.572%, due 03/06/2031 *		
			10 Citigroup Inc, 8.125%, due 15/07/2039		
			50 Citigroup Inc, 4.650%, due 23/07/2048		
			50 Coca-Cola Co/The, 2.500%, due 15/03/2051		
			30 Columbia Pipelines Operating Co LLC, 144A, 6.036%, due 15/11/2033		
			40 Comcast Corp, 4.150%, due 15/10/2028		
			10 Consolidated Edison Co of New York Inc, Series 20A, 3.350%, due 01/04/2030		
			60 Coterra Energy Inc, 4.375%, due 15/03/2029		

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The accompanying notes are an integral part of the Financial Statements

Western Asset UCITS SMASh Series Core Plus Completion Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — (continued)					
United States — (continued)					
30 Deere & Co, 3.750%, due 15/04/2050	25	0.13	10 T-Mobile USA Inc, 5.150%, due 15/04/2034	10	0.06
150 Delta Air Lines Inc, 7.375%, due 15/01/2026	154	0.83	20 Transcontinental Gas Pipe Line Co LLC, 7.850%, due 01/02/2026	21	0.11
160 Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.750%, due 20/10/2028	159	0.86	10 Truist Financial Corp, 6.047%, due 08/06/2027 *	10	0.06
40 Devon Energy Corp, 5.850%, due 15/12/2025	40	0.22	50 Union Pacific Corp, 2.891%, due 06/04/2036	42	0.23
40 Devon Energy Corp, 5.000%, due 15/06/2045	36	0.19	40 Union Pacific Corp, 3.839%, due 20/03/2060	31	0.17
20 Diamondback Energy Inc, 3.500%, due 01/12/2029	19	0.10	10 United Airlines Inc, 144A, 4.375%, due 15/04/2026	10	0.05
10 DISH DBS Corp, 144A, 5.250%, due 01/12/2026	9	0.05	20 United Airlines Inc, 144A, 4.625%, due 15/04/2029	19	0.10
30 Elevance Health Inc, 3.650%, due 01/12/2027	29	0.16	80 United Rentals North America Inc, 144A, 6.125%, due 15/03/2034	82	0.44
10 Eli Lilly & Co, 4.700%, due 09/02/2034	10	0.05	40 UnitedHealth Group Inc, 2.000%, due 15/05/2030	35	0.19
20 Energy Transfer LP, 5.250%, due 15/04/2029	20	0.11	20 UnitedHealth Group Inc, 2.750%, due 15/05/2040	15	0.08
20 Energy Transfer LP, 6.250%, due 15/04/2049	21	0.11	20 UnitedHealth Group Inc, 3.700%, due 15/08/2049	16	0.09
10 Energy Transfer LP, Series G, 7.125%, Perpetual *	10	0.05	40 US Bancorp, 1.450%, due 12/05/2025	39	0.21
40 Enterprise Products Operating LLC, 5.550%, due 16/02/2055	41	0.22	10 US Bancorp, 5.775%, due 12/06/2029 *	10	0.06
20 EOG Resources Inc, 4.375%, due 15/04/2030	20	0.11	10 US Bancorp, 5.836%, due 12/06/2034 *	11	0.06
20 EOG Resources Inc, 4.950%, due 15/04/2050	19	0.10	10 Verizon Communications Inc, 4.500%, due 10/08/2033	10	0.05
150 EQT Corp, 5.000%, due 15/01/2029	151	0.82	20 Visa Inc, 2.050%, due 15/04/2030	18	0.10
10 Exelon Corp, 5.625%, due 15/06/2035	11	0.06	30 Visa Inc, 4.300%, due 14/12/2045	27	0.15
10 Ford Motor Co, 6.100%, due 19/08/2032	10	0.06	10 Warnermedia Holdings Inc, 6.412%, due 15/03/2026	10	0.05
230 Ford Motor Credit Co LLC, 4.950%, due 28/05/2027	229	1.24	20 Warnermedia Holdings Inc, 5.391%, due 15/03/2062	15	0.08
220 Ford Motor Credit Co LLC, 4.000%, due 13/11/2030	203	1.10	10 Waste Connections Inc, 5.000%, due 01/03/2034	10	0.05
20 General Motors Co, 5.950%, due 01/04/2049	20	0.11	140 Western Midstream Operating LP, 5.250%, due 01/02/2050	127	0.69
10 Hilton Domestic Operating Co Inc, 144A, 6.125%, due 01/04/2032	10	0.06	20 Williams Cos Inc/The, 4.850%, due 01/03/2048	18	0.10
20 Home Depot Inc/The, 3.250%, due 15/04/2032	18	0.10		4,672	25.31
40 Home Depot Inc/The, 3.300%, due 15/04/2040	33	0.18	Total Corporate Bonds and Notes (Cost \$7,068)	6,305	34.15
10 Honeywell International Inc, 5.000%, due 01/03/2035	10	0.06	Government Bonds and Notes — 36.74% (29 February 2024: 36.49%)		
20 Humana Inc, 3.700%, due 23/03/2029	19	0.10	Brazil — 1.48% (29 February 2024: 1.47%)		
10 Intel Corp, 5.125%, due 10/02/2030	10	0.05	BRL 112 Brazil Letras do Tesouro Nacional, Series LTN, zero coupon, due 01/01/2026	17	0.09
20 Jane Street Group / JSG Finance Inc, 144A, 7.125%, due 30/04/2031	21	0.11	BRL 579 Brazil Notas do Tesouro Nacional Serie F, Series NTNf, 10.000%, due 01/01/2033	92	0.50
10 JPMorgan Chase & Co, 3.897%, due 23/01/2049 *	8	0.05	200 Brazilian Government International Bond, 5.000%, due 27/01/2045	164	0.89
10 Kenvue Inc, 4.900%, due 22/03/2033	10	0.06		273	1.48
10 Kinder Morgan Inc, 5.200%, due 01/03/2048	9	0.05	Indonesia — 1.04% (29 February 2024: 1.00%)		
10 Kroger Co/The, 5.000%, due 15/09/2034	10	0.05	200 Indonesia Government International Bond, 4.625%, due 15/04/2043	192	1.04
10 Las Vegas Sands Corp, 6.000%, due 15/08/2029	10	0.06			
10 MDC Holdings Inc, 6.000%, due 15/01/2043	11	0.06	Mexico — 6.60% (29 February 2024: 7.98%)		
10 Medline Borrower LP/Medline Co-Issuer Inc, 144A, 6.250%, due 01/04/2029	10	0.06	MXN 25,890 Mexican Bonos, Series M, 7.750%, due 13/11/2042	1,061	5.75
30 Merck & Co Inc, 1.450%, due 24/06/2030	26	0.14	200 Mexico Government International Bond, 4.350%, due 15/01/2047	156	0.85
20 Meta Platforms Inc, 4.750%, due 15/08/2034	20	0.11		1,217	6.60
66 Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd, 144A, 6.500%, due 20/06/2027	67	0.36	Peru — 0.18% (29 February 2024: 0.18%)		
40 Mondelez International Inc, 1.500%, due 04/05/2025	39	0.21	30 Peruvian Government International Bond, 6.550%, due 14/03/2037	34	0.18
110 Morgan Stanley, 2.188%, due 28/04/2026 *	108	0.58			
70 Morgan Stanley, 3.622%, due 01/04/2031 *	66	0.36	United States — 27.44% (29 February 2024: 25.86%)		
20 MPLX LP, 4.800%, due 15/02/2029	20	0.11	110 United States Treasury Inflation Indexed Bonds, 1.125%, due 15/01/2033 β	110	0.60
20 MPLX LP, 5.500%, due 15/02/2049	19	0.10	10 United States Treasury Note/Bond, 2.750%, due 30/04/2027	10	0.05
20 NIKE Inc, 3.375%, due 27/03/2050	15	0.08	50 United States Treasury Note/Bond, 4.250%, due 28/02/2029	51	0.28
40 Northrop Grumman Corp, 3.250%, due 15/01/2028	39	0.21	110 United States Treasury Note/Bond, 4.000%, due 31/01/2031	111	0.60
20 Northrop Grumman Corp, 5.250%, due 01/05/2050	20	0.11	280 United States Treasury Note/Bond, 4.250%, due 28/02/2031	287	1.56
10 ONEOK Inc, 5.550%, due 01/11/2026	10	0.06	870 United States Treasury Note/Bond, 4.625%, due 31/05/2031	912	4.94
20 ONEOK Inc, 5.650%, due 01/11/2028	21	0.11	10 United States Treasury Note/Bond, 1.875%, due 15/02/2032	9	0.05
20 Oracle Corp, 3.600%, due 01/04/2050	15	0.08	230 United States Treasury Note/Bond, 1.750%, due 15/08/2041	160	0.87
20 PepsiCo Inc, 1.625%, due 01/05/2030	17	0.09	10 United States Treasury Note/Bond, 2.375%, due 15/02/2042	8	0.04
10 Philip Morris International Inc, 4.875%, due 13/02/2029	10	0.05	70 United States Treasury Note/Bond, 4.000%, due 15/11/2042	67	0.37
20 Philip Morris International Inc, 2.100%, due 01/05/2030	18	0.10	20 United States Treasury Note/Bond, 3.875%, due 15/02/2043	19	0.10
10 Philip Morris International Inc, 5.250%, due 13/02/2034	10	0.06	80 United States Treasury Note/Bond, 3.875%, due 15/05/2043	75	0.41
20 Philip Morris International Inc, 4.500%, due 20/03/2042	18	0.10	60 United States Treasury Note/Bond, 4.750%, due 15/11/2043	64	0.34
10 PNC Financial Services Group Inc/The, 5.812%, due 12/06/2026 *	10	0.05	110 United States Treasury Note/Bond, 3.000%, due 15/02/2049	87	0.47
10 PNC Financial Services Group Inc/The, 5.582%, due 12/06/2029 *	10	0.06	50 United States Treasury Note/Bond, 2.875%, due 15/05/2049	39	0.21
10 Royal Caribbean Cruises Ltd, 144A, 6.250%, due 15/03/2032	10	0.06	50 United States Treasury Note/Bond, 2.250%, due 15/08/2049	34	0.18
40 RTX Corp, 2.250%, due 01/07/2030	35	0.19	200 United States Treasury Note/Bond, 1.375%, due 15/08/2050	108	0.59
10 RTX Corp, 6.000%, due 15/03/2031	11	0.06	230 United States Treasury Note/Bond, 1.625%, due 15/11/2050	133	0.72
10 RTX Corp, 4.500%, due 01/06/2042	9	0.05	230 United States Treasury Note/Bond, 1.875%, due 15/02/2051	142	0.77
20 Service Properties Trust, 8.375%, due 15/06/2029	20	0.11	710 United States Treasury Note/Bond, 2.375%, due 15/05/2051	493	2.67
10 Solventum Corp, 144A, 5.400%, due 01/03/2029	10	0.06	50 United States Treasury Note/Bond, 2.000%, due 15/08/2051	32	0.17
20 Solventum Corp, 144A, 5.450%, due 13/03/2031	20	0.11	227 United States Treasury Note/Bond, 1.875%, due 15/11/2051	227	1.23
20 Solventum Corp, 144A, 5.900%, due 30/04/2054	20	0.11	62 United States Treasury Note/Bond, 2.250%, due 15/02/2052	42	0.23
60 Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	38	0.20	257 United States Treasury Note/Bond, 2.875%, due 15/05/2052	199	1.08
10 Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.875%, due 01/02/2031	10	0.05	50 United States Treasury Note/Bond, 3.000%, due 15/08/2052	40	0.21
10 T-Mobile USA Inc, 2.250%, due 15/02/2026	10	0.05	40 United States Treasury Note/Bond, 4.000%, due 15/11/2052	38	0.21
10 T-Mobile USA Inc, 2.625%, due 15/02/2029	9	0.05	178 United States Treasury Note/Bond, 3.625%, due 15/02/2053	160	0.86
10 T-Mobile USA Inc, 3.875%, due 15/04/2030	10	0.05	490 United States Treasury Note/Bond, 3.625%, due 15/05/2053	440	2.38
70 T-Mobile USA Inc, 2.550%, due 15/02/2031	61	0.33	260 United States Treasury Note/Bond, 4.125%, due 15/08/2053	255	1.38
10 T-Mobile USA Inc, 2.875%, due 15/02/2031	9	0.05	600 United States Treasury Note/Bond, 4.750%, due 15/11/2053	654	3.54
20 T-Mobile USA Inc, 3.500%, due 15/04/2031	19	0.10			

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The accompanying notes are an integral part of the Financial Statements

Western Asset UCITS SMASh Series Core Plus Completion Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Contracts (000's)	Value (000's) \$	% of Net Asset Value
Government Bonds and Notes — (continued)					
United States — (continued)					
60 United States Treasury Note/Bond, 4.250%, due 15/02/2054	60	0.33			
	5,066	27.44			
Total Government Bonds and Notes (Cost \$8,011)	6,782	36.74			
Loan Notes — 3.24% (29 February 2024: 4.83%)					
51 1011778 Bc UIC, 7.094%, due 23/09/2030 *	51	0.27			
58 Allied Universal Holdco LLC, 9.194%, due 14/05/2028 *	58	0.31			
10 AmWINS Group, Inc., 7.708%, due 17/02/2028 *	10	0.05			
58 Avolon TLB Borrower 1 (US) LLC, 7.311%, due 22/06/2028 *	58	0.32			
19 Brown Group Holding LLC, 8.094%, due 01/07/2031 *	19	0.11			
48 Charter Communications Operating LLC, 7.341%, due 09/12/2030 *	47	0.26			
48 Citadel Securities LP, 7.594%, due 29/07/2030 *	49	0.26			
10 DCert Buyer, Inc., 9.344%, due 16/10/2026 *	9	0.05			
19 Gainwell Acquisition Corp, 9.435%, due 01/10/2027 *	18	0.10			
45 Grifols Worldwide Operations USA Inc, 7.402%, due 15/11/2027 *	44	0.24			
10 GVC Holdings Gibraltar Ltd, 7.864%, due 16/03/2027 *	10	0.05			
30 Harbor Freight Tools, 7.844%, due 05/06/2031 *	30	0.16			
35 Jazz Financing Lux S.a.r.l., 7.594%, due 05/05/2028 *	35	0.19			
35 Nexstar Broadcasting Inc, 7.958%, due 19/09/2026 *	35	0.19			
20 Quikrete Holdings, Inc., 7.594%, due 26/03/2029 *	20	0.11			
30 Sotera Health, 8.594%, due 23/05/2031 *	30	0.16			
18 UFC Holdings LLC, 8.291%, due 29/04/2026 *	18	0.10			
60 Virgin Media Bristol LLC, 7.951%, due 04/01/2028 *	58	0.31			
Total Loan Notes (Cost \$603)	599	3.24			
Collective Investment Schemes — 2.30% (29 February 2024: 0.72%)					
425 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	425	2.30			
Total Collective Investment Schemes (Cost \$425)	425	2.30			
Total Investments at fair value through profit or loss (Cost \$19,958)	17,659	95.65			
Contracts (000's)					
Purchased Options — 0.21% (29 February 2024: 0.18%)					
– U.S. 10 Year November 2024 Call 114.50, due 25/10/2024 – Morgan Stanley	3	0.02			
– U.S. 10 Year October 2024 Call 114.00, due 20/09/2024 – Morgan Stanley	3	0.01			
– U.S. 10 Year October 2024 Call 114.25, due 20/09/2024 – Morgan Stanley	2	0.01			
– U.S. 10 Year October 2024 Call 114.50, due 20/09/2024 – Morgan Stanley	1	0.01			
– U.S. 10 Year October 2024 Put 113.50, due 20/09/2024 – Morgan Stanley	4	0.02			
– U.S. 5 Year December 2024 Call 109.50, due 22/11/2024 – Morgan Stanley	3	0.01			
– U.S. 5 Year October 2024 Call 109.25, due 20/09/2024 – Morgan Stanley	3	0.02			
– U.S. 5 Year October 2024 Call 109.50, due 20/09/2024 – Morgan Stanley	2	0.01			
– U.S. 5 Year October 2024 Put 109.25, due 20/09/2024 – Morgan Stanley	3	0.02			
– U.S. 5 Year October 2024 Put 109.50, due 20/09/2024 – Morgan Stanley	2	0.01			
– U.S. 5 Year W1 September 2024 Put 109.50, due 06/09/2024 – Morgan Stanley	2	0.01			
– U.S. Bond October 2024 Put 123.50, due 20/09/2024 – Morgan Stanley	2	0.01			
370 USD Call/EUR Put 1.0930, due 14/10/2024 – JP Morgan	1	0.01			
339 USD Put/CAD Call 1.3695, due 31/10/2024 – JP Morgan	7	0.04			
Total Purchased Options (Cost \$39)	38	0.21			
Credit Default Swaps — 0.73% (29 February 2024: 0.56%)					
Unrealised appreciation of contracts (see below)	135	0.73			
Index Swaps — 0.69% (29 February 2024: 2.10%)					
Unrealised appreciation of contracts (see below)	128	0.69			
Forward Foreign Currency Contracts — 0.55% (29 February 2024: 0.11%)					
Unrealised appreciation of contracts (see below)	101	0.55			
Futures — 0.56% (29 February 2024: 0.40%)					
Unrealised appreciation of contracts (see below)	103	0.56			
Total Financial Assets at fair value through profit or loss	18,164	98.39			
Written Options — (0.07%) (29 February 2024: (0.10%))					
– CME 3 Month SOFR Futures December 2024 Call 97.1250, due 13/12/2024 – Morgan Stanley	(1)	–			
– U.S. 10 Year October 2024 Call 115.25, due 20/09/2024 – Morgan Stanley	–	–			
– U.S. 10 Year October 2024 Call 116.50, due 20/09/2024 – Morgan Stanley	(1)	–			
– U.S. 10 Year October 2024 Put 112.50, due 20/09/2024 – Morgan Stanley	(3)	(0.02)			
– U.S. 5 Year November 2024 Put 108.00, due 25/10/2024 – Morgan Stanley	(1)	(0.01)			
– U.S. 5 Year October 2024 Call 111.00, due 20/09/2024 – Morgan Stanley	(1)	–			
– U.S. 5 Year October 2024 Put 108.50, due 20/09/2024 – Morgan Stanley	(1)	(0.01)			
– U.S. 5 Year W1 September 2024 Put 109.00, due 06/09/2024 – Morgan Stanley	(1)	(0.01)			
– U.S. Bond October 2024 Put 121.50, due 20/09/2024 – Morgan Stanley	(2)	(0.01)			
(170) USD Put/CAD Call 1.3570, due 19/09/2024 – JP Morgan	(2)	(0.01)			
Total Written Options (Cost \$(18))	(13)	(0.07)			
Index Swaps — (0.62%) (29 February 2024: 0.00%)					
Unrealised depreciation of contracts (see below)	(115)	(0.62)			
Interest Rate Swaps — (0.17%) (29 February 2024: (0.02%))					
Unrealised depreciation of contracts (see below)	(32)	(0.17)			
Forward Foreign Currency Contracts — (0.57%) (29 February 2024: (0.34%))					
Unrealised depreciation of contracts (see below)	(105)	(0.57)			
Futures — (0.29%) (29 February 2024: (0.21%))					
Unrealised depreciation of contracts (see below)	(54)	(0.29)			
Total Financial Liabilities at fair value through profit or loss	(319)	(1.72)			
Total Financial Assets and Financial Liabilities at fair value through profit or loss	17,845	96.67			
Other Assets in Excess of Liabilities	616	3.33			
Total Net Assets	\$18,461	100.00			
–	Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.				
144A	Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$1,822,000 or 9.87% of net assets.				
*	Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.				
±	Securities purchased on a to-be-announced basis.				
β	The rate of interest on this type of security is tied to the Consumer Price Index (CPI)/Retail Price Index (RPI). The coupon rate is the rate as of 31 August 2024.				
ABBREVIATIONS:					
Perpetual	– A bond with no maturity date. Perpetual bonds are not redeemable but pay a steady stream of interest.				
REMIC	– Real Estate Mortgage Investment Conduit.				
TBA	– To Be Announced.				
BRL	– Brazilian Real				
INR	– Indian Rupee				
MXN	– Mexican Peso				
Analysis of Total Assets					
Transferable securities admitted to an official exchange listing or traded on a regulated market					87.80
Other transferable securities dealt in on another regulated market					3.16
Collective investment schemes					2.24
Financial derivative instruments					2.67
Other assets					4.13
Total Assets					100.00

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Western Asset UCITS SMASh Series Core Plus Completion Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Morgan Stanley	CDX.NA.HY, 5.000% – Sell	20-Jun-2029	645	\$ 46
Morgan Stanley	CDX.NA.IG, 1.000% – Sell	20-Jun-2029	4,054	89
Unrealised Appreciation of Credit Default Swaps (29 February 2024 (000's): \$103)				\$ 135
Unrealised Depreciation of Credit Default Swaps (29 February 2024 (000's): \$-)				-
Net Appreciation of Credit Default Swaps (29 February 2024 (000's): \$103)				\$ 135

Schedule of Interest Rate Swaps

Counterparty	Rate	Expiration Date	Notional Amount (000's)	Value (000's)
JP Morgan	Pay Floating BRL CDI, Receive Fixed 10.262%	02-Jan-2029	3,440	\$ (32)
Unrealised Appreciation of Interest Rate Swaps (29 February 2024 (000's): \$-)				\$ -
Unrealised Depreciation of Interest Rate Swaps (29 February 2024 (000's): \$(4))				(32)
Net Depreciation of Interest Rate Swaps (29 February 2024 (000's): \$(4))				\$ (32)

Schedule of Index Swaps

Counterparty	Reference Entity	Expiration Date	Notional Amount (000's)	Value (000's)
Morgan Stanley	Pay Fixed 3.050%, Receive Floating USD SOFR Compound	15-Feb-2048	1,737	\$ 121
Morgan Stanley	Pay Fixed 3.150%, Receive Floating USD SOFR Compound	15-May-2048	134	7
Morgan Stanley	Pay Fixed 4.200%, Receive Floating USD SOFR Compound	30-Apr-2031	2,441	(115)
Unrealised Appreciation of Index Swaps (29 February 2024 (000's): \$387)				\$ 128
Unrealised Depreciation of Index Swaps (29 February 2024 (000's): \$-)				(115)
Net Appreciation of Index Swaps (29 February 2024 (000's): \$387)				\$ 13

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
04-Sep-2024	Goldman Sachs	Buy USD 555	Sell BRL 3,048	\$ 14
04-Sep-2024	Goldman Sachs	Buy BRL 3,048	Sell USD 539	2
02-Oct-2024	Goldman Sachs	Buy BRL 3,048	Sell USD 553	(14)
15-Oct-2024	JP Morgan	Buy EUR 108	Sell USD 119	1
18-Oct-2024	Bank of America Merrill Lynch	Buy USD 609	Sell EUR 559	(12)
18-Oct-2024	Bank of America Merrill Lynch	Buy USD 45	Sell EUR 40	-
18-Oct-2024	Bank of America Merrill Lynch	Buy USD 255	Sell MXN 4,651	21
18-Oct-2024	Bank of America Merrill Lynch	Buy EUR 40	Sell USD 43	1
18-Oct-2024	BNP Paribas	Buy USD 82	Sell CHF 70	(1)
18-Oct-2024	BNP Paribas	Buy USD 37	Sell NOK 400	-
18-Oct-2024	BNP Paribas	Buy NOK 1,840	Sell USD 167	6
18-Oct-2024	Citi	Buy USD 128	Sell AUD 190	-
18-Oct-2024	Citi	Buy USD 95	Sell AUD 140	-
18-Oct-2024	Citi	Buy USD 183	Sell CAD 249	(1)
18-Oct-2024	Citi	Buy USD 66	Sell EUR 60	(1)
18-Oct-2024	Citi	Buy USD 217	Sell JPY 33,530	(14)
18-Oct-2024	Citi	Buy JPY 57,559	Sell USD 364	33
18-Oct-2024	Citi	Buy CAD 150	Sell USD 109	2
18-Oct-2024	Citi	Buy AUD 491	Sell USD 328	5
18-Oct-2024	Goldman Sachs	Buy USD 121	Sell AUD 180	-
18-Oct-2024	Goldman Sachs	Buy USD 522	Sell CHF 463	(25)
18-Oct-2024	Goldman Sachs	Buy USD 442	Sell GBP 343	(10)
18-Oct-2024	Goldman Sachs	Buy USD 49	Sell MXN 930	2
18-Oct-2024	Goldman Sachs	Buy USD 217	Sell NOK 2,320	(2)
18-Oct-2024	Goldman Sachs	Buy NOK 884	Sell USD 80	4
18-Oct-2024	JP Morgan	Buy USD 110	Sell CAD 150	(1)
18-Oct-2024	JP Morgan	Buy USD 833	Sell CNH 5,995	(17)
18-Oct-2024	JP Morgan	Buy USD 58	Sell JPY 8,890	(4)
18-Oct-2024	JP Morgan	Buy USD 86	Sell MXN 1,560	7
31-Oct-2024	JP Morgan	Buy USD 125	Sell CAD 172	(3)
31-Oct-2024	JP Morgan	Buy CAD 172	Sell USD 125	3
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$20)				\$ 101
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(62))				(105)
Net Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(42))				\$ (4)

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

Western Asset UCITS SMASh Series Core Plus Completion Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
3 Month SOFR Index December 2025	Morgan Stanley	36	\$ 8,714	\$ 62
3 Month SOFR Index March 2025	Morgan Stanley	2	481	3
Australian Dollar Currency September 2024	Morgan Stanley	3	203	1
Long Gilt December 2024	Morgan Stanley	4	518	(1)
U.S. 10 Year Note (CBT) December 2024	Morgan Stanley	29	3,293	(19)
U.S. 10 Year Ultra Note December 2024	Morgan Stanley	(10)	(1,174)	8
U.S. 2 Year Note (CBT) December 2024	Morgan Stanley	(24)	(4,981)	(5)
U.S. 5 Year Note (CBT) December 2024	Morgan Stanley	87	9,518	(29)
U.S. Long Bond (CBT) December 2024	Morgan Stanley	(10)	(1,231)	8
U.S. Ultra Bond (CBT) December 2024	Morgan Stanley	(11)	(1,451)	21
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$74)				\$ 103
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$(39))				(54)
Net Appreciation of Futures Contracts (29 February 2024 (000's): \$35)				\$ 49

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FTGF Brandywine Global Fixed Income Fund

Portfolio of Investments as at 31 August 2024

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
Government Bonds and Notes — 96.87% (29 February 2024: 85.07%)				Collective Investment Schemes — 1.98% (29 February 2024: 1.79%)			
Australia — 2.38% (29 February 2024: 4.00%)				2,344 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)			
AUD	2,230	Australia Government Bond, Series 159, 0.250%, due 21/11/2024	1,496	1.26		2,344	1.98
AUD	1,920	Australia Government Bond, Series 170, 4.250%, due 21/06/2034	1,330	1.12	Total Collective Investment Schemes (Cost \$2,344)	2,344	1.98
			2,826	2.38	Total Investments at fair value through profit or loss (Cost \$116,554)	117,301	98.85
Colombia — 2.71% (29 February 2024: 4.45%)				Forward Foreign Currency Contracts — 1.28% (29 February 2024: 0.59%)			
COP	15,310,000	Colombian TES, Series B, 9.250%, due 28/05/2042	3,218	2.71	Unrealised appreciation of contracts (see below)	1,520	1.28
Mexico — 4.30% (29 February 2024: 9.02%)				Futures — 0.00% (29 February 2024: 0.00%)			
MXN	40,200	Mexican Bonos, Series M, 7.750%, due 13/11/2042	1,648	1.39	Unrealised appreciation of contracts (see below)	2	–
MXN	28,100	Mexican Bonos, Series M, 8.000%, due 07/11/2047	1,165	0.98	Total Financial Assets at fair value through profit or loss	118,823	100.13
MXN	55,900	Mexican Bonos, Series M, 8.000%, due 31/07/2053	2,293	1.93	Forward Foreign Currency Contracts — (0.77%) (29 February 2024: (1.62%))		
			5,106	4.30	Unrealised depreciation of contracts (see below)	(912)	(0.77)
New Zealand — 1.54% (29 February 2024: 1.37%)				Total Financial Liabilities at fair value through profit or loss			
NZD	2,370	New Zealand Government Bond, Series 0534, 4.250%, due 15/05/2034	1,479	1.24		(912)	(0.77)
NZD	800	New Zealand Government Bond, Series 0551, 2.750%, due 15/05/2051	352	0.30	Total Financial Assets and Financial Liabilities at fair value through profit or loss	117,911	99.36
			1,831	1.54	Other Assets in Excess of Liabilities	760	0.64
United Kingdom — 12.78% (29 February 2024: 6.64%)				Total Net Assets			
GBP	7,320	United Kingdom Gilt, 3.250%, due 31/01/2033	9,152	7.71		\$118,671	100.00
GBP	9,160	United Kingdom Gilt, 1.250%, due 31/07/2051	6,012	5.07			
			15,164	12.78			
United States — 73.16% (29 February 2024: 39.84%)							
	16,100	United States Treasury Floating Rate Note, 5.214%, due 31/10/2025 *	16,092	13.56			
	16,100	United States Treasury Floating Rate Note, 5.194%, due 30/04/2026 *	16,078	13.55			
	17,100	United States Treasury Note/Bond, 3.500%, due 15/02/2033	16,638	14.02			
	7,670	United States Treasury Note/Bond, 3.875%, due 15/08/2033	7,655	6.45			
	7,670	United States Treasury Note/Bond, 4.000%, due 15/02/2034	7,720	6.51			
	7,800	United States Treasury Note/Bond, 4.375%, due 15/05/2034	8,085	6.81			
	6,790	United States Treasury Note/Bond, 3.000%, due 15/08/2052	5,388	4.54			
	5,570	United States Treasury Note/Bond, 4.125%, due 15/08/2053	5,471	4.61			
	3,670	United States Treasury Note/Bond, 4.250%, due 15/02/2054	3,685	3.11			
			86,812	73.16			
Total Government Bonds and Notes (Cost \$114,210)				114,957	96.87		

– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.

ABBREVIATIONS:

AUD	– Australian Dollar
COP	– Colombia Peso
GBP	– British Pound
MXN	– Mexican Peso
NZD	– New Zealand Dollar

Analysis of Total Assets

	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	95.75
Collective investment schemes	1.95
Financial derivative instruments	1.27
Other assets	1.03
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/Depreciation of Contracts (000's)
06-Sep-2024	Citi	Buy USD 6,153	Sell AUD 9,240	\$ (102)
06-Sep-2024	HSBC	Buy USD 192	Sell AUD 290	(4)
06-Sep-2024	Morgan Stanley	Buy USD 292	Sell AUD 430	1
06-Sep-2024	Morgan Stanley	Buy AUD 10,260	Sell USD 6,830	114
06-Sep-2024	Standard Chartered Bank	Buy USD 202	Sell AUD 300	(1)
10-Sep-2024	Citi	Buy USD 16,753	Sell GBP 13,080	(426)
10-Sep-2024	JP Morgan	Buy GBP 500	Sell USD 646	10
10-Sep-2024	Standard Chartered Bank	Buy USD 417	Sell GBP 330	(16)
10-Sep-2024	UBS	Buy GBP 850	Sell USD 1,084	33
12-Sep-2024	UBS	Buy USD 1,856	Sell CHF 1,590	(17)
12-Sep-2024	UBS	Buy CHF 1,590	Sell USD 1,813	59
13-Sep-2024	BNY Mellon	Buy USD 58	Sell EUR 53	–
13-Sep-2024	BNY Mellon	Buy USD 213	Sell EUR 191	–
13-Sep-2024	BNY Mellon	Buy USD 492	Sell GBP 381	(9)
13-Sep-2024	BNY Mellon	Buy USD 154	Sell GBP 117	1
13-Sep-2024	BNY Mellon	Buy GBP 5	Sell USD 6	–
13-Sep-2024	BNY Mellon	Buy EUR 17,875	Sell USD 19,553	215
13-Sep-2024	BNY Mellon	Buy EUR 3	Sell USD 4	–
13-Sep-2024	BNY Mellon	Buy AUD 263	Sell USD 174	5
13-Sep-2024	BNY Mellon	Buy GBP 11,201	Sell USD 14,302	412
13-Sep-2024	Citi	Buy JPY 75,000	Sell USD 514	–
13-Sep-2024	JP Morgan	Buy USD 1,687	Sell JPY 266,000	(136)
13-Sep-2024	JP Morgan	Buy JPY 409,000	Sell USD 2,641	160

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Fixed Income Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts – (continued)

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
17-Sep-2024	HSBC	Buy	USD	1,181	Sell	CLP	1,110,000	\$ (34)
17-Sep-2024	HSBC	Buy	CLP	1,940,000	Sell	USD	2,098	25
11-Oct-2024	Citi	Buy	USD	1,761	Sell	NZD	2,900	(52)
25-Oct-2024	Citi	Buy	USD	534	Sell	CAD	730	(8)
28-Oct-2024	Citi	Buy	KRW	1,220,000	Sell	USD	895	20
28-Oct-2024	Citi	Buy	KRW	380,000	Sell	USD	287	(2)
29-Oct-2024	Citi	Buy	USD	5,803	Sell	MXN	108,200	358
29-Oct-2024	Citi	Buy	MXN	19,800	Sell	USD	1,044	(48)
30-Oct-2024	JP Morgan	Buy	USD	3,300	Sell	COP	13,580,000	79
30-Oct-2024	JP Morgan	Buy	COP	410,000	Sell	USD	100	(2)
07-Nov-2024	JP Morgan	Buy	USD	1,859	Sell	EUR	1,710	(38)
07-Nov-2024	JP Morgan	Buy	EUR	540	Sell	USD	600	(1)
07-Nov-2024	JP Morgan	Buy	EUR	1,420	Sell	USD	1,554	21
07-Nov-2024	UBS	Buy	EUR	780	Sell	USD	858	7
27-Nov-2024	JP Morgan	Buy	USD	2,800	Sell	CNH	19,780	(15)
06-Dec-2024	Morgan Stanley	Buy	AUD	430	Sell	USD	293	(1)
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$855)								\$ 1,520
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(2,346))								(912)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(1,491))								\$ 608

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Long Gilt December 2024	Citi	27	\$ 3,500	\$ 2
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$-)				\$ 2
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$-)				-
Net Appreciation of Futures Contracts (29 February 2024 (000's): \$-)				\$ 2

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Fixed Income Absolute Return Fund[^]

Portfolio of Investments as at 31 August 2024

Face Value (000's)		Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — 23.45% (29 February 2024: 23.66%)			
1,236	Fannie Mae Pool 'MA4785', 5.000%, due 01/10/2052	1,228	0.87
2,273	Fannie Mae Pool 'MA4841', 5.000%, due 01/12/2052	2,263	1.60
2,373	Fannie Mae Pool 'MA4842', 5.500%, due 01/12/2052	2,396	1.69
847	Freddie Mac Pool 'RA7790', 5.000%, due 01/08/2052	842	0.59
2,647	Freddie Mac Pool 'SD8245', 4.500%, due 01/09/2052	2,578	1.82
1,890	Freddie Mac Pool 'SD8257', 4.500%, due 01/10/2052	1,841	1.30
1,146	Freddie Mac Pool 'SD8267', 5.000%, due 01/11/2052	1,140	0.81
3,495	Freddie Mac Pool 'SD8277', 5.500%, due 01/12/2052	3,522	2.49
1,356	Ginnie Mae II Pool 'MA8648', 5.500%, due 20/02/2053	1,366	0.97
2,444	Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	2,464	1.74
3,860	Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	3,892	2.75
1,577	Ginnie Mae II Pool 'MA8947', 5.000%, due 20/06/2053	1,576	1.11
2,114	Ginnie Mae II Pool 'MA8948', 5.500%, due 20/06/2053	2,129	1.51
1,653	Ginnie Mae II Pool 'MA9106', 5.500%, due 20/08/2053	1,665	1.18
4,243	Ginnie Mae II Pool 'MA9171', 5.500%, due 20/09/2053	4,273	3.02
Total Mortgage-Backed Securities (Cost \$32,970)		33,175	23.45
Corporate Bonds and Notes — 8.11% (29 February 2024: 7.72%)			
Australia — 2.28% (29 February 2024: 2.21%)			
3,220	Commonwealth Bank of Australia, 144A, 6.112%, due 14/03/2025 *	3,229	2.28
Mexico — 1.12% (29 February 2024: 1.01%)			
2,320	Petroleos Mexicanos, 6.950%, due 28/01/2060	1,586	1.12
United States — 4.71% (29 February 2024: 4.50%)			
2,880	General Motors Financial Co Inc, 5.400%, due 06/04/2026	2,907	2.06
1,015	Jabil Inc, 3.000%, due 15/01/2031	894	0.63
2,850	Toyota Motor Credit Corp, 4.450%, due 18/05/2026	2,854	2.02
		6,655	4.71
Total Corporate Bonds and Notes (Cost \$11,439)		11,470	8.11
Government Bonds and Notes — 61.69% (29 February 2024: 63.28%)			
Brazil — 4.66% (29 February 2024: 3.61%)			
BRL	41,390 Brazil Notas do Tesouro Nacional Serie F, Series NTN F, 10.000%, due 01/01/2033	6,589	4.66
Colombia — 6.27% (29 February 2024: 6.98%)			
COP	15,280,000 Colombian TES, Series B, 9.250%, due 28/05/2042	3,212	2.27
COP	34,420,000 Colombian TES, Series B, 7.250%, due 26/10/2050	5,665	4.00
		8,877	6.27
Mexico — 4.26% (29 February 2024: 6.01%)			
MXN	147,000 Mexican Bonos, Series M, 8.000%, due 31/07/2053	6,030	4.26
South Africa — 3.27% (29 February 2024: 3.55%)			
ZAR	103,100 Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	4,620	3.27
United States — 43.23% (29 February 2024: 38.17%)			
2,370	United States Treasury Floating Rate Note, 5.169%, due 31/07/2025 *	2,368	1.67
21,790	United States Treasury Floating Rate Note, 5.214%, due 31/10/2025 *	21,779	15.40

Face Value (000's)		Value (000's) \$	% of Net Asset Value
19,330	United States Treasury Floating Rate Note, 5.194%, due 30/04/2026 *	19,303	13.65
17,080	United States Treasury Note/Bond, 4.375%, due 15/05/2034	17,703	12.51
		61,153	43.23
Total Government Bonds and Notes (Cost \$88,162)		87,269	61.69
Collective Investment Schemes — 4.39% (29 February 2024: 5.53%)			
6,204	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	6,204	4.39
Total Collective Investment Schemes (Cost \$6,204)		6,204	4.39
Total Investments at fair value through profit or loss (Cost \$138,775)		138,118	97.64
Forward Foreign Currency Contracts — 4.49% (29 February 2024: 2.08%)			
Unrealised appreciation of contracts (see below)		6,359	4.49
Total Financial Assets at fair value through profit or loss		144,477	102.13
Forward Foreign Currency Contracts — (2.86%) (29 February 2024: (2.69%))			
Unrealised depreciation of contracts (see below)		(4,047)	(2.86)
Futures — (0.02%) (29 February 2024: (0.03%))			
Unrealised depreciation of contracts (see below)		(32)	(0.02)
Total Financial Liabilities at fair value through profit or loss		(4,079)	(2.88)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		140,398	99.25
Other Assets in Excess of Liabilities		1,061	0.75
Total Net Assets		\$141,459	100.00

– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$3,229,000 or 2.28% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.

ABBREVIATIONS:

BRL	– Brazilian Real
COP	– Colombia Peso
MXN	– Mexican Peso
ZAR	– South Africa Rand

	% of Total Assets
Analysis of Total Assets	
Transferable securities admitted to an official exchange listing or traded on a regulated market	89.96
Collective investment schemes	4.23
Financial derivative instruments	4.34
Other assets	1.47
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/Depreciation of Contracts (000's)
06-Sep-2024	Barclays	Buy AUD 10,420	Sell USD 6,952	\$ 101
06-Sep-2024	HSBC	Buy USD 236	Sell AUD 360	(8)
06-Sep-2024	Morgan Stanley	Buy USD 14,084	Sell AUD 21,390	(395)
06-Sep-2024	Morgan Stanley	Buy USD 13,793	Sell AUD 20,320	38
06-Sep-2024	Morgan Stanley	Buy AUD 31,650	Sell USD 21,053	371
10-Sep-2024	Barclays	Buy GBP 5,480	Sell USD 6,998	199
10-Sep-2024	Citi	Buy USD 24,252	Sell GBP 18,960	(651)
10-Sep-2024	Citi	Buy GBP 5,520	Sell USD 7,094	157
10-Sep-2024	Morgan Stanley	Buy GBP 5,380	Sell USD 6,951	115
10-Sep-2024	Standard Chartered Bank	Buy GBP 2,580	Sell USD 3,378	10
11-Sep-2024	Barclays	Buy USD 6,802	Sell INR 570,000	8
11-Sep-2024	Barclays	Buy INR 570,000	Sell USD 6,802	(7)
12-Sep-2024	Goldman Sachs	Buy USD 14,055	Sell CHF 12,460	(621)
12-Sep-2024	Goldman Sachs	Buy USD 7,298	Sell CHF 6,160	43
12-Sep-2024	Goldman Sachs	Buy CHF 18,630	Sell USD 21,030	913
12-Sep-2024	UBS	Buy USD 7,498	Sell CHF 6,380	(16)
12-Sep-2024	UBS	Buy CHF 6,370	Sell USD 7,248	254

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The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Fixed Income Absolute Return Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts – (continued)

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
13-Sep-2024	BNY Mellon	Buy	USD	20	Sell	EUR	18	\$ –
13-Sep-2024	BNY Mellon	Buy	USD	–	Sell	GBP	–	–
13-Sep-2024	BNY Mellon	Buy	USD	370	Sell	GBP	290	(11)
13-Sep-2024	BNY Mellon	Buy	GBP	6,580	Sell	USD	8,402	241
13-Sep-2024	BNY Mellon	Buy	EUR	2,581	Sell	USD	2,824	30
13-Sep-2024	Citi	Buy	USD	4,591	Sell	KRW	6,300,000	(127)
13-Sep-2024	Citi	Buy	KRW	28,750,000	Sell	USD	20,976	551
13-Sep-2024	JP Morgan	Buy	USD	20,556	Sell	JPY	3,227,000	(1,553)
13-Sep-2024	JP Morgan	Buy	JPY	5,815,000	Sell	USD	37,769	2,072
13-Sep-2024	Morgan Stanley	Buy	USD	5,691	Sell	JPY	816,000	100
17-Sep-2024	HSBC	Buy	USD	74	Sell	CLP	70,000	(3)
17-Sep-2024	HSBC	Buy	CLP	6,000,000	Sell	USD	6,489	76
22-Oct-2024	HSBC	Buy	USD	4,811	Sell	BRL	26,540	129
22-Oct-2024	HSBC	Buy	BRL	26,540	Sell	USD	4,808	(125)
29-Oct-2024	Citi	Buy	USD	6,538	Sell	MXN	121,900	403
29-Oct-2024	Citi	Buy	MXN	121,900	Sell	USD	6,400	(265)
30-Oct-2024	JP Morgan	Buy	USD	9,229	Sell	COP	38,030,000	206
30-Oct-2024	JP Morgan	Buy	COP	480,000	Sell	USD	116	(3)
07-Nov-2024	Goldman Sachs	Buy	EUR	6,480	Sell	USD	7,059	126
07-Nov-2024	HSBC	Buy	USD	252	Sell	EUR	230	(3)
07-Nov-2024	JP Morgan	Buy	EUR	6,540	Sell	USD	7,156	96
07-Nov-2024	UBS	Buy	EUR	6,750	Sell	USD	7,422	63
12-Nov-2024	Barclays	Buy	NOK	45,000	Sell	USD	4,191	57
12-Nov-2024	Citi	Buy	NOK	44,600	Sell	USD	4,254	(43)
15-Nov-2024	HSBC	Buy	USD	3,917	Sell	ZAR	72,500	(124)
22-Nov-2024	Citi	Buy	TRY	109,600	Sell	USD	2,936	(14)
27-Nov-2024	JP Morgan	Buy	USD	7,126	Sell	CNH	50,350	(38)
06-Dec-2024	Morgan Stanley	Buy	AUD	20,350	Sell	USD	13,839	(40)
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$3,036)								\$ 6,359
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(3,927))								(4,047)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(891))								\$ 2,312

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Euro-BTP September 2024	Morgan Stanley	(225)	\$ (29,565)	\$ (32)
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$256)				\$ –
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$(51))				(32)
Net Depreciation of Futures Contracts (29 February 2024 (000's): \$205)				\$ (32)

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global High Yield Fund[^]

Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — 91.01% (29 February 2024: 94.58%)					
Australia — 1.39% (29 February 2024: 0.51%)					
200 Mineral Resources Ltd, 144A, 8.125%, due 01/05/2027	202	0.69			
200 Mineral Resources Ltd, 144A, 8.000%, due 01/11/2027	203	0.70			
	405	1.39			
Brazil — 2.76% (29 February 2024: 1.77%)					
350 Braskem Netherlands Finance BV, 144A, 4.500%, due 10/01/2028	327	1.12			
300 CSN Resources SA, 4.625%, due 10/06/2031	238	0.81			
250 OHI Group SA, 144A, 13.000%, due 22/07/2029	243	0.83			
	808	2.76			
Canada — 5.41% (29 February 2024: 6.77%)					
175 CI Financial Corp, 144A, 7.500%, due 30/05/2029	179	0.61			
150 goeasy Ltd, 144A, 9.250%, due 01/12/2028	161	0.55			
150 goeasy Ltd, 144A, 7.625%, due 01/07/2029	155	0.53			
299 Greenfire Resources Ltd, 144A, 12.000%, due 01/10/2028	322	1.10			
525 Saturn Oil & Gas Inc, 144A, 9.625%, due 15/06/2029	546	1.87			
220 Teine Energy Ltd, 144A, 6.875%, due 15/04/2029	220	0.75			
	1,583	5.41			
Czech Republic — 1.10% (29 February 2024: 1.90%)					
EUR 275 Allwyn Entertainment Financing UK Plc, 7.250%, due 30/04/2030	323	1.10			
France — 1.66% (29 February 2024: 2.14%)					
300 Altice France SA, 144A, 8.125%, due 01/02/2027	242	0.83			
235 Societe Generale SA, 144A, 7.367%, due 10/01/2053	244	0.83			
	486	1.66			
Israel — 0.62% (29 February 2024: 5.20%)					
200 Energean Israel Finance Ltd, 144A, 5.375%, due 30/03/2028	181	0.62			
Italy — 0.37% (29 February 2024: 0.34%)					
EUR 100 Itelyum Regeneration Spa, 4.625%, due 01/10/2026	109	0.37			
Mexico — 0.86% (29 February 2024: 2.77%)					
365 Petroleos Mexicanos, 6.750%, due 21/09/2047	250	0.86			
Puerto Rico — 1.31% (29 February 2024: 0.00%)					
475 LCPR Senior Secured Financing DAC, 144A, 5.125%, due 15/07/2029	384	1.31			
United Kingdom — 6.06% (29 February 2024: 4.94%)					
EUR 450 Ardonagh Finco Ltd, 6.875%, due 15/02/2031	503	1.72			
170 British Airways 2019-1 Class AA Pass Through Trust, 144A, 3.300%, due 15/12/2032	157	0.54			
146 British Airways 2020-1 Class A Pass Through Trust, 144A, 4.250%, due 15/11/2032	140	0.48			
EUR 650 eG Global Finance Plc, 11.000%, due 30/11/2028	767	2.62			
200 Howden UK Refinance Plc / Howden UK Refinance 2 Plc / Howden US Refinance LLC, 144A, 8.125%, due 15/02/2032	204	0.70			
	1,771	6.06			
United States — 69.47% (29 February 2024: 66.58%)					
250 Adams Homes Inc, 144A, 9.250%, due 15/10/2028	264	0.90			
910 Affinity Interactive, 144A, 6.875%, due 15/12/2027	781	2.67			
650 Allegiant Travel Co, 144A, 7.250%, due 15/08/2027	618	2.11			
255 AmeriTex HoldCo Intermediate LLC, 144A, 10.250%, due 15/10/2028	272	0.93			
515 ANGI Group LLC, 144A, 3.875%, due 15/08/2028	468	1.60			
375 Arko Corp, 144A, 5.125%, due 15/11/2029	333	1.14			
250 Brundage-Bone Concrete Pumping Holdings Inc, 144A, 6.000%, due 01/02/2026	250	0.85			
385 Burford Capital Finance LLC, 6.125%, due 12/08/2025	383	1.31			
365 Burford Capital Global Finance LLC, 144A, 6.875%, due 15/04/2030	362	1.24			
550 Carnival Holdings Bermuda Ltd, 144A, 10.375%, due 01/05/2028	595	2.04			
505 Cimarex Energy Co, 3.900%, due 15/05/2027	471	1.61			
355 Cimarex Energy Co, 4.375%, due 15/03/2029	338	1.16			
150 Credit Acceptance Corp, 144A, 9.250%, due 15/12/2028	161	0.55			
250 Embecta Corp, 144A, 5.000%, due 15/02/2030	226	0.77			
100 Embecta Corp, 144A, 6.750%, due 15/02/2030	92	0.32			
GBP 270 Encore Capital Group Inc, 4.250%, due 01/06/2028	319	1.09			
250 Enova International Inc, 144A, 11.250%, due 15/12/2028	269	0.92			
450 FirstCash Inc, 144A, 5.625%, due 01/01/2030	445	1.52			
350 Ford Motor Credit Co LLC, 3.664%, due 08/09/2024	350	1.20			
200 Ford Motor Credit Co LLC, 4.063%, due 01/11/2024	199	0.68			
200 Forestar Group Inc, 144A, 3.850%, due 15/05/2026	195	0.67			
350 Freedom Mortgage Corp, 144A, 6.625%, due 15/01/2027	346	1.18			
300 Genesis Energy LP / Genesis Energy Finance Corp, 8.000%, due 15/01/2027	307	1.05			
255 GrubHub Holdings Inc, 144A, 5.500%, due 01/07/2027	244	0.83			
400 GTCR AP Finance Inc, 144A, 8.000%, due 15/05/2027	402	1.37			
270 Home BancShares Inc/AR, 3.125%, due 30/01/2032 *	227	0.78			
150 Howard Midstream Energy Partners LLC, 144A, 8.875%, due 15/07/2028	160	0.55			
721 IRB Holding Corp, 144A, 7.000%, due 15/06/2025	722	2.47			
250 Jefferson Capital Holdings LLC, 144A, 9.500%, due 15/02/2029	267	0.91			
275 Liberty Interactive LLC, 8.500%, due 15/07/2029	143	0.49			
300 Lindblad Expeditions Holdings Inc, 144A, 9.000%, due 15/05/2028	312	1.07			
350 Lindblad Expeditions LLC, 144A, 6.750%, due 15/02/2027	348	1.19			
480 Live Nation Entertainment Inc, 144A, 4.875%, due 01/11/2024	479	1.64			
305 Live Nation Entertainment Inc, 144A, 5.625%, due 15/03/2026	304	1.04			
350 Manitowoc Co Inc/The, 144A, 9.000%, due 01/04/2026	352	1.20			
360 Mativ Holdings Inc, 144A, 6.875%, due 01/10/2026	360	1.23			
623 NCL Corp Ltd, 144A, 3.625%, due 15/12/2024	620	2.12			
150 NCL Corp Ltd, 144A, 5.875%, due 15/03/2026	150	0.51			
175 NCL Corp Ltd, 144A, 8.375%, due 01/02/2028	185	0.63			
175 New Fortress Energy Inc, 144A, 6.500%, due 30/09/2026	152	0.52			
475 New Fortress Energy Inc, 144A, 8.750%, due 15/03/2029	398	1.36			
500 Nissan Motor Acceptance Co LLC, 144A, 1.125%, due 16/09/2024	499	1.71			
175 Parsley Energy LLC / Parsley Finance Corp, 144A, 4.125%, due 15/02/2028	171	0.58			
125 PROG Holdings Inc, 144A, 6.000%, due 15/11/2029	122	0.42			
450 QVC Inc, 4.375%, due 01/09/2028	339	1.16			
95 Rocket Mortgage LLC, 144A, 5.250%, due 15/01/2028	91	0.31			
175 Rockies Express Pipeline LLC, 144A, 4.800%, due 15/05/2030	163	0.56			
440 Sabre GBLB Inc, 144A, 9.250%, due 15/04/2025	433	1.48			
150 Sabre GBLB Inc, 144A, 7.375%, due 01/09/2025	146	0.50			
300 Sabre GBLB Inc, 144A, 11.250%, due 15/12/2027	304	1.04			
115 Solaris Midstream Holdings LLC, 144A, 7.625%, due 01/04/2026	116	0.40			
95 Texas Capital Bancshares Inc, 4.000%, due 06/05/2031 *	89	0.30			
200 TransDigm Inc, 144A, 6.750%, due 15/08/2028	206	0.70			
324 Turning Point Brands Inc, 144A, 5.625%, due 15/02/2026	323	1.10			
341 Uber Technologies Inc, 144A, 8.000%, due 01/11/2026	342	1.17			
175 United Wholesale Mortgage LLC, 144A, 5.750%, due 15/06/2027	175	0.60			
451 Vector Group Ltd, 144A, 10.500%, due 01/11/2026	458	1.57			
155 Vector Group Ltd, 144A, 5.750%, due 01/02/2029	157	0.54			
100 Viasat Inc, 144A, 5.625%, due 15/04/2027	95	0.32			
425 Viking Cruises Ltd, 144A, 6.250%, due 15/05/2025	425	1.45			
450 Viking Cruises Ltd, 144A, 7.000%, due 15/02/2029	456	1.56			
450 Walgreens Boots Alliance Inc, 3.800%, due 18/11/2024	448	1.53			
200 Walgreens Boots Alliance Inc, 4.500%, due 18/11/2034	156	0.53			
225 Williams Scotsman Inc, 144A, 6.125%, due 15/06/2025	225	0.77			
355 XHR LP, 144A, 6.375%, due 15/08/2025	355	1.21			
175 ZipRecruiter Inc, 144A, 5.000%, due 15/01/2030	157	0.54			
	20,320	69.47			
Total Corporate Bonds and Notes (Cost \$26,160)	26,620	91.01			
Collective Investment Schemes — 5.91% (29 February 2024: 2.30%)					
1,727 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	1,727	5.91			
Total Collective Investment Schemes (Cost \$1,727)	1,727	5.91			
Total Investments at fair value through profit or loss (Cost \$27,887)	28,347	96.92			
Forward Foreign Currency Contracts — 1.40% (29 February 2024: 0.12%)					
Unrealised appreciation of contracts (see below)	409	1.40			
Total Financial Assets at fair value through profit or loss	28,756	98.32			
Forward Foreign Currency Contracts — (0.07%) (29 February 2024: (0.23%))					
Unrealised depreciation of contracts (see below)	(20)	(0.07)			
Futures — (0.03%) (29 February 2024: 0.00%)					
Unrealised depreciation of contracts (see below)	(9)	(0.03)			
Total Financial Liabilities at fair value through profit or loss	(29)	(0.10)			
Total Financial Assets and Financial Liabilities at fair value through profit or loss	28,727	98.22			
Other Assets in Excess of Liabilities	520	1.78			
Total Net Assets	\$29,247	100.00			
–	Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.				
144A	Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$20,661,000 or 70.64% of net assets.				
*	Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.				
ABBREVIATIONS:					
EUR	– Euro				
GBP	– British Pound				

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global High Yield Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	90.67
Collective investment schemes	5.88
Financial derivative instruments	1.39
Other assets	2.06
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
10-Sep-2024	Citi	Buy	GBP	140	Sell	USD	179	\$ 5
10-Sep-2024	HSBC	Buy	USD	309	Sell	GBP	240	(7)
10-Sep-2024	Standard Chartered Bank	Buy	GBP	270	Sell	USD	343	12
11-Sep-2024	BNY Mellon	Buy	USD	597	Sell	CAD	813	(7)
11-Sep-2024	BNY Mellon	Buy	CHF	–	Sell	CAD	–	–
11-Sep-2024	BNY Mellon	Buy	EUR	111	Sell	CAD	168	(2)
11-Sep-2024	BNY Mellon	Buy	GBP	10	Sell	CAD	19	–
11-Sep-2024	BNY Mellon	Buy	CAD	1	Sell	CHF	1	–
11-Sep-2024	BNY Mellon	Buy	EUR	1	Sell	CHF	1	–
11-Sep-2024	BNY Mellon	Buy	GBP	–	Sell	CHF	–	–
11-Sep-2024	BNY Mellon	Buy	CAD	2,712	Sell	EUR	1,783	41
11-Sep-2024	BNY Mellon	Buy	GBP	11	Sell	EUR	13	–
11-Sep-2024	BNY Mellon	Buy	CAD	3	Sell	GBP	2	–
11-Sep-2024	BNY Mellon	Buy	EUR	153	Sell	GBP	132	(4)
11-Sep-2024	BNY Mellon	Buy	CAD	300	Sell	GBP	170	–
11-Sep-2024	BNY Mellon	Buy	EUR	6,586	Sell	USD	7,244	39
11-Sep-2024	BNY Mellon	Buy	GBP	54	Sell	USD	68	2
11-Sep-2024	BNY Mellon	Buy	CAD	13,058	Sell	USD	9,447	246
07-Nov-2024	JP Morgan	Buy	EUR	2,930	Sell	USD	3,184	64
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$38)								\$ 409
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(71))								(20)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(33))								\$ 389

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
U.S. 10 Year Note (CBT) December 2024	Citi	26	\$ 2,953	\$ (9)
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$1)				\$ –
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$–)				(9)
Net Depreciation of Futures Contracts (29 February 2024 (000's): \$1)				\$ (9)

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The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Opportunistic Fixed Income Fund

Portfolio of Investments as at 31 August 2024

Face Value (000's)		Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — 13.87% (29 February 2024: 13.23%)			
950	Fannie Mae Pool 'MA4733', 4.500%, due 01/09/2052	925	0.48
1,424	Fannie Mae Pool 'MA4785', 5.000%, due 01/10/2052	1,415	0.73
3,090	Fannie Mae Pool 'MA4841', 5.000%, due 01/12/2052	3,077	1.59
3,454	Fannie Mae Pool 'MA4842', 5.500%, due 01/12/2052	3,488	1.81
1,388	Freddie Mac Pool 'RA7790', 5.000%, due 01/08/2052	1,380	0.71
1,757	Freddie Mac Pool 'SD8257', 4.500%, due 01/10/2052	1,711	0.89
1,720	Freddie Mac Pool 'SD8267', 5.000%, due 01/11/2052	1,710	0.89
4,177	Freddie Mac Pool 'SD8277', 5.500%, due 01/12/2052	4,208	2.18
8,358	Ginnie Mae II Pool 'MA8348', 5.000%, due 20/10/2052	8,362	4.33
508	Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	512	0.26
Total Mortgage-Backed Securities (Cost \$26,411)		26,788	13.87
Corporate Bonds and Notes — 1.10% (29 February 2024: 0.95%)			
Mexico — 1.10% (29 February 2024: 0.95%)			
3,110	Petroleos Mexicanos, 6.950%, due 28/01/2060	2,126	1.10
Total Corporate Bonds and Notes (Cost \$1,989)		2,126	1.10
Government Bonds and Notes — 79.07% (29 February 2024: 84.27%)			
Australia — 8.55% (29 February 2024: 4.48%)			
AUD	24,600 Australia Government Bond, Series 159, 0.250%, due 21/11/2024	16,503	8.55
Brazil — 2.01% (29 February 2024: 3.87%)			
BRL	11,340 Brazil Notas do Tesouro Nacional Serie F, Series NTN, 10.000%, due 01/01/2031	1,833	0.95
BRL	12,820 Brazil Notas do Tesouro Nacional Serie F, Series NTN, 10.000%, due 01/01/2033	2,041	1.06
		3,874	2.01
China — 1.25% (29 February 2024: 0.00%)			
CNY	15,100 China Government Bond, Series INBK, 3.000%, due 15/10/2053	2,412	1.25
Colombia — 5.47% (29 February 2024: 6.19%)			
COP	13,210,000 Colombian TES, Series B, 7.000%, due 26/03/2031	2,774	1.44
COP	31,870,000 Colombian TES, Series B, 9.250%, due 28/05/2042	6,699	3.47
COP	6,640,000 Colombian TES, Series B, 7.250%, due 26/10/2050	1,093	0.56
		10,566	5.47
Germany — 8.46% (29 February 2024: 4.57%)			
EUR	14,800 German Treasury Bill, zero coupon, due 18/09/2024	16,336	8.46
Mexico — 7.04% (29 February 2024: 10.06%)			
MXN	31,900 Mexican Bonos, Series M, 8.500%, due 18/11/2038	1,448	0.75
MXN	104,400 Mexican Bonos, Series M, 7.750%, due 13/11/2042	4,279	2.22
MXN	72,900 Mexican Bonos, Series M, 8.000%, due 07/11/2047	3,021	1.56
MXN	117,900 Mexican Bonos, Series M, 8.000%, due 31/07/2053	4,837	2.51
		13,585	7.04
New Zealand — 2.91% (29 February 2024: 0.76%)			
NZD	6,750 New Zealand Government Bond, Series 0425, 2.750%, due 15/04/2025	4,168	2.16
NZD	3,290 New Zealand Government Bond, Series 0551, 2.750%, due 15/05/2051	1,447	0.75
		5,615	2.91
South Africa — 2.67% (29 February 2024: 4.34%)			
ZAR	75,460 Republic of South Africa Government Bond, Series R214, 6.500%, due 28/02/2041	2,787	1.44
ZAR	53,100 Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	2,379	1.23
		5,166	2.67
United Kingdom — 9.28% (29 February 2024: 10.11%)			
GBP	27,310 United Kingdom Gilt, 1.250%, due 31/07/2051	17,926	9.28

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
06-Sep-2024	HSBC	Buy USD 1,134	Sell AUD 1,740	\$ (44)
06-Sep-2024	JP Morgan	Buy USD 740	Sell AUD 1,120	(18)
06-Sep-2024	Morgan Stanley	Buy USD 6,129	Sell AUD 9,030	17
06-Sep-2024	Morgan Stanley	Buy USD 735	Sell AUD 1,090	(3)
06-Sep-2024	Morgan Stanley	Buy AUD 21,070	Sell USD 14,017	246
06-Sep-2024	UBS	Buy USD 5,395	Sell AUD 8,090	(82)
10-Sep-2024	Barclays	Buy GBP 6,300	Sell USD 8,010	265
10-Sep-2024	Citi	Buy USD 25,538	Sell GBP 19,910	(612)
10-Sep-2024	JP Morgan	Buy GBP 1,060	Sell USD 1,347	45
10-Sep-2024	UBS	Buy GBP 4,490	Sell USD 5,725	173

The accompanying notes are an integral part of the Financial Statements

Face Value (000's)		Value (000's) \$	% of Net Asset Value
United States — 31.43% (29 February 2024: 35.49%)			
12,340	United States Treasury Floating Rate Note, 5.214%, due 31/10/2025 *	12,334	6.39
5,100	United States Treasury Floating Rate Note, 5.194%, due 30/04/2026 *	5,093	2.64
31,140	United States Treasury Note/Bond, 2.250%, due 15/02/2052	20,959	10.85
10,420	United States Treasury Note/Bond, 3.000%, due 15/08/2052	8,269	4.28
8,530	United States Treasury Note/Bond, 4.125%, due 15/08/2053	8,379	4.34
5,640	United States Treasury Note/Bond, 4.250%, due 15/02/2054	5,663	2.93
		60,697	31.43
Total Government Bonds and Notes (Cost \$154,956)		152,680	79.07
Collective Investment Schemes — 2.95% (29 February 2024: 1.73%)			
5,698	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	5,698	2.95
Total Collective Investment Schemes (Cost \$5,698)		5,698	2.95
Total Investments at fair value through profit or loss (Cost \$189,054)		187,292	96.99
Forward Foreign Currency Contracts — 3.27% (29 February 2024: 0.45%)			
Unrealised appreciation of contracts (see below)		6,311	3.27
Total Financial Assets at fair value through profit or loss		193,603	100.26
Forward Foreign Currency Contracts — (1.30%) (29 February 2024: (1.85%))			
Unrealised depreciation of contracts (see below)		(2,513)	(1.30)
Total Financial Liabilities at fair value through profit or loss		(2,513)	(1.30)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		191,090	98.96
Other Assets in Excess of Liabilities		2,011	1.04
Total Net Assets		\$193,101	100.00

– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.

ABBREVIATIONS:

AUD	– Australian Dollar
BRL	– Brazilian Real
CNY	– Chinese Renminbi
COP	– Colombia Peso
EUR	– Euro
GBP	– British Pound
MXN	– Mexican Peso
NZD	– New Zealand Dollar
ZAR	– South Africa Rand

	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	92.66
Collective investment schemes	2.91
Financial derivative instruments	3.22
Other assets	1.21
Total Assets	100.00

FTGF Brandywine Global Opportunistic Fixed Income Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts – (continued)

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
11-Sep-2024	Barclays	Buy	USD	6,103	Sell	INR	511,000	\$ 11
11-Sep-2024	Barclays	Buy	INR	511,000	Sell	USD	6,098	(6)
11-Sep-2024	BNY Mellon	Buy	NZD	277	Sell	AUD	253	2
11-Sep-2024	BNY Mellon	Buy	GBP	9	Sell	AUD	18	–
11-Sep-2024	BNY Mellon	Buy	GBP	14	Sell	CAD	25	–
11-Sep-2024	BNY Mellon	Buy	NZD	424	Sell	CAD	348	7
11-Sep-2024	BNY Mellon	Buy	NZD	2,185	Sell	CNY	9,213	64
11-Sep-2024	BNY Mellon	Buy	GBP	73	Sell	CNY	663	2
11-Sep-2024	BNY Mellon	Buy	GBP	2	Sell	DKK	16	–
11-Sep-2024	BNY Mellon	Buy	NZD	56	Sell	DKK	226	2
11-Sep-2024	BNY Mellon	Buy	GBP	216	Sell	EUR	251	6
11-Sep-2024	BNY Mellon	Buy	NZD	6,459	Sell	EUR	3,482	188
11-Sep-2024	BNY Mellon	Buy	PLN	2	Sell	GBP	–	–
11-Sep-2024	BNY Mellon	Buy	SEK	1	Sell	GBP	–	–
11-Sep-2024	BNY Mellon	Buy	NZD	1,106	Sell	GBP	513	17
11-Sep-2024	BNY Mellon	Buy	AUD	1	Sell	GBP	–	–
11-Sep-2024	BNY Mellon	Buy	MXN	5	Sell	GBP	–	–
11-Sep-2024	BNY Mellon	Buy	NOK	1	Sell	GBP	–	–
11-Sep-2024	BNY Mellon	Buy	GBP	2	Sell	ILS	11	–
11-Sep-2024	BNY Mellon	Buy	NZD	66	Sell	ILS	149	–
11-Sep-2024	BNY Mellon	Buy	GBP	81	Sell	JPY	14,548	6
11-Sep-2024	BNY Mellon	Buy	NZD	2,402	Sell	JPY	202,113	118
11-Sep-2024	BNY Mellon	Buy	GBP	5	Sell	MXN	140	–
11-Sep-2024	BNY Mellon	Buy	NZD	167	Sell	MXN	1,949	5
11-Sep-2024	BNY Mellon	Buy	NZD	35	Sell	NOK	230	–
11-Sep-2024	BNY Mellon	Buy	GBP	1	Sell	NOK	17	–
11-Sep-2024	BNY Mellon	Buy	NOK	15	Sell	NZD	2	–
11-Sep-2024	BNY Mellon	Buy	PLN	22	Sell	NZD	10	–
11-Sep-2024	BNY Mellon	Buy	SEK	14	Sell	NZD	2	–
11-Sep-2024	BNY Mellon	Buy	GBP	2	Sell	NZD	4	–
11-Sep-2024	BNY Mellon	Buy	AUD	8	Sell	NZD	9	–
11-Sep-2024	BNY Mellon	Buy	MXN	68	Sell	NZD	5	–
11-Sep-2024	BNY Mellon	Buy	GBP	4	Sell	PLN	20	–
11-Sep-2024	BNY Mellon	Buy	NZD	120	Sell	PLN	278	3
11-Sep-2024	BNY Mellon	Buy	GBP	1	Sell	SEK	16	–
11-Sep-2024	BNY Mellon	Buy	NZD	35	Sell	SEK	220	–
11-Sep-2024	BNY Mellon	Buy	GBP	3	Sell	SGD	5	–
11-Sep-2024	BNY Mellon	Buy	NZD	84	Sell	SGD	66	2
11-Sep-2024	BNY Mellon	Buy	NZD	9,973	Sell	USD	5,917	317
11-Sep-2024	BNY Mellon	Buy	GBP	333	Sell	USD	426	12
12-Sep-2024	Citi	Buy	CHF	5,290	Sell	USD	5,985	246
12-Sep-2024	JP Morgan	Buy	USD	365	Sell	CHF	310	–
12-Sep-2024	UBS	Buy	USD	12,075	Sell	CHF	10,340	(104)
12-Sep-2024	UBS	Buy	CHF	5,360	Sell	USD	6,099	214
13-Sep-2024	BNY Mellon	Buy	USD	–	Sell	GBP	–	–
13-Sep-2024	BNY Mellon	Buy	USD	–	Sell	GBP	–	–
13-Sep-2024	BNY Mellon	Buy	GBP	–	Sell	USD	–	–
13-Sep-2024	BNY Mellon	Buy	GBP	33	Sell	USD	42	1
13-Sep-2024	BNY Mellon	Buy	EUR	6	Sell	USD	6	–
13-Sep-2024	Citi	Buy	JPY	502,000	Sell	USD	3,440	–
13-Sep-2024	JP Morgan	Buy	JPY	10,287	Sell	JPY	1,619,000	(806)
13-Sep-2024	JP Morgan	Buy	USD	1,299	Sell	JPY	187,000	18
13-Sep-2024	JP Morgan	Buy	JPY	5,588,000	Sell	USD	36,105	2,180
17-Sep-2024	HSBC	Buy	USD	2,555	Sell	CLP	2,430,000	(104)
17-Sep-2024	HSBC	Buy	CLP	3,790,000	Sell	USD	4,099	48
11-Oct-2024	Citi	Buy	USD	5,944	Sell	NZD	9,840	(208)
11-Oct-2024	Citi	Buy	NZD	1,180	Sell	USD	722	16
11-Oct-2024	HSBC	Buy	NZD	410	Sell	USD	244	12
11-Oct-2024	HSBC	Buy	CLP	3,850,000	Sell	USD	4,135	77
28-Oct-2024	Citi	Buy	USD	284	Sell	KRW	390,000	(8)
28-Oct-2024	Citi	Buy	KRW	2,730,000	Sell	USD	2,061	(13)
28-Oct-2024	Citi	Buy	KRW	7,960,000	Sell	USD	5,841	132
29-Oct-2024	Citi	Buy	USD	14,411	Sell	MXN	268,700	889
29-Oct-2024	Citi	Buy	MXN	111,000	Sell	USD	5,828	(242)
29-Oct-2024	UBS	Buy	MXN	23,000	Sell	USD	1,174	(16)
30-Oct-2024	JP Morgan	Buy	USD	11,379	Sell	COP	46,890,000	254
30-Oct-2024	JP Morgan	Buy	COP	4,220,000	Sell	USD	1,031	(29)
07-Nov-2024	Citi	Buy	USD	2,876	Sell	EUR	2,620	(29)
07-Nov-2024	JP Morgan	Buy	EUR	3,080	Sell	USD	3,422	(7)
07-Nov-2024	JP Morgan	Buy	EUR	33,290	Sell	USD	36,250	663

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Opportunistic Fixed Income Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts – (continued)

Expiration Date	Counterparty	Buy Currency (000's)			Sell Currency (000's)			Unrealised Appreciation/ (Depreciation) of Contracts (000's)
07-Nov-2024	UBS	Buy	USD	468	Sell	EUR	420	\$ 2
07-Nov-2024	UBS	Buy	EUR	5,430	Sell	USD	5,970	51
15-Nov-2024	HSBC	Buy	USD	4,301	Sell	ZAR	79,600	(137)
22-Nov-2024	Citi	Buy	TRY	142,400	Sell	USD	3,814	(18)
27-Nov-2024	JP Morgan	Buy	USD	1,851	Sell	CNH	13,080	(10)
06-Dec-2024	Morgan Stanley	Buy	AUD	8,740	Sell	USD	5,944	(17)
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$942)								\$ 6,311
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(3,847))								(2,513)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(2,905))								\$ 3,798

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Income Optimiser Fund

Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Asset-Backed Securities — 0.43% (29 February 2024: 0.40%)					
4,590 Bellemeade Re 2023-1 Ltd, Series 2023 1, Class M1B, 144A, 9.599%, due 25/10/2033 *	4,824	0.42	5,270 CSN Resources SA, 144A, 8.875%, due 05/12/2030	5,283	0.46
50 Eagle RE 2021-1 Ltd, Series 2021 1, Class M1C, 144A, 8.049%, due 25/10/2033 *	51	0.01	5,423 ERO Copper Corp, 144A, 6.500%, due 15/02/2030	5,311	0.47
Total Asset-Backed Securities (Cost \$4,823)	4,875	0.43	330 Minerva Luxembourg SA, 144A, 4.375%, due 18/03/2031	287	0.02
Mortgage-Backed Securities — 14.04% (29 February 2024: 14.72%)					
172 Connecticut Avenue Securities Trust 2019-R07, Series 2019 R07, Class 1B1, 144A, 8.863%, due 25/10/2039 *	178	0.01	3,620 Minerva Luxembourg SA, 144A, 8.875%, due 13/09/2033	3,910	0.34
11,610 Connecticut Avenue Securities Trust 2020-SBT1, Series 2020 SBT1, Class 1M2, 144A, 9.113%, due 25/02/2040 *	12,312	1.08	5,667 Usiminas International Sarl, 144A, 5.875%, due 18/07/2026	5,601	0.49
12,085 Connecticut Avenue Securities Trust 2020-SBT1, Series 2020 SBT1, Class 2M2, 144A, 9.113%, due 25/02/2040 *	12,830	1.12	6,705 XP Inc, 144A, 3.250%, due 01/07/2026	6,379	0.56
4,300 Connecticut Avenue Securities Trust 2023-R02, Series 2023 R02, Class 1B1, 144A, 10.899%, due 25/01/2043 *	4,763	0.42	5,900 XP Inc, 144A, 6.750%, due 02/07/2029	6,063	0.53
410 Connecticut Avenue Securities Trust 2023-R07, Series 2023 R07, Class 2B1, 144A, 9.848%, due 25/09/2043 *	439	0.04	6,250 Yinson Boronia Production BV, 8.947%, due 31/07/2042	6,565	0.58
5,570 Connecticut Avenue Securities Trust 2023-R07, Series 2023 R07, Class 2M2, 144A, 8.598%, due 25/09/2043 *	5,801	0.51		45,999	4.03
545 Connecticut Avenue Securities Trust 2024-R01, Series 2024 R01, Class 1M1, 144A, 6.399%, due 25/01/2044 *	546	0.05	Canada — 4.09% (29 February 2024: 4.36%)		
3,500 Connecticut Avenue Securities Trust 2024-R05, Series 2024 R05, Class 2M2, 144A, 7.049%, due 25/07/2044 *	3,511	0.31	3,363 Air Canada 2015-1 Class A Pass Through Trust, 144A, 3.600%, due 15/03/2027	3,250	0.28
7,602 Fannie Mae Connecticut Avenue Securities, Series 2017 C02, Class 2M2C, 9.113%, due 25/09/2029 *	7,989	0.70	6,137 Air Canada 2020-2 Class A Pass Through Trust, 144A, 5.250%, due 01/04/2029	6,141	0.54
1,928 Fannie Mae Connecticut Avenue Securities, Series 2017 C06, Class 2M2, 8.263%, due 25/02/2030 *	1,989	0.17	6,090 Antares Holdings LP, 144A, 2.750%, due 15/01/2027	5,661	0.50
5,930 Fannie Mae Connecticut Avenue Securities, Series 2021 R02, Class 2B1, 144A, 8.649%, due 25/11/2041 *	6,116	0.54	9,700 Baytex Energy Corp, 144A, 8.500%, due 30/04/2030	10,346	0.91
2,160 Freddie Mac STACR REMIC Trust 2020-HQA4, Series 2020 HQA4, Class B1, 144A, 10.713%, due 25/09/2050 *	2,462	0.22	7,810 Hudbay Minerals Inc, 144A, 4.500%, due 01/04/2026	7,719	0.68
5,855 Freddie Mac STACR REMIC Trust 2022-HQA5, Series 2020 HQA5, Class B1, 144A, 9.349%, due 25/11/2050 *	6,584	0.58	6,385 Taseko Mines Ltd, 144A, 8.250%, due 01/05/2030	6,643	0.58
3,000 Freddie Mac STACR REMIC Trust 2021-HQA2, Series 2021 HQA2, Class B1, 144A, 8.499%, due 25/12/2033 *	3,340	0.29	6,890 Teine Energy Ltd, 144A, 6.875%, due 15/04/2029	6,892	0.60
4,720 Freddie Mac STACR REMIC Trust 2022-DNA3, Series 2022 DNA3, Class M1B, 144A, 8.249%, due 25/04/2042 *	4,893	0.43		46,652	4.09
5,105 Freddie Mac STACR REMIC Trust 2022-DNA3, Series 2022 DNA3, Class M2, 144A, 9.699%, due 25/04/2042 *	5,450	0.48	Chile — 0.58% (29 February 2024: 0.54%)		
2,780 Freddie Mac STACR REMIC Trust 2022-DNA4, Series 2022 DNA4, Class M1B, 144A, 8.699%, due 25/05/2042 *	2,920	0.26	6,680 ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean Telecom Par, 4.050%, due 27/04/2026	6,406	0.56
12,635 Freddie Mac STACR REMIC Trust 2022-DNA4, Series 2022 DNA4, Class M2, 144A, 10.599%, due 25/05/2042 *	13,745	1.20	200 Corp Nacional del Cobre de Chile, 144A, 6.440%, due 26/01/2036	215	0.02
7,420 Freddie Mac STACR REMIC Trust 2022-DNA5, Series 2022 DNA5, Class M1B, 144A, 9.849%, due 25/06/2042 *	8,033	0.70		6,621	0.58
13,690 Freddie Mac STACR REMIC Trust 2022-DNA5, Series 2022 DNA5, Class M2, 144A, 12.099%, due 25/06/2042 *	15,510	1.36	China — 0.06% (29 February 2024: 0.00%)		
5,325 Freddie Mac STACR REMIC Trust 2022-DNA6, Series 2022 DNA6, Class M2, 144A, 11.099%, due 25/09/2042 *	5,946	0.52	760 Weibo Corp, 3.375%, due 08/07/2030	682	0.06
2,870 Freddie Mac STACR REMIC Trust 2022-HQA2, Series 2022 HQA2, Class M2, 144A, 11.349%, due 25/07/2042 *	3,182	0.28	Colombia — 0.80% (29 February 2024: 0.63%)		
7,950 Freddie Mac STACR REMIC Trust 2023-DNA1, Series 2023 DNA1, Class B1, 144A, 13.498%, due 25/03/2043 *	9,144	0.80	3,230 Ecopetrol SA, 8.875%, due 13/01/2033	3,427	0.30
324 Freddie Mac STACR REMIC Trust 2023-HQA1, Series 2023 HQA1, Class M1A, 144A, 7.349%, due 25/05/2043 *	328	0.03	6,090 Geopark Ltd, 144A, 5.500%, due 17/01/2027	5,754	0.50
109 Freddie Mac STACR REMIC Trust 2023-HQA2, Series 2023 HQA2, Class M1A, 144A, 7.349%, due 25/06/2043 *	110	0.01		9,181	0.80
7,650 Freddie Mac STACR REMIC Trust 2023-HQA3, Series 2023 HQA3, Class M2, 144A, 8.699%, due 25/11/2043 *	8,047	0.70	Czech Republic — 0.44% (29 February 2024: 0.44%)		
12,697 Freddie Mac STACR Trust 2018-HQA2, Series 2018 HQA2, Class M2B, 144A, 7.763%, due 25/10/2048 *	13,141	1.15	4,850 Allwyn Entertainment Financing UK Plc, 144A, 7.875%, due 30/04/2029	5,053	0.44
GBP 652 RMAC Securities No 1 Plc, Series 2007 NS1X, Class M1A, 5.526%, due 12/06/2044 *	828	0.08	Dominican Republic — 0.21% (29 February 2024: 0.00%)		
Total Mortgage-Backed Securities (Cost \$158,052)	160,137	14.04	2,260 Aeropuertos Dominicanos Siglo XXI SA, 144A, 7.000%, due 30/06/2034	2,346	0.21
Corporate Bonds and Notes — 63.02% (29 February 2024: 57.95%)					
Argentina — 1.45% (29 February 2024: 0.65%)					
3,600 Transportadora de Gas del Sur SA, 144A, 8.500%, due 24/07/2031	3,668	0.32	France — 1.01% (29 February 2024: 0.00%)		
5,230 YPF SA, 8.500%, due 28/07/2025	5,239	0.46	3,420 Societe Generale SA, 144A, 7.367%, due 10/01/2053	3,558	0.31
1,708 YPF SA, 9.000%, due 12/02/2026	1,734	0.15	7,850 Societe Generale SA, 144A, 7.132%, due 19/01/2055 *	7,950	0.70
5,610 YPF SA, 144A, 9.500%, due 17/01/2031	5,896	0.52		11,508	1.01
	16,537	1.45	Ireland — 1.28% (29 February 2024: 1.08%)		
Australia — 0.98% (29 February 2024: 0.54%)					
1,800 Mineral Resources Ltd, 144A, 8.125%, due 01/05/2027	1,817	0.16	5,000 AerCap Holdings NV, 5.875%, due 10/10/2079 *	4,997	0.44
8,865 Mineral Resources Ltd, 144A, 9.250%, due 01/10/2028	9,376	0.82	9,300 GGAM Finance Ltd, 144A, 7.750%, due 15/05/2026	9,576	0.84
	11,193	0.98		14,573	1.28
Brazil — 4.03% (29 February 2024: 2.97%)					
6,320 Braskem Netherlands Finance BV, 144A, 8.500%, due 12/01/2031	6,600	0.58	Israel — 3.10% (29 February 2024: 2.93%)		
			8,770 Energean Israel Finance Ltd, 144A, 4.875%, due 30/03/2026	8,357	0.73
			6,180 Energean Israel Finance Ltd, 144A, 5.375%, due 30/03/2028	5,601	0.49
			3,545 Energean Israel Finance Ltd, 144A, 8.500%, due 30/09/2033	3,425	0.30
			140 Energean Israel Finance Ltd, 144A, 8.500%, due 30/09/2033	135	0.01
			7,890 Leviathan Bond Ltd, 144A, 6.125%, due 30/06/2025	7,776	0.68
			8,600 Leviathan Bond Ltd, 144A, 6.500%, due 30/06/2027	8,257	0.73
			1,995 Leviathan Bond Ltd, 144A, 6.750%, due 30/06/2030	1,848	0.16
				35,399	3.10
			Macau — 1.99% (29 February 2024: 0.00%)		
			3,900 Studio City Co Ltd, 7.000%, due 15/02/2027	3,943	0.34
			1,900 Studio City Co Ltd, 144A, 7.000%, due 15/02/2027	1,921	0.17
			4,113 Studio City Finance Ltd, 144A, 6.000%, due 15/07/2025	4,105	0.36
			6,310 Wynn Macau Ltd, 4.875%, due 01/10/2024	6,290	0.55
			3,000 Wynn Macau Ltd, 144A, 5.500%, due 15/01/2026	2,972	0.26
			1,623 Wynn Macau Ltd, 144A, 5.500%, due 01/10/2027	1,574	0.14
			2,020 Wynn Macau Ltd, 5.625%, due 26/08/2028	1,931	0.17
				22,736	1.99
			Mexico — 1.03% (29 February 2024: 0.55%)		
			2,477 Banco Mercantil del Norte SA/Grand Cayman, 144A, 5.875%, Perpetual *	2,431	0.21
			4,635 Braskem Idesa SAPI, 6.990%, due 20/02/2032	3,607	0.32
			3,000 Grupo Posadas SAB de CV, 7.000%, due 30/12/2027	2,740	0.24
			3,200 Trust Fibra Uno, 4.869%, due 15/01/2030	2,939	0.26
				11,717	1.03

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Income Optimiser Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
Corporate Bonds and Notes — (continued)							
Panama — 0.34% (29 February 2024: 0.28%)							
4,295	AES Panama Generation Holdings SRL, 4.375%, due 31/05/2030	3,848	0.34	1,350	Kraken Oil & Gas Partners LLC, 144A, 7.625%, due 15/08/2029	1,393	0.12
Supranational — 0.50% (29 February 2024: 7.02%)							
MXN 61,000	International Bank for Reconstruction & Development, 4.250%, due 22/01/2026	2,873	0.25	1,025	Liberty Interactive LLC, 8.250%, due 01/02/2030	516	0.04
BRL 17,100	International Bank for Reconstruction & Development, 5.000%, due 22/01/2026	2,839	0.25	12,840	Main Street Capital Corp, 3.000%, due 14/07/2026	12,249	1.07
		5,712	0.50	206	MasTec Inc, 144A, 4.500%, due 15/08/2028	201	0.02
Switzerland — 0.04% (29 February 2024: 0.30%)							
410	UBS Group AG, 144A, 6.537%, due 12/08/2033 *	445	0.04	5,951	MicroStrategy Inc, 144A, 6.125%, due 15/06/2028	5,830	0.51
United Kingdom — 1.01% (29 February 2024: 1.08%)							
7,640	Connect Finco SARL / Connect US Finco LLC, 144A, 6.750%, due 01/10/2026	7,585	0.67	8,958	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd, 144A, 6.500%, due 20/06/2027	9,047	0.79
GBP 1,075	Nationwide Building Society, 5.750%, Perpetual *	1,360	0.12	11,720	Mohegan Tribal Gaming Authority, 144A, 8.000%, due 01/02/2026	11,373	1.00
2,900	Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	2,548	0.22	19,080	New Fortress Energy Inc, 144A, 6.750%, due 15/09/2025	18,618	1.63
		11,493	1.01	9,920	New Fortress Energy Inc, 144A, 6.500%, due 30/09/2026	8,595	0.75
United States — 39.28% (29 February 2024: 27.52%)							
3,820	Aethon United BR LP / Aethon United Finance Corp, 144A, 8.250%, due 15/02/2026	3,876	0.34	2,640	New Fortress Energy Inc, 144A, 8.750%, due 15/03/2029	2,215	0.19
7,770	Affinity Interactive, 144A, 6.875%, due 15/12/2027	6,666	0.58	2,270	Permian Resources Operating LLC, 144A, 8.000%, due 15/04/2027	2,346	0.21
5,207	Air Lease Corp, Series C, 4.125%, Perpetual *	4,762	0.42	2,260	Permian Resources Operating LLC, 144A, 6.250%, due 01/02/2033	2,319	0.20
7,042	Aircastle Ltd, 144A, 5.250%, Perpetual *	6,936	0.61	5,720	Plains All American Pipeline LP / PAA Finance Corp, 5.700%, due 15/09/2034	5,852	0.51
280	Allegiant Travel Co, 144A, 7.250%, due 15/08/2027	266	0.02	2,530	PNC Financial Services Group Inc/The, Series S, 5.000%, Perpetual *	2,488	0.22
6,465	Ally Financial Inc, Series B, 4.700%, Perpetual *	5,896	0.52	7,640	PRA Group Inc, 144A, 5.000%, due 01/10/2029	6,898	0.60
8,105	Ally Financial Inc, Series C, 4.700%, Perpetual *	6,768	0.59	3,805	Prime Healthcare Services Inc, 144A, 9.375%, due 01/09/2029	3,839	0.34
2,800	AmeriTex HoldCo Intermediate LLC, 144A, 10.250%, due 15/10/2028	2,982	0.26	70	Regal Rexnord Corp, 6.300%, due 15/02/2030	74	0.01
1,890	Ares Capital Corp, 3.250%, due 15/07/2025	1,858	0.16	1,710	Regal Rexnord Corp, 6.400%, due 15/04/2033	1,816	0.16
2,740	Ares Capital Corp, 2.875%, due 15/06/2028	2,504	0.22	2,410	Sabre Global Inc, 144A, 11.250%, due 15/12/2027	2,443	0.21
8,375	Bain Capital Specialty Finance Inc, 2.950%, due 10/03/2026	8,056	0.71	3,785	SM Energy Co, 6.625%, due 15/01/2027	3,804	0.33
1,790	Bank of America Corp, Series X, 6.250%, Perpetual *	1,792	0.16	3,460	Star Parent Inc, 144A, 9.000%, due 01/10/2030	3,698	0.32
1,840	Bank of America Corp, Series Z, 6.500%, Perpetual *	1,843	0.16	2,940	Starwood Property Trust Inc, 144A, 7.250%, due 01/04/2029	3,064	0.27
200	Blackstone Secured Lending Fund, 3.625%, due 15/01/2026	195	0.02	6,234	Synchrony Bank, 5.625%, due 23/08/2027	6,325	0.55
2,765	Blackstone Secured Lending Fund, 2.850%, due 30/09/2028	2,506	0.22	200	Synchrony Financial, 4.875%, due 13/06/2025	199	0.02
1,160	Blue Owl Capital Corp, 4.000%, due 30/03/2025	1,149	0.10	7,455	Synchrony Financial, 7.250%, due 02/02/2033	7,693	0.67
4,450	Blue Owl Capital Corp, 2.625%, due 15/01/2027	4,183	0.37	5,259	Uber Technologies Inc, 144A, 8.000%, due 01/11/2026	5,280	0.46
5,515	Blue Owl Credit Income Corp, 3.125%, due 23/09/2026	5,235	0.46	4,880	Uber Technologies Inc, 144A, 7.500%, due 15/09/2027	4,980	0.44
2,550	Blue Owl Credit Income Corp, 7.750%, due 16/09/2027	2,686	0.24	9,440	United Wholesale Mortgage LLC, 144A, 5.750%, due 15/06/2027	9,412	0.82
4,275	Blue Owl Technology Finance Corp, 144A, 4.750%, due 15/12/2025	4,193	0.37	4,080	Univision Communications Inc, 144A, 6.625%, due 01/06/2027	4,042	0.35
11,676	Blue Owl Technology Finance Corp, 144A, 3.750%, due 17/06/2026	11,153	0.98	12,315	Venture Global LNG Inc, 144A, 8.125%, due 01/06/2028	12,906	1.13
5,450	California Resources Corp, 144A, 8.250%, due 15/06/2029	5,626	0.49	3,420	Venture Global LNG Inc, 144A, 7.000%, due 15/01/2030	3,499	0.31
6,270	Cargo Aircraft Management Inc, 144A, 4.750%, due 01/02/2028	6,013	0.53	8,250	Viasat Inc, 144A, 5.625%, due 15/04/2027	7,837	0.69
16,009	Charles Schwab Corp/The, Series I, 4.000%, Perpetual *	15,079	1.32	60	VICI Properties LP / VICI Note Co Inc, 144A, 6.000%, due 15/06/2025	60	-
5,130	Civitas Resources Inc, 144A, 8.375%, due 01/07/2028	5,415	0.47	7,500	Viking Cruises Ltd, 144A, 6.250%, due 15/05/2025	7,507	0.66
8,830	Cleveland-Cliffs Inc, 144A, 7.000%, due 15/03/2032	8,879	0.78	8,370	Walgreens Boots Alliance Inc, 8.125%, due 15/08/2029	8,392	0.74
4,125	Cogent Communications Group Inc / Cogent Communications Finance Inc, 144A, 7.000%, due 15/06/2027	4,177	0.37	3,660	Walgreens Boots Alliance Inc, 3.200%, due 15/04/2030	2,949	0.26
7,225	Consolidated Communications Inc, 144A, 5.000%, due 01/10/2028	6,341	0.56			448,282	39.28
10,105	Credit Acceptance Corp, 6.625%, due 15/03/2026	10,100	0.88	Zambia — 0.80% (29 February 2024: 1.57%)			
360	Credit Acceptance Corp, 144A, 9.250%, due 15/12/2028	387	0.03	9,230	First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027	9,163	0.80
28,352	DISH Network Corp, 3.375%, due 15/08/2026	17,864	1.57	Total Corporate Bonds and Notes (Cost \$730,057)			
2,242	Embecka Corp, 144A, 5.000%, due 15/02/2030	2,024	0.18			719,140	63.02
7,940	Energy Transfer LP, 5.600%, due 01/09/2034	8,178	0.72	Government Bonds and Notes — 12.74% (29 February 2024: 23.78%)			
5,225	Energy Transfer LP, Series H, 6.500%, Perpetual *	5,197	0.46	Colombia — 0.93% (29 February 2024: 6.00%)			
3,060	Enova International Inc, 144A, 9.125%, due 01/08/2029	3,109	0.27	COP 50,620,000	Colombian TES, Series B, 7.000%, due 26/03/2031	10,629	0.93
2,795	Enviri Corp, 144A, 5.750%, due 31/07/2027	2,730	0.24	Mexico — 4.05% (29 February 2024: 5.51%)			
8,280	Fortress Transportation and Infrastructure Investors LLC, 144A, 5.500%, due 01/05/2028	8,234	0.72	MXN 736,300	Mexican Bonos, Series M, 7.500%, due 26/05/2033	32,563	2.86
7,630	Freedom Mortgage Corp, 144A, 7.625%, due 01/05/2026	7,669	0.67	MXN 331,800	Mexican Bonos, Series M, 8.000%, due 31/07/2053	13,611	1.19
5,435	FS KKR Capital Corp, 3.125%, due 12/10/2028	4,878	0.43			46,174	4.05
7,830	Golub Capital BDC Inc, 2.500%, due 24/08/2026	7,376	0.65	Panama — 2.13% (29 February 2024: 0.00%)			
6,645	Golub Capital BDC Inc, 2.050%, due 15/02/2027	6,120	0.54	21,030	Panama Government International Bond, 3.870%, due 23/07/2060	12,847	1.12
13,773	Graham Packaging Co Inc, 144A, 7.125%, due 15/08/2028	13,622	1.19	16,840	Panama Government International Bond, 4.500%, due 19/01/2063	11,510	1.01
2,595	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 11.000%, due 15/04/2029	2,643	0.23			24,357	2.13
7,139	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 144A, 11.000%, due 15/04/2029	7,272	0.64	Spain — 3.01% (29 February 2024: 3.04%)			
5,387	IRB Holding Corp, 144A, 7.000%, due 15/06/2025	5,393	0.47	EUR 45,150	Spain Government Bond, 144A, 1.900%, due 31/10/2052	34,357	3.01
8,270	Jane Street Group / JSG Finance Inc, 144A, 7.125%, due 30/04/2031	8,692	0.76	United Kingdom — 2.62% (29 February 2024: 5.87%)			
				GBP 25,940	United Kingdom Gilt, 3.750%, due 22/10/2053	29,880	2.62
				Total Government Bonds and Notes (Cost \$149,047)			
						145,397	12.74

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Income Optimiser Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value
Loan Notes — 0.69% (29 February 2024: 0.47%)		
6,000 Altice France S.A., 0.000%, due 31/08/2028 *	4,580	0.40
3,292 Star Parent Inc, 9.085%, due 19/09/2030 *	3,279	0.29
Total Loan Notes (Cost \$7,854)	7,859	0.69
Collective Investment Schemes — 7.57% (29 February 2024: 1.78%)		
86,419 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	86,419	7.57
Total Collective Investment Schemes (Cost \$86,419)	86,419	7.57
Total Investments at fair value through profit or loss (Cost \$1,136,252)		
	1,123,827	98.49
Forward Foreign Currency Contracts — 1.29% (29 February 2024: 0.53%)		
Unrealised appreciation of contracts (see below)	14,681	1.29
Futures — 0.00% (29 February 2024: 0.00%)		
Unrealised appreciation of contracts (see below)	31	–
Total Financial Assets at fair value through profit or loss	1,138,539	99.78
Credit Default Swaps — (0.02%) (29 February 2024: (0.18%))		
Unrealised depreciation of contracts (see below)	(272)	(0.02)
Forward Foreign Currency Contracts — (0.78%) (29 February 2024: (0.41%))		
Unrealised depreciation of contracts (see below)	(8,900)	(0.78)
Futures — (0.09%) (29 February 2024: (0.02%))		
Unrealised depreciation of contracts (see below)	(1,019)	(0.09)
Total Financial Liabilities at fair value through profit or loss	(10,191)	(0.89)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		
	1,128,348	98.89
Other Assets in Excess of Liabilities		
	12,752	1.11
Total Net Assets	\$1,141,100	100.00

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Barclays	Panama, 1.000% – Sell	20-Dec-2028	7,140	\$ (137)
JP Morgan	Panama, 1.000% – Sell	20-Dec-2028	7,020	(135)
Unrealised Appreciation of Credit Default Swaps (29 February 2024 (000's): \$–)				\$ –
Unrealised Depreciation of Credit Default Swaps (29 February 2024 (000's): \$(2,085))				(272)
Net Depreciation of Credit Default Swaps (29 February 2024 (000's): \$(2,085))				\$ (272)

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
04-Sep-2024	BNY Mellon	Buy USD 1	Sell HKD 7	\$ –
04-Sep-2024	BNY Mellon	Buy USD –	Sell HKD –	–
04-Sep-2024	BNY Mellon	Buy HKD 389	Sell USD 50	–
10-Sep-2024	Citi	Buy USD 58,365	Sell GBP 45,630	(1,566)
10-Sep-2024	Citi	Buy GBP 23,370	Sell USD 30,067	628
10-Sep-2024	HSBC	Buy USD 3,883	Sell GBP 3,050	(123)
10-Sep-2024	UBS	Buy GBP 1,510	Sell USD 1,932	52
13-Sep-2024	BNY Mellon	Buy USD 9,993	Sell EUR 9,134	(111)
13-Sep-2024	BNY Mellon	Buy USD 7,939	Sell EUR 7,108	72
13-Sep-2024	BNY Mellon	Buy USD 91	Sell GBP 69	–
13-Sep-2024	BNY Mellon	Buy USD 853	Sell GBP 669	(25)
13-Sep-2024	BNY Mellon	Buy USD 487	Sell SGD 634	–
13-Sep-2024	BNY Mellon	Buy USD 626	Sell SGD 824	(6)
13-Sep-2024	BNY Mellon	Buy GBP 65,495	Sell USD 83,622	2,402
13-Sep-2024	BNY Mellon	Buy SEK 25,856	Sell USD 2,466	54
13-Sep-2024	BNY Mellon	Buy SGD 70,869	Sell USD 53,653	693
13-Sep-2024	BNY Mellon	Buy SGD 176	Sell USD 137	–
13-Sep-2024	BNY Mellon	Buy CZK 788	Sell USD 35	–
13-Sep-2024	BNY Mellon	Buy EUR 327,327	Sell USD 358,068	3,944
13-Sep-2024	BNY Mellon	Buy GBP 42	Sell USD 56	–
13-Sep-2024	BNY Mellon	Buy CZK 2,511	Sell USD 109	2
13-Sep-2024	BNY Mellon	Buy CNH 8,566	Sell USD 1,197	12
13-Sep-2024	BNY Mellon	Buy EUR 778	Sell USD 868	(7)
13-Sep-2024	BNY Mellon	Buy AUD 5,919	Sell USD 3,900	107
13-Sep-2024	JP Morgan	Buy USD 36,086	Sell JPY 5,391,000	(850)

The accompanying notes are an integral part of the Financial Statements

– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$667,058,000 or 58.43% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.

ABBREVIATIONS:

Perpetual – A bond with no maturity date. Perpetual bonds are not redeemable but pay a steady stream of interest.

REMIC – Real Estate Mortgage Investment Conduit.

BRL – Brazilian Real

COP – Colombia Peso

EUR – Euro

GBP – British Pound

MXN – Mexican Peso

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	88.75
Other transferable securities dealt in on another regulated market	0.68
Collective investment schemes	7.45
Financial derivative instruments	1.27
Other assets	1.85
Total Assets	100.00

FTGF Brandywine Global Income Optimiser Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts – (continued)

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
13-Sep-2024	JP Morgan	Buy	JPY	5,391,000	Sell	USD	34,773	\$ 2,163
22-Oct-2024	HSBC	Buy	BRL	110,250	Sell	USD	19,966	(514)
29-Oct-2024	Citi	Buy	USD	83,788	Sell	MXN	1,582,800	4,131
29-Oct-2024	Citi	Buy	MXN	1,323,300	Sell	USD	70,404	(3,807)
30-Oct-2024	JP Morgan	Buy	USD	18,384	Sell	COP	75,760,000	411
30-Oct-2024	JP Morgan	Buy	COP	75,760,000	Sell	USD	18,481	(507)
07-Nov-2024	HSBC	Buy	USD	1,382	Sell	EUR	1,260	(15)
07-Nov-2024	HSBC	Buy	EUR	2,720	Sell	USD	3,007	10
07-Nov-2024	JP Morgan	Buy	USD	34,640	Sell	EUR	31,870	(698)
07-Nov-2024	JP Morgan	Buy	EUR	49,640	Sell	USD	55,713	(671)
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$6,119)								\$ 14,681
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(4,746))								(8,900)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$1,373)								\$ 5,781

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Long Gilt December 2024	Citi	358	\$ 46,405	\$ 31
U.S. 10 Year Ultra Note December 2024	Citi	1,255	147,384	(1,019)
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$55)				\$ 31
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$(274))				(1,019)
Net Depreciation of Futures Contracts (29 February 2024 (000's): \$(219))				\$ (988)

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Credit Opportunities Fund[^]

Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Asset-Backed Securities — 1.96% (29 February 2024: 0.00%)					
250 Home RE 2023-1 Ltd, Series 2023 1, Class M2, 144A, 11.348%, due 25/10/2033 *	271	1.96			
Total Asset-Backed Securities (Cost \$271)	271	1.96			
Mortgage-Backed Securities — 24.92% (29 February 2024: 28.85%)					
121 Connecticut Avenue Securities Trust 2019-R03, Series 2019 R03, Class 1B1, 144A, 9.563%, due 25/09/2031 *	127	0.92	92 Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 144A, 11.000%, due 15/04/2029	94	0.68
824 Connecticut Avenue Securities Trust 2019-R04, Series 2019 R04, Class 2B1, 144A, 10.713%, due 25/06/2039 *	875	6.33	95 Kohl's Corp, 4.625%, due 01/05/2031	79	0.57
512 Connecticut Avenue Securities Trust 2019-R05, Series 2019 R05, Class 1B1, 144A, 9.563%, due 25/07/2039 *	534	3.87	70 Kraken Oil & Gas Partners LLC, 144A, 7.625%, due 15/08/2029	72	0.52
570 Connecticut Avenue Securities Trust 2020-R01, Series 2020 R01, Class 1B1, 144A, 8.713%, due 25/01/2040 *	591	4.28	200 Level 3 Financing Inc, 144A, 10.500%, due 15/05/2030	215	1.56
70 Fannie Mae Connecticut Avenue Securities, Series 2018 C06, Class 2B1, 9.563%, due 25/03/2031 *	78	0.56	45 MicroStrategy Inc, 144A, 6.125%, due 15/06/2028	44	0.32
2,705 Freddie Mac REMICS 5332, Class SA, 0.651%, due 25/08/2053 *	178	1.29	220 Mohegan Tribal Gaming Authority, 144A, 8.000%, due 01/02/2026	213	1.55
2,471 Freddie Mac REMICS 5411, Class SC, 1.743%, due 25/05/2054 *	236	1.71	140 New Fortress Energy Inc, 144A, 6.750%, due 15/09/2025	137	0.99
320 Freddie Mac STACR REMIC Trust 2020-DNA4, Series 2020 DNA4, Class B1, 144A, 11.463%, due 25/08/2050 *	371	2.69	95 New Fortress Energy Inc, 144A, 6.500%, due 30/09/2026	82	0.60
447 Freddie Mac STACR Trust 2019-HQA3, Series 2019 HQA3, Class M2, 144A, 7.313%, due 25/09/2049 *	452	3.27	40 New Fortress Energy Inc, 144A, 8.750%, due 15/03/2029	34	0.24
Total Mortgage-Backed Securities (Cost \$3,330)	3,442	24.92	300 NGL Energy Operating LLC / NGL Energy Finance Corp, 144A, 8.125%, due 15/02/2029	307	2.22
Corporate Bonds and Notes — 57.75% (29 February 2024: 62.22%)					
Argentina — 3.56% (29 February 2024: 2.58%)					
110 Transportadora de Gas del Sur SA, 144A, 8.500%, due 24/07/2031	112	0.81	170 PROG Holdings Inc, 144A, 6.000%, due 15/11/2029	166	1.20
220 YPF SA, 8.500%, due 28/07/2025	221	1.60	135 SM Energy Co, 6.625%, due 15/01/2027	136	0.98
157 YPF SA, 9.000%, due 12/02/2026	159	1.15	90 Star Parent Inc, 144A, 9.000%, due 01/10/2030	96	0.70
	492	3.56	200 Transocean Titan Financing Ltd, 144A, 8.375%, due 01/02/2028	208	1.50
Australia — 0.65% (29 February 2024: 1.28%)					
85 Mineral Resources Ltd, 144A, 9.250%, due 01/10/2028	90	0.65	130 United Wholesale Mortgage LLC, 144A, 5.500%, due 15/04/2029	127	0.92
Brazil — 3.21% (29 February 2024: 4.04%)					
200 Braskem Netherlands Finance BV, 144A, 8.500%, due 12/01/2031	209	1.51	220 Univision Communications Inc, 144A, 6.625%, due 01/06/2027	218	1.58
200 CSN Resources SA, 144A, 8.875%, due 05/12/2030	201	1.45	240 Vector Group Ltd, 144A, 5.750%, due 01/02/2029	243	1.76
35 ERO Copper Corp, 144A, 6.500%, due 15/02/2030	34	0.25	125 Velocity Vehicle Group LLC, 144A, 8.000%, due 01/06/2029	130	0.94
	444	3.21	210 Venture Global LNG Inc, 144A, 8.125%, due 01/06/2028	220	1.59
Canada — 3.99% (29 February 2024: 4.05%)					
144 Greenfire Resources Ltd, 144A, 12.000%, due 01/10/2028	155	1.12	100 Viasat Inc, 144A, 5.625%, due 15/04/2027	95	0.69
60 Saturn Oil & Gas Inc, 144A, 9.625%, due 15/06/2029	62	0.45		5,187	37.55
100 Taseko Mines Ltd, 144A, 8.250%, due 01/05/2030	104	0.75	Total Corporate Bonds and Notes (Cost \$7,685)	7,977	57.75
230 Teine Energy Ltd, 144A, 6.875%, due 15/04/2029	230	1.67	Government Bonds and Notes — 5.63% (29 February 2024: 6.85%)		
	551	3.99	Egypt — 4.39% (29 February 2024: 1.10%)		
Chile — 1.67% (29 February 2024: 1.36%)					
240 ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean Telecom Par, 144A, 4.050%, due 27/04/2026	230	1.67	EGP 16,825 Egypt Treasury Bills, zero coupon, due 17/12/2024	320	2.31
Ireland — 1.34% (29 February 2024: 0.00%)					
185 AerCap Holdings NV, 5.875%, due 10/10/2079 *	185	1.34	EGP 15,975 Egypt Treasury Bills, zero coupon, due 11/03/2025	287	2.08
Israel — 1.64% (29 February 2024: 3.25%)					
220 Leviathan Bond Ltd, 144A, 6.125%, due 30/06/2025	217	1.57		607	4.39
10 Leviathan Bond Ltd, 144A, 6.750%, due 30/06/2030	9	0.07	Panama — 1.24% (29 February 2024: 0.00%)		
	226	1.64	280 Panama Government International Bond, 3.870%, due 23/07/2060	171	1.24
Mexico — 4.14% (29 February 2024: 3.01%)					
200 Braskem Idesa SAPI, 6.990%, due 20/02/2032	156	1.13	Total Government Bonds and Notes (Cost \$782)	778	5.63
185 Grupo Posadas SAB de CV, 7.000%, due 30/12/2027	169	1.22	Loan Notes — 4.84% (29 February 2024: 4.06%)		
270 Petroleos Mexicanos, 5.350%, due 12/02/2028	247	1.79	120 Cotiviti Inc, 8.592%, due 24/02/2031 *	120	0.87
	572	4.14	239 Prairie ECI Acquiror LP, 10.094%, due 01/08/2029 *	240	1.74
United States — 37.55% (29 February 2024: 38.54%)					
230 Affinity Interactive, 144A, 6.875%, due 15/12/2027	197	1.43	309 Westjet Airlines, 9.082%, due 31/01/2031 *	308	2.23
240 Allegiant Travel Co, 144A, 7.250%, due 15/08/2027	228	1.65	Total Loan Notes (Cost \$662)	668	4.84
75 Ally Financial Inc, Series B, 4.700%, Perpetual *	68	0.49	Collective Investment Schemes — 5.89% (29 February 2024: 7.70%)		
220 AmeriTex HoldCo Intermediate LLC, 144A, 10.250%, due 15/10/2028	234	1.70	813 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	813	5.89
110 ANGI Group LLC, 144A, 3.875%, due 15/08/2028	100	0.72	Total Collective Investment Schemes (Cost \$813)	813	5.89
220 Blue Owl Technology Finance Corp, 144A, 4.750%, due 15/12/2025	216	1.56	Total Investments at fair value through profit or loss (Cost \$13,543)	13,949	100.99
155 California Resources Corp, 144A, 8.250%, due 15/06/2029	160	1.16	Total Financial Assets at fair value through profit or loss	13,949	100.99
125 Chord Energy Corp, 144A, 6.375%, due 01/06/2026	126	0.91	Credit Default Swaps — (0.60%) (29 February 2024: 0.00%)		
200 DISH Network Corp, 144A, 11.750%, due 15/11/2027	204	1.47	Unrealised depreciation of contracts (see below)	(83)	(0.60)
170 Embecta Corp, 144A, 5.000%, due 15/02/2030	153	1.11	Total Financial Liabilities at fair value through profit or loss	(83)	(0.60)
35 Enova International Inc, 144A, 9.125%, due 01/08/2029	36	0.26	Total Financial Assets and Financial Liabilities at fair value through profit or loss	13,866	100.39
310 Freedom Mortgage Corp, 7.625%, due 01/05/2026	312	2.26	Liabilities in Excess of Other Assets	(53)	(0.39)
240 Freedom Mortgage Corp, 144A, 6.625%, due 15/01/2027	237	1.72	Total Net Assets	\$13,813	100.00

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Credit Opportunities Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	88.41
Other transferable securities dealt in on another regulated market	4.74
Collective investment schemes	5.77
Other assets	1.08
Total Assets	100.00

Schedule of Credit Default Swaps

Counterparty	Reference Entity – Buy/Sell Protection	Expiration Date	Notional Amount (000's)	Value (000's)
Barclays	Panama, 1.000% – Sell	20-Dec-2033	800	\$ (83)
Unrealised Appreciation of Credit Default Swaps (29 February 2024 (000's): \$-)				\$ –
Unrealised Depreciation of Credit Default Swaps (29 February 2024 (000's): \$-)				(83)
Net Depreciation of Credit Default Swaps (29 February 2024 (000's): \$-)				\$ (83)

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Multi-Sector Impact Fund[^]

Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — 13.63% (29 February 2024: 15.34%)			Oil & Gas — 6.13% (29 February 2024: 7.44%)		
60	66	0.41	150	152	0.94
Connecticut Avenue Securities Trust 2023-R02, Series 2023 R02, Class 1B1, 144A, 10.899%, due 25/01/2043 *			Aethon United BR LP / Aethon United Finance Corp, 144A, 8.250%, due 15/02/2026		
170	182	1.12	60	63	0.39
Connecticut Avenue Securities Trust 2023-R04, Series 2023 R04, Class 1M2, 144A, 8.898%, due 25/05/2043 *			Civitas Resources Inc, 144A, 8.375%, due 01/07/2028		
145	153	0.94	120	114	0.70
Connecticut Avenue Securities Trust 2023-R05, Series 2023 R05, Class 1M2, 144A, 8.448%, due 25/06/2043 *			Energean Israel Finance Ltd, 144A, 4.875%, due 30/03/2026		
158	158	0.97	90	82	0.50
Connecticut Avenue Securities Trust 2024-R01, Series 2024 R01, Class 1M1, 144A, 6.399%, due 25/01/2044 *			Energean Israel Finance Ltd, 144A, 8.500%, due 30/09/2033		
160	161	0.99	100	98	0.61
Connecticut Avenue Securities Trust 2024-R01, Series 2024 R01, Class 1M2, 144A, 7.149%, due 25/01/2044 *			Leviathan Bond Ltd, 144A, 6.125%, due 30/06/2025		
80	82	0.51	150	139	0.85
Fannie Mae Connecticut Avenue Securities, Series 2021 R02, Class 2B1, 144A, 8.649%, due 25/11/2041 *			Occidental Petroleum Corp, 6.125%, due 01/01/2031		
600	607	3.74	165	165	1.02
Freddie Mac STACR REMIC Trust 2021-DNA7, Series 2021 DNA7, Class M2, 144A, 7.149%, due 25/11/2041 *			Teine Energy Ltd, 144A, 6.875%, due 15/04/2029		
65	67	0.42	995 6.13		
Freddie Mac STACR REMIC Trust 2022-DNA3, Series 2022 DNA3, Class M1B, 144A, 8.249%, due 25/04/2042 *			Oil & Gas Services — 0.93% (29 February 2024: 0.00%)		
70	75	0.46	150 Solaris Midstream Holdings LLC, 144A, 7.625%, due 01/04/2026		
Freddie Mac STACR REMIC Trust 2022-DNA3, Series 2022 DNA3, Class M2, 144A, 9.699%, due 25/04/2042 *			151 0.93		
40	42	0.26	Packaging & Containers — 0.55% (29 February 2024: 0.50%)		
Freddie Mac STACR REMIC Trust 2022-DNA4, Series 2022 DNA4, Class M1B, 144A, 8.699%, due 25/05/2042 *			90 Graham Packaging Co Inc, 144A, 7.125%, due 15/08/2028		
185	210	1.29	89 0.55		
Freddie Mac STACR REMIC Trust 2022-DNA5, Series 2022 DNA5, Class M2, 144A, 12.099%, due 25/06/2042 *			Pipelines — 2.37% (29 February 2024: 2.25%)		
135	144	0.89	205 New Fortress Energy Inc, 144A, 6.500%, due 30/09/2026		
Freddie Mac STACR REMIC Trust 2022-DNA6, Series 2022 DNA6, Class M1B, 144A, 9.049%, due 25/09/2042 *			40 New Fortress Energy Inc, 144A, 8.750%, due 15/03/2029		
40	44	0.27	165 Venture Global LNG Inc, 144A, 8.125%, due 01/06/2028		
Freddie Mac STACR REMIC Trust 2022-HQA2, Series 2022 HQA2, Class M2, 144A, 11.349%, due 25/07/2042 *			384 2.37		
94	95	0.58	Semiconductors — 1.24% (29 February 2024: 1.22%)		
Freddie Mac STACR REMIC Trust 2023-HQA1, Series 2023 HQA1, Class M1A, 144A, 7.349%, due 25/05/2043 *			235 Micron Technology Inc, 2.703%, due 15/04/2032		
32	32	0.20	Transportation — 2.35% (29 February 2024: 1.29%)		
Freddie Mac STACR REMIC Trust 2023-HQA2, Series 2023 HQA2, Class M1A, 144A, 7.349%, due 25/06/2043 *			EUR 220 FedEx Corp, 0.450%, due 04/05/2029		
90	95	0.58	170 Union Pacific Corp, 4.950%, due 09/09/2052		
Freddie Mac STACR REMIC Trust 2023-HQA3, Series 2023 HQA3, Class M2, 144A, 8.699%, due 25/11/2043 *			382 2.35		
Total Mortgage-Backed Securities (Cost \$2,163)			Water — 0.98% (29 February 2024: 0.95%)		
2,213 13.63			GBP 155 Anglian Water Osprey Financing Plc, 2.000%, due 31/07/2028		
Corporate Bonds and Notes — 35.97% (29 February 2024: 37.68%)			159 0.98		
Airlines — 0.56% (29 February 2024: 1.38%)			Total Corporate Bonds and Notes (Cost \$5,735)		
90 Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd, 144A, 6.500%, due 20/06/2027			5,841 35.97		
91 0.56			Government Bonds and Notes — 30.07% (29 February 2024: 43.33%)		
Auto Manufacturers — 2.49% (29 February 2024: 3.49%)			Sovereign — 30.07% (29 February 2024: 43.33%)		
190 General Motors Co, 5.600%, due 15/10/2032			AUD 480 Australia Government Bond, Series 170, 4.250%, due 21/06/2034		
EUR 195	208	1.28	333 2.05		
Volvo Car AB, 2.500%, due 07/10/2027			200 Brazilian Government International Bond, 6.125%, due 22/01/2032		
405 2.49			COP 710,000 Colombian TES, Series B, 7.000%, due 26/03/2031		
Banks — 5.67% (29 February 2024: 5.79%)			MXN 10,500 Mexican Bonos, Series M, 7.500%, due 26/05/2033		
155 Bank of America Corp, 2.456%, due 22/10/2025 *			3,000 Mexican Bonos, Series MS, 8.000%, due 24/05/2035		
EUR 200	208	1.28	133 0.82		
BNP Paribas SA, 0.375%, due 14/10/2027 *			MXN 4,700 Mexican Bonos, Series M, 8.000%, due 31/07/2053		
GBP 130	172	1.06	193 1.19		
Co-Operative Bank Holdings Plc/The, 6.000%, due 06/04/2027 *			EUR 670 Spain Government Bond, 144A, 1.000%, due 30/07/2042		
220	216	1.33	496 3.05		
Goldman Sachs Group Inc/The, 0.855%, due 12/02/2026 *			GBP 600 United Kingdom Gilt, 1.500%, due 31/07/2053		
EUR 170	170	1.05	410 2.53		
Svenska Handelsbanken AB, 0.010%, due 02/12/2027			2,500 United States Treasury Floating Rate Note, 5.244%, due 31/01/2025 *		
920 5.67			2,500 15.40		
Commercial Services — 0.97% (29 February 2024: 0.00%)			4,882 30.07		
160 Adtalem Global Education Inc, 144A, 5.500%, due 01/03/2028			Total Government Bonds and Notes (Cost \$4,958)		
158 0.97			4,882 30.07		
Computers — 1.03% (29 February 2024: 0.00%)			Collective Investment Schemes — 9.02% (29 February 2024: 3.66%)		
200 Lumentum Holdings Inc, 0.500%, due 15/06/2028			1,464 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)		
168 1.03			1,464 9.02		
Diversified Financial Services — 1.32% (29 February 2024: 1.33%)			Total Collective Investment Schemes (Cost \$1,464)		
225 XP Inc, 144A, 3.250%, due 01/07/2026			1,464 9.02		
214 1.32			Total Investments at fair value through profit or loss (Cost \$14,320)		
Electric — 1.28% (29 February 2024: 1.25%)			Forward Foreign Currency Contracts — 0.79% (29 February 2024: 0.34%)		
232 AES Panama Generation Holdings SRL, 4.375%, due 31/05/2030			Unrealised appreciation of contracts (see below)		
208 1.28			129 0.79		
Energy – Alternate Sources — 1.21% (29 February 2024: 1.20%)			Futures — 0.00% (29 February 2024: 0.00%)		
EUR 205 Vestas Wind Systems Finance BV, 2.000%, due 15/06/2034			Unrealised appreciation of contracts (see below)		
196 1.21			1 –		
Investment Companies — 0.76% (29 February 2024: 0.76%)			Total Financial Assets at fair value through profit or loss		
130 Main Street Capital Corp, 3.000%, due 14/07/2026			14,530 89.48		
124 0.76			Forward Foreign Currency Contracts — (0.90%) (29 February 2024: (0.36%))		
Mining — 3.30% (29 February 2024: 3.61%)			Unrealised depreciation of contracts (see below)		
70 ERO Copper Corp, 144A, 6.500%, due 15/02/2030			(146) (0.90)		
69 0.42			Futures — (0.09%) (29 February 2024: (0.02%))		
220 First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027			Unrealised depreciation of contracts (see below)		
218 1.35			(15) (0.09)		
175 FMG Resources August 2006 Pty Ltd, 144A, 4.375%, due 01/04/2031			Total Financial Liabilities at fair value through profit or loss		
161 0.99			(161) (0.99)		
85 Taseko Mines Ltd, 144A, 8.250%, due 01/05/2030			Total Financial Assets and Financial Liabilities at fair value through profit or loss		
88 0.54			14,369 88.49		
536 3.30			Other Assets in Excess of Liabilities		
Multi-National — 2.83% (29 February 2024: 2.73%)			1,867 11.51		
INR 6,580 Asian Development Bank, 6.720%, due 08/02/2028			Total Net Assets		
79 0.48			\$16,236 100.00		
MXN 4,040 International Bank for Reconstruction & Development, 4.250%, due 22/01/2026					
190 1.17					
BRL 1,150 International Bank for Reconstruction & Development, 5.000%, due 22/01/2026					
191 1.18					
460 2.83					

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Multi-Sector Impact Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$5,179,000 or 31.90% of net assets.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.

ABBREVIATIONS:

REMIC	– Real Estate Mortgage Investment Conduit.
AUD	– Australian Dollar
BRL	– Brazilian Real
COP	– Colombia Peso
EUR	– Euro
GBP	– British Pound
INR	– Indian Rupee
MXN	– Mexican Peso

Analysis of Total Assets

Transferable securities admitted to an official exchange listing or traded on a regulated market	78.47
Collective investment schemes	8.88
Financial derivative instruments	0.79
Other assets	11.86
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)		Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)	
10-Sep-2024	Citi	Buy	USD	934	Sell	GBP	730	\$ (25)
10-Sep-2024	Citi	Buy	GBP	330	Sell	USD	424	9
10-Sep-2024	HSBC	Buy	USD	76	Sell	GBP	60	(2)
13-Sep-2024	BNY Mellon	Buy	GBP	21	Sell	USD	27	1
13-Sep-2024	BNY Mellon	Buy	EUR	95	Sell	USD	104	1
13-Sep-2024	JP Morgan	Buy	USD	509	Sell	JPY	76,000	(12)
13-Sep-2024	JP Morgan	Buy	JPY	76,000	Sell	USD	490	31
22-Oct-2024	HSBC	Buy	USD	168	Sell	BRL	930	4
22-Oct-2024	HSBC	Buy	BRL	1,620	Sell	USD	293	(8)
29-Oct-2024	Citi	Buy	USD	1,502	Sell	MXN	28,300	77
29-Oct-2024	Citi	Buy	MXN	18,800	Sell	USD	1,001	(54)
30-Oct-2024	JP Morgan	Buy	USD	269	Sell	COP	1,110,000	6
30-Oct-2024	JP Morgan	Buy	COP	1,110,000	Sell	USD	270	(7)
07-Nov-2024	JP Morgan	Buy	USD	1,435	Sell	EUR	1,320	(29)
07-Nov-2024	JP Morgan	Buy	EUR	700	Sell	USD	786	(9)
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$54)							\$	129
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(57))								(146)
Net Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(3))							\$	(17)

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
Long Gilt December 2024	Citi	5	\$ 648	\$ 1
U.S. 10 Year Ultra Note December 2024	Citi	18	2,114	(15)
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$1)				\$ 1
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$(4))				(15)
Net Depreciation of Futures Contracts (29 February 2024 (000's): \$(3))				\$ (14)

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global – US Fixed Income Fund[^]

Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value
Mortgage-Backed Securities — 39.60% (29 February 2024: 42.78%)		
1,159 Fannie Mae Pool 'MA4626', 4.000%, due 01/06/2052	1,101	3.00
1,117 Fannie Mae Pool 'MA4733', 4.500%, due 01/09/2052	1,088	2.96
1,151 Fannie Mae Pool 'MA4783', 4.000%, due 01/10/2052	1,093	2.98
1,250 Fannie Mae Pool 'MA4806', 5.000%, due 01/11/2052	1,245	3.39
610 Fannie Mae Pool 'MA4869', 5.500%, due 01/01/2053	614	1.67
157 Freddie Mac Pool 'SD8277', 5.500%, due 01/12/2052	158	0.43
781 Ginnie Mae II Pool 'MA8647', 5.000%, due 20/02/2053	780	2.12
437 Ginnie Mae II Pool 'MA8648', 5.500%, due 20/02/2053	441	1.20
1,044 Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	1,052	2.86
475 Ginnie Mae II Pool 'MA8947', 5.000%, due 20/06/2053	475	1.29
668 Ginnie Mae II Pool 'MA8948', 5.500%, due 20/06/2053	673	1.83
693 Ginnie Mae II Pool 'MA9106', 5.500%, due 20/08/2053	698	1.90
963 Ginnie Mae II Pool 'MA9171', 5.500%, due 20/09/2053	970	2.64
964 Ginnie Mae II Pool 'MA9241', 5.500%, due 20/10/2053	971	2.64
1,088 Ginnie Mae II Pool 'MA9305', 5.500%, due 20/11/2053	1,096	2.98
1,386 Ginnie Mae II Pool 'MA9362', 5.500%, due 20/12/2053	1,395	3.80
697 Ginnie Mae II Pool 'MA9488', 5.500%, due 20/02/2054	702	1.91
Total Mortgage-Backed Securities (Cost \$14,144)	14,552	39.60
Corporate Bonds and Notes — 2.84% (29 February 2024: 5.55%)		
United States — 2.84% (29 February 2024: 5.55%)		
70 Devon Energy Corp, 7.875%, due 30/09/2031	81	0.22
300 Golub Capital BDC Inc, 2.500%, due 24/08/2026	283	0.77
680 Toyota Motor Credit Corp, 4.450%, due 18/05/2026	681	1.85
	1,045	2.84
Total Corporate Bonds and Notes (Cost \$1,023)	1,045	2.84
Government Bonds and Notes — 54.21% (29 February 2024: 45.16%)		
United States — 54.21% (29 February 2024: 45.16%)		
2,800 United States Treasury Floating Rate Note, 5.214%, due 31/10/2025 *	2,798	7.62
3,020 United States Treasury Note/Bond, 4.875%, due 31/10/2028	3,149	8.57
4,570 United States Treasury Note/Bond, 3.875%, due 15/08/2033	4,561	12.41
11,860 United States Treasury Note/Bond, 3.000%, due 15/08/2052	9,412	25.61
	19,920	54.21
Total Government Bonds and Notes (Cost \$19,284)	19,920	54.21

Schedule of Futures Contracts

	Counterparty	Nominal Value	Notional Value (000's)	Unrealised Appreciation/(Depreciation) of Contracts (000's)
U.S. 10 Year Ultra Note December 2024	Citi	33	\$ 3,875	\$ (27)
U.S. 5 Year Note (CBT) December 2024	Citi	65	7,111	(12)
U.S. Ultra Bond (CBT) December 2024	Citi	5	660	(6)
Unrealised Appreciation of Futures Contracts (29 February 2024 (000's): \$14)				\$ -
Unrealised Depreciation of Futures Contracts (29 February 2024 (000's): \$-)				(45)
Net Depreciation of Futures Contracts (29 February 2024 (000's): \$14)				\$ (45)

Face Value (000's)	Value (000's) \$	% of Net Asset Value
Collective Investment Schemes — 2.10% (29 February 2024: 3.28%)		
770 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	770	2.10
Total Collective Investment Schemes (Cost \$770)	770	2.10
Total Investments at fair value through profit or loss (Cost \$35,221)		
	36,287	98.75
Total Financial Assets at fair value through profit or loss		
	36,287	98.75
Futures — (0.12%) (29 February 2024: 0.00%)		
Unrealised depreciation of contracts (see below)	(45)	(0.12)
Total Financial Liabilities at fair value through profit or loss		
	(45)	(0.12)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		
	36,242	98.63
Other Assets in Excess of Liabilities		
	504	1.37
Total Net Assets		
	\$36,746	100.00

– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.

Analysis of Total Assets

	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	96.21
Collective investment schemes	2.09
Other assets	1.70
Total Assets	100.00

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The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge US Value Fund

Portfolio of Investments as at 31 August 2024

Shares (000's)	Value (000's) \$	% of Net Asset Value	Shares (000's)	Value (000's) \$	% of Net Asset Value
Common Stock — 97.26% (29 February 2024: 96.91%)			Internet — 3.65% (29 February 2024: 5.60%)		
Banks — 6.65% (29 February 2024: 6.31%)			58 Meta Platforms Inc 'A'		
1,088	Bank of America Corp	44,338	2.96	30,492	2.03
1,752	First Horizon Corp	29,051	1.94	332 Uber Technologies Inc	24,227
51	Goldman Sachs Group Inc/The	26,138	1.75		54,719
		99,527	6.65		3.65
Beverages — 1.10% (29 February 2024: 1.22%)			Machinery – Construction & Mining — 1.56% (29 February 2024: 0.00%)		
68	Constellation Brands Inc 'A'	16,409	1.10	116	GE Vernova Inc
Biotechnology — 5.66% (29 February 2024: 4.75%)			Machinery – Diversified — 1.14% (29 February 2024: 1.87%)		
40	Argenx SE ADR	20,572	1.37	343	Flowserve Corp
74	Biogen Inc	15,123	1.01	Mining — 1.72% (29 February 2024: 2.17%)	
289	Corteva Inc	16,560	1.11	582	Freeport-McMoRan Inc
411	Gilead Sciences Inc	32,446	2.17	Miscellaneous Manufacturing — 1.69% (29 February 2024: 1.90%)	
		84,701	5.66	EUR 134	Siemens AG
Building Materials — 1.04% (29 February 2024: 0.00%)			25,316		
214	Johnson Controls International plc	15,569	1.04	Oil & Gas — 7.01% (29 February 2024: 7.51%)	
Chemicals — 1.87% (29 February 2024: 1.70%)			754		
273	Eastman Chemical Co	27,992	1.87	209	EQT Corp
Coal — 1.76% (29 February 2024: 1.02%)			209		
551	Teck Resources Ltd	26,395	1.76	704	Hess Corp
Commercial Services — 4.25% (29 February 2024: 2.11%)			348		
385	Block Inc	25,427	1.70	348	Noble Corp Plc
127	Global Payments Inc	14,102	0.94	348	
332	PayPal Holdings Inc	24,066	1.61	TotalEnergies SE ADR	
		63,595	4.25	104,959	
Computers — 1.14% (29 February 2024: 0.00%)			7.01		
171	Seagate Technology Holdings Plc	17,005	1.14	Oil & Gas Services — 1.61% (29 February 2024: 1.42%)	
Cosmetics & Personal Care — 0.76% (29 February 2024: 1.10%)			685		
1,211	Coty Inc	11,366	0.76	Baker Hughes Co 'A'	
Distribution & Wholesale — 2.31% (29 February 2024: 1.41%)			24,092		
JPY 1,151	Marubeni Corp	19,835	1.32	Packaging & Containers — 0.63% (29 February 2024: 0.00%)	
89	WESCO International Inc	14,750	0.99	180	
		34,585	2.31	Silgan Holdings Inc	
Diversified Financial Services — 4.30% (29 February 2024: 5.19%)			9,397		
172	Apollo Global Management Inc	19,962	1.33	Pharmaceuticals — 7.12% (29 February 2024: 6.75%)	
196	Capital One Financial Corp	28,799	1.92	130	AbbVie Inc
317	OneMain Holdings Inc	15,685	1.05	298	Johnson & Johnson
		64,446	4.30	120	Novo Nordisk A/S ADR
Electric — 8.59% (29 February 2024: 8.30%)			EUR 83		
1,535	AES Corp/The	26,311	1.76	UCB SA	
143	Constellation Energy Corp	28,106	1.88	106,624	
963	PG&E Corp	18,964	1.26	Pipelines — 0.79% (29 February 2024: 0.83%)	
867	PPL Corp	27,654	1.84	296	
324	Vistra Corp	27,658	1.85	Enbridge Inc	
		128,693	8.59	11,888	
Electronics — 0.77% (29 February 2024: 1.19%)			Real Estate — 0.70% (29 February 2024: 0.77%)		
123	Atkore Inc	11,444	0.77	140	
Energy — 1.71% (29 February 2024: 1.74%)			Howard Hughes Holdings Inc		
225	ConocoPhillips	25,645	1.71	10,542	
Energy – Alternate Sources — 0.80% (29 February 2024: 0.71%)			Retail — 1.06% (29 February 2024: 1.13%)		
653	Fluence Energy Inc	11,989	0.80	104	
Environmental Control — 1.55% (29 February 2024: 1.25%)			Target Corp		
95	Clean Harbors Inc	23,230	1.55	15,925	
Food — 3.25% (29 February 2024: 2.08%)			Semiconductors — 4.16% (29 February 2024: 3.77%)		
190	Lamb Weston Holdings Inc	11,768	0.79	280	Marvell Technology Inc
223	Nestle SA ADR	23,832	1.59	266	Micron Technology Inc
175	Performance Food Group Co	13,082	0.87	140	Skyworks Solutions Inc
		48,682	3.25	62,330	
Healthcare-Services — 3.25% (29 February 2024: 1.11%)			4.16		
52	ICON Plc	16,760	1.12	Software — 3.99% (29 February 2024: 5.75%)	
54	UnitedHealth Group Inc	31,972	2.13	206	Fiserv Inc
		48,732	3.25	169	Oracle Corp
Insurance — 7.10% (29 February 2024: 7.89%)			59,818		
401	American International Group Inc	30,908	2.07	3.99	
964	Corebridge Financial Inc	28,486	1.90	Transportation — 2.57% (29 February 2024: 4.68%)	
62	Everest Group Ltd	24,421	1.63	177	Canadian Pacific Kansas City Ltd
885	MGIC Investment Corp	22,506	1.50	93	Union Pacific Corp
		106,321	7.10	14,714	
				23,827	
				38,541	
				2.57	
				Total Common Stock (Cost \$1,259,444)	
				1,456,744	
				97.26	
				Real Estate Investment Trusts — 1.84% (29 February 2024: 1.75%)	
				REITs — 1.84% (29 February 2024: 1.75%)	
				123	
				American Tower Corp	
				27,610	
				1.84	
				Total Real Estate Investment Trusts (Cost \$23,426)	
				27,610	
				1.84	
				Total Investments at fair value through profit or loss (Cost \$1,282,870)	
				1,484,354	
				99.10	
				Forward Foreign Currency Contracts — 0.09% (29 February 2024: 0.05%)	
				Unrealised appreciation of contracts (see below)	
				1,386	
				0.09	
				Total Financial Assets at fair value through profit or loss	
				1,485,740	
				99.19	
				Forward Foreign Currency Contracts — 0.00% (29 February 2024: 0.00%)	
				Unrealised depreciation of contracts (see below)	
				(1)	
				-	
				Total Financial Liabilities at fair value through profit or loss	
				(1)	
				-	
				Total Financial Assets and Financial Liabilities at fair value through profit or loss	
				1,485,739	
				99.19	
				Other Assets in Excess of Liabilities	
				12,081	
				0.81	
				Total Net Assets	
				\$1,497,820	
				100.00	

– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge US Value Fund

Portfolio of Investments as at 31 August 2024 – (continued)

ABBREVIATIONS:

ADR	– American Depositary Receipt.
EUR	– Euro
JPY	– Japanese Yen

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	98.49
Financial derivative instruments	0.09
Other assets	1.42
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
13-Sep-2024	BNY Mellon	Buy	USD	99	Sell	EUR	87	\$ –
13-Sep-2024	BNY Mellon	Buy	USD	212	Sell	EUR	192	(1)
13-Sep-2024	BNY Mellon	Buy	USD	6	Sell	SGD	9	–
13-Sep-2024	BNY Mellon	Buy	USD	1	Sell	SGD	2	–
13-Sep-2024	BNY Mellon	Buy	SGD	29	Sell	USD	22	–
13-Sep-2024	BNY Mellon	Buy	SGD	1,885	Sell	USD	1,428	19
13-Sep-2024	BNY Mellon	Buy	EUR	2	Sell	USD	3	–
13-Sep-2024	BNY Mellon	Buy	EUR	115,251	Sell	USD	126,095	1,367
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$622)								\$ 1,386
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(6))								(1)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$616)								\$ 1,385

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge US Appreciation Fund

Portfolio of Investments as at 31 August 2024

Shares (000's)	Value (000's) \$	% of Net Asset Value	Shares (000's)	Value (000's) \$	% of Net Asset Value
Common Stock — 99.15% (29 February 2024: 98.28%)			Media — 1.81% (29 February 2024: 1.67%)		
Banks — 6.41% (29 February 2024: 5.08%)			Oil & Gas — 0.82% (29 February 2024: 1.16%)		
91 Bank of America Corp	3,727	1.92	44 Comcast Corp	1,743	0.90
25 JPMorgan Chase & Co	5,621	2.90	20 Walt Disney Co/The	1,764	0.91
65 US Bancorp	3,086	1.59		3,507	1.81
	12,434	6.41	Packaging & Containers — 0.90% (29 February 2024: 0.67%)		
Beverages — 2.07% (29 February 2024: 2.29%)			Pharmaceuticals — 8.10% (29 February 2024: 9.39%)		
31 Coca-Cola Co/The	2,219	1.14	14 ConocoPhillips	1,591	0.82
10 PepsiCo Inc	1,793	0.93	Pipelines — 0.89% (29 February 2024: 0.70%)		
	4,012	2.07	80 Kinder Morgan Inc	1,731	0.89
Building Materials — 0.85% (29 February 2024: 1.03%)			Retail — 5.37% (29 February 2024: 5.30%)		
7 Vulcan Materials Co	1,649	0.85	1 Costco Wholesale Corp	1,015	0.52
Chemicals — 3.47% (29 February 2024: 3.50%)			3 Home Depot Inc/The	982	0.51
8 Ecolab Inc	2,019	1.04	5 Target Corp	798	0.41
4 Linde Plc	1,792	0.92	40 TJX Cos Inc/The	4,737	2.44
12 PPG Industries Inc	1,494	0.77	37 Walmart Inc	2,884	1.49
4 Sherwin-Williams Co/The	1,442	0.74		10,416	5.37
	6,747	3.47	Semiconductors — 7.37% (29 February 2024: 5.32%)		
Commercial Services — 1.89% (29 February 2024: 1.72%)			3 ASML Holding NV	2,669	1.37
13 Automatic Data Processing Inc	3,680	1.89	10 Broadcom Inc	1,628	0.84
Computers — 5.97% (29 February 2024: 5.17%)			17 Marvell Technology Inc	1,331	0.69
51 Apple Inc	11,586	5.97	73 NVIDIA Corp	8,670	4.47
Cosmetics & Personal Care — 1.36% (29 February 2024: 1.39%)				14,298	7.37
15 Procter & Gamble Co/The	2,636	1.36	Software — 12.18% (29 February 2024: 12.46%)		
Diversified Financial Services — 4.50% (29 February 2024: 5.03%)			6 Adobe Inc	3,272	1.69
5 CME Group Inc	979	0.50	38 Microsoft Corp	15,934	8.21
15 Intercontinental Exchange Inc	2,494	1.29	22 Oracle Corp	3,087	1.59
19 Visa Inc 'A'	5,257	2.71	3 Synopsys Inc	1,350	0.69
	8,730	4.50		23,643	12.18
Electric — 1.60% (29 February 2024 — 1.06%)			Telecommunications — 1.70% (29 February 2024: 1.42%)		
13 NextEra Energy Inc	1,041	0.54	6 Arista Networks Inc	2,182	1.12
25 Sempra	2,067	1.06	6 T-Mobile US Inc	1,123	0.58
	3,108	1.60		3,305	1.70
Electrical Components & Equipment — 3.02% (29 February 2024: 2.74%)			Transportation — 1.21% (29 February 2024: 2.32%)		
10 Eaton Corp Plc	3,100	1.60	13 Canadian Pacific Kansas City Ltd	1,117	0.57
26 Emerson Electric Co	2,767	1.42	5 Union Pacific Corp	1,240	0.64
	5,867	3.02		2,357	1.21
Electronics — 1.98% (29 February 2024: 2.09%)			Total Common Stock (Cost \$129,977)		
18 Honeywell International Inc	3,839	1.98		192,441	99.15
Environmental Control — 1.76% (29 February 2024: 1.89%)			Real Estate Investment Trusts — 1.14% (29 February 2024: 1.12%)		
16 Waste Management Inc	3,412	1.76	REITS — 1.14% (29 February 2024: 1.12%)		
Food — 1.16% (29 February 2024: 1.16%)			10 American Tower Corp	2,214	1.14
3 McCormick & Co Inc/MD	265	0.14	Total Real Estate Investment Trusts (Cost \$2,056)		
16 Mondelez International Inc	1,128	0.58		2,214	1.14
8 Nestle SA ADR	856	0.44	Total Financial Assets at fair value through profit or loss		
	2,249	1.16		194,655	100.29
Healthcare-Products — 2.88% (29 February 2024: 2.79%)			Total Financial Assets and Financial Liabilities at fair value through profit or loss		
8 Stryker Corp	2,745	1.41		194,655	100.29
5 Thermo Fisher Scientific Inc	2,855	1.47	Liabilities in Excess of Other Assets		
	5,600	2.88		(564)	(0.29)
Healthcare-Services — 2.86% (29 February 2024: 1.96%)			Total Net Assets		
5 ICON Plc	1,462	0.75		\$194,091	100.00
7 UnitedHealth Group Inc	4,089	2.11	— Amounts designated as “—” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.		
	5,551	2.86	ABBREVIATIONS:		
Insurance — 6.59% (29 February 2024: 8.08%)			ADR — American Depositary Receipt.		
— Berkshire Hathaway Inc	7,136	3.68	Analysis of Total Assets		
7 Progressive Corp/The	1,751	0.90	Transferable securities admitted to an official exchange listing or traded on a regulated market		
17 Travelers Cos Inc/The	3,907	2.01			
	12,794	6.59	Other assets		
Internet — 10.43% (29 February 2024: 10.89%)					
14 Alphabet Inc	2,381	1.23	Total Assets		
23 Alphabet Inc 'A'	3,785	1.95	100.00		
46 Amazon.com Inc	8,125	4.19			
8 Meta Platforms Inc 'A'	4,026	2.07			
3 Netflix Inc	1,920	0.99			
	20,237	10.43			

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge US Large Cap Growth Fund

Portfolio of Investments as at 31 August 2024

Shares (000's)	Value (000's) \$	% of Net Asset Value	Shares (000's)	Value (000's) \$	% of Net Asset Value
Common Stock — 95.14% (29 February 2024: 96.11%)			Retail — 2.05% (29 February 2024: 1.56%)		
Auto Manufacturers — 0.52% (29 February 2024: 0.53%)			114 Starbucks Corp		
46 Tesla Inc	9,851	0.52	182 Target Corp	27,932	1.48
Beverages — 1.15% (29 February 2024: 1.52%)			38,698 2.05		
458 Monster Beverage Corp	21,586	1.15	Semiconductors — 11.99% (29 February 2024: 11.28%)		
Chemicals — 1.75% (29 February 2024: 1.87%)			37 ASML Holding NV		
90 Sherwin-Williams Co/The	33,072	1.75	1,340 NVIDIA Corp	159,994	8.48
Commercial Services — 3.39% (29 February 2024: 2.63%)			191 Taiwan Semiconductor Manufacturing Co Ltd ADR		
400 PayPal Holdings Inc	28,962	1.53	226,191 11.99		
68 S&P Global Inc	35,036	1.86	Software — 14.95% (29 February 2024: 16.82%)		
63,998 3.39			66 Adobe Inc		
Computers — 6.41% (29 February 2024: 3.91%)			48 Intuit Inc		
96 Accenture Plc 'A'	32,848	1.74	342 Microsoft Corp	142,670	7.56
385 Apple Inc	88,042	4.67	161 Salesforce Inc	40,591	2.15
120,890 6.41			116 Workday Inc 'A'		
Cosmetics & Personal Care — 0.39% (29 February 2024: 1.26%)			282,067 14.95		
81 Estee Lauder Cos Inc/The 'A'	7,378	0.39	Transportation — 1.43% (29 February 2024: 2.39%)		
Distribution & Wholesale — 1.85% (29 February 2024: 2.52%)			105 Union Pacific Corp		
35 WW Grainger Inc	34,905	1.85	26,884 1.43		
Diversified Financial Services — 5.39% (29 February 2024: 5.29%)			Total Common Stock (Cost \$1,058,981)		
89 Intercontinental Exchange Inc	14,342	0.76	1,795,241 95.14		
316 Visa Inc 'A'	87,369	4.63	Real Estate Investment Trusts — 1.84% (29 February 2024: 1.50%)		
101,711 5.39			REITS — 1.84% (29 February 2024: 1.50%)		
Electric — 1.17% (29 February 2024: 0.85%)			42 Equinix Inc		
275 NextEra Energy Inc	22,126	1.17	34,851 1.84		
Electrical Components & Equipment — 1.88% (29 February 2024: 2.34%)			Total Real Estate Investment Trusts (Cost \$24,974)		
116 Eaton Corp Plc	35,489	1.88	34,851 1.84		
Electronics — 1.51% (29 February 2024: 1.44%)			Total Investments at fair value through profit or loss (Cost \$1,083,955)		
137 Honeywell International Inc	28,568	1.51	1,830,092 96.98		
Healthcare-Products — 8.23% (29 February 2024: 7.98%)			Forward Foreign Currency Contracts — 0.12% (29 February 2024: 0.02%)		
318 Alcon Inc	31,063	1.65	Unrealised appreciation of contracts (see below)		
97 Intuitive Surgical Inc	47,730	2.53	2,198 0.12		
92 Stryker Corp	33,119	1.75	Total Financial Assets at fair value through profit or loss		
70 Thermo Fisher Scientific Inc	43,320	2.30	1,832,290 97.10		
155,232 8.23			Forward Foreign Currency Contracts — (0.06%) (29 February 2024: (0.02%))		
Healthcare-Services — 3.09% (29 February 2024: 2.70%)			Unrealised depreciation of contracts (see below)		
99 UnitedHealth Group Inc	58,247	3.09	(1,028) (0.06)		
Insurance — 1.48% (29 February 2024: 1.40%)			Total Financial Liabilities at fair value through profit or loss		
123 Marsh & McLennan Cos Inc	28,000	1.48	(1,028) (0.06)		
Internet — 22.87% (29 February 2024: 22.55%)			Total Financial Assets and Financial Liabilities at fair value through profit or loss		
189 Alphabet Inc 'A'	30,831	1.63	1,831,262 97.04		
784 Amazon.com Inc	139,850	7.41	Other Assets in Excess of Liabilities		
206 Meta Platforms Inc 'A'	107,354	5.69	55,740 2.96		
97 Netflix Inc	68,153	3.61	Total Net Assets		
128 Palo Alto Networks Inc	46,471	2.46	\$1,887,002 100.00		
533 Uber Technologies Inc	38,960	2.07			
431,619 22.87					
Pharmaceuticals — 3.64% (29 February 2024: 3.25%)					
41 Eli Lilly & Co	39,029	2.07			
162 Zoetis Inc	29,700	1.57			
68,729 3.64					

— Amounts designated as “—” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

ABBREVIATIONS:

ADR — American Depositary Receipt.

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	96.73
Financial derivative instruments	0.12
Other assets	3.15
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
03-Sep-2024	BNY Mellon	Buy USD 34,661	Sell BRL 190,242	\$ 906
03-Sep-2024	BNY Mellon	Buy USD 1,593	Sell BRL 9,068	(16)
03-Sep-2024	BNY Mellon	Buy BRL 22,201	Sell USD 4,027	(87)
03-Sep-2024	BNY Mellon	Buy BRL 177,107	Sell USD 31,274	150
13-Sep-2024	BNY Mellon	Buy USD 633	Sell EUR 566	3
13-Sep-2024	BNY Mellon	Buy USD 251	Sell EUR 226	(1)
13-Sep-2024	BNY Mellon	Buy EUR 4,076	Sell USD 4,546	(36)
13-Sep-2024	BNY Mellon	Buy EUR 96,658	Sell USD 105,763	1,139
02-Oct-2024	BNY Mellon	Buy BRL 184,938	Sell USD 33,586	(888)
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$392)				\$ 2,198
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(312))				(1,028)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$80)				\$ 1,170

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge US Aggressive Growth Fund

Portfolio of Investments as at 31 August 2024

Shares (000's)	Value (000's) \$	% of Net Asset Value	Shares (000's)	Value (000's) \$	% of Net Asset Value
Common Stock — 99.26% (29 February 2024: 98.91%)			Media — 2.97% (29 February 2024: 5.38%)		
Biotechnology — 10.79% (29 February 2024: 12.44%)			46 Comcast Corp		
9 Biogen Inc	1,787	0.96	47 Liberty Media Corp-Liberty Formula One 'C'	3,685	1.98
29 Ionis Pharmaceuticals Inc	1,384	0.75		5,515	2.97
41 Ultragenyx Pharmaceutical Inc	2,352	1.27	Mining — 2.54% (29 February 2024: 1.94%)		
29 Vertex Pharmaceuticals Inc	14,490	7.81	106 Freeport-McMoRan Inc	4,707	2.54
	20,013	10.79	Pharmaceuticals: 1.08% (29 February 2024: 2.15%)		
Building Materials — 3.66% (29 February 2024: 2.53%)			10 AbbVie Inc		
10 Builders FirstSource Inc	1,723	0.93		2,005	1.08
70 Johnson Controls International plc	5,065	2.73	Retail — 6.27% (29 February 2024: 3.57%)		
	6,788	3.66	26 Starbucks Corp	2,410	1.30
Commercial Services — 2.40% (29 February 2024: 1.79%)			55 TJX Cos Inc/The	6,389	3.44
4 Cintas Corp	3,541	1.91	11 Tractor Supply Co	2,837	1.53
6 Paylocity Holding Corp	906	0.49		11,636	6.27
	4,447	2.40	Semiconductors — 7.90% (29 February 2024: 9.12%)		
Computers — 9.68% (29 February 2024: 11.88%)			87 Broadcom Inc		
13 Accenture Plc 'A'	4,543	2.45	57 Wolfspeed Inc	558	0.30
36 CrowdStrike Holdings Inc	9,942	5.36		14,657	7.90
15 Seagate Technology Holdings Plc	1,478	0.80	Software — 17.24% (29 February 2024: 18.15%)		
30 Western Digital Corp	1,992	1.07	42 Autodesk Inc	10,766	5.80
	17,955	9.68	31 DocuSign Inc 'A'	1,836	0.99
Cosmetics & Personal Care — 1.40% (29 February 2024: 0.25%)			43 Doximity Inc	1,581	0.85
17 elf Beauty Inc	2,605	1.40	14 HubSpot Inc	6,847	3.69
Distribution & Wholesale — 2.18% (29 February 2024: 1.08%)			5 MongoDB Inc 'A'	1,368	0.74
4 WW Grainger Inc	4,034	2.18	3 MSCI Inc 'A'	1,741	0.94
Diversified Financial Services — 1.77% (29 February 2024: 0.74%)			6 ServiceNow Inc	4,873	2.63
10 Ares Management Corp 'A'	1,420	0.77	26 Snowflake Inc	2,963	1.60
21 Cohen & Steers Inc	1,861	1.00		31,975	17.24
	3,281	1.77	Telecommunications — 0.00% (29 February 2024: 0.00%)		
Electronics — 5.55% (29 February 2024: 5.22%)			24 GCI Liberty, Inc. Escrow ∞		
67 TE Connectivity Ltd	10,297	5.55	Transportation — 1.76% (29 February 2024: 0.15%)		
Entertainment — 4.64% (29 February 2024: 4.05%)			17 Old Dominion Freight Line Inc		
53 Madison Square Garden Entertainment Corp 'A'	2,228	1.20		3,257	1.76
30 Madison Square Garden Sports Corp	6,381	3.44	Total Common Stock (Cost \$125,062)		
	8,609	4.64	184,100 99.26		
Environmental Control — 0.65% (29 February 2024: 0.00%)			Total Investments at fair value through profit or loss (Cost \$125,062)		
5 Clean Harbors Inc	1,204	0.65	184,100 99.26		
Healthcare-Products — 2.50% (29 February 2024: 1.07%)			Forward Foreign Currency Contracts — 0.07% (29 February 2024: 0.00%)		
4 IDEXX Laboratories Inc	1,877	1.01	Unrealised appreciation of contracts (see below)		
14 Insulet Corp	2,751	1.49	134 0.07		
	4,628	2.50	Total Financial Assets at fair value through profit or loss		
Healthcare-Services — 5.25% (29 February 2024: 7.81%)			184,234 99.33		
9 Charles River Laboratories International Inc	1,755	0.95	Forward Foreign Currency Contracts — 0.00% (29 February 2024: (0.01%))		
14 UnitedHealth Group Inc	7,980	4.30	Unrealised depreciation of contracts (see below)		
	9,735	5.25	(1) —		
Home Furnishings — 1.00% (29 February 2024: 1.48%)			Total Financial Liabilities at fair value through profit or loss		
26 Dolby Laboratories Inc 'A'	1,849	1.00	(1) —		
Internet — 6.19% (29 February 2024: 6.61%)			Total Financial Assets and Financial Liabilities at fair value through profit or loss		
34 Airbnb Inc	4,004	2.16	184,233 99.33		
13 Etsy Inc	735	0.40	Other Assets in Excess of Liabilities		
141 Pinterest Inc	4,508	2.43	1,241 0.67		
30 Shopify Inc 'A'	2,236	1.20	Total Net Assets		
	11,483	6.19	\$185,474 100.00		
Machinery — Construction & Mining: 1.84% (29 February 2024: 0.00%)			— Amounts designated as "—" are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.		
41 Vertiv Holdings Co 'A'	3,420	1.84	∞ Security is valued in good faith at fair value by or at the discretion of the Valuation Committee.		

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
13-Sep-2024	BNY Mellon	Buy	USD 72 Sell	\$ —
13-Sep-2024	BNY Mellon	Buy	USD — Sell	—
13-Sep-2024	BNY Mellon	Buy	USD 99 Sell	(1)
13-Sep-2024	BNY Mellon	Buy	USD 21 Sell	—
13-Sep-2024	BNY Mellon	Buy	USD 46 Sell	—
13-Sep-2024	BNY Mellon	Buy	SGD 1,714 Sell	17

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge US Aggressive Growth Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts – (continued)

Expiration Date	Counterparty	Buy Currency (000's)			Sell Currency (000's)			Unrealised Appreciation/ (Depreciation) of Contracts (000's)
		Buy	Currency	Amount	Sell	Currency	Amount	
13-Sep-2024	BNY Mellon	Buy	SEK	53	Sell	USD	5	\$ –
13-Sep-2024	BNY Mellon	Buy	SEK	248	Sell	USD	24	1
13-Sep-2024	BNY Mellon	Buy	GBP	170	Sell	USD	217	6
13-Sep-2024	BNY Mellon	Buy	EUR	679	Sell	USD	745	8
13-Sep-2024	BNY Mellon	Buy	CNH	6,439	Sell	USD	900	9
13-Sep-2024	BNY Mellon	Buy	CHF	52	Sell	USD	60	1
13-Sep-2024	BNY Mellon	Buy	AUD	2	Sell	USD	1	–
13-Sep-2024	BNY Mellon	Buy	AUD	5,118	Sell	USD	3,371	92
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$7)								\$ 134
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(22))								(1)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(15))								\$ 133

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge Tactical Dividend Income Fund

Portfolio of Investments as at 31 August 2024

Shares (000's)	Value (000's) \$	% of Net Asset Value
Common Stock — 78.52% (29 February 2024: 78.82%)		
Aerospace & Defense — 2.06% (29 February 2024: 1.06%)		
2 L3Harris Technologies Inc	426	1.05
1 Northrop Grumman Corp	408	1.01
	834	2.06
Banks — 3.10% (29 February 2024: 2.59%)		
3 JPMorgan Chase & Co	646	1.59
13 US Bancorp	613	1.51
	1,259	3.10
Beverages — 1.32% (29 February 2024: 1.97%)		
7 Coca-Cola Co/The	534	1.32
Biotechnology — 0.83% (29 February 2024: 1.30%)		
1 Amgen Inc	335	0.83
Computers — 3.00% (29 February 2024: 4.12%)		
5 Apple Inc	1,218	3.00
Cosmetics & Personal Care — 2.75% (29 February 2024: 3.29%)		
3 Colgate-Palmolive Co	312	0.77
5 Procter & Gamble Co/The	802	1.98
	1,114	2.75
Diversified Financial Services — 3.65% (29 February 2024: 4.35%)		
51 Blue Owl Capital Inc 'A'	901	2.22
4 Intercontinental Exchange Inc	581	1.43
	1,482	3.65
Electric — 6.81% (29 February 2024: 4.59%)		
3 DTE Energy Co	386	0.95
4 Edison International	371	0.92
26 PPL Corp	823	2.03
6 Public Service Enterprise Group Inc	497	1.22
8 Sempra	687	1.69
	2,764	6.81
Electrical Components & Equipment — 0.50% (29 February 2024: 1.39%)		
2 Emerson Electric Co	205	0.50
Food — 3.04% (29 February 2024: 1.50%)		
8 McCormick & Co Inc/MD	627	1.54
6 Nestle SA ADR	606	1.50
	1,233	3.04
Healthcare-Services — 0.55% (29 February 2024: 0.00%)		
– UnitedHealth Group Inc	224	0.55
Home Builders — 1.69% (29 February 2024: 0.00%)		
4 Lennar Corp	686	1.69
Insurance — 0.44% (29 February 2024: 0.44%)		
1 Chubb Ltd	178	0.44
Internet — 2.18% (29 February 2024: 0.79%)		
2 Alphabet Inc 'A'	382	0.94
1 Meta Platforms Inc 'A'	502	1.24
	884	2.18
Investment Companies — 1.75% (29 February 2024: 1.58%)		
34 Ares Capital Corp	709	1.75
Machinery – Diversified — 1.21% (29 February 2024: 1.37%)		
5 Otis Worldwide Corp	489	1.21
Media — 1.75% (29 February 2024: 0.00%)		
18 Comcast Corp	709	1.75
Oil & Gas — 0.86% (29 February 2024: 0.84%)		
3 Exxon Mobil Corp	351	0.86
Pharmaceuticals — 7.26% (29 February 2024: 8.17%)		
3 AbbVie Inc	604	1.49
– Eli Lilly & Co	412	1.02
4 Johnson & Johnson	621	1.53
8 Merck & Co Inc	935	2.30
13 Pfizer Inc	375	0.92
	2,947	7.26
Pipelines — 13.01% (29 February 2024: 11.77%)		
15 Enbridge Inc	615	1.51
36 Kinder Morgan Inc	774	1.91
13 ONEOK Inc	1,161	2.86
58 Plains GP Holdings LP, MLP 'A' #	1,115	2.75
35 Williams Cos Inc/The	1,614	3.98
	5,279	13.01

Shares (000's)	Value (000's) \$	% of Net Asset Value
Private Equity — 2.37% (29 February 2024: 4.35%)		
7 Blackstone Inc	962	2.37
Retail — 0.73% (29 February 2024: 0.82%)		
2 Target Corp	295	0.73
Semiconductors — 7.59% (29 February 2024: 7.56%)		
8 Broadcom Inc	1,332	3.29
2 NXP Semiconductors NV	409	1.01
8 QUALCOMM Inc	1,336	3.29
	3,077	7.59
Software — 6.80% (29 February 2024: 7.48%)		
3 Microsoft Corp	1,195	2.95
6 Oracle Corp	853	2.10
1 Paychex Inc	194	0.48
2 Salesforce Inc	517	1.27
	2,759	6.80
Telecommunications — 1.42% (29 February 2024: 1.31%)		
3 T-Mobile US Inc	574	1.42
Transportation — 1.85% (29 February 2024: 2.86%)		
3 Union Pacific Corp	750	1.85
Total Common Stock (Cost \$22,398)	31,851	78.52
Preferred Stock — 5.48% (29 February 2024: 5.31%)		
Diversified Financial Services — 2.62% (29 February 2024: 2.92%)		
17 Apollo Global Management Inc	1,062	2.62
Electric — 2.86% (29 February 2024: 1.72%)		
25 NextEra Energy Inc	1,161	2.86
Total Preferred Stock (Cost \$1,801)	2,223	5.48
Real Estate Investment Trusts — 13.94% (29 February 2024: 15.65%)		
REITS — 13.94% (29 February 2024: 15.65%)		
4 Alexandria Real Estate Equities Inc	469	1.15
18 American Homes 4 Rent 'A'	708	1.75
3 American Tower Corp	742	1.83
2 Digital Realty Trust Inc	293	0.72
1 Equinix Inc	620	1.53
12 Equity LifeStyle Properties Inc	886	2.18
6 Equity Residential	413	1.02
14 Gaming and Leisure Properties Inc	721	1.78
9 Global Medical REIT Inc	83	0.20
4 Lineage Inc	300	0.74
3 Prologis Inc	421	1.04
	5,656	13.94
Total Real Estate Investment Trusts (Cost \$5,228)	5,656	13.94
Total Investments at fair value through profit or loss (Cost \$29,427)	39,730	97.94
Forward Foreign Currency Contracts — 0.07% (29 February 2024: 0.01%)		
Unrealised appreciation of contracts (see below)	30	0.07
Total Financial Assets at fair value through profit or loss	39,760	98.01
Forward Foreign Currency Contracts — 0.00% (29 February 2024: (0.01%))		
Unrealised depreciation of contracts (see below)	–	–
Total Financial Liabilities at fair value through profit or loss	–	–
Total Financial Assets and Financial Liabilities at fair value through profit or loss	39,760	98.01
Other Assets in Excess of Liabilities	805	1.99
Total Net Assets	\$40,565	100.00

– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

Master Limited Partnership.

ABBREVIATIONS:

ADR – American Depositary Receipt.

Analysis of Total Assets

	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	97.70
Financial derivative instruments	0.07
Other assets	2.23
Total Assets	100.00

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge Tactical Dividend Income Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)		Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)			
13-Sep-2024	BNY Mellon	Buy	USD	–	Sell	EUR	–	\$	–
13-Sep-2024	BNY Mellon	Buy	USD	–	Sell	SGD	–		–
13-Sep-2024	BNY Mellon	Buy	SGD	14	Sell	USD	10		–
13-Sep-2024	BNY Mellon	Buy	SGD	347	Sell	USD	263		3
13-Sep-2024	BNY Mellon	Buy	EUR	16	Sell	USD	18		–
13-Sep-2024	BNY Mellon	Buy	EUR	561	Sell	USD	614		7
13-Sep-2024	BNY Mellon	Buy	CNH	931	Sell	USD	130		1
13-Sep-2024	BNY Mellon	Buy	AUD	33	Sell	USD	23		–
13-Sep-2024	BNY Mellon	Buy	AUD	1,046	Sell	USD	689		19
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$3)								\$	30
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(3))									–
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$–)								\$	30

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge US Equity Sustainability Leaders Fund

Portfolio of Investments as at 31 August 2024

Shares (000's)	Value (000's) \$	% of Net Asset Value	Shares (000's)	Value (000's) \$	% of Net Asset Value
Common Stock — 95.95% (29 February 2024: 96.71%)			Media — 1.32% (29 February 2024: 1.74%)		
Apparel — 1.08% (29 February 2024: 1.44%)			198 Walt Disney Co/The		
176 NIKE Inc	14,647	1.08	17,869	1.32	
Banks — 6.49% (29 February 2024: 5.73%)			Packaging & Containers — 1.73% (29 February 2024: 1.60%)		
268 JPMorgan Chase & Co	60,244	4.44	369 Ball Corp	23,523	1.73
268 Morgan Stanley	27,727	2.05	Pharmaceuticals — 5.36% (29 February 2024: 5.60%)		
	87,971	6.49	364 CVS Health Corp	20,817	1.53
Biotechnology — 2.62% (29 February 2024: 2.35%)			141 Johnson & Johnson	23,410	1.73
126 BioMarin Pharmaceutical Inc	11,505	0.85	205 Novo Nordisk A/S ADR	28,541	2.10
304 Gilead Sciences Inc	23,984	1.77		72,768	5.36
	35,489	2.62	Retail — 5.22% (29 February 2024: 7.62%)		
Building Materials — 3.44% (29 February 2024: 4.17%)			28 Costco Wholesale Corp		
89 Trane Technologies Plc	32,221	2.37	84 Home Depot Inc/The	30,987	2.28
227 Trex Co Inc	14,469	1.07	110 Williams-Sonoma Inc	14,800	1.09
	46,690	3.44		70,863	5.22
Chemicals — 1.99% (29 February 2024: 1.89%)			Semiconductors — 7.32% (29 February 2024: 5.97%)		
107 Ecolab Inc	27,047	1.99	20 ASML Holding NV	17,885	1.32
Computers — 8.77% (29 February 2024: 7.40%)			204 Broadcom Inc	33,128	2.44
72 Accenture Plc 'A'	24,474	1.81	25 Lam Research Corp	20,861	1.54
330 Apple Inc	75,439	5.56	229 NVIDIA Corp	27,348	2.02
165 Dell Technologies Inc	19,025	1.40		99,222	7.32
	118,938	8.77	Software — 11.84% (29 February 2024: 12.28%)		
Cosmetics & Personal Care — 3.27% (29 February 2024: 3.51%)			25 Adobe Inc		
201 Colgate-Palmolive Co	21,364	1.57	251 Microsoft Corp	104,456	7.70
134 Procter & Gamble Co/The	23,053	1.70	87 Salesforce Inc	22,102	1.63
	44,417	3.27	38 Synopsys Inc	19,489	1.44
Distribution & Wholesale — 0.99% (29 February 2024: 0.99%)				160,633	11.84
323 LKQ Corp	13,419	0.99	Water — 1.63% (29 February 2024: 1.44%)		
Diversified Financial Services — 3.63% (29 February 2024: 3.74%)			155 American Water Works Co Inc		
25 BlackRock Inc	22,641	1.67		22,110	1.63
96 Visa Inc 'A'	26,635	1.96	Total Common Stock (Cost \$1,046,404)		
	49,276	3.63		1,301,511	95.95
Electrical Components & Equipment — 2.46% (29 February 2024: 3.54%)			Real Estate Investment Trusts — 3.07% (29 February 2024: 3.45%)		
109 Eaton Corp Plc	33,377	2.46	REITS — 3.07% (29 February 2024: 3.45%)		
Energy - Alternate Sources — 0.83% (29 February 2024: 1.55%)			24 Equinix Inc		
93 Enphase Energy Inc	11,191	0.83	170 Prologis Inc	19,933	1.47
Environmental Control — 3.69% (29 February 2024: 1.58%)				21,759	1.60
115 Republic Services Inc 'A'	23,902	1.76		41,692	3.07
232 Veravalto Corp	26,109	1.93	Total Real Estate Investment Trusts (Cost \$36,935)		
	50,011	3.69	Total Investments at fair value through profit or loss (Cost \$1,083,339)		
Hand/Machine Tools — 1.78% (29 February 2024: 1.95%)			1,343,203		
144 Regal Rexnord Corp	24,195	1.78	Forward Foreign Currency Contracts — 0.13% (29 February 2024: 0.03%)		
Healthcare-Products — 5.12% (29 February 2024: 5.00%)			Unrealised appreciation of contracts (see below)		
177 Cooper Cos Inc/The	18,707	1.38		1,814	0.13
112 Danaher Corp	30,067	2.22	Total Financial Assets at fair value through profit or loss		
254 Hologic Inc	20,604	1.52	1,345,017		
	69,378	5.12	Forward Foreign Currency Contracts — 0.00% (29 February 2024: 0.00%)		
Healthcare-Services — 2.38% (29 February 2024: 2.12%)			Unrealised depreciation of contracts (see below)		
55 UnitedHealth Group Inc	32,266	2.38		(25)	–
Insurance — 4.08% (29 February 2024: 3.86%)			Total Financial Liabilities at fair value through profit or loss		
273 Hartford Financial Services Group Inc/The	31,699	2.34	1,344,992		
104 Travelers Cos Inc/The	23,641	1.74	Other Assets in Excess of Liabilities		
	55,340	4.08	11,520		
Internet — 8.15% (29 February 2024: 5.23%)			Total Net Assets		
305 Alphabet Inc 'A'	49,855	3.68	\$1,356,512		
237 Amazon.com Inc	42,319	3.12	100.00		
5 Booking Holdings Inc	18,362	1.35			
	110,536	8.15			
Machinery — Diversified: 0.76% (29 February 2024: 0.67%)					
27 Deere & Co	10,335	0.76			

– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

ABBREVIATIONS:

ADR – American Depositary Receipt.

	% of Total Assets
Analysis of Total Assets	
Transferable securities admitted to an official exchange listing or traded on a regulated market	98.44
Financial derivative instruments	0.13
Other assets	1.43
Total Assets	100.00

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge US Equity Sustainability Leaders Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)			Sell Currency (000's)			Unrealised Appreciation/ (Depreciation) of Contracts (000's)
13-Sep-2024	BNY Mellon	Buy	USD	108	Sell	EUR	97	\$ 1
13-Sep-2024	BNY Mellon	Buy	USD	22	Sell	EUR	20	–
13-Sep-2024	BNY Mellon	Buy	USD	81	Sell	GBP	61	–
13-Sep-2024	BNY Mellon	Buy	USD	976	Sell	GBP	752	(12)
13-Sep-2024	BNY Mellon	Buy	GBP	42,546	Sell	USD	54,377	1,506
13-Sep-2024	BNY Mellon	Buy	GBP	22	Sell	USD	29	–
13-Sep-2024	BNY Mellon	Buy	EUR	873	Sell	USD	979	(13)
13-Sep-2024	BNY Mellon	Buy	EUR	26,058	Sell	USD	28,511	307
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$370)								\$ 1,814
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(16))								(25)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$354)								\$ 1,789

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge Global Growth Fund[^]

Portfolio of Investments as at 31 August 2024

Shares (000's)		Value (000's) \$	% of Net Asset Value	Shares (000's)		Value (000's) \$	% of Net Asset Value
Common Stock — 98.33% (29 February 2024: 99.19%)				United States — 62.19% (29 February 2024: 66.93%)			
Belgium — 0.52% (29 February 2024: 0.00%)							
EUR	1 UCB SA	143	0.52				
Brazil — 0.87% (29 February 2024: 1.41%)							
	– MercadoLibre Inc	239	0.87				
Canada — 3.54% (29 February 2024: 3.60%)							
CAD	– Constellation Software Inc/Canada	255	0.92				
CAD	1 Dollarama Inc	119	0.43				
CAD	2 Loblaw Cos Ltd	280	1.01				
	4 Shopify Inc 'A'	324	1.18				
		978	3.54				
China — 1.00% (29 February 2024: 0.36%)							
HKD	4 BYD Co Ltd	117	0.42				
HKD	84 Lenovo Group Ltd	103	0.37				
	3 Zai Lab Ltd ADR	56	0.21				
		276	1.00				
Denmark — 2.57% (29 February 2024: 1.95%)							
DKK	4 Novo Nordisk A/S	550	1.99				
DKK	1 Zealand Pharma A/S	161	0.58				
		711	2.57				
France — 2.66% (29 February 2024: 2.03%)							
EUR	3 Bureau Veritas SA	102	0.37				
EUR	3 Danone SA	194	0.70				
EUR	– LVMH Moet Hennessy Louis Vuitton SE	177	0.64				
EUR	2 Publicis Groupe SA	261	0.95				
		734	2.66				
Germany — 1.02% (29 February 2024: 3.08%)							
EUR	1 SAP SE	281	1.02				
India — 1.13% (29 February 2024: 1.08%)							
	5 HDFC Bank Ltd ADR	313	1.13				
Italy — 2.24% (29 February 2024: 0.86%)							
EUR	1 Ferrari NV	348	1.26				
EUR	65 Intesa Sanpaolo SpA	272	0.98				
		620	2.24				
Japan — 5.09% (29 February 2024: 5.19%)							
JPY	8 Asics Corp	164	0.59				
JPY	2 Hoya Corp	279	1.01				
JPY	– Keyence Corp	186	0.67				
JPY	17 Olympus Corp	303	1.10				
JPY	3 Sony Group Corp	249	0.90				
JPY	6 Tokio Marine Holdings Inc	227	0.82				
		1,408	5.09				
Netherlands — 1.63% (29 February 2024: 3.14%)							
	1 Argenx SE ADR	269	0.97				
EUR	– ASML Holding NV	183	0.66				
		452	1.63				
Singapore — 0.98% (29 February 2024: 0.00%)							
	3 Sea Ltd ADR	269	0.98				
South Korea — 0.87% (29 February 2024: 0.00%)							
KRW	2 SK Hynix Inc	241	0.87				
Spain — 2.82% (29 February 2024: 0.72%)							
EUR	21 Banco Bilbao Vizcaya Argentaria SA	228	0.82				
EUR	6 Industria de Diseno Textil SA	328	1.19				
EUR	8 Puig Brands SA	224	0.81				
		780	2.82				
Sweden — 0.63% (29 February 2024: 0.59%)							
SEK	5 EQT AB	174	0.63				
Switzerland — 1.01% (29 February 2024: 1.02%)							
CHF	5 ABB Ltd	278	1.01				
Taiwan — 2.93% (29 February 2024: 2.09%)							
TWD	27 Taiwan Semiconductor Manufacturing Co Ltd	811	2.93				
United Kingdom — 4.63% (29 February 2024: 1.96%)							
GBP	214 Lloyds Banking Group Plc	166	0.60				
GBP	3 London Stock Exchange Group Plc	442	1.60				
GBP	7 RELX Plc	324	1.17				
GBP	5 Unilever Plc	349	1.26				
		1,281	4.63				
						17,189	62.19
Total Common Stock (Cost \$22,786)						27,178	98.33
Real Estate Investment Trusts — 0.51% (29 February 2024: 0.00%)							
United States — 0.51% (29 February 2024: 0.00%)							
	– Equinix Inc	140	0.51				
Total Real Estate Investment Trusts (Cost \$134)						140	0.51
Warrant — 0.00% (29 February 2024: 0.00%)							
Canada — 0.00% (29 February 2024: 0.00%)							
CAD	– Constellation Software Inc/Canada	–	–				
Total Warrant (Cost \$–)						–	–
Total Financial Assets at fair value through profit or loss						27,318	98.84
Total Financial Assets and Financial Liabilities at fair value through profit or loss						27,318	98.84
Other Assets in Excess of Liabilities						321	1.16
Total Net Assets						\$27,639	100.00
– Amounts designated as "–" are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.							
ABBREVIATIONS:							
ADR – American Depositary Receipt.							
CAD – Canadian Dollar							
CHF – Swiss Franc							
DKK – Danish Krone							
EUR – Euro							
GBP – British Pound							
HKD – Hong Kong Dollar							
JPY – Japanese Yen							
KRW – South Korean Won							
SEK – Swedish Krona							
TWD – Taiwanese Dollar							

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge Global Growth Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	98.56
Other assets	1.44
Total Assets	100.00

[^] Not authorised for sale to the public in Hong Kong.
The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge Infrastructure Value Fund[^]

Portfolio of Investments as at 31 August 2024

Shares (000's)		Value (000's) €	% of Net Asset Value
Common Stock — 92.45% (29 February 2024: 91.66%)			
Brazil — 4.50% (29 February 2024: 4.77%)			
BRL 2,401	Centrais Eletricas Brasileiras SA	16,080	2.08
BRL 1,213	Equatorial Energia SA	6,653	0.86
BRL 3,456	Rumo SA	12,120	1.56
		34,853	4.50
Canada — 9.21% (29 February 2024: 4.89%)			
CAD 459	Emera Inc	15,627	2.02
CAD 763	Gibson Energy Inc	11,388	1.47
CAD 655	Pembina Pipeline Corp	23,847	3.09
CAD 486	TC Energy Corp	20,357	2.63
		71,219	9.21
France — 5.66% (29 February 2024: 7.05%)			
174	Aeroports de Paris SA	20,623	2.66
1,419	Getlink SE	23,187	3.00
		43,810	5.66
Germany — 6.24% (29 February 2024: 4.88%)			
2,099	E.ON SE	26,904	3.48
470	Fraport AG Frankfurt Airport Services Worldwide	21,382	2.76
		48,286	6.24
Italy — 5.85% (29 February 2024: 5.29%)			
3,267	Enel SpA	22,463	2.91
2,891	Terna – Rete Elettrica Nazionale	22,768	2.94
		45,231	5.85
Portugal — 2.28% (29 February 2024: 3.37%)			
4,626	EDP SA	17,604	2.28
Spain — 5.32% (29 February 2024: 1.84%)			
64	Aena SME SA, 144A	11,656	1.51
1,717	Redeia Corp SA	29,477	3.81
		41,133	5.32
United Kingdom — 8.02% (29 February 2024: 8.41%)			
GBP 1,245	Severn Trent Plc	38,121	4.93
GBP 1,968	United Utilities Group Plc	23,928	3.09
		62,049	8.02
United States — 45.37% (29 February 2024: 42.52%)			
USD 538	CenterPoint Energy Inc	13,280	1.72
USD 103	Cheniere Energy Inc	17,217	2.23
USD 138	Constellation Energy Corp	24,503	3.17
USD 1,104	CSX Corp	34,193	4.42
USD 593	Dominion Energy Inc	29,991	3.88
USD 329	Entergy Corp	35,898	4.64
625	Ferrovial SE	23,604	3.05
USD 569	NextEra Energy Inc	41,418	5.35
USD 600	OGE Energy Corp	21,472	2.78
USD 1,959	PG&E Corp	34,901	4.51
USD 207	Public Service Enterprise Group Inc	15,110	1.95
USD 105	Union Pacific Corp	24,402	3.15
USD 275	WEC Energy Group Inc	23,132	2.99

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)	
03-Sep-2024	BNY Mellon	Buy	EUR 1,003	€ 17	
03-Sep-2024	BNY Mellon	Buy	BRL 6,141	(15)	
13-Sep-2024	BNY Mellon	Buy	EUR 52	(1)	
13-Sep-2024	BNY Mellon	Buy	EUR 1	–	
13-Sep-2024	BNY Mellon	Buy	EUR 417	(3)	
13-Sep-2024	BNY Mellon	Buy	EUR 80	–	
13-Sep-2024	BNY Mellon	Buy	SGD 6,332	8	
13-Sep-2024	BNY Mellon	Buy	AUD 3,784	37	
13-Sep-2024	BNY Mellon	Buy	AUD –	–	
13-Sep-2024	BNY Mellon	Buy	USD 71,778	(718)	
13-Sep-2024	BNY Mellon	Buy	USD 1,435	15	
13-Sep-2024	BNY Mellon	Buy	CNH 141,278	(15)	
13-Sep-2024	BNY Mellon	Buy	EUR 179	(1)	
13-Sep-2024	BNY Mellon	Buy	EUR 534	1	
13-Sep-2024	BNY Mellon	Buy	EUR 1,381	(12)	
25-Sep-2024	BNY Mellon	Buy	EUR 685	8	
25-Sep-2024	BNY Mellon	Buy	CAD 3,218	54	
25-Sep-2024	BNY Mellon	Buy	GBP 135	3	
			Sell	BRL 6,141	17
			Sell	EUR 1,001	(15)
			Sell	AUD 85	(1)
			Sell	AUD 1	–
			Sell	CNH 3,279	(3)
			Sell	CNH 627	–
			Sell	EUR 4,382	8
			Sell	EUR 2,278	37
			Sell	EUR –	–
			Sell	EUR 65,621	(718)
			Sell	EUR 1,285	15
			Sell	EUR 18,059	(15)
			Sell	SGD 261	(1)
			Sell	USD 586	1
			Sell	USD 1,541	(12)
			Sell	BRL 4,243	8
			Sell	BRL 13,170	54
			Sell	BRL 986	3

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

Shares (000's)		Value (000's) €	% of Net Asset Value
USD 286	Williams Cos Inc/The	11,860	1.53
		350,981	45.37
Total Common Stock (Cost €668,558)		715,166	92.45
Real Estate Investment Trusts — 6.22% (29 February 2024: 6.52%)			
United States — 6.22% (29 February 2024: 6.52%)			
USD 161	American Tower Corp	32,590	4.21
USD 153	Crown Castle Inc	15,550	2.01
		48,140	6.22
Total Real Estate Investment Trusts (Cost €51,372)		48,140	6.22
Rights — 0.00% (29 February 2024: 0.00%)			
Brazil — 0.00% (29 February 2024: 0.00%)			
BRL 81	Equatorial Energia SA	25	–
Total Rights (Cost €–)		25	–
Total Investments at fair value through profit or loss (Cost €719,930)		763,331	98.67
Forward Foreign Currency Contracts — 0.06% (29 February 2024: 0.00%)			
Unrealised appreciation of contracts (see below)		436	0.06
Total Financial Assets at fair value through profit or loss		763,767	98.73
Forward Foreign Currency Contracts — (0.12%) (29 February 2024: (0.11%))			
Unrealised depreciation of contracts (see below)		(905)	(0.12)
Total Financial Liabilities at fair value through profit or loss		(905)	(0.12)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		762,862	98.61
Other Assets in Excess of Liabilities		10,750	1.39
Total Net Assets		€773,612	100.00

– Amounts designated as “–” are either €0, less than €1,000, less than 1,000 shares or less than 0.01%.

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to €11,656,000 or 1.51% of net assets.

ABBREVIATIONS:

BRL	–	Brazilian Real
CAD	–	Canadian Dollar
GBP	–	British Pound
USD	–	United States Dollar

	% of Total Assets
Analysis of Total Assets	
Transferable securities admitted to an official exchange listing or traded on a regulated market	98.33
Financial derivative instruments	0.06
Other assets	1.61
Total Assets	100.00

FTGF ClearBridge Infrastructure Value Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts – (continued)

Expiration Date	Counterparty		Buy Currency (000's)			Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)
25-Sep-2024	BNY Mellon	Buy	EUR	1,856	Sell	CAD	2,803	€ (25)
25-Sep-2024	BNY Mellon	Buy	GBP	270	Sell	CAD	481	(2)
25-Sep-2024	BNY Mellon	Buy	BRL	866	Sell	CAD	207	(1)
25-Sep-2024	BNY Mellon	Buy	GBP	844	Sell	EUR	995	7
25-Sep-2024	BNY Mellon	Buy	CAD	20,440	Sell	EUR	13,517	199
25-Sep-2024	BNY Mellon	Buy	BRL	280	Sell	EUR	45	–
25-Sep-2024	BNY Mellon	Buy	USD	127	Sell	GBP	96	1
25-Sep-2024	BNY Mellon	Buy	EUR	1,181	Sell	GBP	1,001	(9)
25-Sep-2024	BNY Mellon	Buy	CAD	5,349	Sell	GBP	3,002	26
25-Sep-2024	BNY Mellon	Buy	BRL	98	Sell	GBP	14	–
25-Sep-2024	BNY Mellon	Buy	CAD	31,750	Sell	USD	23,510	60
25-Sep-2024	BNY Mellon	Buy	EUR	6,765	Sell	USD	7,574	(79)
25-Sep-2024	BNY Mellon	Buy	GBP	1,376	Sell	USD	1,815	(8)
02-Oct-2024	BNY Mellon	Buy	BRL	5,900	Sell	EUR	959	(16)
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): €26)								€ 436
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): €(891))								(905)
Net Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): €(865))								€ (469)

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge Global Infrastructure Income Fund

Portfolio of Investments as at 31 August 2024

Shares (000's)		Value (000's) \$	% of Net Asset Value
Common Stock — 87.25% (29 February 2024: 87.73%)			
Australia — 1.55% (29 February 2024: 4.36%)			
AUD	1,416 Atlas Arteria Ltd	4,869	1.55
Brazil — 2.54% (29 February 2024: 2.81%)			
BRL	2,110 CCR SA	4,952	1.57
BRL	505 CPFL Energia SA	3,053	0.97
		8,005	2.54
Canada — 11.64% (29 February 2024: 6.85%)			
CAD	170 Emera Inc	6,416	2.04
CAD	155 Enbridge Inc	6,226	1.98
CAD	286 Gibson Energy Inc	4,723	1.50
CAD	290 Pembina Pipeline Corp	11,683	3.71
CAD	164 TC Energy Corp	7,602	2.41
		36,650	11.64
China — 1.25% (29 February 2024: 1.71%)			
HKD	1,169 China Resources Gas Group Ltd	3,935	1.25
France — 2.07% (29 February 2024: 2.18%)			
EUR	50 Aeroports de Paris SA	6,513	2.07
Germany — 5.38% (29 February 2024: 1.50%)			
EUR	889 E.ON SE	12,587	4.00
EUR	86 Fraport AG Frankfurt Airport Services Worldwide	4,339	1.38
		16,926	5.38
Italy — 5.76% (29 February 2024: 6.44%)			
EUR	1,283 Enel SpA	9,751	3.10
EUR	1,690 Snam SpA	8,394	2.66
		18,145	5.76
Portugal — 3.46% (29 February 2024: 4.37%)			
EUR	2,589 EDP SA	10,888	3.46
Spain — 9.27% (29 February 2024: 5.85%)			
EUR	23 Aena SME SA, 144A	4,729	1.50
EUR	225 Enagas SA	3,464	1.10
EUR	460 Iberdrola SA	6,521	2.07
EUR	762 Redeia Corp SA	14,456	4.60
		29,170	9.27
United Kingdom — 8.59% (29 February 2024: 10.11%)			
GBP	725 National Grid Plc	9,553	3.03
GBP	776 Pennon Group Plc	6,142	1.95
GBP	335 Severn Trent Plc	11,352	3.61
		27,047	8.59
United States — 35.74% (29 February 2024: 38.06%)			
	109 Brookfield Renewable Corporation	3,115	0.99
	39 Constellation Energy Corp	7,580	2.41
	207 Dominion Energy Inc	11,552	3.67
	129 Entergy Corp	15,561	4.94
	121 Eversource Energy	8,156	2.59
EUR	190 Ferrovial SE	7,948	2.52
	182 NextEra Energy Inc	14,693	4.67
	216 NextEra Energy Partners LP	5,410	1.72
	257 OGE Energy Corp	10,161	3.23
	75 Public Service Enterprise Group Inc	6,037	1.92
	49 Union Pacific Corp	12,585	4.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
13-Sep-2024	BNY Mellon	Buy	USD 89	\$ -
13-Sep-2024	BNY Mellon	Buy	USD 142	1
13-Sep-2024	BNY Mellon	Buy	USD 831	-
13-Sep-2024	BNY Mellon	Buy	USD 169	(2)
13-Sep-2024	BNY Mellon	Buy	SGD 2,919	(7)
13-Sep-2024	BNY Mellon	Buy	SGD 64,767	635
13-Sep-2024	BNY Mellon	Buy	GBP 5,153	188
13-Sep-2024	BNY Mellon	Buy	GBP 270	(2)
13-Sep-2024	BNY Mellon	Buy	EUR 298	(3)
13-Sep-2024	BNY Mellon	Buy	EUR 7,246	88
13-Sep-2024	BNY Mellon	Buy	CNH 7,675	10
13-Sep-2024	BNY Mellon	Buy	AUD 365	(1)

The accompanying notes are an integral part of the Financial Statements

Shares (000's)		Value (000's) \$	% of Net Asset Value
70	WEC Energy Group Inc	6,557	2.08
69	Williams Cos Inc/The	3,138	1.00
		112,493	35.74
Total Common Stock (Cost \$255,536)			87.25
Preferred Stock — 2.49% (29 February 2024: 2.48%)			
Brazil — 2.49% (29 February 2024: 2.48%)			
BRL	958 Centrais Eletricas Brasileiras SA	7,845	2.49
Total Preferred Stock (Cost \$7,316)			2.49
Real Estate Investment Trusts — 7.87% (29 February 2024: 8.11%)			
United States — 7.87% (29 February 2024: 8.11%)			
50	American Tower Corp	11,145	3.54
122	Crown Castle Inc	13,638	4.33
		24,783	7.87
Total Real Estate Investment Trusts (Cost \$25,660)			7.87
Total Investments at fair value through profit or loss (Cost \$288,512)			97.61
Forward Foreign Currency Contracts — 0.34% (29 February 2024: 0.08%)			
	Unrealised appreciation of contracts (see below)	1,082	0.34
Total Financial Assets at fair value through profit or loss			97.95
Forward Foreign Currency Contracts — 0.00% (29 February 2024: (0.04%))			
	Unrealised depreciation of contracts (see below)	(15)	-
Total Financial Liabilities at fair value through profit or loss			-
Total Financial Assets and Financial Liabilities at fair value through profit or loss			97.95
Other Assets in Excess of Liabilities			2.05
Total Net Assets			100.00

— Amounts designated as “-” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$4,729,000 or 1.50% of net assets.

ABBREVIATIONS:

AUD	— Australian Dollar
BRL	— Brazilian Real
CAD	— Canadian Dollar
EUR	— Euro
GBP	— British Pound
HKD	— Hong Kong Dollar

Analysis of Total Assets

Transferable securities admitted to an official exchange listing or traded on a regulated market	97.19
Financial derivative instruments	0.34
Other assets	2.47
Total Assets	100.00

FTGF ClearBridge Global Infrastructure Income Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts – (continued)

Expiration Date	Counterparty	Buy Currency (000's)			Sell Currency (000's)			Unrealised Appreciation/ (Depreciation) of Contracts (000's)
13-Sep-2024	BNY Mellon	Buy	AUD	8,833	Sell	USD	5,820	\$ 160
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$255)								\$ 1,082
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(124))								(15)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$131)								\$ 1,067

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge Global Sustainability Improvers Fund[^]

Portfolio of Investments as at 31 August 2024

Shares (000's)		Value (000's) \$	% of Net Asset Value
Common Stock — 95.54% (29 February 2024: 91.18%)			
Canada — 2.40% (29 February 2024: 0.00%)			
CAD	3 Teck Resources Ltd	153	2.40
France — 13.59% (29 February 2024: 11.94%)			
EUR	3 BNP Paribas SA	174	2.74
EUR	2 Nexans SA	239	3.77
EUR	4 TotalEnergies SE	256	4.04
EUR	6 Veolia Environnement SA	193	3.04
		862	13.59
Germany — 6.66% (29 February 2024: 4.87%)			
EUR	1 Gerresheimer AG	129	2.04
EUR	1 Siemens AG	185	2.92
EUR	4 Siemens Energy AG	108	1.70
		422	6.66
Indonesia — 1.48% (29 February 2024: 1.95%)			
IDR	282 Bank Rakyat Indonesia Persero Tbk PT	94	1.48
Japan — 4.54% (29 February 2024: 5.26%)			
JPY	12 Hitachi Ltd	288	4.54
Spain — 3.67% (29 February 2024: 3.88%)			
EUR	22 Banco Bilbao Vizcaya Argentaria SA	233	3.67
United Kingdom — 13.62% (29 February 2024: 12.29%)			
GBP	1 AstraZeneca Plc	246	3.88
GBP	9 Compass Group Plc	272	4.29
GBP	4 Unilever Plc	238	3.75
GBP	8 United Utilities Group Plc	108	1.70
		864	13.62
United States — 49.58% (29 February 2024: 49.19%)			
	7 AES Corp/The	116	1.82
	3 American International Group Inc	193	3.04
	– Biogen Inc	79	1.24
CAD	3 Brookfield Renewable Corp	74	1.16
	3 Charles Schwab Corp/The	164	2.59
	5 CNH Industrial NV	51	0.80
	11 Coty Inc	102	1.62
	4 EQT Corp	149	2.34
	1 Fiserv Inc	239	3.76
	1 Johnson & Johnson	179	2.83
	2 Johnson Controls International plc	129	2.04
	– Meta Platforms Inc 'A'	229	3.62

Shares (000's)		Value (000's) \$	% of Net Asset Value
	2 NextEra Energy Inc	139	2.20
	2 Oracle Corp	226	3.56
	3 PayPal Holdings Inc	200	3.15
EUR	1 Schneider Electric SE	184	2.90
	2 Uber Technologies Inc	159	2.50
	– UnitedHealth Group Inc	142	2.23
	2 Vertiv Holdings Co 'A'	164	2.58
	4 Wells Fargo & Co	228	3.60
		3,146	49.58
Total Common Stock (Cost \$4,858)		6,062	95.54
Total Investments at fair value through profit or loss (Cost \$4,858)		6,062	95.54
Forward Foreign Currency Contracts — 0.01% (29 February 2024: 0.00%)			
	Unrealised appreciation of contracts (see below)	1	0.01
Total Financial Assets at fair value through profit or loss		6,063	95.55
Total Financial Assets and Financial Liabilities at fair value through profit or loss		6,063	95.55
Other Assets in Excess of Liabilities		282	4.45
Total Net Assets		\$6,345	100.00

– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

ABBREVIATIONS:

CAD	– Canadian Dollar
EUR	– Euro
GBP	– British Pound
IDR	– Indonesian Rupiah
JPY	– Japanese Yen

Analysis of Total Assets

	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	95.05
Financial derivative instruments	0.02
Other assets	4.93
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
13-Sep-2024	BNY Mellon	Buy	SGD 17 Sell	\$ –
13-Sep-2024	BNY Mellon	Buy	GBP 9 Sell	\$ 1
13-Sep-2024	BNY Mellon	Buy	EUR 11 Sell	\$ –
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$–)				\$ 1
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$–)				\$ –
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$–)				\$ 1

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Royce US Small Cap Opportunity Fund

Portfolio of Investments as at 31 August 2024

Shares (000's)	Value (000's) \$	% of Net Asset Value	Shares (000's)	Value (000's) \$	% of Net Asset Value
Collective Investment Schemes — 3.10% (29 February 2024: 2.52%)					
25,855	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	3.10			
	25,855	3.10			
Total Collective Investment Schemes (Cost \$25,855)					
	25,855	3.10			
Common Stock — 96.67% (29 February 2024: 96.65%)					
Aerospace & Defense — 4.53% (29 February 2024: 4.10%)					
94	AAR Corp	0.74			
269	Astronics Corp	0.72			
87	Ducommun Inc	0.68			
244	Kratos Defense & Security Solutions Inc	0.67			
199	Leonardo DRS Inc	0.68			
89	Mercury Systems Inc	0.40			
381	Triumph Group Inc	0.64			
	37,798	4.53			
Apparel — 1.11% (29 February 2024: 1.02%)					
274	Lakeland Industries Inc	0.79			
82	Rocky Brands Inc	0.32			
	9,235	1.11			
Auto Manufacturers — 0.58% (29 February 2024: 0.71%)					
250	Wabash National Corp	0.58			
Auto Parts & Equipment — 2.31% (29 February 2024: 3.07%)					
648	Commercial Vehicle Group Inc	0.28			
96	Fox Factory Holding Corp	0.46			
626	Garrett Motion Inc	0.63			
85	Gentherm Inc	0.51			
250	Shyft Group Inc/The	0.43			
	19,307	2.31			
Banks — 3.68% (29 February 2024: 2.27%)					
116	BankUnited Inc	0.53			
123	BayCom Corp	0.34			
149	Business First Bancshares Inc	0.44			
47	Customers Bancorp Inc	0.29			
17	Dime Community Bancshares Inc	0.05			
87	First Bancshares Inc/The	0.36			
251	First Foundation Inc	0.21			
100	Hilltop Holdings Inc	0.39			
101	Seacoast Banking Corp of Florida	0.33			
32	Walker & Dunlop Inc	0.41			
33	Western Alliance Bancorp	0.33			
	30,706	3.68			
Biotechnology — 0.49% (29 February 2024: 0.43%)					
246	NeoGenomics Inc	0.49			
Building Materials — 2.35% (29 February 2024: 2.84%)					
175	Aspen Aerogels Inc	0.60			
53	Gibraltar Industries Inc	0.44			
36	Modine Manufacturing Co	0.52			
543	SmartRent Inc	0.11			
141	Summit Materials Inc 'A'	0.68			
	19,650	2.35			
Chemicals — 1.34% (29 February 2024: 1.38%)					
769	Arcadium Lithium Plc	0.25			
341	Mativ Holdings Inc	0.78			
189	Tronox Holdings Plc	0.31			
	11,176	1.34			
Commercial Services — 5.20% (29 February 2024: 5.96%)					
323	Acacia Research Corp	0.19			
397	Arlo Technologies Inc	0.56			
294	Cross Country Healthcare Inc	0.53			
97	Evercel Inc	0.01			
507	Healthcare Services Group Inc	0.66			
27	Herc Holdings Inc	0.48			
171	I3 Verticals Inc 'A'	0.46			
71	Korn Ferry	0.62			
118	LiveRamp Holdings Inc	0.37			
215	Repay Holdings Corp 'A'	0.22			
349	Resources Connection Inc	0.44			
294	TrueBlue Inc	0.28			
378	Udemy Inc	0.38			
	43,368	5.20			
Computers — 4.03% (29 February 2024: 3.32%)					
684	Conduent Inc	0.31			
310	Grid Dynamics Holdings Inc	0.52			
259	Kyndryl Holdings Inc	0.74			
513	SecureWorks Corp	0.51			
250	TaskUS Inc 'A'	0.40			
316	TTEC Holdings Inc	0.19			
82	VZX Inc	0.56			
113	WNS Holdings Ltd	0.80			
	33,608	4.03			
Cosmetics & Personal Care — 0.32% (29 February 2024: 0.34%)					
21	Inter Parfums Inc	0.32			
Distribution & Wholesale — 3.13% (29 February 2024: 3.49%)					
310	Hudson Technologies Inc	0.31			
728	Manitex International Inc	0.37			
359	MRC Global Inc	0.57			
179	Resideo Technologies Inc	0.43			
71	VSE Corp	0.79			
34	WESCO International Inc	0.66			
	26,100	3.13			
Diversified Financial Services — 3.06% (29 February 2024: 2.70%)					
113	Air Lease Corp 'A'	0.62			
81	Artisan Partners Asset Management Inc 'A'	0.40			
CAD 754	Canaccord Genuity Group Inc	0.56			
328	GCM Grosvenor Inc	0.43			
48	Moelis & Co 'A'	0.39			
280	Perella Weinberg Partners 'A'	0.66			
	25,527	3.06			
Electrical Components & Equipment — 1.49% (29 February 2024: 1.51%)					
177	American Superconductor Corp	0.43			
96	Insteel Industries Inc	0.40			
463	nLight Inc	0.66			
	12,411	1.49			
Electronics — 4.97% (29 February 2024: 5.42%)					
27	Advanced Energy Industries Inc	0.34			
411	Applied Optoelectronics Inc	0.56			
52	Benchmark Electronics Inc	0.27			
57	Coherent Corp	0.54			
313	Comtech Telecommunications Corp	0.12			
101	CTS Corp	0.59			
285	FARO Technologies Inc	0.61			
522	Identiv Inc	0.21			
335	Knowles Corp	0.74			
366	Stoneridge Inc	0.63			
150	Vishay Intertechnology Inc	0.36			
	41,464	4.97			
Engineering & Construction — 3.28% (29 February 2024: 3.82%)					
331	Concrete Pumping Holdings Inc	0.26			
44	Construction Partners Inc 'A'	0.34			
34	Limbach Holdings Inc	0.26			
561	Mistras Group Inc	0.80			
640	Orion Group Holdings Inc	0.58			
119	Primoris Services Corp	0.81			
16	Sterling Infrastructure Inc	0.23			
	27,362	3.28			
Entertainment — 0.70% (29 February 2024: 0.34%)					
170	IMAX Corp	0.43			
284	Lions Gate Entertainment Corp	0.27			
	5,810	0.70			
Environmental Control — 0.76% (29 February 2024: 0.77%)					
218	CECO Environmental Corp	0.76			
Food — 0.40% (29 February 2024: 0.67%)					
581	SunOpta Inc	0.40			
Hand/Machine Tools — 0.51% (29 February 2024: 0.46%)					
380	Luxfer Holdings Plc	0.51			
Healthcare – Products — 3.48% (29 February 2024: 3.11%)					
729	Accuray Inc	0.19			
370	AngioDynamics Inc	0.33			
615	Apyx Medical Corp	0.10			
229	Artivion Inc	0.75			
86	Azenta Inc	0.51			
261	Bioventus Inc	0.31			
77	Enovis Corp	0.43			
354	MiMedx Group Inc	0.29			
239	Tactile Systems Technology Inc	0.39			
122	Varex Imaging Corp	0.18			
	29,060	3.48			

The accompanying notes are an integral part of the Financial Statements

FTGF Royce US Small Cap Opportunity Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Shares (000's)	Value (000's) \$	% of Net Asset Value	Shares (000's)	Value (000's) \$	% of Net Asset Value
Common Stock — (continued)			Office & Business Equipment — 0.34% (29 February 2024: 0.49%)		
Healthcare-Services — 1.45% (29 February 2024: 1.42%)			251 Xerox Holdings Corp 2,845 0.34		
520 Community Health Systems Inc	2,831	0.34	Oil & Gas — 2.61% (29 February 2024: 2.08%)		
668 Quip Home Medical Corp	1,915	0.23	1,002 Baytex Energy Corp	3,563	0.43
57 RadNet Inc	3,793	0.45	247 Comstock Resources Inc	2,629	0.31
98 Select Medical Holdings Corp	3,549	0.43	87 Kosmos Energy Ltd	425	0.05
	12,088	1.45	63 Matador Resources Co	3,593	0.43
Home Builders — 3.51% (29 February 2024: 3.18%)			114 Northern Oil & Gas Inc	4,540	0.54
75 Beazer Homes USA Inc	2,329	0.28	377 Patterson-UTI Energy Inc	3,467	0.42
11 Cavco Industries Inc	4,743	0.57	140 SandRidge Energy Inc	1,861	0.22
25 Century Communities Inc	2,538	0.30	CAD 167 Vermilion Energy Inc	1,713	0.21
67 Champion Homes Inc	6,219	0.74		21,791	2.61
18 M/I Homes Inc	2,869	0.34	Oil & Gas Services — 4.20% (29 February 2024: 3.71%)		
63 Taylor Morrison Home Corp 'A'	4,222	0.51	163 Archrock Inc	3,294	0.39
21 Toll Brothers Inc	3,095	0.37	129 DMC Global Inc	1,597	0.19
75 Tri Pointe Homes Inc	3,317	0.40	215 DNOW Inc	2,801	0.34
	29,332	3.51	507 Mammoth Energy Services Inc	1,935	0.23
Household Products & Wares — 0.54% (29 February 2024: 0.47%)			307 Matrix Service Co	3,063	0.37
48 Spectrum Brands Holdings Inc	4,515	0.54	455 Newpark Resources Inc	3,749	0.45
Insurance — 0.34% (29 February 2024: 0.54%)			262 ProPetro Holding Corp	2,082	0.25
63 Brighthouse Financial Inc	2,874	0.34	283 Ranger Energy Services Inc	3,518	0.42
Internet — 4.80% (29 February 2024: 5.72%)			588 Select Water Solutions Inc	6,779	0.81
213 Beyond Inc	2,089	0.25	496 Solaris Oilfield Infrastructure Inc 'A'	6,277	0.75
191 Cars.com Inc	3,410	0.41		35,095	4.20
121 Criteo SA ADR	5,720	0.68	Pharmaceuticals — 1.50% (29 February 2024: 0.98%)		
1,065 DHI Group Inc	2,072	0.25	282 AdaptHealth Corp 'A'	3,100	0.37
246 EverQuote Inc	6,085	0.73	85 Harrow Inc	3,423	0.41
108 IAC Inc	5,669	0.68	270 Organon & Co	6,035	0.72
1,153 Innovid Corp	2,069	0.25		12,558	1.50
314 LifeMD Inc	1,633	0.19	Private Equity — 0.28% (29 February 2024: 0.00%)		
327 Magnite Inc	4,504	0.54	290 Bridge Investment Group Holdings Inc	2,383	0.28
357 QuinStreet Inc	6,826	0.82	Real Estate — 0.35% (29 February 2024: 0.09%)		
	40,077	4.80	262 Kennedy-Wilson Holdings Inc	2,908	0.35
Iron/Steel — 1.90% (29 February 2024: 2.30%)			Retail — 4.75% (29 February 2024: 5.41%)		
90 ATI Inc	5,767	0.69	44 Advance Auto Parts Inc	2,009	0.24
38 Carpenter Technology Corp	5,512	0.66	117 Caleres Inc	4,923	0.59
85 Commercial Metals Co	4,554	0.55	258 Designer Brands Inc	1,713	0.20
	15,833	1.90	13 Dillard's Inc	4,303	0.51
Lodging — 0.07% (29 February 2024: 0.06%)			109 J Jill Inc	3,555	0.43
245 Century Casinos Inc	605	0.07	139 MarineMax Inc	4,397	0.53
Machinery – Construction & Mining — 1.38% (29 February 2024: 1.34%)			953 Noodles & Co 'A'	1,510	0.18
45 Argan Inc	3,594	0.43	234 Nordstrom Inc	5,236	0.63
536 Babcock & Wilcox Enterprises Inc	636	0.08	134 OneWater Marine Inc 'A'	3,226	0.39
48 BWX Technologies Inc	4,970	0.59	32 Patrick Industries Inc	4,099	0.49
41 Terex Corp	2,327	0.28	419 Vera Bradley Inc	2,444	0.29
	11,527	1.38	95 Victoria's Secret & Co	2,235	0.27
Machinery – Diversified — 2.45% (29 February 2024: 1.99%)				39,650	4.75
CAD 62 Ag Growth International Inc	2,571	0.31	Savings & Loans — 0.30% (29 February 2024: 0.27%)		
48 Chart Industries Inc	5,818	0.70	37 Axos Financial Inc	2,538	0.30
350 Eastman Kodak Co	1,846	0.22	Semiconductors — 5.62% (29 February 2024: 5.78%)		
167 Ichor Holdings Ltd	5,164	0.62	140 Alpha & Omega Semiconductor Ltd	5,861	0.70
846 Intevac Inc	3,008	0.36	112 Amkor Technology Inc	3,674	0.44
155 Twin Disc Inc	2,034	0.24	468 Amtech Systems Inc	2,960	0.36
	20,441	2.45	138 Cohu Inc	3,702	0.44
Media — 0.34% (29 February 2024: 0.42%)			83 FormFactor Inc	4,068	0.49
155 Thryv Holdings Inc	2,819	0.34	280 inTEST Corp	2,006	0.24
Metal Fabricate & Hardware — 2.39% (29 February 2024: 2.06%)			63 IPG Photonics Corp	4,334	0.52
108 Helios Technologies Inc	4,784	0.57	87 Kulicke & Soffa Industries Inc	3,825	0.46
238 Mayville Engineering Co Inc	4,595	0.55	8 Onto Innovation Inc	1,758	0.21
236 Metallus Inc	3,833	0.46	123 SMART Global Holdings Inc	2,539	0.30
153 Northwest Pipe Co	6,753	0.81	131 Ultra Clean Holdings Inc	4,913	0.59
	19,965	2.39	142 Veeco Instruments Inc	5,027	0.60
Mining — 1.61% (29 February 2024: 1.31%)			81 Vishay Precision Group Inc	2,250	0.27
CAD 658 Capstone Copper Corp	4,727	0.57		46,917	5.62
816 Ferroglobe Plc	3,609	0.43	Software — 2.11% (29 February 2024: 2.01%)		
CAD 723 Major Drilling Group International Inc	5,080	0.61	201 ACV Auctions Inc	3,767	0.45
	13,416	1.61	240 Digi International Inc	7,090	0.85
Miscellaneous Manufacturing — 1.21% (29 February 2024: 1.11%)			297 Immersion Corp	2,790	0.34
22 Enpro Inc	3,472	0.42	356 Viant Technology Inc	3,956	0.47
8 Fabrinet	1,877	0.23		17,603	2.11
143 Trinity Industries Inc	4,714	0.56	Telecommunications — 2.13% (29 February 2024: 2.81%)		
	10,063	1.21	319 A10 Networks Inc	4,389	0.53
			436 Applied Digital Corp	1,583	0.19
			169 Aviat Networks Inc	4,629	0.55
			97 Clearfield Inc	3,614	0.43

The accompanying notes are an integral part of the Financial Statements

FTGF Royce US Small Cap Opportunity Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Shares (000's)	Value (000's) \$	% of Net Asset Value
Common Stock — (continued)		
Telecommunications — (continued)		
31 Ooma Inc	326	0.04
944 Ribbon Communications Inc	3,225	0.39
	17,766	2.13
Transportation — 2.77% (29 February 2024: 2.67%)		
253 Ardmore Shipping Corp	4,781	0.57
124 Hub Group Inc 'A'	5,828	0.70
282 Navigator Holdings Ltd	4,747	0.57
568 Radiant Logistics Inc	3,599	0.43
58 Scorpio Tankers Inc	4,156	0.50
	23,111	2.77
Total Common Stock (Cost \$713,886)	806,856	96.67
Total Investments at fair value through profit or loss (Cost \$739,741)	832,711	99.77
Forward Foreign Currency Contracts — 0.18% (29 February 2024: 0.04%)		
Unrealised appreciation of contracts (see below)	1,557	0.18
Total Financial Assets at fair value through profit or loss	834,268	99.95
Forward Foreign Currency Contracts — (0.02%) (29 February 2024: (0.02%))		
Unrealised depreciation of contracts (see below)	(185)	(0.02)
Total Financial Liabilities at fair value through profit or loss	(185)	(0.02)
Total Financial Assets and Financial Liabilities at fair value through profit or loss	834,083	99.93
Other Assets in Excess of Liabilities	549	0.07
Total Net Assets	\$834,632	100.00

— Amounts designated as “—” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

ABBREVIATIONS:

ADR – American Depositary Receipt.
CAD – Canadian Dollar

	% of Total Assets
Analysis of Total Assets	
Transferable securities admitted to an official exchange listing or traded on a regulated market	96.43
Collective investment schemes	3.09
Financial derivative instruments	0.19
Other assets	0.29
Total Assets	100.00

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
03-Sep-2024	BNY Mellon	Buy USD 3,748	Sell BRL 20,572	\$ 98
03-Sep-2024	BNY Mellon	Buy USD 404	Sell BRL 2,330	(9)
03-Sep-2024	BNY Mellon	Buy BRL 1,473	Sell USD 270	(9)
03-Sep-2024	BNY Mellon	Buy BRL 21,429	Sell USD 3,784	18
13-Sep-2024	BNY Mellon	Buy USD 76	Sell AUD 110	–
13-Sep-2024	BNY Mellon	Buy USD 80	Sell AUD 120	–
13-Sep-2024	BNY Mellon	Buy USD 130	Sell EUR 117	–
13-Sep-2024	BNY Mellon	Buy USD 1,647	Sell EUR 1,469	19
13-Sep-2024	BNY Mellon	Buy USD –	Sell SEK 1	–
13-Sep-2024	BNY Mellon	Buy USD –	Sell SEK 1	–
13-Sep-2024	BNY Mellon	Buy USD 215	Sell SGD 279	–
13-Sep-2024	BNY Mellon	Buy USD 187	Sell SGD 246	(2)
13-Sep-2024	BNY Mellon	Buy AUD 348	Sell USD 236	(1)
13-Sep-2024	BNY Mellon	Buy CNH 11,688	Sell USD 1,635	17
13-Sep-2024	BNY Mellon	Buy EUR 68,598	Sell USD 75,063	808
13-Sep-2024	BNY Mellon	Buy SGD 2,026	Sell USD 1,557	(3)
13-Sep-2024	BNY Mellon	Buy SGD 31,832	Sell USD 24,103	307
13-Sep-2024	BNY Mellon	Buy SEK 28	Sell USD 3	–
13-Sep-2024	BNY Mellon	Buy SEK 781	Sell USD 75	2
13-Sep-2024	BNY Mellon	Buy PLN 1,524	Sell USD 399	(6)
13-Sep-2024	BNY Mellon	Buy PLN 28,709	Sell USD 7,259	150
13-Sep-2024	BNY Mellon	Buy GBP 4	Sell USD 5	–
13-Sep-2024	BNY Mellon	Buy GBP 115	Sell USD 147	4
13-Sep-2024	BNY Mellon	Buy AUD 7,587	Sell USD 5,001	134
13-Sep-2024	BNY Mellon	Buy EUR 5,074	Sell USD 5,669	(58)
02-Oct-2024	BNY Mellon	Buy BRL 20,302	Sell USD 3,687	(97)
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$292)				\$ 1,557
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(170))				(185)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$122)				\$ 1,372

The accompanying notes are an integral part of the Financial Statements

FTGF Royce US Smaller Companies Fund

Portfolio of Investments as at 31 August 2024

Shares (000's)	Value (000's) \$	% of Net Asset Value	Shares (000's)	Value (000's) \$	% of Net Asset Value
Collective Investment Schemes — 4.09% (29 February 2024: 3.75%)					
12	iShares Russell 2000 Value ETF – ETF	1,988	1.99		
2,091	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund — Class WA (Distributing)	2,091	2.10		
	Total Collective Investment Schemes (Cost \$3,932)	4,079	4.09		
Common Stock — 96.41% (29 February 2024: 96.40%)					
Aerospace & Defense — 1.35% (29 February 2024: 2.10%)					
47	Leonardo DRS Inc	1,343	1.35		
Apparel — 2.07% (29 February 2024: 2.33%)					
16	Carter's Inc	1,042	1.05		
23	Steven Madden Ltd	1,017	1.02		
		2,059	2.07		
Auto Parts & Equipment — 3.63% (29 February 2024: 3.33%)					
28	Gentex Corp	884	0.89		
27	Miller Industries Inc/TN	1,644	1.65		
11	Visteon Corp	1,091	1.09		
		3,619	3.63		
Biotechnology — 0.91% (29 February 2024: 0.79%)					
14	Halozyme Therapeutics Inc	906	0.91		
Building Materials — 1.35% (29 February 2024: 2.04%)					
14	Louisiana-Pacific Corp	1,347	1.35		
Chemicals: 2.63% (29 February 2024: 3.22%)					
15	Innospec Inc	1,750	1.75		
5	Quaker Chemical Corp	875	0.88		
		2,625	2.63		
Commercial Services — 10.65% (29 February 2024: 9.74%)					
41	Cass Information Systems Inc	1,755	1.76		
186	Dun & Bradstreet Holdings Inc	2,236	2.24		
114	Forrester Research Inc	2,187	2.19		
40	Korn Ferry	2,898	2.91		
37	Valvoline Inc	1,540	1.55		
		10,616	10.65		
Computers — 0.54% (29 February 2024: 0.52%)					
9	Crane NXT Co	537	0.54		
Cosmetics & Personal Care — 2.52% (29 February 2024: 1.90%)					
20	Inter Parfums Inc	2,516	2.52		
Distribution & Wholesale — 0.10% (29 February 2024: 0.84%)					
12	Hudson Technologies Inc	100	0.10		
Diversified Financial Services — 7.81% (29 February 2024: 8.07%)					
51	Air Lease Corp 'A'	2,369	2.38		
36	Artisan Partners Asset Management Inc 'A'	1,506	1.51		
11	Houlihan Lokey Inc 'A'	1,677	1.68		
45	Lazard Inc 'A'	2,231	2.24		
		7,783	7.81		
Electronics — 7.98% (29 February 2024: 6.67%)					
48	Atmus Filtration Technologies Inc	1,709	1.71		
20	Brady Corp 'A'	1,491	1.50		
22	ESCO Technologies Inc	2,630	2.64		
32	Kimball Electronics Inc	593	0.59		
22	Sanmina Corp	1,536	1.54		
		7,959	7.98		
Engineering & Construction — 4.08% (29 February 2024: 3.75%)					
32	Arcosa Inc	2,945	2.95		
10	Exponent Inc	1,126	1.13		
		4,071	4.08		
Healthcare-Products — 7.64% (29 February 2024: 6.65%)					
36	Bio-Techne Corp	2,694	2.70		
67	Enovis Corp	3,139	3.15		
41	Envista Holdings Corp	740	0.74		
14	Haemonetics Corp	1,045	1.05		
		7,618	7.64		
Home Builders — 2.98% (29 February 2024: 3.11%)					
18	Champion Homes Inc	1,642	1.64		
9	LCI Industries	1,087	1.09		
2	M/I Homes Inc	246	0.25		
		2,975	2.98		
Insurance — 3.59% (29 February 2024: 3.60%)					
10	RLI Corp	1,484	1.49		
1	White Mountains Insurance Group Ltd	2,091	2.10		
		3,575	3.59		
Internet — 2.60% (29 February 2024: 2.97%)					
53	Ziff Davis Inc	2,592	2.60		
Leisure Time — 1.96% (29 February 2024: 2.04%)					
25	Brunswick Corp/DE	1,958	1.96		
Lodging — 0.72% (29 February 2024: 0.51%)					
293	Century Casinos Inc	722	0.72		
Machinery — Diversified: 2.97% (29 February 2024: 3.52%)					
13	Esab Corp	1,331	1.34		
5	Kadant Inc	1,626	1.63		
		2,957	2.97		
Metal Fabricate & Hardware — 1.36% (29 February 2024: 1.76%)					
124	Janus International Group Inc	1,358	1.36		
Miscellaneous Manufacturing — 5.11% (29 February 2024: 5.16%)					
15	Enpro Inc	2,386	2.39		
2	Fabrinet	414	0.42		
26	John Bean Technologies Corp	2,297	2.30		
		5,097	5.11		
Oil & Gas Services — 1.58% (29 February 2024: 1.69%)					
CAD	149 Pason Systems Inc	1,579	1.58		
Pharmaceuticals — 2.65% (29 February 2024: 2.36%)					
130	Catalyst Pharmaceuticals Inc	2,639	2.65		
Real Estate — 6.20% (29 February 2024: 4.63%)					
282	Kennedy-Wilson Holdings Inc	3,132	3.14		
77	Marcus & Millichap Inc	3,049	3.06		
		6,181	6.20		
Retail — 0.82% (29 February 2024: 1.36%)					
34	Movado Group Inc	817	0.82		
Semiconductors — 9.25% (29 February 2024: 9.55%)					
11	Axcelis Technologies Inc	1,188	1.19		
9	Cirrus Logic Inc	1,308	1.31		
59	Cohu Inc	1,578	1.58		
23	FormFactor Inc	1,142	1.15		
23	MKS Instruments Inc	2,751	2.76		
45	Vishay Precision Group Inc	1,259	1.26		
		9,226	9.25		
Software — 0.37% (29 February 2024: 0.63%)					
10	Simulations Plus Inc	365	0.37		
Transportation — 0.99% (29 February 2024: 1.56%)					
5	Landstar System Inc	984	0.99		
Total Common Stock (Cost \$87,628)					
		96,124	96.41		
Total Investments at fair value through profit or loss (Cost \$91,560)					
		100,203	100.50		
Forward Foreign Currency Contracts: 0.00% (29 February 2024: 0.00%)					
Unrealised appreciation of contracts (see below)			3	—	
Total Financial Assets at fair value through profit or loss					
		100,206	100.50		
Total Financial Assets and Financial Liabilities at fair value through profit or loss					
		100,206	100.50		
Liabilities in Excess of Other Assets					
		(498)	(0.50)		
Total Net Assets					
		\$ 99,708	100.00		
— Amounts designated as “—” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.					
ABBREVIATIONS:					
ETF	– Exchange Traded Fund.				
CAD	– Canadian Dollar				
Analysis of Total Assets					% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market					95.77
Collective investment schemes					4.06
Financial derivative instruments					—
Other assets					0.17
Total Assets					100.00

The accompanying notes are an integral part of the Financial Statements

FTGF Royce US Smaller Companies Fund

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)			Sell Currency (000's)			Unrealised Appreciation/ (Depreciation) of Contracts (000's)
13-Sep-2024	BNY Mellon	Buy	SEK	30	Sell	USD	3	\$ –
13-Sep-2024	BNY Mellon	Buy	EUR	219	Sell	USD	239	3
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$1)								\$ 3
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$-)								–
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$1)								\$ 3

The accompanying notes are an integral part of the Financial Statements

FTGF Royce Global Small Cap Premier Fund[^]

Portfolio of Investments as at 31 August 2024

Shares (000's)		Value (000's) \$	% of Net Asset Value
Collective Investment Schemes — 3.49% (29 February 2024: 4.76%)			
	158 Western Asset Liquidity Funds Plc — Western Asset US Dollar Liquidity Fund — Class WA (Distributing)	158	3.49
Total Collective Investment Schemes (Cost \$158)			
		158	3.49
Common Stock — 97.18% (29 February 2024: 96.05%)			
Australia — 4.48% (29 February 2024: 3.53%)			
AUD	29 Hansen Technologies Ltd	83	1.84
AUD	19 IPH Ltd	79	1.73
AUD	16 Johns Lyng Group Ltd	41	0.91
		203	4.48
Belgium — 0.89% (29 February 2024: 0.91%)			
EUR	2 Azelis Group NV	40	0.89
Brazil — 1.36% (29 February 2024: 1.68%)			
BRL	18 Odontoprev SA	37	0.81
BRL	5 TOTVS SA	25	0.55
		62	1.36
Canada — 7.24% (29 February 2024: 6.22%)			
	1 Colliers International Group Inc	122	2.68
	1 FirstService Corp	126	2.79
	1 RB Global Inc	80	1.77
		328	7.24
France — 2.02% (29 February 2024: 0.81%)			
EUR	2 Antin Infrastructure Partners SA	34	0.75
EUR	1 Lectra	33	0.73
EUR	– Robertet SA	25	0.54
		92	2.02
Germany — 0.80% (29 February 2024: 0.00%)			
EUR	– CTS Eventim AG & Co KGaA	36	0.80
Italy — 3.14% (29 February 2024: 3.16%)			
EUR	2 Carel Industries SpA, 144A	35	0.78
EUR	– DiaSorin SpA	50	1.11
EUR	8 GVS SpA, 144A	57	1.25
		142	3.14
Japan — 10.25% (29 February 2024: 11.23%)			
JPY	2 As One Corp	44	0.98
JPY	4 BML Inc	78	1.72
JPY	1 Hirose Electric Co Ltd	66	1.45
JPY	3 JCU Corp	72	1.59
JPY	1 OBIC Business Consultants Co Ltd	49	1.08
JPY	3 TKC Corp	86	1.91
JPY	3 USS Co Ltd	28	0.61
JPY	2 Zuken Inc	41	0.91
		464	10.25
Jersey — 1.08% (29 February 2024: 0.77%)			
GBP	3 JTC Plc, 144A	49	1.08
Netherlands — 1.12% (29 February 2024: 1.07%)			
EUR	– IMCD NV	51	1.12
Poland — 1.51% (29 February 2024: 1.26%)			
PLN	3 Asseco Poland SA	68	1.51
South Korea — 1.62% (29 February 2024: 1.76%)			
KRW	10 NICE Information Service Co Ltd	73	1.62
Sweden — 2.06% (29 February 2024: 1.33%)			
SEK	7 Karnov Group AB	52	1.16
SEK	14 Norva24 Group AB	41	0.90
		93	2.06
Switzerland — 1.95% (29 February 2024: 1.66%)			
CHF	– Kardex Holding AG	45	1.00
CHF	– VZ Holding AG	43	0.95
		88	1.95
United Kingdom — 13.36% (29 February 2024: 13.88%)			
GBP	4 Ashtead Technology Holdings plc	38	0.84
GBP	10 Auction Technology Group Plc	55	1.21
GBP	3 CVS Group Plc	37	0.82
GBP	1 Diploma Plc	71	1.56
GBP	7 DiscoverIE Group Plc	64	1.42
GBP	1 Intertek Group Plc	81	1.78
GBP	50 Learning Technologies Group Plc	46	1.01
GBP	11 Marlowe Plc	63	1.38
GBP	22 Restore Plc	82	1.82
GBP	– Spirax Group Plc	39	0.87

Shares (000's)		Value (000's) \$	% of Net Asset Value
GBP	2 Victrex Plc	29	0.65
		605	13.36
United States — 43.20% (29 February 2024: 46.01%)			
	1 Arcosa Inc	106	2.34
	– Axcelis Technologies Inc	34	0.75
	– Brady Corp 'A'	22	0.49
	– Brunswick Corp/DE	34	0.75
	2 Cognex Corp	65	1.44
	– Dorman Products Inc	34	0.75
	2 Enovis Corp	78	1.73
	– Enpro Inc	29	0.64
	1 Esab Corp	86	1.90
	1 ESCO Technologies Inc	66	1.47
	1 FormFactor Inc	25	0.55
	1 Haemonetics Corp	79	1.74
	– Houlihan Lokey Inc 'A'	58	1.28
	1 Innospec Inc	86	1.90
	– Installed Building Products Inc	44	0.97
	1 Inter Parfums Inc	72	1.59
	1 John Bean Technologies Corp	62	1.37
	– Kadant Inc	46	1.01
	6 Kennedy-Wilson Holdings Inc	71	1.58
	– Landstar System Inc	45	1.00
	– LCI Industries	22	0.49
	– Lincoln Electric Holdings Inc	45	0.99
	– Littelfuse Inc	93	2.05
	1 Marcus & Millichap Inc	47	1.03
	1 MKS Instruments Inc	91	2.01
	– Quaker Chemical Corp	69	1.53
	1 Rogers Corp	70	1.55
	1 SEI Investments Co	79	1.73
	1 UFP Industries Inc	76	1.67
	– Valmont Industries Inc	74	1.64
	2 Valvoline Inc	84	1.86
	1 Ziff Davis Inc	63	1.40
		1,955	43.20

Vietnam — 1.10% (29 February 2024: 0.77%)			
GBP	3 XP Power Ltd	50	1.10
		4,399	97.18
Total Common Stock (Cost \$4,369)			
		4,557	100.67
Total Financial Assets at fair value through profit or loss			
		4,557	100.67
Total Financial Assets and Financial Liabilities at fair value through profit or loss			
		4,557	100.67
Liabilities in Excess of Other Assets		(31)	(0.67)
Total Net Assets		\$4,526	100.00

– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$141,000 or 3.11% of net assets.

ABBREVIATIONS:

AUD	– Australian Dollar
BRL	– Brazilian Real
CHF	– Swiss Franc
EUR	– Euro
GBP	– British Pound
JPY	– Japanese Yen
KRW	– South Korean Won
PLN	– Polish Zloty
SEK	– Swedish Krona

	% of Total Assets
Analysis of Total Assets	
Transferable securities admitted to an official exchange listing or traded on a regulated market	96.32
Collective investment schemes	3.46
Other assets	0.22
Total Assets	100.00

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

Franklin MV European Equity Growth and Income Fund^μ

Portfolio of Investments as at 31 August 2024

Shares (000's)	Value (000's) €
Common Stock — 0.00% (29 February 2024: 0.00%)	
Russia: 0.00% (29 February 2024: 0.00%)	
GBP 54 Evraz Plc †	–
Total Common Stock (Cost €313)	–
Liabilities in Excess of Other Assets	–
Total Net Assets	€–

– Amounts designated as “–” are either €0, less than €1,000, less than 1,000 shares or less than 0.01%.

† Illiquid.

μ Effective 11 July 2022, Franklin MV European Equity Growth and Income Fund^μ ceased trading.

ABBREVIATIONS:

GBP – British Pound

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	–
Other assets	100.00
Total Assets	100.00

^μ Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

Legg Mason QS Emerging Markets Equity Fund[^]_F

Portfolio of Investments as at 31 August 2024

Shares (000's)	Value (000's) \$
Common Stock — 0.00% (29 February 2024: 0.00%)	
Hong Kong — 0.00% (29 February 2024: 0.00%)	
HKD 38 Hanergy Mobile Energy Holding Group Co Ltd †	–
Total Common Stock (Cost \$14)	–
Liabilities in Excess of Other Assets	–
Total Net Assets	\$–

– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

† Illiquid.

_F Effective 14 April 2021, Legg Mason QS Emerging Markets Equity Fund[^] ceased trading.

ABBREVIATIONS:

HKD – Hong Kong Dollar

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	–
Other assets	100.00
Total Assets	100.00

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

Franklin MV Global Equity Growth and Income Fund[^] π

Portfolio of Investments as at 31 August 2024

Shares (000's)	Value (000's) \$
Common Stock — 0.00% (29 February 2024: 0.00%)	
Russia — 0.00% (29 February 2024: 0.00%)	
8 Gazprom PJSC ADR †	–
Total Common Stock (Cost \$54)	–
Liabilities in Excess of Other Assets	–
Total Net Assets	\$–

– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

† Illiquid.

π Effective 27 April 2022, Franklin MV Global Equity Growth and Income Fund[^] ceased trading.

ABBREVIATIONS:

ADR – American Depositary Receipt.

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	–
Other assets	100.00
Total Assets	100.00

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Martin Currie Global Long-Term Unconstrained Fund[^]

Portfolio of Investments as at 31 August 2024

Shares (000's)		Value (000's) \$	% of Net Asset Value
Collective Investment Schemes — 0.48% (29 February 2024: 1.31%)			
236	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)		
		236	0.48
Total Collective Investment Schemes (Cost \$236)			
Common Stock — 98.98% (29 February 2024: 98.60%)			
Denmark — 6.20% (29 February 2024: 2.83%)			
DKK	10 Coloplast A/S	1,331	2.69
DKK	12 Novo Nordisk A/S	1,735	3.51
		3,066	6.20
France — 9.80% (29 February 2024: 11.23%)			
EUR	2 Kering SA	507	1.02
EUR	4 L'Oreal SA	1,861	3.77
EUR	5 Pernod Ricard SA	774	1.57
EUR	8 Sartorius Stedim Biotech	1,702	3.44
		4,844	9.80
Ireland — 3.24% (29 February 2024: 3.62%)			
EUR	18 Kingspan Group Plc	1,602	3.24
Italy — 8.95% (29 February 2024: 8.69%)			
EUR	5 Ferrari NV	2,578	5.22
EUR	30 Moncler SpA	1,844	3.73
		4,422	8.95
Netherlands — 10.73% (29 February 2024: 10.18%)			
EUR	1 Adyen NV, 144A	1,617	3.27
EUR	3 ASML Holding NV	2,781	5.63
EUR	7 BE Semiconductor Industries NV	905	1.83
		5,303	10.73
Sweden — 8.28% (29 February 2024: 8.75%)			
SEK	39 Assa Abloy AB	1,270	2.57
SEK	104 Atlas Copco AB	1,890	3.83
SEK	91 Hexagon AB	931	1.88
		4,091	8.28
Switzerland — 2.43% (29 February 2024: 0.00%)			
CHF	1 Partners Group Holding AG	1,201	2.43
United Kingdom — 1.75% (29 February 2024: 2.10%)			
GBP	16 Croda International Plc	866	1.75
United States — 47.60% (29 February 2024: 51.20%)			
	4 Autodesk Inc	1,029	2.08
	5 Cadence Design Systems Inc	1,392	2.82
AUD	7 CSL Ltd	1,409	2.85
	9 Estee Lauder Cos Inc/The 'A'	813	1.64
	3 IDEXX Laboratories Inc	1,258	2.55
	12 Illumina Inc	1,519	3.07
	4 Linde Plc	2,103	4.25
	4 Mastercard Inc	1,713	3.47
	1 Mettler-Toledo International Inc	1,308	2.65

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty		Buy Currency (000's)		Sell Currency (000's)		Unrealised Appreciation/ (Depreciation) of Contracts (000's)	
13-Sep-2024	BNY Mellon	Buy	USD	52	Sell	EUR	47	\$ –
13-Sep-2024	BNY Mellon	Buy	USD	1	Sell	EUR	1	–
13-Sep-2024	BNY Mellon	Buy	USD	–	Sell	GBP	–	–
13-Sep-2024	BNY Mellon	Buy	GBP	2,139	Sell	USD	2,733	77
13-Sep-2024	BNY Mellon	Buy	EUR	339	Sell	USD	376	(1)
13-Sep-2024	BNY Mellon	Buy	EUR	17,603	Sell	USD	19,261	207
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$385)							\$	284
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(22))								(1)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$363)							\$	283

Shares (000's)		Value (000's) \$	% of Net Asset Value
6	Microsoft Corp	2,634	5.33
35	NVIDIA Corp	4,158	8.41
6	ResMed Inc	1,527	3.09
5	Veeva Systems Inc 'A'	1,022	2.07
9	Zoetis Inc	1,642	3.32
		23,527	47.60
Total Common Stock (Cost \$41,758)			
Total Investments at fair value through profit or loss (Cost \$41,994)			
Forward Foreign Currency Contracts — 0.57% (29 February 2024: 0.31%)			
Unrealised appreciation of contracts (see below)		284	0.57
Total Financial Assets at fair value through profit or loss			
Forward Foreign Currency Contracts — 0.00% (29 February 2024: (0.02%))			
Unrealised depreciation of contracts (see below)		(1)	–
Total Financial Liabilities at fair value through profit or loss			
Total Financial Assets and Financial Liabilities at fair value through profit or loss			
Liabilities in Excess of Other Assets			
		(16)	(0.03)
Total Net Assets			
		\$49,425	100.00

– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$1,617,000 or 3.27% of net assets.

ABBREVIATIONS:

AUD	– Australian Dollar
CHF	– Swiss Franc
DKK	– Danish Krone
EUR	– Euro
GBP	– British Pound
SEK	– Swedish Krona

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	98.75
Collective investment schemes	0.48
Financial derivative instruments	0.57
Other assets	0.20
Total Assets	100.00

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Martin Currie Global Emerging Markets Fund[^]

Portfolio of Investments as at 31 August 2024

Shares (000's)		Value (000's) \$	% of Net Asset Value	Shares (000's)		Value (000's) \$	% of Net Asset Value
Collective Investment Schemes — 0.01% (29 February 2024: 1.33%)				Taiwan — 16.85% (29 February 2024: 12.76%)			
	2 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	2	0.01	TWD	29 Delta Electronics Inc	362	1.20
Total Collective Investment Schemes (Cost \$2)				TWD	25 Globalwafers Co Ltd	378	1.25
		2	0.01	TWD	19 MediaTek Inc	736	2.44
Common Stock — 100.08% (29 February 2024: 99.24%)				TWD	74 Quanta Computer Inc	622	2.06
Brazil — 6.18% (29 February 2024: 6.81%)				TWD	101 Taiwan Semiconductor Manufacturing Co Ltd	2,992	9.90
BRL	155 B3 SA – Brasil Bolsa Balcao	350	1.16			5,090	16.85
BRL	96 Cosan SA	228	0.75	United States — 2.39% (29 February 2024: 3.06%)			
	– MercadoLibre Inc	441	1.46		1 EPAM Systems Inc	175	0.58
BRL	102 Odontoprev SA	204	0.68		3 Globant SA	548	1.81
BRL	67 WEG SA	644	2.13			723	2.39
		1,867	6.18	Total Common Stock (Cost \$32,500)			
Chile — 1.74% (29 February 2024: 2.52%)						30,237	100.08
GBP	22 Antofagasta Plc	527	1.74	Total Investments at fair value through profit or loss (Cost \$32,502)			
						30,239	100.09
China — 22.48% (29 February 2024: 20.48%)				Forward Foreign Currency Contracts — 0.00% (29 February 2024: 0.00%)			
HKD	52 Alibaba Group Holding Ltd	538	1.78	Unrealised appreciation of contracts (see below)			
	5 Alibaba Group Holding Ltd ADR	425	1.41			–	–
HKD	131 China Merchants Bank Co Ltd	536	1.78	Total Financial Assets at fair value through profit or loss			
CNH	16 Contemporary Amperex Technology Co Ltd	412	1.36			30,239	100.09
HKD	4 JD.com Inc	49	0.16	Total Financial Assets and Financial Liabilities at fair value through profit or loss			
	10 JD.com Inc ADR	269	0.89			30,239	100.09
HKD	39 Meituan 'B', 144A	585	1.94	Liabilities in Excess of Other Assets			
HKD	222 Minth Group Ltd	353	1.17			(27)	(0.09)
HKD	101 Ping An Insurance Group Co of China Ltd	478	1.58	Total Net Assets			
CNH	16 Proya Cosmetics Co., Ltd	222	0.73			\$30,212	100.00
CNH	44 Shenzhen Inovance Technology Co Ltd	269	0.89	– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.			
CNH	4 Shenzhen Mindray Bio-Medical Electronics Co., Ltd.	137	0.46	144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$585,000 or 1.94% of net assets.			
HKD	45 Tencent Holdings Ltd	2,160	7.15	ABBREVIATIONS:			
	6 Trip.com Group Ltd ADR	305	1.01	ADR	– American Depositary Receipt.		
HKD	136 Xinyi Solar Holdings Ltd	53	0.17	BRL	– Brazilian Real		
		6,791	22.48	CNH	– Chinese Renminbi		
Hong Kong — 1.67% (29 February 2024: 1.97%)				GBP	– British Pound		
HKD	71 AIA Group Ltd	503	1.67	HKD	– Hong Kong Dollar		
India — 22.27% (29 February 2024: 20.62%)				IDR	– Indonesian Rupiah		
INR	4 Apollo Hospitals Enterprise Ltd	317	1.05	INR	– Indian Rupee		
INR	10 Asian Paints Ltd	376	1.24	KRW	– South Korean Won		
INR	59 HDFC Bank Ltd	1,137	3.76	MXN	– Mexican Peso		
INR	75 ICICI Bank Ltd	1,096	3.63	PHP	– Philippine Peso		
INR	22 Kotak Mahindra Bank Ltd	466	1.54	PLN	– Polish Zloty		
INR	4 Maruti Suzuki India Ltd	569	1.88	SAR	– Saudi Arabia Riyal		
INR	26 Reliance Industries Ltd	951	3.15	TWD	– Taiwanese Dollar		
INR	10 Tata Consultancy Services Ltd	539	1.79	ZAR	– South Africa Rand		
INR	19 Titan Co Ltd	798	2.64				
INR	4 UltraTech Cement Ltd	479	1.59				
		6,728	22.27				
Indonesia — 2.96% (29 February 2024: 4.57%)							
IDR	890 Bank Negara Indonesia Persero Tbk PT	307	1.02				
IDR	1,762 Bank Rakyat Indonesia Persero Tbk PT	588	1.94				
		895	2.96				
Mexico — 3.02% (29 February 2024: 4.78%)							
MXN	65 Grupo Financiero Banorte SAB de CV	452	1.50				
MXN	45 Orbia Advance Corp SAB de CV	48	0.16				
MXN	129 Wal-Mart de Mexico SAB de CV	412	1.36				
		912	3.02				
Philippines — 0.22% (29 February 2024: 0.31%)							
PHP	98 Robinsons Retail Holdings Inc	66	0.22				
Poland — 0.94% (29 February 2024: 0.00%)							
PLN	19 Powszechna Kasa Oszczednosci Bank Polski SA	284	0.94				
Saudi Arabia — 2.73% (29 February 2024: 2.87%)							
SAR	26 Al Rajhi Bank	621	2.05				
SAR	3 Dr Sulaiman Al Habib Medical Services Group Co	204	0.68				
		825	2.73				
South Africa — 1.84% (29 February 2024: 1.23%)							
ZAR	3 Capitec Bank Holdings Ltd	556	1.84				
South Korea — 14.79% (29 February 2024: 16.39%)							
KRW	1 LG Chem Ltd	248	0.82				
KRW	43 Samsung Electronics Co Ltd	2,389	7.90				
KRW	1 Samsung SDI Co Ltd	187	0.62				
KRW	13 Shinhan Financial Group Co Ltd	547	1.81				
KRW	8 SK Hynix Inc	1,099	3.64				
		4,470	14.79				

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Martin Currie Global Emerging Markets Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)			Sell Currency (000's)			Unrealised Appreciation/ (Depreciation) of Contracts (000's)
03-Sep-2024	Goldman Sachs	Buy	USD	9	Sell	ZAR	160	\$ –
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$-)								\$ –
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$-)								–
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$-)								\$ –

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The accompanying notes are an integral part of the Financial Statements

FTGF Martin Currie European Unconstrained Fund[^]

Portfolio of Investments as at 31 August 2024

Shares (000's)		Value (000's) €	% of Net Asset Value	Shares (000's)		Value (000's) €	% of Net Asset Value
Common Stock — 99.54% (29 February 2024: 98.91%)				United States — 9.70% (29 February 2024: 9.74%)			
Denmark — 9.66% (29 February 2024: 3.82%)				Forward Foreign Currency Contracts: 0.01% (29 February 2024: 0.00%)			
DKK 33	Coloplast A/S	4,014	4.06	USD 11	Linde Plc	4,884	4.94
DKK 44	Novo Nordisk A/S	5,539	5.60	USD 4	Mettler-Toledo International Inc	4,715	4.76
		9,553	9.66			9,599	9.70
France — 16.46% (29 February 2024: 18.79%)				Total Common Stock (Cost €93,903)			
96	Dassault Systemes SE	3,393	3.43			98,453	99.54
8	Kering SA	2,042	2.07	Total Investments at fair value through profit or loss (Cost €93,903)			
12	L'Oreal SA	4,879	4.93	Forward Foreign Currency Contracts: 0.01% (29 February 2024: 0.00%)			
15	Pernod Ricard SA	1,918	1.94	Unrealised appreciation of contracts (see below)			
22	Sartorius Stedim Biotech	4,049	4.09			6	0.01
		16,281	16.46	Total Financial Assets at fair value through profit or loss			
Germany — 6.40% (29 February 2024: 5.97%)				Forward Foreign Currency Contracts: (0.01%) (29 February 2024: 0.00%)			
45	Infineon Technologies AG	1,475	1.49	Unrealised depreciation of contracts (see below)			
52	Nemetschek SE	4,854	4.91			(11)	(0.01)
		6,329	6.40	Total Financial Liabilities at fair value through profit or loss			
Ireland — 4.45% (29 February 2024: 4.84%)				Total Financial Assets and Financial Liabilities at fair value through profit or loss			
56	Kingspan Group Plc	4,400	4.45			98,448	99.54
Italy — 15.98% (29 February 2024: 16.43%)				Other Assets in Excess of Liabilities			
22	Ferrari NV	9,863	9.97			460	0.46
107	Moncler SpA	5,940	6.01	Total Net Assets			
		15,803	15.98			€98,908	100.00
Netherlands — 14.61% (29 February 2024: 17.23%)				— Amounts designated as "—" are either €0, less than €1,000, less than 1,000 shares or less than 0.01%.			
3	Adyen NV, 144A	3,751	3.79	144A	Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to €3,751,000 or 3.79% of net assets.		
10	ASML Holding NV	7,903	7.99	ABBREVIATIONS:			
23	BE Semiconductor Industries NV	2,797	2.83	CHF	— Swiss Franc		
		14,451	14.61	DKK	— Danish Krone		
Sweden — 13.69% (29 February 2024: 13.41%)				GBP	— British Pound		
SEK 183	Assa Abloy AB	5,346	5.41	SEK	— Swedish Krona		
SEK 278	Atlas Copco AB	4,572	4.62	USD	— United States Dollar		
SEK 392	Hexagon AB	3,619	3.66				
		13,537	13.69	Analysis of Total Assets			
Switzerland — 4.69% (29 February 2024: 4.51%)				Transferable securities admitted to an official exchange listing or traded on a regulated market			
CHF 4	Partners Group Holding AG	4,641	4.69	Financial derivative instruments			
United Kingdom — 3.90% (29 February 2024: 4.17%)				Other assets			
GBP 55	Croda International Plc	2,694	2.72	Total Assets			
GBP 836	Oxford Nanopore Technologies Plc	1,165	1.18	100.00			
		3,859	3.90				

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
03-Sep-2024	BNY Mellon	Buy EUR 328	Sell BRL 2,008	€ 6
03-Sep-2024	BNY Mellon	Buy EUR 15	Sell BRL 91	(1)
03-Sep-2024	BNY Mellon	Buy BRL 2,098	Sell EUR 342	(5)
13-Sep-2024	BNY Mellon	Buy USD —	Sell EUR —	—
13-Sep-2024	BNY Mellon	Buy USD 2	Sell EUR 2	—
02-Oct-2024	BNY Mellon	Buy BRL 1,740	Sell EUR 283	(5)
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): €3)				€ 6
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): €(9))				(11)
Net Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): €(6))				€ (5)

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

FTGF Martin Currie Improving Society Fund[^]

Portfolio of Investments as at 31 August 2024

Shares (000's)		Value (000's) \$	% of Net Asset Value
Common Stock — 100.35% (29 February 2024: 99.00%)			
Brazil — 6.91% (29 February 2024: 5.36%)			
	– MercadoLibre Inc	648	6.91
Denmark — 5.23% (29 February 2024: 5.81%)			
DKK	7 Novonosis (Novozymes) B	490	5.23
France — 4.41% (29 February 2024: 4.74%)			
EUR	12 Veolia Environnement SA	413	4.41
India — 4.80% (29 February 2024: 4.82%)			
	7 HDFC Bank Ltd ADR	449	4.80
Indonesia — 2.37% (29 February 2024: 3.18%)			
IDR	664 Bank Rakyat Indonesia Persero Tbk PT	221	2.37
Italy — 4.10% (29 February 2024: 4.26%)			
EUR	12 Amplifon SpA	384	4.10
Japan — 0.61% (29 February 2024: 1.15%)			
JPY	6 LITALICO Inc	57	0.61
Nigeria — 3.85% (29 February 2024: 3.47%)			
GBP	236 Airtel Africa Plc, 144A	361	3.85
Sweden — 2.47% (29 February 2024: 1.54%)			
SEK	4 MIPS AB	231	2.47
United Arab Emirates — 2.13% (29 February 2024: 1.80%)			
AED	432 Emirates Central Cooling Systems Corp	200	2.13
United Kingdom — 12.25% (29 February 2024: 9.80%)			
GBP	6 Croda International Plc	320	3.42
GBP	15 FDM Group Holdings Plc	83	0.88
GBP	8 Halma Plc	273	2.91
GBP	22 Mears Group Plc	109	1.16
GBP	20 Vistry Group Plc	363	3.88
		1,148	12.25
United States — 51.22% (29 February 2024: 53.07%)			
	12 Coursera Inc	99	1.05
	1 Deere & Co	333	3.56
	2 Ecolab Inc	448	4.78
	6 Energy Recovery Inc	105	1.12
	2 Illumina Inc	287	3.06
	1 Intuitive Surgical Inc	569	6.07
	2 Masimo Corp	259	2.77
	2 Planet Fitness Inc 'A'	163	1.74
	4 Revvity Inc	483	5.15
	2 Stride Inc	179	1.91
	1 Tyler Technologies Inc	360	3.84
	2 Valmont Industries Inc	443	4.73
	2 Veeva Systems Inc 'A'	358	3.82

Schedule of Forward Foreign Currency Contracts

Expiration Date	Counterparty	Buy Currency (000's)	Sell Currency (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (000's)
13-Sep-2024	BNY Mellon	Buy GBP 1,707	Sell USD 2,250	\$ (9)
13-Sep-2024	BNY Mellon	Buy GBP 1,209	Sell USD 1,544	44
13-Sep-2024	BNY Mellon	Buy EUR 2	Sell USD 3	–
13-Sep-2024	BNY Mellon	Buy EUR 96	Sell USD 105	1
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$5)				\$ 45
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$–)				(9)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$5)				\$ 36

Shares (000's)		Value (000's) \$	% of Net Asset Value
	6 Verra Mobility Corp 'A'	166	1.77
	4 Xylem Inc/NY	548	5.85
		4,800	51.22
Total Common Stock (Cost \$8,656)		9,402	100.35
Total Investments at fair value through profit or loss (Cost \$8,656)		9,402	100.35
Forward Foreign Currency Contracts — 0.48% (29 February 2024: 0.08%)			
	Unrealised appreciation of contracts (see below)	45	0.48
Total Financial Assets at fair value through profit or loss		9,447	100.83
Forward Foreign Currency Contracts — (0.10%) (29 February 2024: 0.00%)			
	Unrealised depreciation of contracts (see below)	(9)	(0.10)
Total Financial Liabilities at fair value through profit or loss		(9)	(0.10)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		9,438	100.73
Liabilities in Excess of Other Assets		(68)	(0.73)
Total Net Assets		\$9,370	100.00

– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.

144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$361,000 or 3.85% of net assets.

ABBREVIATIONS:

ADR	– American Depositary Receipt.
AED	– United Arab Emirates Dirham
DKK	– Danish Krone
EUR	– Euro
GBP	– British Pound
IDR	– Indonesian Rupiah
JPY	– Japanese Yen
SEK	– Swedish Krona

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	80.40
Financial derivative instruments	0.38
Other assets	19.22
Total Assets	100.00

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

Franklin Responsible Income 2028 Fund[^]

Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) €	% of Net Asset Value
Corporate Bonds and Notes — 95.21% (29 February 2024: 95.43%)		
Australia — 1.40% (29 February 2024: 1.31%)		
1,300 Macquarie Group Ltd, 0.350%, due 03/03/2028	1,175	1.40
Belgium — 2.52% (29 February 2024: 2.49%)		
800 Azelis Finance NV, 5.750%, due 15/03/2028	828	0.99
1,200 Crelan SA, 5.750%, due 26/01/2028	1,284	1.53
	2,112	2.52
China — 1.31% (29 February 2024: 1.20%)		
1,200 Prosus NV, 1.539%, due 03/08/2028	1,094	1.31
Czech Republic — 1.53% (29 February 2024: 1.44%)		
1,300 CEZ AS, 3.000%, due 05/06/2028	1,281	1.53
Denmark — 4.19% (29 February 2024: 3.88%)		
1,000 Danske Bank A/S, 4.500%, due 09/11/2028 *	1,034	1.24
1,400 H Lundbeck A/S, 0.875%, due 14/10/2027	1,298	1.55
1,300 Nykredit Realkredit AS, 0.375%, due 17/01/2028	1,175	1.40
	3,507	4.19
Finland — 1.61% (29 February 2024: 1.49%)		
1,500 OP Corporate Bank plc, 0.375%, due 16/06/2028	1,350	1.61
France — 17.65% (29 February 2024: 19.20%)		
1,100 Ayvens SA, 3.875%, due 24/01/2028	1,113	1.33
1,700 BNP Paribas SA, 0.500%, due 19/02/2028 *	1,585	1.89
1,200 BPCE SA, 4.375%, due 13/07/2028	1,238	1.48
500 CAB SELAS, 3.375%, due 01/02/2028	464	0.55
1,400 Credit Agricole SA, 0.375%, due 20/04/2028	1,262	1.51
1,500 Engie SA, 1.750%, due 27/03/2028	1,431	1.71
1,400 Holding d'Infrastructures de Transport SASU, 1.625%, due 27/11/2027	1,329	1.59
320 Iliad Holding SASU, 5.625%, due 15/10/2028	325	0.39
300 Iliad SA, 1.875%, due 11/02/2028	282	0.34
1,300 La Banque Postale SA, 1.000%, due 09/02/2028 *	1,231	1.47
1,100 Orano SA, 2.750%, due 08/03/2028	1,076	1.28
200 Paprec Holding SA, 6.500%, due 17/11/2027	211	0.25
1,000 RCI Banque SA, 4.875%, due 21/09/2028	1,049	1.25
900 Rexel SA, 2.125%, due 15/12/2028	838	1.00
1,500 Societe Generale SA, 0.125%, due 18/02/2028	1,346	1.61
	14,780	17.65
Germany — 2.67% (29 February 2024: 2.51%)		
1,200 Commerzbank AG, 4.625%, due 21/03/2028 *	1,234	1.47
1,000 Deutsche Lufthansa AG, 3.750%, due 11/02/2028	1,004	1.20
	2,238	2.67
Hungary — 1.21% (29 February 2024: 0.00%)		
1,000 OTP Bank Nyrt, 4.750%, due 12/06/2028 *	1,011	1.21
Ireland — 3.12% (29 February 2024: 3.05%)		
1,300 AIB Group Plc, 2.250%, due 04/04/2028 *	1,263	1.51
1,300 Bank of Ireland Group Plc, 4.875%, due 16/07/2028 *	1,352	1.61
	2,615	3.12
Italy — 4.61% (29 February 2024: 5.01%)		
700 Autostrade per l'Italia SpA, 1.625%, due 25/01/2028	661	0.79
1,500 Intesa Sanpaolo SpA, 1.750%, due 20/03/2028	1,425	1.70
400 Italmatch Chemicals SpA, 10.000%, due 06/02/2028	427	0.51
900 Mundys SpA, 1.875%, due 12/02/2028	844	1.01
500 TeamSystem SpA, 7.435%, due 15/02/2028 *	503	0.60
	3,860	4.61
Japan — 0.85% (29 February 2024: 1.00%)		
800 NTT Finance Corp, 0.399%, due 13/12/2028	715	0.85
Luxembourg — 2.00% (29 February 2024: 2.11%)		
1,300 Logisor Financing Sarl, 4.625%, due 25/07/2028	1,330	1.59
350 Matterhorn Telecom SA, 4.000%, due 15/11/2027	349	0.41
	1,679	2.00
Netherlands — 4.99% (29 February 2024: 4.85%)		
1,300 ABN AMRO Bank NV, 4.000%, due 16/01/2028	1,328	1.58
1,200 Cooperatieve Rabobank UA, 4.625%, due 27/01/2028 *	1,239	1.48
1,200 ING Groep NV, 4.875%, due 14/11/2027 *	1,238	1.48
400 TenneT Holding BV, 1.375%, due 05/06/2028	377	0.45
	4,182	4.99
Portugal — 1.41% (29 February 2024: 1.34%)		
1,100 Caixa Geral de Depositos SA, 5.750%, due 31/10/2028 *	1,178	1.41
Spain — 7.73% (29 February 2024: 7.24%)		
1,300 Abertis Infraestructuras SA, 4.125%, due 31/01/2028	1,329	1.59
400 Arena Luxembourg Finance Sarl, 1.875%, due 01/02/2028	371	0.44
1,000 Banco de Sabadell SA, 5.250%, due 07/02/2029 *	1,055	1.26

Face Value (000's)	Value (000's) €	% of Net Asset Value
1,400 CaixaBank SA, 0.750%, due 26/05/2028 *	1,311	1.57
300 Ibercaja Banco SA, 4.375%, due 30/07/2028 *	307	0.37
800 Unicaja Banco SA, 7.250%, due 15/11/2027 *	856	1.02
1,200 Werfen SA/Spain, 4.625%, due 06/06/2028	1,243	1.48
	6,472	7.73
Sweden — 5.06% (29 February 2024: 5.30%)		
1,400 Skandinaviska Enskilda Banken AB, 0.375%, due 21/06/2028	1,259	1.50
1,200 Svenska Handelsbanken AB, 3.750%, due 01/11/2027	1,228	1.47
500 Swedbank AB, Series gmtn, 4.250%, due 11/07/2028	519	0.62
400 Verisure Holding AB, 9.250%, due 15/10/2027	422	0.50
800 Volvo Car AB, 4.250%, due 31/05/2028	810	0.97
	4,238	5.06
Switzerland — 3.09% (29 February 2024: 2.56%)		
1,000 Cloverie Plc for Zurich Insurance Co Ltd, 1.500%, due 15/12/2028	937	1.12
1,600 UBS Group AG, 4.625%, due 17/03/2028 *	1,648	1.97
	2,585	3.09
United Kingdom — 12.85% (29 February 2024: 12.16%)		
1,500 Barclays Plc, 0.877%, due 28/01/2028 *	1,416	1.69
1,200 easyJet FinCo BV, 1.875%, due 03/03/2028	1,139	1.36
1,400 Motability Operations Group Plc, 0.125%, due 20/07/2028	1,252	1.49
1,500 National Grid Plc, 0.163%, due 20/01/2028	1,353	1.62
1,400 Nationwide Building Society, 0.250%, due 14/09/2028	1,247	1.49
1,500 NatWest Markets Plc, 4.250%, due 13/01/2028	1,551	1.85
1,300 Sage Group Plc/The, 3.820%, due 15/02/2028	1,322	1.58
1,300 Santander UK Group Holdings Plc, 3.530%, due 25/08/2028 *	1,304	1.56
200 Victoria Plc, 3.625%, due 24/08/2026	178	0.21
	10,762	12.85
United States — 15.41% (29 February 2024: 15.78%)		
600 Avantor Funding Inc, 3.875%, due 15/07/2028	597	0.71
640 Berry Global Inc, 1.500%, due 15/01/2027	616	0.74
300 Carrier Global Corp, 4.125%, due 29/05/2028	309	0.37
200 Coty Inc, 5.750%, due 15/09/2028	210	0.25
1,000 Crown European Holdings SACA, 5.000%, due 15/05/2028	1,040	1.24
1,000 DXC Capital Funding DAC, 0.450%, due 15/09/2027	914	1.09
1,300 Goldman Sachs Group Inc/The, 2.000%, due 22/03/2028	1,258	1.50
800 IQVIA Inc, 2.250%, due 15/01/2028	759	0.91
1,400 JPMorgan Chase & Co, 1.638%, due 18/05/2028 *	1,348	1.61
1,000 Morgan Stanley, 4.813%, due 25/10/2028 *	1,050	1.25
1,300 PVH Corp, 3.125%, due 15/12/2027	1,291	1.54
800 Schneider Electric SE, 1.500%, due 15/01/2028	765	0.91
1,200 Thermo Fisher Scientific Inc, 0.500%, due 01/03/2028	1,103	1.32
1,000 US Bancorp, 4.351%, due 21/05/2028 *	997	1.19
700 Verizon Communications Inc, 1.375%, due 02/11/2028	655	0.78
	12,912	15.41
Total Corporate Bonds and Notes (Cost €77,570)		79,746 95.21
Government Bonds and Notes — 3.22% (29 February 2024: 2.08%)		
Iceland — 1.20% (29 February 2024: 0.00%)		
1,000 Iceland Government International Bond, 3.400%, due 28/06/2027	1,004	1.20
Romania — 2.02% (29 February 2024: 2.08%)		
1,800 Romanian Government International Bond, 2.125%, due 07/03/2028	1,692	2.02
Total Government Bonds and Notes (Cost €2,621)		2,696 3.22
Total Financial Assets at fair value through profit or loss		82,442 98.43
Total Financial Assets and Financial Liabilities at fair value through profit or loss		
	82,442	98.43
Other Assets in Excess of Liabilities		1,317 1.57
Total Net Assets		€83,759 100.00
— Amounts designated as “—” are either €0, less than €1,000, less than 1,000 shares or less than 0.01%.		
* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.		
Analysis of Total Assets		
Transferable securities admitted to an official exchange listing or traded on a regulated market		99.09
Other assets		0.91
Total Assets		100.00

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

Franklin Responsible Income 2029 Fund[^]

Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) €	% of Net Asset Value
Corporate Bonds and Notes — 95.79%		
Austria — 1.02%		
400 Raiffeisen Bank International AG, 4.625%, due 21/08/2029 *	407	1.02
Belgium — 2.82%		
500 Barry Callebaut Services NV, 4.000%, due 14/06/2029	509	1.27
600 KBC Group NV, 4.250%, due 28/11/2029 *	620	1.55
	1,129	2.82
Czech Republic — 2.50%		
300 Ceska sporitelna AS, 0.500%, due 13/09/2028 *	270	0.67
800 Raiffeisenbank AS, 1.000%, due 09/06/2028 *	732	1.83
	1,002	2.50
Denmark — 5.28%		
500 Danske Bank A/S, 0.750%, due 09/06/2029 *	454	1.13
500 ISS Global A/S, 3.875%, due 05/06/2029	510	1.27
600 Jyske Bank A/S, 4.875%, due 10/11/2029 *	629	1.57
500 Nykredit Realkredit AS, 4.625%, due 19/01/2029	523	1.31
	2,116	5.28
France — 22.06%		
200 Air France-KLM, 8.125%, due 31/05/2028	223	0.56
500 Air France-KLM, 4.625%, due 23/05/2029	500	1.25
600 Alstom SA, 0.000%, due 11/01/2029	522	1.30
400 Ayvens SA, 4.875%, due 06/10/2028	422	1.05
300 Ayvens SA, 3.875%, due 16/07/2029	304	0.76
200 Banijay Entertainment SAS, 7.000%, due 01/05/2029	212	0.53
600 Banque Federative du Credit Mutuel SA, 1.875%, due 18/06/2029	553	1.38
500 BNP Paribas SA, 1.125%, due 17/04/2029 *	462	1.15
600 BPCE SA, 3.875%, due 11/01/2029	608	1.52
500 CNP Assurances SACA, 1.250%, due 27/01/2029	455	1.13
700 Credit Agricole SA, 0.500%, due 21/09/2029 *	623	1.56
600 Credit Mutuel Arkea SA, 3.500%, due 09/02/2029	605	1.51
500 Forvia SE, 5.125%, due 15/06/2029	511	1.28
400 iliad SA, 5.375%, due 15/02/2029	418	1.04
400 Loxam SAS, 6.375%, due 31/05/2029	421	1.05
400 RCI Banque SA, 4.875%, due 02/10/2029	420	1.05
600 Societe Generale SA, 4.750%, due 28/09/2029 *	624	1.56
500 Suez SACA, 4.625%, due 03/11/2028	524	1.31
400 Valeo SE, 5.875%, due 12/04/2029	427	1.07
	8,834	22.06
Germany — 5.73%		
200 Birkenstock Financing Sarl, 5.250%, due 30/04/2029	202	0.51
500 Commerzbank AG, 5.250%, due 25/03/2029 *	528	1.32
500 Deutsche Lufthansa AG, 3.500%, due 14/07/2029	497	1.24
400 HOWOGE Wohnungsbaugesellschaft mbH, 0.625%, due 01/11/2028	358	0.89
200 Techem Verwaltungsgesellschaft 675 mbH, 5.375%, due 15/07/2029	205	0.51
500 ZF Europe Finance BV, 4.750%, due 31/01/2029	503	1.26
	2,293	5.73
Greece — 0.55%		
200 Piraeus Bank SA, Series emTN, 6.750%, due 05/12/2029 *	220	0.55
Iceland — 1.30%		
500 Landsbankinn HF, 5.000%, due 13/05/2028	520	1.30
Ireland — 3.38%		
400 AIB Group Plc, 5.750%, due 16/02/2029 *	430	1.08
400 Bank of Ireland Group Plc, 4.625%, due 13/11/2029 *	418	1.04
500 Dell Bank International DAC, 3.625%, due 24/06/2029	505	1.26
	1,353	3.38
Italy — 5.81%		
600 Autostrade per l'Italia SpA, 1.875%, due 26/09/2029	554	1.38
200 La Doria SpA, 8.155%, due 12/11/2029 *	203	0.51
400 Mundys SpA, 4.750%, due 24/01/2029	412	1.03
400 Nexi SpA, 2.125%, due 30/04/2029	375	0.93
200 Optics Bidco SpA, 1.625%, due 18/01/2029	182	0.46
200 TeamSystem SpA, 3.500%, due 15/02/2028	192	0.48
400 Webuild SpA, 5.375%, due 20/06/2029	409	1.02
	2,327	5.81
Luxembourg — 2.84%		
600 Logikor Financing Sarl, 4.250%, due 18/07/2029	606	1.52
600 SELP Finance Sarl, 0.875%, due 27/05/2029	529	1.32
	1,135	2.84
Netherlands — 4.51%		
500 Cooperatieve Rabobank UA, 4.234%, due 16/07/2028 *	499	1.25
600 ING Groep NV, 4.500%, due 23/05/2029 *	622	1.55

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

Face Value (000's)	Value (000's) €	% of Net Asset Value
200 Odido Holding BV, 3.750%, due 15/01/2029	196	0.49
300 Q-Park Holding I BV, 5.125%, due 01/03/2029	308	0.77
200 VZ Vendor Financing II BV, 2.875%, due 15/01/2029	183	0.45
	1,808	4.51
Portugal — 1.34%		
500 Caixa Geral de Depositos SA, 5.750%, due 31/10/2028 *	535	1.34
Romania — 0.53%		
200 Banca Transilvania SA, 8.875%, due 27/04/2027 *	212	0.53
Slovenia — 0.50%		
200 United Group BV, 7.792%, due 01/02/2029 *	201	0.50
Spain — 10.92%		
400 Abanca Corp Bancaria SA, 5.250%, due 14/09/2028 *	420	1.05
600 Abertis Infraestructuras SA, 4.125%, due 07/08/2029	617	1.54
500 Banco de Sabadell SA, 5.500%, due 08/09/2029 *	535	1.34
500 Banco Santander SA, 0.625%, due 24/06/2029 *	452	1.13
600 CaixaBank SA, 5.000%, due 19/07/2029 *	632	1.58
300 Cellnex Telecom SA, 1.875%, due 26/06/2029	278	0.69
500 Ibercaja Banco SA, 4.375%, due 30/07/2028 *	512	1.28
200 Kaixo Bondco Telecom SA, 5.125%, due 30/09/2029	202	0.50
200 Lorca Telecom Bondco SA, 4.000%, due 18/09/2027	199	0.50
500 Unicaja Banco SA, 5.125%, due 21/02/2029 *	526	1.31
	4,373	10.92
Sweden — 1.77%		
500 Heimstaden Bostad Treasury BV, 0.750%, due 06/09/2029	406	1.01
300 Volvo Car AB, 4.250%, due 31/05/2028	304	0.76
	710	1.77
Switzerland — 1.42%		
500 UBS Group AG, 7.750%, due 01/03/2029 *	569	1.42
United Kingdom — 8.42%		
400 Amber Finco Plc, 6.625%, due 15/07/2029	415	1.03
600 Lloyds Banking Group Plc, 4.500%, due 11/01/2029 *	623	1.56
600 NatWest Group Plc, 4.771%, due 16/02/2029 *	626	1.56
500 Reckitt Benckiser Treasury Services Plc, 3.625%, due 20/06/2029	508	1.27
500 Santander UK Group Holdings Plc, 0.603%, due 13/09/2029 *	446	1.11
500 Standard Chartered Plc, 0.800%, due 17/11/2029 *	447	1.12
300 Zegona Finance Plc, 144A, 6.750%, due 15/07/2029	308	0.77
	3,373	8.42
United States — 13.09%		
400 Aptiv Plc, 1.600%, due 15/09/2028	375	0.94
300 Avantor Funding Inc, 3.875%, due 15/07/2028	299	0.75
400 Capital One Financial Corp, 1.650%, due 12/06/2029	365	0.91
200 Catalent Pharma Solutions Inc, 2.375%, due 01/03/2028	195	0.49
300 Coty Inc, 5.750%, due 15/09/2028	314	0.78
200 Crown European Holdings SACA, 5.000%, due 15/05/2028	208	0.52
300 Crown European Holdings SACA, 4.750%, due 15/03/2029	309	0.77
200 Energizer Gamma Acquisition BV, 3.500%, due 30/06/2029	189	0.47
500 Fidelity National Information Services Inc, 1.000%, due 03/12/2028	455	1.14
500 Goldman Sachs Group Inc/The, 0.875%, due 09/05/2029	448	1.12
400 IQVIA Inc, 2.250%, due 15/03/2029	372	0.93
600 Morgan Stanley, 4.656%, due 02/03/2029 *	626	1.56
500 PVH Corp, 4.125%, due 16/07/2029	506	1.26
600 WMG Acquisition Corp, 2.750%, due 15/07/2028	581	1.45
	5,242	13.09
Total Corporate Bonds and Notes (Cost €37,925)		38,359 95.79
Government Bonds and Notes — 1.63%		
600 Romanian Government International Bond, 6.625%, due 27/09/2029	651	1.63
Total Government Bonds and Notes (Cost €648)		651 1.63
Total Financial Assets at fair value through profit or loss		39,010 97.42
Total Financial Assets and Financial Liabilities at fair value through profit or loss		39,010 97.42
Other Assets in Excess of Liabilities		1,035 2.58
Total Net Assets		€40,045 100.00
–	Amounts designated as “–” are either €0, less than €1,000, less than 1,000 shares or less than 0.01%.	
144A	Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to €308,000 or 0.77% of net assets.	
*	Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.	

Franklin Responsible Income 2029 Fund[^]

Portfolio of Investments as at 31 August 2024 – (continued)

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	98.66
Other assets	1.34
Total Assets	100.00

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

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Statement of Financial Position

(in 000's)	FTGF Western Asset US Government Liquidity Fund		FTGF Western Asset US Core Bond Fund		FTGF Western Asset US Core Plus Bond Fund		FTGF Western Asset Euro Core Plus Bond Fund [^]	
	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024
	CURRENT ASSETS:							
Cash and cash equivalents (Note 7)	\$ –	\$ 1	\$ 59	\$ –	\$ 89,653	\$ 11,569	€ 60	€ 1,317
Margin accounts and restricted cash (Note 7)	–	–	1,497	1,697	6,335	4,243	–	1,090
Financial assets at fair value through profit or loss:								
Investments	1,397,718	1,126,235	136,907	190,499	708,703	813,413	–	47,809
Pledged investments	–	–	–	–	1	–	–	–
Options	–	–	124	102	921	460	–	–
Swap contracts	–	–	327	1,346	2,106	10,341	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised appreciation on forward foreign currency contracts	–	–	–	–	2,096	416	–	16
Unrealised appreciation on futures contracts	–	–	205	156	1,044	1,495	–	9
Receivable for investments sold	–	–	966	2,944	23,052	9,664	–	–
Receivable for redeemable participating shares sold	–	–	11	109	207	1,264	–	–
Interest and other income receivable	4,107	2,161	1,042	1,419	5,752	6,463	–	473
Dividend receivable	–	–	1	17	8	7	–	13
Management fees receivable	–	–	–	–	–	–	–	–
Other assets	8	–	–	–	–	–	–	–
Total Current Assets	1,401,833	1,128,397	141,139	198,289	839,878	859,335	60	50,727
CURRENT LIABILITIES:								
Cash overdraft (Note 7)	–	–	–	1,402	39	1,193	–	60
Margin accounts and restricted cash (Note 7)	–	–	122	1,640	673	5,946	–	7
Financial liabilities at fair value through profit or loss:								
Investments sold short	–	–	–	740	–	5,842	–	–
Options	–	–	81	70	499	215	–	–
Swap contracts	–	–	545	1	5,089	1,640	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised depreciation on forward foreign currency contracts	–	–	–	–	2,095	1,408	–	15
Unrealised depreciation on futures contracts	–	–	195	75	1,432	552	–	224
Payable for investments purchased	–	9,918	3,907	8,473	32,774	24,808	–	525
Distributions payable to holders of redeemable participating shares	4,494	3,318	191	166	165	158	–	2
Management fees payable (Note 3)	719	513	82	95	405	385	–	3
Administrator and depositary fees payable (Note 3)	38	30	16	18	62	57	3	8
Shareholder service fees payable (Note 3)	–	–	10	9	21	20	–	–
Payable for redeemable participating shares reacquired	–	–	232	49	174,641	1,503	–	–
Accrued expenses and other liabilities	216	200	81	91	944	353	57	54
Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)	5,467	13,979	5,462	12,829	218,839	44,080	60	898
Total Net Assets attributable to Holders of Redeemable Participating Shares	\$ 1,396,366	\$ 1,114,418	\$ 135,677	\$ 185,460	\$ 621,039	\$ 815,255	€ –	€ 49,829

(in 000's)	FTGF Western Asset Global High Yield Fund		Legg Mason Western Asset US Short- Term Government Fund [^]		Legg Mason Western Asset US Adjustable Rate Fund [^]		Legg Mason Western Asset Global Inflation Management Fund [^]	
	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024
	CURRENT ASSETS:							
Cash and cash equivalents (Note 7)	\$ 1,100	\$ 1,100	\$ 15	\$ 15	\$ 17	\$ 17	\$ 8	\$ 12
Margin accounts and restricted cash (Note 7)	146	101	–	–	–	–	–	–
Financial assets at fair value through profit or loss:								
Investments	45,006	47,559	–	–	–	–	–	–
Pledged investments	–	–	–	–	–	–	–	–
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised appreciation on forward foreign currency contracts	308	34	–	–	–	–	–	–
Unrealised appreciation on futures contracts	–	8	–	–	–	–	–	–
Receivable for investments sold	–	295	–	–	–	–	–	–
Receivable for redeemable participating shares sold	23	59	–	–	–	–	–	–
Interest and other income receivable	616	673	–	–	–	–	–	–
Dividend receivable	1	–	–	–	–	–	–	–
Management fees receivable	–	–	–	–	–	–	–	–
Other assets	1	–	–	–	–	–	–	–
Total Current Assets	47,201	49,829	15	15	17	17	8	12
CURRENT LIABILITIES:								
Cash overdraft (Note 7)	–	235	–	–	–	–	–	–
Margin accounts and restricted cash (Note 7)	–	8	–	–	–	–	–	–
Financial liabilities at fair value through profit or loss:								
Investments sold short	–	–	–	–	–	–	–	–
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised depreciation on forward foreign currency contracts	44	24	–	–	–	–	–	–
Unrealised depreciation on futures contracts	47	–	–	–	–	–	–	–
Payable for investments purchased	–	736	–	–	–	–	–	–
Distributions payable to holders of redeemable participating shares	96	90	–	–	–	–	–	–
Management fees payable (Note 3)	38	33	–	–	–	–	–	–
Administrator and depositary fees payable (Note 3)	9	10	–	–	–	–	–	–
Shareholder service fees payable (Note 3)	1	1	–	–	–	–	–	–
Payable for redeemable participating shares reacquired	48	103	1	1	–	–	–	–
Accrued expenses and other liabilities	59	70	14	14	17	17	8	12
Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)	342	1,310	15	15	17	17	8	12
Total Net Assets attributable to Holders of Redeemable Participating Shares	\$ 46,859	\$ 48,519	\$ –	\$ –	\$ –	\$ –	\$ –	\$ –

The accompanying notes are an integral part of the Financial Statements

Legg Mason Western Asset Short Duration High Income Bond Fund [^]		FTGF Western Asset Global Multi Strategy Fund		FTGF Western Asset US High Yield Fund		Legg Mason Western Asset Emerging Markets Total Return Bond Fund [^]		Legg Mason Western Asset Emerging Markets Corporate Bond Fund [^]	
As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024
\$ 671	\$ 675	\$ 17,531	\$ 15,928	\$ 227	\$ 682	\$ 19	\$ 23	\$ -	\$ 18
-	-	702	1,402	1,479	1,418	-	-	-	-
-	-	240,916	222,636	89,931	96,006	-	-	-	-
-	-	-	1	-	-	-	-	-	-
-	-	-	-	398	421	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	3,482	364	29	14	-	-	-	-
-	-	727	43	-	8	-	-	-	-
-	-	-	221	-	179	-	-	-	-
-	-	110	245	53	27	-	-	-	-
-	-	2,626	2,793	1,322	1,557	-	-	-	-
-	-	8	16	3	4	-	-	-	-
-	-	-	-	6	-	-	-	-	-
-	-	8	-	-	-	-	-	-	-
671	675	266,110	243,649	93,448	100,316	19	23	-	18
-	-	1	-	-	-	-	-	-	-
-	-	288	39	309	237	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	137	219	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	1,598	1,576	-	1	-	-	-	-
-	-	34	139	25	-	-	-	-	-
-	-	-	541	400	2,660	-	-	-	-
-	-	86	86	185	163	-	-	-	-
-	-	122	94	61	57	-	-	-	-
-	2	23	22	13	13	-	-	-	-
-	-	9	6	6	5	-	-	-	-
661	662	18	102	49	35	11	11	-	-
10	11	99	104	47	48	8	12	-	18
671	675	2,278	2,709	1,232	3,438	19	23	-	18
\$ -	\$ -	\$ 263,832	\$ 240,940	\$ 92,216	\$ 96,878	\$ -	\$ -	\$ -	\$ -

FTGF Western Asset Asian Opportunities Fund		FTGF Western Asset Short Duration Blue Chip Bond Fund		FTGF Western Asset Global Core Plus Bond Fund [^]		FTGF Western Asset Global Credit Fund [^]		Legg Mason Western Asset Euro High Yield Fund [^]	
As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024
\$ 170	\$ 48	\$ 3,453	\$ 3,781	\$ 4,502	\$ 3,684	\$ 215	\$ 211	€ -	€ 12
516	550	4,578	3,313	592	1,024	962	1,107	-	-
250,580	248,280	470,014	464,601	114,757	138,973	31,247	29,411	-	-
-	-	-	-	-	1	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
1,112	34	8,771	2,849	1,712	542	61	90	-	-
82	-	46	638	351	52	7	82	-	-
-	220	-	363	740	411	-	52	-	-
330	461	527	295	4	-	3	-	-	-
2,648	2,578	4,894	4,644	721	990	371	368	-	-
3	64	33	46	5	13	4	4	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
255,441	252,235	492,316	480,530	123,384	145,690	32,870	31,325	-	12
4,070	236	9	2	7	8	1	29	-	-
-	1	79	5	117	123	29	23	-	-
-	-	-	-	-	412	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	546	498	-	-	160	188	-	-
-	-	-	-	-	-	-	-	-	-
11	182	6,256	177	1,072	371	334	1	-	-
-	82	1,472	82	145	230	165	21	-	-
-	219	-	364	11,286	14,941	220	-	-	-
15	15	2	2	-	-	-	-	-	-
145	151	161	142	11	14	-	1	-	-
23	26	40	36	13	15	7	8	-	-
17	13	13	12	-	-	-	-	-	-
1,109	523	1,945	590	1	25	-	-	-	-
159	159	93	82	105	131	48	57	-	12
5,549	1,607	10,616	1,992	12,757	16,270	964	328	-	12
\$ 249,892	\$ 250,628	\$ 481,700	\$ 478,538	\$ 110,627	\$ 129,420	\$ 31,906	\$ 30,997	€ -	€ -

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – (continued)

(in 000's)	FTGF Western Asset Macro Opportunities Bond Fund [^]		FTGF Western Asset Multi-Asset Credit Fund [^]		FTGF Western Asset Structured Opportunities Fund [^]		FTGF Western Asset US Mortgage-Backed Securities Fund [^]	
	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024
	CURRENT ASSETS:							
Cash and cash equivalents (Note 7)	\$ 115,104	\$ 26,798	\$ 7,239	\$ 4,674	\$ 3	\$ 3,392	\$ 3	\$ 73
Margin accounts and restricted cash (Note 7)	37,849	33,984	2,091	3,657	4,375	1,450	1,741	2,654
Financial assets at fair value through profit or loss:								
Investments	447,842	1,150,354	377,257	361,536	547,075	519,423	1,250,524	1,178,166
Pledged investments	4,760	69,547	–	–	–	–	–	–
Options	448	5,129	128	93	–	–	–	–
Swap contracts	6,926	82,650	161	232	–	–	–	–
Swaptions	–	–	16	–	–	–	–	–
Unrealised appreciation on forward foreign currency contracts	17,860	8,511	10,130	1,501	20	12	–	–
Unrealised appreciation on futures contracts	6,708	18,244	546	620	456	166	3	313
Receivable for investments sold	142,297	1,403	689	1,216	–	–	30,250	224,075
Receivable for redeemable participating shares sold	4	445	8	459	–	899	–	–
Interest and other income receivable	2,297	19,663	4,719	4,748	2,556	2,040	5,395	4,961
Dividend receivable	16	332	–	8	37	84	15	72
Management fees receivable	–	–	–	–	–	–	–	–
Other assets	–	–	2	–	–	–	2	–
Total Current Assets	782,111	1,417,060	402,986	378,744	554,522	527,466	1,287,933	1,410,314
CURRENT LIABILITIES:								
Cash overdraft (Note 7)	499	4	19	1,022	2,690	533	63	3,121
Margin accounts and restricted cash (Note 7)	4,872	56,547	175	119	–	–	244	72
Financial liabilities at fair value through profit or loss:								
Investments sold short	–	–	–	–	–	–	–	6,335
Options	270	7,886	26	17	–	–	–	–
Swap contracts	1,215	18,195	489	286	–	–	–	–
Swaptions	–	–	14	–	–	–	–	–
Unrealised depreciation on forward foreign currency contracts	11,785	6,458	1,787	403	–	6	–	–
Unrealised depreciation on futures contracts	10,978	19,662	309	253	–	306	387	247
Payable for investments purchased	136,626	97,494	4,453	3,733	3,145	–	74,457	250,542
Distributions payable to holders of redeemable participating shares	–	–	–	–	–	–	–	–
Management fees payable (Note 3)	907	1,269	32	27	47	43	18	15
Administrator and depositary fees payable (Note 3)	70	80	33	29	44	39	90	77
Shareholder service fees payable (Note 3)	78	104	1	–	–	1	–	–
Payable for redeemable participating shares reacquired	73,352	3,476	18	4	24,747	98	–	–
Accrued expenses and other liabilities	417	916	163	170	283	284	232	197
Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)	241,069	212,091	7,519	6,063	30,956	1,310	75,491	260,606
Total Net Assets attributable to Holders of Redeemable Participating Shares	\$ 541,042	\$ 1,204,969	\$ 395,467	\$ 372,681	\$ 523,566	\$ 526,156	\$ 1,212,442	\$ 1,149,708

(in 000's)	FTGF Brandywine Global Fixed Income Absolute Return Fund [^]		FTGF Brandywine Global High Yield Fund [^]		FTGF Brandywine Global Opportunistic Fixed Income Fund		Legg Mason Brandywine Global Sovereign Credit Fund [^]	
	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024
	CURRENT ASSETS:							
Cash and cash equivalents (Note 7)	\$ 257	\$ 13	\$ 737	\$ 80	\$ 272	\$ –	\$ –	\$ 2,172
Margin accounts and restricted cash (Note 7)	130	1,146	47	68	180	320	–	–
Financial assets at fair value through profit or loss:								
Investments	138,118	146,547	28,347	30,535	187,292	207,752	–	–
Pledged investments	–	–	–	–	–	–	–	–
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised appreciation on forward foreign currency contracts	6,359	3,036	409	38	6,311	942	–	–
Unrealised appreciation on futures contracts	–	256	–	1	–	–	–	–
Receivable for investments sold	–	3,081	–	412	–	–	–	–
Receivable for redeemable participating shares sold	–	1	104	–	5	1	–	–
Interest and other income receivable	1,683	1,371	448	501	1,297	2,171	–	–
Dividend receivable	95	123	1	5	629	629	–	–
Management fees receivable	–	–	–	–	–	–	–	–
Other assets	–	–	1	–	–	–	–	–
Total Current Assets	146,642	155,574	30,094	31,640	195,986	211,815	–	2,172
CURRENT LIABILITIES:								
Cash overdraft (Note 7)	77	9	–	–	107	1	–	–
Margin accounts and restricted cash (Note 7)	689	270	–	–	–	320	–	–
Financial liabilities at fair value through profit or loss:								
Investments sold short	–	–	–	–	–	–	–	–
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised depreciation on forward foreign currency contracts	4,047	3,927	20	71	2,513	3,847	–	–
Unrealised depreciation on futures contracts	32	51	9	–	–	–	–	–
Payable for investments purchased	–	2,526	–	287	–	–	–	–
Distributions payable to holders of redeemable participating shares	–	–	29	8	–	–	–	–
Management fees payable (Note 3)	111	101	11	1	110	105	–	–
Administrator and depositary fees payable (Note 3)	16	16	7	8	21	22	–	–
Shareholder service fees payable (Note 3)	–	1	–	–	1	–	–	–
Payable for redeemable participating shares reacquired	–	2,176	743	60	–	16	–	–
Accrued expenses and other liabilities	211	228	28	41	133	128	–	2,172
Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)	5,183	9,305	847	476	2,885	4,439	–	2,172
Total Net Assets attributable to Holders of Redeemable Participating Shares	\$ 141,459	\$ 146,269	\$ 29,247	\$ 31,164	\$ 193,101	\$ 207,376	\$ –	\$ –

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset UK Investment Grade Credit Fund [^]		FTGF Western Asset US Corporate Bond Fund [^]		Western Asset UCITS SMASH Series Core Plus Completion Fund [^]		FTGF Western Asset Sustainable Global Corporate Bond Fund [^]		FTGF Brandywine Global Fixed Income Fund	
As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024
£ 34	£ 46	\$ 46	\$ 123	\$ 178,367	\$ 196,328	\$ 20	\$ 41	\$ 52,124	\$ –
–	–	–	–	17,659	17,621	–	–	117,301	145,313
–	–	–	–	–	–	–	–	–	–
–	–	–	–	38	32	–	–	–	–
–	–	–	–	263	490	–	–	–	–
–	–	–	–	–	–	–	–	–	–
–	–	–	–	101	20	–	–	1,520	855
–	–	–	–	103	74	–	–	2	–
–	–	–	–	21	–	–	–	–	139
–	–	–	–	–	–	–	–	24	138
–	–	–	–	210	174	–	–	692	1,469
–	–	–	–	–	1	–	–	348	357
–	–	–	–	7	8	–	–	–	–
–	–	2	–	–	–	–	–	2	–
34	46	48	123	18,947	18,944	20	41	120,065	148,271
–	–	–	–	–	119,105	–	–	6,3	79
–	–	–	–	–	–	–	–	–	–
–	–	–	–	13	18	–	–	–	–
–	–	–	–	147	4	–	–	–	–
–	–	–	–	–	–	–	–	–	–
–	–	–	–	105	62	–	–	912	2,346
–	–	–	–	54	39	–	–	–	–
–	–	–	–	119	137	–	–	–	139
–	–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	69	72
–	3	2	6	16	17	3	11	15	18
–	–	–	–	–	–	–	–	9	10
–	–	–	28	–	–	–	–	268	179
34	43	46	89	32	47	17	30	112	343
34	46	48	123	486	548	20	41	1,394	3,186
£ –	£ –	\$ –	\$ –	\$ 18,461	\$ 18,396	\$ –	\$ –	\$ 118,671	\$ 145,085
FTGF Brandywine Global Income Optimiser Fund		FTGF Brandywine Global Credit Opportunities Fund [^]		FTGF Brandywine Global Defensive High Yield Fund [^]		FTGF Brandywine Global – US High Yield Fund [^]		FTGF Brandywine Global Enhanced Absolute Return Fund [^] _γ	
As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024
\$ 4,250,1,832	\$ 2,5,330	\$ 3	\$ –	\$ –	\$ 15	\$ –	\$ 15	\$ 69	\$ 2,984,1,171
1,123,827	1,141,005	13,949	18,003	–	–	–	–	–	67,598
–	–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
14,681,31	6,119,55	–	–	–	–	–	–	–	430,14
–	894	–	4,373	–	–	–	–	–	–
412	2,418	–	–	–	–	–	–	–	–
15,020,25	16,923,89	150	246,3	–	–	–	–	–	930,7
–	–	–	–	–	–	–	–	–	4
15	–	–	–	1	–	–	–	–	–
1,160,093	1,172,835	14,102	22,625	1	15	–	15	69	73,138
1,908	3,226	65	152	1	–	–	–	–	1,288
–	–	–	–	–	–	–	–	–	–
272	2,085	83	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
8,900	4,746	–	–	–	–	–	–	–	1,463
1,019	274	–	–	–	–	–	–	–	167
4,605	4,968	–	663	–	–	–	–	–	–
157	147	–	–	–	–	–	–	–	–
724	681	10	3	–	–	–	–	–	–
91	82	11	13	–	2	–	–	3	11
78	74	–	–	–	–	–	–	–	–
1,961,277	4,823,349	51,69	5,311,80	–	13	–	15	–	–
18,993	21,455	289	6,222	1	15	–	15	69	2,101
\$ 1,141,100	\$ 1,151,380	\$ 13,813	\$ 16,403	\$ –	\$ –	\$ –	\$ –	\$ –	\$ 71,037

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – (continued)

(in 000's)	FTGF Brandywine Global Multi-Sector Impact Fund [^]		FTGF Brandywine Global – US Fixed Income Fund [^]		FTGF Brandywine Global Dynamic US Equity Fund [^]		FTGF ClearBridge US Value Fund ^β	
	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024
	CURRENT ASSETS:							
Cash and cash equivalents (Note 7)	\$ 1,777	\$ 37	\$ 458	\$ –	\$ 5	\$ 22	\$ 20,230	\$ 17,644
Margin accounts and restricted cash (Note 7)	42	63	–	1,087	–	–	–	–
Financial assets at fair value through profit or loss:								
Investments	14,400	15,831	36,287	30,675	–	–	1,484,354	1,142,135
Pledged investments	–	–	–	–	–	–	–	–
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised appreciation on forward foreign currency contracts	129	54	–	–	–	–	1,386	622
Unrealised appreciation on futures contracts	1	1	–	14	–	–	–	–
Receivable for investments sold	–	–	–	–	–	–	–	3,823
Receivable for redeemable participating shares sold	–	–	–	–	–	–	309	1,295
Interest and other income receivable	136	194	170	163	–	–	3	69
Dividend receivable	–	2	–	2	–	–	769	1,533
Management fees receivable	1	3	–	1	–	–	–	–
Other assets	–	–	2	–	–	–	17	–
Total Current Assets	16,486	16,185	36,917	31,942	5	22	1,507,068	1,167,121
CURRENT LIABILITIES:								
Cash overdraft (Note 7)	14	9	–	218	–	–	2,469	614
Margin accounts and restricted cash (Note 7)	–	–	96	–	–	–	–	–
Financial liabilities at fair value through profit or loss:								
Investments sold short	–	–	–	–	–	–	–	–
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised depreciation on forward foreign currency contracts	146	57	–	–	–	–	1	6
Unrealised depreciation on futures contracts	15	4	45	–	–	–	–	–
Payable for investments purchased	–	209	–	–	–	–	–	3,823
Distributions payable to holders of redeemable participating shares	–	–	–	–	–	–	–	–
Management fees payable (Note 3)	–	–	5	–	–	–	1,005	715
Administrator and depositary fees payable (Note 3)	28	20	10	4	–	3	121	90
Shareholder service fees payable (Note 3)	–	–	–	–	–	–	101	57
Payable for redeemable participating shares reacquired	–	–	–	–	–	–	5,433	4,096
Accrued expenses and other liabilities	47	57	15	21	5	19	118	94
Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)	250	356	171	243	5	22	9,248	9,495
Total Net Assets attributable to Holders of Redeemable Participating Shares	\$ 16,236	\$ 15,829	\$ 36,746	\$ 31,699	\$ –	\$ –	\$ 1,497,820	\$ 1,157,626

(in 000's)	FTGF ClearBridge Tactical Dividend Income Fund		FTGF ClearBridge US Equity Sustainability Leaders Fund		FTGF ClearBridge Global Growth Fund [^]		FTGF ClearBridge Infrastructure Value Fund [^]	
	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024
	CURRENT ASSETS:							
Cash and cash equivalents (Note 7)	\$ 865	\$ 219	\$ 18,131	\$ 9,574	\$ 375	\$ 185	€ 10,456	€ 17,951
Margin accounts and restricted cash (Note 7)	–	–	–	–	–	–	–	–
Financial assets at fair value through profit or loss:								
Investments	39,730	35,857	1,343,203	1,367,716	27,318	16,583	763,331	807,917
Pledged investments	–	–	–	–	–	–	–	–
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised appreciation on forward foreign currency contracts	30	3	1,814	370	–	–	436	26
Unrealised appreciation on futures contracts	–	–	–	–	–	–	–	–
Receivable for investments sold	–	3	–	9,448	–	95	–	450
Receivable for redeemable participating shares sold	1	1	741	1,647	–	–	444	747
Interest and other income receivable	16	11	2	6	–	–	–	–
Dividend receivable	23	41	659	658	24	9	1,643	1,466
Management fees receivable	–	–	–	–	–	–	–	–
Other assets	–	–	–	–	1	–	–	–
Total Current Assets	40,665	36,135	1,364,550	1,389,419	27,718	16,872	776,310	828,557
CURRENT LIABILITIES:								
Cash overdraft (Note 7)	–	74	4,968	5,786	21	–	1	1
Margin accounts and restricted cash (Note 7)	–	–	–	–	–	–	–	–
Financial liabilities at fair value through profit or loss:								
Investments sold short	–	–	–	–	–	–	–	–
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised depreciation on forward foreign currency contracts	–	3	25	16	–	–	905	891
Unrealised depreciation on futures contracts	–	–	–	–	–	–	–	–
Payable for investments purchased	–	3	–	10,962	–	52	–	450
Distributions payable to holders of redeemable participating shares	–	–	–	–	–	–	–	–
Management fees payable (Note 3)	39	20	634	583	14	3	669	655
Administrator and depositary fees payable (Note 3)	10	10	118	105	8	8	72	69
Shareholder service fees payable (Note 3)	4	–	99	115	–	–	74	76
Payable for redeemable participating shares reacquired	–	34	1,986	6,183	–	50	837	3,388
Accrued expenses and other liabilities	47	55	208	159	36	41	140	104
Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)	100	199	8,038	23,909	79	154	2,698	5,634
Total Net Assets attributable to Holders of Redeemable Participating Shares	\$ 40,565	\$ 35,936	\$ 1,356,512	\$ 1,365,510	\$ 27,639	\$ 16,718	€ 773,612	€ 822,923

The accompanying notes are an integral part of the Financial Statements

Legg Mason ClearBridge Growth Fund [^]		Legg Mason ClearBridge Global Equity Fund [^]		FTGF ClearBridge US Appreciation Fund		FTGF ClearBridge US Large Cap Growth Fund		FTGF ClearBridge US Aggressive Growth Fund	
As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024
\$ 17	\$ 17	\$ -	\$ 1	\$ 1,953	\$ 1,969	\$ 54,180	\$ 62,331,290	\$ 1,811	\$ 2,718
-	-	-	-	194,655	210,196	1,830,092	1,827,864	184,100	205,138
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	2,198	392	134	7
-	-	-	-	-	-	-	1,083	-	28
-	-	-	-	8	4	4,462	2,610	5	115
-	-	-	-	-	4	7	109	-	2
-	-	-	-	133	176	1,071	1,409	59	86
-	-	-	-	-	-	-	-	-	-
-	-	-	-	1	-	27	-	-	-
17	17	-	1	196,750	212,349	1,892,037	1,896,088	186,109	208,094
-	-	-	-	12	6	2	2	154	-
-	-	-	-	-	-	980	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	1,028	312	1	22
-	-	-	-	-	-	-	18,684	-	28
-	-	-	-	-	-	-	-	-	-
-	-	-	-	201	185	1,316	1,176	195	196
-	-	-	-	26	26	191	189	38	40
-	-	-	-	27	28	176	154	33	36
17	17	-	-	2,312	562	1,116	2,792	60	208
-	-	-	1	81	86	226	179	154	174
17	17	-	1	2,659	893	5,035	23,488	635	704
\$ -	\$ -	\$ -	\$ -	\$ 194,091	\$ 211,456	\$ 1,887,002	\$ 1,872,600	\$ 185,474	\$ 207,390

Legg Mason ClearBridge Emerging Markets Infrastructure Fund [^]		FTGF ClearBridge Global Infrastructure Income Fund		FTGF ClearBridge Global Sustainability Improvers Fund [^]		FTGF Royce US Small Cap Opportunity Fund		FTGF Royce US Smaller Companies Fund	
As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024
\$ 19	\$ 24	\$ 5,611	\$ 10,286	\$ 303	\$ 506	\$ 481	\$ 1,913	\$ 3	\$ 12
-	-	307,269	326,235	6,062	5,144	832,711	689,142	100,203	96,082
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	1,082	255	1	-	1,557	292	3	1
-	-	-	294	-	3	-	3,223	-	294
-	-	178	27	-	-	1,456	6,008	123	64
-	-	-	-	-	1	26	13	1	1
-	-	2,014	2,107	7	9	468	406	34	34
-	-	-	-	3	6	-	-	-	-
-	-	-	-	2	-	3	-	-	-
19	24	316,154	339,204	6,378	5,669	836,702	700,997	100,367	96,488
-	-	1	-	-	-	1	4	278	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	15	124	-	-	185	170	-	-
-	-	-	5,843	-	3	-	1,393	-	343
-	-	-	-	-	-	-	-	-	-
-	-	305	296	-	-	795	595	113	97
-	-	32	28	21	10	81	74	15	15
-	-	44	51	-	-	146	111	16	12
-	-	898	989	-	-	709	3,599	184	25
19	24	77	64	12	15	153	161	53	61
19	24	1,372	7,395	33	28	2,070	6,107	659	553
\$ -	\$ -	\$ 314,782	\$ 331,809	\$ 6,345	\$ 5,641	\$ 834,632	\$ 694,890	\$ 99,708	\$ 95,935

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – (continued)

(in 000's)	FTGF Royce Global Small Cap Premier Fund [^]		Legg Mason US Equity Fund [^]		Franklin MV European Equity Growth and Income Fund [^]		FTGF Franklin MV Asia Pacific Ex Japan Equity Growth and Income Fund [^]	
	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024
	CURRENT ASSETS:							
Cash and cash equivalents (Note 7)	\$ 3	\$ –	\$ 23	\$ 23	€ 1,533	€ 1,417	\$ 1,908	\$ 2,264
Margin accounts and restricted cash (Note 7)	–	–	–	–	–	–	–	–
Financial assets at fair value through profit or loss:								
Investments	4,557	4,422	–	–	–	–	–	–
Pledged investments	–	–	–	–	–	–	–	–
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised appreciation on forward foreign currency contracts	–	–	–	–	–	–	–	–
Unrealised appreciation on futures contracts	–	–	–	–	–	–	–	–
Receivable for investments sold	–	–	–	–	–	–	–	–
Receivable for redeemable participating shares sold	–	–	–	–	–	–	–	–
Interest and other income receivable	–	–	–	–	–	–	–	–
Dividend receivable	6	7	–	–	4	11	–	–
Management fees receivable	1	11	–	–	–	–	–	–
Other assets	–	–	–	–	–	–	–	–
Total Current Assets	4,567	4,440	23	23	1,537	1,428	1,908	2,264
CURRENT LIABILITIES:								
Cash overdraft (Note 7)	1	8	–	–	–	–	–	–
Margin accounts and restricted cash (Note 7)	–	–	–	–	–	–	–	–
Financial liabilities at fair value through profit or loss:								
Investments sold short	–	–	–	–	–	–	–	–
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised depreciation on forward foreign currency contracts	–	–	–	–	–	–	–	–
Unrealised depreciation on futures contracts	–	–	–	–	–	–	–	–
Payable for investments purchased	–	–	–	–	–	–	–	–
Distributions payable to holders of redeemable participating shares	–	–	–	–	–	–	–	–
Management fees payable (Note 3)	–	–	–	–	–	–	–	–
Administrator and depositary fees payable (Note 3)	5	6	–	–	–	–	–	2
Shareholder service fees payable (Note 3)	–	–	–	–	–	–	–	–
Payable for redeemable participating shares reacquired	–	–	–	–	1,167	1,175	1,876	2,213
Accrued expenses and other liabilities	35	40	23	23	370	253	32	49
Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)	41	54	23	23	1,537	1,428	1,908	2,264
Total Net Assets attributable to Holders of Redeemable Participating Shares	\$ 4,526	\$ 4,386	\$ –	\$ –	€ –	€ –	\$ –	\$ –

(in 000's)	Legg Mason Martin Currie Asia Pacific Fund [^]		Legg Mason Martin Currie European Absolute Alpha Fund [^]		Legg Mason Martin Currie Global Resources Fund [^]		Legg Mason Martin Currie Greater China Fund [^]	
	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024
	CURRENT ASSETS:							
Cash and cash equivalents (Note 7)	\$ 28	\$ 28	€ –	€ 83	\$ 51	\$ 51	\$ 61	\$ 61
Margin accounts and restricted cash (Note 7)	–	–	–	–	–	–	–	–
Financial assets at fair value through profit or loss:								
Investments	–	–	–	–	–	–	–	–
Pledged investments	–	–	–	–	–	–	–	–
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised appreciation on forward foreign currency contracts	–	–	–	–	–	–	–	–
Unrealised appreciation on futures contracts	–	–	–	–	–	–	–	–
Receivable for investments sold	–	–	–	–	–	–	–	–
Receivable for redeemable participating shares sold	–	–	–	–	–	–	–	–
Interest and other income receivable	–	–	–	–	–	–	–	–
Dividend receivable	–	–	–	–	–	–	–	–
Management fees receivable	–	–	–	–	–	–	–	–
Other assets	–	–	–	–	–	–	–	–
Total Current Assets	28	28	–	83	51	51	61	61
CURRENT LIABILITIES:								
Cash overdraft (Note 7)	–	–	–	–	–	–	–	–
Margin accounts and restricted cash (Note 7)	–	–	–	–	–	–	–	–
Financial liabilities at fair value through profit or loss:								
Investments sold short	–	–	–	–	–	–	–	–
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised depreciation on forward foreign currency contracts	–	–	–	–	–	–	–	–
Unrealised depreciation on futures contracts	–	–	–	–	–	–	–	–
Payable for investments purchased	–	–	–	–	–	–	–	–
Distributions payable to holders of redeemable participating shares	–	–	–	–	–	–	–	–
Management fees payable (Note 3)	–	–	–	–	–	–	–	–
Administrator and depositary fees payable (Note 3)	–	–	–	–	–	–	–	–
Shareholder service fees payable (Note 3)	–	–	–	–	–	–	–	–
Payable for redeemable participating shares reacquired	–	–	–	–	51	51	38	38
Accrued expenses and other liabilities	28	28	–	83	–	–	23	23
Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)	28	28	–	83	51	51	61	61
Total Net Assets attributable to Holders of Redeemable Participating Shares	\$ –	\$ –	€ –	€ –	\$ –	\$ –	\$ –	\$ –

The accompanying notes are an integral part of the Financial Statements

Legg Mason Battery March International Large Cap Fund [^]		Legg Mason QS Emerging Markets Equity Fund [^]		Franklin MV Global Equity Growth and Income Fund [^]		Legg Mason Japan Equity Fund [^]		FTGF Martin Currie Asia Long-Term Unconstrained Fund [^]	
As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024
\$ 61	\$ 61	\$ 38	\$ 38	\$ 2,552	\$ 2,544	¥ 123,212	¥ 126,058	\$ 41	\$ 57
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
59	59	1	1	2,517	2,517	-	-	-	3
2	2	37	37	35	27	123,212	126,058	41	54
61	61	38	38	2,552	2,544	123,212	126,058	41	57
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
59	59	1	1	2,517	2,517	-	-	-	3
2	2	37	37	35	27	123,212	126,058	41	54
61	61	38	38	2,552	2,544	123,212	126,058	41	57
\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	¥ -	¥ -	\$ -	\$ -
FTGF Martin Currie Global Long-Term Unconstrained Fund [^]		FTGF Martin Currie Asia Pacific Urban Trends Income Fund ^{^δ}		FTGF Martin Currie Global Emerging Markets Fund [^]		FTGF Martin Currie European Unconstrained Fund [^]		FTGF Martin Currie Improving Society Fund [^]	
As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024
\$ 11	\$ -	\$ 52	\$ 134	\$ 225	\$ -	€ 503	€ 930	\$ 9	\$ 110
-	-	-	-	-	-	-	-	-	-
49,158	123,913	-	21,066	30,239	31,826	98,453	186,811	9,402	6,124
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
284	385	-	-	-	-	6	3	45	5
-	-	-	-	-	-	-	-	-	-
-	63	-	518	44	-	-	-	13	-
36	82	-	-	-	107	-	1,196	2,217	-
-	-	-	-	-	-	-	-	-	-
52	70	25	131	29	27	50	65	3	1
-	-	-	-	-	-	-	-	5	11
-	-	2	-	-	-	-	-	-	-
49,541	124,513	79	21,849	30,537	31,960	99,012	189,005	11,694	6,251
-	180	16	-	-	-	-	-	2,214	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
1	22	-	-	-	-	11	9	9	-
-	-	-	-	-	-	-	-	-	-
-	63	-	507	31	75	-	-	26	-
-	-	-	-	-	-	-	-	-	-
48	64	-	8	24	16	30	54	-	-
12	16	4	8	9	10	18	23	34	21
6	7	-	-	1	-	-	1	-	-
1	89	15	5	17	40	5	-	-	-
48	51	44	177	243	172	40	40	41	44
116	492	79	705	325	313	104	127	2,324	65
\$ 49,425	\$ 124,021	\$ -	\$ 21,144	\$ 30,212	\$ 31,647	€ 98,908	€ 188,878	\$ 9,370	\$ 6,186

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – (continued)

(in 000's)	Franklin Responsible Income 2028 Fund [^]		Franklin Responsible Income 2029 Fund ^{^α}		Franklin Templeton Global Funds Plc	
	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024	As at 31 August 2024	As at 29 February 2024
CURRENT ASSETS:						
Cash and cash equivalents (Note 7)	€ 460	€ 1,298	€ 343	€ –	\$ 372,805	\$ 216,937
Margin accounts and restricted cash (Note 7)	–	–	–	–	65,585	67,581
Financial assets at fair value through profit or loss:						
Investments	82,442	85,524	39,010	–	15,315,580	15,732,630
Pledged investments	–	–	–	–	4,761	69,548
Options	–	–	–	–	1,659	5,817
Swap contracts	–	–	–	–	10,181	95,480
Swaptions	–	–	–	–	16	–
Unrealised appreciation on forward foreign currency contracts	–	–	–	–	84,114	28,242
Unrealised appreciation on futures contracts	–	–	–	–	10,312	22,250
Receivable for investments sold	–	–	–	–	198,072	269,303
Receivable for redeemable participating shares sold	–	–	67	–	11,926	20,881
Interest and other income receivable	1,005	946	633	–	60,738	80,950
Dividend receivable	41	18	20	–	8,551	10,289
Management fees receivable	–	–	–	–	17	44
Other assets	8	2	–	–	112	2
Total Current Assets	83,956	87,788	40,073	–	16,144,429	16,619,954
CURRENT LIABILITIES:						
Cash overdraft (Note 7)	–	–	–	–	17,807	18,339
Margin accounts and restricted cash (Note 7)	–	–	–	–	9,584	65,750
Financial liabilities at fair value through profit or loss:						
Investments sold short	–	–	–	–	–	13,329
Options	–	–	–	–	889	8,206
Swap contracts	–	–	–	–	8,683	23,116
Swaptions	–	–	–	–	14	–
Unrealised depreciation on forward foreign currency contracts	–	–	–	–	43,903	28,790
Unrealised depreciation on futures contracts	–	–	–	–	16,363	22,426
Payable for investments purchased	–	–	–	–	272,049	466,191
Distributions payable to holders of redeemable participating shares	–	–	–	–	5,420	4,155
Management fees payable (Note 3)	33	32	10	–	9,297	8,560
Administrator and depositary fees payable (Note 3)	9	9	6	–	1,548	1,478
Shareholder service fees payable (Note 3)	–	–	–	–	979	910
Payable for redeemable participating shares reacquired	115	–	–	–	299,494	48,290
Accrued expenses and other liabilities	40	43	12	–	7,493	10,107
Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)	197	84	28	–	693,523	719,647
Total Net Assets attributable to Holders of Redeemable Participating Shares	€ 83,759	€ 87,704	€ 40,045	€ –	\$15,450,906	\$15,900,307

Amounts designated as “–” are either \$0/€0/¥0/£0 or less than \$1,000/€1,000/¥1,000/£1,000.

The Euro figures for FTGF Western Asset Euro Core Plus Bond Fund[^], Legg Mason Western Asset Euro High Yield Fund[^], FTGF ClearBridge Infrastructure Value Fund[^], Franklin MV European Equity Growth and Income Fund[^], Legg Mason Martin Currie European Absolute Alpha Fund[^], FTGF Martin Currie European Unconstrained Fund[^], Franklin Responsible Income 2028 Fund[^] and Franklin Responsible Income 2029 Fund[^] have been converted into US Dollars in the total figure for Franklin Templeton Global Funds Plc as at 31 August 2024 using the USD/EUR closing rate of 0.9047 (29 February 2024: 0.9252).

The Yen figures for Legg Mason Japan Equity Fund[^] have been converted into US Dollars in the total figure for Franklin Templeton Global Funds Plc as at 31 August 2024 using the USD/JPY closing rate of 146.1900 (29 February 2024 : 149.9200).

The British Pound figures for FTGF Western Asset UK Investment Grade Credit Fund[^] have been converted into US Dollars in the total figure for Franklin Templeton Global Funds Plc as at 31 August 2024 using the USD/GBP closing rate of 0.7614 (29 February 2024 : 0.7922).

^α Effective 27 March 2024, Franklin Responsible Income 2029 Fund[^] commenced trading.

^β Effective 31 May 2024, FTGF ClearBridge Value Fund was re-named to FTGF ClearBridge US Value Fund.

^γ Effective 17 July 2024, FTGF Brandywine Global Enhanced Absolute Return Fund[^] ceased trading.

^δ Effective 26 July 2024, FTGF Martin Currie Asia Pacific Urban Trends Income Fund[^] ceased trading.

^λ Effective 29 July 2024, FTGF Western Asset Euro Core Plus Bond Fund[^] ceased trading.

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – (continued)

	31 August 2024			29 February 2024			28 February 2023		
	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:
FTGF Western Asset Structured Opportunities Fund[^]									
(continued)									
Class M Euro Accumulating (Hedged)	\$ 57	1	103.30	\$ 54	1	99.37	\$ 50	1	95.01
Premier Class US\$ Accumulating	46,903	324	144.93	72,263	523	138.14	78,484	606	129.48
Premier Class US\$ Distributing (Q)	8,816	110	80.15	8,801	110	80.01	8,643	105	82.24
Premier Class Euro Accumulating (Hedged)	527	4	123.70	576	4	118.91	4,182	35	113.55
Premier Class Euro Distributing (Q) (Hedged)	157	2	70.45	154	2	70.91	523	7	74.31
Premier Class GBP Distributing (M) (Hedged) Plus (e)	–	–	–	–	–	–	85	1	74.62
Premier Class JPY Accumulating (Hedged)	–	–	–	–	–	–	41,500	500	11,303.04
LM Class US\$ Accumulating	462,946	3,023	153.16	439,931	3,023	145.54	409,895	3,023	135.60
FTGF Western Asset US Mortgage-Backed Securities Fund[^]									
Class A US\$ Distributing (M) Plus (e)	\$ 9	–	75.32	\$ 9	–	73.19	\$ 9	–	74.87
Premier Class US\$ Accumulating	64,882	615	105.50	61,613	615	100.18	57,381	585	98.09
LM Class US\$ Accumulating	1,147,551	10,625	108.00	1,088,086	10,625	102.41	1,062,117	10,625	99.96
FTGF Western Asset UK Investment Grade Credit Fund[^]									
Class A GBP Accumulating	£ –	–	–	£ –	–	–	£ 1	–	97.14
Premier Class GBP Accumulating	–	–	–	–	–	–	1	–	83.09
LM Class GBP Distributing (M)	–	–	–	–	–	–	45,910	504	91.11
FTGF Western Asset US Corporate Bond Fund[^]									
Class A US\$ Accumulating	\$ –	–	–	\$ –	–	–	\$ 102	1	108.03
Premier Class US\$ Accumulating	–	–	–	–	–	–	16,144	164	98.52
S Class US\$ Accumulating	–	–	–	–	–	–	1	–	90.61
LM Class GBP Distributing (M) (Hedged)	–	–	–	–	–	–	78,528	704	92.75
Western Asset UCITS SMASh Series Core Plus Completion Fund[^]									
LM Class US\$ Distributing (Q)	\$ 18,461	255	72.51	\$ 18,396	254	72.41	\$ 18,441	250	73.76
FTGF Western Asset Sustainable Global Corporate Bond Fund[^]									
Class A US\$ Accumulating	\$ –	–	–	\$ –	–	–	\$ 9	–	85.86
Class F US\$ Accumulating	–	–	–	–	–	–	9	–	86.26
Premier Class US\$ Accumulating	–	–	–	–	–	–	2,138	25	86.50
Premier Class BRL Accumulating (Hedged)	–	–	–	–	–	–	2,540	140	94.89
Premier Class Euro Accumulating (Hedged)	–	–	–	–	–	–	39	–	84.26
Premier Class GBP Accumulating (Hedged)	–	–	–	–	–	–	38	–	85.61
S Class US\$ Accumulating	–	–	–	–	–	–	4,183	48	86.60
S Class Euro Accumulating (Hedged)	–	–	–	–	–	–	39	–	84.36
FTGF Brandywine Global Fixed Income Fund									
Class A US\$ Accumulating	\$ 8,217	66	124.90	\$ 7,846	64	122.99	\$ 9,739	79	122.52
Class A US\$ Distributing (M)	672	9	71.87	753	10	72.35	521	7	75.50
Class A US\$ Distributing (S)	14,360	161	89.10	14,513	162	89.80	17,976	192	93.73
Class A AUD Distributing (M) (Hedged) Plus	177	5	51.01	174	5	52.13	381	10	56.40
Class A Euro Accumulating (Hedged)	11,450	153	67.86	567	8	67.44	717	10	68.79
Class A Euro Accumulating (Hedged) (IH)	–	–	–	13,441	96	130.11	14,676	107	130.10
Class A Euro Distributing (A) (Hedged)	110	2	53.49	117	2	55.76	305	5	58.95
Class A Euro Distributing (S)	36	–	71.66	37	–	73.87	41	–	78.82
Class A Euro Distributing (S) (Hedged)	4,749	42	103.26	–	–	–	–	–	–
Class A Euro Distributing (S) (Hedged) (IH)	–	–	–	4,861	54	82.53	5,444	60	86.44
Class A GBP Accumulating	25	–	85.79	87	1	87.90	87	1	91.89
Class A GBP Distributing (M) (Hedged)	86	1	58.88	86	1	59.42	204	3	62.54
Class A GBP Distributing (S) (Hedged)	2,599	19	103.66	–	–	–	–	–	–
Class A GBP Distributing (S) (Hedged) (IH)	–	–	–	2,649	23	92.67	3,053	27	95.78
Class A SGD Accumulating	21	33	0.82	63	101	0.84	60	97	0.84
Class B US\$ Accumulating	7	–	112.73	7	–	111.16	7	–	111.01
Class B US\$ Distributing (S)	–	–	–	44	–	89.76	63	1	93.69
Class C US\$ Accumulating	302	3	108.17	298	3	106.78	285	3	106.92
Class C US\$ Distributing (S)	750	8	88.70	750	8	89.40	833	9	93.31
Class E US\$ Accumulating	368	4	82.38	654	8	81.37	666	8	81.55
Class E Euro Accumulating (Hedged)	451	4	103.11	–	–	–	–	–	–
Class E Euro Accumulating (Hedged) (IH)	–	–	–	431	4	91.65	492	5	92.19
Class F US\$ Accumulating	177	2	89.62	174	2	88.07	182	2	87.39
Class F US\$ Distributing (S)	76	1	65.73	76	1	66.24	79	1	69.16
Class R GBP Distributing (S) (Hedged)	16	–	103.76	–	–	–	–	–	–
Class R GBP Distributing (S) (Hedged) (IH)	–	–	–	21	–	76.53	24	–	79.11
Class X US\$ Accumulating	65	1	90.09	2,374	27	88.48	2,545	29	87.70
Class X US\$ Distributing (S)	36	1	66.05	35	1	66.56	35	1	69.49
Class X Euro Accumulating (Hedged)	132	2	74.85	29	–	74.20	97	1	75.27
Class X Euro Accumulating (Hedged) (IH)	–	–	–	732	8	89.19	315	3	88.76
Class X Euro Distributing (S) (Hedged) (IH)	–	–	–	–	–	–	8	–	75.89
Class X GBP Accumulating	6,648	48	104.89	12,765	94	107.21	17,560	131	111.55
Class X GBP Accumulating (Hedged)	2,418	24	77.89	4,296	44	76.77	5,057	55	76.86
Class X GBP Accumulating (Hedged) (IH)	–	–	–	114	1	95.81	162	1	94.07
Class X GBP Distributing (S) (Hedged)	8,826	115	58.48	5,847	78	59.06	6,551	88	62.22
Class X GBP Distributing (S) (Hedged) (IH)	–	–	–	3,828	39	78.16	4,031	41	80.78
Premier Class US\$ Accumulating	20,933	199	105.03	21,414	208	103.09	21,695	213	102.03
Premier Class US\$ Distributing (S)	23	–	68.15	24	–	68.68	110	2	71.71
Premier Class Euro Accumulating	1,880	13	130.07	2,300	16	130.58	2,927	21	132.08
Premier Class Euro Accumulating (Hedged)	2,529	31	72.87	1,245	16	72.28	1,864	24	73.25
Premier Class Euro Accumulating (Hedged) (IH)	–	–	–	6,583	54	112.34	4,278	36	111.56
Premier Class GBP Accumulating (Hedged)	3	–	79.77	3	–	78.49	3	–	78.48
Premier Class GBP Distributing (M) (Hedged)	56	1	58.34	54	1	58.87	99	1	62.01
Premier Class GBP Distributing (S) (Hedged)	170	1	103.82	–	–	–	–	–	–
Premier Class GBP Distributing (S) (Hedged) (IH)	–	–	–	345	3	84.20	672	6	87.04
LM Class US\$ Accumulating	30,303	333	91.04	2,860	32	89.08	3,149	36	87.64
LM Class US\$ Accumulating (Hedged) (IH)	–	–	–	32,588	290	112.52	35,016	322	108.78
FTGF Brandywine Global Fixed Income Absolute Return Fund[^]									
Class A US\$ Accumulating	\$ 600	5	120.56	\$ 599	5	116.57	\$ 847	7	114.61
Class A US\$ Distributing (A)	150	2	88.92	145	2	90.30	142	2	91.28
Class A Euro Accumulating (Hedged)	111	1	92.47	157	2	90.29	230	2	90.77
Class A SGD Accumulating	2	2	0.99	1	2	0.99	1	1	0.97
Class C US\$ Accumulating	415	4	103.65	367	4	100.48	69	1	99.28
Class E US\$ Accumulating	–	–	–	–	–	–	71	1	98.39
Class E US\$ Distributing (A)	22	–	90.24	22	–	91.37	23	–	92.36
Class F US\$ Accumulating	–	–	–	28	–	108.20	519	5	105.96
Class X US\$ Accumulating	178	2	103.59	172	2	99.91	168	2	97.77
Class X GBP Accumulating (Hedged)	2,845	21	103.60	2,640	21	100.18	2,468	21	98.87
Class X GBP Distributing (M) (Hedged)	76	1	79.83	86	1	79.19	403	4	82.44
Premier Class US\$ Accumulating	123,417	1,055	116.99	121,526	1,078	112.78	226,102	2,052	110.21
Premier Class US\$ Distributing (A)	–	–	–	–	–	–	160	2	90.05
Premier Class Euro Accumulating (Hedged)	2,723	23	106.73	3,047	27	103.85	103,945	947	103.83
Premier Class Euro Distributing (A) (Hedged)	–	–	–	–	–	–	26,284	337	73.84
Premier Class GBP Distributing (M) (Hedged)	5,421	53	77.45	12,202	126	76.87	9,234	96	80.03
LM Class US\$ Accumulating	5,499	44	126.00	5,277	44	120.91	5,111	44	117.09
LM Class AUD Accumulating (Hedged)	–	–	–	–	–	–	163,494	1,698	143.13

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – (continued)

	31 August 2024			29 February 2024			28 February 2023		
	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:
FTGF Brandywine Global High Yield Fund[▲]									
Class A US\$ Accumulating	\$ 3,781	28	136.57	\$ 2,744	21	128.99	\$ 260	2	114.70
Class A US\$ Distributing (D)	4,582	52	87.45	1,384	16	85.59	91	1	81.94
Class F US\$ Accumulating	21	–	103.76	–	–	–	–	–	–
Class F US\$ Distributing (D)	503	5	102.51	75	1	100.28	–	–	–
Premier Class US\$ Accumulating	6	–	170.99	6,557	41	160.88	1	–	142.10
Premier Class GBP Accumulating (Hedged) (IH)	87	–	166.43	80	–	157.47	67	–	140.14
Class P2 CAD Accumulating (Hedged) (IH)	11,256	94	162.06	11,283	100	153.44	9,975	100	136.39
Class P2 Euro Distributing (A) (Hedged) (IH)	9,011	74	110.89	9,041	74	113.79	–	–	–
FTGF Brandywine Global Opportunistic Fixed Income Fund									
Class A US\$ Accumulating	\$ 1,438	13	107.90	\$ 2,826	27	105.16	\$ 3,169	31	102.90
Class A US\$ Distributing (M)	538	6	85.70	512	6	85.59	583	7	87.66
Class A Euro Accumulating (Hedged)	6	–	74.76	6	–	73.54	1	–	73.48
Class A SGD Accumulating	14	21	0.88	14	21	0.88	23	36	0.87
Class C US\$ Accumulating	32	–	97.56	131	1	95.33	129	1	93.75
Class E US\$ Accumulating	634	7	95.32	290	3	93.18	281	3	91.73
Class F US\$ Accumulating	1,179	12	95.05	1,967	21	92.45	2,342	26	90.10
Class F US\$ Distributing (M)	407	6	73.46	220	3	73.37	231	3	75.15
Class X US\$ Accumulating	–	–	–	–	–	–	261	3	94.17
Class X GBP Distributing (M) (Hedged)	43	1	63.91	39	–	64.06	135	2	66.38
Class X GBP Distributing (M) (Hedged) (IH)	1,034	9	86.33	808	7	87.03	970	9	88.36
Premier Class US\$ Accumulating	173,116	1,497	115.61	183,751	1,636	112.30	175,727	1,610	109.17
Premier Class GBP Distributing (M) (Hedged) (IH)	–	–	–	1,816	17	83.14	1,835	18	84.39
Premier Class NZD Accumulating (Hedged) (IH)	5,977	62	154.19	5,709	62	151.23	5,577	62	145.48
LM Class Euro Accumulating	–	–	–	1,621	14	109.57	3,990	35	108.20
LM Class NZD Accumulating (Hedged) (IH)	8,683	76	183.29	7,666	70	179.20	9,892	93	171.35
FTGF Brandywine Global Income Optimiser Fund									
Class A US\$ Accumulating	\$183,047	1,316	139.10	\$186,183	1,370	135.93	\$184,162	1,434	128.45
Class A US\$ Distributing (A)	1,494	17	85.51	1,619	18	87.86	1,913	22	86.14
Class A US\$ Distributing (D)	16,475	198	83.19	16,750	200	83.74	15,995	192	83.26
Class A US\$ Distributing (M) Plus (e)	26,774	347	77.11	28,773	369	78.01	36,853	469	78.56
Class A US\$ Distributing (M) Plus (e)	84,922	1,052	80.70	86,736	1,061	81.76	103,737	1,260	82.33
Class A AUD Accumulating (Hedged)	2,919	48	89.16	2,883	51	87.60	2,736	48	84.05
Class A AUD Distributing (M) (Hedged) Plus	1,093	21	75.18	1,471	30	76.50	2,007	38	78.18
Class A CNH Distributing (M) (Hedged) Plus	1,238	120	72.90	1,260	121	74.73	871	78	77.28
Class A CZK Accumulating (Hedged)	148	3	1,069.75	35	1	1,048.15	28	1	979.39
Class A Euro Accumulating	2	–	102.76	2	–	102.70	2	–	99.13
Class A Euro Accumulating (Hedged)	33,415	298	101.31	44,018	408	99.82	32,034	315	96.30
Class A Euro Distributing (A) (Hedged)	23,899	271	79.67	26,885	301	82.59	27,469	314	82.68
Class A Euro Distributing (M) (Hedged) Plus	1,698	21	73.22	1,975	24	74.76	2,230	27	76.87
Class A Euro Distributing (M) (Hedged) Plus (e)	32,326	436	67.07	30,592	413	68.53	33,044	443	70.47
Class A GBP Distributing (M) (Hedged) Plus	1,533	15	76.03	2,024	21	77.11	2,189	23	78.20
Class A GBP Distributing (M) (Hedged) Plus (e)	5,434	56	73.81	6,130	65	74.94	6,204	68	75.97
Class A HKD Accumulating	620	52	92.17	653	56	90.45	577	53	85.70
Class A HKD Distributing (M) Plus	7,230	727	77.53	8,043	800	78.76	9,913	978	79.53
Class A SGD Distributing (M) (Hedged) Plus	30,058	48,138	0.81	33,994	54,979	0.83	37,208	58,904	0.85
Class A SGD Distributing (M) (Hedged) Plus (e)	23,218	40,419	0.75	23,558	41,347	0.77	24,225	41,619	0.78
Class A SGD Distributing (M) Plus	3,174	5,465	0.76	3,324	5,658	0.79	5,130	8,666	0.80
Class C US\$ Accumulating	9,626	100	96.03	16,481	175	94.08	22,302	250	89.35
Class C US\$ Distributing (D)	11,617	142	81.70	11,912	145	82.24	9,667	118	81.77
Class E US\$ Accumulating	35,074	338	103.83	35,624	350	101.77	30,426	314	96.75
Class E US\$ Distributing (D)	848	10	81.48	836	10	82.02	611	7	81.55
Class E Euro Accumulating (Hedged)	5,497	51	96.88	5,546	54	95.83	4,425	45	93.02
Class F US\$ Accumulating	17,217	174	99.20	20,610	213	96.71	25,037	275	90.98
Class F US\$ Distributing (D)	3,561	39	90.82	5,158	56	91.43	5,074	56	90.91
Class X US\$ Accumulating	5,571	55	100.74	4,666	48	98.12	9,584	104	92.12
Class X US\$ Distributing (D)	1	–	90.89	1	–	91.51	387	4	90.97
Class X US\$ Distributing (M) Plus (e)	13,494	158	85.39	14,868	172	86.24	17,624	204	86.27
Class X CHF Accumulating (Hedged)	–	–	–	–	–	–	88	1	82.57
Class X CHF Distributing (A) (Hedged)	–	–	–	–	–	–	396	5	80.59
Class X Euro Accumulating	990	9	103.90	1,012	9	103.52	972	9	99.36
Class X Euro Accumulating (Hedged)	4,394	45	88.90	8,687	92	87.36	15,314	173	83.73
Class X Euro Distributing (M) (Hedged) Plus (e)	2,462	31	71.22	12,324	157	72.59	16,053	205	74.16
Class X GBP Distributing (M) (Hedged) Plus (e)	1,758	17	78.57	2,973	30	79.52	5,206	54	80.09
Premier Class US\$ Accumulating	87,709	877	99.98	86,074	885	97.30	51,346	563	91.22
Premier Class US\$ Distributing (M) Plus (e)	17,120	195	87.60	15,699	178	88.40	19,197	217	88.30
Premier Class BRL Accumulating (Hedged)	–	–	–	156	7	107.56	2,211	121	96.03
Premier Class Euro Accumulating (Hedged)	55,435	438	114.52	69,864	574	112.55	91,195	801	107.70
Premier Class Euro Distributing (M) (Hedged) Plus (e)	20,138	251	72.53	42,042	527	73.85	41,888	526	75.35
Premier Class GBP Distributing (M) (Hedged) Plus (e)	–	–	–	339	3	80.35	6,824	70	80.81
Premier Class SEK Accumulating (Hedged)	2,524	226	114.91	2,473	227	112.78	2,027	196	107.98
Class P2 US\$ Accumulating	97,985	944	103.80	87,617	868	100.97	90,056	952	94.56
Class P2 US\$ Distributing (Q) Plus (e)	2,122	26	81.18	74	1	81.85	208	3	81.54
Class P2 Euro Accumulating (Hedged)	41,284	352	106.25	38,772	344	104.20	49,405	469	99.63
Class P2 Euro Distributing (M) (Hedged) Plus (e)	4,253	47	82.12	4,483	50	83.51	5,144	57	85.09
Class P2 GBP Distributing (M) (Hedged) Plus (e)	54	1	82.31	75	1	83.23	284	3	83.61
LM Class US\$ Accumulating	16,380	149	109.62	15,905	149	106.44	11,406	115	99.33
LM Class US\$ Distributing (M)	4,431	54	82.28	4,097	49	82.79	6,126	75	82.22
LM Class US\$ Distributing (M) Plus (e)	31	–	100.26	1	–	100.36	–	–	–
LM Class Euro Distributing (Q) (Hedged) Plus (e)	122,112	1,429	77.29	113,322	1,337	78.43	115,356	1,372	79.49
LM Class GBP Accumulating (Hedged)	76,695	588	99.26	22,781	187	96.55	25,939	238	90.69
FTGF Brandywine Global Credit Opportunities Fund[▲]									
Class A US\$ Accumulating	\$ 1,924	16	118.20	\$ 371	3	112.79	\$ 12,219	109	111.73
Class X US\$ Distributing (M)	1	–	90.92	1	–	90.21	1	–	94.36
Premier Class US\$ Accumulating	11,888	94	126.29	12,037	100	120.11	30,650	259	118.21
LM Class US\$ Accumulating	–	–	–	3,994	30	133.95	3,886	30	130.32
FTGF Brandywine Global Defensive High Yield Fund[▲]									
Class A US\$ Distributing (M) Plus (e)	\$ –	–	–	\$ –	–	–	\$ 75	1	75.72
S Class Euro Distributing (A) (Hedged) (IH)	–	–	–	–	–	–	8,314	100	78.60
FTGF Brandywine Global Enhanced Absolute Return Fund^{▲γ}									
Class A US\$ Accumulating	\$ –	–	–	\$ 29	–	86.87	\$ 27	–	82.04
Class A SGD Accumulating (Hedged)	–	–	–	75	120	0.84	72	120	0.81
Class X GBP Distributing (M) (Hedged) Plus (e)	–	–	–	4	–	60.49	4	–	61.32
LM Class AUD Accumulating (Hedged)	–	–	–	70,929	1,223	89.24	69,307	1,223	84.23
FTGF Brandywine Global Multi-Sector Impact Fund[▲]									
Class A US\$ Distributing (M) Plus (e)	\$ 100	1	94.88	\$ 101	1	96.21	\$ 98	1	97.52
Class P1 US\$ Accumulating	16,003	148	108.31	15,597	148	105.56	14,581	148	98.69
Class P1 Euro Distributing (M) (Hedged) Plus (e)	105	1	93.09	105	1	94.75	101	1	96.98
Class P1 GBP Accumulating (Hedged)	28	–	105.49	26	–	103.03	24	–	97.01
FTGF Brandywine Global – US Fixed Income Fund[▲]									
Class A US\$ Accumulating	\$ 1	–	110.55	\$ 1	–	105.44	\$ –	–	–
Class P1 US\$ Accumulating	36,745	331	111.02	31,698	300	105.66	–	–	–

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – (continued)

	31 February 2024			29 February 2024			28 February 2023		
	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:
FTGF ClearBridge Global Infrastructure Income Fund									
Class A US\$ Accumulating	\$ 16,696	155	107.38	\$ 19,511	203	96.21	\$ 27,166	280	96.98
Class A US\$ Distributing (M) Plus	38,868	419	92.80	44,714	522	85.66	61,518	674	91.28
Class A US\$ Distributing (M) Plus (e)	40,455	428	94.48	45,099	517	87.17	61,812	670	92.22
Class A AUD Distributing (M) (Hedged) Plus	6,239	108	85.49	5,774	111	79.69	8,133	139	86.78
Class A CNH Distributing (M) (Hedged) Plus	1,115	92	85.99	1,489	133	80.49	1,325	104	88.26
Class A Euro Distributing (A) Plus (e)	113	1	83.94	99	1	80.98	67	1	85.09
Class A Euro Distributing (M) (Hedged) Plus	6,580	71	84.13	7,044	83	78.50	8,022	89	85.54
Class A GBP Distributing (M) (Hedged) Plus	4,989	44	86.44	4,675	46	80.15	5,016	48	86.10
Class A HKD Distributing (M) Plus	552	46	93.70	702	63	86.86	1,385	117	92.80
Class A SGD Distributing (M) (Hedged) Plus	50,967	76,190	0.87	50,922	84,124	0.81	63,459	96,802	0.88
Class X US\$ Distributing (M) Plus (e)	1,334	14	96.87	1,120	13	89.03	17,277	185	93.47
Class X Euro Distributing (M) (Hedged)	176	2	85.82	275	3	79.26	376	4	84.08
Class X Euro Distributing (Q) (Hedged) Plus (e)	637	6	90.49	813	9	83.64	2,323	24	90.22
Class X GBP Distributing (Q) (Hedged) Plus (e)	241	2	89.36	213	2	82.10	651	6	87.29
Premier Class US\$ Accumulating	2,242	23	96.84	1,960	23	86.30	2,352	27	86.03
Premier Class US\$ Distributing (M) Plus	80,971	862	93.98	61,976	718	86.28	59,725	657	90.93
Premier Class Euro Distributing (M) (Hedged)	549	5	92.77	27,600	298	85.67	32,976	343	90.86
S Class US\$ Accumulating	8,531	80	106.33	10,229	108	94.68	4,556	48	94.25
S Class US\$ Distributing (Q) Plus (e)	5,438	49	111.40	4,918	48	101.66	–	–	–
S Class Euro Accumulating	3,336	29	104.48	3,218	31	95.14	8,777	86	96.85
S Class Euro Distributing (Q) (Hedged) Plus (e)	322	3	111.26	–	–	–	–	–	–
S Class Euro Distributing (Q) Plus (e)	80	1	104.86	–	–	97.80	67	1	97.29
S Class GBP Accumulating	2,083	16	99.56	3,453	30	92.34	3,127	27	96.41
S Class GBP Accumulating (Hedged)	813	6	111.68	315	2	99.87	–	–	–
S Class GBP Distributing (Q) (Hedged) Plus (e)	979	7	110.06	219	2	100.84	–	–	–
S Class GBP Distributing (Q) Plus (e)	3,410	27	96.18	643	6	91.32	–	–	–
Class P2 US\$ Accumulating	31,494	279	112.96	29,372	292	100.48	28,020	281	99.82
Class P2 US\$ Distributing (M) Plus	5,572	58	95.91	5,448	62	87.89	7,918	86	92.31
FTGF ClearBridge Global Sustainability Improvers Fund[^]									
Class A US\$ Accumulating	\$ 12	–	125.27	\$ 11	–	112.17	\$ –	–	–
Class A SGD Accumulating (Hedged)	13	14	1.23	11	14	1.11	–	–	–
Premier Class US\$ Accumulating	13	–	126.47	11	–	112.65	–	–	–
Class P2 US\$ Accumulating	6,281	50	126.88	5,585	50	112.82	–	–	–
Class P2 Euro Accumulating (Hedged)	13	–	124.62	11	–	111.80	–	–	–
Class P2 GBP Accumulating (Hedged)	13	–	125.96	12	–	112.40	–	–	–
FTGF Royce US Small Cap Opportunity Fund									
Class A US\$ Accumulating	\$166,768	520	320.58	\$141,806	466	304.22	\$136,340	481	283.21
Class A US\$ Distributing (A)	32,886	34	973.58	28,296	31	923.89	30,404	35	860.08
Class A AUD Accumulating (Hedged)	5,207	33	234.25	5,382	37	224.42	5,856	41	213.77
Class A CNH Accumulating (Hedged)	1,645	56	207.71	3,238	117	199.58	2,411	88	190.89
Class A Euro Accumulating	40,948	98	379.20	29,710	75	368.07	32,297	87	350.21
Class A Euro Accumulating (Hedged)	15,693	62	228.39	8,088	34	218.83	14,136	64	208.42
Class A Euro Distributing (A) (Hedged)	313	2	173.68	184	1	166.42	172	1	158.47
Class A GBP Accumulating (Hedged)	156	1	192.62	143	1	183.61	460	2	172.42
Class A GBP Distributing (A)	728	1	385.37	595	1	380.55	727	2	371.81
Class A SEK Accumulating (Hedged)	79	4	223.11	64	3	213.92	80	4	204.46
Class A SGD Accumulating	4,301	1,840	3.05	5,678	2,559	2.99	10,567	5,109	2.79
Class A SGD Accumulating (Hedged)	25,500	11,294	2.95	36,958	17,608	2.82	26,220	13,193	2.68
Class B US\$ Accumulating	18	–	328.61	17	–	312.65	119	–	292.49
Class B US\$ Distributing (A)	15	–	878.83	14	–	836.05	21	–	782.27
Class C US\$ Accumulating	11,642	35	329.18	9,883	32	313.17	11,432	39	293.00
Class C US\$ Distributing (A)	5,181	6	873.12	5,516	7	830.66	5,195	7	777.17
Class E US\$ Accumulating	17,711	60	292.99	10,942	39	279.09	9,939	38	261.78
Class E US\$ Distributing (A)	663	2	292.94	636	2	279.05	502	2	261.74
Class E Euro Accumulating	4,898	12	380.19	2,933	7	370.44	1,582	4	355.11
Class E Euro Accumulating (Hedged)	2,977	15	180.45	2,886	15	173.49	1,111	6	166.43
Class F US\$ Accumulating	12,984	37	351.79	11,899	36	332.82	15,873	52	307.98
Class F US\$ Distributing (A)	561	2	352.17	295	1	333.18	267	1	308.31
Class R US\$ Accumulating	–	–	–	–	–	–	–	–	–
Class R Euro Accumulating	342	1	299.74	321	1	290.18	302	1	274.66
Class X US\$ Accumulating	57,244	183	312.66	57,413	194	295.58	47,508	174	273.10
Class X US\$ Distributing (A)	2,790	13	216.78	1,193	6	204.93	1,177	6	189.35
Class X Euro Accumulating	17,731	83	193.14	10,914	54	186.75	5,887	32	176.23
Class X Euro Accumulating (Hedged)	19,315	85	205.52	13,486	64	196.18	11,488	59	185.38
Class X GBP Accumulating	41,659	82	386.44	36,189	75	380.13	39,715	90	368.64
Class X GBP Distributing (A)	2,651	6	353.82	2,614	6	348.01	3,082	8	337.47
Premier Class US\$ Accumulating	211,428	510	414.55	170,380	436	391.20	220,211	611	360.19
Premier Class BRL Accumulating (Hedged)	3,595	97	208.16	5,565	143	194.04	6,630	203	170.82
Premier Class Euro Accumulating	50,516	84	542.17	39,297	69	523.29	46,669	90	492.39
Premier Class Euro Accumulating (Hedged)	41,248	166	224.12	13,882	60	213.51	5,193	24	200.98
Premier Class GBP Accumulating	27,444	57	369.59	30,462	67	362.88	44,274	105	350.66
Premier Class PLN Accumulating (Hedged)	7,795	181	166.42	8,011	203	157.42	3,681	114	144.10
FTGF Royce US Smaller Companies Fund									
Class A US\$ Accumulating	\$ 32,827	123	266.36	\$ 34,706	135	256.17	\$ 31,063	134	231.96
Class A US\$ Distributing (A)	8,994	20	450.75	9,278	21	433.55	9,540	24	392.74
Class A Euro Accumulating	5,091	11	420.33	1,340	3	413.38	2,035	5	382.78
Class A Euro Accumulating (Hedged)	249	1	177.78	188	1	172.53	98	1	159.80
Class A Euro Distributing (A)	250	1	297.61	229	1	292.77	124	–	271.21
Class A GBP Distributing (A)	62	–	405.42	59	–	405.71	54	–	385.69
Class A SEK Accumulating (Hedged)	3	–	178.57	3	–	173.53	2	–	161.28
Class C US\$ Accumulating	3,056	12	256.46	3,180	13	247.28	2,964	13	225.03
Class C US\$ Distributing (A)	2,447	6	405.07	2,725	7	390.60	2,765	8	355.62
Class E US\$ Accumulating	992	4	273.56	866	3	264.13	721	3	241.07
Class E US\$ Distributing (A)	8	–	160.95	8	–	155.41	7	–	141.84
Class E Euro Accumulating	87	–	172.41	9	–	170.42	9	–	158.95
Class F US\$ Accumulating	16,781	50	333.03	15,526	49	319.35	11,194	39	287.56
Class F US\$ Distributing (A)	529	1	356.25	546	2	341.62	532	2	307.61
Class R US\$ Accumulating	–	–	–	–	–	–	–	–	–
Class X US\$ Accumulating	–	–	–	19	–	231.43	53	–	208.08
Class X US\$ Distributing (A)	1	–	110.96	2	–	106.26	1	–	95.46
Premier Class US\$ Accumulating	10,879	30	368.33	10,847	31	352.30	600	2	315.65
Premier Class US\$ Distributing (A)	13,684	54	255.75	12,258	50	245.06	12,361	56	219.68
Premier Class GBP Distributing (A)	2,026	5	312.23	2,049	5	311.23	1,473	4	292.99
Class P2 US\$ Accumulating	1	–	101.09	–	–	–	–	–	–
LM Class Euro Accumulating	–	–	–	327	1	248.09	702	3	225.37
Class A (G) US\$ Accumulating	879	3	301.40	941	3	289.01	941	4	260.24
Class L (G) US\$ Accumulating	862	3	276.17	829	3	265.50	750	3	240.27
FTGF Royce Global Small Cap Premier Fund[^]									
Class A US\$ Accumulating	\$ 8	–	87.66	\$ 9	–	85.46	\$ 8	–	83.66
Class X US\$ Accumulating	9	–	89.52	9	–	86.92	9	–	84.44
Class X GBP Accumulating	9	–	95.49	6	–	96.54	14	–	98.60
Premier Class US\$ Accumulating	4,500	50	90.36	4,362	50	87.60	4,223	50	84.81

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – (continued)

	31 August 2024			29 February 2024			28 February 2023		
	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:
FTGF Franklin MV Asia Pacific Ex Japan Equity Growth and Income Fund^A									
Class A US\$ Accumulating	\$ -	-	-	\$ -	-	-	\$ 1,708	12	143.40
Class A US\$ Distributing (A)	-	-	-	-	-	-	2,930	13	229.91
Class A US\$ Distributing (M) Plus	-	-	-	-	-	-	3,235	38	84.93
Class A AUD Distributing (M) (Hedged) Plus	-	-	-	-	-	-	2,539	45	83.03
Class A CNH Distributing (M) (Hedged) Plus	-	-	-	-	-	-	173	16	74.97
Class A Euro Accumulating	-	-	-	-	-	-	134	1	137.11
Class A HKD Distributing (M) Plus	-	-	-	-	-	-	1,518	139	85.63
Class A SGD Distributing (M) (Hedged) Plus	-	-	-	-	-	-	32	48	0.91
Class B US\$ Distributing (A)	-	-	-	-	-	-	13	-	223.94
Class C US\$ Accumulating	-	-	-	-	-	-	100	1	98.15
Class C US\$ Distributing (A)	-	-	-	-	-	-	1,236	6	222.72
Class E US\$ Accumulating	-	-	-	-	-	-	14	-	133.58
Class E US\$ Distributing (A)	-	-	-	-	-	-	10	-	94.16
Class F US\$ Accumulating	-	-	-	-	-	-	298	2	128.31
Premier Class PLN Accumulating (Hedged)	-	-	-	-	-	-	35	1	138.86
Class GA US\$ Accumulating	-	-	-	-	-	-	6,520	45	143.98
Class GA Euro Accumulating	-	-	-	-	-	-	124	1	173.18
Class GA Euro Distributing (A)	-	-	-	-	-	-	2	-	143.83
Class GE US\$ Accumulating	-	-	-	-	-	-	469	4	131.10
	-	-	-	-	-	-	21,090	-	-
FTGF Martin Currie Asia Long-Term Unconstrained Fund^A									
Class A US\$ Accumulating	\$ -	-	-	\$ -	-	-	\$ 88	1	115.41
Class M GBP Distributing (A)	-	-	-	-	-	-	1,692	85	16.64
Class F US\$ Accumulating	-	-	-	-	-	-	1	-	120.20
Class M US\$ Distributing (A)	-	-	-	-	-	-	320	26	12.52
Class M Euro Distributing (A)	-	-	-	-	-	-	62	4	15.35
Premier Class US\$ Accumulating	-	-	-	-	-	-	1,362	15	89.46
Premier Class GBP Accumulating	-	-	-	-	-	-	13	-	102.96
FTGF Martin Currie Global Long-Term Unconstrained Fund^A									
Class A US\$ Accumulating	\$ 3,605	18	203.55	\$ 4,955	24	203.06	\$ 4,707	29	163.21
Class A Euro Accumulating	5,352	24	203.70	5,474	24	207.83	6,205	34	170.77
Class A Euro Accumulating (Hedged)	16,986	165	93.37	16,784	165	94.05	13,539	165	77.46
Class C US\$ Accumulating	11	-	86.00	192	2	86.03	181	3	69.49
Class E US\$ Accumulating	1,559	12	132.81	2,144	16	133.00	2,560	24	107.70
Class F US\$ Accumulating	102	1	88.46	155	2	87.97	215	3	70.28
Class X US\$ Accumulating	-	-	-	114	1	100.06	91	1	79.83
Class X Euro Accumulating	126	1	216.47	247	1	220.00	192	1	179.33
Class X GBP Accumulating	829	3	216.89	1,557	6	224.16	1,283	6	187.66
Class X GBP Accumulating (Hedged)	2,819	11	189.52	3,054	13	189.03	2,167	12	152.41
Premier Class US\$ Accumulating	7,868	35	222.38	14,030	64	220.60	14,049	80	175.37
Premier Class GBP Accumulating (Hedged)	-	-	-	23	-	131.95	433	3	106.02
Class P2 US\$ Accumulating	-	-	-	-	-	-	5,827	63	92.64
Class P2 Euro Accumulating (Hedged)	2,846	26	98.49	58,905	553	98.52	73,491	869	79.99
Class P2 GBP Accumulating	7,322	24	231.94	16,387	54	239.25	16,109	67	198.75
FTGF Martin Currie Asia Pacific Urban Trends Income Fund^A									
Class A US\$ Distributing (M) Plus	\$ -	-	-	\$ 1	-	102.33	\$ -	-	-
Class A US\$ Distributing (M) Plus (e)	-	-	-	4,472	54	83.34	5,748	66	87.21
Class A AUD Distributing (M) Plus	-	-	-	448	7	95.96	454	7	97.11
Class A Euro Distributing (M) Plus (e)	-	-	-	454	5	85.20	457	5	91.10
Class A SGD Distributing (M) Plus	-	-	-	43	71	0.82	45	70	0.86
Class D AUD Distributing (M) (Hedged) Plus	-	-	-	21	-	90.80	375	6	96.94
Class D CNH Distributing (M) (Hedged) Plus	-	-	-	1	-	92.05	1	-	98.76
Class D HKD Distributing (M) Plus	-	-	-	1	-	98.04	1	-	102.55
Class D SGD Distributing (M) (Hedged) Plus	-	-	-	227	325	0.94	307	414	1.00
Class D US\$ Distributing (M) Plus	-	-	-	42	-	96.98	1,014	10	101.21
Class D US\$ Accumulating	-	-	-	4,158	36	116.92	5,511	48	115.20
Class X AUD Accumulating	-	-	-	199	2	135.41	312	4	128.43
Class X US\$ Accumulating	-	-	-	5,843	45	128.70	5,801	46	126.36
Class P1 GBP Accumulating	-	-	-	500	3	143.09	487	3	146.47
Class P1 GBP Distributing (M) Plus (e)	-	-	-	491	4	98.12	487	4	106.24
LM Class AUD Accumulating	-	-	-	4,243	47	139.35	4,121	47	130.72
FTGF Martin Currie Global Emerging Markets Fund^A									
Class A US\$ Accumulating	\$ 3,918	41	95.52	\$ 4,368	49	89.74	\$ 4,789	54	88.85
Class E US\$ Accumulating	216	2	105.04	203	2	99.06	352	4	98.83
Class F US\$ Accumulating	13,023	107	122.10	14,174	124	114.36	14,837	132	112.56
Class X US\$ Accumulating	2	-	104.70	2	-	98.01	2	-	96.38
Premier Class US\$ Accumulating	1,956	18	107.30	1,886	19	100.24	3,812	39	98.17
Class P2 US\$ Accumulating	129	1	130.81	233	2	122.08	347	3	119.33
Class P2 Euro Accumulating	10,968	89	110.95	10,781	94	105.90	10,563	94	105.77
FTGF Martin Currie European Unconstrained Fund^A									
Class A US\$ Accumulating (Hedged)	€ 1	-	91.87	€ 31	-	96.69	€ 26	-	80.63
Class A Euro Accumulating	1,666	11	151.06	1,873	12	160.37	1,770	13	136.40
Class E US\$ Accumulating (Hedged)	1	-	89.94	30	-	94.98	26	-	79.81
Class X Euro Accumulating	613	4	157.77	683	4	166.86	528	4	140.86
Premier Class BRL Accumulating (Hedged)	280	15	120.02	768	33	123.89	1,342	76	97.67
Premier Class Euro Accumulating	183	1	161.02	991	6	169.99	850	6	143.00
Class P1 US\$ Accumulating	156	1	128.47	1	-	132.29	1	-	108.31
Class P1 Euro Accumulating	16,877	119	141.74	84,273	564	149.33	76,234	609	125.11
Class P1 GBP Accumulating	79,130	817	81.49	100,228	982	87.35	108,320	1,267	75.17
Class P2 Euro Accumulating	1	-	106.92	-	-	-	-	-	-
FTGF Martin Currie Improving Society Fund^A									
Class A US\$ Accumulating	\$ 109	1	109.91	\$ 97	1	97.47	\$ -	-	-
Class X GBP Accumulating	1	-	123.47	1	-	113.48	-	-	-
Class X GBP Accumulating (Hedged)	1,048	7	111.72	851	7	99.05	-	-	-
Class P1 US\$ Accumulating	5,282	47	112.38	4,640	47	98.72	-	-	-
Class P1 Euro Accumulating (Hedged)	111	1	109.60	96	1	97.23	-	-	-
Class P1 GBP Accumulating	2	-	124.50	2	-	113.84	-	-	-
Class P1 GBP Accumulating (Hedged)	2,816	19	111.34	499	4	98.16	-	-	-
Class P2 GBP Accumulating	1	-	103.14	-	-	-	-	-	-
Franklin Responsible Income 2028 Fund^A									
Class A Euro Accumulating	€ 8,941	83	107.15	€ 10,087	97	104.08	€ 98	1	98.13
Class A Euro Distributing (A)	43,521	422	103.23	44,990	432	104.14	5,022	51	98.18
Class A Euro Distributing (A) Plus	-	-	-	-	-	-	98	1	98.13
Class D Euro Accumulating	1,138	11	106.21	1,157	11	103.46	98	1	98.08
Class D Euro Distributing (A)	209	2	102.89	210	2	103.45	98	1	98.08
Class K Euro Accumulating	-	-	-	-	-	-	98	1	98.11
Class K Euro Distributing (A)	-	-	-	-	-	-	98	1	98.11
Class X Euro Accumulating	506	5	107.82	491	5	104.52	9,474	97	98.17
Class X Euro Distributing (A)	29,444	285	103.46	30,769	294	104.60	21,739	221	98.22

The accompanying notes are an integral part of the Financial Statements

Statement of Financial Position – (continued)

	31 August 2024			29 February 2024			28 February 2023		
	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:	Total NAV (000's)	No. Shares (000's)	NAV/Share:
Franklin Responsible Income 2029 Fund^α									
Class A Euro Accumulating	€ 1,407	14	102.40	€-	-	-	€-	-	-
Class A Euro Distributing (A)	14,616	143	102.40	-	-	-	-	-	-
Class D Euro Accumulating	10	-	102.16	-	-	-	-	-	-
Class D Euro Distributing (A)	10	-	102.16	-	-	-	-	-	-
Class K Euro Accumulating	10	-	102.40	-	-	-	-	-	-
Class K Euro Distributing (A)	10	-	102.40	-	-	-	-	-	-
Class X Euro Accumulating	2,565	25	102.58	-	-	-	-	-	-
Class X Euro Distributing (A)	21,417	209	102.58	-	-	-	-	-	-

Amounts designated as “-” are either \$0/€0/€0 or less than \$1,000/€1,000/€1,000.

NAV per share information represents Redeemable Participating Shares denominated in the respective currency of each relevant share class.

^α Effective 27 March 2024, Franklin Responsible Income 2029 Fund^α commenced trading.

^β Effective 31 May 2024, FTGF ClearBridge Value Fund was re-named to FTGF ClearBridge US Value Fund.

^γ Effective 17 July 2024, FTGF Brandywine Global Enhanced Absolute Return Fund^α ceased trading.

^δ Effective 26 July 2024, FTGF Martin Currie Asia Pacific Urban Trends Income Fund^α ceased trading.

^λ Effective 29 July 2024, FTGF Western Asset Euro Core Plus Bond Fund^α ceased trading.

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

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Statement of Comprehensive Income

	FTGF Western Asset US Government Liquidity Fund		FTGF Western Asset US Core Bond Fund		FTGF Western Asset US Core Plus Bond Fund		FTGF Western Asset Euro Core Plus Bond Fund ^Λ	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
(in 000's)								
INVESTMENT INCOME:								
Gross dividend income and bond interest	\$ 34,602	\$ 23,172	\$ 3,434	\$ 3,280	\$ 19,551	\$ 25,271	€ 409	€ 1,391
Interest	–	–	–	–	9	26	5	9
Equalisation	–	–	–	–	(1)	(17)	–	–
Other income	–	–	–	–	–	–	–	–
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss:								
Net realised gain/(loss) on financial instruments held for trading	–	–	(1,422)	(963)	(5,483)	(40,143)	(4,605)	(7,880)
Net unrealised gain/(loss) on financial instruments held for trading	–	–	5,451	(579)	18,399	31,447	4,592	9,820
Total Investment Income/(Loss)	34,602	23,172	7,463	1,738	32,475	16,584	401	3,340
EXPENSES:								
Management fees (Note 3)	3,714	2,612	506	535	2,371	2,985	16	18
Administrator and depositary fees (Note 3)	166	119	63	62	321	411	14	47
Shareholder service fees (Note 3)	–	–	59	58	123	140	1	1
Legal fees	16	15	3	2	14	15	1	1
Audit fees	11	10	22	20	22	20	12	12
Printing fees	13	2	2	–	24	–	2	2
Interest expense	–	–	–	–	4	25	–	–
Directors' fees and expenses (Note 3)	6	5	1	1	5	6	–	1
Adjustment to accrued expenses and other liabilities	–	–	–	–	–	–	–	–
Other expenses	107	58	28	27	101	134	24	18
Total Expenses	4,033	2,821	684	705	2,985	3,736	70	100
Expense waivers and reimbursements/recoupment (Note 3)	–	–	(14)	(8)	–	(3)	(16)	–
Total Net Expenses	4,033	2,821	670	697	2,985	3,733	54	100
Net Profit/(Loss) before finance costs	30,569	20,351	6,793	1,041	29,490	12,851	347	3,240
FINANCE COSTS:								
Distributions to holders of redeemable participating shares (Note 4)	(23,814)	(16,470)	(1,057)	(937)	(1,390)	(1,502)	(20)	(8)
Profit/(Loss) for the financial period	6,755	3,881	5,736	104	28,100	11,349	327	3,232
Withholding tax reclaims/(taxes) on dividends and other taxation	–	–	2	(4)	(49)	(92)	4	3
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	\$ 6,755	\$ 3,881	\$ 5,738	\$ 100	\$ 28,051	\$ 11,257	€ 331	€ 3,235
(in 000's)								
INVESTMENT INCOME:								
Gross dividend income and bond interest	\$ 1,838	\$ 2,026	\$ –	\$ –	\$ –	\$ –	\$ –	\$ –
Interest	–	1	–	–	–	–	–	–
Equalisation	(3)	(7)	–	–	–	–	–	–
Other income	–	–	–	–	–	–	–	–
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss:								
Net realised gain/(loss) on financial instruments held for trading	(904)	(4,456)	–	–	–	–	–	–
Net unrealised gain/(loss) on financial instruments held for trading	1,599	3,286	–	–	–	–	–	–
Total Investment Income/(Loss)	2,530	850	–	–	–	–	–	–
EXPENSES:								
Management fees (Note 3)	219	245	–	–	–	–	–	–
Administrator and depositary fees (Note 3)	23	23	–	–	–	–	–	–
Shareholder service fees (Note 3)	31	34	–	–	–	–	–	–
Legal fees	1	1	–	–	–	–	–	–
Audit fees	14	13	–	–	–	–	–	–
Printing fees	1	1	–	–	–	–	–	–
Interest expense	–	–	–	–	–	–	–	–
Directors' fees and expenses (Note 3)	–	–	–	–	–	–	–	–
Adjustment to accrued expenses and other liabilities	–	–	–	–	–	–	–	–
Other expenses	32	20	–	–	–	–	–	–
Total Expenses	321	337	–	–	–	–	–	–
Expense waivers and reimbursements/recoupment (Note 3)	(24)	(13)	–	–	–	–	–	–
Total Net Expenses	297	324	–	–	–	–	–	–
Net Profit/(Loss) before finance costs	2,233	526	–	–	–	–	–	–
FINANCE COSTS:								
Distributions to holders of redeemable participating shares (Note 4)	(1,241)	(1,317)	–	–	–	–	–	–
Profit/(Loss) for the financial period	992	(791)	–	–	–	–	–	–
Withholding tax reclaims/(taxes) on dividends and other taxation	(2)	11	–	–	–	–	–	–
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	\$ 990	\$ (780)	\$ –	\$ –	\$ –	\$ –	\$ –	\$ –

The accompanying notes are an integral part of the Financial Statements

Legg Mason Western Asset Short Duration High Income Bond Fund [^]		FTGF Western Asset Global Multi Strategy Fund		FTGF Western Asset US High Yield Fund		Legg Mason Western Asset Emerging Markets Total Return Bond Fund [^]		Legg Mason Western Asset Emerging Markets Corporate Bond Fund [^]	
for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
\$ -	\$ 18	\$ 7,004	\$ 6,617	\$ 4,139	\$ 4,660	\$ -	\$ -	\$ -	\$ -
-	-	6	5	-	-	-	-	-	-
-	-	95	3	7	(1)	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	(7,294)	(10,176)	(599)	(6,518)	-	-	-	-
-	-	15,147	9,141	1,944	5,514	-	-	-	-
-	18	14,958	5,590	5,491	3,655	-	-	-	-
-	-	640	576	356	400	-	-	-	-
-	-	100	87	41	46	-	-	-	-
-	-	44	38	41	44	-	-	-	-
-	-	4	3	2	2	-	-	-	-
-	-	22	20	14	13	-	-	-	-
-	-	4	-	3	-	-	-	-	-
-	-	-	-	-	1	-	-	-	-
-	-	1	1	1	1	-	-	-	-
-	18	-	-	-	-	-	-	-	-
-	-	58	28	30	23	-	-	-	-
-	18	873	753	488	530	-	-	-	-
-	-	(1)	-	(15)	(2)	-	-	-	-
-	18	872	753	473	528	-	-	-	-
-	-	14,086	4,837	5,018	3,127	-	-	-	-
-	-	(3,224)	(2,487)	(1,988)	(2,048)	-	-	-	-
-	-	10,862	2,350	3,030	1,079	-	-	-	-
-	-	(49)	(83)	(3)	11	-	-	-	-
\$ -	\$ -	\$ 10,813	\$ 2,267	\$ 3,027	\$ 1,090	\$ -	\$ -	\$ -	\$ -
FTGF Western Asset Asian Opportunities Fund		FTGF Western Asset Short Duration Blue Chip Bond Fund		FTGF Western Asset Global Core Plus Bond Fund [^]		FTGF Western Asset Global Credit Fund [^]		Legg Mason Western Asset Euro High Yield Fund [^]	
for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
\$ 5,463	\$ 9,496	\$ 7,519	\$ 7,014	\$ 2,106	\$ 2,861	\$ 636	\$ 754	€ -	€ -
1	1	11	11	2	3	1	1	-	-
20	(13)	(19)	(23)	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
(4,538)	(7,794)	3,899	(1,114)	(3,097)	(4,499)	(240)	(4,558)	-	-
15,253	4,120	17,981	20,608	5,183	5,637	1,233	3,897	-	-
16,199	5,810	29,391	26,496	4,194	4,002	1,630	94	-	-
1,011	1,542	910	1,009	72	122	3	11	-	-
103	168	193	196	48	62	15	18	-	-
90	87	75	82	1	1	1	2	-	-
5	6	8	7	2	2	1	1	-	-
22	20	14	13	14	13	15	13	-	-
9	-	10	8	4	3	1	1	-	-
-	1	1	4	-	1	-	-	-	-
2	2	3	3	1	1	-	-	-	-
-	-	-	-	-	-	-	-	-	-
75	54	68	50	39	32	15	11	-	-
1,317	1,880	1,282	1,372	181	237	51	57	-	-
-	-	-	-	(2)	-	-	-	-	-
1,317	1,880	1,282	1,372	179	237	51	57	-	-
14,882	3,930	28,109	25,124	4,015	3,765	1,579	37	-	-
(3,151)	(4,472)	(5,374)	(4,504)	-	-	-	-	-	-
11,731	(542)	22,735	20,620	4,015	3,765	1,579	37	-	-
(179)	(241)	(6)	14	(11)	(30)	1	-	-	-
\$11,552	\$ (783)	\$ 22,729	\$ 20,634	\$ 4,004	\$ 3,735	\$1,580	\$ 37	€ -	€ -

The accompanying notes are an integral part of the Financial Statements

Statement of Comprehensive Income – (continued)

	FTGF Western Asset Macro Opportunities Bond Fund [^]		FTGF Western Asset Multi-Asset Credit Fund [^]		FTGF Western Asset Structured Opportunities Fund [^]		FTGF Western Asset US Mortgage-Backed Securities Fund [^]	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
(in 000's)								
INVESTMENT INCOME:								
Gross dividend income and bond interest	\$ 36,233	\$ 55,517	\$ 16,311	\$ 11,110	\$ 13,118	\$ 12,674	\$ 21,886	\$ 19,185
Interest	19	30	4	3	10	–	1	8
Equalisation	(1,647)	(481)	–	(1)	–	(14)	–	–
Other income	–	–	–	–	–	–	–	–
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss:								
Net realised gain/(loss) on financial instruments held for trading	(16,848)	(19,221)	635	(1,601)	(61,751)	(11,422)	(11,395)	(15,221)
Net unrealised gain/(loss) on financial instruments held for trading	5,916	70,165	13,607	7,693	76,337	8,293	52,956	445
Total Investment Income/(Loss)	23,673	106,010	30,557	17,204	27,714	9,531	63,448	4,417
EXPENSES:								
Management fees (Note 3)	6,862	10,631	174	158	273	427	95	89
Administrator and depositary fees (Note 3)	428	644	159	109	216	206	467	425
Shareholder service fees (Note 3)	562	767	–	–	3	6	–	–
Legal fees	27	14	5	3	10	24	18	15
Audit fees	10	20	14	13	22	20	14	13
Printing fees	–	–	7	7	12	–	21	19
Interest expense	7	17	1	–	10	–	–	8
Directors' fees and expenses (Note 3)	8	11	2	1	3	3	7	6
Adjustment to accrued expenses and other liabilities	–	–	–	–	–	–	–	–
Other expenses	122	12	41	28	55	27	92	98
Total Expenses	8,026	12,116	403	319	604	713	714	673
Expense waivers and reimbursements/recoupment (Note 3)	(72)	–	–	–	–	–	–	–
Total Net Expenses	7,954	12,116	403	319	604	713	714	673
Net Profit/(Loss) before finance costs	15,719	93,894	30,154	16,885	27,110	8,818	62,734	3,744
FINANCE COSTS:								
Distributions to holders of redeemable participating shares (Note 4)	(8,581)	(11,992)	(1,718)	(1,340)	(481)	(513)	–	–
Profit/(Loss) for the financial period	7,138	81,902	28,436	15,545	26,629	8,305	62,734	3,744
Withholding tax reclaims/(taxes) on dividends and other taxation	(451)	(2,088)	(26)	(38)	(46)	–	–	–
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	\$ 6,687	\$ 79,814	\$ 28,410	\$ 15,507	\$ 26,583	\$ 8,305	\$ 62,734	\$ 3,744

	FTGF Brandywine Global Fixed Income Absolute Return Fund [^]		FTGF Brandywine Global High Yield Fund [^]		FTGF Brandywine Global Opportunistic Fixed Income Fund		Legg Mason Brandywine Global Sovereign Credit Fund [^]	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
(in 000's)								
INVESTMENT INCOME:								
Gross dividend income and bond interest	\$ 4,576	\$ 15,092	\$ 1,238	\$ 932	\$ 6,351	\$ 6,299	\$ –	\$ –
Interest	–	–	–	–	–	–	–	–
Equalisation	(7)	(12)	–	–	1	(1)	–	–
Other income	–	–	–	–	–	–	–	–
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss:								
Net realised gain/(loss) on financial instruments held for trading	(1,535)	(15,960)	439	265	(9,710)	(18,913)	–	–
Net unrealised gain/(loss) on financial instruments held for trading	3,292	14,594	203	110	10,111	16,074	–	–
Total Investment Income/(Loss)	6,326	13,714	1,880	1,307	6,753	3,459	–	–
EXPENSES:								
Management fees (Note 3)	622	1,472	77	40	640	673	–	–
Administrator and depositary fees (Note 3)	59	177	15	11	86	84	–	–
Shareholder service fees (Note 3)	3	4	5	–	3	6	–	–
Legal fees	4	6	1	–	3	3	–	–
Audit fees	14	13	14	13	14	13	–	–
Printing fees	13	–	–	–	4	4	–	–
Interest expense	–	1	–	1	–	–	–	–
Directors' fees and expenses (Note 3)	1	3	–	–	1	1	–	–
Adjustment to accrued expenses and other liabilities	–	–	–	–	–	–	–	–
Other expenses	54	44	18	7	44	30	–	–
Total Expenses	770	1,720	130	72	795	814	–	–
Expense waivers and reimbursements/recoupment (Note 3)	(1)	–	(25)	(15)	–	–	–	–
Total Net Expenses	769	1,720	105	57	795	814	–	–
Net Profit/(Loss) before finance costs	5,557	11,994	1,775	1,250	5,958	2,645	–	–
FINANCE COSTS:								
Distributions to holders of redeemable participating shares (Note 4)	(186)	(1,217)	(788)	(4)	(62)	(95)	–	–
Profit/(Loss) for the financial period	5,371	10,777	987	1,246	5,896	2,550	–	–
Withholding tax reclaims/(taxes) on dividends and other taxation	(77)	125	(1)	–	37	(5)	–	–
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	\$ 5,294	\$ 10,902	\$ 986	\$ 1,246	\$ 5,933	\$ 2,545	\$ –	\$ –

The accompanying notes are an integral part of the Financial Statements

FTGF Western Asset UK Investment Grade Credit Fund [^]		FTGF Western Asset US Corporate Bond Fund [^]		Western Asset UCITS SMASH Series Core Plus Completion Fund [^]		FTGF Western Asset Sustainable Global Corporate Bond Fund [^]		FTGF Brandywine Global Fixed Income Fund	
for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
£ –	£ 805	\$ –	\$ 2,335	\$ 424	\$ 384	\$ –	\$ 140	\$ 3,692	\$ 4,922
–	4	–	3	–	–	–	–	–	1
–	–	–	–	–	1	–	–	24	(12)
–	–	–	–	–	–	–	–	–	–
–	(443)	–	(3,266)	175	(99)	–	(298)	(8,822)	(14,204)
–	(581)	–	4,586	(95)	(123)	–	445	8,935	12,052
–	(215)	–	3,658	504	163	–	287	3,829	2,759
–	–	–	26	–	–	–	14	417	530
–	19	–	40	10	10	–	10	59	66
–	–	–	–	–	–	–	–	53	70
–	1	–	1	–	–	–	5	2	2
–	8	–	13	14	23	–	9	22	20
–	1	–	2	–	–	–	–	3	–
–	–	–	–	–	–	–	–	34	1
–	–	–	1	–	–	–	–	1	1
–	–	–	–	–	–	–	–	–	–
–	2	–	17	13	(4)	–	12	59	28
–	31	–	100	37	29	–	50	650	718
–	–	–	–	(37)	(29)	–	(29)	–	–
–	31	–	100	–	–	–	21	650	718
–	(246)	–	3,558	504	163	–	266	3,179	2,041
–	(762)	–	(2,182)	(475)	(459)	–	–	(812)	(925)
–	(1,008)	–	1,376	29	(296)	–	266	2,367	1,116
–	(3)	–	(7)	(1)	(2)	–	–	90	5
£ –	£ (1,011)	\$ –	\$ 1,369	\$ 28	\$ (298)	\$ –	\$ 266	\$ 2,457	\$ 1,121
FTGF Brandywine Global Income Optimiser Fund		FTGF Brandywine Global Credit Opportunities Fund [^]		FTGF Brandywine Global Defensive High Yield Fund [^]		FTGF Brandywine Global - US High Yield Fund [^]		FTGF Brandywine Global Enhanced Absolute Return Fund [^] _γ	
for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
\$ 41,806	\$ 37,070	\$ 731	\$ 1,385	\$ –	\$ 50	\$ –	\$ –	\$ 2,113	\$ 2,580
4	1	–	–	–	–	–	–	–	–
(33)	(93)	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
(5,850)	(65,770)	(266)	(3,204)	–	(420)	–	–	(3,192)	(8,838)
7,853	66,953	323	853	–	452	–	–	1,682	6,230
43,780	38,161	788	(966)	–	82	–	–	603	(28)
4,191	4,519	84	222	–	2	–	–	1	1
468	455	13	20	–	1	–	–	22	30
453	499	1	5	–	–	–	–	–	–
18	17	1	1	–	–	–	–	6	1
22	20	14	13	–	–	–	–	13	13
22	20	1	1	–	–	–	–	–	2
4	4	–	–	–	–	–	–	–	–
7	6	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
154	167	16	15	–	–	–	–	(34)	13
5,339	5,707	130	277	–	3	–	–	8	60
–	–	(33)	(21)	–	–	–	–	(9)	(6)
5,339	5,707	97	256	–	3	–	–	(1)	54
38,441	32,454	691	(1,222)	–	79	–	–	604	(82)
(17,667)	(16,814)	–	–	–	(576)	–	–	–	–
20,774	15,640	691	(1,222)	–	(497)	–	–	604	(82)
339	(478)	4	(6)	–	–	–	–	63	(41)
\$ 21,113	\$ 15,162	\$ 695	\$ (1,228)	\$ –	\$ (497)	\$ –	\$ –	\$ 667	\$ (123)

The accompanying notes are an integral part of the Financial Statements

Statement of Comprehensive Income – (continued)

(in 000's)	FTGF Brandywine Global Multi-Sector Impact Fund [^]		FTGF Brandywine Global – US Fixed Income Fund [^]		FTGF Brandywine Global Dynamic US Equity Fund [^]		FTGF ClearBridge US Value Fund ^β	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
INVESTMENT INCOME:								
Gross dividend income and bond interest	\$ 549	\$ 539	\$ 854	\$ –	\$ –	\$ 7	\$ 12,928	\$ 8,579
Interest	–	–	–	–	–	–	–	–
Equalisation	–	–	–	–	–	–	–	(8)
Other income	–	–	–	–	–	–	–	–
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss:								
Net realised gain/(loss) on financial instruments held for trading	263	(390)	359	–	–	(109)	85,941	17,246
Net unrealised gain/(loss) on financial instruments held for trading	(367)	404	594	–	–	(63)	26,615	28,207
Total Investment Income/(Loss)	445	553	1,807	–	–	(165)	125,484	54,024
EXPENSES:								
Management fees (Note 3)	29	27	34	–	–	1	5,259	3,782
Administrator and depositary fees (Note 3)	9	9	16	–	–	–	550	350
Shareholder service fees (Note 3)	–	–	–	–	–	–	516	334
Legal fees	–	–	1	–	–	–	16	12
Audit fees	11	10	10	–	–	–	11	10
Printing fees	–	1	–	–	–	–	14	19
Interest expense	–	–	–	–	–	–	–	1
Directors' fees and expenses (Note 3)	–	–	–	–	–	–	6	5
Adjustment to accrued expenses and other liabilities	–	–	–	–	–	–	–	–
Other expenses	25	22	9	–	–	–	117	112
Total Expenses	74	69	70	–	–	1	6,489	4,625
Expense waivers and reimbursements/recoupment (Note 3)	(37)	(34)	(10)	–	–	–	(39)	–
Total Net Expenses	37	35	60	–	–	1	6,450	4,625
Net Profit/(Loss) before finance costs	408	518	1,747	–	–	(166)	119,034	49,399
FINANCE COSTS:								
Distributions to holders of redeemable participating shares (Note 4)	(7)	(7)	–	–	–	–	(138)	(153)
Profit/(Loss) for the financial period	401	511	1,747	–	–	(166)	118,896	49,246
Withholding tax reclaims/(taxes) on dividends and other taxation	6	(7)	–	–	–	(2)	(3,458)	(2,090)
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	\$ 407	\$ 504	\$ 1,747	\$ –	\$ –	\$ (168)	\$ 115,438	\$ 47,156

(in 000's)	FTGF ClearBridge Tactical Dividend Income Fund		FTGF ClearBridge US Equity Sustainability Leaders Fund		FTGF ClearBridge Global Growth Fund [^]		FTGF ClearBridge Infrastructure Value Fund [^]	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
INVESTMENT INCOME:								
Gross dividend income and bond interest	\$ 513	\$ 637	\$ 9,313	\$ 12,276	\$ 125	\$ 123	€ 15,862	€ 18,308
Interest	–	–	–	–	–	–	30	78
Equalisation	–	(1)	2	–	–	–	(26)	(83)
Other income	–	–	–	–	–	–	–	–
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss:								
Net realised gain/(loss) on financial instruments held for trading	2,737	1,252	7,482	(8,928)	910	292	(4,591)	(7,270)
Net unrealised gain/(loss) on financial instruments held for trading	1,431	899	70,617	83,654	1,075	1,098	46,258	(19,559)
Total Investment Income/(Loss)	4,681	2,787	87,414	87,002	2,110	1,513	57,533	(8,526)
EXPENSES:								
Management fees (Note 3)	219	210	3,628	4,402	65	49	3,883	4,928
Administrator and depositary fees (Note 3)	19	18	554	620	10	8	330	381
Shareholder service fees (Note 3)	35	33	760	1,076	2	2	442	601
Legal fees	1	1	22	23	–	–	14	13
Audit fees	14	13	14	15	7	7	13	12
Printing fees	1	1	31	29	–	–	19	17
Interest expense	–	–	8	27	–	–	–	–
Directors' fees and expenses (Note 3)	–	–	8	9	–	–	5	6
Adjustment to accrued expenses and other liabilities	–	–	–	–	–	–	–	–
Other expenses	24	17	149	189	14	10	114	93
Total Expenses	313	293	5,174	6,390	98	76	4,820	6,051
Expense waivers and reimbursements/recoupment (Note 3)	(30)	(22)	(89)	(46)	(17)	(15)	–	–
Total Net Expenses	283	271	5,085	6,344	81	61	4,820	6,051
Net Profit/(Loss) before finance costs	4,398	2,516	82,329	80,658	2,029	1,452	52,713	(14,577)
FINANCE COSTS:								
Distributions to holders of redeemable participating shares (Note 4)	(66)	(80)	(66)	(100)	–	–	(2,811)	(3,615)
Profit/(Loss) for the financial period	4,332	2,436	82,263	80,558	2,029	1,452	49,902	(18,192)
Withholding tax reclaims/(taxes) on dividends and other taxation	(108)	(113)	(2,257)	(3,082)	(16)	(16)	(2,267)	(2,028)
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	\$4,224	\$2,323	\$80,006	\$77,476	\$2,013	\$1,436	€ 47,635	€ (20,220)

The accompanying notes are an integral part of the Financial Statements

Legg Mason ClearBridge Growth Fund^		Legg Mason ClearBridge Global Equity Fund^		FTGF ClearBridge US Appreciation Fund		FTGF ClearBridge US Large Cap Growth Fund		FTGF ClearBridge US Aggressive Growth Fund	
for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
\$ -	\$ -	\$ -	\$ -	\$ 1,394	\$ 1,772	\$ 6,540	\$ 5,237	\$ 799	\$ 1,191
-	-	-	-	-	-	-	1	-	-
-	-	-	2	-	(1)	-	-	-	(5)
-	-	-	-	23,922	10,250	110,784	29,223	15,551	1,512
-	-	-	-	(4,988)	16,220	38,404	262,101	(13,378)	16,274
-	-	-	2	20,328	28,241	155,728	296,562	2,972	18,972
-	-	-	-	1,164	1,097	7,625	5,875	1,163	1,239
-	-	-	-	86	80	763	562	83	91
-	-	-	-	187	174	1,005	766	217	221
-	-	-	-	3	3	25	16	3	2
-	-	-	-	14	13	22	20	22	20
-	-	-	-	4	3	21	-	6	6
-	-	-	-	-	-	1	1	3	-
-	-	-	2	1	1	11	6	1	1
-	-	-	-	39	44	180	100	39	31
-	-	-	2	1,498	1,415	9,653	7,346	1,537	1,611
-	-	-	-	(12)	(4)	(6)	-	(5)	-
-	-	-	2	1,486	1,411	9,647	7,346	1,532	1,611
-	-	-	-	18,842	26,830	146,081	289,216	1,440	17,361
-	-	-	-	(10)	(14)	(2)	-	(3)	(57)
-	-	-	-	18,832	26,816	146,079	289,216	1,437	17,304
-	-	-	-	(380)	(487)	(1,629)	(1,334)	(161)	(232)
\$ -	\$ -	\$ -	\$ -	\$18,452	\$26,329	\$144,450	\$287,882	\$ 1,276	\$17,072
Legg Mason ClearBridge Emerging Markets Infrastructure Fund^		FTGF ClearBridge Global Infrastructure Income Fund		FTGF ClearBridge Global Sustainability Improvers Fund^		FTGF Royce US Small Cap Opportunity Fund		FTGF Royce US Smaller Companies Fund	
for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
\$ -	\$ -	\$10,157	\$ 13,421	\$ 91	\$ -	\$ 3,780	\$ 4,299	\$ 666	\$ 595
-	-	-	-	-	-	-	-	-	-
-	-	(47)	(65)	-	-	-	-	-	-
-	-	(6,755)	(8,163)	107	-	2,063	4,826	5,288	(217)
-	-	36,814	(6,432)	528	-	41,092	(4,036)	(1,039)	3,627
-	-	40,169	(1,239)	726	-	46,935	5,089	4,915	4,005
-	-	1,754	2,323	9	-	4,183	3,565	631	537
-	-	131	153	5	-	311	263	43	34
-	-	304	436	-	-	758	628	93	88
-	-	6	7	-	-	10	9	1	2
-	-	7	9	7	-	22	20	14	13
-	-	7	9	-	-	14	-	2	2
-	-	1	-	-	-	-	1	-	-
-	-	2	2	-	-	4	3	1	-
-	-	-	-	-	-	-	-	-	-
-	-	52	64	19	-	77	86	27	22
-	-	2,264	3,003	40	-	5,379	4,575	812	698
-	-	(16)	(2)	(26)	-	-	-	(4)	(7)
-	-	2,248	3,001	14	-	5,379	4,575	808	691
-	-	37,921	(4,240)	712	-	41,556	514	4,107	3,314
-	-	(7,149)	(8,674)	-	-	-	-	(25)	(8)
-	-	30,772	(12,914)	712	-	41,556	514	4,082	3,306
-	-	(1,193)	(1,404)	(8)	-	(665)	(827)	(124)	(120)
\$ -	\$ -	\$29,579	\$(14,318)	\$ 704	\$ -	\$ 40,891	\$ (313)	\$ 3,958	\$ 3,186

The accompanying notes are an integral part of the Financial Statements

Statement of Comprehensive Income – (continued)

	FTGF Royce Global Small Cap Premier Fund [^]		Legg Mason US Equity Fund [^]		Franklin MV European Equity Growth and Income Fund [^]		FTGF Franklin MV Asia Pacific Ex Japan Equity Growth and Income Fund [^]	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
(in 000's)								
INVESTMENT INCOME:								
Gross dividend income and bond interest	\$ 62	\$ 44	\$ –	\$ –	€ –	€ –	\$ –	\$ 749
Interest	–	–	–	–	–	–	–	–
Equalisation	–	–	–	–	–	–	–	–
Other income	–	–	–	–	–	–	–	–
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss:								
Net realised gain/(loss) on financial instruments held for trading	(21)	(113)	–	–	–	–	–	(2,379)
Net unrealised gain/(loss) on financial instruments held for trading	122	78	–	–	–	–	–	2,918
Total Investment Income/(Loss)	163	9	–	–	120	135	–	1,288
EXPENSES:								
Management fees (Note 3)	17	16	–	–	–	–	–	115
Administrator and depositary fees (Note 3)	4	4	–	–	–	–	–	6
Shareholder service fees (Note 3)	–	–	–	–	–	–	–	17
Legal fees	–	–	–	–	–	–	–	–
Audit fees	7	6	–	–	–	–	–	10
Printing fees	–	–	–	–	–	–	–	–
Interest expense	–	–	–	–	–	–	–	–
Directors' fees and expenses (Note 3)	–	–	–	–	–	–	–	–
Adjustment to accrued expenses and other liabilities	–	–	–	–	120	135	–	–
Other expenses	15	11	–	–	–	–	–	34
Total Expenses	43	37	–	–	120	135	–	182
Expense waivers and reimbursements/recoupment (Note 3)	(23)	(18)	–	–	–	–	–	(41)
Total Net Expenses	20	19	–	–	120	135	–	141
Net Profit/(Loss) before finance costs	143	(10)	–	–	–	–	–	1,147
FINANCE COSTS:								
Distributions to holders of redeemable participating shares (Note 4)	–	–	–	–	–	–	–	(324)
Profit/(Loss) for the financial period	143	(10)	–	–	–	–	–	823
Withholding tax reclaims/(taxes) on dividends and other taxation	(5)	(7)	–	–	–	–	–	(11)
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	\$ 138	\$ (17)	\$ –	\$ –	€ –	€ –	\$ –	\$ 812
(in 000's)								
INVESTMENT INCOME:								
Gross dividend income and bond interest	\$ –	\$ –	€ –	€ –	\$ –	\$ –	\$ –	\$ –
Interest	–	–	–	–	–	–	–	–
Equalisation	–	–	–	–	–	–	–	–
Other income	–	–	–	–	–	–	–	–
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss:								
Net realised gain/(loss) on financial instruments held for trading	–	–	–	–	–	–	–	–
Net unrealised gain/(loss) on financial instruments held for trading	–	–	–	–	–	–	–	–
Total Investment Income/(Loss)	–	–	–	–	22	–	–	–
EXPENSES:								
Management fees (Note 3)	–	–	–	–	–	–	–	–
Administrator and depositary fees (Note 3)	–	–	–	–	–	–	–	–
Shareholder service fees (Note 3)	–	–	–	–	–	–	–	–
Legal fees	–	–	–	–	–	–	–	–
Audit fees	–	–	–	–	–	–	–	–
Printing fees	–	–	–	–	–	–	–	–
Interest expense	–	–	–	–	–	–	–	–
Directors' fees and expenses (Note 3)	–	–	–	–	–	–	–	–
Adjustment to accrued expenses and other liabilities	–	–	–	–	22	–	–	–
Other expenses	–	–	–	–	–	–	–	–
Total Expenses	–	–	–	–	22	–	–	–
Expense waivers and reimbursements/recoupment (Note 3)	–	–	–	–	–	–	–	–
Total Net Expenses	–	–	–	–	22	–	–	–
Net Profit/(Loss) before finance costs	–	–	–	–	–	–	–	–
FINANCE COSTS:								
Distributions to holders of redeemable participating shares (Note 4)	–	–	–	–	–	–	–	–
Profit/(Loss) for the financial period	–	–	–	–	–	–	–	–
Withholding tax reclaims/(taxes) on dividends and other taxation	–	–	–	–	–	–	–	–
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	\$ –	\$ –	€ –	€ –	\$ –	\$ –	\$ –	\$ –

The accompanying notes are an integral part of the Financial Statements

Legg Mason Batterymarch International Large Cap Fund [^]		Legg Mason Q5 Emerging Markets Equity Fund [^]		Franklin MV Global Equity Growth and Income Fund [^]		Legg Mason Japan Equity Fund [^]		FTGF Martin Currie Asia Long-Term Unconstrained Fund [^]	
for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	¥ -	¥ -	\$ -	\$ 4
-	-	-	-	-	-	-	-	-	-
-	-	-	-	8	9	-	-	-	-
-	-	-	-	-	-	-	-	-	(410)
-	-	-	-	-	-	-	-	-	564
-	-	-	-	8	9	-	-	-	158
-	-	-	-	-	-	-	-	-	4
-	-	-	-	-	-	-	-	-	1
-	-	-	-	-	-	-	-	-	1
-	-	-	-	-	-	-	-	-	6
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	8	9	-	-	-	-
-	-	-	-	-	-	-	-	-	11
-	-	-	-	8	9	-	-	-	23
-	-	-	-	-	-	-	-	-	(18)
-	-	-	-	8	9	-	-	-	5
-	-	-	-	-	-	-	-	-	153
-	-	-	-	-	-	-	-	-	(23)
-	-	-	-	-	-	-	-	-	130
-	-	-	-	-	-	-	-	-	(3)
\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	¥ -	¥ -	\$ -	\$ 127
FTGF Martin Currie Global Long-Term Unconstrained Fund [^]		FTGF Martin Currie Asia Pacific Urban Trends Income Fund ^{^δ}		FTGF Martin Currie Global Emerging Markets Fund [^]		FTGF Martin Currie European Unconstrained Fund [^]		FTGF Martin Currie Improving Society Fund [^]	
for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
\$ 679	\$ 1,009	\$ 383	\$ 740	\$ 487	\$ 501	€ 1,362	€ 1,729	\$ 55	\$ 12
-	-	-	(2)	-	-	2	4	-	-
-	-	-	-	-	-	-	-	-	-
15,863	(608)	(2,902)	(568)	(1,672)	(139)	(4,801)	(7,937)	100	1
(14,916)	13,455	2,509	(709)	3,540	468	(4,420)	8,269	785	(243)
1,626	13,856	(10)	(539)	2,355	830	(7,857)	2,065	940	(230)
393	517	71	107	159	182	254	357	4	-
46	63	7	12	16	17	63	80	5	2
57	58	22	33	8	9	4	4	2	-
2	2	6	-	-	-	3	3	-	-
11	10	11	10	7	6	10	10	7	3
3	2	-	-	1	1	4	3	-	-
-	-	-	-	-	-	-	-	-	-
1	1	-	-	-	-	1	1	-	-
-	-	-	-	-	-	-	-	-	-
27	23	31	16	22	20	25	6	31	16
540	676	148	178	213	235	364	464	49	21
(13)	-	(44)	(21)	(22)	(18)	(7)	-	(38)	(19)
527	676	104	157	191	217	357	464	11	2
1,099	13,180	(114)	(696)	2,164	613	(8,214)	1,601	929	(232)
-	-	(174)	(230)	-	-	-	-	-	-
1,099	13,180	(288)	(926)	2,164	613	(8,214)	1,601	929	(232)
(57)	(63)	117	(48)	(55)	(52)	(90)	(133)	(6)	(1)
\$ 1,042	\$ 13,117	\$ (171)	\$ (974)	\$ 2,109	\$ 561	€ (8,304)	€ 1,468	\$ 923	\$ (233)

The accompanying notes are an integral part of the Financial Statements

Statement of Comprehensive Income – (continued)

	Franklin Responsible Income 2028 Fund [^]		Franklin Responsible Income 2029 Fund ^{^α}		Franklin Templeton Global Funds Plc	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
(in 000's)						
INVESTMENT INCOME:						
Gross dividend income and bond interest	€ 1,841	€1,623	€472	€ –	\$305,770	\$ 332,686
Interest	1	5	1	–	110	205
Equalisation	–	528	–	–	(1,636)	(269)
Other income	–	–	–	–	138	182
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss:						
Net realised gain/(loss) on financial instruments held for trading	110	(389)	2	–	106,645	(241,931)
Net unrealised gain/(loss) on financial instruments held for trading	797	480	438	–	504,918	708,669
Total Investment Income/(Loss)	2,749	2,247	913	–	915,945	799,542
EXPENSES:						
Management fees (Note 3)	198	152	45	–	54,411	58,828
Administrator and depositary fees (Note 3)	36	29	12	–	6,226	6,381
Shareholder service fees (Note 3)	–	–	–	–	5,999	6,379
Legal fees	1	1	–	–	268	244
Audit fees	10	9	8	–	632	629
Printing fees	1	1	1	–	287	169
Interest expense	–	–	–	–	74	94
Directors' fees and expenses (Note 3)	–	–	–	–	91	90
Adjustment to accrued expenses and other liabilities	–	–	–	–	138	200
Other expenses	21	11	7	–	2,291	1,901
Total Expenses	267	203	73	–	70,417	74,915
Expense waivers and reimbursements/recoupment (Note 3)	(5)	(1)	(9)	–	(704)	(392)
Total Net Expenses	262	202	64	–	69,713	74,523
Net Profit/(Loss) before finance costs	2,487	2,045	849	–	846,232	725,019
FINANCE COSTS:						
Distributions to holders of redeemable participating shares (Note 4)	(2,944)	–	–	–	(85,910)	(84,425)
Profit/(Loss) for the financial period	(457)	2,045	849	–	760,322	640,594
Withholding tax reclaims/(taxes) on dividends and other taxation	8	(10)	(7)	–	(12,914)	(15,212)
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	€ (449)	€2,035	€842	€ –	\$747,408	\$ 625,382

Amounts designated as "–" are either \$0/€0/¥0/£0 or less than \$1,000/€1,000/¥1,000/£1,000.

Gains and losses are solely from continuing operations except for FTGF Western Asset Euro Core Plus Bond Fund[^], FTGF Brandywine Global Enhanced Absolute Return Fund[^] and FTGF Martin Currie Asia Pacific Urban Trends Income Fund[^], which have discontinued operations. There were no other gains or losses other than those dealt with in the Statement of Comprehensive Income.

The Euro figures for FTGF Western Asset Euro Core Plus Bond Fund[^], Legg Mason Western Asset Euro High Yield Fund[^], FTGF ClearBridge Infrastructure Value Fund[^], Franklin MV European Equity Growth and Income Fund[^], Legg Mason Martin Currie European Absolute Alpha Fund[^], FTGF Martin Currie European Unconstrained Fund[^], Franklin Responsible Income 2028 Fund[^] and Franklin Responsible Income 2029 Fund[^] have been converted into US Dollars in the total figure for Franklin Templeton Global Funds Plc for the financial period ended as at 31 August 2024 using the USD/EUR average rate of 0.9224 (31 August 2023: 0.9186).

British Pound figures for FTGF Western Asset UK Investment Grade Credit Fund[^] have been converted into US Dollars in the total figure for Franklin Templeton Global Funds Plc for the financial period ended as at 31 August 2024 using the USD/GBP average rate of 0.7852 (31 August 2023: 0.7973).

α Effective 27 March 2024, Franklin Responsible Income 2029 Fund[^] commenced trading.

β Effective 31 May 2024, FTGF ClearBridge Value Fund was re-named to FTGF ClearBridge US Value Fund.

γ Effective 17 July 2024, FTGF Brandywine Global Enhanced Absolute Return Fund[^] ceased trading.

δ Effective 26 July 2024, FTGF Martin Currie Asia Pacific Urban Trends Income Fund[^] ceased trading.

λ Effective 29 July 2024, FTGF Western Asset Euro Core Plus Bond Fund[^] ceased trading.

^ Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

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Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares

	FTGF Western Asset US Government Liquidity Fund		FTGF Western Asset US Core Bond Fund		FTGF Western Asset US Core Plus Bond Fund		FTGF Western Asset Euro Core Plus Bond Fund [^]	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
(000's)								
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	\$ 6,755	\$ 3,881	\$ 5,738	\$ 100	\$ 28,051	\$ 11,257	€ 331	€ 3,235
REDEEMABLE PARTICIPATING SHARE TRANSACTIONS								
Net proceeds from sales of shares	1,445,431	892,129	17,304	93,855	143,289	154,975	761	804
Net proceeds from reinvested distributions	22,333	15,427	640	603	519	509	5	4
Cost of shares reacquired	(1,192,571)	(816,133)	(73,465)	(23,001)	(366,075)	(315,412)	(50,926)	(46,187)
Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions	275,193	91,423	(55,521)	71,457	(222,267)	(159,928)	(50,160)	(45,379)
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	281,948	95,304	(49,783)	71,557	(194,216)	(148,671)	(49,829)	(42,144)
NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES								
Beginning of period	1,114,418	833,615	185,460	131,919	815,255	1,148,700	49,829	132,467
Currency translation	-	-	-	-	-	-	-	-
End of period	\$ 1,396,366	\$ 928,919	\$ 135,677	\$ 203,476	\$ 621,039	\$ 1,000,029	€ -	€ 90,323
	FTGF Western Asset Global High Yield Fund		Legg Mason Western Asset US Short-Term Government Fund [^]		Legg Mason Western Asset US Adjustable Rate Fund [^]		Legg Mason Western Asset Global Inflation Management Fund [^]	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
(000's)								
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	\$ 990	\$ (780)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
REDEEMABLE PARTICIPATING SHARE TRANSACTIONS								
Net proceeds from sales of shares	2,562	2,186	-	-	-	-	-	-
Net proceeds from reinvested distributions	135	133	-	-	-	-	-	-
Cost of shares reacquired	(5,347)	(7,287)	-	-	-	-	-	-
Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions	(2,650)	(4,968)	-	-	-	-	-	-
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	(1,660)	(5,748)	-	-	-	-	-	-
NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES								
Beginning of period	48,519	57,431	-	-	-	-	-	-
Currency translation	-	-	-	-	-	-	-	-
End of period	\$ 46,859	\$ 51,683	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
	FTGF Western Asset Macro Opportunities Bond Fund [^]		FTGF Western Asset Multi-Asset Credit Fund [^]		FTGF Western Asset Structured Opportunities Fund [^]		FTGF Western Asset US Mortgage-Backed Securities Fund [^]	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
(000's)								
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	\$ 6,687	\$ 79,814	\$ 28,410	\$ 15,507	\$ 26,583	\$ 8,305	\$ 62,734	\$ 3,744
REDEEMABLE PARTICIPATING SHARE TRANSACTIONS								
Net proceeds from sales of shares	64,848	94,495	23,321	24,364	36	253	-	2,928
Net proceeds from reinvested distributions	262	374	-	-	-	-	-	-
Cost of shares reacquired	(735,724)	(795,024)	(28,945)	(28,074)	(29,209)	(52,040)	-	-
Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions	(670,614)	(700,155)	(5,624)	(3,710)	(29,173)	(51,787)	-	2,928
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	(663,927)	(620,341)	22,786	11,797	(2,590)	(43,482)	62,734	6,672
NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES								
Beginning of period	1,204,969	2,132,501	372,681	275,012	526,156	559,548	1,149,708	1,119,507
Currency translation	-	-	-	-	-	-	-	-
End of period	\$ 541,042	\$ 1,512,160	\$ 395,467	\$ 286,809	\$ 523,566	\$ 516,066	\$ 1,212,442	\$ 1,126,179

The accompanying notes are an integral part of the Financial Statements

Legg Mason Western Asset Short Duration High Income Bond Fund [^]		FTGF Western Asset Global Multi Strategy Fund		FTGF Western Asset US High Yield Fund		Legg Mason Western Asset Emerging Markets Total Return Bond Fund [^]		Legg Mason Western Asset Emerging Markets Corporate Bond Fund [^]	
for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
\$ -	\$ -	\$ 10,813	\$ 2,267	\$ 3,027	\$ 1,090	\$ -	\$ -	\$ -	\$ -
-	-	51,284	8,619	13,019	4,249	-	-	-	-
-	-	241	291	1,111	1,463	-	-	-	-
-	-	(39,446)	(16,369)	(21,819)	(26,183)	-	-	-	-
-	-	12,079	(7,459)	(7,689)	(20,471)	-	-	-	-
-	-	22,892	(5,192)	(4,662)	(19,381)	-	-	-	-
-	-	240,940	227,355	96,878	125,240	-	-	-	-
-	-	-	-	-	-	-	-	-	-
\$ -	\$ -	\$ 263,832	\$ 222,163	\$ 92,216	\$ 105,859	\$ -	\$ -	\$ -	\$ -
FTGF Western Asset Asian Opportunities Fund		FTGF Western Asset Short Duration Blue Chip Bond Fund		FTGF Western Asset Global Core Plus Bond Fund [^]		FTGF Western Asset Global Credit Fund [^]		Legg Mason Western Asset Euro High Yield Fund [^]	
for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
\$ 11,552	\$ (783)	\$ 22,729	\$ 20,634	\$ 4,004	\$ 3,735	\$ 1,580	\$ 37	€ -	€ -
27,030	39,903	46,843	137,909	907	19,589	-	-	-	-
53	58	18	21	-	-	384	374	-	-
(39,371)	(83,420)	(66,428)	(208,326)	(23,704)	(15,563)	(1,055)	(15,102)	-	-
(12,288)	(43,459)	(19,567)	(70,396)	(22,797)	4,026	(671)	(14,728)	-	-
(736)	(44,242)	3,162	(49,762)	(18,793)	7,761	909	(14,691)	-	-
250,628	437,707	478,538	523,970	129,420	146,703	30,997	46,050	-	-
-	-	-	-	-	-	-	-	-	-
\$ 249,892	\$ 393,465	\$ 481,700	\$ 474,208	\$ 110,627	\$ 154,464	\$ 31,906	\$ 31,359	€ -	€ -
FTGF Western Asset UK Investment Grade Credit Fund [^]		FTGF Western Asset US Corporate Bond Fund [^]		Western Asset UCITS SMASh Series Core Plus Completion Fund [^]		FTGF Western Asset Sustainable Global Corporate Bond Fund [^]		FTGF Brandywine Global Fixed Income Fund	
for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
£ -	£ (1,011)	\$ -	\$ 1,369	\$ 28	\$ (298)	\$ -	\$ 266	\$ 2,457	\$ 1,121
-	-	-	41	37	172	-	-	64,230	11,355
-	-	-	-	3	442	-	-	270	297
-	-	-	(40,895)	(3)	(120)	-	(50)	(93,371)	(20,656)
-	-	-	(40,854)	37	494	-	(50)	(28,871)	(9,004)
-	(1,011)	-	(39,485)	65	196	-	216	(26,414)	(7,883)
-	45,912	-	94,775	18,396	18,441	-	8,995	145,085	162,009
-	-	-	-	-	-	-	-	-	-
£ -	£ 44,901	\$ -	\$ 55,290	\$ 18,461	\$ 18,637	\$ -	\$ 9,211	\$ 118,671	\$ 154,126

The accompanying notes are an integral part of the Financial Statements

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

(000's)	FTGF Brandywine Global Fixed Income Absolute Return Fund [^]		FTGF Brandywine Global High Yield Fund [^]		FTGF Brandywine Global Opportunistic Fixed Income Fund		Legg Mason Brandywine Global Sovereign Credit Fund [^]	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
	Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	\$ 5,294	\$ 10,902	\$ 986	\$ 1,246	\$ 5,933	\$ 2,545	\$ -
REDEEMABLE PARTICIPATING SHARE TRANSACTIONS								
Net proceeds from sales of shares	336	18,678	4,960	12,804	6,528	27,081	-	-
Net proceeds from reinvested distributions	7	9	8	1	11	7	-	-
Cost of shares reacquired	(10,447)	(312,850)	(7,871)	(123)	(26,747)	(27,005)	-	-
Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions	(10,104)	(294,163)	(2,903)	12,682	(20,208)	83	-	-
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	(4,810)	(283,261)	(1,917)	13,928	(14,275)	2,628	-	-
NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES								
Beginning of period	146,269	539,271	31,164	10,394	207,376	205,146	-	-
Currency translation	-	-	-	-	-	-	-	-
End of period	\$ 141,459	\$ 256,010	\$ 29,247	\$ 24,322	\$ 193,101	\$ 207,774	\$ -	\$ -

(000's)	FTGF Brandywine Global Multi-Sector Impact Fund [^]		FTGF Brandywine Global – US Fixed Income Fund [^]		FTGF Brandywine Global Dynamic US Equity Fund [^]		FTGF ClearBridge US Value Fund ^β	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
	Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	\$ 407	\$ 504	\$ 1,747	\$ -	\$ -	\$ (168)	\$ 115,438
REDEEMABLE PARTICIPATING SHARE TRANSACTIONS								
Net proceeds from sales of shares	-	4	3,300	-	-	-	556,098	185,570
Net proceeds from reinvested distributions	-	4	-	-	-	-	1	1
Cost of shares reacquired	-	-	-	-	-	(2,366)	(331,343)	(203,380)
Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions	-	8	3,300	-	-	(2,366)	224,756	(17,809)
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	407	512	5,047	-	-	(2,534)	340,194	29,347
NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES								
Beginning of period	15,829	14,804	31,699	-	-	2,534	1,157,626	929,726
Currency translation	-	-	-	-	-	-	-	-
End of period	\$ 16,236	\$ 15,316	\$ 36,746	\$ -	\$ -	\$ -	\$ 1,497,820	\$ 959,073

(000's)	FTGF ClearBridge Tactical Dividend Income Fund		FTGF ClearBridge US Equity Sustainability Leaders Fund		FTGF ClearBridge Global Growth Fund [^]		FTGF ClearBridge Infrastructure Value Fund [^]	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
	Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	\$ 4,224	\$ 2,323	\$ 80,006	\$ 77,476	\$ 2,013	\$ 1,436	€ 47,635
REDEEMABLE PARTICIPATING SHARE TRANSACTIONS								
Net proceeds from sales of shares	1,873	811	206,876	319,430	9,248	1,002	89,214	190,309
Net proceeds from reinvested distributions	5	4	-	-	-	-	11	13
Cost of shares reacquired	(1,473)	(6,138)	(295,880)	(442,334)	(340)	(740)	(186,171)	(358,725)
Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions	405	(5,323)	(89,004)	(122,904)	8,908	(96,946)	262	(168,403)
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	4,629	(3,000)	(8,998)	(45,428)	10,921	1,698	(49,311)	(188,623)
NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES								
Beginning of period	35,936	38,528	1,365,510	1,639,979	16,718	13,179	822,923	1,062,833
Currency translation	-	-	-	-	-	-	-	-
End of period	\$ 40,565	\$ 35,528	\$ 1,356,512	\$ 1,594,551	\$ 27,639	\$ 14,877	€ 773,612	€ 874,210

The accompanying notes are an integral part of the Financial Statements

FTGF Brandywine Global Income Optimiser Fund		FTGF Brandywine Global Credit Opportunities Fund [^]		FTGF Brandywine Global Defensive High Yield Fund [^]		FTGF Brandywine Global – US High Yield Fund [^]		FTGF Brandywine Global Enhanced Absolute Return Fund ^{^γ}	
for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
\$ 21,113	\$ 15,162	\$ 695	\$ (1,228)	\$ –	\$ (497)	\$ –	\$ –	\$ 667	\$ (123)
154,061	134,138	1,681	2,279	–	–	–	–	–	–
289	237	–	–	–	–	–	–	–	–
(185,743)	(174,889)	(4,966)	(14,541)	–	(7,892)	–	–	(71,704)	–
(31,393)	(40,514)	(3,285)	(12,262)	–	(7,892)	–	–	(71,704)	–
(10,280)	(25,352)	(2,590)	(13,490)	–	(8,389)	–	–	(71,037)	(123)
1,151,380	1,210,305	16,403	46,756	–	8,389	–	–	71,037	69,410
–	–	–	–	–	–	–	–	–	–
\$ 1,141,100	\$ 1,184,953	\$ 13,813	\$ 33,266	\$ –	\$ –	\$ –	\$ –	\$ –	\$ 69,287
Legg Mason ClearBridge Growth Fund [^]		Legg Mason ClearBridge Global Equity Fund [^]		FTGF ClearBridge US Appreciation Fund		FTGF ClearBridge US Large Cap Growth Fund		FTGF ClearBridge US Aggressive Growth Fund	
for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
\$ –	\$ –	\$ –	\$ –	\$ 18,452	\$ 26,329	\$ 144,450	\$ 287,882	\$ 1,276	\$ 17,072
–	–	–	–	4,784	14,365	280,547	363,086	3,739	8,484
–	–	–	–	1	2	1	–	–	–
–	–	–	–	(40,602)	(31,702)	(410,596)	(336,322)	(26,931)	(34,433)
–	–	–	–	(35,817)	(17,335)	(130,048)	26,764	(23,192)	(25,949)
–	–	–	–	(17,365)	8,994	14,402	314,646	(21,916)	(8,877)
–	–	–	–	211,456	189,610	1,872,600	1,225,735	207,390	224,793
–	–	–	–	–	–	–	–	–	–
\$ –	\$ –	\$ –	\$ –	\$ 194,091	\$ 198,604	\$ 1,887,002	\$ 1,540,381	\$ 185,474	\$ 215,916
Legg Mason ClearBridge Emerging Markets Infrastructure Fund [^]		FTGF ClearBridge Global Infrastructure Income Fund		FTGF ClearBridge Global Sustainability Improvers Fund [^]		FTGF Royce US Small Cap Opportunity Fund		FTGF Royce US Smaller Companies Fund	
for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
\$ –	\$ –	\$ 29,579	\$ (14,318)	\$ 704	\$ –	\$ 40,891	\$ (313)	\$ 3,958	\$ 3,186
–	–	37,105	31,752	–	–	315,406	131,912	9,314	19,906
–	–	989	1,181	–	–	–	–	–	–
–	–	(84,700)	(59,438)	–	–	(216,555)	(197,589)	(9,499)	(8,755)
–	–	(46,606)	(26,505)	–	–	98,851	(65,677)	(185)	11,151
–	–	(17,027)	(40,823)	704	–	139,742	(65,990)	3,773	14,337
–	–	331,809	406,048	5,641	–	694,890	741,529	95,935	78,098
–	–	–	–	–	–	–	–	–	–
\$ –	\$ –	\$ 314,782	\$ 365,225	\$ 6,345	\$ –	\$ 834,632	\$ 675,539	\$ 99,708	\$ 92,435

The accompanying notes are an integral part of the Financial Statements

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	FTGF Royce Global Small Cap Premier Fund [^]		Legg Mason US Equity Fund [^]		Franklin MV European Equity Growth and Income Fund [^]		FTGF Franklin MV Asia Pacific Ex Japan Equity Growth and Income Fund [^]	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
(000's)								
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	\$ 138	\$ (17)	\$ –	\$ –	€ –	€ –	\$ –	\$ 812
REDEEMABLE PARTICIPATING SHARE TRANSACTIONS								
Net proceeds from sales of shares	6	9	–	–	–	–	–	53
Net proceeds from reinvested distributions	–	–	–	–	–	–	–	98
Cost of shares reacquired	(4)	(17)	–	–	–	–	–	(22,053)
Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions	2	(8)	–	–	–	–	–	(21,902)
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	140	(25)	–	–	–	–	–	(21,090)
NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES								
Beginning of period	4,386	4,254	–	–	–	–	–	21,090
Currency translation	–	–	–	–	–	–	–	–
End of period	\$ 4,526	\$ 4,229	\$ –	\$ –	€ –	€ –	\$ –	\$ –

	Legg Mason Martin Currie Asia Pacific Fund [^]		Legg Mason Martin Currie European Absolute Alpha Fund [^]		Legg Mason Martin Currie Global Resources Fund [^]		Legg Mason Martin Currie Greater China Fund [^]	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
(000's)								
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	\$ –	\$ –	€ –	€ –	\$ –	\$ –	\$ –	\$ –
REDEEMABLE PARTICIPATING SHARE TRANSACTIONS								
Net proceeds from sales of shares	–	–	–	–	–	–	–	–
Net proceeds from reinvested distributions	–	–	–	–	–	–	–	–
Cost of shares reacquired	–	–	–	–	–	–	–	–
Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions	–	–	–	–	–	–	–	–
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	–	–	–	–	–	–	–	–
NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES								
Beginning of period	–	–	–	–	–	–	–	–
Currency translation	–	–	–	–	–	–	–	–
End of period	\$ –	\$ –	€ –	€ –	\$ –	\$ –	\$ –	\$ –

	Franklin Responsible Income 2028 Fund [^]		Franklin Responsible Income 2029 Fund ^{^α}		Franklin Templeton Global Funds Plc	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
(000's)						
Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations	€ (449)	€ 2,035	€ 842	€ –	\$ 747,408	\$ 625,382
REDEEMABLE PARTICIPATING SHARE TRANSACTIONS						
Net proceeds from sales of shares	–	70,915	54,524	–	3,671,785	3,075,829
Net proceeds from reinvested distributions	–	–	–	–	26,914	21,345
Cost of shares reacquired	(3,496)	(21,981)	(15,321)	–	(4,920,530)	(4,853,609)
Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions	(3,496)	48,934	39,203	–	(1,221,831)	(1,756,435)
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	(3,945)	50,969	40,045	–	(474,423)	(1,131,053)
NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES						
Beginning of period	87,704	36,823	–	–	15,900,307	17,428,030
Currency translation	–	–	–	–	25,022	41,600
End of period	€ 83,759	€ 87,792	€ 40,045	€ –	\$ 15,450,906	\$ 16,338,577

The accompanying notes are an integral part of the Financial Statements

Legg Mason Batterymarch International Large Cap Fund [^]		Legg Mason QS Emerging Markets Equity Fund [^]		Franklin MV Global Equity Growth and Income Fund [^]		Legg Mason Japan Equity Fund [^]		FTGF Martin Currie Asia Long-Term Unconstrained Fund [^]											
for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023										
\$	-	\$	-	\$	-	\$	-	¥	-	¥	-	\$	-	\$	127				
	-		-		-		-		-		-		-		12				
	-		-		-		-		-		-		-		3				
	-		-		-		-		-		-		-		(3,680)				
	-		-		-		-		-		-		-		(3,665)				
	-		-		-		-		-		-		-		(3,538)				
	-		-		-		-		-		-		-		3,538				
	-		-		-		-		-		-		-		-				
\$	-	\$	-	\$	-	\$	-	¥	-	¥	-	\$	-	\$	-				
FTGF Martin Currie Global Long-Term Unconstrained Fund [^]		FTGF Martin Currie Asia Pacific Urban Trends Income Fund ^{^δ}		FTGF Martin Currie Global Emerging Markets Fund [^]		FTGF Martin Currie European Unconstrained Fund [^]		FTGF Martin Currie Improving Society Fund [^]											
for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023										
\$	1,042	\$	13,117	\$	(171)	\$	(974)	\$	2,109	\$	561	€	(8,304)	€	1,468	\$	923	\$	(233)
	10,086		14,413		19		51		256		1,447		5,633		9,972		2,272		4,999
	-		-		-		161		-		-		-		-		-		-
	(85,724)		(18,006)		(20,992)		(3,862)		(3,800)		(3,745)		(87,299)		(12,218)		(11)		-
	(75,638)		(3,593)		(20,973)		(3,650)		(3,544)		(2,298)		(81,666)		(2,246)		2,261		4,999
	(74,596)		9,524		(21,144)		(4,624)		(1,435)		(1,737)		(89,970)		(778)		3,184		4,766
	124,021		141,049		21,144		25,121		31,647		34,702		188,878		189,097		6,186		-
	-		-		-		-		-		-		-		-		-		-
\$	49,425	\$	150,573	\$	-	\$	20,497	\$	30,212	\$	32,965	€	98,908	€	188,319	\$	9,370	\$	4,766

Amounts designated as "-" are either \$0/€0/¥0/£0 or less than \$1,000/€1,000/¥1,000/£1,000.

All Euro figures, except for the beginning of the period Net Assets Attributable to Holders of Redeemable Participating Shares, for FTGF Western Asset Euro Core Plus Bond Fund[^], Legg Mason Western Asset Euro High Yield Fund[^], FTGF ClearBridge Infrastructure Value Fund[^], Franklin MV European Equity Growth and Income Fund[^], Legg Mason Martin Currie European Absolute Alpha Fund[^], FTGF Martin Currie European Unconstrained Fund[^], Franklin Responsible Income 2028 Fund[^] and Franklin Responsible Income 2029 Fund[^] have been converted into US Dollars in the total figure for Franklin Templeton Global Funds Plc for the financial period ended 31 August 2024, using the USD/EUR average rate of 0.9224 (31 August 2023: 0.9186).

The beginning of period Net Assets Attributable to Holders of Redeemable Participating Shares for FTGF Western Asset Euro Core Plus Bond Fund[^], Legg Mason Western Asset Euro High Yield Fund[^], FTGF ClearBridge Infrastructure Value Fund[^], Franklin MV European Equity Growth and Income Fund[^], Legg Mason Martin Currie European Absolute Alpha Fund[^], FTGF Martin Currie European Unconstrained Fund[^], Franklin Responsible Income 2028 Fund[^] and Franklin Responsible Income 2029 Fund[^] have been converted into US Dollars in the total figure using the USD/EUR closing rate as at 29 February 2024 of 0.9252 (28 February 2023: 0.9454)

All British Pound figures, except for the beginning of the period Net Assets Attributable to Holders of Redeemable Participating Shares, for FTGF Western Asset UK Investment Grade Credit Fund[^] have been converted into US Dollars in the total figure for Franklin Templeton Global Funds Plc for the financial period ended 31 August 2024, using the USD/GBP average rate of 0.7852 (31 August 2023: 0.7973).

The beginning of period Net Assets Attributable to Holders of Redeemable Participating Shares for FTGF Western Asset UK Investment Grade Credit Fund[^] have been converted into US Dollars in the total figure using the USD/GBP closing rate as at 29 February 2024 of 0.7922 (28 February 2023: 0.8314)

^α Effective 27 March 2024, Franklin Responsible Income 2029 Fund[^] commenced trading.

^β Effective 31 May 2024, FTGF ClearBridge Value Fund was re-named to FTGF ClearBridge US Value Fund.

^γ Effective 17 July 2024, FTGF Brandywine Global Enhanced Absolute Return Fund[^] ceased trading.

^δ Effective 26 July 2024, FTGF Martin Currie Asia Pacific Urban Trends Income Fund[^] ceased trading.

^λ Effective 29 July 2024, FTGF Western Asset Euro Core Plus Bond Fund[^] ceased trading.

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended		For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
FTGF Western Asset US Government Liquidity Fund				
Class A US\$ Accumulating				
Sold	2,611	878		
Redeemed	(1,966)	(672)		
Net Increase	645	206		
Class A US\$ Distributing (D)				
Sold	740,811	604,431		
Redeemed	(555,396)	(516,730)		
Net Increase	185,415	87,701		
Class B US\$ Accumulating				
Redeemed	–	(1)		
Net Decrease	–	(1)		
Class B US\$ Distributing (D)				
Redeemed	(174)	(44)		
Net Decrease	(174)	(44)		
Class C US\$ Distributing (D)				
Redeemed	–	(134)		
Net Decrease	–	(134)		
Class X US\$ Distributing (D)				
Sold	418,054	212,512		
Redeemed	(404,483)	(231,821)		
Net Increase/(decrease)	13,571	(19,309)		
Class A (G) US\$ Distributing (D)				
Sold	4	4		
Net Increase	4	4		
FTGF Western Asset US Core Bond Fund				
Class A US\$ Accumulating				
Sold	22	40		
Redeemed	(21)	(36)		
Net Increase	1	4		
Class A US\$ Distributing (D)				
Sold	15	46		
Redeemed	(69)	(27)		
Net (Decrease)/increase	(54)	19		
Class C US\$ Accumulating				
Sold	2	2		
Redeemed	(5)	(12)		
Net Decrease	(3)	(10)		
Class C US\$ Distributing (D)				
Sold	–	1		
Redeemed	(1)	(2)		
Net Decrease	(1)	(1)		
Class E US\$ Accumulating				
Sold	–	3		
Redeemed	(1)	(1)		
Net (Decrease)/increase	(1)	2		
Class F US\$ Accumulating				
Sold	15	668		
Redeemed	(477)	(30)		
Net (Decrease)/increase	(462)	638		
Class F US\$ Distributing (D)				
Sold	23	74		
Redeemed	(64)	(15)		
Net (Decrease)/increase	(41)	59		
Class X US\$ Accumulating				
Sold	14	–		
Redeemed	(4)	(1)		
Net Increase/(decrease)	10	(1)		
Class X US\$ Distributing (D)				
Sold	91	–		
Net Increase	91	–		
Premier Class US\$ Accumulating				
Redeemed	–	(85)		
Net Decrease	–	(85)		
LM Class US\$ Accumulating				
Sold	1	1		
Redeemed	(3)	(4)		
Net Decrease	(2)	(3)		
FTGF Western Asset US Core Plus Bond Fund				
Class A US\$ Accumulating				
Sold	28	57		
Redeemed	(116)	(93)		
Net Decrease	(88)	(36)		
Class A US\$ Distributing (D)				
Sold	36	56		
Redeemed	(35)	(26)		
Net Increase	1	30		
Class A US\$ Distributing (M) Plus				
Sold	1	1		
Redeemed	(1)	(7)		
Net Decrease	–	(6)		
Class A AUD Distributing (M) (Hedged) Plus				
Sold	1	8		
Redeemed	(7)	(105)		
Net Decrease	(6)	(97)		
Class A Euro Accumulating (Hedged)				
Redeemed	(1)	–		
Net Decrease	(1)	–		
Class C US\$ Accumulating				
Sold	7	15		
Redeemed	(19)	(7)		
Net (Decrease)/increase	(12)	8		
Class C US\$ Distributing (D)				
Sold	1	5		
Redeemed	(7)	(3)		
Net (Decrease)/increase	(6)	2		
Class E US\$ Accumulating				
Sold	2	5		
Redeemed	(28)	(13)		
Net Decrease	(26)	(8)		
Class F US\$ Accumulating				
Sold	347	598		
Redeemed	(2,400)	(1,628)		
Net Decrease	(2,053)	(1,030)		
Class F US\$ Distributing (D)				
Sold	21	55		
Redeemed	(16)	(54)		
Net Increase	5	1		
Class X US\$ Accumulating				
Sold	2	13		
Redeemed	(2)	(4)		
Net Increase	–	9		
Class X US\$ Distributing (D)				
Sold	–	1		
Redeemed	(10)	(1)		
Net Decrease	(10)	–		
Class X Euro Accumulating (Hedged)				
Redeemed	–	(1)		
Net Decrease	–	(1)		
Premier Class US\$ Accumulating				
Sold	68	407		
Redeemed	(153)	(688)		
Net Decrease	(85)	(281)		
Premier Class US\$ Distributing (M)				
Sold	72	6		
Redeemed	(51)	–		
Net Increase	21	6		
Premier Class Euro Accumulating (Hedged)				
Sold	–	60		
Net Increase	–	60		
S Class US\$ Accumulating				
Sold	748	–		
Redeemed	(187)	–		
Net Increase	561	–		
LM Class US\$ Distributing (M)				
Sold	10	7		
Redeemed	(13)	(35)		
Net Decrease	(3)	(28)		
LM Class Euro Accumulating				
Redeemed	(3)	(8)		
Net Decrease	(3)	(8)		
Class A (G) US\$ Distributing (D)				
Redeemed	–	(1)		
Net Decrease	–	(1)		

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
FTGF Western Asset Euro Core Plus Bond Fund^A					
Class A US\$ Distributing (D)					
Sold	–	4			
Redeemed	(13)	–			
Net (Decrease)/increase	(13)	4			
Class A Euro Distributing (D)					
Redeemed	(9)	–			
Net Decrease	(9)	–			
Class C US\$ Distributing (D)					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Premier Class Euro Accumulating					
Sold	8	5			
Redeemed	(62)	(33)			
Net Decrease	(54)	(28)			
LM Class Euro Accumulating					
Redeemed	(419)	(450)			
Net Decrease	(419)	(450)			
Class GA Euro Accumulating					
Redeemed	(4)	(1)			
Net Decrease	(4)	(1)			
Class GA Euro Distributing (A)					
Redeemed	(3)	–			
Net Decrease	(3)	–			
Class GE Euro Accumulating					
Redeemed	(1)	–			
Net Decrease	(1)	–			
FTGF Western Asset Global Multi Strategy Fund					
Class A US\$ Accumulating					
Sold	4	15			
Redeemed	(6)	(6)			
Net (Decrease)/increase	(2)	9			
Class A US\$ Distributing (D)					
Sold	2	2			
Redeemed	(4)	(19)			
Net Decrease	(2)	(17)			
Class A US\$ Distributing (M) Plus					
Sold	13	9			
Redeemed	(7)	(7)			
Net Increase	6	2			
Class A US\$ Distributing (M)					
Sold	1	–			
Redeemed	(2)	(1)			
Net Decrease	(1)	(1)			
Class A Euro Accumulating (Hedged)					
Sold	–	1			
Redeemed	(3)	(5)			
Net Decrease	(3)	(4)			
Class A Euro Distributing (M) (Hedged) Plus (e)					
Redeemed	(2)	–			
Net Decrease	(2)	–			
Class A Euro Distributing (M) (Hedged)					
Sold	1	–			
Redeemed	–	(3)			
Net Increase/(decrease)	1	(3)			
Class A SGD Distributing (M) (Hedged) Plus					
Sold	44	67			
Redeemed	(240)	(54)			
Net (Decrease)/increase	(196)	13			
Class A ZAR Distributing (M) (Hedged) Plus					
Sold	1,210	3			
Redeemed	(741)	(3)			
Net Increase	469	–			
Class C US\$ Accumulating					
Sold	1	–			
Redeemed	(3)	(6)			
Net Decrease	(2)	(6)			
Class C US\$ Distributing (D)					
Sold	1	1			
Redeemed	(7)	(5)			
Net Decrease	(6)	(4)			
Class E US\$ Distributing (D)					
Redeemed	–	(2)			
Net Decrease	–	(2)			
Class F US\$ Accumulating					
Sold	20	12			
Redeemed	(14)	(10)			
Net Increase	6	2			
Class F US\$ Distributing (D)					
Redeemed	–	(4)			
Net Decrease	–	(4)			
Class X US\$ Distributing (D)					
Sold	–	1			
Redeemed	(4)	–			
Net (Decrease)/increase	(4)	1			
Class X Euro Accumulating (Hedged)					
Sold	2	1			
Net Increase	2	1			
Premier Class US\$ Accumulating					
Sold	10	3			
Redeemed	(18)	(42)			
Net Decrease	(8)	(39)			
Premier Class Euro Accumulating (Hedged)					
Redeemed	–	(4)			
Net Decrease	–	(4)			
Premier Class GBP Distributing (M) (Hedged)					
Redeemed	–	(2)			
Net Decrease	–	(2)			
Premier Class PLN Accumulating (Hedged)					
Sold	4	–			
Redeemed	(8)	(5)			
Net Decrease	(4)	(5)			
LM Class AUD Distributing (M) (Hedged)					
Sold	28	42			
Redeemed	(59)	–			
Net (Decrease)/increase	(31)	42			
FTGF Western Asset US High Yield Fund					
Class A US\$ Accumulating					
Sold	9	4			
Redeemed	(15)	(16)			
Net Decrease	(6)	(12)			
Class A US\$ Distributing (D)					
Sold	7	12			
Redeemed	(21)	(38)			
Net Decrease	(14)	(26)			
Class A US\$ Distributing (M) Plus					
Sold	19	4			
Redeemed	(19)	(7)			
Net Decrease	–	(3)			
Class A US\$ Distributing (M)					
Sold	4	1			
Redeemed	(2)	(3)			
Net Increase/(decrease)	2	(2)			
Class A Euro Distributing (M) (Hedged)					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class A HKD Distributing (M) Plus					
Sold	1	2			
Redeemed	(1)	(1)			
Net Increase	–	1			
Class A SGD Distributing (M) (Hedged) Plus					
Sold	1,907	66			
Redeemed	(1,046)	(19)			
Net Increase	861	47			
Class B US\$ Distributing (D)					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class C US\$ Accumulating					
Sold	1	–			
Redeemed	(2)	(1)			
Net Decrease	(1)	(1)			

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
FTGF Western Asset US High Yield Fund – (continued)					
Class C US\$ Distributing (D)					
Sold	8	–			
Redeemed	(2)	(6)			
Net Increase/(decrease)	6	(6)			
Class E US\$ Accumulating					
Sold	1	–			
Redeemed	(2)	(5)			
Net Decrease	(1)	(5)			
Class E US\$ Distributing (D)					
Redeemed	–	(2)			
Net Decrease	–	(2)			
Class E Euro Accumulating (Hedged)					
Redeemed	(2)	–			
Net Decrease	(2)	–			
Class F US\$ Accumulating					
Sold	1	–			
Redeemed	(1)	(2)			
Net Decrease	–	(2)			
Premier Class US\$ Accumulating					
Sold	40	13			
Redeemed	(74)	(104)			
Net Decrease	(34)	(91)			
Premier Class GBP Accumulating (Hedged)					
Sold	–	5			
Net Increase	–	5			
LM Class US\$ Distributing (M)					
Sold	9	12			
Net Increase	9	12			
Class A (G) US\$ Distributing (D)					
Sold	1	1			
Redeemed	–	(1)			
Net Increase	1	–			
Class L (G) US\$ Distributing (D)					
Sold	1	–			
Net Increase	1	–			
FTGF Western Asset Global High Yield Fund					
Class A US\$ Accumulating					
Sold	3	3			
Redeemed	(3)	(5)			
Net Decrease	–	(2)			
Class A US\$ Distributing (D)					
Sold	1	1			
Redeemed	(6)	(2)			
Net Decrease	(5)	(1)			
Class A US\$ Distributing (M) Plus					
Sold	7	–			
Redeemed	(16)	(12)			
Net Decrease	(9)	(12)			
Class A US\$ Distributing (M)					
Sold	2	1			
Redeemed	(9)	(15)			
Net Decrease	(7)	(14)			
Class A AUD Distributing (M) (Hedged) Plus					
Sold	7	3			
Redeemed	(7)	(17)			
Net Decrease	–	(14)			
Class A Euro Accumulating					
Redeemed	(1)	(1)			
Net Decrease	(1)	(1)			
Class A SGD Distributing (M) (Hedged) Plus					
Sold	575	508			
Redeemed	(798)	(482)			
Net (Decrease)/increase	(223)	26			
Class C US\$ Accumulating					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Class C US\$ Distributing (D)					
Sold	–	1			
Redeemed	(1)	(5)			
Net Decrease	(1)	(4)			
Class E US\$ Accumulating					
Redeemed	(1)	(2)			
Net Decrease	(1)	(2)			
Class F US\$ Accumulating					
Sold	–	5			
Redeemed	(1)	(5)			
Net Decrease	(1)	–			
Class F US\$ Distributing (D)					
Redeemed	(1)	(1)			
Net Decrease	(1)	(1)			
Class X US\$ Distributing (D)					
Sold	7	2			
Redeemed	(4)	(4)			
Net Increase/(decrease)	3	(2)			
Class X GBP Distributing (D) (Hedged)					
Sold	2	5			
Redeemed	(7)	(4)			
Net (Decrease)/increase	(5)	1			
Premier Class Euro Accumulating (Hedged)					
Sold	1	–			
Redeemed	(2)	(5)			
Net Decrease	(1)	(5)			
Class A (G) US\$ Accumulating					
Redeemed	–	(4)			
Net Decrease	–	(4)			
Class A (G) US\$ Distributing (D)					
Redeemed	–	(1)			
Net Decrease	–	(1)			
FTGF Western Asset Asian Opportunities Fund					
Class A US\$ Accumulating					
Sold	6	14			
Redeemed	(15)	(30)			
Net Decrease	(9)	(16)			
Class A US\$ Distributing (D)					
Sold	1	–			
Redeemed	(1)	(2)			
Net Decrease	–	(2)			
Class A US\$ Distributing (M) Plus					
Sold	47	44			
Redeemed	(55)	(63)			
Net Decrease	(8)	(19)			
Class A US\$ Distributing (M)					
Sold	–	7			
Redeemed	(7)	(57)			
Net Decrease	(7)	(50)			
Class A AUD Distributing (M) (Hedged) Plus					
Sold	14	23			
Redeemed	(27)	(47)			
Net Decrease	(13)	(24)			
Class A CNH Distributing (M) (Hedged) Plus					
Sold	1,952	429			
Redeemed	(213)	(95)			
Net Increase	1,739	334			
Class A Euro Accumulating (Hedged)					
Sold	1	–			
Redeemed	(1)	–			
Net Increase	–	–			
Class A Euro Accumulating					
Redeemed	(2)	(1)			
Net Decrease	(2)	(1)			
Class A Euro Distributing (A)					
Redeemed	(2)	–			
Net Decrease	(2)	–			
Class A HKD Distributing (M) Plus					
Sold	–	6			
Redeemed	(31)	(71)			
Net Decrease	(31)	(65)			
Class A SGD Accumulating (Hedged)					
Sold	12	123			
Redeemed	(8)	(13)			
Net Increase	4	110			
Class A SGD Distributing (M) (Hedged) Plus					
Sold	121	9,492			
Redeemed	(225)	(9,099)			
Net (Decrease)/increase	(104)	393			

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
FTGF Western Asset Asian Opportunities Fund – (continued)					
Class A SGD Distributing (M) Plus					
Sold	10	43			
Redeemed	(3)	(357)			
Net Increase/(decrease)	7	(314)			
Class C US\$ Distributing (D)					
Redeemed	(1)	(1)			
Net Decrease	(1)	(1)			
Class E US\$ Accumulating					
Sold	1	–			
Net Increase	1	–			
Class F US\$ Accumulating					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Class X US\$ Distributing (M)					
Sold	1	–			
Redeemed	(1)	–			
Net Increase	–	–			
Premier Class US\$ Accumulating					
Sold	19	76			
Redeemed	(67)	(225)			
Net Decrease	(48)	(149)			
Premier Class US\$ Distributing (M)					
Sold	–	36			
Redeemed	–	(48)			
Net Decrease	–	(12)			
Premier Class Euro Accumulating (Hedged)					
Sold	–	53			
Redeemed	(6)	(25)			
Net (Decrease)/increase	(6)	28			
Premier Class Euro Accumulating					
Redeemed	(51)	–			
Net Decrease	(51)	–			
Premier Class Euro Distributing (A)					
Redeemed	(52)	(21)			
Net Decrease	(52)	(21)			
Premier Class GBP Distributing (M)					
Redeemed	(1)	–			
Net Decrease	(1)	–			
LM Class US\$ Accumulating					
Redeemed	–	(62)			
Net Decrease	–	(62)			
LM Class US\$ Distributing (M)					
Sold	–	1			
Redeemed	(20)	(13)			
Net Decrease	(20)	(12)			
LM Class Euro Distributing (M) (Hedged)					
Sold	8	3			
Net Increase	8	3			
FTGF Western Asset Short Duration Blue Chip Bond Fund					
Class A US\$ Accumulating					
Sold	41	71			
Redeemed	(34)	(63)			
Net Increase	7	8			
Class A US\$ Distributing (M)					
Sold	2	59			
Redeemed	(1)	(22)			
Net Increase	1	37			
Class A Euro Accumulating (Hedged)					
Sold	17	70			
Redeemed	(48)	(69)			
Net (Decrease)/increase	(31)	1			
Class A SEK Accumulating (Hedged)					
Sold	101	710			
Redeemed	(167)	(749)			
Net Decrease	(66)	(39)			
Class B US\$ Accumulating					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class C US\$ Accumulating					
Sold	2	2			
Redeemed	(8)	(5)			
Net Decrease	(6)	(3)			
Class C US\$ Distributing (M)					
Sold	–	3			
Redeemed	(2)	–			
Net (Decrease)/increase	(2)	3			
Class E US\$ Accumulating					
Sold	3	1			
Redeemed	(10)	(1)			
Net Decrease	(7)	–			
Class E US\$ Distributing (D)					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Class F US\$ Accumulating					
Sold	–	1			
Redeemed	(5)	(2)			
Net Decrease	(5)	(1)			
Class F US\$ Distributing (D)					
Redeemed	(1)	(4)			
Net Decrease	(1)	(4)			
Class X Euro Accumulating (Hedged)					
Sold	16	179			
Redeemed	(34)	(37)			
Net (Decrease)/increase	(18)	142			
Premier Class US\$ Accumulating					
Sold	30	21			
Redeemed	(11)	(102)			
Net Increase/(decrease)	19	(81)			
Premier Class CHF Distributing (M) (Hedged)					
Sold	–	40			
Net Increase	–	40			
Premier Class Euro Accumulating (Hedged)					
Sold	36	174			
Redeemed	(40)	(714)			
Net Decrease	(4)	(540)			
Premier Class Euro Distributing (M) (Hedged)					
Sold	2	2			
Net Increase	2	2			
Premier Class GBP Accumulating (Hedged)					
Sold	1	–			
Redeemed	(1)	(3)			
Net Decrease	–	(3)			
Class P2 US\$ Distributing (M) Plus (e)					
Sold	36	33			
Redeemed	(32)	(17)			
Net Increase	4	16			
Class P2 Euro Distributing (M) (Hedged) Plus (e)					
Sold	19	54			
Redeemed	(9)	(30)			
Net Increase	10	24			
Class P2 GBP Distributing (M) (Hedged) Plus (e)					
Sold	192	504			
Redeemed	(327)	(755)			
Net Decrease	(135)	(251)			
FTGF Western Asset Global Core Plus Bond Fund[^]					
Class X US\$ Accumulating					
Sold	2	–			
Redeemed	(2)	(1)			
Net Decrease	–	(1)			
Premier Class US\$ Accumulating					
Sold	3	19			
Redeemed	(5)	(81)			
Net Decrease	(2)	(62)			
Premier Class Euro Accumulating (Hedged)					
Sold	–	140			
Redeemed	(205)	(9)			
Net (Decrease)/increase	(205)	131			
Premier Class NZD Accumulating (Hedged)					
Sold	–	25			
Redeemed	(2)	(38)			
Net Decrease	(2)	(13)			
LM Class US\$ Accumulating					
Sold	1	2			
Redeemed	(2)	(2)			
Net Decrease	(1)	–			
LM Class Euro Accumulating (Hedged)					
Redeemed	–	(4)			
Net Decrease	–	(4)			

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
FTGF Western Asset Global Credit Fund^A					
Class A US\$ Accumulating					
Redeemed	(4)	–			
Net Decrease	(4)	–			
Class A Euro Accumulating (Hedged)					
Redeemed	(1)	(1)			
Net Decrease	(1)	(1)			
LM Class US\$ Accumulating					
Redeemed	(1)	(99)			
Net Decrease	(1)	(99)			
LM Class Euro Accumulating (Hedged)					
Sold	4	3			
Redeemed	(1)	–			
Net Increase	3	3			
FTGF Western Asset Macro Opportunities Bond Fund^A					
Class A US\$ Accumulating					
Sold	25	32			
Redeemed	(958)	(726)			
Net Decrease	(933)	(694)			
Class A US\$ Distributing (M) Plus (e)					
Sold	8	6			
Redeemed	(505)	(152)			
Net Decrease	(497)	(146)			
Class A US\$ Distributing (S)					
Sold	2	5			
Redeemed	(46)	(39)			
Net Decrease	(44)	(34)			
Class A AUD Accumulating (Hedged)					
Sold	–	9			
Redeemed	(12)	(2)			
Net (Decrease)/increase	(12)	7			
Class A AUD Distributing (M) (Hedged) Plus (e)					
Sold	–	2			
Redeemed	(124)	(51)			
Net Decrease	(124)	(49)			
Class A CHF Accumulating (Hedged)					
Redeemed	(20)	(10)			
Net Decrease	(20)	(10)			
Class A CNH Accumulating (Hedged)					
Redeemed	(6)	–			
Net Decrease	(6)	–			
Class A CNH Distributing (M) (Hedged) Plus (e)					
Redeemed	(83)	(86)			
Net Decrease	(83)	(86)			
Class A Euro Accumulating (Hedged)					
Sold	43	186			
Redeemed	(1,352)	(316)			
Net Decrease	(1,309)	(130)			
Class A Euro Distributing (A)					
Sold	3	3			
Redeemed	(16)	(8)			
Net Decrease	(13)	(5)			
Class A Euro Distributing (M) (Hedged) Plus (e)					
Redeemed	(48)	(18)			
Net Decrease	(48)	(18)			
Class A Euro Distributing (S) (Hedged)					
Sold	4	1			
Redeemed	(31)	(5)			
Net Decrease	(27)	(4)			
Class A GBP Accumulating (Hedged)					
Sold	–	1			
Redeemed	(11)	(9)			
Net Decrease	(11)	(8)			
Class A GBP Accumulating					
Redeemed	(1)	(1)			
Net Decrease	(1)	(1)			
Class A GBP Distributing (M) (Hedged) Plus (e)					
Sold	1	–			
Redeemed	(22)	(36)			
Net Decrease	(21)	(36)			
Class A HKD Distributing (M) Plus					
Redeemed	–	(7)			
Net Decrease	–	(7)			
Class A SEK Accumulating (Hedged)					
Sold	5	4			
Redeemed	(29)	(12)			
Net Decrease	(24)	(8)			
Class A SGD Accumulating (Hedged)					
Sold	–	3,504			
Redeemed	(3,944)	(4,937)			
Net Decrease	(3,944)	(1,433)			
Class A SGD Distributing (M) (Hedged) Plus (e)					
Sold	42	225			
Redeemed	(13,160)	(6,314)			
Net Decrease	(13,118)	(6,089)			
Class B US\$ Accumulating					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class C US\$ Accumulating					
Redeemed	(101)	(35)			
Net Decrease	(101)	(35)			
Class C US\$ Distributing (S)					
Sold	2	1			
Redeemed	(11)	(4)			
Net Decrease	(9)	(3)			
Class A JPY Distributing (M) Plus (e)					
Sold	1	–			
Net Increase	1	–			
Class A NOK Accumulating (Hedged)					
Sold	284	111			
Redeemed	(107)	(439)			
Net Increase/(decrease)	177	(328)			
Class E US\$ Accumulating					
Redeemed	(43)	(22)			
Net Decrease	(43)	(22)			
Class E US\$ Distributing (S)					
Redeemed	(5)	(2)			
Net Decrease	(5)	(2)			
Class E Euro Accumulating (Hedged)					
Sold	1	2			
Redeemed	(5)	(3)			
Net Decrease	(4)	(1)			
Class F US\$ Accumulating					
Sold	3	9			
Redeemed	(83)	(84)			
Net Decrease	(80)	(75)			
Class F US\$ Distributing (S)					
Sold	6	7			
Redeemed	(6)	(12)			
Net Decrease	–	(5)			
Class R Euro Accumulating (Hedged)					
Sold	141	–			
Redeemed	(19)	–			
Net Increase	122	–			
Class X US\$ Accumulating					
Sold	13	22			
Redeemed	(258)	(150)			
Net Decrease	(245)	(128)			
Class X US\$ Distributing (M) Plus (e)					
Redeemed	(17)	(122)			
Net Decrease	(17)	(122)			
Class X US\$ Distributing (S)					
Redeemed	(37)	(17)			
Net Decrease	(37)	(17)			
Class X CHF Accumulating (Hedged)					
Sold	1	2			
Redeemed	(40)	(13)			
Net Decrease	(39)	(11)			
Class X Euro Accumulating (Hedged)					
Sold	112	142			
Redeemed	(155)	(95)			
Net (Decrease)/increase	(43)	47			
Class X Euro Accumulating					
Redeemed	(3)	(1)			
Net Decrease	(3)	(1)			
Class X Euro Distributing (A) (Hedged)					
Sold	–	1			
Redeemed	(38)	(79)			
Net Decrease	(38)	(78)			

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
FTGF Western Asset Macro Opportunities Bond Fund[^] – (continued)					
Class X Euro Distributing (M) (Hedged)					
Redeemed	(3)	(23)			
Net Decrease	(3)	(23)			
Class X GBP Accumulating (Hedged)					
Sold	3	2			
Redeemed	(90)	(58)			
Net Decrease	(87)	(56)			
Class X GBP Accumulating					
Redeemed	(4)	–			
Net Decrease	(4)	–			
Class X GBP Distributing (M) (Hedged) Plus (e)					
Sold	5	–			
Redeemed	(13)	(6)			
Net Decrease	(8)	(6)			
Class X SGD Accumulating (Hedged)					
Sold	–	266			
Redeemed	(1,214)	(1,768)			
Net Decrease	(1,214)	(1,502)			
Premier Class US\$ Accumulating					
Sold	9	30			
Redeemed	(226)	(507)			
Net Decrease	(217)	(477)			
Premier Class US\$ Distributing (S)					
Sold	18	6			
Redeemed	(162)	(15)			
Net Decrease	(144)	(9)			
Premier Class AUD Distributing (S) (Hedged)					
Redeemed	(12)	(16)			
Net Decrease	(12)	(16)			
Premier Class BRL Accumulating (Hedged)					
Sold	14	19			
Redeemed	(689)	(253)			
Net Decrease	(675)	(234)			
Premier Class CHF Accumulating (Hedged)					
Redeemed	(12)	(5)			
Net Decrease	(12)	(5)			
Premier Class CHF Distributing (S) (Hedged)					
Sold	90	–			
Redeemed	(90)	–			
Net Increase	–	–			
Premier Class Euro Accumulating (Hedged)					
Sold	11	134			
Redeemed	(512)	(2,327)			
Net Decrease	(501)	(2,193)			
Premier Class Euro Accumulating					
Redeemed	(84)	(131)			
Net Decrease	(84)	(131)			
Premier Class Euro Distributing (S) (Hedged)					
Sold	92	197			
Redeemed	(413)	(258)			
Net Decrease	(321)	(61)			
Premier Class GBP Accumulating (Hedged)					
Sold	–	5			
Redeemed	(22)	(13)			
Net Decrease	(22)	(8)			
Premier Class GBP Distributing (M) (Hedged) Plus (e)					
Sold	8	4			
Redeemed	(162)	(20)			
Net Decrease	(154)	(16)			
Premier Class JPY Accumulating (Hedged)					
Redeemed	(710)	(15)			
Net Decrease	(710)	(15)			
Premier Class PLN Accumulating (Hedged)					
Sold	9	–			
Redeemed	(31)	(3)			
Net Decrease	(22)	(3)			
Premier Class SEK Accumulating (Hedged)					
Redeemed	(3)	–			
Net Decrease	(3)	–			
Class P2 US\$ Accumulating					
Sold	–	8			
Net Increase	–	8			
Class P2 Euro Accumulating (Hedged)					
Sold	–	4			
Redeemed	(20)	(1,209)			
Net Decrease	(20)	(1,205)			
LM Class AUD Distributing (S) (Hedged)					
Sold	9	13			
Redeemed	(185)	(108)			
Net Decrease	(176)	(95)			
LM Class Euro Accumulating					
Redeemed	(4)	(3)			
Net Decrease	(4)	(3)			
FTGF Western Asset Multi-Asset Credit Fund[^]					
Class A US\$ Distributing (M) Plus (e)					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Class X CHF Distributing (M) (Hedged)					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Premier Class GBP Distributing (M) (Hedged) Plus (e)					
Redeemed	–	(2)			
Net Decrease	–	(2)			
Class P2 US\$ Accumulating					
Sold	1	–			
Redeemed	(4)	(1)			
Net Decrease	(3)	(1)			
Class P2 Euro Accumulating (Hedged)					
Sold	11	9			
Redeemed	(3)	(8)			
Net Increase	8	1			
Class P2 GBP Accumulating (Hedged)					
Sold	44	27			
Redeemed	(12)	(16)			
Net Increase	32	11			
LM Class CAD Accumulating (Hedged)					
Redeemed	–	(30)			
Net Decrease	–	(30)			
LM Class Euro Accumulating (Hedged)					
Sold	5	164			
Redeemed	(5)	(79)			
Net Increase	–	85			
LM Class GBP Accumulating (Hedged)					
Sold	99	20			
Redeemed	(158)	(103)			
Net Decrease	(59)	(83)			
FTGF Western Asset Structured Opportunities Fund[^]					
Class D US\$ Accumulating					
Redeemed	–	(98)			
Net Decrease	–	(98)			
Class D US\$ Distributing (M) Plus					
Redeemed	(3)	–			
Net Decrease	(3)	–			
Class D US\$ Distributing (M)					
Redeemed	(2)	(5)			
Net Decrease	(2)	(5)			
Class M US\$ Distributing (M)					
Sold	1	1			
Net Increase	1	1			
Premier Class US\$ Accumulating					
Sold	–	1			
Redeemed	(199)	(11)			
Net Decrease	(199)	(10)			
Premier Class US\$ Distributing (Q)					
Redeemed	–	(10)			
Net Decrease	–	(10)			
Premier Class Euro Accumulating (Hedged)					
Sold	–	1			
Redeemed	–	(3)			
Net Decrease	–	(2)			
Premier Class Euro Distributing (Q) (Hedged)					
Redeemed	–	(5)			
Net Decrease	–	(5)			
Premier Class GBP Distributing (M) (Hedged) Plus (e)					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Premier Class JPY Accumulating (Hedged)					
Redeemed	–	(500)			
Net Decrease	–	(500)			

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
FTGF Western Asset US Mortgage-Backed Securities Fund^					
Premier Class US\$ Accumulating					
Sold	–	30			
Net Increase	–	30			
FTGF Western Asset US Corporate Bond Fund^					
Premier Class US\$ Accumulating					
Redeemed	–	(6)			
Net Decrease	–	(6)			
LM Class GBP Distributing (M) (Hedged)					
Redeemed	–	(352)			
Net Decrease	–	(352)			
Western Asset UCITS SMASh Series Core Plus Completion Fund^					
LM Class US\$ Distributing (Q)					
Sold	1	9			
Redeemed	–	(2)			
Net Increase	1	7			
FTGF Western Asset Sustainable Global Corporate Bond Fund^					
Premier Class US\$ Accumulating					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Premier Class BRL Accumulating (Hedged)					
Redeemed	–	(1)			
Net Decrease	–	(1)			
FTGF Brandywine Global Fixed Income Fund					
Class A US\$ Accumulating					
Sold	8	8			
Redeemed	(6)	(18)			
Net Increase/(decrease)	2	(10)			
Class A US\$ Distributing (M)					
Sold	2	8			
Redeemed	(3)	(7)			
Net (Decrease)/increase	(1)	1			
Class A US\$ Distributing (S)					
Sold	9	8			
Redeemed	(10)	(4)			
Net (Decrease)/increase	(1)	4			
Class A AUD Distributing (M) (Hedged) Plus					
Redeemed	–	(5)			
Net Decrease	–	(5)			
Class A Euro Accumulating (Hedged) (IH)					
Sold	–	4			
Redeemed	(96)	(8)			
Net Decrease	(96)	(4)			
Class A Euro Accumulating (Hedged)					
Sold	165	–			
Redeemed	(20)	(2)			
Net Increase/(decrease)	145	(2)			
Class A Euro Distributing (A) (Hedged)					
Redeemed	–	(2)			
Net Decrease	–	(2)			
Class A Euro Distributing (S) (Hedged) (IH)					
Sold	1	1			
Redeemed	(55)	(4)			
Net Decrease	(54)	(3)			
Class A Euro Distributing (S) (Hedged)					
Sold	43	–			
Redeemed	(1)	–			
Net Increase	42	–			
Class A GBP Accumulating					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Class A GBP Distributing (M) (Hedged)					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class A GBP Distributing (S) (Hedged) (IH)					
Redeemed	(23)	(2)			
Net Decrease	(23)	(2)			
Class A GBP Distributing (S) (Hedged)					
Sold	19	–			
Net Increase	19	–			
Class A SGD Accumulating					
Sold	20	1,831			
Redeemed	(88)	(1,827)			
Net (Decrease)/increase	(68)	4			
Class C US\$ Accumulating					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class E US\$ Accumulating					
Sold	–	2			
Redeemed	(4)	(1)			
Net (Decrease)/increase	(4)	1			
Class E Euro Accumulating (Hedged) (IH)					
Redeemed	(4)	–			
Net Decrease	(4)	–			
Class E Euro Accumulating (Hedged)					
Sold	4	–			
Net Increase	4	–			
Class X US\$ Accumulating					
Redeemed	(26)	–			
Net Decrease	(26)	–			
Class X Euro Accumulating (Hedged) (IH)					
Redeemed	(8)	–			
Net Decrease	(8)	–			
Class X Euro Accumulating (Hedged)					
Sold	2	–			
Net Increase	2	–			
Class X GBP Accumulating (Hedged) (IH)					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Class X GBP Accumulating (Hedged)					
Sold	7	9			
Redeemed	(27)	(18)			
Net Decrease	(20)	(9)			
Class X GBP Accumulating					
Sold	13	15			
Redeemed	(59)	(36)			
Net Decrease	(46)	(21)			
Class X GBP Distributing (S) (Hedged) (IH)					
Sold	3	4			
Redeemed	(42)	(5)			
Net Decrease	(39)	(1)			
Class X GBP Distributing (S) (Hedged)					
Sold	56	5			
Redeemed	(19)	(11)			
Net Increase/(decrease)	37	(6)			
Premier Class US\$ Accumulating					
Sold	5	6			
Redeemed	(14)	(8)			
Net Decrease	(9)	(2)			
Premier Class US\$ Distributing (S)					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Premier Class Euro Accumulating (Hedged) (IH)					
Sold	1	2			
Redeemed	(55)	(5)			
Net Decrease	(54)	(3)			
Premier Class Euro Accumulating (Hedged)					
Sold	62	–			
Redeemed	(47)	–			
Net Increase	15	–			
Premier Class Euro Accumulating					
Redeemed	(3)	(3)			
Net Decrease	(3)	(3)			
Premier Class GBP Distributing (S) (Hedged) (IH)					
Redeemed	(3)	–			
Net Decrease	(3)	–			
Premier Class GBP Distributing (S) (Hedged)					
Sold	2	–			
Redeemed	(1)	–			
Net Increase	1	–			
LM Class US\$ Accumulating (Hedged) (IH)					
Sold	18	22			
Redeemed	(308)	(31)			
Net Decrease	(290)	(9)			
LM Class US\$ Accumulating					
Sold	326	1			
Redeemed	(25)	(2)			
Net Increase/(decrease)	301	(1)			

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
FTGF Brandywine Global Fixed Income Absolute Return Fund^					
Class A US\$ Accumulating					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class A Euro Accumulating (Hedged)					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Class A SGD Accumulating					
Sold	–	3,319			
Redeemed	–	(3,260)			
Net Increase	–	59			
Class C US\$ Accumulating					
Sold	–	5			
Net Increase	–	5			
Class E US\$ Accumulating					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class F US\$ Accumulating					
Redeemed	–	(5)			
Net Decrease	–	(5)			
Class X GBP Distributing (M) (Hedged)					
Redeemed	–	(3)			
Net Decrease	–	(3)			
Premier Class US\$ Accumulating					
Sold	1	34			
Redeemed	(24)	(892)			
Net Decrease	(23)	(858)			
Premier Class US\$ Distributing (A)					
Redeemed	–	(2)			
Net Decrease	–	(2)			
Premier Class Euro Accumulating (Hedged)					
Sold	–	2			
Redeemed	(4)	(286)			
Net Decrease	(4)	(284)			
Premier Class Euro Distributing (A) (Hedged)					
Sold	–	11			
Net Increase	–	11			
Premier Class GBP Distributing (M) (Hedged)					
Sold	2	109			
Redeemed	(75)	(83)			
Net (Decrease)/increase	(73)	26			
LM Class AUD Accumulating (Hedged)					
Redeemed	–	(1,698)			
Net Decrease	–	(1,698)			
FTGF Brandywine Global High Yield Fund^					
Class A US\$ Accumulating					
Sold	11	4			
Redeemed	(4)	(1)			
Net Increase	7	3			
Class A US\$ Distributing (D)					
Sold	37	–			
Redeemed	(1)	–			
Net Increase	36	–			
Class F US\$ Distributing (D)					
Sold	4	–			
Net Increase	4	–			
Premier Class US\$ Accumulating					
Sold	–	32			
Redeemed	(41)	–			
Net (Decrease)/increase	(41)	32			
Class P2 CAD Accumulating (Hedged) (IH)					
Redeemed	(6)	–			
Net Decrease	(6)	–			
Class P2 Euro Distributing (A) (Hedged) (IH)					
Sold	–	73			
Net Increase	–	73			
FTGF Brandywine Global Opportunistic Fixed Income Fund					
Class A US\$ Accumulating					
Sold	1	24			
Redeemed	(15)	(9)			
Net (Decrease)/increase	(14)	15			
Class A SGD Accumulating					
Sold	18	6,710			
Redeemed	(18)	(6,672)			
Net Increase	–	38			
Class C US\$ Accumulating					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Class E US\$ Accumulating					
Sold	4	–			
Net Increase	4	–			
Class F US\$ Accumulating					
Redeemed	(9)	(2)			
Net Decrease	(9)	(2)			
Class F US\$ Distributing (M)					
Sold	3	–			
Net Increase	3	–			
Class X GBP Distributing (M) (Hedged) (IH)					
Sold	2	–			
Redeemed	–	(2)			
Net Increase/(decrease)	2	(2)			
Class X GBP Distributing (M) (Hedged)					
Sold	1	–			
Redeemed	–	(2)			
Net Increase/(decrease)	1	(2)			
Premier Class US\$ Accumulating					
Sold	43	171			
Redeemed	(182)	(140)			
Net (Decrease)/increase	(139)	31			
Premier Class GBP Distributing (M) (Hedged) (IH)					
Sold	–	1			
Redeemed	(17)	–			
Net (Decrease)/increase	(17)	1			
LM Class Euro Accumulating					
Redeemed	(14)	(19)			
Net Decrease	(14)	(19)			
LM Class NZD Accumulating (Hedged) (IH)					
Sold	8	5			
Redeemed	(2)	(28)			
Net Increase/(decrease)	6	(23)			
FTGF Brandywine Global Income Optimiser Fund					
Class A US\$ Accumulating					
Sold	149	187			
Redeemed	(203)	(154)			
Net (Decrease)/increase	(54)	33			
Class A US\$ Distributing (A)					
Sold	–	1			
Redeemed	(1)	(5)			
Net Decrease	(1)	(4)			
Class A US\$ Distributing (D)					
Sold	14	19			
Redeemed	(16)	(20)			
Net Decrease	(2)	(1)			
Class A US\$ Distributing (M) Plus (e)					
Sold	104	57			
Redeemed	(113)	(186)			
Net Decrease	(9)	(129)			
Class A US\$ Distributing (M) Plus					
Sold	3	7			
Redeemed	(25)	(59)			
Net Decrease	(22)	(52)			
Class A AUD Accumulating (Hedged)					
Redeemed	(3)	–			
Net Decrease	(3)	–			
Class A AUD Distributing (M) (Hedged) Plus					
Sold	–	27			
Redeemed	(9)	(6)			
Net (Decrease)/increase	(9)	21			
Class A CNH Distributing (M) (Hedged) Plus					
Sold	6	56			
Redeemed	(7)	–			
Net (Decrease)/increase	(1)	56			
Class A CZK Accumulating (Hedged)					
Sold	3	–			
Redeemed	(1)	–			
Net Increase	2	–			

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
FTGF Brandywine Global Income Optimiser Fund – (continued)					
Class A Euro Accumulating (Hedged)					
Sold	43	139			
Redeemed	(153)	(40)			
Net (Decrease)/increase	(110)	99			
Class A Euro Distributing (A) (Hedged)					
Sold	7	23			
Redeemed	(37)	(24)			
Net Decrease	(30)	(1)			
Class A Euro Distributing (M) (Hedged) Plus (e)					
Sold	63	28			
Redeemed	(40)	(49)			
Net Increase/(decrease)	23	(21)			
Class A Euro Distributing (M) (Hedged) Plus					
Sold	–	1			
Redeemed	(3)	–			
Net (Decrease)/increase	(3)	1			
Class A GBP Distributing (M) (Hedged) Plus (e)					
Sold	1	7			
Redeemed	(10)	(9)			
Net Decrease	(9)	(2)			
Class A GBP Distributing (M) (Hedged) Plus					
Sold	–	2			
Redeemed	(6)	(1)			
Net (Decrease)/increase	(6)	1			
Class A HKD Accumulating					
Sold	11	9			
Redeemed	(15)	(6)			
Net (Decrease)/increase	(4)	3			
Class A HKD Distributing (M) Plus					
Sold	11	48			
Redeemed	(84)	(44)			
Net (Decrease)/increase	(73)	4			
Class A SGD Distributing (M) (Hedged) Plus (e)					
Sold	4,772	5,024			
Redeemed	(5,700)	(5,277)			
Net Decrease	(928)	(253)			
Class A SGD Distributing (M) (Hedged) Plus					
Sold	1,096	1,350			
Redeemed	(7,937)	(1,746)			
Net Decrease	(6,841)	(396)			
Class A SGD Distributing (M) Plus					
Sold	127	32			
Redeemed	(320)	(1,520)			
Net Decrease	(193)	(1,488)			
Class C US\$ Accumulating					
Sold	12	48			
Redeemed	(87)	(47)			
Net (Decrease)/increase	(75)	1			
Class C US\$ Distributing (D)					
Sold	7	3			
Redeemed	(10)	(2)			
Net (Decrease)/increase	(3)	1			
Class E US\$ Accumulating					
Sold	15	54			
Redeemed	(27)	(15)			
Net (Decrease)/increase	(12)	39			
Class E US\$ Distributing (D)					
Sold	1	2			
Redeemed	(1)	(1)			
Net Increase	–	1			
Class E Euro Accumulating (Hedged)					
Sold	4	7			
Redeemed	(7)	(2)			
Net (Decrease)/increase	(3)	5			
Class F US\$ Accumulating					
Sold	6	18			
Redeemed	(45)	(21)			
Net Decrease	(39)	(3)			
Class F US\$ Distributing (D)					
Sold	2	4			
Redeemed	(19)	(5)			
Net Decrease	(17)	(1)			
Class X US\$ Accumulating					
Sold	12	12			
Redeemed	(5)	(58)			
Net Increase/(decrease)	7	(46)			
Class X US\$ Distributing (D)					
Redeemed	–	(2)			
Net Decrease	–	(2)			
Class X US\$ Distributing (M) Plus (e)					
Sold	1	–			
Redeemed	(15)	(16)			
Net Decrease	(14)	(16)			
Class X CHF Accumulating (Hedged)					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class X CHF Distributing (A) (Hedged)					
Redeemed	–	(5)			
Net Decrease	–	(5)			
Class X Euro Accumulating (Hedged)					
Sold	1	5			
Redeemed	(48)	(77)			
Net Decrease	(47)	(72)			
Class X Euro Accumulating					
Sold	2	1			
Redeemed	(2)	–			
Net Increase	–	1			
Class X Euro Distributing (M) (Hedged) Plus (e)					
Sold	5	4			
Redeemed	(131)	(47)			
Net Decrease	(126)	(43)			
Class X GBP Distributing (M) (Hedged) Plus (e)					
Redeemed	(13)	(11)			
Net Decrease	(13)	(11)			
Premier Class US\$ Accumulating					
Sold	70	295			
Redeemed	(78)	(104)			
Net (Decrease)/increase	(8)	191			
Premier Class US\$ Distributing (M) Plus (e)					
Sold	45	6			
Redeemed	(28)	–			
Net Increase	17	6			
Premier Class BRL Accumulating (Hedged)					
Redeemed	(7)	(5)			
Net Decrease	(7)	(5)			
Premier Class Euro Accumulating (Hedged)					
Sold	19	108			
Redeemed	(155)	(143)			
Net Decrease	(136)	(35)			
Premier Class Euro Distributing (M) (Hedged) Plus (e)					
Sold	73	31			
Redeemed	(349)	(107)			
Net Decrease	(276)	(76)			
Premier Class GBP Distributing (M) (Hedged) Plus (e)					
Sold	–	5			
Redeemed	(3)	(58)			
Net Decrease	(3)	(53)			
Premier Class SEK Accumulating (Hedged)					
Sold	–	53			
Redeemed	(1)	(15)			
Net (Decrease)/increase	(1)	38			
Class P2 US\$ Accumulating					
Sold	126	–			
Redeemed	(50)	(104)			
Net Increase/(decrease)	76	(104)			
Class P2 US\$ Distributing (Q) Plus (e)					
Sold	25	–			
Redeemed	–	(1)			
Net Increase/(decrease)	25	(1)			
Class P2 Euro Accumulating (Hedged)					
Sold	35	30			
Redeemed	(27)	(64)			
Net Increase/(decrease)	8	(34)			
Class P2 Euro Distributing (M) (Hedged) Plus (e)					
Redeemed	(3)	(8)			
Net Decrease	(3)	(8)			
Class P2 GBP Distributing (M) (Hedged) Plus (e)					
Redeemed	–	(1)			
Net Decrease	–	(1)			

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
FTGF Brandywine Global Income Optimiser Fund – (continued)					
LM Class US\$ Accumulating					
Sold	–	34			
Net Increase	–	34			
LM Class US\$ Distributing (M) Plus (e)					
Sold	1	–			
Redeemed	(1)	–			
Net Increase	–	–			
LM Class US\$ Distributing (M)					
Sold	10	2			
Redeemed	(5)	(12)			
Net Increase/(decrease)	5	(10)			
LM Class Euro Distributing (Q) (Hedged) Plus (e)					
Sold	141	104			
Redeemed	(49)	(281)			
Net Increase/(decrease)	92	(177)			
LM Class GBP Accumulating (Hedged)					
Sold	448	10			
Redeemed	(47)	(29)			
Net Increase/(decrease)	401	(19)			
FTGF Brandywine Global Credit Opportunities Fund[^]					
Class A US\$ Accumulating					
Sold	14	–			
Redeemed	(1)	(105)			
Net Increase/(decrease)	13	(105)			
Premier Class US\$ Accumulating					
Sold	1	20			
Redeemed	(7)	(25)			
Net Decrease	(6)	(5)			
LM Class US\$ Accumulating					
Redeemed	(30)	–			
Net Decrease	(30)	–			
FTGF Brandywine Global Defensive High Yield Fund[^]					
Class A US\$ Distributing (M) Plus (e)					
Redeemed	–	(1)			
Net Decrease	–	(1)			
S Class Euro Distributing (A) (Hedged) (IH)					
Redeemed	–	(100)			
Net Decrease	–	(100)			
FTGF Brandywine Global Enhanced Absolute Return Fund[^] γ					
Class A SGD Accumulating (Hedged)					
Redeemed	(120)	–			
Net Decrease	(120)	–			
LM Class AUD Accumulating (Hedged)					
Redeemed	(1,223)	–			
Net Decrease	(1,223)	–			
FTGF Brandywine Global – US Fixed Income Fund[^]					
Class P1 US\$ Accumulating					
Sold	31	–			
Net Increase	31	–			
FTGF Brandywine Global Dynamic US Equity Fund[^]					
Class A US\$ Accumulating					
Redeemed	–	(3)			
Net Decrease	–	(3)			
Premier Class US\$ Accumulating					
Redeemed	–	(3)			
Net Decrease	–	(3)			
S Class Euro Accumulating (Hedged)					
Redeemed	–	(7)			
Net Decrease	–	(7)			
FTGF ClearBridge US Value Fund β					
Class A US\$ Accumulating					
Sold	81	49			
Redeemed	(90)	(125)			
Net Decrease	(9)	(76)			
Class A US\$ Distributing (A)					
Sold	6	9			
Redeemed	(13)	(18)			
Net Decrease	(7)	(9)			
Class A Euro Accumulating (Hedged)					
Sold	2	2			
Redeemed	(1)	(23)			
Net Increase/(decrease)	1	(21)			
Class A Euro Accumulating					
Sold	22	36			
Redeemed	(34)	(26)			
Net (Decrease)/increase	(12)	10			
Class A Euro Distributing (A) (Hedged)					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class A SGD Accumulating (Hedged)					
Sold	119	169			
Redeemed	(224)	(344)			
Net Decrease	(105)	(175)			
Class A SGD Accumulating					
Sold	325	845			
Redeemed	(987)	(281)			
Net (Decrease)/increase	(662)	564			
Class C US\$ Accumulating					
Sold	9	2			
Redeemed	(5)	(19)			
Net Increase/(decrease)	4	(17)			
Class E US\$ Accumulating					
Sold	16	1			
Redeemed	(5)	(11)			
Net Increase/(decrease)	11	(10)			
Class F US\$ Accumulating					
Sold	8	7			
Redeemed	(11)	(22)			
Net Decrease	(3)	(15)			
Class X US\$ Accumulating					
Sold	1	–			
Redeemed	(2)	–			
Net Decrease	(1)	–			
Class X US\$ Distributing (A)					
Sold	6	19			
Net Increase	6	19			
Class X Euro Accumulating					
Sold	1,167	7			
Redeemed	(21)	(26)			
Net Increase/(decrease)	1,146	(19)			
Premier Class US\$ Accumulating					
Sold	136	184			
Redeemed	(223)	(177)			
Net (Decrease)/increase	(87)	7			
Premier Class US\$ Distributing (A)					
Sold	2	–			
Redeemed	(1)	(10)			
Net Increase/(decrease)	1	(10)			
Premier Class Euro Accumulating (Hedged)					
Sold	317	651			
Redeemed	(269)	(247)			
Net Increase	48	404			
Premier Class Euro Accumulating					
Sold	98	119			
Redeemed	(124)	(276)			
Net Decrease	(26)	(157)			
S Class US\$ Accumulating					
Sold	1,804	–			
Redeemed	(1,180)	–			
Net Increase	624	–			
LM Class US\$ Distributing (A)					
Sold	6	2			
Redeemed	(15)	(18)			
Net Decrease	(9)	(16)			
FTGF ClearBridge US Appreciation Fund					
Class A US\$ Accumulating					
Sold	6	7			
Redeemed	(16)	(18)			
Net Decrease	(10)	(11)			
Class A US\$ Distributing (A)					
Redeemed	(13)	(4)			
Net Decrease	(13)	(4)			

The accompanying notes are an integral part of the Financial Statements

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
FTGF ClearBridge US Appreciation Fund – (continued)					
Class A Euro Accumulating					
Sold	–	2			
Redeemed	(3)	(1)			
Net (Decrease)/increase	(3)	1			
Class C US\$ Accumulating					
Sold	4	–			
Redeemed	(2)	(1)			
Net Increase/(decrease)	2	(1)			
Class C US\$ Distributing (A)					
Redeemed	(4)	(1)			
Net Decrease	(4)	(1)			
Class E US\$ Accumulating					
Sold	–	1			
Redeemed	(3)	(11)			
Net Decrease	(3)	(10)			
Class E US\$ Distributing (A)					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class F US\$ Accumulating					
Sold	1	4			
Redeemed	(7)	(24)			
Net Decrease	(6)	(20)			
Class F US\$ Distributing (A)					
Sold	1	1			
Redeemed	–	(2)			
Net Increase/(decrease)	1	(1)			
Class X US\$ Distributing (A)					
Redeemed	–	(2)			
Net Decrease	–	(2)			
Premier Class US\$ Accumulating					
Sold	–	5			
Redeemed	(2)	(6)			
Net Decrease	(2)	(1)			
Premier Class US\$ Distributing (A)					
Redeemed	(1)	(1)			
Net Decrease	(1)	(1)			
Premier Class Euro Accumulating					
Sold	–	18			
Redeemed	(25)	(13)			
Net (Decrease)/increase	(25)	5			
LM Class US\$ Accumulating					
Redeemed	(16)	(15)			
Net Decrease	(16)	(15)			
LM Class Euro Accumulating					
Redeemed	(4)	(4)			
Net Decrease	(4)	(4)			
Class A (G) US\$ Accumulating					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class GA US\$ Accumulating					
Redeemed	(1)	–			
Net Decrease	(1)	–			
FTGF ClearBridge US Large Cap Growth Fund					
Class A US\$ Accumulating					
Sold	64	55			
Redeemed	(93)	(83)			
Net Decrease	(29)	(28)			
Class A US\$ Distributing (A)					
Sold	4	4			
Redeemed	(7)	(5)			
Net Decrease	(3)	(1)			
Class A Euro Accumulating (Hedged)					
Sold	8	14			
Redeemed	(16)	(9)			
Net (Decrease)/increase	(8)	5			
Class A Euro Accumulating					
Sold	7	9			
Redeemed	(11)	(11)			
Net Decrease	(4)	(2)			
Class C US\$ Accumulating					
Sold	1	–			
Redeemed	(1)	(7)			
Net Decrease	–	(7)			
Class C US\$ Distributing (A)					
Redeemed	(4)	(2)			
Net Decrease	(4)	(2)			
Class E US\$ Accumulating					
Sold	4	3			
Redeemed	(6)	(6)			
Net Decrease	(2)	(3)			
Class F US\$ Accumulating					
Sold	42	48			
Redeemed	(31)	(140)			
Net Increase/(decrease)	11	(92)			
Class F US\$ Distributing (A)					
Sold	5	15			
Redeemed	(4)	(14)			
Net Increase	1	1			
Class X US\$ Accumulating					
Sold	31	18			
Redeemed	(41)	(30)			
Net Decrease	(10)	(12)			
Class X Euro Accumulating (Hedged)					
Sold	6	6			
Redeemed	(4)	(4)			
Net Increase	2	2			
Class X Euro Accumulating					
Sold	10	7			
Redeemed	(2)	(2)			
Net Increase	8	5			
Class X GBP Accumulating					
Sold	14	18			
Redeemed	(8)	(10)			
Net Increase	6	8			
Premier Class US\$ Accumulating					
Sold	118	416			
Redeemed	(575)	(237)			
Net (Decrease)/increase	(457)	179			
Premier Class US\$ Distributing (A)					
Sold	4	1			
Redeemed	(7)	(9)			
Net Decrease	(3)	(8)			
Premier Class BRL Accumulating (Hedged)					
Sold	97	–			
Redeemed	(25)	(228)			
Net Increase/(decrease)	72	(228)			
Premier Class Euro Accumulating (Hedged)					
Sold	71	263			
Redeemed	(35)	(107)			
Net Increase	36	156			
Premier Class Euro Accumulating					
Sold	8	14			
Redeemed	(29)	(36)			
Net Decrease	(21)	(22)			
Premier Class Euro Distributing (A)					
Sold	3	1			
Redeemed	(7)	(2)			
Net Decrease	(4)	(1)			
Premier Class GBP Accumulating					
Sold	23	88			
Redeemed	(37)	(52)			
Net (Decrease)/increase	(14)	36			
S Class US\$ Accumulating					
Sold	158	174			
Redeemed	(140)	(340)			
Net Increase/(decrease)	18	(166)			
S Class US\$ Distributing (Q)					
Sold	94	–			
Net Increase	94	–			
S Class Euro Accumulating					
Sold	212	289			
Redeemed	(51)	(9)			
Net Increase	161	280			
LM Class US\$ Accumulating					
Sold	22	31			
Redeemed	(22)	(193)			
Net Decrease	–	(162)			

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
FTGF ClearBridge US Large Cap Growth Fund – (continued)					
LM Class Euro Accumulating					
Redeemed	(1)	(1)			
Net Decrease	(1)	(1)			
Class A (G) US\$ Accumulating					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class GA US\$ Accumulating					
Redeemed	(1)	–			
Net Decrease	(1)	–			
FTGF ClearBridge US Aggressive Growth Fund					
Class A US\$ Accumulating					
Sold	6	7			
Redeemed	(26)	(44)			
Net Decrease	(20)	(37)			
Class A US\$ Distributing (A)					
Sold	1	–			
Redeemed	(10)	(9)			
Net Decrease	(9)	(9)			
Class A AUD Accumulating (Hedged)					
Sold	1	3			
Redeemed	(4)	(11)			
Net Decrease	(3)	(8)			
Class A CNH Accumulating (Hedged)					
Sold	12	54			
Redeemed	(13)	(71)			
Net Decrease	(1)	(17)			
Class A Euro Accumulating (Hedged)					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Class A Euro Accumulating					
Sold	–	1			
Redeemed	(2)	(2)			
Net Decrease	(2)	(1)			
Class A HKD Accumulating					
Redeemed	(4)	(4)			
Net Decrease	(4)	(4)			
Class A SEK Accumulating (Hedged)					
Sold	–	3			
Redeemed	–	(3)			
Net Increase	–	–			
Class A SGD Accumulating (Hedged)					
Sold	332	2,871			
Redeemed	(2,984)	(73)			
Net (Decrease)/increase	(2,652)	2,798			
Class C US\$ Accumulating					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Class C US\$ Distributing (A)					
Redeemed	(2)	(4)			
Net Decrease	(2)	(4)			
Class E US\$ Accumulating					
Redeemed	(1)	(6)			
Net Decrease	(1)	(6)			
Class E US\$ Distributing (A)					
Redeemed	–	(2)			
Net Decrease	–	(2)			
Class E Euro Accumulating (Hedged)					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Class F US\$ Accumulating					
Sold	1	1			
Redeemed	(4)	(5)			
Net Decrease	(3)	(4)			
Class F US\$ Distributing (A)					
Sold	2	–			
Redeemed	(1)	(4)			
Net Increase/(decrease)	1	(4)			
Class X US\$ Accumulating					
Redeemed	(1)	(2)			
Net Decrease	(1)	(2)			
Class X Euro Accumulating					
Redeemed	–	(3)			
Net Decrease	–	(3)			
Class X GBP Accumulating					
Sold	1	1			
Redeemed	(5)	(4)			
Net Decrease	(4)	(3)			
Premier Class US\$ Accumulating					
Sold	–	2			
Redeemed	(1)	(6)			
Net Decrease	(1)	(4)			
Premier Class Euro Accumulating (Hedged)					
Sold	–	1			
Net Increase	–	1			
Premier Class GBP Distributing (A)					
Sold	–	1			
Redeemed	(15)	(29)			
Net Decrease	(15)	(28)			
LM Class Euro Accumulating					
Redeemed	(2)	(2)			
Net Decrease	(2)	(2)			
Class A (G) US\$ Accumulating					
Redeemed	(4)	(4)			
Net Decrease	(4)	(4)			
Class L (G) US\$ Accumulating					
Redeemed	–	(2)			
Net Decrease	–	(2)			
FTGF ClearBridge Tactical Dividend Income Fund					
Class A US\$ Accumulating					
Sold	6	3			
Redeemed	(1)	(18)			
Net Increase/(decrease)	5	(15)			
Class A US\$ Distributing (M) Plus (e)					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class A US\$ Distributing (M) Plus					
Sold	8	2			
Redeemed	(3)	(5)			
Net Increase/(decrease)	5	(3)			
Class A AUD Distributing (M) (Hedged) Plus					
Redeemed	(1)	(3)			
Net Decrease	(1)	(3)			
Class A CNH Distributing (M) (Hedged) Plus					
Sold	6	–			
Redeemed	(1)	(1)			
Net Increase/(decrease)	5	(1)			
Class A Euro Accumulating (Hedged)					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class A Euro Distributing (M) (Hedged) Plus (e)					
Redeemed	–	(4)			
Net Decrease	–	(4)			
Class A HKD Distributing (M) Plus					
Redeemed	–	(3)			
Net Decrease	–	(3)			
Class A SGD Distributing (M) (Hedged) Plus					
Sold	80	306			
Redeemed	(36)	(955)			
Net Increase/(decrease)	44	(649)			
Class C US\$ Accumulating					
Redeemed	(1)	(1)			
Net Decrease	(1)	(1)			
Class F US\$ Accumulating					
Redeemed	(5)	(12)			
Net Decrease	(5)	(12)			
Class F Euro Distributing (A)					
Redeemed	(1)	–			
Net Decrease	(1)	–			

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
FTGF ClearBridge US Equity Sustainability Leaders Fund					
Class A US\$ Accumulating					
Sold	19	28			
Redeemed	(47)	(29)			
Net Decrease	(28)	(1)			
Class A US\$ Distributing (A)					
Sold	2	14			
Redeemed	(10)	(11)			
Net (Decrease)/increase	(8)	3			
Class A Euro Accumulating (Hedged)					
Sold	6	11			
Redeemed	(18)	(23)			
Net Decrease	(12)	(12)			
Class A Euro Accumulating					
Sold	3	7			
Redeemed	(8)	(5)			
Net (Decrease)/increase	(5)	2			
Class A SEK Accumulating					
Sold	17	41			
Redeemed	(180)	(222)			
Net Decrease	(163)	(181)			
Class F US\$ Accumulating					
Redeemed	(7)	(1)			
Net Decrease	(7)	(1)			
Class X US\$ Accumulating					
Sold	1	3			
Redeemed	(24)	(7)			
Net Decrease	(23)	(4)			
Class X US\$ Distributing (A)					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class X Euro Accumulating (Hedged)					
Sold	7	15			
Redeemed	(3)	(3)			
Net Increase	4	12			
Class X Euro Accumulating					
Sold	1	52			
Redeemed	(16)	(3)			
Net (Decrease)/increase	(15)	49			
Class X GBP Accumulating (Hedged)					
Sold	2	1			
Redeemed	(3)	(10)			
Net Decrease	(1)	(9)			
Class X GBP Accumulating					
Sold	115	415			
Redeemed	(210)	(641)			
Net Decrease	(95)	(226)			
Premier Class US\$ Accumulating					
Sold	70	69			
Redeemed	(125)	(93)			
Net Decrease	(55)	(24)			
Premier Class US\$ Distributing (A)					
Redeemed	–	(3)			
Net Decrease	–	(3)			
Premier Class Euro Accumulating (Hedged)					
Sold	–	1			
Redeemed	(2)	(6)			
Net Decrease	(2)	(5)			
Premier Class GBP Accumulating					
Sold	47	55			
Redeemed	(16)	(17)			
Net Increase	31	38			
Class P2 US\$ Accumulating					
Sold	347	504			
Redeemed	(549)	(550)			
Net Decrease	(202)	(46)			
Class P2 Euro Accumulating (Hedged)					
Sold	1	3			
Redeemed	(3)	(2)			
Net (Decrease)/increase	(2)	1			
Class P2 Euro Accumulating					
Sold	32	86			
Redeemed	(8)	(3)			
Net Increase	24	83			
Class P2 GBP Accumulating (Hedged)					
Sold	5	21			
Redeemed	(62)	(63)			
Net Decrease	(57)	(42)			
Class P2 GBP Accumulating					
Sold	147	86			
Redeemed	(94)	(376)			
Net Increase/(decrease)	53	(290)			
Class P2 GBP Distributing (Q)					
Sold	36	13			
Redeemed	(16)	(8)			
Net Increase	20	5			
LM Class Euro Accumulating					
Sold	14	24			
Redeemed	(34)	(15)			
Net (Decrease)/increase	(20)	9			
FTGF ClearBridge Global Growth Fund^					
Premier Class US\$ Accumulating					
Sold	49	7			
Redeemed	(2)	(5)			
Net Increase	47	2			
FTGF ClearBridge Infrastructure Value Fund^					
Class A US\$ Accumulating (Hedged)					
Sold	466	700			
Redeemed	(762)	(1,416)			
Net Decrease	(296)	(716)			
Class A US\$ Accumulating					
Sold	52	120			
Redeemed	(147)	(1,103)			
Net Decrease	(95)	(983)			
Class A US\$ Distributing (M) (Hedged) Plus					
Sold	336	697			
Redeemed	(877)	(881)			
Net Decrease	(541)	(184)			
Class A US\$ Distributing (M) Plus					
Sold	1	–			
Redeemed	(1)	–			
Net Increase	–	–			
Class A US\$ Distributing (Q)					
Sold	2	19			
Redeemed	(33)	(20)			
Net Decrease	(31)	(1)			
Class A AUD Distributing (M) (Hedged) Plus					
Sold	34	117			
Redeemed	(71)	(60)			
Net (Decrease)/increase	(37)	57			
Class A CNH Distributing (M) (Hedged) Plus					
Sold	741	9,697			
Redeemed	(7,400)	(2,180)			
Net (Decrease)/increase	(6,659)	7,517			
Class A Euro Accumulating (Hedged) (PH)					
Sold	20	14			
Redeemed	(52)	(172)			
Net Decrease	(32)	(158)			
Class A Euro Accumulating					
Sold	693	1,997			
Redeemed	(1,962)	(2,922)			
Net Decrease	(1,269)	(925)			
Class A Euro Distributing (A)					
Sold	6	13			
Redeemed	(6)	(9)			
Net Increase	–	4			
Class A Euro Distributing (M) Plus					
Sold	23	84			
Redeemed	(69)	(62)			
Net (Decrease)/increase	(46)	22			
Class A SGD Distributing (M) (Hedged) Plus					
Sold	260	2,180			
Redeemed	(1,003)	(1,575)			
Net (Decrease)/increase	(743)	605			

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
FTGF ClearBridge Infrastructure Value Fund[^] – (continued)					
Class C US\$ Accumulating (Hedged)					
Sold	4	13			
Redeemed	(21)	(13)			
Net Decrease	(17)	–			
Class C US\$ Accumulating					
Sold	–	100			
Redeemed	(52)	(142)			
Net Decrease	(52)	(42)			
Class E US\$ Accumulating (Hedged)					
Sold	–	6			
Redeemed	(51)	(96)			
Net Decrease	(51)	(90)			
Class E US\$ Accumulating					
Sold	7	7			
Redeemed	(61)	(104)			
Net Decrease	(54)	(97)			
Class E Euro Accumulating					
Sold	9	–			
Redeemed	(2)	–			
Net Increase	7	–			
Class E Euro Distributing (A)					
Sold	3	–			
Net Increase	3	–			
Class F US\$ Accumulating (Hedged)					
Sold	2	19			
Redeemed	(50)	(216)			
Net Decrease	(48)	(197)			
Class F US\$ Accumulating					
Sold	2	135			
Redeemed	(134)	(107)			
Net (Decrease)/increase	(132)	28			
Class X US\$ Accumulating					
Sold	23	9			
Redeemed	(2)	(37)			
Net Increase/(decrease)	21	(28)			
Class X US\$ Distributing (A)					
Redeemed	(18)	–			
Net Decrease	(18)	–			
Class X Euro Accumulating (Hedged) (PH)					
Sold	1	215			
Redeemed	(75)	(595)			
Net Decrease	(74)	(380)			
Class X Euro Accumulating					
Sold	452	446			
Redeemed	(532)	(1,599)			
Net Decrease	(80)	(1,153)			
Class X GBP Distributing (Q) (Hedged)					
Redeemed	–	(34)			
Net Decrease	–	(34)			
Class X GBP Distributing (Q)					
Sold	81	33			
Redeemed	(21)	(63)			
Net Increase/(decrease)	60	(30)			
Premier Class US\$ Accumulating					
Sold	851	584			
Redeemed	(544)	(1,755)			
Net Increase/(decrease)	307	(1,171)			
Premier Class BRL Accumulating (Hedged)					
Redeemed	(43)	(341)			
Net Decrease	(43)	(341)			
Premier Class CAD Distributing (Q) (Hedged) (PH) Plus (e)					
Sold	78	80			
Net Increase	78	80			
Premier Class Euro Accumulating (Hedged) (PH)					
Sold	263	638			
Redeemed	(129)	(11)			
Net Increase	134	627			
Premier Class Euro Accumulating					
Sold	1,263	1,833			
Redeemed	(2,431)	(7,177)			
Net Decrease	(1,168)	(5,344)			
Premier Class GBP Accumulating					
Sold	–	1			
Redeemed	–	(3)			
Net Decrease	–	(2)			
Premier Class GBP Distributing (A) (Hedged) (PH) Plus (e)					
Sold	1	1			
Redeemed	(59)	(423)			
Net Decrease	(58)	(422)			
Premier Class GBP Distributing (Q)					
Sold	311	687			
Redeemed	(679)	(915)			
Net Decrease	(368)	(228)			
S Class Euro Accumulating					
Sold	354	4,208			
Redeemed	(2,392)	(257)			
Net (Decrease)/increase	(2,038)	3,951			
FTGF ClearBridge Global Infrastructure Income Fund					
Class A US\$ Accumulating					
Sold	2	5			
Redeemed	(50)	(54)			
Net Decrease	(48)	(49)			
Class A US\$ Distributing (M) Plus (e)					
Sold	5	4			
Redeemed	(94)	(65)			
Net Decrease	(89)	(61)			
Class A US\$ Distributing (M) Plus					
Sold	2	27			
Redeemed	(105)	(80)			
Net Decrease	(103)	(53)			
Class A AUD Distributing (M) (Hedged) Plus					
Sold	1	4			
Redeemed	(4)	(14)			
Net Decrease	(3)	(10)			
Class A CNH Distributing (M) (Hedged) Plus					
Sold	8	42			
Redeemed	(49)	(9)			
Net (Decrease)/increase	(41)	33			
Class A Euro Distributing (M) (Hedged) Plus					
Sold	9	6			
Redeemed	(21)	(15)			
Net Decrease	(12)	(9)			
Class A GBP Distributing (M) (Hedged) Plus					
Sold	–	3			
Redeemed	(2)	(3)			
Net Decrease	(2)	–			
Class A HKD Distributing (M) Plus					
Redeemed	(17)	–			
Net Decrease	(17)	–			
Class A SGD Distributing (M) (Hedged) Plus					
Sold	5,220	4,630			
Redeemed	(13,154)	(10,245)			
Net Decrease	(7,934)	(5,615)			
Class X US\$ Distributing (M) Plus (e)					
Sold	6	2			
Redeemed	(5)	(115)			
Net Increase/(decrease)	1	(113)			
Class X Euro Distributing (M) (Hedged)					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Class X Euro Distributing (Q) (Hedged) Plus (e)					
Sold	1	1			
Redeemed	(4)	(11)			
Net Decrease	(3)	(10)			
Class X GBP Distributing (Q) (Hedged) Plus (e)					
Redeemed	–	(5)			
Net Decrease	–	(5)			
Premier Class US\$ Accumulating					
Sold	–	2			
Redeemed	–	(2)			
Net Increase	–	–			
Premier Class US\$ Distributing (M) Plus					
Sold	280	70			
Redeemed	(136)	(58)			
Net Increase	144	12			

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
FTGF ClearBridge Global Infrastructure Income Fund – (continued)					
Premier Class Euro Distributing (M) (Hedged)					
Sold	–	28			
Redeemed	(293)	(13)			
Net (Decrease)/increase	(293)	15			
S Class US\$ Accumulating					
Sold	–	95			
Redeemed	(28)	(23)			
Net (Decrease)/increase	(28)	72			
S Class US\$ Distributing (Q) Plus (e)					
Sold	6	–			
Redeemed	(5)	–			
Net Increase	1	–			
S Class Euro Accumulating					
Sold	4	4			
Redeemed	(6)	(64)			
Net Decrease	(2)	(60)			
S Class Euro Distributing (Q) (Hedged) Plus (e)					
Sold	3	–			
Net Increase	3	–			
S Class Euro Distributing (Q) Plus (e)					
Sold	1	–			
Net Increase	1	–			
S Class GBP Accumulating (Hedged)					
Sold	4	–			
Net Increase	4	–			
S Class GBP Accumulating					
Sold	4	3			
Redeemed	(18)	(2)			
Net (Decrease)/increase	(14)	1			
S Class GBP Distributing (Q) (Hedged) Plus (e)					
Sold	6	2			
Redeemed	(1)	–			
Net Increase	5	2			
S Class GBP Distributing (Q) Plus (e)					
Sold	25	5			
Redeemed	(4)	–			
Net Increase	21	5			
Class P2 US\$ Accumulating					
Sold	16	39			
Redeemed	(29)	(19)			
Net (Decrease)/increase	(13)	20			
Class P2 US\$ Distributing (M) Plus					
Sold	2	3			
Redeemed	(6)	(13)			
Net Decrease	(4)	(10)			
FTGF Royce US Small Cap Opportunity Fund					
Class A US\$ Accumulating					
Sold	170	62			
Redeemed	(116)	(79)			
Net Increase/(decrease)	54	(17)			
Class A US\$ Distributing (A)					
Sold	8	1			
Redeemed	(5)	(4)			
Net Increase/(decrease)	3	(3)			
Class A AUD Accumulating (Hedged)					
Sold	27	9			
Redeemed	(31)	(14)			
Net Decrease	(4)	(5)			
Class A CNH Accumulating (Hedged)					
Sold	68	93			
Redeemed	(129)	(69)			
Net (Decrease)/increase	(61)	24			
Class A Euro Accumulating (Hedged)					
Sold	39	13			
Redeemed	(11)	(41)			
Net Increase/(decrease)	28	(28)			
Class A Euro Accumulating					
Sold	38	23			
Redeemed	(15)	(26)			
Net Increase/(decrease)	23	(3)			
Class A Euro Distributing (A) (Hedged)					
Sold	1	–			
Net Increase	1	–			
Class A GBP Accumulating (Hedged)					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class A SEK Accumulating (Hedged)					
Sold	1	2			
Redeemed	–	(2)			
Net Increase	1	–			
Class A SGD Accumulating (Hedged)					
Sold	5,052	3,299			
Redeemed	(11,366)	(2,222)			
Net (Decrease)/increase	(6,314)	1,077			
Class A SGD Accumulating					
Sold	638	561			
Redeemed	(1,357)	(3,780)			
Net Decrease	(719)	(3,219)			
Class C US\$ Accumulating					
Sold	7	5			
Redeemed	(4)	(11)			
Net Increase/(decrease)	3	(6)			
Class C US\$ Distributing (A)					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Class E US\$ Accumulating					
Sold	27	3			
Redeemed	(6)	(10)			
Net Increase/(decrease)	21	(7)			
Class E Euro Accumulating (Hedged)					
Sold	2	7			
Redeemed	(2)	(1)			
Net Increase	–	6			
Class E Euro Accumulating					
Sold	5	3			
Net Increase	5	3			
Class F US\$ Accumulating					
Sold	5	–			
Redeemed	(4)	(12)			
Net Increase/(decrease)	1	(12)			
Class F US\$ Distributing (A)					
Sold	1	–			
Net Increase	1	–			
Class X US\$ Accumulating					
Sold	29	31			
Redeemed	(40)	(60)			
Net Decrease	(11)	(29)			
Class X US\$ Distributing (A)					
Sold	10	–			
Redeemed	(3)	–			
Net Increase	7	–			
Class X Euro Accumulating (Hedged)					
Sold	31	5			
Redeemed	(10)	(23)			
Net Increase/(decrease)	21	(18)			
Class X Euro Accumulating					
Sold	39	6			
Redeemed	(10)	(9)			
Net Increase/(decrease)	29	(3)			
Class X GBP Accumulating					
Sold	21	9			
Redeemed	(14)	(14)			
Net Increase/(decrease)	7	(5)			
Class X GBP Distributing (A)					
Sold	1	–			
Redeemed	(1)	(1)			
Net Decrease	–	(1)			
Premier Class US\$ Accumulating					
Sold	269	169			
Redeemed	(195)	(218)			
Net Increase/(decrease)	74	(49)			
Premier Class BRL Accumulating (Hedged)					
Redeemed	(46)	(48)			
Net Decrease	(46)	(48)			
Premier Class Euro Accumulating (Hedged)					
Sold	116	7			
Redeemed	(10)	(17)			
Net Increase/(decrease)	106	(10)			

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
FTGF Royce US Small Cap Opportunity Fund – (continued)					
Premier Class Euro Accumulating					
Sold	37	15			
Redeemed	(22)	(21)			
Net Increase/(decrease)	15	(6)			
Premier Class GBP Accumulating					
Sold	2	4			
Redeemed	(12)	(34)			
Net Decrease	(10)	(30)			
Premier Class PLN Accumulating (Hedged)					
Sold	26	42			
Redeemed	(48)	(4)			
Net (Decrease)/increase	(22)	38			
FTGF Royce US Smaller Companies Fund					
Class A US\$ Accumulating					
Sold	5	26			
Redeemed	(17)	(15)			
Net (Decrease)/increase	(12)	11			
Class A US\$ Distributing (A)					
Sold	1	1			
Redeemed	(2)	(3)			
Net Decrease	(1)	(2)			
Class A Euro Accumulating					
Sold	9	1			
Redeemed	(1)	(3)			
Net Increase/(decrease)	8	(2)			
Class A SEK Accumulating (Hedged)					
Sold	–	1			
Redeemed	–	(1)			
Net Increase	–	–			
Class C US\$ Accumulating					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Class C US\$ Distributing (A)					
Redeemed	(1)	(1)			
Net Decrease	(1)	(1)			
Class E US\$ Accumulating					
Sold	1	–			
Net Increase	1	–			
Class F US\$ Accumulating					
Sold	3	10			
Redeemed	(2)	(4)			
Net Increase	1	6			
Class F US\$ Distributing (A)					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Class R US\$ Accumulating					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Premier Class US\$ Accumulating					
Sold	–	28			
Redeemed	(1)	–			
Net (Decrease)/increase	(1)	28			
Premier Class US\$ Distributing (A)					
Sold	7	2			
Redeemed	(3)	(4)			
Net Increase/(decrease)	4	(2)			
LM Class Euro Accumulating					
Redeemed	(1)	(2)			
Net Decrease	(1)	(2)			
Class A (G) US\$ Accumulating					
Redeemed	–	(1)			
Net Decrease	–	(1)			
FTGF Franklin MV Asia Pacific Ex Japan Equity Growth and Income Fund^					
Class A US\$ Accumulating					
Redeemed	–	(12)			
Net Decrease	–	(12)			
Class A US\$ Distributing (A)					
Redeemed	–	(13)			
Net Decrease	–	(13)			
Class A US\$ Distributing (M) Plus					
Redeemed	–	(38)			
Net Decrease	–	(38)			
Class A AUD Distributing (M) (Hedged) Plus					
Redeemed	–	(45)			
Net Decrease	–	(45)			
Class A CNH Distributing (M) (Hedged) Plus					
Redeemed	–	(16)			
Net Decrease	–	(16)			
Class A Euro Accumulating					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class A HKD Distributing (M) Plus					
Redeemed	–	(139)			
Net Decrease	–	(139)			
Class A SGD Distributing (M) (Hedged) Plus					
Redeemed	–	(48)			
Net Decrease	–	(48)			
Class C US\$ Accumulating					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class C US\$ Distributing (A)					
Redeemed	–	(6)			
Net Decrease	–	(6)			
Class F US\$ Accumulating					
Redeemed	–	(2)			
Net Decrease	–	(2)			
Premier Class PLN Accumulating (Hedged)					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class GA US\$ Accumulating					
Redeemed	–	(45)			
Net Decrease	–	(45)			
Class GA Euro Accumulating					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class GE US\$ Accumulating					
Redeemed	–	(4)			
Net Decrease	–	(4)			
FTGF Martin Currie Asia Long-Term Unconstrained Fund^					
Class A US\$ Accumulating					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Class M GBP Distributing (A)					
Redeemed	–	(85)			
Net Decrease	–	(85)			
Class M US\$ Distributing (A)					
Redeemed	–	(26)			
Net Decrease	–	(26)			
Class M Euro Distributing (A)					
Redeemed	–	(4)			
Net Decrease	–	(4)			
Premier Class US\$ Accumulating					
Redeemed	–	(15)			
Net Decrease	–	(15)			
FTGF Martin Currie Global Long-Term Unconstrained Fund^					
Class A US\$ Accumulating					
Sold	–	1			
Redeemed	(6)	(1)			
Net Decrease	(6)	–			
Class A Euro Accumulating (Hedged)					
Sold	–	1			
Net Increase	–	1			
Class A Euro Accumulating					
Sold	–	1			
Redeemed	–	(10)			
Net Decrease	–	(9)			
Class C US\$ Accumulating					
Redeemed	(2)	(1)			
Net Decrease	(2)	(1)			

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
FTGF Martin Currie Global Long-Term Unconstrained Fund[^] – (continued)					
Class E US\$ Accumulating					
Redeemed	(4)	(4)			
Net Decrease	(4)	(4)			
Class F US\$ Accumulating					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Class X US\$ Accumulating					
Redeemed	(1)	–			
Net Decrease	(1)	–			
Class X GBP Accumulating (Hedged)					
Redeemed	(2)	(2)			
Net Decrease	(2)	(2)			
Class X GBP Accumulating					
Redeemed	(3)	–			
Net Decrease	(3)	–			
Premier Class US\$ Accumulating					
Sold	3	3			
Redeemed	(32)	(12)			
Net Decrease	(29)	(9)			
Premier Class GBP Accumulating (Hedged)					
Redeemed	–	(2)			
Net Decrease	–	(2)			
Class P2 US\$ Accumulating					
Redeemed	–	(63)			
Net Decrease	–	(63)			
Class P2 Euro Accumulating (Hedged)					
Sold	64	136			
Redeemed	(591)	(58)			
Net (Decrease)/increase	(527)	78			
Class P2 GBP Accumulating					
Sold	9	3			
Redeemed	(39)	(1)			
Net (Decrease)/increase	(30)	2			
FTGF Martin Currie Asia Pacific Urban Trends Income Fund[^]δ					
Class A US\$ Distributing (M) Plus (e)					
Sold	–	2			
Redeemed	(54)	(15)			
Net Decrease	(54)	(13)			
Class A AUD Distributing (M) Plus					
Redeemed	(7)	–			
Net Decrease	(7)	–			
Class A Euro Distributing (M) Plus (e)					
Redeemed	(5)	–			
Net Decrease	(5)	–			
Class A SGD Distributing (M) Plus					
Sold	26	14			
Redeemed	(97)	(7)			
Net (Decrease)/increase	(71)	7			
Class D AUD Distributing (M) (Hedged) Plus					
Redeemed	–	(6)			
Net Decrease	–	(6)			
Class D SGD Distributing (M) (Hedged) Plus					
Redeemed	(325)	(89)			
Net Decrease	(325)	(89)			
Class D US\$ Distributing (M) Plus					
Redeemed	–	(9)			
Net Decrease	–	(9)			
Class D US\$ Accumulating					
Redeemed	(36)	(11)			
Net Decrease	(36)	(11)			
Class X AUD Accumulating					
Redeemed	(2)	(1)			
Net Decrease	(2)	(1)			
Class X US\$ Accumulating					
Redeemed	(45)	–			
Net Decrease	(45)	–			
Class P1 GBP Accumulating					
Redeemed	(3)	–			
Net Decrease	(3)	–			
Class P1 GBP Distributing (M) Plus (e)					
Redeemed	(4)	–			
Net Decrease	(4)	–			
LM Class AUD Accumulating					
Redeemed	(47)	–			
Net Decrease	(47)	–			
FTGF Martin Currie Global Emerging Markets Fund[^]					
Class A US\$ Accumulating					
Redeemed	(8)	(8)			
Net Decrease	(8)	(8)			
Class F US\$ Accumulating					
Sold	2	12			
Redeemed	(19)	(23)			
Net Decrease	(17)	(11)			
Premier Class US\$ Accumulating					
Redeemed	(1)	(3)			
Net Decrease	(1)	(3)			
Class P2 US\$ Accumulating					
Sold	–	1			
Redeemed	(1)	(1)			
Net Decrease	(1)	–			
Class P2 Euro Accumulating					
Redeemed	(5)	–			
Net Decrease	(5)	–			
FTGF Martin Currie European Unconstrained Fund[^]					
Class A Euro Accumulating					
Sold	1	1			
Redeemed	(2)	(2)			
Net Decrease	(1)	(1)			
Class X Euro Accumulating					
Redeemed	–	(1)			
Net Decrease	–	(1)			
Premier Class BRL Accumulating (Hedged)					
Sold	1	12			
Redeemed	(19)	(53)			
Net Decrease	(18)	(41)			
Premier Class Euro Accumulating					
Sold	1	1			
Redeemed	(6)	(1)			
Net Decrease	(5)	–			
Class P1 US\$ Accumulating					
Sold	1	–			
Net Increase	1	–			
Class P1 Euro Accumulating					
Sold	34	31			
Redeemed	(479)	(40)			
Net Decrease	(445)	(9)			
Class P1 GBP Accumulating					
Sold	–	61			
Redeemed	(165)	(63)			
Net Decrease	(165)	(2)			
FTGF Martin Currie Improving Society Fund[^]					
Class A US\$ Accumulating					
Sold	–	1			
Net Increase	–	1			
Class P1 US\$ Accumulating					
Sold	–	47			
Net Increase	–	47			
Class P1 Euro Accumulating (Hedged)					
Sold	–	1			
Net Increase	–	1			
Class P1 GBP Accumulating (Hedged)					
Sold	15	1			
Net Increase	15	1			
Franklin Responsible Income 2028 Fund[^]					
Class A Euro Accumulating					
Sold	–	113			
Redeemed	(14)	(3)			
Net (Decrease)/increase	(14)	110			

The accompanying notes are an integral part of the financial statements.

Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares – (continued)

	For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
Franklin Responsible Income 2028 Fund[^] – (continued)		
Class A Euro Distributing (A) Plus		
Redeemed	–	(1)
Net Decrease	–	(1)
Class A Euro Distributing (A)		
Sold	–	399
Redeemed	(10)	(4)
Net (Decrease)/increase	(10)	395
Class D Euro Accumulating		
Sold	–	13
Redeemed	–	(1)
Net Increase	–	12
Class D Euro Distributing (A)		
Sold	–	2
Redeemed	–	(1)
Net Increase	–	1
Class K Euro Accumulating		
Redeemed	–	(1)
Net Decrease	–	(1)
Class K Euro Distributing (A)		
Redeemed	–	(1)
Net Decrease	–	(1)
Class X Euro Accumulating		
Sold	–	5
Redeemed	–	(97)
Net Decrease	–	(92)
Class X Euro Distributing (A)		
Sold	–	192
Redeemed	(9)	(114)
Net (Decrease)/increase	(9)	78
Franklin Responsible Income 2029 Fund[^] ^α		
Class A Euro Accumulating		
Sold	39	–
Redeemed	(25)	–
Net Increase	14	–
Class A Euro Distributing (A)		
Sold	172	–
Redeemed	(29)	–
Net Increase	143	–
Class D Euro Accumulating		
Sold	25	–
Redeemed	(25)	–
Net Increase	–	–
Class D Euro Distributing (A)		
Sold	25	–
Redeemed	(25)	–
Net Increase	–	–
Class K Euro Accumulating		
Sold	25	–
Redeemed	(25)	–
Net Increase	–	–
Class K Euro Distributing (A)		
Sold	25	–
Redeemed	(25)	–
Net Increase	–	–
Class X Euro Accumulating		
Sold	25	–
Net Increase	25	–
Class X Euro Distributing (A)		
Sold	209	–
Net Increase	209	–

– Amounts designated as “–” are either 0 or less than 1,000. Only classes with transactions during the financial period are shown.

^α Effective 27 March 2024, Franklin Responsible Income 2029 Fund[^] commenced trading.

^β Effective 31 May 2024, FTGF ClearBridge Value Fund was re-named to FTGF ClearBridge US Value Fund.

^γ Effective 17 July 2024, FTGF Brandywine Global Enhanced Absolute Return Fund[^] ceased trading.

^δ Effective 26 July 2024, FTGF Martin Currie Asia Pacific Urban Trends Income Fund[^] ceased trading.

^λ Effective 29 July 2024, FTGF Western Asset Euro Core Plus Bond Fund[^] ceased trading.

[^] Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the financial statements.

Notes to Financial Statements

1. Significant Accounting Policies

The significant accounting policies and estimation techniques applied in the preparation of these financial statements are consistent with those adopted by the Company in the annual financial statements for the year ended 29 February 2024.

Statement of Compliance

The financial statements for the financial period ended 31 August 2024 have been prepared in accordance with Financial Reporting Standard ("FRS") 104: "Interim Financial Reporting", the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 (as amended) (the "UCITS Regulations") and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (the "Central Bank UCITS Regulations"). The condensed financial statements should be read in conjunction with the audited financial statements for the year ended 29 February 2024, which have been prepared in accordance with FRS 102: "The Financial Reporting Standard applicable in the United Kingdom and the Republic of Ireland".

Basis of Preparation

The financial statements have been prepared on a going concern basis for the Company under the historical cost convention as modified by the revaluation of financial assets and liabilities held at fair value through the profit or loss. The financial statements of FTGF Western Asset Euro Core Plus Bond Fund[^], Legg Mason Western Asset Short Duration High Income Bond Fund[^], Legg Mason Western Asset Emerging Markets Total Return Bond Fund[^], Legg Mason Western Asset Emerging Markets Corporate Bond Fund[^], Legg Mason Western Asset US Short-Term Government Fund[^], Legg Mason Western Asset US Adjustable Rate Fund[^], Legg Mason Western Asset Global Inflation Management Fund[^], Legg Mason Western Asset Euro High Yield Fund[^], FTGF Western Asset Macro Opportunities Bond Fund[^], FTGF Western Asset UK Investment Grade Credit Fund[^], FTGF Western Asset US Corporate Bond Fund[^], FTGF Western Asset Sustainable Global Corporate Bond Fund[^], Legg Mason Brandywine Global Sovereign Credit Fund[^], FTGF Brandywine Global Defensive High Yield Fund[^], FTGF Brandywine Global - US High Yield Fund[^], FTGF Brandywine Global Enhanced Absolute Return Fund[^], FTGF Brandywine Global Dynamic US Equity Fund[^], Legg Mason ClearBridge Growth Fund[^], Legg Mason ClearBridge Global Equity Fund[^], Legg Mason ClearBridge Emerging Markets Infrastructure Fund[^], Legg Mason US Equity Fund[^], Franklin MV European Equity Growth and Income Fund[^], FTGF Franklin MV Asia Pacific Ex Japan Equity Growth and Income Fund[^], Legg Mason Batterymarch International Large Cap Fund[^], Legg Mason QS Emerging Markets Equity Fund[^], Franklin MV Global Equity Growth and Income Fund[^], Legg Mason Japan Equity Fund[^], FTGF Martin Currie Asia Long-Term Unconstrained Fund[^], Legg Mason Martin Currie Asia Pacific Fund[^], Legg Mason Martin Currie European Absolute Alpha Fund[^], Legg Mason Martin Currie Global Resources Fund[^], Legg Mason Martin Currie Greater China Fund[^] and FTGF Martin Currie Asia Pacific Urban Trends Income Fund[^] have been prepared on a non-going concern basis as these Funds were closed during the current and previous financial periods or subsequent to the Statement of Financial Position date.

The format and certain wordings of the financial statements have been adapted from those contained in the Companies Act 2014 so that, in the opinion of the Directors, they more appropriately reflect the nature of the Company's business as an investment fund.

The Company has availed of the exemption available to open-ended investment funds under Section 7 "Statement of Cash Flows" of FRS 102 not to prepare a cash flow statement on the basis that substantially all of the Company's investments are highly liquid and carried at fair value, and the Company provides a statement of changes in net assets attributable to holders of redeemable participating shares.

2. Efficient Portfolio Management

Subject to the conditions and within the limits from time to time laid down by the Central Bank of Ireland (the "Central Bank"), and except as otherwise stated in the investment objective and policies of a Fund, the Investment Managers and/or the Sub-Investment Managers may employ investment techniques and instruments such as futures, options, forward foreign currency contracts and other derivatives for efficient portfolio management purposes. Furthermore, new techniques and instruments may be developed which may be suitable for use by a Fund in the future and a Fund may employ such techniques and instruments subject to the prior approval of, and any restrictions imposed by, the Central Bank.

For UCITS which have engaged in efficient portfolio management techniques and instruments, disclosures are required under the Central Bank UCITS Regulations. A UCITS is required to disclose the revenues arising from efficient portfolio management techniques and instruments for the entire reporting period together with the direct and indirect operational costs and fees incurred. Please refer to the table below.

Details of open financial derivative instruments at the financial period end are disclosed in the Portfolio of Investments of the Funds. All realised gains and losses arising from the use of derivative contracts for efficient portfolio management purposes are included in net gains/(losses) on financial assets and liabilities at fair value through profit or loss in the Statement of Comprehensive Income.

Reverse repurchase agreements

A portion of each Fund's assets may be held in ancillary liquid assets. For efficient portfolio management purposes, each Fund may enter into repurchase agreements and reverse repurchase agreements. Details of all reverse repurchase agreements at the financial period end are disclosed in the Portfolio of Investments.

The table below shows the revenue earned from reverse repurchase agreements during the financial period ended 31 August 2024:

Fund name	31 August 2024 (000's)
FTGF Western Asset US Government Liquidity Fund	\$9,951

There have been no transaction costs on the purchases and sales of reverse repurchase agreements.

Stocklending transactions

Certain Funds may also utilise stocklending agreements for efficient portfolio management purposes as described above. In such transactions the Fund may temporarily transfer its securities to a borrower, with agreement by the borrower to return equivalent securities to the Fund at a pre-agreed time. In entering into such transactions the Fund will endeavour to increase the returns on its portfolio of securities by receiving a fee for making its securities available to the borrower. There were no stocklending transactions on any of the Funds for the financial period ended 31 August 2024.

3. Operating Expenses and Other Related Party Transactions

Pursuant to the management agreement between Franklin Templeton International Services S.à.r.l (the "Manager" or "FTIS") and the Company (the "Management Agreement"), the Manager shall be entitled to receive a management fee out of the assets of the relevant Fund for its investment management and distribution services, which shall accrue on each dealing day and be payable monthly in arrears (the "Management Fees"). The Company shall also be responsible for the prompt payment or reimbursement to the Manager of any commissions, transfer fees, registration fees, taxes and similar liabilities, costs and out-of-pocket expenses properly payable or incurred by FTIS.

The maximum Management Fee for each share class (expressed as a percentage of the relevant Fund's net asset value attributable to such class) as at financial period end is as follows:

Fund Name	Maximum Management Fee	Fund Name	Maximum Management Fee
FTGF Western Asset US Government Liquidity Fund		FTGF Western Asset US Core Plus Bond Fund	
Class A	0.800%	Class A	1.000%
Class B	1.050%	Class B	1.250%
Class C	1.300%	Class C	1.500%
Class E	1.400%	Class E	1.600%
Class X	0.600%	Class F	0.550%
Premier Class	0.300%	Class R	0.600%
LM Class	None	Class T	1.000%
Class A (G)	0.800%	S Class	0.270%
Class L (G)	0.800%	Class X	0.300%
FTGF Western Asset US Core Bond Fund		Premier Class	0.300%
Class A	0.800%	Class P1	0.300%
Class B	1.050%	Class P2	0.300%
Class C	1.300%	LM Class	None
Class E	1.400%	Class A (G)	1.150%
Class F	0.550% ¹	Class B (G)	1.650%
Class R	0.400%	Class L (G)	1.650%
Class T	0.800%		
Class X	0.300%		
Premier Class	0.300%		
S Class	0.300%		
Class P1	0.200%		
Class P2	0.300%		
LM Class	None		
Class GA	0.820%		
Class GE	1.420%		

¹ Maximum Management Fee for Class F Distributing (D): 0.400%.

[^] Not authorised for sale to the public in Hong Kong.

Notes to Financial Statements – (continued)

3. Operating Expenses and Other Related Party Transactions – (continued)

Fund Name	Maximum Management Fee	Fund Name	Maximum Management Fee
FTGF Western Asset Euro Core Plus Bond Fund[^]		FTGF Western Asset Global Core Plus Bond Fund[^]	
Class A	0.800%	Class A	0.900%
Class B	1.050%	Class B	1.150%
Class C	1.300%	Class C	1.400%
Class E	1.400%	Class E	1.500%
Class F	0.550%	Class F	0.650%
Class R	0.400%	Class R	0.500%
Class T	0.800%	Class T	0.900%
Class X	0.300%	Class X	0.400%
Premier Class	0.300%	Premier Class	0.400%
S Class	0.300%	S Class	0.400%
Class P1	0.200%	Class P1	0.300%
Class P2	0.300%	Class P2	0.400%
LM Class	None	LM Class	None
Class GA	0.820%		
Class GE	1.420%		
FTGF Western Asset Global Multi Strategy Fund		FTGF Western Asset Global Credit Fund[^]	
Class A	1.100%	Class A	0.850%
Class B	1.350%	Class B	1.100%
Class C	1.600%	Class C	1.350%
Class E	1.700%	Class E	1.450%
Class F	0.650%	Class F	0.600%
Class R	0.700%	Class R	0.650%
Class T	1.100%	Class T	0.850%
Class X	0.550%	Class X	0.350%
Premier Class	0.400%	Premier Class	0.350%
S Class	0.400%	S Class	0.350%
Class P1	0.400%	Class P1	0.200%
Class P2	0.400%	Class P2	0.350%
LM Class	None	LM Class	None
FTGF Western Asset US High Yield Fund		FTGF Western Asset Macro Opportunities Bond Fund[^]	
Class A	0.950%	Class A	1.500%
Class B	1.200%	Class B	1.750%
Class C	1.450%	Class C	2.000%
Class E	1.550%	Class E	2.100%
Class F	0.700%	Class F	1.250%
Class R	0.550%	Class R	1.100%
Class T	0.950%	Class T	1.500%
Class X	0.450%	Class X	1.000%
Premier Class	0.450%	Class Y	1.000%
S Class	0.450%	Premier Class	1.000%
Class P1	0.300%	S Class	1.000%
Class P2	0.450%	Class P1	1.000%
LM Class	None	Class P2	0.600%
Class A (G)	1.150%	LM Class	None
Class L (G)	1.650%		
Class GF	0.950%		
FTGF Western Asset Global High Yield Fund		FTGF Western Asset Multi-Asset Credit Fund[^]	
Class A	0.950%	Class A	1.250%
Class B	1.200%	Class B	1.500%
Class C	1.450%	Class C	1.750%
Class E	1.550%	Class E	1.850%
Class F	0.700%	Class F	0.800%
Class R	0.850%	Class R	0.750%
Class T	0.950%	Class T	1.250%
Class X	0.450%	Class X	0.625%
Premier Class	0.450%	Premier Class	0.600%
S Class	0.450%	S Class	0.600%
Class P1	0.300%	Class P1	0.600%
Class P2	0.450%	Class P2	0.400%
LM Class	None	LM Class	None
Class A (G)	1.250%		
Class L (G)	1.750%		
FTGF Western Asset Asian Opportunities Fund		FTGF Western Asset Structured Opportunities Fund[^]	
Class A	1.100%	Class D	1.200%
Class B	1.350%	Class F	1.200%
Class C	1.600%	Class M	0.600%
Class E	1.700%	Premier Class	0.600%
Class F	0.850%	S Class	0.600%
Class R	0.700%	Class P1	0.600%
Class T	1.100%	Class P2	0.600%
Class X	0.600%	LM Class	None
Premier Class	0.600%		
S Class	0.600%		
Class P1	0.600%		
Class P2	0.600%		
LM Class	None		
FTGF Western Asset Short Duration Blue Chip Bond Fund		FTGF Western Asset US Mortgage-Backed Securities Fund[^]	
Class A	0.850%	Class A	1.000%
Class B	1.100%	Class B	1.250%
Class C	1.350%	Class C	1.500%
Class E	1.450%	Class E	1.600%
Class F	0.600%	Class F	0.550%
Class R	0.450%	Class R	0.600%
Class T	0.850%	Class X	0.500%
Class X	0.350%	Premier Class	0.300%
Premier Class	0.350%	S Class	0.300%
S Class	0.350%	Class P1	0.300%
Class P1	0.350%	Class P2	0.300%
Class P2	0.250%	LM Class	None
LM Class	None		
Western Asset UCITS SMASH Series Core Plus Completion Fund[^]			
		LM Class	None

[^] Not authorised for sale to the public in Hong Kong.

Notes to Financial Statements – (continued)

3. Operating Expenses and Other Related Party Transactions – (continued)

Fund Name	Maximum Management Fee	Fund Name	Maximum Management Fee
FTGF Brandywine Global Fixed Income Fund		FTGF Brandywine Global Multi-Sector Impact Fund[^]	
Class A	1.100%	Class A	1.100%
Class B	1.350%	Class B	1.350%
Class C	1.600%	Class C	1.600%
Class E	1.700%	Class E	1.700%
Class F	0.850%	Class F	0.800%
Class R	0.700%	Class J	0.450%
Class T	1.100%	Class R	0.700%
Class X	0.600%	Class T	1.100%
Premier Class	0.600%	Class X	0.550%
S Class	0.600%	Premier Class	0.550%
Class P1	0.600%	S Class	0.550%
Class P2	0.600%	Class P1	0.350%
LM Class	None	Class P2	0.550%
FTGF Brandywine Global Fixed Income Absolute Return Fund[^]		LM Class	
Class A	1.350%	None	
Class B	1.600%	FTGF Brandywine Global – US Fixed Income Fund[^]	
Class C	1.850%	Class A	0.800%
Class E	1.950%	Class B	1.050%
Class F	1.100%	Class C	1.300%
Class J	0.900%	Class E	1.400%
Class R	0.950%	Class F	0.550%
Class X	0.900%	Class R	0.600%
Premier Class	0.900%	Class T	0.800%
S Class	0.900%	Class X	0.300%
Class P1	0.900%	Premier Class	0.300%
Class P2	0.900%	S Class	0.300%
LM Class	None	Class P1	0.200%
FTGF Brandywine Global High Yield Fund[^]		Class P2	
Class A	1.100%	0.300%	
Class F	0.750%	None	
Class T	1.100%	FTGF ClearBridge US Value Fund	
Class X	0.550%	Class A	1.350%
Premier Class	0.550%	Class B	1.850%
S Class	0.550%	Class C	1.850%
Class P1	0.550%	Class E	2.100%
Class P2	0.330%	Class F	1.100%
LM Class	None	Class R	0.850%
FTGF Brandywine Global Opportunistic Fixed Income Fund		Class T	
Class A	1.150%	1.350%	
Class B	1.400%	0.675%	
Class C	1.650%	0.675%	
Class E	1.750%	0.525%	
Class F	0.900%	0.675%	
Class R	0.750%	0.675%	
Class T	1.150%	None	
Class X	0.650%	FTGF ClearBridge US Appreciation Fund	
Premier Class	0.650%	Class A	1.250%
S Class	0.650%	Class B	1.750%
Class P1	0.650%	Class C	1.750%
Class P2	0.650%	Class E	2.000%
LM Class	None	Class F	1.000%
FTGF Brandywine Global Income Optimiser Fund		Class R	
Class A	1.100%	0.750%	
Class B	1.350%	1.250%	
Class C	1.600%	0.625%	
Class E	1.700%	0.625%	
Class F	0.800%	None	
Class J	0.450%	Class A (G)	
Class R	0.700%	1.250%	
Class T	1.100%	Class B (G)	
Class X	0.450%	1.750%	
Premier Class	0.450%	Class L (G)	
S Class	0.450%	1.420%	
Class P1	0.450%	Class GA	
Class P2	0.350%	2.170%	
LM Class	None	FTGF ClearBridge US Large Cap Growth Fund	
FTGF Brandywine Global Credit Opportunities Fund[^]		Class A	
Class A	1.650%	1.250%	
Class B	1.900%	1.750%	
Class C	2.150%	1.750%	
Class E	2.250%	2.000%	
Class F	1.300%	1.000%	
Class J	0.750%	0.750%	
Class R	1.250%	1.250%	
Class T	1.650%	0.625%	
Class X	1.150%	0.625%	
Premier Class	1.150%	0.625%	
S Class	1.150%	0.525%	
Class P1	0.750%	0.625%	
Class P2	1.150%	0.625%	
LM Class	None	None	
FTGF Brandywine Global Enhanced Absolute Return Fund[^]		Class A (G)	
Class A	2.000%	1.250%	
Class T	2.000%	1.750%	
Class X	1.150%	1.750%	
Premier Class	1.150%	1.420%	
S Class	1.000%	1.420%	
Class P1	1.150%		
Class P2	1.150%		
LM Class	None		

[^] Not authorised for sale to the public in Hong Kong.

Notes to Financial Statements – (continued)

3. Operating Expenses and Other Related Party Transactions – (continued)

Fund Name	Maximum Management Fee	Fund Name	Maximum Management Fee
FTGF ClearBridge US Aggressive Growth Fund		FTGF ClearBridge Global Sustainability Improvers Fund[^]	
Class A	1.300%	Class A	1.300%
Class B	1.800%	Class B	1.800%
Class C	1.800%	Class C	1.800%
Class E	2.050%	Class E	2.050%
Class F	1.050%	Class F	1.050%
Class R	0.800%	Class R	0.800%
Class T	1.300%	Class T	1.300%
Class X	0.650%	Class X	0.650%
Premier Class	0.650%	Premier Class	0.650%
S Class	0.650%	S Class	0.650%
Class P1	0.650%	Class P1	0.650%
Class P2	0.650%	Class P2	0.300%
LM Class	None	LM Class	None
Class A (G)	1.300%	FTGF Royce US Small Cap Opportunity Fund	
Class B (G)	1.800%	Class A	1.500%
Class L (G)	1.800%	Class B	2.000%
Class GA	1.420%	Class C	2.000%
Class GE	2.170%	Class E	2.250%
FTGF ClearBridge Tactical Dividend Income Fund		Class F	1.250%
Class A	1.250%	Class R	1.000%
Class B	1.750%	Class T	1.500%
Class C	1.750%	Class X	0.750%
Class E	2.000%	Premier Class	0.750%
Class F	1.000%	S Class	0.600%
Class R	0.800%	Class P1	0.750%
Class T	1.250%	Class P2	0.750%
Class X	0.625%	LM Class	None
Premier Class	0.625%	FTGF Royce US Smaller Companies Fund	
S Class	0.625%	Class A	1.500%
Class P1	0.625%	Class B	2.000%
Class P2	0.625%	Class C	2.000%
LM Class	None	Class E	2.250%
FTGF ClearBridge US Equity Sustainability Leaders Fund[^]		Class F	1.250%
Class A	1.200%	Class R	1.000%
Class B	1.700%	Class T	1.500%
Class C	1.700%	Class X	0.750%
Class E	1.950%	Premier Class	0.750%
Class F	0.950%	S Class	0.750%
Class R	0.700%	Class P1	0.750%
Class T	1.200%	Class P2	0.750%
Class X	0.600%	LM Class	None
Premier Class	0.600%	Class A (G)	1.250%
S Class	0.500%	Class L (G)	1.750%
Class P1	0.500%	FTGF Royce Global Small Cap Premier Fund[^]	
Class P2	0.400%	Class A	1.500%
LM Class	None	Class B	2.000%
FTGF ClearBridge Global Growth Fund[^]		Class C	2.000%
Class A	1.300%	Class E	2.250%
Class B	1.800%	Class F	1.250%
Class C	1.800%	Class R	1.000%
Class E	2.050%	Class T	1.500%
Class F	1.050%	Class X	0.750%
Class R	0.800%	Premier Class	0.750%
Class T	1.300%	S Class	0.750%
Class X	0.650%	Class P1	0.550%
Premier Class	0.650%	Class P2	0.750%
S Class	0.650%	LM Class	None
Class P1	0.550%	FTGF Martin Currie Global Long-Term Unconstrained Fund[^]	
Class P2	0.650%	Class A	1.500%
LM Class	None	Class B	2.000%
FTGF ClearBridge Infrastructure Value Fund[^]		Class C	2.000%
Class A	1.500%	Class E	2.250%
Class B	2.000%	Class F	1.250%
Class C	2.000%	Class R	1.000%
Class E	2.250%	Class T	1.500%
Class F	1.250%	Class X	0.750%
Class R	1.000%	Premier Class	0.750%
Class T	1.500%	S Class	0.750%
Class X	0.750%	Class P1	0.750%
Premier Class	0.750%	Class P2	0.650%
S Class	0.600%	LM Class	None
Class P1	0.750%	FTGF Martin Currie Asia Pacific Urban Trends Income Fund[^]	
Class P2	0.750%	Class A	1.500%
LM Class	None	Class B	2.000%
FTGF ClearBridge Global Infrastructure Income Fund		Class C	2.000%
Class A	1.500%	Class D	1.100%
Class B	2.000%	Class E	2.250%
Class C	2.000%	Class F	1.250%
Class E	2.250%	Class R	1.000%
Class F	1.250%	Class T	1.500%
Class R	1.000%	Class X	0.750%
Class T	1.500%	Premier Class	0.750%
Class X	0.750%	S Class	0.750%
Premier Class	0.750%	Class P1	0.440%
S Class	0.600%	Class P2	0.750%
Class P1	0.750%	LM Class	None
Class P2	0.400%		
LM Class	None		

[^] Not authorised for sale to the public in Hong Kong.

Notes to Financial Statements – (continued)

3. Operating Expenses and Other Related Party Transactions – (continued)

Fund Name	Maximum Management Fee	Fund Name	Maximum Management Fee
FTGF Martin Currie Global Emerging Markets Fund[^]		FTGF Martin Currie Improving Society Fund[^]	
Class A	1.500%	Class A	1.500%
Class B	2.000%	Class B	2.000%
Class C	2.000%	Class C	2.000%
Class E	2.250%	Class E	2.250%
Class F	1.250%	Class F	1.250%
Class J	0.650%	Class R	1.000%
Class R	1.000%	Class T	1.500%
Class T	1.500%	Class X	0.750%
Class X	0.750%	Premier Class	0.750%
Premier Class	0.750%	S Class	0.750%
S Class	0.750%	Class P1	0.650%
Class P1	0.750%	Class P2	0.750%
Class P2	0.650%	LM Class	None
LM Class	None		
FTGF Martin Currie European Unconstrained Fund[^]		Franklin Responsible Income 2028 Fund[^]	
Class A	1.500%	Class A	0.60%
Class B	2.000%	Class D	1.15%
Class C	2.000%	Class K	0.60%
Class E	2.250%	Class X	0.20%
Class F	1.250%		
Class R	1.000%	Franklin Responsible Income 2029 Fund[^]	
Class X	0.750%	Class A	0.60%
Premier Class	0.750%	Class D	1.15%
S Class	0.750%	Class K	0.60%
Class P1	0.650%	Class X	0.20%
Class P2	0.750%		
LM Class	None		

In the tables above, the Management Fees provided for each Fund apply to any of the share classes listed in the relevant column that are offered by the Fund. Not all share classes are offered by each Fund and not all share classes were in issue as at current and prior financial period end. The Prospectus, as it may be amended or supplemented from time to time, indicates which share classes are offered by each Fund.

Pursuant to each Investment Management Agreement, the Manager shall be responsible for paying the fees and out-of-pocket expenses of the relevant Investment Manager.

The Manager has voluntarily agreed to waive a portion of their fees and/or reimburse for certain expenses so that the total expenses would not exceed certain voluntary expense limitations established for the Funds. The Manager, at its discretion, may revise or discontinue the voluntary waivers and/or expense reimbursements at any time.

For the financial period ended 31 August 2024, the Management Fees waived, reimbursed and other expenses recouped were as follows:

Fund name	For the period ended 31 August 2024 in ('000's)	
	Management Fee Waived	Management Fee Reimbursed and Other Expenses Recouped
FTGF Western Asset US Core Bond Fund	\$-	\$10
FTGF Western Asset Euro Core Plus Bond Fund [^]	€1	€15
FTGF Western Asset Global Multi Strategy Fund	\$1	\$-
FTGF Western Asset US High Yield Fund	\$3	\$3
FTGF Western Asset Global Core Plus Bond Fund [^]	\$2	\$-
FTGF Western Asset Macro Opportunities Bond Fund [^]	\$25	\$44
Western Asset UCITS SMASH Series Core Plus Completion Fund [^]	\$-	\$37
FTGF Brandywine Global High Yield Fund [^]	\$20	\$-
FTGF Brandywine Global Credit Opportunities Fund [^]	\$30	\$2
FTGF Brandywine Global Enhanced Absolute Return Fund [^]	\$-	\$9
FTGF Brandywine Global Multi-Sector Impact Fund [^]	\$28	\$9
FTGF Brandywine Global – US Fixed Income Fund [^]	\$10	\$-
FTGF ClearBridge Tactical Dividend Income Fund	\$15	\$-
FTGF ClearBridge Global Growth Fund [^]	\$16	\$-
FTGF ClearBridge Global Sustainability Improvers Fund [^]	\$9	\$17
FTGF Royce Global Small Cap Premier Fund [^]	\$17	\$6
FTGF Martin Currie Global Long-Term Unconstrained Fund [^]	\$6	\$-
FTGF Martin Currie Asia Pacific Urban Trends Income Fund [^]	\$2	\$26
FTGF Martin Currie Global Emerging Markets Fund [^]	\$19	\$-
FTGF Martin Currie European Unconstrained Fund [^]	€7	€-
FTGF Martin Currie Improving Society Fund [^]	\$4	\$32
Franklin Responsible Income 2028 Fund [^]	€5	€-
Franklin Responsible Income 2029 Fund [^]	€9	€-

Amounts designated as “-” are either \$0/€0 or less than \$1,000/€1,000.

Pursuant to each Investment Management Agreement, each Investment Manager is entitled to receive an investment management fee and each Investment Manager shall be responsible for paying the fees and out-of-pocket expenses of any Sub-Investment Managers out of its own Investment Management Fee (which may include “performance fees”).

Under the terms of the Master Distribution Agreement between the Manager, the Company and Franklin Distributors, LLC (the “Master Distributor”), the Master Distributor is authorised to market, promote, offer and arrange for the sale and redemption of Shares of the Company (collectively, “distribution services”). In addition, the Master Distributor is authorised at its own costs and expenses to engage one or more distributors for the purpose of assisting it with carrying out its duties and responsibilities, provided the appointments of such other firms are made in accordance with the requirements of the Central Bank Rules. Under the terms of the Master Distribution Agreement between the Manager, the Company and the Master Distributor, the Master Distributor in such instances shall remain responsible to the Manager for the performance of its obligations under such agreement. The Master Distributor, in accordance with the requirements of the Central Bank, has appointed Franklin Templeton Investments (Asia) Limited (“FTIA”) and Templeton Asset Management Ltd. (“TAM”) as additional Distributors of the Funds. The Manager has also appointed itself and Franklin Templeton Securities Investment Consulting (SinoAm) Inc to provide certain distribution services.

The Company shall also be responsible for the prompt payment or reimbursement to the Manager of any commissions, transfer fees, registration fees, taxes and similar liabilities, costs and out-of-pocket expenses properly payable or incurred by the Manager.

Shareholder Services Fee

Pursuant to the Management Agreement between the Company and the Manager, the Manager shall be entitled to receive a shareholder services fee out of the assets of the relevant Funds for its services, which shall accrue on each dealing day and be payable monthly in arrears (the “Shareholder Services Fees”). Under the Master Shareholder Servicing Agreement between the Manager, the Company and Franklin Distributors, LLC (the “Master Shareholder Servicing Agent”), the Master Shareholder Servicing Agent shall be entitled to receive from the Manager a shareholder services fee from certain of the share classes for their services as Shareholder Servicing Agent.

[^] Not authorised for sale to the public in Hong Kong.

Notes to Financial Statements – (continued)

3. Operating Expenses and Other Related Party Transactions – (continued)

Under the terms of the Master Shareholder Servicing Agent Agreement, the Master Shareholder Servicing Agent is authorised at its own costs and expenses to engage one or more parties for the purpose of assisting it with carrying out in duties under the agreement, provided that the Master Shareholder Servicing Agent shall remain responsible to the Manager for the performance of its obligations under such agreement. Pursuant to this, the Master Shareholder Servicing Agent has appointed FTIA and TAM as additional Shareholder Servicing Agents of the Company. The Manager has authorised Franklin Templeton Securities Investment Consulting (SinoAm) Inc to provide shareholder services in respect of Taiwan.

The aggregate amount of Shareholder Services Fees paid by each share class shall be or has been equal to the following:

- (i) 0.15 per cent, per annum of the net asset value of FTGF Western Asset US Core Bond Fund, FTGF Western Asset US Core Plus Bond Fund, FTGF Western Asset Euro Core Plus Bond Fund[^], FTGF Western Asset Global Multi Strategy Fund, FTGF Western Asset US High Yield Fund, FTGF Western Asset Global High Yield Fund, FTGF Western Asset Asian Opportunities Fund, FTGF Western Asset Short Duration Blue Chip Bond Fund, FTGF Western Asset Global Core Plus Bond Fund[^], FTGF Western Asset Global Credit Fund[^], FTGF Western Asset Macro Opportunities Bond Fund[^], FTGF Western Asset Multi-Asset Credit Fund[^], FTGF Western Asset Structured Opportunities Fund[^], FTGF Western Asset US Mortgage-Backed Securities Fund[^], FTGF Brandywine Global Fixed Income Fund, FTGF Brandywine Global Fixed Income Absolute Return Fund[^], FTGF Brandywine Global High Yield Fund[^], FTGF Brandywine Global Opportunistic Fixed Income Fund, FTGF Brandywine Global Income Optimiser Fund, FTGF Brandywine Global Credit Opportunities Fund[^], FTGF Brandywine Global Enhanced Absolute Return Fund[^], FTGF Brandywine Global Multi-Sector Impact Fund[^] and FTGF Brandywine Global – US Fixed Income Fund[^]; and
- (ii) 0.35 per cent, per annum, of the net asset value of FTGF ClearBridge US Value Fund, FTGF ClearBridge US Appreciation Fund, FTGF ClearBridge US Large Cap Growth Fund, FTGF ClearBridge US Aggressive Growth Fund, FTGF ClearBridge Tactical Dividend Income Fund, FTGF ClearBridge US Equity Sustainability Leaders Fund[^], FTGF ClearBridge Global Growth Fund[^], FTGF ClearBridge Infrastructure Value Fund[^], FTGF ClearBridge Global Infrastructure Income Fund, FTGF ClearBridge Global Sustainability Improvers Fund[^], FTGF Royce US Small Cap Opportunity Fund, FTGF Royce US Smaller Companies Fund, FTGF Royce Global Small Cap Premier Fund[^], FTGF Martin Currie Global Long-Term Unconstrained Fund[^], FTGF Martin Currie Asia Pacific Urban Trends Income Fund[^], FTGF Martin Currie Global Emerging Markets Fund[^], FTGF Martin Currie European Unconstrained Fund[^] and FTGF Martin Currie Improving Society Fund[^].

Shareholder Services Fees are payable on all classes except Class F Share Classes, Class J Share Classes, Class P1 and Class P2 Shares, Class Y Share Classes, Premier Share Classes, S Class Shares, LM Share Classes and Grandfathered Share Classes (each as defined in the Prospectus), nor these are payable on all share classes offered by FTGF Western Asset US Government Liquidity Fund, Western Asset UCITS SMASh Series Core Plus Completion Fund[^], Franklin Responsible Income 2028 Fund[^] and Franklin Responsible Income 2029 Fund[^].

During the financial period ended 31 August 2024, the Shareholder Services Fees waived were as follows:

Fund name	For the period ended 31 August 2024 in (000's)	
	Shareholder Services Fee Waived	
FTGF Western Asset US Core Bond Fund		\$4
FTGF Western Asset US High Yield Fund		\$9
FTGF Western Asset Global High Yield Fund		\$24
FTGF Western Asset Macro Opportunities Bond Fund [^]		\$3
FTGF Brandywine Global Fixed Income Absolute Return Fund [^]		\$1
FTGF Brandywine Global High Yield Fund [^]		\$5
FTGF Brandywine Global Credit Opportunities Fund [^]		\$1
FTGF ClearBridge US Value Fund		\$39
FTGF ClearBridge US Appreciation Fund		\$12
FTGF ClearBridge US Large Cap Growth Fund		\$6
FTGF ClearBridge US Aggressive Growth Fund		\$5
FTGF ClearBridge Tactical Dividend Income Fund		\$15
FTGF ClearBridge US Equity Sustainability Leaders Fund [^]		\$89
FTGF ClearBridge Global Growth Fund [^]		\$1
FTGF ClearBridge Global Infrastructure Income Fund		\$16
FTGF Royce US Smaller Companies Fund		\$4
FTGF Martin Currie Global Long-Term Unconstrained Fund [^]		\$7
FTGF Martin Currie Asia Pacific Urban Trends Income Fund [^]		\$16
FTGF Martin Currie Global Emerging Markets Fund [^]		\$3
FTGF Martin Currie Improving Society Fund [^]		\$2

Additionally, certain operating expenses, including but not limited to, fees payable to subsidiaries of Franklin Templeton for the provision of governance support and reporting to the Board, insurance services to the Board and ongoing registration services for jurisdictions where the Funds are publicly offered. For the financial period ended 31 August 2024, these expenses amounted to \$501,995.

Related Parties

Directors' fees are not payable in respect of Jaspal Sagger, Craig Tyle and Elinor Murray who are employees of the Manager, the Investment Managers or their affiliates. Save as disclosed above, none of the Directors has any interest, direct or indirect, in any contract or arrangement subsisting at the date hereof which is Significant in relation to the business of the Company.

As at 31 August 2024, the Funds in the table below held investments in collective investment schemes which have appointed the same Manager, Investment Managers, or Sub-Investment Managers as the Fund, or have appointed a related party of that Manager, Investment Managers or Sub-Investment Managers.

Below is a table that shows the percentage ownership of such collective investment schemes held by the Company:

Fund	Underlying Collective Investment Scheme	31 August 2024	
		%	Value (000's)
FTGF Western Asset US Core Bond Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.05%	\$1,386
FTGF Western Asset Global Multi Strategy Fund	Franklin Templeton Qualified Investor Funds (II) Plc – Western Asset India Bond Fund – LM Class US\$ Accumulating	9.76%	\$3,252
FTGF Western Asset US High Yield Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.00%	\$11
FTGF Western Asset Asian Opportunities Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.28%	\$7,571
FTGF Western Asset Short Duration Blue Chip Bond Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.15%	\$4,036
FTGF Western Asset Global Core Plus Bond Fund [^]	Franklin Templeton China Funds – Western Asset China Bond Fund – Class LM	2.11%	\$8,478
FTGF Western Asset Global Core Plus Bond Fund [^]	Franklin Templeton Qualified Investor Funds (II) Plc – Western Asset India Bond Fund – LM Class US\$ Accumulating	4.01%	\$1,338
FTGF Western Asset Global Credit Fund [^]	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.02%	\$554
FTGF Western Asset Macro Opportunities Bond Fund [^]	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	2.03%	\$55,639
FTGF Western Asset Structured Opportunities Fund [^]	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	1.29%	\$35,246
FTGF Western Asset US Mortgage-Backed Securities Fund [^]	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	1.94%	\$53,089
Western Asset UCITS SMASh Series Core Plus Completion Fund [^]	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.02%	\$425
FTGF Brandywine Global Fixed Income Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.09%	\$2,344
FTGF Brandywine Global Fixed Income Absolute Return Fund [^]	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.23%	\$6,204
FTGF Brandywine Global High Yield Fund [^]	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.06%	\$1,727
FTGF Brandywine Global Opportunistic Fixed Income Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.21%	\$5,698
FTGF Brandywine Global Income Optimiser Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	3.16%	\$86,419
FTGF Brandywine Global Credit Opportunities Fund [^]	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.03%	\$813
FTGF Brandywine Global Multi-Sector Impact Fund [^]	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.05%	\$1,464
FTGF Brandywine Global – US Fixed Income Fund [^]	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.03%	\$770
FTGF Royce US Small Cap Opportunity Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.94%	\$25,855
FTGF Royce US Smaller Companies Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.08%	\$2,091
FTGF Royce Global Small Cap Premier Fund [^]	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.01%	\$158
FTGF Martin Currie Global Long-Term Unconstrained Fund [^]	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.01%	\$236
FTGF Martin Currie Global Emerging Markets Fund [^]	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	0.00%	\$2

Cross investments by Funds within the Company are disclosed in Note 13 to the financial statements.

[^] Not authorised for sale to the public in Hong Kong.

Notes to Financial Statements – (continued)

3. Operating Expenses and Other Related Party Transactions – (continued)

Performance Fee

In addition to the Investment Management Fees described above, the Investment Manager may be entitled to receive a fee (a "Performance Fee") depending on the performance of the PF Class Shares (Performance Fee Classes, as indicated by "(PF)" in the name of the share class).

There have been no Performance Fees charged during the financial period ended 31 August 2024, as there have been no active (PF) share classes in issue.

Administrator and Depository Fees

The Bank of New York Mellon SA/NV, Dublin Branch acts as depository (the "Depository") and BNY Mellon Fund Services (Ireland) Designated Activity Company acts as administrator (the "Administrator") to all Funds in the Company. For administration, accounting, shareholder, trustee and depository services, they collectively receive from the Funds a fee of up to 0.15% of the net asset value of each Fund.

Directors' Remuneration

Directors' fees and out-of-pocket expenses charged through profit and loss in the Statement of Comprehensive Income and which pertain to the financial period ended 31 August 2024 were \$91,000.

Directors' fees are not payable in respect of Jaspal Saggar, Craig Tyle and Elinor Murray who are employees of the Manager, the Investment Managers or their affiliates.

Other Related Party Transactions

Below is a table that shows the percentage ownership of the significant shareholders that hold more than 20% of the issued share capital of the Fund:

Fund	% Holding 31 August 2024
FTGF Western Asset US Government Liquidity Fund	77.50
FTGF Western Asset US Core Bond Fund	24.50
FTGF Western Asset US Core Plus Bond Fund	23.14
FTGF Western Asset US High Yield Fund	37.18
FTGF Western Asset Global High Yield Fund	37.02
FTGF Western Asset Global High Yield Fund	26.78
FTGF Western Asset Asian Opportunities Fund	37.12
FTGF Western Asset Short Duration Blue Chip Bond Fund	27.16
FTGF Western Asset Short Duration Blue Chip Bond Fund	26.06
FTGF Western Asset Short Duration Blue Chip Bond Fund	22.38
FTGF Western Asset Global Core Plus Bond Fund^	78.08
FTGF Western Asset Global Credit Fund^	72.28
FTGF Western Asset Global Credit Fund^	26.57
FTGF Western Asset Multi-Asset Credit Fund^	32.43
FTGF Western Asset Structured Opportunities Fund^	86.18
FTGF Western Asset US Mortgage-Backed Securities Fund^	94.53
Western Asset UCITS SMASh Series Core Plus Completion Fund^	97.79
FTGF Brandywine Global Fixed Income Fund	23.42
FTGF Brandywine Global Fixed Income Absolute Return Fund^	61.04
FTGF Brandywine Global High Yield Fund^	37.03
FTGF Brandywine Global High Yield Fund^	28.75
FTGF Brandywine Global Opportunistic Fixed Income Fund	58.34
FTGF Brandywine Global Opportunistic Fixed Income Fund	21.77
FTGF Brandywine Global Income Optimiser Fund	30.63
FTGF Brandywine Global Income Optimiser Fund	25.33
FTGF Brandywine Global Credit Opportunities Fund^	64.80
FTGF Brandywine Global Multi-Sector Impact Fund^	100.00
FTGF Brandywine Global – US Fixed Income Fund^	90.64
FTGF ClearBridge US Appreciation Fund	34.36
FTGF ClearBridge Tactical Dividend Income Fund	27.85
FTGF ClearBridge US Equity Sustainability Leaders Fund	39.91
FTGF ClearBridge Global Growth Fund^	35.94
FTGF ClearBridge Global Growth Fund^	31.65
FTGF ClearBridge Infrastructure Value Fund^	24.81
FTGF ClearBridge Global Infrastructure Income Fund	28.83
FTGF ClearBridge Global Infrastructure Income Fund	21.64
FTGF ClearBridge Global Sustainability Improvers Fund^	100.00
FTGF Royce US Small Cap Opportunity Fund	32.86
FTGF Royce Global Small Cap Premier Fund^	99.88
FTGF Martin Currie Global Long-Term Unconstrained Fund^	58.29
FTGF Martin Currie Global Emerging Markets Fund^	33.16
FTGF Martin Currie Global Emerging Markets Fund^	22.55
FTGF Martin Currie European Unconstrained Fund^	33.23
FTGF Martin Currie European Unconstrained Fund^	28.13
FTGF Martin Currie Improving Society Fund^	66.00
Franklin Responsible Income 2028 Fund^	36.91
Franklin Responsible Income 2029 Fund^	50.79

Connected Person Transactions

Regulation 43(1) of the Central Bank UCITS Regulations states that a "responsible person shall ensure that any transaction between a UCITS and a connected person is (a) conducted at arm's length; and (b) in the best interests of the unit-holders of the UCITS".

As required under Regulation 81(4) of the Central Bank UCITS Regulations, the Board is satisfied that (a) there are in place arrangements, evidenced by written procedures, to ensure that the obligations that are prescribed by Regulation 43(1) are applied to all transactions with connected persons; and (b) all transactions with connected persons that were entered into during the period complied with the obligations that are prescribed by Regulation 43(1).

Global Credit Facility

The Company together with other European and U.S. registered investment funds managed by Franklin Templeton Investments (individually, "Borrower", collectively, "Borrowers"), entered into a joint syndicated senior unsecured credit facility totalling US\$2,675 million (the "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 connected 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.

All of the Funds of the Company, with the exception of FTGF Western Asset US Government Liquidity Fund, are within the scope of the Global Credit Facility.

^ Not authorised for sale to the public in Hong Kong.

Notes to Financial Statements – (continued)

4. Distributions to Holders of Redeemable Participating Shares

Distributing Share Classes

The letter in parentheses at the end of the name of each Distributing Share Class indicates a particular frequency of dividend declarations and dividend payments, as detailed in the following table.

Distributing Share Class Designation	Frequency of Dividend Declarations	Frequency of Dividend Payments
(D)	Daily	Monthly
(M)	Monthly	Monthly
(Q)	Quarterly	Quarterly (March, June, September, December)
(S)	Semi-Annually	Semi-Annually (March, September)
(A)	Annually	Annually (March)

For each Distributing Share Class of each Fixed Income Fund (Fixed Income Fund as defined on page 15), at the time of each dividend declaration: (1) all, or some portion of, net investment income, if any, will be declared as a dividend; and (2) all, or some portion, of realised and unrealised capital gains net of realised and unrealised capital losses may be, but is not required to be, declared as a dividend.

For each Distributing Share Class of each Equity Fund (Equity Fund as defined on page 15), at the time of each dividend declaration: all, or some portion of, net investment income, if any, will be declared as a dividend. For each Shareholder of each Distributing Share Class, distributions will be made in the currency in which the Shareholder subscribed for shares, unless the Shareholder requests otherwise.

For each Distributing Share Class of each Multi-Asset Fund (Multi-Asset Fund as defined on page 15), at the time of each dividend declaration, all, or some portion of, net investment income, if any, will be declared as a dividend. For each Shareholder of each Distributing Share Class, distributions will be made in the currency in which the Shareholder subscribed for shares, unless the Shareholder requests otherwise.

The Distributing Plus Share Classes may declare and pay distributions out of capital. Investors in these share classes should be aware that payment of dividends out of capital amounts to a return or withdrawal of part of an investor's original investment or of capital gains attributable to that original investment, and such distributions will result in a corresponding immediate decrease in the net asset value per share of the share class. The payment of distributions out of capital will accordingly lead to capital erosion and may be achieved by forgoing the potential for future capital growth.

During the financial period, the following Funds have paid distributions out of capital on Distributing Plus Share Classes:

	Distributions out of capital for the period ended 31 August 2024 (000's)
FTGF Western Asset US Core Plus Bond Fund – Class A US\$ Distributing (M) Plus	\$30
FTGF Western Asset US Core Plus Bond Fund – Class A AUD Distributing (M) (Hedged) Plus	\$3
FTGF Western Asset Global Multi Strategy Fund – Class A US\$ Distributing (M) Plus	\$20
FTGF Western Asset Global Multi Strategy Fund – Class A AUD Distributing (M) (Hedged) Plus	\$2
FTGF Western Asset Global Multi Strategy Fund – Class A HKD Distributing (M) Plus	\$1
FTGF Western Asset Global Multi Strategy Fund – Class A SGD Distributing (M) (Hedged) Plus	\$11
FTGF Western Asset Global Multi Strategy Fund – Class A ZAR Distributing (M) (Hedged) Plus	\$679
FTGF Western Asset US High Yield Fund – Class A US\$ Distributing (M) Plus	\$20
FTGF Western Asset US High Yield Fund – Class A HKD Distributing (M) Plus	\$–
FTGF Western Asset US High Yield Fund – Class A SGD Distributing (M) (Hedged) Plus	\$9
FTGF Western Asset Global High Yield Fund – Class A US\$ Distributing (M) Plus	\$56
FTGF Western Asset Global High Yield Fund – Class A AUD Distributing (M) (Hedged) Plus	\$57
FTGF Western Asset Global High Yield Fund – Class A SGD Distributing (M) (Hedged) Plus	\$24
FTGF Western Asset Asian Opportunities Fund – Class A US\$ Distributing (M) Plus	\$318
FTGF Western Asset Asian Opportunities Fund – Class A AUD Distributing (M) (Hedged) Plus	\$135
FTGF Western Asset Asian Opportunities Fund – Class A CNH Distributing (M) (Hedged) Plus	\$453
FTGF Western Asset Asian Opportunities Fund – Class A HKD Distributing (M) Plus	\$64
FTGF Western Asset Asian Opportunities Fund – Class A SGD Distributing (M) (Hedged) Plus	\$17
FTGF Western Asset Asian Opportunities Fund – Class A SGD Distributing (M) Plus	\$5
FTGF Western Asset Structured Opportunities Fund [^] – Class D US\$ Distributing (M) Plus	\$1
FTGF Brandywine Global Fixed Income Fund – Class A AUD Distributing (M) (Hedged) Plus	\$2
FTGF Brandywine Global Income Optimiser Fund – Class A US\$ Distributing (M) Plus	\$169
FTGF Brandywine Global Income Optimiser Fund – Class A AUD Distributing (M) (Hedged) Plus	\$8
FTGF Brandywine Global Income Optimiser Fund – Class A CNH Distributing (M) (Hedged) Plus	\$7
FTGF Brandywine Global Income Optimiser Fund – Class A Euro Distributing (M) (Hedged) Plus	\$10
FTGF Brandywine Global Income Optimiser Fund – Class A GBP Distributing (M) (Hedged) Plus	\$10
FTGF Brandywine Global Income Optimiser Fund – Class A HKD Distributing (M) Plus	\$47
FTGF Brandywine Global Income Optimiser Fund – Class A SGD Distributing (M) (Hedged) Plus	\$188
FTGF Brandywine Global Income Optimiser Fund – Class A SGD Distributing (M) Plus	\$20
FTGF ClearBridge Tactical Dividend Income Fund – Class A US\$ Distributing (M) Plus	\$30
FTGF ClearBridge Tactical Dividend Income Fund – Class A AUD Distributing (M) (Hedged) Plus	\$11
FTGF ClearBridge Tactical Dividend Income Fund – Class A CNH Distributing (M) (Hedged) Plus	\$2
FTGF ClearBridge Tactical Dividend Income Fund – Class A HKD Distributing (M) Plus	\$2
FTGF ClearBridge Tactical Dividend Income Fund – Class A SGD Distributing (M) (Hedged) Plus	\$4
FTGF ClearBridge Infrastructure Value Fund [^] – Class A US\$ Distributing (M) (Hedged) Plus	€459
FTGF ClearBridge Infrastructure Value Fund [^] – Class A US\$ Distributing (M) Plus	€114
FTGF ClearBridge Infrastructure Value Fund [^] – Class A AUD Distributing (M) (Hedged) Plus	€30
FTGF ClearBridge Infrastructure Value Fund [^] – Class A CNH Distributing (M) (Hedged) Plus	€240
FTGF ClearBridge Infrastructure Value Fund [^] – Class A Euro Distributing (M) Plus	€39
FTGF ClearBridge Infrastructure Value Fund [^] – Class A SGD Distributing (M) (Hedged) Plus	€50
FTGF ClearBridge Global Infrastructure Income Fund – Class A US\$ Distributing (M) Plus	\$482
FTGF ClearBridge Global Infrastructure Income Fund – Class A AUD Distributing (M) (Hedged) Plus	\$70
FTGF ClearBridge Global Infrastructure Income Fund – Class A CNH Distributing (M) (Hedged) Plus	\$15
FTGF ClearBridge Global Infrastructure Income Fund – Class A Euro Distributing (M) (Hedged) Plus	\$79
FTGF ClearBridge Global Infrastructure Income Fund – Class A GBP Distributing (M) (Hedged) Plus	\$56
FTGF ClearBridge Global Infrastructure Income Fund – Class A HKD Distributing (M) Plus	\$7
FTGF ClearBridge Global Infrastructure Income Fund – Class A SGD Distributing (M) (Hedged) Plus	\$588
FTGF ClearBridge Global Infrastructure Income Fund – Premier Class US\$ Distributing (M) Plus	\$461
FTGF ClearBridge Global Infrastructure Income Fund – Class P2 US\$ Distributing (M) Plus	\$26
FTGF Martin Currie Asia Pacific Urban Trends Income Fund – Class A US\$ Distributing (M) Plus	\$–
FTGF Martin Currie Asia Pacific Urban Trends Income Fund – Class A AUD Distributing (M) Plus	\$3
FTGF Martin Currie Asia Pacific Urban Trends Income Fund – Class A SGD Distributing (M) Plus	\$–
FTGF Martin Currie Asia Pacific Urban Trends Income Fund – Class D US\$ Distributing (M) Plus	\$–
FTGF Martin Currie Asia Pacific Urban Trends Income Fund – Class D AUD Distributing (M) (Hedged) Plus	\$–
FTGF Martin Currie Asia Pacific Urban Trends Income Fund – Class D CNH Distributing (M) (Hedged) Plus	\$–
FTGF Martin Currie Asia Pacific Urban Trends Income Fund – Class D HKD Distributing (M) Plus	\$–
FTGF Martin Currie Asia Pacific Urban Trends Income Fund – Class D SGD Distributing (M) (Hedged) Plus	\$1

Amounts designated as “–” are either \$0/€0 or less than \$1,000/€1,000.

[^] Not authorised for sale to the public in Hong Kong.

Notes to Financial Statements – (continued)

4. Distributions to Holders of Redeemable Participating Shares – (continued)

The Distributing Plus (e) and Distributing Plus (u) Share Classes offered by certain of the Funds may charge certain fees and expenses to capital rather than income. Charging all or part of the fees and expenses to capital will result in income being increased for distribution; however, the capital that these Distributing Plus (e) and Distributing Plus (u) Share Classes have available for investment in the future, and capital growth, may be reduced. Shareholders should note that there is an increased risk that on the redemption of shares of Distributing Plus (e) and Distributing Plus (u) Share Classes, shareholders may not receive back the full amount invested. For investors in Distributing Plus (e) and Distributing Plus (u) Share Classes, this may result in the erosion of investors' capital investment notwithstanding the performance of the relevant Fund, or capital gains attributable to that original investment, which will likely diminish the value of future returns. The increased dividend payout as a result of charging fees and expenses to capital effectively amounts to a return or withdrawal of an investor's original capital investment or of capital gains attributable to that original investment. The higher level of dividend payout under this charging mechanism will result in a corresponding immediate decrease in the net asset value of the share classes on the ex-dividend date. Shareholders should note that to the extent expenses are charged to capital, some or all of the distributions made by the Distributing Plus (e) and Distributing Plus (u) Share Classes should be considered to be a form of capital reimbursement. All expenses of the Distributing Plus (e) Share Classes have been charged to capital.

During the financial period, the following Funds have charged fees and expenses to capital on Distributing Plus (e) Share Classes:

	Fees and expenses charged to capital for the period ended 31 August 2024 (000's)
FTGF Western Asset Global Multi Strategy Fund – Class A Euro Distributing (M) (Hedged) Plus (e)	\$1
FTGF Western Asset Global Multi Strategy Fund – Premier Class GBP Distributing (M) (Hedged) Plus (e)	\$–
FTGF Western Asset Short Duration Blue Chip Bond Fund – Class P2 US\$ Distributing (M) Plus (e)	\$109
FTGF Western Asset Short Duration Blue Chip Bond Fund – Class P2 Euro Distributing (M) (Hedged) Plus (e)	\$24
FTGF Western Asset Short Duration Blue Chip Bond Fund – Class P2 GBP Distributing (M) (Hedged) Plus (e)	\$508
FTGF Western Asset Macro Opportunities Bond Fund [^] – Class A US\$ Distributing (M) Plus (e)	\$781
FTGF Western Asset Macro Opportunities Bond Fund [^] – Class A AUD Distributing (M) (Hedged) Plus (e)	\$91
FTGF Western Asset Macro Opportunities Bond Fund [^] – Class A CNH Distributing (M) (Hedged) Plus (e)	\$12
FTGF Western Asset Macro Opportunities Bond Fund [^] – Class A Euro Distributing (M) (Hedged) Plus (e)	\$29
FTGF Western Asset Macro Opportunities Bond Fund [^] – Class A GBP Distributing (M) (Hedged) Plus (e)	\$55
FTGF Western Asset Macro Opportunities Bond Fund [^] – Class A JPY Distributing (M) Plus (e)	\$3
FTGF Western Asset Macro Opportunities Bond Fund [^] – Class A SGD Distributing (M) (Hedged) Plus (e)	\$135
FTGF Western Asset Macro Opportunities Bond Fund [^] – Class A SGD Distributing (M) Plus (e)	\$–
FTGF Western Asset Macro Opportunities Bond Fund [^] – Class X US\$ Distributing (M) Plus (e)	\$17
FTGF Western Asset Macro Opportunities Bond Fund [^] – Class X GBP Distributing (M) (Hedged) Plus (e)	\$8
FTGF Western Asset Macro Opportunities Bond Fund [^] – Premier Class GBP Distributing (M) (Hedged) Plus (e)	\$80
FTGF Western Asset Multi-Asset Credit Fund [^] – Class A US\$ Distributing (M) Plus (e)	\$–
FTGF Western Asset US Mortgage-Backed Securities Fund [^] – Class A US\$ Distributing (M) Plus (e)	\$–
FTGF Brandywine Global Income Optimiser Fund – Class A US\$ Distributing (M) Plus (e)	\$591
FTGF Brandywine Global Income Optimiser Fund – Class A Euro Distributing (M) (Hedged) Plus (e)	\$216
FTGF Brandywine Global Income Optimiser Fund – Class A GBP Distributing (M) (Hedged) Plus (e)	\$40
FTGF Brandywine Global Income Optimiser Fund – Class A SGD Distributing (M) (Hedged) Plus (e)	\$156
FTGF Brandywine Global Income Optimiser Fund – Class X US\$ Distributing (M) Plus (e)	\$49
FTGF Brandywine Global Income Optimiser Fund – Class X Euro Distributing (M) (Hedged) Plus (e)	\$35
FTGF Brandywine Global Income Optimiser Fund – Class X GBP Distributing (M) (Hedged) Plus (e)	\$8
FTGF Brandywine Global Income Optimiser Fund – Premier Class US\$ Distributing (M) Plus (e)	\$51
FTGF Brandywine Global Income Optimiser Fund – Premier Class Euro Distributing (M) (Hedged) Plus (e)	\$97
FTGF Brandywine Global Income Optimiser Fund – Premier Class GBP Distributing (M) (Hedged) Plus (e)	\$1
FTGF Brandywine Global Income Optimiser Fund – Class P2 US\$ Distributing (Q) Plus (e)	\$5
FTGF Brandywine Global Income Optimiser Fund – Class P2 Euro Distributing (M) (Hedged) Plus (e)	\$10
FTGF Brandywine Global Income Optimiser Fund – Class P2 GBP Distributing (M) (Hedged) Plus (e)	\$–
FTGF Brandywine Global Income Optimiser Fund – LM Class US\$ Distributing (M) Plus (e)	\$–
FTGF Brandywine Global Income Optimiser Fund – LM Class Euro Distributing (Q) (Hedged) Plus (e)	\$70
FTGF Brandywine Global Enhanced Absolute Return Fund [^] – Class X GBP Distributing (M) (Hedged) Plus (e)	\$–
FTGF Brandywine Global Multi-Sector Impact Fund [^] – Class A US\$ Distributing (M) Plus (e)	\$1
FTGF Brandywine Global Multi-Sector Impact Fund [^] – Class P1 Euro Distributing (M) (Hedged) Plus (e)	\$–
FTGF ClearBridge Tactical Dividend Income Fund – Class A US\$ Distributing (M) Plus (e)	\$–
FTGF ClearBridge Tactical Dividend Income Fund – Class A Euro Distributing (M) (Hedged) Plus (e)	\$–
FTGF ClearBridge Tactical Dividend Income Fund – Class X Euro Distributing (M) (Hedged) Plus (e)	\$–
FTGF ClearBridge Infrastructure Value Fund [^] – Premier Class CAD Distributing (Q) (Hedged) (PH) Plus (e)	€190
FTGF ClearBridge Infrastructure Value Fund [^] – Premier Class GBP Distributing (A) (Hedged) (PH) Plus (e)	€–
FTGF ClearBridge Global Infrastructure Income Fund – Class A US\$ Distributing (M) Plus (e)	\$409
FTGF ClearBridge Global Infrastructure Income Fund – Class A Euro Distributing (A) Plus (e)	\$–
FTGF ClearBridge Global Infrastructure Income Fund – Class X US\$ Distributing (M) Plus (e)	\$7
FTGF ClearBridge Global Infrastructure Income Fund – Class X Euro Distributing (Q) (Hedged) Plus (e)	\$4
FTGF ClearBridge Global Infrastructure Income Fund – Class X GBP Distributing (Q) (Hedged) Plus (e)	\$1
FTGF ClearBridge Global Infrastructure Income Fund – S Class US\$ Distributing (Q) Plus (e)	\$18
FTGF ClearBridge Global Infrastructure Income Fund – S Class Euro Distributing (Q) (Hedged) Plus (e)	\$1
FTGF ClearBridge Global Infrastructure Income Fund – S Class Euro Distributing (Q) Plus (e)	\$–
FTGF ClearBridge Global Infrastructure Income Fund – S Class GBP Distributing (Q) (Hedged) Plus (e)	\$2
FTGF ClearBridge Global Infrastructure Income Fund – S Class GBP Distributing (Q) Plus (e)	\$7
FTGF Martin Currie Asia Pacific Urban Trends Income Fund [^] – Class A US\$ Distributing (M) Plus (e)	\$23
FTGF Martin Currie Asia Pacific Urban Trends Income Fund [^] – Class A Euro Distributing (M) Plus (e)	\$2
FTGF Martin Currie Asia Pacific Urban Trends Income Fund [^] – Class P1 GBP Distributing (M) Plus (e)	\$1

Amounts designated as “–” are either \$0/€0 or less than \$1,000/€1,000.

Accumulating Share Classes

With respect to Accumulating Share Classes, it is intended that, in the normal course of business, distributions will not be declared and that any net investment income attributable to each Accumulating Share Class will be accumulated daily in the respective net asset value per share of each respective share class.

5. Share Capital and Redeemable Participating Shares

Share Capital

The Company was incorporated with an initial share capital of Euro 39,000 represented by 39,000 subscriber shares of no par value. All but three of the subscriber shares have been repurchased by the Company. Shareholders of these three subscriber shares are entitled to attend and vote at all of the meetings of the Company, but are not entitled to participate in the dividends or net assets of any Fund or of the Company.

Redeemable Participating Shares

The share capital of the Company shall at all times equal the net asset value. The Directors are empowered to issue up to five hundred billion shares of no par value in the Company at the net asset value per share on such terms as they may see fit. There are no rights of pre-emption upon the issue of shares in the Company.

Each of the shares entitles the Shareholder to participate equally on a pro rata basis in the dividends, where applicable, and net assets of the Fund in respect of which they are issued, save in the case of dividends declared prior to becoming a shareholder.

The proceeds from the issue of shares shall be applied in the books of the Company to the relevant Fund and shall be used in the acquisition on behalf of the relevant Fund of assets in which the Fund may invest. The records and accounts of each Fund shall be maintained separately.

[^] Not authorised for sale to the public in Hong Kong.

Notes to Financial Statements – (continued)

5. Share Capital and Redeemable Participating Shares – (continued)

Each Fund has different share classes offered as indicated in the Company's Prospectus. These different classes of shares differ principally in terms of their sales charges, fees, rates of expenses, distribution policy, and currency denomination. Investors are thus able to choose a share class that best suits their investment needs, considering the amount of investment and anticipated holding period.

Each share class is designated as a Distributing Share Class or an Accumulating Share Class. Accumulating Share Classes do not distribute net income, net realised or net unrealised capital gains whereas Distributing Share Classes will distribute at certain intervals, which will vary depending on the letter in parentheses at the end of the name of the Distributing Share Class, as explained under Note 5 - Distributions to Holders of Redeemable Participating Shares. In addition, the Company has subscriber shares outstanding. The subscriber shares do not entitle the holders to participate in the assets of any Fund.

Each Fund may offer share classes designated in currencies other than the base currency of the Fund. For each such share class, unless indicated by "(Hedged)" in the name of the share class, the relevant Investment Manager and Sub-Investment Manager will not employ any techniques to hedge the share class's exposure to changes in exchange rates between the base currency of the Fund and the currency of the share class.

Class A Shares are available to all investors. Commission/rebate payments may be made by distributors to dealers or other investors who have an agreement with a distributor with respect to such shares. Class B, C, D, E and K Shares are available to all investors who are clients of dealers appointed by a distributor with respect to such shares. Commission payments may be made by distributors to dealers or other investors who have an agreement with a distributor with respect to such shares. Class F Shares are available to professional investors and investors with a discretionary investment agreement with a dealer appointed by the distributor with respect to such shares. Commission/rebate payments may be made by distributors to dealers or other investors who have an agreement with the distributor with respect to such shares. Class J Shares are for Japanese distribution, at the discretion of the Directors or distributors. For the FTGF Western Asset Structured Opportunities Fund, Class M Shares are available to professional investors and investors with a discretionary investment agreement with a dealer or other entity appointed by a Distributor with respect to such shares. For all other Funds, Class M Shares are available to professional investors, platforms which are not allowed to accept and retain trail commissions, and investors with a discretionary investment agreement with a Dealer or other entity appointed by a Distributor with respect to such shares. Class R Shares are available to all investors who have a fee-based arrangement with an intermediary from whom they have received a personal recommendation in relation to their investment in the Funds. S Class Shares (formerly Class U, re-named on 31 May 2024) are available to an investor who makes a minimum initial investment of at least US\$50,000,000 in the relevant sub-fund, unless the investor satisfies either of the following criteria: (i) at least US\$1,000,000,000 (or equivalent in other currency), in aggregate, invested in, or committed to (by way of a letter of intent), Franklin Templeton's EU domiciled collective investment schemes; and/or (ii) at least US\$5,000,000,000 (or equivalent in other currency), in aggregate, of assets under, or committed to (by way of a letter of intent), the management of Franklin Templeton globally; provided that any such eligible institutional investor in (i) or (ii) above may not receive and retain any trail, commission, rebate, or other similar fees (referred to as inducements). Class T Shares are for Taiwanese distribution, at the discretion of the Directors or Distributors. Class X Shares are available to dealers, portfolio managers or platforms which, according to regulatory requirements or based on fee arrangements with their clients, are not allowed to accept and retain trail commissions; and institutional investors (for investors in the European Union, this means "Eligible Counterparties" as defined under MIFID II) investing for their own account. Class Y Shares are available to institutional investors at the discretion of the Directors or distributors. BW LM Share Classes are available at the discretion of the Directors or distributors to qualifying investors who are members of the Franklin Templeton group or clients of such members. LM Share Classes are available at the discretion of the Directors or distributors to qualifying investors who are members of the Franklin Templeton group, retirement schemes and schemes of similar nature sponsored by members of the Franklin Templeton group, or clients of such members. For investors based in the European Union, BW Premier Share Classes are available at the discretion of the Directors or distributors to "Eligible Counterparties" as defined under MIFID II; for investors based outside the European Union, BW Premier Share Classes are available to institutional investors at the discretion of the Directors or distributors or to qualifying investors who are members of the Franklin Templeton group or clients of such members. For investors based in the European Union, Premier Share Classes are available to "Eligible Counterparties" as defined under MIFID II; for investors based outside the European Union, Premier Share Classes are available to institutional investors.

For Class P1 (available from 31 May 2024), unless otherwise indicated in the relevant Supplement, it is intended that the Directors will accept applications from institutional investors investing a minimum of US\$10,000,000 in Class P1 Shares for a limited time until the total net asset value of the relevant Share Class(es) of the Fund (excluding seed capital) reaches US\$100,000,000 (or equivalent in other currency), or such other amounts as specifically determined by the Manager and disclosed on the Franklin Templeton website. For Class P2 (available from 31 May 2024), unless otherwise indicated in the relevant Supplement, it is intended that the Directors will accept applications from institutional investors, intermediaries, distributors, platforms and/or brokers/dealers investing a minimum of US\$5,000,000 in Class P2 Shares for a limited time until the total net asset value of the relevant Share Class(es) of the Fund (excluding seed capital) reaches US\$200,000,000 (or equivalent in other currency), or such other amounts as specifically determined by the Manager and disclosed on the Franklin Templeton website.

For share classes that include "(Hedged)" in their name after the currency denomination, it is intended that such share classes will be hedged against movements in exchange rates between the currency of the share class and the base currency of the relevant Fund. Certain share classes in Funds managed by Brandywine Global Investment Management, LLC are hedged relative to an index, as indicated by the inclusion of an "(IH)" in the Share Class name. The Funds managed by Brandywine Global Investment Management, LLC and the FTGF ClearBridge Infrastructure Value Fund managed by ClearBridge Investments (North America) Pty Limited offer portfolio hedged share classes, as indicated by the inclusion of a "(PH)" in the share class name. Certain Funds offer share classes that may pay a performance fee, as indicated by "(PF)" in the name of the share class.

Certain Funds also have issued shares of Grandfathered Share Classes, as indicated by the inclusion of "GA", "GE", "GP" or "(G)" in the name of the share class. The Grandfathered Share Classes are available only to unitholders of the affiliated funds. The Grandfathered Class Shares are closed to any subsequent subscriptions, both by existing shareholders in the share class and by new investors, except that shares may continue to be acquired through (1) dividend reinvestment; (2) automatic conversions from a Class B (G) Share Class of the Fund to a Class A (G) Share Class of the same Fund; and (3) exchanges of shares of a Grandfathered Share Class with the same letter designation. Notwithstanding the foregoing, as indicated in the Fund Supplements, certain Grandfathered Share Classes for certain Funds may be made available for subsequent subscriptions by existing shareholders in the share class in the sole discretion of the Directors.

6. Taxation

Under current Irish law and practice, the Company qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997 (as amended). On that basis, the Company will not generally be liable to Irish tax in respect of its income and gains, other than on the occurrence of a chargeable event. Generally a chargeable event arises on any distribution, redemption, repurchase, cancellation, transfer of shares or on the ending of a "Relevant Period", a "Relevant Period" being an eight year period beginning with the acquisition of the shares by the Shareholders and each subsequent period of eight years beginning immediately after the preceding Relevant Period.

No Irish tax will arise on the Company in respect of chargeable events in respect of:

- (i) a shareholder who is neither Irish resident nor ordinarily resident in Ireland for tax purposes, at the time of the chargeable event, provided an appropriate valid declaration is in place, or the Company has been authorised by Irish Revenue to make gross payments in the absence of appropriate declarations; and
- (ii) certain exempted Irish tax resident shareholders who have provided the Company with the necessary signed statutory declarations.

In addition, any transaction (which might otherwise be a chargeable event) in relation to shares held in a recognised clearing system as designated by order of the Irish Revenue Commissioners will not constitute a chargeable event.

In the absence of an appropriate declaration, the Company will be liable to Irish tax on the occurrence of a chargeable event.

Capital gains, dividends and interest received may be subject to taxes, including withholding taxes imposed by the country of origin and such taxes may not be recoverable by the Fund or its shareholders.

7. Cash and Cash Equivalents and Margin Accounts

Cash and cash equivalents are valued at their face value with interest accrued, where applicable. The cash and cash equivalents and cash overdraft balances of any Fund are held with the Depository. "Margin accounts and restricted cash" in the Statement of Financial Position represent margin deposits, cash collateral and realised gains and losses on futures contracts not yet delivered. As at 31 August 2024, margin deposits and cash collateral, held in relation to OTCs and exchange traded derivatives trading, were held with the following brokers: Bank of America Merrill Lynch, Barclays, BNP Paribas, BNY Mellon, Citi, Goldman Sachs, HSBC, JP Morgan, Morgan Stanley and UBS.

8. Commitments and Contingent Liabilities

There were no significant commitments or contingent liabilities as at 31 August 2024.

9. Soft Commission Arrangements

The Company has policies designed to ensure that its service providers act in the Funds' best interests when executing decisions to deal on behalf of those Funds in the context of managing the Funds' portfolios. For these purposes, all reasonable steps must be taken to obtain the best possible result for the Funds, taking into account price, costs, speed, likelihood of execution and settlement, order size and nature, or any other consideration relevant to the execution of the order. Any cash rebates received from a broker or dealer in consideration of Fund brokerage transactions directed to that broker or dealer will not be retained by the Investment Manager, the Sub-Investment Manager or any of their connected persons. The Company will not bear the costs of external research obtained by the Investment Managers and the Sub-Investment Managers. Such costs will be borne by the relevant Investment Manager or Sub-Investment Manager. Information about the Funds' execution policies is available to Shareholders at no charge upon request.

During the financial period ended 31 August 2024, Royce & Associates, LP ("Royce") entered into soft commission arrangements with brokers, but reimbursed the relevant Funds for any research costs incurred as part of such arrangements.

Notes to Financial Statements – (continued)

10. Exchange Rates

The following exchange rates were used in these financial statements to obtain the equivalent US Dollar, Euro and British Pound amounts for the respective Funds with US Dollar, Euro and British Pound based currencies, respectively:

	Currency	Exchange rates as at 31 August 2024
USD Based Funds	Argentine Peso	1,294.5397*
	Australian Dollar	1.4774
	Brazilian Real	5.6360
	British Pound	0.7614
	Canadian Dollar	1.3477
	Chinese Renminbi (CNH)	7.0888
	Chinese Renminbi (CNY)	7.0882
	Colombian Peso	4,181.0000
	Czech Koruna	22.6479
	Danish Krone	6.7481
	Egyptian Pound	48.6200
	Euro	0.9047
	Hong Kong Dollar	7.7978
	Indian Rupee	83.8713
	Indonesian Rupiah	15,455.0000
	Jamaican Dollar	157.5000
	Japanese Yen	146.1900
	Malaysian Ringgit	4.3225
	Mexican Peso	19.6943
	New Zealand Dollar	1.5996
	Norwegian Krone	10.6057
	Philippine Peso	56.1500
	Polish Zloty	3.8739
	Russian Ruble	90.6500
	Saudi Riyal	3.7526
	Singapore Dollar	1.3050
	South African Rand	17.8288
	South Korean Won	1,335.8500
	Swedish Krona	10.2682
	Swiss Franc	0.8501
	Taiwan Dollar	31.9900
Thai Baht	33.8450	
Turkish Lira	34.0720	
United Arab Emirates Dirham	3.6729	
Uruguayan Peso	40.3650	
EUR Based Funds		Exchange rates as at 31 August 2024
	Australian Dollar	1.6332
	Brazilian Real	6.2300
	British Pound	0.8417
	Canadian Dollar	1.4897
	Danish Krone	7.4594
	Singapore Dollar	1.4425
GBP Based Funds		Exchange rates as at 31 August 2024
	Australian Dollar	1.6332
	Brazilian Real	6.2300
	British Pound	0.8417
Canadian Dollar	1.4897	
Danish Krone	7.4594	
Singapore Dollar	1.4425	
Swedish Krona	11.3505	
Swiss Franc	0.9396	
United States Dollar	1.1054	
		Exchange rates as at 31 August 2024
	United States Dollar	1.3133

* Discounted daily rate, based on ARS EqWgt Impli (UNOFFICIAL) Index, as per instructions from FTIS.

11. Fair Value Estimation

The Company has classified fair value measurements using a fair value hierarchy that reflects the significance of the inputs used in making the measurements. The fair value hierarchy has the following levels:

Level 1 inputs are unadjusted quoted prices in an active market for identical assets or liabilities that the entity can access at the measurement date.

Level 2 inputs are inputs other than quoted prices included within Level 1 that are observable (i.e. developed using market data) for the asset or liability, either directly or indirectly.

Level 3 inputs are unobservable inputs (i.e. for which market data is unavailable) for the asset or liability.

An investment is always categorised as level 1, 2 or 3 in its entirety. In certain cases, the fair value measurement for an investment may use a number of different inputs that fall into different levels of the fair value hierarchy. In such cases, an investment's level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The assessment of the significance of a particular input to the fair value measurement requires judgement and is specific to the investment.

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in these securities.

Notes to Financial Statements – (continued)

11. Fair Value Estimation – (continued)

The following table analyses under the fair value hierarchy the Funds' financial assets and financial liabilities measured at fair value at 31 August 2024:

	FTGF Western Asset US Government Liquidity Fund as at 31 August 2024 (in 000's)	FTGF Western Asset US Core Bond Fund as at 31 August 2024 (in 000's)	FTGF Western Asset US Core Plus Bond Fund as at 31 August 2024 (in 000's)	FTGF Western Asset Global Multi Strategy Fund as at 31 August 2024 (in 000's)	FTGF Western Asset US High Yield Fund as at 31 August 2024 (in 000's)
Level 1					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	71
Derivative assets held for trading	–	329	1,784	727	–
Derivative liabilities held for trading	–	(276)	(1,898)	(34)	(25)
	–	53	(114)	693	46
Level 2					
Bonds and Notes	\$ 978,416	\$ 135,521	\$ 708,619	\$ 237,611	\$ 89,753
Money Market Instruments	419,302	–	–	–	–
Equity Instruments	–	1,386	–	3,252	11
Derivative assets held for trading	–	327	4,383	3,482	427
Derivative liabilities held for trading	–	(545)	(7,217)	(1,598)	(137)
	1,397,718	136,689	705,785	242,747	90,054
Level 3					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ 17
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	85	53	79
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	–	–	85	53	96
Total Investments	\$ 1,397,718	\$ 136,742	\$ 705,756	\$ 243,493	\$ 90,196

	FTGF Western Asset Global High Yield Fund as at 31 August 2024 (in 000's)	FTGF Western Asset Asian Opportunities Fund as at 31 August 2024 (in 000's)	FTGF Western Asset Short Duration Blue Chip Bond Fund as at 31 August 2024 (in 000's)	FTGF Western Asset Global Core Plus Bond Fund^ as at 31 August 2024 (in 000's)	FTGF Western Asset Global Credit Fund^ as at 31 August 2024 (in 000's)
Level 1					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	1	–	–	–	–
Derivative assets held for trading	–	82	46	351	7
Derivative liabilities held for trading	(47)	–	(1,472)	(145)	(165)
	(46)	82	(1,426)	206	(158)
Level 2					
Bonds and Notes	\$ 44,954	\$ 243,009	\$ 465,978	\$ 104,941	\$ 30,673
Money Market Instruments	–	–	–	–	–
Equity Instruments	1	7,571	4,036	9,816	554
Derivative assets held for trading	308	1,112	8,771	1,712	61
Derivative liabilities held for trading	(44)	(11)	(6,802)	(1,072)	(494)
	45,219	251,681	471,983	115,397	30,794
Level 3					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	50	–	–	–	20
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	50	–	–	–	20
Total Investments	\$ 45,223	\$ 251,763	\$ 470,557	\$ 115,603	\$ 30,656

^ Not authorised for sale to the public in Hong Kong.

Notes to Financial Statements – (continued)

11. Fair Value Estimation – (continued)

	FTGF Western Asset Macro Opportunities Bond Fund [^] as at 31 August 2024 (in 000's)	FTGF Western Asset Multi-Asset Credit Fund [^] as at 31 August 2024 (in 000's)	FTGF Western Asset Structured Opportunities Fund [^] as at 31 August 2024 (in 000's)	FTGF Western Asset US Mortgage-Backed Securities Fund [^] as at 31 August 2024 (in 000's)	Western Asset UCITS SMASh Series Core Plus Completion Fund [^] as at 31 August 2024 (in 000's)
Level 1					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	8,252	–	–
Derivative assets held for trading	7,156	586	456	3	133
Derivative liabilities held for trading	(11,248)	(318)	–	(387)	(65)
	(4,092)	268	8,708	(384)	68
Level 2					
Bonds and Notes	\$ 395,727	\$ 376,336	\$ 487,019	\$ 1,197,435	\$ 17,234
Money Market Instruments	–	–	–	–	–
Equity Instruments	55,639	–	35,246	53,089	425
Derivative assets held for trading	24,786	10,395	20	–	372
Derivative liabilities held for trading	(13,000)	(2,307)	–	–	(254)
	463,152	384,424	522,285	1,250,524	17,777
Level 3					
Bonds and Notes	\$ –	\$ 882	\$ 16,558	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	1,236	39	–	–	–
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	1,236	921	16,558	–	–
Total Investments	\$ 460,296	\$ 385,613	\$ 547,551	\$ 1,250,140	\$ 17,845
	FTGF Brandywine Global Fixed Income Fund as at 31 August 2024 (in 000's)	FTGF Brandywine Global Fixed Income Absolute Return Fund [^] as at 31 August 2024 (in 000's)	FTGF Brandywine Global High Yield Fund [^] as at 31 August 2024 (in 000's)	FTGF Brandywine Global Opportunistic Fixed Income Fund as at 31 August 2024 (in 000's)	FTGF Brandywine Global Income Optimiser Fund as at 31 August 2024 (in 000's)
Level 1					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	2	–	–	–	31
Derivative liabilities held for trading	–	(32)	(9)	–	(1,019)
	2	(32)	(9)	–	(988)
Level 2					
Bonds and Notes	\$ 114,957	\$ 131,914	\$ 26,620	\$ 181,594	\$ 1,037,408
Money Market Instruments	–	–	–	–	–
Equity Instruments	2,344	6,204	1,727	5,698	86,419
Derivative assets held for trading	1,520	6,359	409	6,311	14,681
Derivative liabilities held for trading	(912)	(4,047)	(20)	(2,513)	(9,172)
	117,909	140,430	28,736	191,090	1,129,336
Level 3					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	–	–	–	–	–
Total Investments	\$ 117,911	\$ 140,398	\$ 28,727	\$ 191,090	\$ 1,128,348

[^] Not authorised for sale to the public in Hong Kong.

Notes to Financial Statements – (continued)

11. Fair Value Estimation – (continued)

	FTGF Brandywine Global Credit Opportunities Fund [^] as at 31 August 2024 (in 000's)	FTGF Brandywine Global Multi- Sector Impact Fund [^] as at 31 August 2024 (in 000's)	FTGF Brandywine Global – US Fixed Income Fund [^] as at 31 August 2024 (in 000's)	FTGF ClearBridge US Value Fund as at 31 August 2024 (in 000's)	FTGF ClearBridge US Appreciation Fund as at 31 August 2024 (in 000's)
Level 1					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	1,484,354	194,655
Derivative assets held for trading	–	1	–	–	–
Derivative liabilities held for trading	–	(15)	(45)	–	–
	–	(14)	(45)	1,484,354	194,655
Level 2					
Bonds and Notes	\$ 13,136	\$ 12,936	\$ 35,517	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	813	1,464	770	–	–
Derivative assets held for trading	–	129	–	1,386	–
Derivative liabilities held for trading	(83)	(146)	–	(1)	–
	13,866	14,383	36,287	1,385	–
Level 3					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	–	–	–	–	–
Total Investments	\$ 13,866	\$ 14,369	\$ 36,242	\$ 1,485,739	\$ 194,655
	FTGF ClearBridge US Large Cap Growth Fund as at 31 August 2024 (in 000's)	FTGF ClearBridge US Aggressive Growth Fund as at 31 August 2024 (in 000's)	FTGF ClearBridge Tactical Dividend Income Fund as at 31 August 2024 (in 000's)	FTGF ClearBridge US Equity Sustainability Leaders Fund as at 31 August 2024 (in 000's)	FTGF ClearBridge Global Growth Fund [^] as at 31 August 2024 (in 000's)
Level 1					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	1,830,092	184,100	39,730	1,343,203	27,318
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	1,830,092	184,100	39,730	1,343,203	27,318
Level 2					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	2,198	134	30	1,814	–
Derivative liabilities held for trading	(1,028)	(1)	–	(25)	–
	1,170	133	30	1,789	–
Level 3					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	–	–	–	–	–
Total Investments	\$ 1,831,262	\$ 184,233	\$ 39,760	\$ 1,344,992	\$ 27,318

[^] Not authorised for sale to the public in Hong Kong.

Notes to Financial Statements – (continued)

11. Fair Value Estimation – (continued)

	FTGF ClearBridge Infrastructure Value Fund [^] as at 31 August 2024 (in 000's)	FTGF ClearBridge Global Infrastructure Income Fund as at 31 August 2024 (in 000's)	FTGF ClearBridge Global Sustainability Improvers Fund [^] as at 31 August 2024 (in 000's)	FTGF Royce US Small Cap Opportunity Fund as at 31 August 2024 (in 000's)	FTGF Royce US Smaller Companies Fund as at 31 August 2024 (in 000's)
Level 1					
Bonds and Notes	€ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	763,331	307,269	6,062	806,856	98,112
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	763,331	307,269	6,062	806,856	98,112
Level 2					
Bonds and Notes	€ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	25,855	2,091
Derivative assets held for trading	436	1,082	1	1,557	3
Derivative liabilities held for trading	(905)	(15)	–	(185)	–
	(469)	1,067	1	27,227	2,094
Level 3					
Bonds and Notes	€ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	–	–	–	–	–
Total Investments	€ 762,862	\$ 308,336	\$ 6,063	\$ 834,083	\$ 100,206
	FTGF Royce Global Small Cap Premier Fund [^] as at 31 August 2024 (in 000's)	Franklin MV European Equity Growth and Income Fund [^] as at 31 August 2024 (in 000's)	Legg Mason QS Emerging Markets Equity Fund [^] as at 31 August 2024 (in 000's)	Franklin MV Global Equity Growth and Income Fund [^] as at 31 August 2024 (in 000's)	FTGF Martin Currie Global Long-Term Unconstrained Fund [^] as at 31 August 2024 (in 000's)
Level 1					
Bonds and Notes	\$ –	€ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	4,399	–	–	–	48,922
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	4,399	–	–	–	48,922
Level 2					
Bonds and Notes	\$ –	€ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	158	–	–	–	236
Derivative assets held for trading	–	–	–	–	284
Derivative liabilities held for trading	–	–	–	–	(1)
	158	–	–	–	519
Level 3					
Bonds and Notes	\$ –	€ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	–	–	–	–	–
Total Investments	\$ 4,557	€ –	\$ –	\$ –	\$ 49,441

[^] Not authorised for sale to the public in Hong Kong.

Notes to Financial Statements – (continued)

11. Fair Value Estimation – (continued)

	FTGF Martin Currie Global Emerging Markets Fund [^] as at 31 August 2024 (in 000's)	FTGF Martin Currie European Unconstrained Fund [^] as at 31 August 2024 (in 000's)	FTGF Martin Currie Improving Society Fund [^] as at 31 August 2024 (in 000's)	Franklin Responsible Income 2028 Fund [^] as at 31 August 2024 (in 000's)	Franklin Responsible Income 2029 Fund [^] as at 31 August 2024 (in 000's)
Level 1					
Bonds and Notes	\$ –	€ –	\$ –	€ –	€ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	30,237	98,453	9,402	–	–
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	30,237	98,453	9,402	–	–
Level 2					
Bonds and Notes	\$ –	€ –	\$ –	€ 82,442	€ 39,010
Money Market Instruments	–	–	–	–	–
Equity Instruments	2	–	–	–	–
Derivative assets held for trading	–	6	45	–	–
Derivative liabilities held for trading	–	(11)	(9)	–	–
	2	(5)	36	82,442	39,010
Level 3					
Bonds and Notes	\$ –	€ –	\$ –	€ –	€ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	–	–	–	–	–
Total Investments	\$ 30,239	€ 98,448	\$ 9,438	€ 82,442	€ 39,010

12. Securities Collateral

Credit risk is addressed through diversified use of counterparties and issuers, and through minimum security ratings and average portfolio ratings. The respective Investment Manager and/or Sub-Investment Managers may set portfolio limits and may invest based on internal parameters with mutually agreed limits set at a Fund's inception, including issue and issuer limitations, credit minimums an average credit quality and the account is monitored on an ongoing basis to ensure it continues to meet these parameters. Rigorous independent analysis of all credit securities before purchase, including financial modelling, scenario analysis, and monitoring changes in risk profile may also be performed. Generally, no more than 5% of the portfolio may be invested in any single corporate issuer at the time of purchase.

Transactions resulting in large unrealised gains to a Fund may require a Fund to hold collateral received from a broker. In these instances, the credit risk to the Fund is reduced by the value of the collateral held. In the event a broker files for bankruptcy, in the U.S. (though regulations may vary by jurisdiction), collateral posted in connection with certain derivative financial instruments is exempt from the automatic stay implemented at the inception of a bankruptcy proceeding. This derivative financial instruments exemption would allow a Fund to immediately foreclose on collateral posted by the insolvent party in order to satisfy claims against such insolvent party.

The value of underlying securities received as collateral in relation to derivatives trading held by the following Funds was as follows:

Fund	Broker	As at 31 August 2024 Market Value of Collateral 000's
FTGF Western Asset US Core Plus Bond Fund	Bank of America Merrill Lynch	\$102
FTGF Western Asset US Core Plus Bond Fund	Goldman Sachs	\$99
FTGF Western Asset Global Multi Strategy Fund	Morgan Stanley	\$7
FTGF Western Asset Macro Opportunities Bond Fund [^]	BNP Paribas	\$3,782
FTGF Western Asset Macro Opportunities Bond Fund [^]	Citi	\$104
FTGF Western Asset Macro Opportunities Bond Fund [^]	Goldman Sachs	\$538
FTGF Western Asset Macro Opportunities Bond Fund [^]	JP Morgan	\$356
FTGF Western Asset Multi-Asset Credit Fund [^]	Goldman Sachs	\$41

The Company monitors its risk by periodically considering the credit quality and financial positions of the counterparties which the Funds use. The Funds may only trade with approved counterparties.

A list of approved counterparties is maintained. Additions to this list are reviewed quarterly and a thorough re-evaluation of all counterparties is conducted annually. The review includes analysis of the counterparty's capital adequacy, profitability, liquidity and other factors as may be appropriate.

For efficient portfolio management purposes, each Fund may enter into repurchase agreements, reverse repurchase agreements and stock lending agreements subject to the conditions and limits set out in the Central Bank UCITS Regulations.

Until the expiry of the repurchase agreements, reverse repurchase agreements and the stock lending transactions, collateral obtained under such contracts or transactions:

- (i) must be marked to market daily;
- (ii) must equal or exceed, in value, at all times the value of the amount invested or securities loaned;
- (iii) must be transferred to the trustee, or its agent; and
- (iv) must be immediately available to the scheme, without recourse to the counterparty, in the event of a default by that entity.

Any non-cash collateral received by the Company cannot be sold or repledged; must be held at the credit risk of the counterparty; and must be issued by an entity independent of the counterparty.

The Valuation Committee meets at least monthly and whenever the circumstances so require, to review and deliberate on valuation concerns including credit risk. The respective Investment Manager and/or Sub-Investment Managers provide risk analysis to the Board and the Committee on a semi-annual basis.

Substantially all of the cash and securities held by the Funds are held via the Depository, who has a credit rating of AA-. Bankruptcy or insolvency by the Depository may cause the Funds' rights with respect to the cash held by the Depository to be delayed or limited. The credit rating of the Depository is highly rated by prominent rating agencies. If the credit quality or financial position of the Depository deteriorates significantly, the respective Investment Manager and/or Sub-Investment Managers may move the cash holdings to another bank.

Any securities placed as collateral are disclosed on the Portfolio of Investments. Cash and cash equivalents held at the Depository and margin accounts and restricted cash are disclosed in the Statement of Financial Position.

If a Fund has posted collateral to a counterparty, in a counterparty insolvency, that Fund may have the right under trading agreements with the counterparty to recall such posted collateral. In practice, however, the Fund may seek to reduce any amounts owed to the counterparty to settle any open transactions by setting off the amounts owed against the posted collateral. If the Fund was due back any collateral after setting off against the amounts owed (e.g., the Fund's position was over collateralised), it is likely the Fund would have an unsecured claim against the counterparty in the insolvency proceeding for the excess amount due to it.

To mitigate counterparty credit risk, certain over-the-counter derivatives are cleared through central clearing houses. Under this arrangement, trades entered with counterparties are given up to clearing houses, which after acceptance effectively replace the counterparty for the risk aspects of the trade.

[^] Not authorised for sale to the public in Hong Kong.

Notes to Financial Statements – (continued)

12. Securities Collateral – (continued)

The following table represents the market value of the securities which have been placed as collateral with brokers in relation to derivatives trading:

Fund	Broker	As at 31 August 2024 Market Value of Collateral 000's
FTGF Western Asset US Core Plus Bond Fund	Citi	\$1
FTGF Western Asset Macro Opportunities Bond Fund [^]	Bank of America Merrill Lynch	\$4,760

13. Disclosure for Cross Investments by Funds within the Company

Certain Funds invest in other Funds of the Company. These cross investments have been eliminated in the financial statements of the Company, as follows:

- the market values of the underlying collective investment schemes have been eliminated in the total Company amounts in the Statement of Financial Position;
- the realised gains and losses, including movements in unrealised gains and losses, and the relevant dividend income and distributions on the cross investments have been eliminated in the total Company amounts disclosed in the Statement of Comprehensive Income; and
- the monetary amounts of purchases and sales of units in such collective investment schemes have been eliminated from the net proceeds from sales of shares and cost of shares reacquired, respectively, in the total Company amounts disclosed in the Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares.

FTGF Brandywine Global Enhanced Absolute Return Fund[^]

FTGF Brandywine Global Enhanced Absolute Return Fund[^] held no shares in FTGF Brandywine Global Credit Opportunities Fund[^] at the financial period end. Transactions involving these shares and the related gains, losses and distributions during the financial period were:

	FTGF Brandywine Global Credit Opportunities Fund [^] For the period ended 31 August 2024 (in 000's)
Issue of shares	\$-
Redemption of shares	(4,023)
Net realised gain on financial assets at fair value through profit or loss	523
Distributions received	-
Cost	-
Fair value	-
Net unrealised gain on financial assets at fair value through profit or loss	\$-

14. Significant Events

On 14 March 2024, an updated Supplement of Franklin Responsible Income 2029 Fund[^] was issued by the Company and noted by the Central Bank.

Effective 27 March 2024, Franklin Responsible Income 2029 Fund[^] commenced trading.

Effective 1 April 2024, the Company Secretary has been changed from Bradwell Limited to OGS Corporate Governance Limited.

On 30 April 2024, authorisations for Legg Mason Western Asset EM Local Currency Debt Fund[^] and Legg Mason Western Asset Global Total Return Investment Grade Bond Fund[^] were revoked, at the request of the Company, by the Central Bank.

On 31 May 2024, a new version of the Prospectus was noted by the Central Bank. The primary purpose of the updated Prospectus was to facilitate a change in the naming convention across a number of share classes of the Company. In addition, the FTGF ClearBridge Value Fund changed its name to FTGF ClearBridge US Value Fund. Please further note that some additional amendments were carried out on certain Funds, as necessary and, as set out in the notice to Shareholders dated 12 April 2024.

In addition to the above, the investment policy in respect of FTGF Brandywine Global Fixed Income Fund was also materially amended. These amendments included: (i) a reduction of emerging market country exposure, (ii) amendments to the average weighted duration limits, (iii) a change of benchmark, (iv) change of targeted returns and (v) an introduction of currency exposure limits. The changes to the policy were approved by the Shareholders of the Fund at an EGM held on 8 May 2024 and were noted by the Central Bank on 31 May 2024.

Effective 31 May 2024, FTGF ClearBridge Value Fund was re-named to FTGF ClearBridge US Value Fund.

Effective 17 July 2024, FTGF Brandywine Global Enhanced Absolute Return Fund[^] ceased trading.

Effective 26 July 2024, FTGF Martin Currie Asia Pacific Urban Trends Income Fund[^] ceased trading.

Effective 29 July 2024, FTGF Western Asset Euro Core Plus Bond Fund[^] ceased trading.

Effective 30 August 2024, Jaspal Saggar was appointed as Director to the Board of Directors of FTIS.

There have been no other significant events during the financial period ended 31 August 2024.

15. Segregated Liability

The Company is an umbrella fund with segregated liability between its Funds. As such, as matter of Irish law the assets of each of the Funds will not be exposed to the liabilities of the Company's other Funds. Notwithstanding the foregoing there can be no assurance that, should an action be brought against the Company in the court of another jurisdiction, the segregated nature of the Funds would necessarily be upheld.

16. Subsequent Events

Effective 29 October 2024, FTGF Western Asset Macro Opportunities Bond Fund[^] will cease trading.

There were no other material events subsequent to the Statement of Financial Position date which require disclosure in the financial statements.

17. Approval of the Semi-Annual Report and Unaudited Financial Statements

On 15 October 2024, the Semi-Annual Report and unaudited interim financial statements were presented to and noted by the Board of Directors and were approved for filing with the Central Bank and for circulation to the shareholders.

[^] Not authorised for sale to the public in Hong Kong.

Supplemental Information – Total Expense Ratios (TER)

	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**
FTGF Western Asset US Government Liquidity Fund		
Class A US\$ Accumulating	0.65	
Class A US\$ Distributing (D)	0.65	
Class C US\$ Accumulating	1.35	
Class X US\$ Distributing (D)	0.45	
Class A (G) US\$ Accumulating	0.65	
Class A (G) US\$ Distributing (D)	0.65	
Class L (G) US\$ Distributing (D)	0.69	
FTGF Western Asset US Core Bond Fund		
Class A US\$ Accumulating	1.09	
Class A US\$ Distributing (D)	1.09	
Class C US\$ Accumulating	1.58	
Class C US\$ Distributing (D)	1.59	
Class E US\$ Accumulating	1.69	
Class F US\$ Accumulating	0.62	
Class F US\$ Distributing (D)	0.55	
Class X US\$ Accumulating	0.59	
Class X US\$ Distributing (D)	0.60	
Premier Class US\$ Accumulating	0.45	
LM Class US\$ Accumulating	0.14	
Class GA US\$ Accumulating	0.96	
Class GE US\$ Accumulating	1.56	
FTGF Western Asset US Core Plus Bond Fund		
Class A US\$ Accumulating	1.26	
Class A US\$ Distributing (D)	1.26	
Class A US\$ Distributing (M) Plus	1.26	
Class A AUD Distributing (M) (Hedged) Plus	1.26	
Class A Euro Accumulating (Hedged)	1.26	
Class B US\$ Distributing (D)	1.52	
Class C US\$ Accumulating	1.76	
Class C US\$ Distributing (D)	1.76	
Class E US\$ Accumulating	1.86	
Class F US\$ Accumulating	0.66	
Class F US\$ Distributing (D)	0.66	
Class X US\$ Accumulating	0.56	
Class X US\$ Distributing (D)	0.56	
Class X Euro Accumulating (Hedged)	0.56	
Premier Class US\$ Accumulating	0.41	
Premier Class US\$ Distributing (M)	0.41	
Premier Class Euro Accumulating (Hedged)	0.45	
S Class US\$ Accumulating	0.38	
LM Class US\$ Distributing (M)	0.11	
LM Class GBP Accumulating (Hedged)	0.11	
Class A (G) US\$ Accumulating	1.26	
Class A (G) US\$ Distributing (D)	1.26	
Class B (G) US\$ Distributing (D)	1.75	
Class L (G) US\$ Accumulating	1.76	
Class L (G) US\$ Distributing (D)	1.76	
FTGF Western Asset Global Multi Strategy Fund		
Class A US\$ Accumulating	1.39	
Class A US\$ Distributing (D)	1.40	
Class A US\$ Distributing (M)	1.40	
Class A US\$ Distributing (M) Plus	1.39	
Class A AUD Distributing (M) (Hedged) Plus	1.39	
Class A Euro Accumulating (Hedged)	1.40	
Class A Euro Distributing (M) (Hedged)	1.40	
Class A Euro Distributing (M) (Hedged) Plus (e)	1.40	
Class A GBP Distributing (M) (Hedged)	1.40	
Class A HKD Distributing (M) Plus	1.39	
Class A SGD Distributing (M) (Hedged) Plus	1.40	
Class A ZAR Distributing (M) (Hedged) Plus	1.40	
Class B US\$ Distributing (D)	1.65	
Class C US\$ Accumulating	1.89	
Class C US\$ Distributing (D)	1.90	
Class E US\$ Accumulating	2.00	
Class E US\$ Distributing (D)	2.00	
Class E Euro Accumulating (Hedged)	2.00	
Class E Euro Distributing (M) (Hedged)	2.00	
Class F US\$ Accumulating	0.80	
Class F US\$ Distributing (D)	0.80	
Class X US\$ Distributing (D)	0.85	
Class X Euro Accumulating (Hedged)	0.85	
Class X GBP Distributing (D) (Hedged)	0.85	
Premier Class US\$ Accumulating	0.55	
Premier Class US\$ Distributing (M)	0.55	
Premier Class CHF Accumulating (Hedged)	0.54	
Premier Class Euro Accumulating (Hedged)	0.54	
Premier Class Euro Distributing (M) (Hedged)	0.55	
Premier Class GBP Distributing (M) (Hedged)	0.55	
Premier Class GBP Distributing (M) (Hedged) Plus (e)	0.55	
Premier Class PLN Accumulating (Hedged)	0.54	
Class P2 US\$ Accumulating	0.45	
LM Class AUD Distributing (M) (Hedged)	0.15	
LM Class GBP Accumulating (Hedged)	0.15	
FTGF Western Asset US High Yield Fund		
Class A US\$ Accumulating	1.25	
Class A US\$ Distributing (D)	1.25	
Class A US\$ Distributing (M)	1.25	
Class A US\$ Distributing (M) Plus	1.25	
Class A Euro Distributing (M) (Hedged)	1.25	
Class A HKD Distributing (M) Plus	1.25	
Class A SGD Distributing (M) (Hedged) Plus	1.25	
Class C US\$ Accumulating	1.75	
Class C US\$ Distributing (D)	1.75	
Class E US\$ Accumulating	1.87	
Class E US\$ Distributing (D)	1.87	
Class E Euro Accumulating (Hedged)	1.87	
Class F US\$ Accumulating	0.87	
Class F US\$ Distributing (D)	0.87	
Premier Class US\$ Accumulating	0.61	
Premier Class GBP Accumulating (Hedged)	0.61	
Class P1 US\$ Distributing (M)	0.45	
Class P1 Euro Distributing (M) (Hedged)	0.45	
LM Class US\$ Distributing (M)	0.15	
LM Class GBP Accumulating (Hedged)	0.15	
Class A (G) US\$ Accumulating	1.32	
Class A (G) US\$ Distributing (D)	1.32	
Class L (G) US\$ Accumulating	1.82	
Class L (G) US\$ Distributing (D)	1.82	
Class GF US\$ Accumulating	1.11	
FTGF Western Asset Global High Yield Fund		
Class A US\$ Accumulating	1.25	
Class A US\$ Distributing (D)	1.25	
Class A US\$ Distributing (M)	1.25	
Class A US\$ Distributing (M) Plus	1.25	
Class A AUD Distributing (M) (Hedged) Plus	1.25	
Class A Euro Accumulating	1.25	
Class A Euro Distributing (D) (Hedged)	1.25	
Class A SGD Distributing (M) (Hedged) Plus	1.25	
Class C US\$ Accumulating	1.75	
Class C US\$ Distributing (D)	1.75	
Class E US\$ Accumulating	2.01	
Class E US\$ Distributing (D)	2.01	
Class E Euro Distributing (M) (Hedged)	2.00	
Class F US\$ Accumulating	1.01	
Class F US\$ Distributing (D)	1.01	
Class X US\$ Distributing (D)	0.91	
Class X GBP Distributing (D) (Hedged)	0.91	
Premier Class Euro Accumulating (Hedged)	0.76	
Premier Class GBP Distributing (D) (Hedged)	0.76	
Class P1 US\$ Distributing (M)	0.45	
Class P1 Euro Distributing (M) (Hedged)	0.45	
Class A (G) US\$ Accumulating	1.56	
Class A (G) US\$ Distributing (D)	1.56	
Class L (G) US\$ Accumulating	2.06	
Class L (G) US\$ Distributing (D)	2.06	
FTGF Western Asset Asian Opportunities Fund		
Class A US\$ Accumulating	1.40	
Class A US\$ Distributing (D)	1.40	
Class A US\$ Distributing (M)	1.40	
Class A US\$ Distributing (M) Plus	1.40	
Class A AUD Distributing (M) (Hedged) Plus	1.40	
Class A CHF Accumulating (Hedged)	1.38	
Class A CNH Distributing (M) (Hedged) Plus	1.41	
Class A Euro Accumulating	1.40	
Class A Euro Accumulating (Hedged)	1.40	
Class A Euro Distributing (A)	1.40	
Class A HKD Distributing (M) Plus	1.39	
Class A SGD Accumulating (Hedged)	1.40	
Class A SGD Distributing (M) (Hedged) Plus	1.40	
Class A SGD Distributing (M) Plus	1.40	
Class B US\$ Accumulating	1.65	
Class C US\$ Accumulating	1.90	
Class C US\$ Distributing (D)	1.89	
Class E US\$ Accumulating	2.00	
Class E US\$ Distributing (D)	2.00	
Class F US\$ Accumulating	0.99	
Class F US\$ Distributing (D)	1.00	
Class X US\$ Distributing (M)	0.89	
Premier Class US\$ Accumulating	0.75	
Premier Class Euro Accumulating	0.74	
Premier Class Euro Accumulating (Hedged)	0.74	
Premier Class Euro Distributing (A)	0.74	
Premier Class Euro Distributing (M)	0.75	
Premier Class GBP Distributing (M)	0.74	
LM Class US\$ Accumulating	0.15	
LM Class Euro Distributing (M) (Hedged)	0.15	

Supplemental Information – Total Expense Ratios (TER) – (continued)

	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**		Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**
FTGF Western Asset Short Duration Blue Chip Bond Fund		FTGF Western Asset Macro Opportunities Bond Fund[^]	
Class A US\$ Accumulating	1.13	Class A US\$ Accumulating	1.74
Class A US\$ Distributing (M)	1.13	Class A US\$ Distributing (M) Plus (e)	1.74
Class A Euro Accumulating (Hedged)	1.13	Class A US\$ Distributing (S)	1.74
Class A SEK Accumulating (Hedged)	1.13	Class A AUD Accumulating (Hedged)	1.74
Class A SEK Distributing (M) (Hedged)	1.00	Class A AUD Distributing (M) (Hedged) Plus (e)	1.74
Class C US\$ Accumulating	1.63	Class A CHF Accumulating (Hedged)	1.74
Class C US\$ Distributing (M)	1.62	Class A CNH Accumulating (Hedged)	1.74
Class E US\$ Accumulating	1.72	Class A CNH Distributing (M) (Hedged) Plus (e)	1.74
Class E US\$ Distributing (D)	1.72	Class A Euro Accumulating (Hedged)	1.74
Class F US\$ Accumulating	0.73	Class A Euro Distributing (A)	1.74
Class F US\$ Distributing (D)	0.73	Class A Euro Distributing (M) (Hedged) Plus (e)	1.74
Class X Euro Accumulating (Hedged)	0.63	Class A Euro Distributing (S) (Hedged)	1.74
Premier Class US\$ Accumulating	0.48	Class A GBP Accumulating	1.74
Premier Class CHF Distributing (M) (Hedged)	0.48	Class A GBP Accumulating (Hedged)	1.74
Premier Class Euro Accumulating (Hedged)	0.47	Class A GBP Distributing (M) (Hedged) Plus (e)	1.74
Premier Class Euro Distributing (M) (Hedged)	0.47	Class A SEK Accumulating (Hedged)	1.74
Premier Class GBP Accumulating (Hedged)	0.48	Class A SGD Accumulating (Hedged)	1.74
Premier Class GBP Distributing (M) (Hedged)	0.50	Class A SGD Distributing (M) (Hedged) Plus (e)	1.74
Class P2 US\$ Distributing (M) Plus (e)	0.38	Class A SGD Distributing (M) Plus (e)	1.74
Class P2 Euro Accumulating (Hedged)	0.40	Class C US\$ Accumulating	2.24
Class P2 Euro Distributing (M) (Hedged) Plus (e)	0.38	Class C US\$ Distributing (S)	2.24
Class P2 GBP Distributing (M) (Hedged) Plus (e)	0.38	Class A JPY Distributing (M) Plus (e)	1.74
FTGF Western Asset Global Core Plus Bond Fund[^]		Class A NOK Accumulating (Hedged)	1.74
Class A US\$ Distributing (A)	1.20	Class E US\$ Accumulating	2.34
Class X US\$ Accumulating	0.70	Class E US\$ Distributing (S)	2.34
Premier Class US\$ Accumulating	0.58	Class E Euro Accumulating (Hedged)	2.34
Premier Class Euro Accumulating (Hedged)	0.57	Class F US\$ Accumulating	1.34
Premier Class GBP Accumulating (Hedged)	0.55	Class F US\$ Distributing (S)	1.34
Premier Class NZD Accumulating (Hedged)	0.55	Class R Euro Accumulating (Hedged)	1.34
Class P1 US\$ Accumulating	0.45	Class X US\$ Accumulating	1.24
Class P1 Euro Accumulating (Hedged)	0.45	Class X US\$ Distributing (M) Plus (e)	1.24
LM Class US\$ Accumulating	0.20	Class X US\$ Distributing (S)	1.24
LM Class CAD Accumulating (Hedged)	0.20	Class X CHF Accumulating (Hedged)	1.24
FTGF Western Asset Global Credit Fund[^]		Class X Euro Accumulating	1.24
Class A US\$ Accumulating	1.33	Class X Euro Accumulating (Hedged)	1.24
Class A Euro Accumulating (Hedged)	1.34	Class X Euro Distributing (A) (Hedged)	1.24
Class X US\$ Accumulating	0.68	Class X Euro Distributing (M) (Hedged)	1.24
Premier Class Euro Accumulating (Hedged)	0.69	Class X GBP Accumulating	1.24
Premier Class GBP Accumulating (Hedged)	0.69	Class X GBP Accumulating (Hedged)	1.24
LM Class US\$ Accumulating	0.33	Class X GBP Distributing (M) (Hedged) Plus (e)	1.24
LM Class Euro Accumulating (Hedged)	0.33	Class X SGD Accumulating (Hedged)	1.24
		Premier Class US\$ Accumulating	1.09
		Premier Class US\$ Distributing (S)	1.09
		Premier Class AUD Accumulating (Hedged)	1.09
		Premier Class AUD Distributing (S) (Hedged)	1.09
		Premier Class BRL Accumulating (Hedged)	1.09
		Premier Class CHF Accumulating (Hedged)	1.09
		Premier Class CHF Distributing (S) (Hedged)	1.10
		Premier Class Euro Accumulating	1.09
		Premier Class Euro Accumulating (Hedged)	1.09
		Premier Class Euro Distributing (S) (Hedged)	1.09
		Premier Class GBP Accumulating (Hedged)	1.09
		Premier Class GBP Distributing (M) (Hedged) Plus (e)	1.09
		Premier Class JPY Accumulating (Hedged)	1.09
		Premier Class PLN Accumulating (Hedged)	1.09
		FTGF Western Asset Multi-Asset Credit Fund[^]	
		Class A US\$ Accumulating	1.52
		Class A US\$ Distributing (M) Plus (e)	1.52
		Class A Euro Accumulating (Hedged)	1.52
		Class C US\$ Accumulating	2.05
		Class P2 US\$ Accumulating	0.52
		Class P2 CHF Distributing (A)	0.52
		Class P2 CHF Distributing (A) (Hedged)	0.52
		Class P2 Euro Accumulating (Hedged)	0.52
		Class P2 GBP Accumulating (Hedged)	0.52
		LM Class CAD Accumulating (Hedged)	0.12
		LM Class Euro Accumulating (Hedged)	0.12
		LM Class GBP Accumulating (Hedged)	0.12
		FTGF Western Asset Structured Opportunities Fund[^]	
		Class D Euro Accumulating (Hedged)	1.46
		Class D US\$ Accumulating	1.46
		Class D US\$ Distributing (M)	1.46
		Class M CHF Accumulating (Hedged)	0.86
		Class M US\$ Distributing (M)	0.86
		Class M Euro Accumulating (Hedged)	0.86
		Premier Class US\$ Accumulating	0.71
		Premier Class US\$ Distributing (Q)	0.71
		Premier Class Euro Accumulating (Hedged)	0.71
		Premier Class Euro Distributing (Q) (Hedged)	0.71
		LM Class US\$ Accumulating	0.12

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Supplemental Information – Total Expense Ratios (TER) – (continued)

	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**
FTGF Western Asset US Mortgage-Backed Securities Fund[^]		
Class A US\$ Distributing (M) Plus (e)	1.26	
Premier Class US\$ Accumulating	0.40	
LM Class US\$ Accumulating	0.10	
Western Asset UCITS SMASh Series Core Plus Completion Fund[^]		
LM Class US\$ Distributing (Q)	n/a	
FTGF Brandywine Global Fixed Income Fund		
Class A US\$ Accumulating	1.45	
Class A US\$ Distributing (M)	1.45	
Class A US\$ Distributing (S)	1.45	
Class A AUD Distributing (M) (Hedged) Plus	1.45	
Class A Euro Accumulating (Hedged)	1.46	
Class A Euro Distributing (A) (Hedged)	1.44	
Class A Euro Distributing (S)	1.45	
Class A Euro Distributing (S) (Hedged)	1.47	
Class A GBP Accumulating	1.44	
Class A GBP Distributing (M) (Hedged)	1.44	
Class A GBP Distributing (S) (Hedged)	1.47	
Class A SGD Accumulating	1.44	
Class B US\$ Accumulating	1.71	
Class C US\$ Accumulating	1.95	
Class C US\$ Distributing (S)	1.95	
Class E US\$ Accumulating	2.04	
Class E Euro Accumulating (Hedged)	2.07	
Class F US\$ Accumulating	1.05	
Class F US\$ Distributing (S)	1.05	
Class R GBP Distributing (S) (Hedged)	1.07	
Class X US\$ Accumulating	0.93	
Class X US\$ Distributing (S)	0.95	
Class X Euro Accumulating (Hedged)	0.95	
Class X GBP Accumulating	0.95	
Class X GBP Accumulating (Hedged)	0.95	
Class X GBP Distributing (S) (Hedged)	0.95	
Premier Class US\$ Accumulating	0.80	
Premier Class US\$ Distributing (S)	0.79	
Premier Class Euro Accumulating	0.80	
Premier Class Euro Accumulating (Hedged)	0.80	
Premier Class GBP Accumulating (Hedged)	0.81	
Premier Class GBP Distributing (M) (Hedged)	0.79	
Premier Class GBP Distributing (S) (Hedged)	0.82	
LM Class US\$ Accumulating	0.22	
FTGF Brandywine Global Fixed Income Absolute Return Fund[^]		
Class A US\$ Accumulating	1.68	
Class A US\$ Distributing (A)	1.68	
Class A Euro Accumulating (Hedged)	1.68	
Class A SGD Accumulating	1.81	
Class C US\$ Accumulating	2.18	
Class E US\$ Distributing (A)	2.28	
Class X US\$ Accumulating	1.20	
Class X GBP Accumulating (Hedged)	1.20	
Class X GBP Distributing (M) (Hedged)	1.23	
Premier Class US\$ Accumulating	1.08	
Premier Class Euro Accumulating (Hedged)	1.05	
Premier Class GBP Distributing (M) (Hedged)	1.08	
LM Class US\$ Accumulating	0.19	
FTGF Brandywine Global High Yield Fund[^]		
Class A US\$ Accumulating	1.40	
Class A US\$ Distributing (D)	1.40	
Class F US\$ Accumulating	0.90	
Class F US\$ Distributing (D)	0.90	
Premier Class US\$ Accumulating	0.75	
Premier Class GBP Accumulating (Hedged) (IH)	0.75	
Class P2 CAD Accumulating (Hedged) (IH)	0.48	
Class P2 Euro Distributing (A) (Hedged) (IH)	0.48	
FTGF Brandywine Global Opportunistic Fixed Income Fund		
Class A US\$ Accumulating	1.44	
Class A US\$ Distributing (M)	1.45	
Class A Euro Accumulating (Hedged)	1.43	
Class A SGD Accumulating	1.44	
Class C US\$ Accumulating	1.95	
Class E US\$ Accumulating	2.05	
Class F US\$ Accumulating	1.05	
Class F US\$ Distributing (M)	1.05	
Class X GBP Distributing (M) (Hedged)	0.95	
Class X GBP Distributing (M) (Hedged) (IH)	0.95	
Premier Class US\$ Accumulating	0.80	
Premier Class NZD Accumulating (Hedged) (IH)	0.80	
LM Class NZD Accumulating (Hedged) (IH)	0.15	
FTGF Brandywine Global Income Optimiser Fund		
Class A US\$ Accumulating	1.37	
Class A US\$ Distributing (A)	1.37	
Class A US\$ Distributing (D)	1.37	
Class A US\$ Distributing (M) Plus	1.37	
Class A US\$ Distributing (M) Plus (e)	1.37	
Class A AUD Accumulating (Hedged)	1.37	
Class A AUD Distributing (M) (Hedged) Plus	1.37	
Class A CNH Distributing (M) (Hedged) Plus	1.37	
Class A CZK Accumulating (Hedged)	1.37	
Class A Euro Accumulating	1.40	
Class A Euro Accumulating (Hedged)	1.37	
Class A Euro Distributing (A) (Hedged)	1.37	
Class A Euro Distributing (M) (Hedged) Plus	1.37	
Class A Euro Distributing (M) (Hedged) Plus (e)	1.37	
Class A GBP Distributing (M) (Hedged) Plus	1.37	
Class A GBP Distributing (M) (Hedged) Plus (e)	1.37	
Class A HKD Accumulating	1.37	
Class A HKD Distributing (M) Plus	1.37	
Class A SGD Distributing (M) (Hedged) Plus	1.37	
Class A SGD Distributing (M) (Hedged) Plus (e)	1.37	
Class A SGD Distributing (M) Plus	1.37	
Class C US\$ Accumulating	1.87	
Class C US\$ Distributing (D)	1.87	
Class E US\$ Accumulating	1.97	
Class E US\$ Distributing (D)	1.97	
Class E Euro Accumulating (Hedged)	1.97	
Class F US\$ Accumulating	0.92	
Class F US\$ Distributing (D)	0.92	
Class X US\$ Accumulating	0.72	
Class X US\$ Distributing (D)	0.75	
Class X US\$ Distributing (M) Plus (e)	0.72	
Class X Euro Accumulating	0.72	
Class X Euro Accumulating (Hedged)	0.72	
Class X Euro Distributing (M) (Hedged) Plus (e)	0.72	
Class X GBP Distributing (M) (Hedged) Plus (e)	0.72	
Premier Class US\$ Accumulating	0.57	
Premier Class US\$ Distributing (M) Plus (e)	0.57	
Premier Class Euro Accumulating (Hedged)	0.57	
Premier Class Euro Distributing (M) (Hedged) Plus (e)	0.57	
Premier Class SEK Accumulating (Hedged)	0.57	
Class P2 US\$ Accumulating	0.47	
Class P2 US\$ Distributing (Q) Plus (e)	0.47	
Class P2 Euro Accumulating (Hedged)	0.47	
Class P2 Euro Distributing (M) (Hedged) Plus (e)	0.47	
Class P2 GBP Distributing (M) (Hedged) Plus (e)	0.47	
LM Class US\$ Accumulating	0.12	
LM Class US\$ Distributing (M)	0.12	
LM Class US\$ Distributing (M) Plus (e)	0.10	
LM Class Euro Distributing (Q) (Hedged) Plus (e)	0.12	
LM Class GBP Accumulating (Hedged)	0.12	
FTGF Brandywine Global Credit Opportunities Fund[^]		
Class A US\$ Accumulating	1.95	
Class X US\$ Distributing (M)	1.45	
Premier Class US\$ Accumulating	1.30	
FTGF Brandywine Global Multi-Sector Impact Fund[^]		
Class A US\$ Distributing (M) Plus (e)	1.40	
Class P1 US\$ Accumulating	0.45	
Class P1 Euro Distributing (M) (Hedged) Plus (e)	0.45	
Class P1 GBP Accumulating (Hedged)	0.45	
FTGF Brandywine Global – US Fixed Income Fund[^]		
Class A US\$ Accumulating	1.10	
Class P1 US\$ Accumulating	0.35	

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Supplemental Information – Total Expense Ratios (TER) – (continued)

	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**
FTGF ClearBridge US Value Fund		
Class A US\$ Accumulating	1.80	
Class A US\$ Distributing (A)	1.80	
Class A Euro Accumulating	1.80	
Class A Euro Accumulating (Hedged)	1.80	
Class A Euro Distributing (A) (Hedged)	1.80	
Class A GBP Distributing (A)	1.80	
Class A SGD Accumulating	1.80	
Class A SGD Accumulating (Hedged)	1.80	
Class C US\$ Accumulating	2.30	
Class C US\$ Distributing (A)	2.30	
Class E US\$ Accumulating	2.55	
Class F US\$ Accumulating	1.20	
Class F US\$ Distributing (A)	1.20	
Class X US\$ Accumulating	1.10	
Class X US\$ Distributing (A)	1.10	
Class X Euro Accumulating	1.04	
Premier Class US\$ Accumulating	0.78	
Premier Class US\$ Distributing (A)	0.78	
Premier Class Euro Accumulating	0.78	
Premier Class Euro Accumulating (Hedged)	0.78	
Premier Class GBP Accumulating	0.78	
S Class US\$ Accumulating	0.63	
LM Class US\$ Distributing (A)	0.11	
FTGF ClearBridge US Appreciation Fund		
Class A US\$ Accumulating	1.74	
Class A US\$ Distributing (A)	1.74	
Class A Euro Accumulating	1.74	
Class C US\$ Accumulating	2.22	
Class C US\$ Distributing (A)	2.22	
Class E US\$ Accumulating	2.47	
Class E US\$ Distributing (A)	2.47	
Class F US\$ Accumulating	1.15	
Class F US\$ Distributing (A)	1.15	
Class X US\$ Distributing (A)	1.08	
Class X Euro Accumulating	1.08	
Premier Class US\$ Accumulating	0.77	
Premier Class US\$ Distributing (A)	0.77	
Premier Class Euro Accumulating	0.77	
LM Class US\$ Accumulating	0.15	
Class A (G) US\$ Accumulating	1.40	
Class B (G) US\$ Accumulating	1.89	
Class L (G) US\$ Accumulating	1.89	
Class GA US\$ Accumulating	1.56	
Class GA Euro Accumulating	1.56	
Class GA Euro Distributing (A)	1.56	
Class GE US\$ Accumulating	2.31	
Class GE Euro Accumulating	2.31	
FTGF ClearBridge US Large Cap Growth Fund		
Class A US\$ Accumulating	1.70	
Class A US\$ Distributing (A)	1.70	
Class A Euro Accumulating	1.70	
Class A Euro Accumulating (Hedged)	1.70	
Class A Euro Distributing (A)	1.75	
Class B US\$ Accumulating	2.20	
Class B US\$ Distributing (A)	2.20	
Class C US\$ Accumulating	2.20	
Class C US\$ Distributing (A)	2.20	
Class E US\$ Accumulating	2.45	
Class E US\$ Distributing (A)	2.45	
Class F US\$ Accumulating	1.10	
Class F US\$ Distributing (A)	1.10	
Class X US\$ Accumulating	1.07	
Class X Euro Accumulating	1.07	
Class X Euro Accumulating (Hedged)	1.07	
Class X GBP Accumulating	1.07	
Premier Class US\$ Accumulating	0.73	
Premier Class US\$ Distributing (A)	0.73	
Premier Class BRL Accumulating (Hedged)	0.73	
Premier Class Euro Accumulating	0.73	
Premier Class Euro Accumulating (Hedged)	0.73	
Premier Class Euro Distributing (A)	0.73	
Premier Class GBP Accumulating	0.73	
S Class US\$ Accumulating	0.63	
S Class US\$ Distributing (Q)	0.63	
S Class Euro Accumulating	0.63	
LM Class US\$ Accumulating	0.10	
Class A (G) US\$ Accumulating	1.35	
Class L (G) US\$ Accumulating	1.85	
Class GA US\$ Accumulating	1.52	
Class GA Euro Accumulating	1.52	
FTGF ClearBridge US Aggressive Growth Fund		
Class A US\$ Accumulating	1.80	
Class A US\$ Distributing (A)	1.80	
Class A AUD Accumulating (Hedged)	1.80	
Class A CHF Accumulating (Hedged)	1.80	
Class A CNH Accumulating (Hedged)	1.80	
Class A Euro Accumulating	1.80	
Class A Euro Accumulating (Hedged)	1.80	
Class A Euro Distributing (A) (Hedged)	1.80	
Class A GBP Accumulating	1.80	
Class A HKD Accumulating	1.80	
Class A SEK Accumulating (Hedged)	1.80	
Class A SGD Accumulating (Hedged)	1.80	
Class B US\$ Distributing (A)	2.30	
Class C US\$ Accumulating	2.30	
Class C US\$ Distributing (A)	2.30	
Class E US\$ Accumulating	2.55	
Class E US\$ Distributing (A)	2.55	
Class E Euro Accumulating	2.55	
Class E Euro Accumulating (Hedged)	2.55	
Class F US\$ Accumulating	1.20	
Class F US\$ Distributing (A)	1.20	
Class X US\$ Accumulating	1.13	
Class X US\$ Distributing (A)	1.12	
Class X Euro Accumulating	1.13	
Class X Euro Accumulating (Hedged)	1.12	
Class X GBP Accumulating	1.13	
Premier Class US\$ Accumulating	0.80	
Premier Class Euro Accumulating	0.80	
Premier Class Euro Accumulating (Hedged)	0.80	
Premier Class GBP Accumulating	0.80	
Premier Class GBP Accumulating (Hedged)	0.80	
Premier Class GBP Distributing (A)	0.80	
Class A (G) US\$ Accumulating	1.45	
Class B (G) US\$ Accumulating	1.95	
Class L (G) US\$ Accumulating	1.95	
Class GA Euro Accumulating	1.57	
Class GA Euro Distributing (A)	1.57	
Class GE US\$ Accumulating	2.32	
Class GE Euro Accumulating	2.32	
FTGF ClearBridge Tactical Dividend Income Fund		
Class A US\$ Accumulating	1.75	
Class A US\$ Distributing (A)	1.75	
Class A US\$ Distributing (M) Plus	1.75	
Class A US\$ Distributing (M) Plus (e)	1.75	
Class A US\$ Distributing (Q)	1.75	
Class A AUD Distributing (M) (Hedged) Plus	1.75	
Class A CNH Distributing (M) (Hedged) Plus	1.75	
Class A Euro Accumulating	1.75	
Class A Euro Accumulating (Hedged)	1.75	
Class A Euro Distributing (M) (Hedged) Plus (e)	1.75	
Class A HKD Distributing (M) Plus	1.75	
Class A SGD Distributing (M) (Hedged) Plus	1.75	
Class C US\$ Accumulating	2.23	
Class C US\$ Distributing (A)	2.23	
Class C US\$ Distributing (Q)	2.23	
Class F US\$ Accumulating	1.15	
Class F Euro Accumulating	1.15	
Class F Euro Distributing (A)	1.15	
Class X Euro Distributing (M) (Hedged) Plus (e)	1.10	
FTGF ClearBridge US Equity Sustainability Leaders Fund		
Class A US\$ Accumulating	1.67	
Class A US\$ Distributing (A)	1.67	
Class A Euro Accumulating	1.67	
Class A Euro Accumulating (Hedged)	1.67	
Class A SEK Accumulating	1.50	
Class F US\$ Accumulating	1.07	
Class X US\$ Accumulating	1.07	
Class X US\$ Distributing (A)	1.06	
Class X Euro Accumulating	1.06	
Class X Euro Accumulating (Hedged)	1.05	
Class X GBP Accumulating	1.06	
Class X GBP Accumulating (Hedged)	1.06	
Premier Class US\$ Accumulating	0.72	
Premier Class US\$ Distributing (A)	0.72	
Premier Class Euro Accumulating	0.75	
Premier Class Euro Accumulating (Hedged)	0.72	
Premier Class GBP Accumulating	0.72	
Class P2 US\$ Accumulating	0.52	
Class P2 Euro Accumulating	0.52	
Class P2 Euro Accumulating (Hedged)	0.52	
Class P2 GBP Accumulating	0.52	
Class P2 GBP Accumulating (Hedged)	0.52	
Class P2 GBP Distributing (Q)	0.52	
LM Class Euro Accumulating	0.12	

Supplemental Information – Total Expense Ratios (TER) – (continued)

	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**
FTGF ClearBridge Global Growth Fund[^]		
Class A US\$ Accumulating	1.80	
Premier Class US\$ Accumulating	0.80	
FTGF ClearBridge Infrastructure Value Fund[^]		
Class A US\$ Accumulating	1.97	
Class A US\$ Accumulating (Hedged)	1.97	
Class A US\$ Distributing (M) (Hedged) Plus	1.97	
Class A US\$ Distributing (M) Plus	2.00	
Class A US\$ Distributing (Q)	1.97	
Class A AUD Distributing (M) (Hedged) Plus	1.97	
Class A CNH Distributing (M) (Hedged) Plus	1.97	
Class A Euro Accumulating	1.97	
Class A Euro Accumulating (Hedged) (PH)	1.97	
Class A Euro Distributing (A)	1.97	
Class A Euro Distributing (M) Plus	1.97	
Class A SGD Distributing (M) (Hedged) Plus	1.97	
Class C US\$ Accumulating	2.47	
Class C US\$ Accumulating (Hedged)	2.47	
Class E US\$ Accumulating	2.72	
Class E US\$ Accumulating (Hedged)	2.72	
Class E Euro Accumulating	2.72	
Class E Euro Distributing (A)	2.72	
Class F US\$ Accumulating	1.38	
Class F US\$ Accumulating (Hedged)	1.38	
Class X US\$ Accumulating	1.07	
Class X US\$ Distributing (A)	1.08	
Class X Euro Accumulating	1.08	
Class X Euro Accumulating (Hedged) (PH)	1.08	
Class X GBP Distributing (Q)	1.07	
Premier Class US\$ Accumulating	0.88	
Premier Class BRL Accumulating (Hedged)	0.88	
Premier Class CAD Distributing (Q) (Hedged) (PH) Plus (e)	0.88	
Premier Class Euro Accumulating	0.88	
Premier Class Euro Accumulating (Hedged) (PH)	0.88	
Premier Class GBP Accumulating	0.88	
Premier Class GBP Distributing (A) (Hedged) (PH) Plus (e)	0.88	
Premier Class GBP Distributing (Q)	0.88	
S Class Euro Accumulating	0.73	
FTGF ClearBridge Global Infrastructure Income Fund		
Class A US\$ Accumulating	1.97	
Class A US\$ Distributing (M) Plus	1.97	
Class A US\$ Distributing (M) Plus (e)	1.97	
Class A AUD Distributing (M) (Hedged) Plus	1.97	
Class A CNH Distributing (M) (Hedged) Plus	1.97	
Class A Euro Distributing (A) Plus (e)	1.97	
Class A Euro Distributing (M) (Hedged) Plus	1.97	
Class A GBP Distributing (M) (Hedged) Plus	1.97	
Class A HKD Distributing (M) Plus	1.97	
Class A SGD Distributing (M) (Hedged) Plus	1.97	
Class X US\$ Distributing (M) Plus (e)	1.22	
Class X Euro Distributing (M) (Hedged)	1.22	
Class X Euro Distributing (Q) (Hedged) Plus (e)	1.22	
Class X GBP Distributing (Q) (Hedged) Plus (e)	1.21	
Premier Class US\$ Accumulating	0.88	
Premier Class US\$ Distributing (M) Plus	0.88	
Premier Class Euro Distributing (M) (Hedged)	0.88	
S Class US\$ Accumulating	0.73	
S Class US\$ Distributing (Q) Plus (e)	0.72	
S Class Euro Accumulating	0.73	
S Class Euro Distributing (Q) (Hedged) Plus (e)	0.70	
S Class Euro Distributing (Q) Plus (e)	0.73	
S Class GBP Accumulating	0.73	
S Class GBP Accumulating (Hedged)	0.73	
S Class GBP Distributing (Q) (Hedged) Plus (e)	0.73	
S Class GBP Distributing (Q) Plus (e)	0.73	
Class P2 US\$ Accumulating	0.53	
Class P2 US\$ Distributing (M) Plus	0.53	
FTGF ClearBridge Global Sustainability Improvers Fund[^]		
Class A US\$ Accumulating	1.80	
Class A SGD Accumulating (Hedged)	1.80	
Premier Class US\$ Accumulating	0.80	
Class P2 US\$ Accumulating	0.45	
Class P2 Euro Accumulating (Hedged)	0.45	
Class P2 GBP Accumulating (Hedged)	0.45	
FTGF Royce US Small Cap Opportunity Fund		
Class A US\$ Accumulating	1.97	
Class A US\$ Distributing (A)	1.97	
Class A AUD Accumulating (Hedged)	1.97	
Class A CNH Accumulating (Hedged)	1.97	
Class A Euro Accumulating	1.97	
Class A Euro Accumulating (Hedged)	1.97	
Class A Euro Distributing (A) (Hedged)	1.96	
Class A GBP Accumulating (Hedged)	1.96	
Class A GBP Distributing (A)	1.97	
Class A SEK Accumulating (Hedged)	1.97	
Class A SGD Accumulating	1.97	
Class A SGD Accumulating (Hedged)	1.97	
Class B US\$ Accumulating	2.46	
Class B US\$ Distributing (A)	2.46	
Class C US\$ Accumulating	2.46	
Class C US\$ Distributing (A)	2.46	
Class E US\$ Accumulating	2.71	
Class E US\$ Distributing (A)	2.71	
Class E Euro Accumulating	2.71	
Class E Euro Accumulating (Hedged)	2.71	
Class F US\$ Accumulating	1.37	
Class F US\$ Distributing (A)	1.37	
Class R Euro Accumulating	1.47	
Class X US\$ Accumulating	1.22	
Class X US\$ Distributing (A)	1.21	
Class X Euro Accumulating	1.22	
Class X Euro Accumulating (Hedged)	1.21	
Class X GBP Accumulating	1.22	
Class X GBP Distributing (A)	1.22	
Premier Class US\$ Accumulating	0.87	
Premier Class BRL Accumulating (Hedged)	0.87	
Premier Class Euro Accumulating	0.87	
Premier Class Euro Accumulating (Hedged)	0.86	
Premier Class GBP Accumulating	0.87	
Premier Class PLN Accumulating (Hedged)	0.87	
FTGF Royce US Smaller Companies Fund		
Class A US\$ Accumulating	2.00	
Class A US\$ Distributing (A)	2.03	
Class A Euro Accumulating	2.03	
Class A Euro Accumulating (Hedged)	2.03	
Class A Euro Distributing (A)	2.04	
Class A GBP Distributing (A)	2.03	
Class A SEK Accumulating (Hedged)	2.08	
Class C US\$ Accumulating	2.50	
Class C US\$ Distributing (A)	2.53	
Class E US\$ Accumulating	2.78	
Class E US\$ Distributing (A)	2.78	
Class E Euro Accumulating	2.77	
Class F US\$ Accumulating	1.44	
Class F US\$ Distributing (A)	1.44	
Class X US\$ Distributing (A)	1.25	
Premier Class US\$ Accumulating	0.94	
Premier Class US\$ Distributing (A)	0.94	
Premier Class GBP Distributing (A)	0.94	
Class P2 US\$ Accumulating	0.65	
Class A (G) US\$ Accumulating	1.44	
Class L (G) US\$ Accumulating	1.93	
FTGF Royce Global Small Cap Premier Fund[^]		
Class A US\$ Accumulating	1.99	
Class X US\$ Accumulating	1.21	
Class X GBP Accumulating	1.22	
Premier Class US\$ Accumulating	0.90	
FTGF Martin Currie Global Long-Term Unconstrained Fund[^]		
Class A US\$ Accumulating	2.00	
Class A Euro Accumulating	2.00	
Class A Euro Accumulating (Hedged)	2.00	
Class C US\$ Accumulating	2.49	
Class E US\$ Accumulating	2.75	
Class F US\$ Accumulating	1.40	
Class X Euro Accumulating	1.23	
Class X GBP Accumulating	1.22	
Class X GBP Accumulating (Hedged)	1.21	
Premier Class US\$ Accumulating	0.90	
Class P2 Euro Accumulating (Hedged)	0.55	
Class P2 GBP Accumulating	0.55	

[^] Not authorised for sale to the public in Hong Kong.

Supplemental Information – Total Expense Ratios (TER) – (continued)

	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**
FTGF Martin Currie Global Emerging Markets Fund[^]	
Class A US\$ Accumulating	2.00
Class E US\$ Accumulating	2.74
Class F US\$ Accumulating	1.40
Class X US\$ Accumulating	1.25
Premier Class US\$ Accumulating	0.90
Class P2 US\$ Accumulating	0.70
Class P2 Euro Accumulating	0.70
FTGF Martin Currie European Unconstrained Fund[^]	
Class A US\$ Accumulating (Hedged)	2.00
Class A Euro Accumulating	1.99
Class E US\$ Accumulating (Hedged)	2.75
Class X Euro Accumulating	1.24
Premier Class BRL Accumulating (Hedged)	0.89
Premier Class Euro Accumulating	0.89
Class P1 US\$ Accumulating	0.50
Class P1 Euro Accumulating	0.49
Class P1 GBP Accumulating	0.49
Class P2 Euro Accumulating	0.50
FTGF Martin Currie Improving Society Fund[^]	
Class A US\$ Accumulating	2.00
Class X GBP Accumulating	1.25
Class X GBP Accumulating (Hedged)	1.25
Class P1 US\$ Accumulating	0.15
Class P1 Euro Accumulating (Hedged)	0.15
Class P1 GBP Accumulating	0.15
Class P1 GBP Accumulating (Hedged)	0.15
Class P2 GBP Accumulating	0.15
Franklin Responsible Income 2028 Fund[^]	
Class A Euro Accumulating	0.75
Class A Euro Distributing (A)	0.75
Class D Euro Accumulating	1.30
Class D Euro Distributing (A)	1.30
Class X Euro Accumulating	0.35
Class X Euro Distributing (A)	0.35
Franklin Responsible Income 2029 Fund[^]	
Class A Euro Accumulating	0.75
Class A Euro Distributing (A)	0.75
Class D Euro Accumulating	1.30
Class D Euro Distributing (A)	1.30
Class K Euro Accumulating	0.75
Class K Euro Distributing (A)	0.75
Class X Euro Accumulating	0.35
Class X Euro Distributing (A)	0.35

The method of calculation of the Total Expense Ratios (TER) is described on the website of the Asset Management Association Switzerland (AMAS) (www.am-switzerland.ch).

(1) CU = Currency units in the Fund's accounting currency.

** Annualised for periods less than one year.

[^] Not authorised for sale to the public in Hong Kong.

Statement of Major Portfolio Changes

For the period ended 31 August 2024

In accordance with the UCITS Regulations, a statement of significant changes in the composition of each Fund's Portfolio of Investments during the reporting period is provided to ensure that shareholders can identify changes in the investments held by each of the Funds. These are defined as the aggregate purchases and sales of an investment (including maturities but excluding reverse repurchase agreements, overnight discount notes and time deposits, which are employed chiefly as a mean of seeking to ensure efficient portfolio management) exceeding 1.00% of the total value of purchases and sales for the period. At a minimum the largest twenty purchases and sales are listed. If a Fund entered into less than twenty purchases or sales during the reporting period, then all transactions are presented.

FTGF Western Asset US Government Liquidity Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
United States Treasury Bill, zero coupon, due 18/04/2024	45,724	United States Treasury Bill, zero coupon, due 16/04/2024	61,100
Federal Home Loan Bank Discount Notes, 0.000% due 17/05/2024	43,811	United States Treasury Bill, zero coupon, due 18/04/2024	55,800
Federal Home Loan Bank Discount Notes, 0.000% due 20/05/2024	36,984	Federal Home Loan Bank Discount Notes, 0.000% due 17/05/2024	44,000
Federal Farm Credit Banks Funding Corp, 5.360% due 12/04/2024	35,000	Federal Home Loan Bank Discount Notes, 0.000% due 22/04/2024	40,000
United States Treasury Bill, zero coupon, due 16/04/2024	34,979	Federal Home Loan Bank Discount Notes, 0.000% due 20/05/2024	37,000
United States Treasury Bill, zero coupon, due 13/08/2024	33,468	United States Treasury Bill, zero coupon, due 21/03/2024	35,000
Federal Home Loan Bank Discount Notes, 0.000% due 04/04/2024	30,995	Federal Farm Credit Banks Funding Corp, 5.360% due 12/04/2024	35,000
Federal Home Loan Bank Discount Notes, 0.000% due 22/04/2024	29,987	United States Treasury Bill, zero coupon, due 13/08/2024	33,800
United States Treasury Bill, zero coupon, due 14/05/2024	29,815	Federal Home Loan Bank Discount Notes, 0.000% due 04/04/2024	31,000
United States Treasury Bill, zero coupon, due 10/09/2024	29,755	United States Treasury Bill, zero coupon, due 28/03/2024	30,200
Federal Home Loan Bank Discount Notes, 0.000% due 19/04/2024	29,196	United States Treasury Bill, zero coupon, due 02/05/2024	30,000
Federal Home Loan Bank Discount Notes, 0.000% due 03/04/2024	25,996	United States Treasury Bill, zero coupon, due 22/08/2024	30,000
Federal Farm Credit Banks Funding Corp, 5.390%, due 09/09/2024	25,004	United States Treasury Bill, zero coupon, due 14/05/2024	30,000
United States Treasury Bill, zero coupon, due 18/06/2024	24,836	Federal Home Loan Bank Discount Notes, 0.000% due 19/04/2024	29,200
United States Treasury Bill, zero coupon, due 20/06/2024	24,740	United States Treasury Bill, zero coupon, due 12/03/2024	26,500
United States Treasury Bill, zero coupon, due 16/07/2024	24,660	Federal Home Loan Bank Discount Notes, 0.000% due 03/04/2024	26,000
United States Treasury Bill, zero coupon, due 03/09/2024	24,632	United States Treasury Bill, zero coupon, due 26/03/2024	25,000
United States Treasury Bill, zero coupon, due 03/12/2024	24,585	United States Treasury Bill, zero coupon, due 09/05/2024	25,000
United States Treasury Bill, zero coupon, due 09/04/2024	21,610	United States Treasury Bill, zero coupon, due 20/06/2024	25,000
Federal Farm Credit Banks Funding Corp, 5.480%, due 11/07/2025	20,017	United States Treasury Bill, zero coupon, due 04/04/2024	25,000
		United States Treasury Bill, zero coupon, due 25/04/2024	25,000
		United States Treasury Bill, zero coupon, due 11/07/2024	25,000
		United States Treasury Bill, zero coupon, due 07/03/2024	25,000
		Federal Farm Credit Banks Funding Corp, 5.350% due 29/04/2024	25,000
		United States Treasury Bill, zero coupon, due 18/06/2024	24,996
		United States Treasury Bill, zero coupon, due 16/07/2024	24,986
		United States Treasury Bill, zero coupon, due 19/03/2024	23,500
		United States Treasury Bill, zero coupon, due 27/06/2024	23,000
		United States Treasury Bill, zero coupon, due 02/04/2024	22,600
		United States Treasury Bill, zero coupon, due 09/04/2024	21,700
		United States Treasury Bill, zero coupon, due 05/03/2024	21,700

FTGF Western Asset US Core Bond Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	34,500	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	36,222
United States Treasury Note/Bond, 4.750%, due 15/11/2053	1,884	United States Treasury Note/Bond, 3.625%, due 15/05/2053	4,849
Ginnie Mae, 30 year, TBA 0.000%	1,303	United States Treasury Note/Bond, 4.000%, due 31/01/2031	2,645
Ginnie Mae, 30 year, TBA 0.000%	1,277	Ginnie Mae, 30 year, TBA, 5.000%	2,445
United States Treasury Note/Bond, 4.250%, due 30/06/2031	1,118	Freddie Mac Pool 'RA9639', 6.000%, due 01/08/2053	1,972
Ginnie Mae, 30 year, TBA 0.000%	1,110	United States Treasury Note/Bond, 3.875%, due 15/05/2043	1,804
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,108	United States Treasury Note/Bond, 3.625%, due 15/02/2053	1,403
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,103	Ginnie Mae, 30 year, TBA 0.000%	1,305
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,000	Ginnie Mae, 30 year, TBA 0.000%	1,255
United States Treasury Note/Bond, 4.625%, due 31/05/2031	909	United States Treasury Note/Bond, 4.250%, due 28/02/2031	1,212
Ginnie Mae, 30 year, TBA 0.000%	897	Fannie Mae Pool 'CB1301', 2.500%, due 01/08/2051	1,203
Ginnie Mae, 30 year, TBA 0.000%	813	United States Treasury Note/Bond, 4.375%, due 15/08/2043	1,162
Ginnie Mae II Pool 'MA8202', 5.000%, due 20/08/2052	795	United States Treasury Note/Bond, 2.875%, due 15/05/2052	1,141
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	765	Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,116
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	764	Ginnie Mae, 30 year, TBA 0.000%	1,109
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	738	Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,108
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	708	Suzano Austria GmbH, 6.000%, due 15/01/2029	1,091
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	706	Fannie Mae or Freddie Mac, 30 year, TBA, 4.500%	1,044
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	703	Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,004
Ginnie Mae, 30 year, TBA 0.000%	700	United States Treasury Note/Bond, 4.625%, due 31/05/2031	917

FTGF Western Asset US Core Plus Bond Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
United States Treasury Note/Bond, 4.250%, due 30/06/2031	37,974	United States Treasury Note/Bond, 4.250%, due 30/06/2031	23,818
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	10,234	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	10,477
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	8,201	Ginnie Mae, 30 year, TBA, 5.000%	8,991
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	7,050	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	7,107
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	6,519	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	6,546
Ginnie Mae, 30 year, TBA, 0.000%	6,270	Ginnie Mae, 30 year, TBA, 0.000%	6,307
United States Treasury Note/Bond, 4.750%, due 15/11/2043	6,267	United States Treasury Bill, zero coupon, due 09/05/2024	6,142
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,994	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	6,015
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,956	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,999
United States Treasury Note/Bond, 4.625%, due 31/05/2031	5,472	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,319
United States Treasury Bill, zero coupon, due 09/05/2024	5,297	Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	5,141
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,261	Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	5,132
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	5,121	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,093
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,062	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,850

Statement of Major Portfolio Changes – (continued)

FTGF Western Asset US Core Plus Bond Fund – (continued)

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,841	United States Treasury Inflation Indexed Bonds, 1.125%, due 15/01/2033	4,831
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,726	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,760
Ginnie Mae, 30 year, TBA, 0.000%	4,666	Ginnie Mae, 30 year, TBA, 0.000%	4,678
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,651	Ginnie Mae, 30 year, TBA, 5.500%	4,674
Ginnie Mae II Pool 'MA8202', 5.000%, due 20/08/2052	3,268	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,628
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	3,266	Ginnie Mae II Pool 'MA7192', 2.000%, due 20/02/2051	4,472

FTGF Western Asset Euro Core Plus Bond Fund^

MAJOR PURCHASES	COST (In 000's) €	MAJOR SALES	PROCEEDS (In 000's) €
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	4,900	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	5,685
United States Treasury Note/Bond, 3.875%, due 15/08/2033	1,006	Bundesrepublik Deutschland Bundesanleihe, 1.700%, due 15/08/2032	3,675
Bundesrepublik Deutschland Bundesanleihe, 2.300%, due 15/02/2033	992	Netherlands Government Bond, 144A, 0.000%, due 15/07/2030	2,175
Bundesrepublik Deutschland Bundesanleihe, 1.700%, due 15/08/2032	901	Italy Buoni Poliennali Del Tesoro, Series 31Y, 144A, 3.250%, due 01/09/2046	2,120
Bundesrepublik Deutschland Bundesanleihe, 0.250%, due 15/02/2027	469	French Republic Government Bond OAT, 3.250%, due 25/05/2045	1,776
French Republic Government Bond OAT, 3.500%, due 25/11/2033	437	French Republic Government Bond OAT, 0.000%, due 25/11/2030	1,760
Ginnie Mae II Pool 'MA9422', 5.000%, due 20/01/2054	273	Republic of Austria Government Bond, 144A, 0.900%, due 20/02/2032	1,158
Ginnie Mae, 30 year, TBA, 0.000%	186	Export-Import Bank of Korea, 0.375%, due 26/03/2024	1,150
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	150	Kingdom of Belgium Government Bond, Series 71, 3.750%, due 22/06/2045	1,049
United States Treasury Note/Bond, 4.250%, due 28/02/2029	148	European Stability Mechanism, Series EUR, 0.750%, due 05/09/2028	1,037
Ginnie Mae II Pool 'MA7312', 2.500%, due 20/04/2051	107	United States Treasury Note/Bond, 3.875%, due 15/08/2033	1,037
Fannie Mae Pool 'CA7240', 2.500%, due 01/10/2050	107	Bundesrepublik Deutschland Bundesanleihe, 2.300%, due 15/02/2033	1,010
Ginnie Mae II Pool 'MA6930', 2.000%, due 20/10/2050	98	Spain Government Bond, Series 30Y, 144A, 2.700%, due 31/10/2048	929
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	94	Italy Buoni Poliennali Del Tesoro, Series 10Y, 2.500%, due 01/12/2032	832
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	94	French Republic Government Bond OAT, 0.000%, due 25/05/2032	814
Ginnie Mae, 30 year, TBA, 0.000%	94	United States Treasury Inflation Indexed Bonds, 1.375%, due 15/07/2033	714
Ginnie Mae, 30 year, TBA, 0.000%	93	Republic of South Africa Government International Bond, 4.300%, due 12/10/2028	705
Ginnie Mae, 30 year, TBA, 0.000%	93	Banco Santander SA, 2.500%, due 18/03/2025	692
Ginnie Mae II Pool, 5.000%, due 20/02/2054	91	Deutsche Bundesrepublik Inflation Linked Bond, Series I/L, 0.500%, due 15/04/2030	676
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	90	Republic of Poland Government Bond, Series 0432, 1.750%, due 25/04/2032	668
		Citigroup Inc, 1.750%, due 28/01/2025	642
		Logicor Financing Sarl, 1.625%, due 15/07/2027	642
		BNP Paribas SA, 0.500%, due 30/05/2028	637
		Spain Government Bond, 144A, 1.400%, due 30/04/2028	624
		Lloyds Banking Group Plc, 4.703%, due 21/06/2024	610
		Mexico Government International Bond, 2.875%, due 08/04/2039	606

FTGF Western Asset Global Multi Strategy Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
United States Treasury Note/Bond, 2.000%, due 15/11/2026	7,603	United States Treasury Note/Bond, 2.000%, due 30/04/2024	6,225
United States Treasury Note/Bond, 4.625%, due 30/04/2029	7,123	Fannie Mae Pool 'MA4540', 2.000%, due 01/02/2042	2,028
United States Treasury Note/Bond, 4.625%, due 30/09/2030	4,980	Lloyds Banking Group Plc, 4.947%, Perpetual	1,707
Fannie Mae Pool 'MA4540', 2.000%, due 01/02/2042	1,967	Ginnie Mae II Pool 'MA9851', 5.500% due 20/08/2054	1,608
Lloyds Banking Group Plc, 8.500%, Perpetual	1,731	Ginnie Mae, 30 year, TBA, 0.000%	1,598
Ginnie Mae, 30 year, TBA, 5.500%	1,598	Ginnie Mae, 30 year, TBA, 0.000%	1,598
Ginnie Mae II Pool 'MA9851', 5.500%, due 20/08/2054	1,598	Ginnie Mae, 30 year, TBA, 5.500%	1,598
Ginnie Mae, 30 year, TBA, 0.000%	1,597	Ginnie Mae, 30 year, TBA, 0.000%	1,590
Ginnie Mae, 30 year, TBA, 0.000%	1,594	Ginnie Mae, 30 year, TBA, 0.000%	1,579
Ginnie Mae, 30 year, TBA, 0.000%	1,585	Ginnie Mae, 30 year, TBA, 0.000%	1,252
Ginnie Mae, 30 year, TBA, 0.000%	1,574	Fannie Mae Pool 'MA4606', 2.000%, due 01/05/2042	1,209
Ginnie Mae, 30 year, TBA, 0.000%	1,271	Orbia Advance Corp SAB de CV, 5.875%, due 17/09/2044	1,112
Fannie Mae Pool 'MA4606', 2.000%, due 01/05/2042	1,169	Ginnie Mae, 30 year, TBA, 0.000%	1,072
Ginnie Mae, 30 year, TBA, 0.000%	1,059	Ford Motor Credit Co LLC, 2.748%, due 14/06/2024	990
Air Lease Corp, 3.700%, due 15/04/2030	1,003	Allianz SE, 3.200%, Perpetual	970
Devon Energy Corp, 5.200%, due 15/09/2034	1,000	Ginnie Mae, 30 year, TBA, 0.000%	908
Dufry One BV, 4.750%, due 18/04/2031	944	Ginnie Mae, 30 year, TBA, 0.000%	907
OCP SA, 6.750%, due 02/05/2034	936	Ginnie Mae, 30 year, TBA, 6.000%	907
Pinewood Finco Plc, 6.000%, due 27/03/2030	931	Ginnie Mae, 30 year, TBA, 0.000%	907
Ginnie Mae, 30 year, TBA, 0.000%	908	Sedgwick CMS Inc, 9.083%, due 17/02/2028	906
Ginnie Mae, 30 year, TBA, 0.000%	907	Ginnie Mae, 30 year, TBA, 0.000%	903
Ginnie Mae, 30 year, TBA, 6.000%	907	Via Celere Desarrollos Inmobiliarios SA, 5.250%, due 01/04/2026	853
Ginnie Mae, 30 year, TBA, 0.000%	904	American Express Co, 3.550%, Perpetual	832
Sedgwick Claims Managment, 8.252%, due 30/06/2031	901	Freddie Mac STACR REMIC Trust 2021-DNA3, Series 2021 DNA3, Class B1, 144A, 8.822%, due 25/10/2033	819
Ginnie Mae, 30 year, TBA, 0.000%	900	Ginnie Mae II Pool 'MA9726', 6.000% due 20/06/2054	787
Caesars Entertainment Inc, 144A, 6.500%, due 15/02/2032	852	Provincia de Buenos Aires/Government Bonds, 144A, 6.625%, due 01/09/2037	768
Ginnie Mae II Pool 'MA9726', 6.000%, due 20/06/2054	784	Bellis Acquisition Co Plc, 4.500%, due 16/02/2026	718
		Ginnie Mae II Pool 'MA9850', 5.000%	695
		Ginnie Mae, 30 year, TBA, 0.000%	688
		Ginnie Mae, 30 year, TBA, 0.000%	688
		Ginnie Mae, 30 year, TBA, 0.000%	686
		Pinewood Finance Co Ltd, 3.250%, due 30/09/2025	671
		Ginnie Mae, 30 year, TBA, 4.500%	657
		Goldstory SAS, 5.375%, due 01/03/2026	627
		Freddie Mac Pool 'RB5154', 2.500%, due 01/04/2042	615
		Freddie Mac Pool 'RJ1350', 6.000%, due 01/04/2054	613
		Ginnie Mae, 30 year, TBA, 0.000%	611

^ Not authorised for sale to the public in Hong Kong.

Statement of Major Portfolio Changes – (continued)

FTGF Western Asset US High Yield Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	27,513	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	28,079
Royal Caribbean Cruises Ltd, 144A, 6.000%, due 01/02/2033	920	Barclays Plc, 8.000%, Perpetual	1,279
Vericast Corp, 13.029%, due 15/06/2030	883	Vericast Corp, 144A, 11.000%, due 15/09/2026	883
Vistra Operations Co LLC, 144A, 6.875%, due 15/04/2032	720	Hudbay Minerals Inc, 144A, 6.125%, due 01/04/2029	845
Rent-A-Center Inc/TX, 8.002%, due 17/02/2028	652	Global Aircraft Leasing Co Ltd, 144A, 6.500%, due 15/09/2024	756
EquipmentShare.com Inc, 144A, 8.625%, due 15/05/2032	539	United Rentals North America Inc, 5.250%, due 15/01/2030	746
Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 144A, 7.000%, due 15/07/2031	521	Vistra Operations Co LLC, 144A, 6.875%, due 15/04/2032	720
Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	499	Rent-A-Center Inc/TX, 8.002%, due 17/02/2028	655
Sotera Health Holdings LLC, 144A, 7.375%, due 01/06/2031	490	Royal Caribbean Cruises Ltd, 144A, 6.250%, due 15/03/2032	638
Starwood Property Trust Inc, 144A, 7.250%, due 01/04/2029	475	SilverBow Resources Inc, 144A, 13.135%, due 15/12/2028	601
Howard Midstream Energy Partners LLC, 144A, 7.375%, due 15/07/2032	465	Caesars Entertainment Inc, 144A, 7.000%, due 15/02/2030	517
United Rentals North America Inc, 144A, 6.125%, due 15/03/2034	465	Nabors Industries Ltd, 144A, 7.250%, due 15/01/2026	509
Endo Inc	463	Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 6.625%, due 15/07/2026	500
Masterbrand Inc, 144A, 7.000%, due 15/07/2032	455	NCL Finance Ltd, 144A, 6.125%, due 15/03/2028	488
RR Donnelley & Sons Co, 144A, 10.875%, due 01/08/2029	421	AMC Entertainment Holdings Inc, 144A, 7.500%, due 15/02/2029	473
Amentum Escrow Corp, 144A, 7.250%, due 01/08/2032	380	Bath & Body Works Inc, 144A, 6.625%, due 01/10/2030	472
ZF North America Capital Inc, 144A, 6.875%, due 23/04/2032	370	Par Pharmaceutical Inc, 144A, 7.500%, due 01/04/2027	463
Station Casinos LLC, 7.594%, due 07/03/2031	358	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 144A, 7.125%, due 15/02/2031	449
Equitrans Midstream Corp – Preferred Stock	355	Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	442
Tutor Perini Corp, 144A, 11.875%, due 30/04/2029	352	Directv Financing LLC / Directv Financing Co-Obligor Inc, 144A, 5.875%, due 15/08/2027	438

FTGF Western Asset Global High Yield Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
United States Treasury Bill, zero coupon, due 01/08/2024	1,747	United States Treasury Bill, zero coupon, due 01/08/2024	1,750
United States Treasury Bill, zero coupon, due 14/03/2024	1,000	United States Treasury Bill, zero coupon, due 28/03/2024	1,000
United States Treasury Bill, zero coupon, due 28/03/2024	999	United States Treasury Bill, zero coupon, due 14/03/2024	1,000
United States Treasury Bill, zero coupon, due 29/08/2024	998	United States Treasury Bill, zero coupon, due 29/08/2024	1,000
United States Treasury Bill, zero coupon, due 16/04/2024	500	Ford Motor Co, 3.250%, due 12/02/2032	899
United States Treasury Bill, zero coupon, due 25/04/2024	499	Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	842
United States Treasury Bill, zero coupon, due 02/07/2024	498	China Aoyuan Group Ltd, 6.350%, due 08/02/2025	700
Turkiye Government International Bond, Series 11Y, 4.250%, due 14/04/2026	384	Global Aircraft Leasing Co Ltd, 144A, 6.500%, due 15/09/2024	648
Service Properties Trust, 8.875%, due 15/06/2032	331	Central American Bottling Corp / CBC Bottling Holdco SL / Beliv Holdco SL, 144A, 5.250%, due 27/04/2029	512
Bombardier Inc, 144A, 7.250%, due 01/07/2031	309	United States Treasury Bill, zero coupon, due 25/04/2024	500
Aeropuertos Dominicanos Siglo XXI SA, 144A, 7.000%, due 30/06/2034	300	United States Treasury Bill, zero coupon, due 02/07/2024	500
United States Treasury Bill, zero coupon, due 25/07/2024	300	United States Treasury Bill, zero coupon, due 05/03/2024	500
GFL Environmental Inc, 144A, 6.750%, due 15/01/2031	276	United States Treasury Bill, zero coupon, due 16/04/2024	500
Turk Telekomunikasyon AS, 144A, 7.375%, due 20/05/2029	270	Service Properties Trust, 5.500%, due 15/12/2027	487
United States Treasury Bill, zero coupon, due 07/05/2024	250	Telecom Italia SpA/Milano, 144A, 5.303%, due 30/05/2024	430
United States Treasury Bill, zero coupon, due 23/04/2024	249	Turk Telekomunikasyon AS, 144A, 6.875%, due 28/02/2025	415
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 144A, 3.250%, due 15/03/2026	241	CSC Holdings LLC, 144A, 5.000%, due 15/11/2031	412
Marks & Spencer Plc, 144A, 7.125%, due 01/12/2037	235	GFL Environmental Inc, 144A, 4.250%, due 01/06/2025	397
Charter Communications Operating LLC / Charter Communications Operating Capital, 3.850%, due 01/04/2061	232	Vodafone Group Plc, 4.125%, due 30/05/2025	396
Puma International Financing SA, 144A, 7.750%, due 25/04/2029	230	APCOA Parking Holdings GmbH, 144A, 4.625%, due 15/01/2027	366
Graphic Packaging International LLC, 144A, 3.500%, due 01/03/2029	225	H&E Equipment Services Inc, 144A, 3.875%, due 15/12/2028	357
Open Text Holdings Inc, 4.125%, due 15/02/2030	223	JB Poindexter & Co Inc, 144A, 8.750%, due 15/12/2031	350
CT Investment GmbH, 6.375%, due 15/04/2030	219	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.250%, due 15/01/2034	338
Mersin Uluslararası Liman İşletmeciliği AS, 144A, 8.250%, due 15/11/2028	206	Petroleos del Peru SA, 144A, 4.750%, due 19/06/2032	310
Brazilian Government International Bond, 6.000%, due 07/04/2026	203	DISH Network Corp, 2.375%, due 15/03/2024	300
HTA Group Ltd/Mauritius, 144A, 7.500%, due 04/06/2029	202	United States Treasury Bill, zero coupon, due 25/07/2024	300
Station Casinos LLC, 7.594%, due 07/03/2031	200	Royal Caribbean Cruises Ltd, 144A, 5.500%, due 01/04/2028	293
Alcoa Nederland Holding BV '144A' 7.125%, due 15/03/2031	200	Colombia Government International Bond, 3.125%, due 15/04/2031	280
Jane Street Group / JSG Finance Inc, 144A, 7.125%, due 30/04/2031	200	Bellis Acquisition Co Plc, 4.500%, due 16/02/2026	277
Aston Martin Capital Holdings Ltd '144A' 10.000% due 31/03/2029	200	Las Vegas Sands Corp, 3.200%, due 08/08/2024	270
TK Elevator U.S. Newco Inc, 8.588%, due 11/04/2030	199	Comerica Bank, 2.500%, due 23/07/2024	270
Flutter Financing BV, 7.585%, due 25/11/2030	199	NCL Corp Ltd, 144A, 5.875%, due 15/03/2026	268
Telecom Argentina SA, 144A, 9.500%, due 18/07/2031	198	Samhallsbyggnadsbolaget i Norden AB, 2.375%, due 04/09/2026	252
Indonesia Treasury Bond, Series 101, 6.875%, due 15/04/2029	198	Mexico Government International Bond, 2.659%, due 24/05/2031	251
OCP SA, 144A, 4.500%, due 22/10/2025	198	United States Treasury Bill, zero coupon, due 23/04/2024	250
IHS Holding Ltd, 144A, 5.625%, due 29/11/2026	194	United States Treasury Bill, zero coupon, due 07/05/2024	250

FTGF Western Asset Asian Opportunities Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	42,840	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	40,745
United States Treasury Note/Bond, 1.500%, due 30/11/2024	9,317	United States Treasury Note/Bond, 1.500%, due 30/11/2024	6,924
Singapore Government Bond, 1.875%, due 01/10/2051	4,102	Lembaga Pembiayaan Ekspor Indonesia, Series OB, 8.250%, due 15/08/2024	6,371
Korea Treasury Bond, Series 5403, 3.250%, due 10/03/2054	2,961	Australia Government Bond, 3.750%, due 21/04/2037	4,344
International Finance Corp, 6.300%, due 25/11/2024	1,791	Korea Treasury Bond, Series 3006, 1.375%, due 10/06/2030	4,280
Malaysia Government Bond, Series 0220, 2.632%, due 15/04/2031	1,286	Thailand Government Bond, 3.300%, due 17/06/2038	2,992
India Government Bond, 7.300%, due 19/06/2053	611	Korea Treasury Bond, Series 2912, 1.375%, due 10/12/2029	2,406
		Malaysia Government Bond, Series 0122, 3.582%, due 15/07/2032	1,208
		Export-Import Bank of China/The, 4.400%, due 14/05/2024	691

Statement of Major Portfolio Changes – (continued)

FTGF Western Asset Short Duration Blue Chip Bond Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	69,305	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	66,366
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/08/2029	4,480	Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/08/2029	4,469
Swisscom Finance BV, 3.500%, due 29/08/2028	3,871	Bank of New York Mellon Corp/The, 4.947%, due 26/04/2027	4,265
Wolters Kluwer NV, due 18/03/2029	3,495	Deutsche Boerse AG, 3.750%, due 28/09/2029	3,570
National Australia Bank Ltd, Series emtN, 3.125%, due 28/02/2030	3,342	NTT Finance Corp, 0.010%, due 03/03/2025	3,550
Anheuser-Busch InBev SA/NV, 3.450%, due 22/09/2031	3,252	Engie SA, 0.500%, due 24/10/2030	3,472
Cie Generale des Etablissements Michelin SCA 'EMTN', 3.125%, due 16/05/2031	3,209	Citigroup Inc, 3.300%, due 27/04/2025	3,341
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2031	3,029	Cie Generale des Etablissements Michelin SCA 'EMTN', 3.125%, due 16/05/2031	3,240
UnitedHealth Group Inc, 4.700%, due 15/04/2029	2,913	Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2031	3,086
Novo Nordisk Finance Netherlands BV, 3.125%, due 21/01/2029	2,816	Union Pacific Corp, 4.750%, due 21/02/2026	2,905
Bundesobligation, Series 185, 0.000%, due 16/04/2027	2,709	UnitedHealth Group Inc, 4.700%, due 15/04/2029	2,875
Nestle Capital Corp, 144A, 4.650%, due 12/03/2029	2,396	Robert Bosch GmbH, 3.625%, due 02/06/2027	2,781
Hyundai Capital America, 144A, 5.400%, due 24/06/2031	2,368	United States Treasury Note/Bond, 1.500%, due 31/01/2027	2,495
Illinois Tool Works Inc, 3.250%, due 17/05/2028	2,262	Chevron Corp, 1.554%, due 11/05/2025	2,312
Eaton Capital UnLtd Co, 3.601%, due 21/05/2031	2,164	LVMH Moet Hennessy Louis Vuitton SE, 3.375%, due 21/10/2025	2,258
Aeroports de Paris SA, 3.375%, due 16/05/2031	2,042	Booking Holdings Inc, 0.100%, due 08/03/2025	2,108
Allianz Finance II BV, 3.250%, due 04/12/2029	1,806	United Parcel Service Inc, 1.625%, due 15/11/2025	2,094
Statkraft AS, 3.375%, due 22/03/2032	1,407	Shell International Finance BV, 3.250%, due 11/05/2025	1,744
BlackRock Funding Inc, 4.70%, due 14/03/2029	1,378	HSBC Holdings Plc, Series GEN, 0.309%, due 13/11/2026	1,660
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2030	1,363	Mars Inc, 144A, 2.700%, due 01/04/2025	1,656
HOWOGE Wohnungsbaugesellschaft mbH, 3.875%, due 05/06/2030	1,294	Cargill Inc, 3.875%, due 24/04/2030	1,490
		Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2030	1,367
		BlackRock Funding Inc, 4.70%, due 14/03/2029	1,361

FTGF Western Asset Global Core Plus Bond Fund[^]

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
United States Treasury Note/Bond, 4.375%, due 31/08/2028	3,824	United States Treasury Note/Bond, 0.375%, due 15/04/2024	11,549
United States Treasury Note/Bond, 3.875%, due 15/08/2033	3,216	United States Treasury Note/Bond, 0.250%, due 31/08/2025	5,207
United States Treasury Note/Bond, 4.625%, due 15/03/2026	2,752	United States Treasury Note/Bond, 4.375%, due 31/08/2028	3,901
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,320	United States Treasury Note/Bond, 3.875%, due 15/08/2033	3,306
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,280	United States Treasury Inflation Indexed Bonds, 1.375%, due 15/07/2033	2,980
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,272	United States Treasury Note/Bond, 4.625%, due 15/03/2026	2,775
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	2,208	Franklin Templeton China Funds – Western Asset China Bond Fund – Class LM	2,474
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,207	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,379
United States Treasury Bill, zero coupon, due 20/02/2025	2,198	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,296
Japan Government Two Year Bond, Series 462, 0.400%, due 01/07/2026	2,033	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,277
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	1,952	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,232
Japan Government Five Year Bond, Series 170, 0.600%, due 20/06/2029	1,923	Ginnie Mae, 30 year, TBA, 5.000%	1,956
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,904	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,949
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,897	Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	1,910
Japan Government Ten Year Bond, Series 375, 1.100%, due 20/06/2034	1,886	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,883
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,884	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,859
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	1,831	Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	1,797
Japan Government Five Year Bond, Series 169, 0.500%, due 20/03/2029	1,767	United States Treasury Note/Bond, 1.375%, due 31/10/2028	1,738
Australia Government Bond, Series 167, 3.750%, due 21/05/2034	1,673	Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	1,644
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,599	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,610
Ginnie Mae 30 year, TBA, 0.000%	1,573	Fannie Mae or Freddie Mac, 30 year, TBA, 5.000%	1,566
Fannie Mae or Freddie Mac, 30 year, TBA, 5.000%	1,566	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,555
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,471	Ginnie Mae, 30 year, TBA, 0.000%	1,545
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	1,406	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,458
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,389	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,406
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,280	Bundesrepublik Deutschland Bundesanleihe, 0.250%, due 15/08/2028	1,353
Japan Government Twenty Year Bond, Series 149, 1.500%, due 20/06/2034	1,252		
Ginnie Mae 30 year, TBA, 0.000%	1,211		
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,096		
United States Treasury Note/Bond, 3.125%, due 15/08/2025	1,095		
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,088		
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,082		

FTGF Western Asset Global Credit Fund[^]

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	4,953	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	4,467
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2032	486	United States Treasury Note/Bond, 4.625%, due 30/04/2029	407
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/05/2035	483	UniCredit SpA, 2.000%, due 23/09/2029	366
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2031	407	Bundesrepublik Deutschland Bundesanleihe, 2.600%, due 15/08/2033	307
United States Treasury Note/Bond, 4.625%, due 30/04/2029	400	Barclays Plc, 6.375%, Perpetual	259
Bundesrepublik Deutschland Bundesanleihe, 2.600%, due 15/08/2033	308	Bouygues SA, 3.875%, due 17/07/2031	220
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2030	285	Bundesrepublik Deutschland Bundesanleihe, 0.500%, due 15/02/2026	219
Bundesrepublik Deutschland Bundesanleihe, 2.200%, due 15/02/2034	235	UBS Group AG, 4.125%, due 09/06/2033	215
Bundesrepublik Deutschland Bundesanleihe, 0.500%, due 15/02/2026	219	Cie Generale des Etablissements Michelin SCA 'EMTN', 3.375%, due 16/05/2036	214
Finnair OYJ, 4.750%, due 24/05/2029	217	Finnair OYJ, 4.750%, due 24/05/2029	214
Intesa Sanpaolo SpA, 7.000%, Perpetual	216	Vesteda Finance BV 'EMTN', 4.000%, due 07/05/2032	209
Cie Generale des Etablissements Michelin SCA 'EMTN', 3.375%, due 16/05/2036	215	Orange SA, 5.000%, Perpetual	208
Vesteda Finance BV 'EMTN', 4.000%, due 07/05/2032	203	Snam SpA, 3.875%, due 19/02/2034	206
Bank of Montreal, 7.300%, due 26/11/2084	202	Swedbank AB, 7.750%, Perpetual	196

[^] Not authorised for sale to the public in Hong Kong.

Statement of Major Portfolio Changes – (continued)

FTGF Western Asset Global Credit Fund[^] – (continued)

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Smurfit Kappa Treasury ULC, 144A, 5.438%, due 03/04/2034	200	CA Auto Bank SPA/Ireland, 0.500%, due 13/09/2024	193
OCP SA, 6.750%, due 02/05/2034	197	Vonovia SE, 0.375%, due 16/06/2027	192
Anheuser-Busch InBev SA/NV, 3.950%, due 22/03/2044	184	alstria office REIT-AG, 1.500%, due 23/06/2026	188
Air Lease Corp, 3.700%, due 15/04/2030	183	Goldman Sachs Group Inc/The, 2.875%, due 03/06/2026	185
T-Mobile USA Inc, 3.850%, due 08/05/2036	181	Blackstone Property Partners Europe Holdings Sarl, 1.625%, due 20/04/2030	161
Anglo American Capital Plc, 4.125%, due 15/03/2032	164	Allianz SE, 3.200%, Perpetual	160
United Rentals North America Inc, 144A, 6.125%, due 15/03/2034	160	Smith & Nephew Plc, 4.565%, due 11/10/2029	157
Energy Transfer LP, 5.600%, due 01/09/2034	160	Logicor Financing Sarl, 3.250%, due 13/11/2028	152
		Euronext NV, 1.000%, due 18/04/2025	146

FTGF Western Asset Macro Opportunities Bond Fund[^]

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	407,892	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	392,036
United States Treasury Note/Bond, 4.250%, due 30/06/2031	77,409	Republic of Poland Government Bond, Series 0432, 1.750%, due 25/04/2032	59,185
United States Treasury Note/Bond, 4.125%, due 31/07/2031	76,797	Mexican Bonos, Series M, 7.750%, due 13/11/2042	53,357
United States Treasury Bill, zero coupon, due 26/09/2024	74,696	Republic of South Africa Government Bond, Series R209, 6.250%, due 31/03/2036	43,309
United States Treasury Note/Bond, 4.625%, due 31/05/2031	52,605	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	41,144
United States Treasury Bill, zero coupon, due 12/09/2024	49,898	Ginnie Mae, 30 year, TBA, 5.000%	33,441
United States Treasury Bill, zero coupon, due 10/10/2024	49,700	Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	33,044
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	40,540	India Government Bond, 6.190%, due 16/09/2034	32,753
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	32,739	Indonesia Treasury Bond, Series FR87, 6.500%, due 15/02/2031	31,955
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	22,163	Mexican Bonos, Series M, 8.000%, due 07/11/2047	28,359
Ginnie Mae, 30 year, TBA, 0.000%	20,666	Indonesia Treasury Bond, Series FR78, 8.250%, due 15/05/2029	24,573
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	18,006	Teva Pharmaceutical Finance Netherlands III BV, 4.100%, due 01/10/2046	22,724
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	16,668	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	22,364
Ginnie Mae, 30 year, TBA, 0.000%	16,127	Ginnie Mae, 30 year, TBA, 0.000%	21,274
Ginnie Mae, 30 year, TBA, 0.000%	16,126	Ginnie Mae, 30 year, TBA, 0.000%	20,648
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	15,584	Fannie Mae or Freddie Mac, 30 year, TBA, 5.000%	19,846
Ginnie Mae, 30 year, TBA, 0.000%	15,120	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	18,188
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	14,616	Ginnie Mae, 30 year, TBA, 0.000%	17,686
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,596	Ginnie Mae, 30 year, TBA, 0.000%	17,666
Fannie Mae or Freddie Mac, 30 year, TBA, 5.000%	13,313	Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	16,746

FTGF Western Asset Multi-Asset Credit Fund[^]

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Mexican Bonos, Series M, 7.750%, due 23/11/2034	3,766	MPLX LP, Series A	2,606
Inter-American Development Bank, 7.350%, due 06/10/2030	3,234	Highlands Holdings Bond Issuer Ltd / Highlands Holdings Bond Co-Issuer Inc, 144A, 7.625%, due 15/10/2025	1,629
CSC Holdings LLC, 144A, 11.750%, due 31/01/2029	2,030	SilverBow Resources Inc, 144A, 13.135%, due 15/12/2028	1,588
Brazil Notas do Tesouro Nacional Serie F, Series NTFN, 10.000%, due 01/01/2031	1,874	Global Aircraft Leasing Co Ltd, 144A, 6.500%, due 15/09/2024	1,466
CoreCivic Inc, 4.750%, due 15/10/2027	1,340	United Airlines Inc, 144A, 4.625%, due 15/04/2029	1,465
Nexus Buyer LLC, 9.344%, due 18/07/2031	1,266	QVC Inc, 4.450%, due 15/02/2025	1,264
AB BSL CLO 3 Ltd, Series 2021 3A, Class D, 144A, 8.744%, due 20/10/2034	1,247	Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 7.625%, due 15/12/2025	1,213
CHS/Community Health Systems Inc, 144A, 5.625%, due 15/03/2027	1,240	Park-Ohio Industries Inc, 6.625%, due 15/04/2027	1,148
Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 144A, 7.000%, due 15/07/2031	1,093	MEG Energy Corp, 144A, 5.875%, due 01/02/2029	1,098
Railworks Holdings LP / Railworks Rally Inc, 144A, 8.250%, due 15/11/2028	1,069	Black Diamond Clo 2019-2 Ltd, Series 2019 2A, Class A1A, 144A, 7.007%, due 23/07/2032	1,094
Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 144A, 7.125%, due 15/02/2031	1,054	Nexus Buyer LLC, 9.828%, due 13/12/2028	1,090
Mitchell International Inc, 8.594%, due 06/06/2031	1,045	KBC Group NV, 4.750%, Perpetual	1,086
AssuredPartners Inc, 0.000%, due 14/02/2031	1,009	Smyrna Ready Mix Concrete LLC, 144A, 8.875%, due 15/11/2031	1,059
AssuredPartners Inc, 8.844%, due 14/02/2031	1,009	AssuredPartners Inc, 0.000%, due 14/02/2031	1,009
BANK 2017-BNK7, Series 2017 BNK7, Class A5, 3.435%, due 15/09/2060	1,007	Grippen Park CLO Ltd, Series 2017 1A, Class D, 144A, 8.879%, due 20/01/2030	1,003
Flatiron CLO 28 Ltd, Series 2024 1A, Class D1, 144A, 8.267%, due 15/07/2036	1,000	Tutor Perini Corp, 144A, 6.875%, due 01/05/2025	1,000
COMM 2015-3BP Mortgage Trust, Series 2015 3BP, Class A, 144A, 3.178%, due 10/02/2035	998	Occidental Petroleum Corp, 2.900%, due 15/08/2024	1,000
Esab Corp, 144A, 6.250%, due 15/04/2029	985	Carnival Corp, 144A, 5.750%, due 01/03/2027	992
Sotera Health Holdings LLC, 144A, 7.375%, due 01/06/2031	980	CHS/Community Health Systems Inc, 144A, 6.000%, due 15/01/2029	981
Verus Securitization Trust 2024-4, Series 2024 4, Class A3, 144A, 6.674%, due 25/06/2069	970	R.R. Donnelley, 12.683%, due 08/03/2028	973
		Ford Motor Co, 3.250%, due 12/02/2032	960
		Neptune Energy Bondco Plc, 144A, 6.625%, due 15/05/2025	960
		Credit Suisse European Mortgage Capital Ltd, Series 2019 1OTF, Class A, 144A, 8.479%, due 09/08/2024	915

FTGF Western Asset Structured Opportunities Fund[^]

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	94,660	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	80,915
Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B2, 144A, 11.349%, due 25/10/2041	6,035	Redwood Funding Trust 2019-1, Series 2019 1, Class PT, 144A, 4.968%, due 27/09/2024	12,260
Freddie Mac STACR REMIC Trust 2022-DNA2, Series 2022 DNA2, Class B2, 144A, 13.849%, due 25/02/2042	4,435	FRESB 2018-SB48 Mortgage Trust, Series 2018 SB48, Class B, 144A, 4.743%, due 25/02/2038	10,005
BX Commercial Mortgage Trust 2024-BIO2, Series 2024 BIO2, Class D, 144A, 7.970%, due 13/08/2041	3,980	Connecticut Avenue Securities Trust 2019-R05, Series 2019 R05, Class 1B1, 144A, 9.563%, due 25/07/2039	4,937
AGNC Investment Corp, Series F	3,947	Magnolia Finance, 8.552%, due 09/08/2024	4,598
Freddie Mac STACR REMIC Trust 2021-HQA4, Series 2021 HQA4, Class B2, 144A, 12.349%, due 25/12/2041	3,871	Connecticut Avenue Securities Trust 2019-R07, Series 2019 R07, Class 1B1, 144A, 8.863%, due 25/10/2039	4,581

[^] Not authorised for sale to the public in Hong Kong.

Statement of Major Portfolio Changes – (continued)

FTGF Western Asset Structured Opportunities Fund[^] – (continued)

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
Connecticut Avenue Securities Trust 2022-R01, Series 2022 R01, Class 1B2, 144A, 11.349%, due 25/12/2041	3,173	Fannie Mae Connecticut Avenue Securities, Series 2016 C02, Class 1B, 17.686%, due 25/09/2028	4,265
Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3, Series 2017 BNK3, Class E, 144A, 4.640%, due 15/02/2050	3,153	Fieldstone Mortgage Investment Trust Series 2005-2, Series 2005 2, Class M3, 6.215%, due 25/12/2035	4,105
Citigroup Commercial Mortgage Trust 2015-P1, Series 2015 P1, Class E, 144A, 4.514%, due 15/09/2048	3,048	Fannie Mae Connecticut Avenue Securities, Series 2016 C03, Class 1B, 17.186%, due 25/10/2028	3,405
BWAY 2013-1515 Mortgage Trust, Series 2013 1515, Class F, 144A, 4.058%, due 10/03/2033	2,971	CSMC 2014-USA OA LLC, Series 2014 USA, Class F, 144A, 4.373%, due 15/09/2037	3,280
Connecticut Avenue Securities Trust 2022-R02, Series 2022 R02, Class 2B2, 144A, 12.999%, due 25/01/2042	2,755	Freddie Mac STACR Debt Notes 2016-DNA4, Series 2016 DNA4, Class B, 14.063%, due 25/03/2029	3,061
NYMT Loan Trust Series 2024-BPL2, Series 2024 BPL2, Class A2, 144A, 6.811%, due 25/05/2039	2,750	BHMS 2018-MZB, Series 2018 MZB, Class MZB, 144A, 12.270%, due 15/07/2025	2,903
BRAVO Residential Funding Trust 2024-NQM5, Series 2024 NQM5, Class A3, 144A, 6.158%, due 25/06/2064	2,500	JPMBB Commercial Mortgage Securities Trust 2014-C25, Series 2014 C25, Class D, 144A, 3.932%, due 15/11/2047	2,846
SMB Private Education Loan Trust 2024-D, Series 2024 D, Class D, 144A, 7.510%, due 15/07/2053	2,499	Fannie Mae Connecticut Avenue Securities, Series 2016 C06, Class 1B, 14.713%, due 25/04/2029	2,601
SEB Funding LLC, Series 2024 1A, Class A2, 144A, 7.386%, due 30/04/2054	2,370	Fannie Mae REMICS, Series 2021 8, Class DI, 3.500%, due 25/03/2051	2,098
Freddie Mac STACR Trust 2018-DNA3, Series 2018 DNA3, Class B2, 144A, 13.213%, due 25/09/2048	2,363	Venture Global Calcasieu Pass LLC, 144A, 4.125%, due 15/08/2031	1,917
Towd Point Mortgage Trust 2017-3, Series 2017 3, Class B5, 144A, 3.850%, due 25/07/2057	2,271	Royal Caribbean Cruises Ltd, 144A, 6.250%, due 15/03/2032	1,885
MFA Financial Inc, Series C	2,171	Lithia Motors Inc, 144A, 4.375%, due 15/01/2031	1,841
Fannie Mae REMICS, Series 2021 8, Class DI, 3.500%, due 25/03/2051	2,140	Carnival Corp, 144A, 6.000%, due 01/05/2029	1,818
New Residential Mortgage Loan Trust 2024-RTL1, Series 2024 RTL1, Class M1, 144A, 9.229%, due 25/03/2039	2,136	BX Trust 2018-GW MZ, Series 2018 GWMZ, Class MC, 144A, 11.122%, due 15/05/2037	1,724
Verus Securitization Trust 2024-4, Series 2024 4, Class B2, 144A, 8.066%, due 25/06/2069	2,056		
Chimera Investment Corp, Series C	2,004		
OHA Credit Funding 19 Ltd, Series 2024 19A, Class D2, 144A, 9.544%, due 20/07/2037	2,000		

FTGF Western Asset US Mortgage-Backed Securities Fund[^]

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	217,062	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	181,475
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	31,965	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	31,770
Ginnie Mae, 30 year, TBA, 0.000%	30,635	Ginnie Mae, 30 year, TBA, 0.000%	30,656
Ginnie Mae, 30 year, TBA, 0.000%	28,721	Ginnie Mae, 30 year, TBA, 0.000%	28,781
Ginnie Mae, 30 year, TBA, 2.000%	28,202	Ginnie Mae, 30 year, TBA, 2.000%	28,202
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	27,235	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	27,319
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	23,972	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	23,498
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	20,992	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	21,523
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	20,742	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	20,724
Ginnie Mae, 30 year, TBA, 0.000%	19,859	Ginnie Mae, 30 year, TBA, 0.000%	19,929
United States Treasury Bill, zero coupon, due 29/11/2024	18,812	United States Treasury Bill, zero coupon, due 29/11/2024	18,840
United States Treasury Bill, zero coupon, due 15/05/2025	18,410	Ginnie Mae, 30 year, TBA, 0.000%	17,529
Ginnie Mae, 30 year, TBA, 0.000%	17,468	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	17,285
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	17,113	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	17,177
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	17,015	Ginnie Mae, 30 year, TBA, 0.000%	16,151
Ginnie Mae, 30 year, TBA, 0.000%	15,999	Ginnie Mae, 30 year, TBA, 0.000%	16,092
Ginnie Mae, 30 year, TBA, 0.000%	15,986	Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	16,017
Ginnie Mae, 30 year, TBA, 0.000%	15,418	Ginnie Mae, 30 year, TBA, 0.000%	15,459
Ginnie Mae, 30 year, TBA, 6.000%	15,223	Ginnie Mae, 30 year, TBA, 6.000%	15,293
Fannie Mae Pool 'MA4570', 2.000%, due 01/03/2042	14,985	Ginnie Mae, 30 year, TBA, 0.000%	14,516
Ginnie Mae, 30 year, TBA, 0.000%	14,493	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,823
Freddie Mac Pool 'SD5299', 6.000%, due 01/04/2054	14,372	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,440
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,916	Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	13,378
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,463	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,352
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	13,356	Ginnie Mae II Pool 'MA8197', 2.500%, due 20/08/2052	12,056
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,202	Fannie Mae Pool 'FM9579', 2.000%, due 01/07/2051	11,944
Fannie Mae Pool 'FS0835', 2.500%, due 01/03/2052	13,027	Ginnie Mae II Pool 'MA7534', 2.500%, due 20/08/2051	11,937
Freddie Mac Pool 'SD5625', 6.500%, due 01/12/2053	12,895	Ginnie Mae, 30 year, TBA, 2.500%	11,854
Freddie Mac Pool 'RA6622', 2.500%, due 01/01/2052	12,418	Ginnie Mae II Pool 'MA8800', 5.000%, due 20/04/2053	11,730
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	12,369	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	11,586
Fannie Mae Pool 'BO5026', 3.000%, due 01/12/2049	11,962		
Ginnie Mae, 30 year, TBA, 0.000%	11,854		

Western Asset UCITS SMASH Series Core Plus Completion Fund[^]

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	2,310	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	2,017
United States Treasury Note/Bond, 4.625%, due 31/05/2031	1,408	United States Treasury Note/Bond, 4.625%, due 31/05/2031	528
Ginnie Mae, 30 year, TBA, 5.000%	99	United States Treasury Inflation Indexed Bonds, 1.125%, due 15/01/2033	241
Ginnie Mae II Pool 'MA9422', 5.000%, due 20/01/2054	98	United States Treasury Note/Bond, 3.625%, due 31/03/2030	241
Ginnie Mae II Pool 'MA9850', 5.000%, due 20/08/2054	98	United States Treasury Note/Bond, 3.625%, due 31/03/2028	127
Ginnie Mae, 30 year, TBA, 0.000%	98	United States Treasury Note/Bond, 4.000%, due 31/07/2030	119
Ginnie Mae, 30 year, TBA, 0.000%	98	Vale Overseas Ltd, 6.875%, due 21/11/2036	108
Ginnie Mae, 30 year, TBA, 0.000%	98	Ginnie Mae II Pool 'MA9850', 5.000%, due 20/08/2054	99
Ginnie Mae II Pool 'MA9540', 5.000%, due 20/03/2054	97	Ginnie Mae II Pool 'MA9540', 5.000%, due 20/03/2054	98
Ginnie Mae, 30 year, TBA, 0.000%	97	Ginnie Mae, 30 year, TBA 0.000%	98
Ginnie Mae II Pool 'MA9667', 5.000%, due 20/05/2054	96	Ginnie Mae, 30 year, TBA 0.000%	98

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Statement of Major Portfolio Changes – (continued)

Western Asset UCITS SMASh Series Core Plus Completion Fund[^] – (continued)

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Ginnie Mae, 30 year, TBA, 0.000%	96	Ginnie Mae, 30 year, TBA 0.000%	98
United Rentals North America Inc, 144A, 6.125%, due 15/03/2034	80	Ginnie Mae, 30 year, TBA 0.000%	98
1011778 Bc Ulc, 7.094%, due 23/09/2030	51	Ginnie Mae II Pool 'MA9667', 5.000%, due 20/05/2054	97
United States Treasury Note/Bond, 4.250%, due 28/02/2029	50	Ginnie Mae, 30 year, TBA, 5.000%	97
Enterprise Products Operating LLC, 5.550%, due 16/02/2055	40	Ginnie Mae II Pool 'MA9422', 5.000%, due 20/01/2054	96
Jazz Financing Lux S.a.r.l., 7.594%, due 05/05/2028	35	Ginnie Mae, 30 year, TBA 0.000%	96
Harbor Freight Tools, 7.844%, due 05/06/2031	30	Genesee & Wyoming Inc, 7.448%, due 30/12/2026	68
Sotera Health, 8.594%, due 23/05/2031	30	Verscend Holding Corp., 9.447%, due 27/08/2025	68
Jane Street Group / JSG Finance Inc, 144A, 7.125%, due 30/04/2031	20	Sotera Health, 8.197%, due 13/12/2026	60
		Harbor Freight Tools USA Inc, 8.197%, due 19/10/2027	57

FTGF Brandywine Global Fixed Income Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	43,130	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	43,382
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	41,613	United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	34,253
United States Treasury Note/Bond, 4.875%, due 31/10/2028	25,506	United States Treasury Note/Bond, 4.875%, due 31/10/2028	26,178
United States Treasury Floating Rate Note, 5.194%, due 30/04/2026	16,094	United States Treasury Note/Bond, 3.500%, due 15/02/2033	13,454
United Kingdom Gilt, 3.250%, due 31/01/2033	9,287	Norway Government Bond, Series 477, '144A', 1.750%, due 13/03/2025	9,226
Norway Government Bond, Series 477, '144A', 1.750%, due 13/03/2025	9,229	Kreditanstalt fuer Wiederaufbau, 5.125%, due 29/09/2025	7,823
United States Treasury Note/Bond, 4.375%, due 15/05/2034	8,103	Brazil Notas do Tesouro Nacional Serie F, Series NTNFF, 10.000%, due 01/01/2025	7,355
United States Treasury Note/Bond, 4.000%, due 15/02/2034	8,057	International Bank for Reconstruction & Development, 2.500%, due 25/11/2024	7,197
United States Treasury Note/Bond, 3.875%, due 15/08/2033	7,994	German Treasury Bill, zero coupon, due 17/04/2024	7,017
United States Treasury Note/Bond, 4.250%, due 15/02/2054	4,353	Australia Government Bond, Series 137, 2.750%, due 21/04/2024	6,887
German Treasury Bill, zero coupon, due 18/09/2024	3,916	Norway Government Bond, Series 476, 144A, 3.000%, due 14/03/2024	5,701
Australia Government Bond, Series 159, 0.250%, due 21/11/2024	3,860	Mexican Bonos, Series MS, 8.000%, due 24/05/2035	5,463
Kreditanstalt fuer Wiederaufbau, 5.125%, due 29/09/2025	3,581	Chile Government International Bond, 4.950%, due 05/01/2036	4,606
Australia Government Bond, Series 170, 4.250%, due 21/06/2034	1,272	German Treasury Bill, zero coupon, due 18/09/2024	3,984
German Treasury Bill, zero coupon, due 17/04/2024	1,184	United Kingdom Gilt, 1.250%, due 31/07/2051	3,911
Australia Government Bond, Series 137, 2.750%, due 21/04/2024	1,163	United States Treasury Note/Bond, 2.250%, due 15/02/2052	3,854
Mexican Bonos, Series M, 8.000%, due 31/07/2053	1,028	United States Treasury Note/Bond, 3.000%, due 15/08/2052	3,602
United States Treasury Note/Bond, 2.250%, due 15/02/2052	381	Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	2,964
		Colombian TES, Series B, 9.250%, due 28/05/2042	2,803
		International Bank for Reconstruction & Development, 7.250%, due 21/01/2027	2,795
		Australia Government Bond, Series 159, 0.250%, due 21/11/2024	2,518
		International Bank for Reconstruction & Development, 6.500%, due 21/01/2027	2,515
		International Bank for Reconstruction & Development, 9.500%, due 09/02/2029	2,385

FTGF Brandywine Global Fixed Income Absolute Return Fund[^]

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	39,688	United States Treasury Note/Bond, 2.750%, due 15/08/2032	52,819
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	26,433	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	28,319
United States Treasury Note/Bond, 2.750%, due 15/08/2032	19,854	United States Treasury Floating Rate Note – When Issued, 5.418%, due 30/04/2025	25,489
United States Treasury Floating Rate Note, 5.194%, due 30/04/2026	19,323	United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	17,855
United States Treasury Note/Bond, 4.375%, due 15/05/2034	17,679	United States Treasury Note/Bond, 4.250%, due 15/02/2054	3,934
United States Treasury Note/Bond, 4.250%, due 15/02/2054	4,193	United Kingdom Gilt, 1.250%, due 31/07/2051	3,668
Brazil Notas do Tesouro Nacional Serie F, Series NTNFF, 10.000%, due 01/01/2033	3,381	New Zealand Government Bond, Series 0551, 2.750%, due 15/05/2051	3,560
United States Treasury Floating Rate Note – When Issued, 5.418%, due 30/04/2025	2,382	Mexican Bonos, Series M, 8.000%, due 07/11/2047	2,181
United States Treasury Floating Rate Note, 5.169%, due 31/07/2025	2,369	Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	1,440
Mexican Bonos, Series M, 8.000%, due 31/07/2053	1,395	Brazil Notas do Tesouro Nacional Serie F, Series NTNFF, 10.000%, due 01/01/2033	997
		Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	772
		Colombian TES, Series B, 9.250%, due 28/05/2042	319
		United States Treasury Note/Bond, 4.375%, due 15/05/2034	311
		Mexican Bonos, Series M, 8.000%, due 31/07/2053	236
		Colombian TES, Series B, 7.250%, due 26/10/2050	159
		Ginnie Mae II Pool 'MA9171', 5.500%, due 20/09/2053	155
		Freddie Mac Pool 'SD8277', 5.500%, due 01/12/2052	150
		Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	143
		Ginnie Mae II Pool 'MA8948', 5.500%, due 20/06/2053	112
		Fannie Mae Pool 'MA4842', 5.500%, due 01/12/2052	104

FTGF Brandywine Global High Yield Fund[^]

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	14,889	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	13,879
New Fortress Energy Inc, 144A, 8.750%, due 15/03/2029	1,054	Valvoline Inc, 144A, 4.250%, due 15/02/2030	1,122
Sabre GBLB Inc, 144A, 11.250%, due 15/12/2027	785	Sabre GBLB Inc, 144A, 8.625%, due 01/06/2027	836
Petroleos Mexicanos, 6.750%, due 21/09/2047	768	WESCO Distribution Inc '144A', 7.125%, due 15/06/2024	731
WESCO Distribution Inc '144A', 7.125%, due 15/06/2024	732	Allwyn Entertainment Financing UK Plc, 144A, 7.875%, due 30/04/2029	699

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Statement of Major Portfolio Changes – (continued)

FTGF Brandywine Global High Yield Fund[^] – (continued)

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
New Fortress Energy Inc, 144A, 6.500%, due 30/09/2026	640	Vector Group Ltd, 144A, 5.750%, due 01/02/2029	680
eG Global Finance Plc, 11.000%, due 30/11/2028	618	Walgreens Boots Alliance Inc, 3.800%, due 18/11/2024	664
NCL Corp Ltd, 144A, 3.625%, due 15/12/2024	617	Royal Caribbean Cruises Ltd, 144A, 11.625%, due 15/08/2027	650
Carnival Holdings Bermuda Ltd, 144A, 10.375%, due 01/05/2028	596	eG Global Finance Plc, 144A, 12.000%, due 30/11/2028	627
Saturn Oil & Gas Inc, 144A, 9.625%, due 15/06/2029	531	New Fortress Energy Inc, 144A, 6.500%, due 30/09/2026	620
Nissan Motor Acceptance Co LLC, 144A, 1.125%, due 16/09/2024	489	New Fortress Energy Inc, 144A, 8.750%, due 15/03/2029	620
Flutter Treasury DAC, 'REGS', 5.000%, due 29/04/2029	480	Nokia Oyj, 6.625%, due 15/05/2039	619
Live Nation Entertainment Inc, 144A, 4.875%, due 01/11/2024	477	Teva Pharmaceutical Finance Netherlands III BV, 6.000%, due 15/04/2024	600
Walgreens Boots Alliance Inc, 3.800%, due 18/11/2024	446	TripAdvisor Inc, 144A, 7.000%, due 15/07/2025	550
LCPR Senior Secured Financing DAC, 144A, 5.125%, due 15/07/2029	436	Petroleos Mexicanos, 6.750%, due 21/09/2047	529
Sabre GBLB Inc, 144A, 8.625%, due 01/06/2027	412	Sabre GBLB Inc, 144A, 11.250%, due 15/12/2027	518
GTCR AP Finance Inc, 144A, 8.000%, due 15/05/2027	400	Baytex Energy Corp, 144A, 8.750%, due 01/04/2027	506
PDC Energy Inc, 5.750%, due 15/05/2026	400	TransDigm Inc, 144A, 6.250%, due 15/03/2026	500
Viasat Inc, 144A, 5.625%, due 15/04/2027	368	Flutter Treasury DAC, 'REGS', 5.000%, due 29/04/2029	484
XHR LP, 144A, 6.375%, due 15/08/2025	355	Altice France SA/France, 5.875%, due 01/02/2027	467
		Venture Global LNG Inc, 144A, 8.125%, due 01/06/2028	465
		Sitio Royalties Operating Partnership LP / Sitio Finance Corp, 144A, 7.875%, due 01/11/2028	464
		Taseko Mines Ltd, 144A, 7.000%, due 15/02/2026	448

FTGF Brandywine Global Opportunistic Fixed Income Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	76,364	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	74,247
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	38,496	United States Treasury Note/Bond, 3.500%, due 15/02/2033	35,625
United States Treasury Note/Bond, 2.250%, due 15/02/2052	28,635	United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	34,264
Norway Government Bond, Series 477, '144A', 1.750%, due 13/03/2025	17,960	Norway Government Bond, Series 477, '144A', 1.750%, due 13/03/2025	17,885
Australia Government Bond, Series 159, 0.250%, due 21/11/2024	15,918	United States Treasury Note/Bond, 4.000%, due 15/02/2034	12,537
German Treasury Bill, zero coupon, due 18/09/2024	15,803	German Treasury Bill, zero coupon, due 17/04/2024	12,385
United States Treasury Note/Bond, 4.000%, due 15/02/2034	12,181	Australia Government Bond, Series 137, 2.750%, due 21/04/2024	12,249
United Kingdom Gilt, 1.250%, due 31/07/2051	9,427	United States Treasury Note/Bond, 3.875%, due 15/08/2033	11,961
United States Treasury Note/Bond, 4.250%, due 15/02/2054	6,225	United Kingdom Gilt, 3.250%, due 31/01/2033	11,409
United States Treasury Floating Rate Note, 5.194%, due 30/04/2026	5,098	Norway Government Bond, Series 476, 144A, 3.000%, due 14/03/2024	10,001
New Zealand Government Bond, Series 0425, 2.750%, due 15/04/2025	4,040	United States Treasury Note/Bond, 2.250%, due 15/02/2052	8,702
Australia Government Bond, Series 137, 2.750%, due 21/04/2024	3,135	Mexican Bonos, Series M, 8.500%, due 18/11/2038	4,121
German Treasury Bill, zero coupon, due 17/04/2024	3,033	Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	4,084
China Government Bond, Series INBK, 3.000%, due 15/10/2053	2,321	Brazil Notas do Tesouro Nacional Serie F, Series NTFN, 10.000%, due 01/01/2027	3,051
Mexican Bonos, Series M, 8.000%, due 31/07/2053	1,961	United Kingdom Gilt, 1.250%, due 31/07/2051	2,092
Brazil Notas do Tesouro Nacional Serie F, Series NTFN, 10.000%, due 01/01/2033	1,403	Brazil Notas do Tesouro Nacional Serie F, Series NTFN, 10.000%, due 01/01/2029	1,468
Norway Government Bond, Series 476, 144A, 3.000%, due 14/03/2024	824	Republic of South Africa Government Bond, Series R214, 6.500%, due 28/02/2041	1,152
Brazil Notas do Tesouro Nacional Serie F, Series NTFN, 10.000%, due 01/01/2031	417	Colombian TES, Series B, 9.250%, due 28/05/2042	983
		United States Treasury Note/Bond, 4.125%, due 15/08/2053	918
		United States Treasury Note/Bond, 3.000%, due 15/08/2052	677

FTGF Brandywine Global Income Optimiser Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	383,416	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	317,457
United Kingdom Gilt, 3.750%, due 22/10/2053	24,167	United Kingdom Gilt, 3.750%, due 22/10/2053	62,420
Charles Schwab Corp/The, Series I, 4.000%, Perpetual	14,981	International Bank for Reconstruction & Development, 4.625%, due 01/08/2028	39,902
Panama Government International Bond, 4.500%, due 19/01/2063	12,826	Kreditanstalt fuer Wiederaufbau, 0.375%, due 18/07/2025	39,246
Mexican Bonos, Series M, 8.000%, due 31/07/2053	12,598	International Bank for Reconstruction & Development, 0.500%, due 28/10/2025	36,020
Panama Government International Bond, 3.870%, due 23/07/2060	12,163	Colombian TES, Series B, 7.000%, due 26/03/2031	35,678
Mexican Bonos, Series M, 7.750%, due 23/11/2034	11,263	Brazil Notas do Tesouro Nacional Serie F, Series NTFN, 10.000%, due 01/01/2027	25,421
United Wholesale Mortgage LLC, 144A, 5.750%, due 15/06/2027	9,178	Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	20,070
Cleveland-Cliffs Inc, 144A, 7.000%, due 15/03/2032	8,816	Colombian TES, Series B, 7.250%, due 26/10/2050	19,889
Walgreens Boots Alliance Inc, 8.125%, due 15/08/2029	8,561	Mexican Bonos, Series M, 8.000%, due 31/07/2053	16,399
Jane Street Group / JSG Finance Inc, 144A, 7.125%, due 30/04/2031	8,270	KeyBank NA/Cleveland OH, Series BKNT, 5.674%, due 14/06/2024	13,470
Fortress Transportation and Infrastructure Investors LLC, 144A, 5.500%, due 01/05/2028	8,135	Mexican Bonos, Series M, 7.750%, due 23/11/2034	10,808
Energy Transfer LP, 5.600%, due 01/09/2034	7,919	Brazil Notas do Tesouro Nacional Serie F, Series NTFN, 10.000%, due 01/01/2029	10,297
Societe Generale SA, 144A, 7.132%, due 19/01/2055	7,666	Taseko Mines Ltd, 144A, 7.000%, due 15/02/2026	9,509
Freedom Mortgage Corp, 144A, 7.625%, due 01/05/2026	7,623	Blackstone Secured Lending Fund, 2.125%, due 15/02/2027	8,236
Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 144A, 11.000%, due 15/04/2029	7,129	Aston Martin Capital Holdings Ltd, 144A, 10.500%, due 30/11/2025	7,642
Connecticut Avenue Securities Trust 2023-R07, Series 2023 R07, Class 2M2, 144A, 8.598%, due 25/09/2043	6,804	Telecom Italia SpA/Milano, 144A, 5.303%, due 30/05/2024	6,829
Aircastle Ltd, 144A, 5.250%, Perpetual	6,760	XP Inc, 144A, 3.250%, due 01/07/2026	6,609
Ally Financial Inc, Series C, 4.700%, Perpetual	6,409	Alaska Airlines 2020-1 Class A Pass Through Trust, 144A, 4.800%, due 15/08/2027	6,335
Taseko Mines Ltd, 144A, 8.250%, due 01/05/2030	6,408	First Quantum Minerals Ltd, 144A, 6.875%, due 01/03/2026	5,970

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Statement of Major Portfolio Changes – (continued)

FTGF Brandywine Global Credit Opportunities Fund[^]

	COST (In 000's) \$		PROCEEDS (In 000's) \$
MAJOR PURCHASES		MAJOR SALES	
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	5,758	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	6,362
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	1,800	United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	2,041
Connecticut Avenue Securities Trust 2022-R02, Series 2022-R02, Class 2B1 144A, 9.820%, due 25/01/2042	925	Freddie Mac STACR REMIC Trust 2023-DNA1, Series 2023 DNA1, Class B1, 144A, 13.498%, due 25/03/2043	1,003
Freddie Mac STACR Trust 2019-HQA3, Series 2019 HQA3, Class M2, 144A, 7.313%, due 25/09/2049	496	Connecticut Avenue Securities Trust 2022-R02, Series 2022-R02, Class 2B1 144A, 9.820%, due 25/01/2042	925
Freddie Mac STACR REMIC Trust 2020-HQA5, Series 2020 HQA5, Class B1, 144A, 9.349%, due 25/11/2050	472	Freddie Mac STACR REMIC Trust 2020-DNA3, Series 2020 DNA3, Class B1, 144A, 10.536%, due 25/06/2050	923
Freddie Mac STACR REMIC Trust 2024-HQA1, Series 2024-HQA1, Class M2, 144A, 0.000%, due 25/03/2044	450	Freddie Mac STACR REMIC Trust 2020-DNA4, Series 2020 DNA4, Class B1, 144A, 11.463%, due 25/08/2050	744
Egypt Treasury Bills, zero coupon, due 17/12/2024	295	Connecticut Avenue Securities Trust 2020-R02, Series 2020 R02, Class 2B1, 144A, 8.436%, due 25/01/2040	654
Home RE 2023-1 Ltd, Series 2023 1, Class M2, 144A, 11.348%, due 25/10/2033	272	Freddie Mac STACR REMIC Trust 2020-HQA5, Series 2020 HQA5, Class B1, 144A, 9.349%, due 25/11/2050	468
Egypt Treasury Bills, zero coupon, due 11/03/2025	245	Freddie Mac STACR REMIC Trust 2024-HQA1, Series 2024-HQA1, Class M2, 144A, 0.000%, due 25/03/2044	451
Freddie Mac REMICS 5411, Class SC, 1.743%, due 25/05/2054	242	Mexican Bonos, Series M, 7.500%, due 26/05/2033	404
AES Andes SA '144A', 6.300%, due 15/03/2029	200	Colombian TES, Series B, 7.250%, due 26/10/2050	384
Aston Martin Capital Holdings Ltd '144A', 10.000%, due 31/03/2029	200	Freddie Mac STACR REMIC Trust 2021-DNA7, Series 2021 DNA7, Class B1, 144A, 8.972%, due 25/11/2041	344
GEO Group Inc/The '144A', 8.625%, due 15/04/2029	200	IRB Holding Corp, 144A, 7.000%, due 15/06/2025	340
AerCap Holdings NV, 5.875%, due 10/10/2079	183	Dream Finders Homes Inc, 144A, 8.250%, due 15/08/2028	293
Freddie Mac REMICS 5332, Class SA, 0.651%, due 25/08/2053	176	Taseko Mines Ltd, 144A, 7.000%, due 15/02/2026	265
Panama Government International Bond, 3.870%, due 23/07/2060	164	FirstCash Inc, 144A, 4.625%, due 01/09/2028	259
PROG Holdings Inc, 144A, 6.000%, due 15/11/2029	164	Ecopetrol SA, 8.625%, due 19/01/2029	253
Phinia Inc '144A', 6.750%, due 15/04/2029	160	KeyBank NA/Cleveland OH, Series BKNT, 5.674%, due 14/06/2024	250
California Resources Corp, 144A, 8.250%, due 15/06/2029	155	Howard Midstream Energy Partners LLC, 144A, 8.875%, due 15/07/2028	242
Embecka Corp, 144A, 5.000%, due 15/02/2030	140	Synchrony Financial, 2.875%, due 28/10/2031	236

FTGF Brandywine Global Enhanced Absolute Return Fund[^]

	COST (In 000's) \$		PROCEEDS (In 000's) \$
MAJOR PURCHASES		MAJOR SALES	
United States Treasury Floating Rate Note, 5.169%, due 31/07/2025	19,485	United States Treasury Floating Rate Note, 5.244%, due 31/01/2025	22,053
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	18,177	United States Treasury Floating Rate Note, 5.169%, due 31/07/2025	19,479
United States Treasury Floating Rate Note, 5.244%, due 31/01/2025	14,972	United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	18,164
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	8,700	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	8,700
United States Treasury Floating Rate Note – When Issued, 5.418%, due 30/04/2025	4,133	Mexican Bonos, Series M, 7.750%, due 13/11/2042	7,005
Egypt Treasury Bills, zero coupon, due 17/12/2024	1,484	Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	4,506
Egypt Treasury Bills, zero coupon, due 11/03/2025	1,071	Brazil Notas do Tesouro Nacional Serie F, Series NTN F, 10.000%, due 01/01/2029	4,429
Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	381	Colombian TES, Series B, 7.000%, due 30/06/2032	4,205
Brazil Notas do Tesouro Nacional Serie F, Series NTN F, 10.000%, due 01/01/2031	77	United States Treasury Floating Rate Note – When Issued, 5.418%, due 30/04/2025	4,132
		Franklin Templeton Global Funds Plc – FTGF Brandywine Global Credit Opportunities Fund – LM Class US\$ Accumulating	4,023
		Brazil Notas do Tesouro Nacional Serie F, Series NTN F, 10.000%, due 01/01/2031	3,355
		Czech Republic Government Bond, Series 138, 1.750%, due 23/06/2032	3,340
		Colombian TES, Series B, 6.000%, due 28/04/2028	2,453
		Petroleos Mexicanos, 6.950%, due 28/01/2060	2,251
		Mexican Bonos, Series M, 8.500%, due 18/11/2038	1,800
		Mexican Bonos, Series M, 8.000%, due 07/11/2047	1,773
		Freddie Mac Pool 'SD8277', 5.500%, due 01/12/2052	1,730
		Egypt Treasury Bills, zero coupon, due 17/12/2024	1,575
		Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	1,532
		Commonwealth Bank of Australia, 144A, 6.112%, due 14/03/2025	1,475
		Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	1,454
		Fannie Mae Pool 'MA4733', 4.500%, due 01/09/2052	1,432
		General Motors Financial Co Inc, 5.400%, due 06/04/2026	1,421

FTGF Brandywine Global Multi-Sector Impact Fund[^]

	COST (In 000's) \$		PROCEEDS (In 000's) \$
MAJOR PURCHASES		MAJOR SALES	
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	2,747	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	1,862
United States Treasury Note/Bond, 4.625%, due 15/05/2054	985	United Kingdom Gilt, 3.750%, due 22/10/2053	1,213
Spain Government Bond, 144A, 1.000%, due 30/07/2042	481	United States Treasury Note/Bond, 4.625%, due 15/05/2054	1,036
United Kingdom Gilt, 1.500%, due 31/07/2053	397	United States Treasury Floating Rate Note, 5.244%, due 31/01/2025	640
Australia Government Bond, Series 170, 4.250%, due 21/06/2034	318	Spain Government Bond, 144A, 1.900%, due 31/10/2052	479
United Kingdom Gilt, 3.750%, due 22/10/2053	316	Colombian TES, Series B, 7.000%, due 26/03/2031	449
Caja de Compensacion de Asignacion Familiar de Los Andes '144A', 7.000%, due 30/07/2029	199	Brazil Notas do Tesouro Nacional Serie F, Series NTN F, 10.000%, due 01/01/2027	343
Brazilian Government International Bond, 6.125%, due 22/01/2032	198	Colombian TES, Series B, 7.250%, due 26/10/2050	273
Svenska Handelsbanken AB, 0.010%, due 02/12/2027	166	Mexican Bonos, Series M, 8.000%, due 31/07/2053	209
Lumentum Holdings Inc, 0.500%, due 15/06/2028	165	Raizen Fuels Finance SA, 144A, 6.450%, due 05/03/2034	203
Union Pacific Corp, 4.950%, due 09/09/2052	163	Caja de Compensacion de Asignacion Familiar de Los Andes '144A', 7.000%, due 30/07/2029	200
Anglian Water Osprey Financing Plc, 2.000%, due 31/07/2028	159	JPMorgan Chase & Co, 0.768%, due 09/08/2025	200
Mexican Bonos, Series M, 8.000%, due 31/07/2053	159		

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Statement of Major Portfolio Changes – (continued)

FTGF Brandywine Global Multi-Sector Impact Fund[^] – (continued)

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
Adtalem Global Education Inc, 144A, 5.500%, due 01/03/2028	155	Taseko Mines Ltd, 144A, 7.000%, due 15/02/2026	178
Mexican Bonos, Series M, 7.750%, due 23/11/2034	150	Co-Operative Group Ltd, 5.125%, due 17/05/2024	172
Mexican Bonos, Series MS, 8.000%, due 24/05/2035	148	Connecticut Avenue Securities Trust 2023-R07, Series 2023 R07, Class 2M1, 144A, 7.298%, due 25/09/2043	168
Taseko Mines Ltd, 144A, 8.250%, due 01/05/2030	85	Nissan Motor Acceptance Co LLC, 144A, 2.750%, due 09/03/2028	164
Asian Development Bank, 6.720%, due 08/02/2028	79	Mexican Bonos, Series M, 7.750%, due 23/11/2034	147
New Fortress Energy Inc, 144A, 8.750%, due 15/03/2029	40	HCA Inc, 5.000%, due 15/03/2024	145
ERO Copper Corp, 144A, 6.500%, due 15/02/2030	33	Brazil Notas do Tesouro Nacional Serie F, Series NTFN, 10.000%, due 01/01/2029	141
		Alaska Airlines 2020-1 Class A Pass Through Trust, 144A, 4.800%, due 15/08/2027	113

FTGF Brandywine Global – US Fixed Income Fund[^]

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
United States Treasury Note/Bond, 3.000%, due 15/08/2052	10,023	United States Treasury Note/Bond, 4.000%, due 29/02/2028	8,601
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	7,068	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	7,338
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	4,721	United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	2,212
United States Treasury Note/Bond, 3.875%, due 15/08/2033	3,746	United States Treasury Note/Bond, 4.875%, due 31/10/2028	1,803
Fannie Mae Pool 'MA4626', 4.000%, due 01/06/2052	1,081	Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	1,141
Fannie Mae Pool 'MA4733', 4.500%, due 01/09/2052	1,074	United States Treasury Note/Bond, 3.000%, due 15/08/2052	1,139
Fannie Mae Pool 'MA4783', 4.000%, due 01/10/2052	1,071	Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	674
Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	702	Ginnie Mae II Pool 'MA9171', 5.500%, due 20/09/2053	626
United States Treasury Note/Bond, 4.875%, due 31/10/2028	245	Ginnie Mae II Pool 'MA9241', 5.500%, due 20/10/2053	620
Ginnie Mae II Pool 'MA9488', 5.500%, due 20/02/2054	178	Diamondback Energy Inc, 6.250%, due 15/03/2033	337
Toyota Motor Credit Corp, 4.450%, due 18/05/2026	59	Equinix Inc, 2.500%, due 15/05/2031	266
		Dell International LLC / EMC Corp, 3.375%, due 15/12/2041	192
		Fannie Mae Pool 'MA4806', 5.000%, due 01/11/2052	53
		Ginnie Mae II Pool 'MA8647', 5.000%, due 20/02/2053	37
		Ginnie Mae II Pool 'MA8948', 5.500%, due 20/06/2053	35
		Ginnie Mae II Pool 'MA8648', 5.500%, due 20/02/2053	32
		Fannie Mae Pool 'MA4869', 5.500%, due 01/01/2053	27
		Ginnie Mae II Pool 'MA9106', 5.500%, due 20/08/2053	26
		Ginnie Mae II Pool 'MA9305', 5.500%, due 20/11/2053	26
		Ginnie Mae II Pool 'MA9362', 5.500%, due 20/12/2053	20

FTGF ClearBridge US Value Fund

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
UnitedHealth Group Inc	30,762	United Parcel Service Inc 'B'	28,409
Abbott Laboratories	23,669	Vistra Corp	26,287
Nestle SA ADR	23,326	Abbott Laboratories	23,335
Seagate Technology Holdings Plc	23,073	Kellanova	21,726
PayPal Holdings Inc	21,598	Microsoft Corp	20,226
GE Vernova Inc	17,626	Micron Technology Inc	19,084
PG&E Corp	17,460	NextEra Energy Inc	18,081
Skyworks Solutions Inc	16,629	Tapestry Inc	17,882
Corteva Inc	15,369	Expedia Group Inc	16,733
Novo Nordisk A/S ADR	15,024	Oracle Corp	14,478
Johnson Controls International plc	14,804	Las Vegas Sands Corp	14,387
WESCO International Inc	14,761	CVS Health Corp	13,669
Global Payments Inc	13,004	American International Group Inc	13,638
Teck Resources Ltd	12,745	United Utilities Group Plc	13,053
Gilead Sciences Inc	12,735	Freeport-McMoRan Inc	12,430
Constellation Energy Corp	12,671	Apollo Global Management Inc	12,155
Lamb Weston Holdings Inc	11,251	BioNTech SE ADR	10,367
EQT Corp	11,159	Goldman Sachs Group Inc/The	9,167
UCB SA	11,054	CNH Industrial NV	9,010
American International Group Inc	11,014	Constellation Energy Corp	8,060
Micron Technology Inc	10,554	Meta Platforms Inc 'A'	8,025
AES Corp/The	10,274	Seagate Technology Holdings Plc	7,421
Bank of America Corp	9,585	MGIC Investment Corp	6,386
Johnson & Johnson	9,580		
Meta Platforms Inc 'A'	9,174		
Silgan Holdings Inc	8,932		
Noble Corp Plc	8,772		
Vistra Corp	8,305		
Block Inc	8,038		
Capital One Financial Corp	7,677		
Freeport-McMoRan Inc	7,555		
Hess Corp	7,267		
Fiserv Inc	7,134		
PPL Corp	7,034		
Apollo Global Management Inc	6,944		
Las Vegas Sands Corp	6,798		
First Horizon Corp	6,732		
ConocoPhillips	6,719		
Eastman Chemical Co	6,375		
Oracle Corp	6,266		

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Statement of Major Portfolio Changes – (continued)

FTGF ClearBridge US Appreciation Fund

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
ICON Plc	1,765	Microsoft Corp	3,359
ConocoPhillips	1,672	United Parcel Service Inc 'B'	2,820
Broadcom Inc	1,588	Becton Dickinson & Co	2,195
Amazon.com Inc	1,395	Exxon Mobil Corp	2,158
Walt Disney Co/The	1,368	Hartford Financial Services Group Inc/The	2,002
Meta Platforms Inc 'A'	1,175	Apple Inc	1,964
Target Corp	1,073	Meta Platforms Inc 'A'	1,938
US Bancorp	1,026	Berkshire Hathaway Inc	1,865
Nestle SA ADR	973	Amazon.com Inc	1,596
United Parcel Service Inc 'B'	971	Netflix Inc	1,545
Adobe Inc	961	NVIDIA Corp	1,542
Bank of America Corp	896	Alphabet Inc	1,419
Linde Plc	799	Progressive Corp/The	1,326
Eaton Corp Plc	709	Visa Inc 'A'	1,077
Semptra	706	Home Depot Inc/The	1,074
Synopsys Inc	574	Adobe Inc	1,027
Stryker Corp	491	JPMorgan Chase & Co	1,015
NVIDIA Corp	476	Merck & Co Inc	989
Marvell Technology Inc	398	Eli Lilly & Co	945
Ecolab Inc	380	Mondelez International Inc	940
Automatic Data Processing Inc	375	PepsiCo Inc	914
Crown Holdings Inc	356	TJX Cos Inc/The	871
ASML Holding NV	351	PPG Industries Inc	865
Intercontinental Exchange Inc	304	CME Group Inc	851
		Alphabet Inc 'A'	800
		Honeywell International Inc	787
		Travelers Cos Inc/The	762
		Costco Wholesale Corp	754
		UnitedHealth Group Inc	738
		Waste Management Inc	701
		Automatic Data Processing Inc	661
		Johnson & Johnson	651
		Oracle Corp	593
		ASML Holding NV	587
		Thermo Fisher Scientific Inc	582
		Pioneer Natural Resources Co	570
		Sherwin-Williams Co/The	568

FTGF ClearBridge US Large Cap Growth Fund

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
Alphabet Inc 'A'	31,829	NVIDIA Corp	70,377
Taiwan Semiconductor Manufacturing Co Ltd	30,780	NIKE Inc	21,092
Accenture Plc 'A'	29,028	Atlassian Corp	19,128
Equinix Inc	10,003	Meta Platforms Inc 'A'	16,774
Starbucks Corp	9,666	United Parcel Service Inc 'B'	15,790
UnitedHealth Group Inc	8,861	Intel Corp	15,135
Visa Inc 'A'	7,932	Netflix Inc	15,075
PayPal Holdings Inc	7,900	Microsoft Corp	14,849
Intuit Inc	6,697	WW Grainger Inc	12,687
Workday Inc 'A'	5,090	Aptiv Plc	12,581
Zoetis Inc	4,135	UnitedHealth Group Inc	11,855
Salesforce Inc	3,840	Eaton Corp Plc	11,558
Uber Technologies Inc	2,374	Amazon.com Inc	9,891
Atlassian Corp	2,101	Estee Lauder Cos Inc/The 'A'	7,545
NVIDIA Corp	2,029	Thermo Fisher Scientific Inc	7,025
Microsoft Corp	1,586	Palo Alto Networks Inc	6,873
Amazon.com Inc	1,577	Sherwin-Williams Co/The	5,611
Meta Platforms Inc 'A'	1,166	Apple Inc	5,568
Apple Inc	824	Visa Inc 'A'	4,893
Netflix Inc	712	ASML Holding NV	3,930

FTGF ClearBridge US Aggressive Growth Fund

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
Vertiv Holdings Co 'A'	3,649	UnitedHealth Group Inc	5,436
Old Dominion Freight Line Inc	3,213	Broadcom Inc	5,418
elf Beauty Inc	2,685	Comcast Corp	5,390
Tractor Supply Co	2,267	Vertex Pharmaceuticals Inc	3,558
Shopify Inc 'A'	1,982	CrowdStrike Holdings Inc	3,502
IDEXX Laboratories Inc	1,961	Diageo Plc ADR	2,669
WW Grainger Inc	1,717	AbbVie Inc	2,647
Builders FirstSource Inc	1,675	Biogen Inc	2,480
MSCI Inc 'A'	1,638	Ionis Pharmaceuticals Inc	2,318
Ares Management Corp 'A'	1,369	Autodesk Inc	1,815
Clean Harbors Inc	1,093	HubSpot Inc	1,687
TJX Cos Inc/The	864	Seagate Technology Holdings Plc	1,597
Pinterest Inc	774	Charles River Laboratories International Inc	1,556
MongoDB Inc 'A'	760	Meta Platforms Inc 'A'	1,481
IDEX Corp	488	TE Connectivity Ltd	1,303

Statement of Major Portfolio Changes – (continued)

FTGF ClearBridge US Aggressive Growth Fund – (continued)

	PROCEEDS (in 000's) \$
MAJOR SALES	
Johnson Controls International plc	1,259
Etsy Inc	979
Dolby Laboratories Inc 'A'	960
Wolfspeed Inc	764
Madison Square Garden Sports Corp	626

FTGF ClearBridge Tactical Dividend Income Fund

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
Comcast Corp	713	Apple Inc	748
QUALCOMM Inc	633	Blackstone Inc	738
Lennar Corp	612	Apartment Income REIT Corp	595
Nestle SA ADR	586	Broadcom Inc	520
Salesforce Inc	563	Texas Instruments Inc	513
Alexandria Real Estate Equities Inc	493	Extra Space Storage Inc	509
Public Service Enterprise Group Inc	471	NextEra Energy Partners LP	509
Texas Instruments Inc	435	Oracle Corp	477
NXP Semiconductors NV	402	Marvell Technology Inc	419
Alphabet Inc 'A'	400	DTE Energy Co	370
Equity Residential	385	ASML Holding NV	327
Northrop Grumman Corp	384	Microsoft Corp	324
Broadcom Inc	381	Digital Realty Trust Inc	323
US Bancorp	375	Coca-Cola Co/The	304
Edison International	337	Abbott Laboratories	294
NextEra Energy Inc	315	Amphenol Corp 'A'	281
Lineage Inc	310	Emerson Electric Co	275
Equity LifeStyle Properties Inc	270	Boston Properties Inc	262
Gaming and Leisure Properties Inc	267	United Parcel Service Inc 'B'	259
Equinix Inc	232	CME Group Inc	254
Ares Capital Corp	221	NXP Semiconductors NV	224
UnitedHealth Group Inc	217	JPMorgan Chase & Co	221
ONEOK Inc	194	Merck & Co Inc	218
American Homes 4 Rent 'A'	193	AGNC Investment Corp	216
PPL Corp	181	Prologis Inc	198
Blue Owl Capital Inc 'A'	178	Amgen Inc	190
Meta Platforms Inc 'A'	177	Colgate-Palmolive Co	184
Pfizer Inc	145	American Homes 4 Rent 'A'	176
DTE Energy Co	133	Equinix Inc	162
Johnson & Johnson	111	Huntsman Corp	149
		Spire Inc	137

FTGF ClearBridge US Equity Sustainability Leaders Fund

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
Amazon.com Inc	44,237	Costco Wholesale Corp	23,530
NVIDIA Corp	26,074	Eaton Corp Plc	18,931
Republic Services Inc 'A'	22,453	Cisco Systems Inc	18,209
Adobe Inc	13,274	Williams-Sonoma Inc	16,003
Broadcom Inc	6,700	McCormick & Co Inc/MD	13,506
Dell Technologies Inc	6,321	Microsoft Corp	12,959
Enphase Energy Inc	5,330	Booking Holdings Inc	10,697
LKQ Corp	3,396	Marvell Technology Inc	10,592
Ball Corp	3,259	Ormat Technologies Inc	10,261
Gilead Sciences Inc	2,985	Colgate-Palmolive Co	8,839
CVS Health Corp	2,857	Aptiv Plc	7,823
Accenture Plc 'A'	2,843	Trane Technologies Plc	6,980
Johnson & Johnson	1,448	Apple Inc	6,260
Deere & Co	1,418	Trex Co Inc	5,069
Marvell Technology Inc	1,377	Shoals Technologies Group Inc 'A'	4,329
Microsoft Corp	631	JPMorgan Chase & Co	4,178
Booking Holdings Inc	363	SolarEdge Technologies Inc	4,010
Apple Inc	343	Alphabet Inc 'A'	3,583
JPMorgan Chase & Co	301	Novo Nordisk A/S ADR	3,536
Eaton Corp Plc	282	Broadcom Inc	3,195
		ASML Holding NV	3,058
		Home Depot Inc/The	2,549

FTGF ClearBridge Global Growth Fund^

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
Apple Inc	528	Netflix Inc	275
NVIDIA Corp	484	Salesforce Inc	261
Amazon.com Inc	461	Deutsche Telekom AG	237
Alphabet Inc 'A'	438	Alcon Inc	226
Chubb Ltd	421	Accenture Plc 'A'	225
Republic Services Inc 'A'	402	Haleon Plc	216
Microsoft Corp	399	ASML Holding NV	215
Taiwan Semiconductor Manufacturing Co Ltd	354	Brambles Ltd	197
Eli Lilly & Co	336	MercadoLibre Inc	172

^ Not authorised for sale to the public in Hong Kong.

Statement of Major Portfolio Changes – (continued)

FTGF ClearBridge Global Growth Fund[^] – (continued)

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
Broadcom Inc	317	AbbVie Inc	153
Unilever Plc	308	Guidewire Software Inc	152
SK Hynix Inc	280	SAP SE	151
ABB Ltd	266	Visa Inc 'A'	147
Intuitive Surgical Inc	258	UnitedHealth Group Inc	145
Publicis Groupe SA	250	S&P Global Inc	144
Sea Ltd ADR	250	Nice Ltd ADR	143
Intesa Sanpaolo SpA	244	Loblaw Cos Ltd	142
Banco Bilbao Vizcaya Argentaria SA	234	NVIDIA Corp	141
London Stock Exchange Group Plc	230	CRH Plc	136
Old Dominion Freight Line Inc	228	SMC Corp	135
Tokio Marine Holdings Inc	220	Constellation Software Inc/Canada	130
Puig Brands SA	217	Trex Co Inc	124
Meta Platforms Inc 'A'	216	Vertex Pharmaceuticals Inc	124
Intercontinental Exchange Inc	210	Nestle SA	123
Novo Nordisk A/S	208	Stryker Corp	115
T-Mobile US Inc	207	Hexagon AB	110
Marsh & McLennan Cos Inc	205	Apple Inc	101
NextEra Energy Inc	203	Workday Inc 'A'	101
Uber Technologies Inc	195	Argenx SE ADR	90
Danone SA	194	AIA Group Ltd	87
McKesson Corp	189	Grupo Bimbo SAB de CV	84
Union Pacific Corp	177	LVMH Moet Hennessy Louis Vuitton SE	83
Target Corp	175	Monday.com Ltd	83
Thermo Fisher Scientific Inc	175	Daifuku Co Ltd	80
Ferrari NV	167	Coty Inc	67
Industria de Diseno Textil SA	167	Thermo Fisher Scientific Inc	66
EQT AB	165	Edenred SE	59
Lloyds Banking Group Plc	164		
Loblaw Cos Ltd	157		

FTGF ClearBridge Infrastructure Value Fund[^]

MAJOR PURCHASES	COST (in 000's) €	MAJOR SALES	PROCEEDS (in 000's) €
WEC Energy Group Inc	22,958	Norfolk Southern Corp	24,512
TC Energy Corp	19,050	Orsted AS, 144A	22,329
Emera Inc	15,075	Transurban Group	16,271
Redeia Corp SA	14,699	Central Japan Railway Co	15,543
E.ON SE	12,122	East Japan Railway Co	15,027
Williams Cos Inc/The	11,881	Enel SpA	14,016
Aena SME SA, 144A	11,173	Getlink SE	13,334
Enel SpA	8,760	CSX Corp	10,970
Equatorial Energia SA	8,443	EDP SA	10,907
Pembina Pipeline Corp	7,548	PG&E Corp	10,338
Crown Castle Inc	5,956	Crown Castle Inc	9,626
Cheniere Energy Inc	5,742	Pembina Pipeline Corp	8,841
Entergy Corp	4,944	Ferrovial SE	8,516
CSX Corp	4,793	Centrais Eletricas Brasileiras SA	7,907
NextEra Energy Inc	4,753	Public Service Enterprise Group Inc	7,424
Constellation Energy Corp	4,660	Union Pacific Corp	6,780
Terna – Rete Elettrica Nazionale	4,472	Gibson Energy Inc	6,693
Centrais Eletricas Brasileiras SA	4,351	Severn Trent Plc	6,520
OGE Energy Corp	4,215	Cheniere Energy Inc	6,157
Fraport AG Frankfurt Airport Services Worldwide	4,164	NextEra Energy Inc	6,071
Aeroports de Paris SA	2,915	Entergy Corp	5,488
		American Tower Corp	5,246
		Dominion Energy Inc	4,973
		United Utilities Group Plc	4,259
		Aeroports de Paris SA	3,772
		E.ON SE	3,766
		Constellation Energy Corp	3,658
		Terna – Rete Elettrica Nazionale	3,329
		Fraport AG Frankfurt Airport Services Worldwide	3,257
		Redeia Corp SA	3,074
		OGE Energy Corp	2,834

FTGF ClearBridge Global Infrastructure Income Fund

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
Dominion Energy Inc	9,552	Southern Co/The	15,644
TC Energy Corp	8,812	Dominion Energy Inc	13,655
E.ON SE	8,647	National Grid Plc	13,150
Enel SpA	7,624	West Japan Railway Co	10,730
National Grid Plc	7,195	Enel SpA	9,930
Enbridge Inc	6,942	Snam SpA	7,427
WEC Energy Group Inc	6,382	Iberdrola SA	6,908
Iberdrola SA	5,919	Transurban Group	6,741
Emera Inc	5,919	TC Energy Corp	5,378
Redeia Corp SA	4,857	Eversource Energy	5,252
Fraport AG Frankfurt Airport Services Worldwide	4,707	EDP SA	5,106

[^] Not authorised for sale to the public in Hong Kong.

Statement of Major Portfolio Changes – (continued)

FTGF ClearBridge Global Infrastructure Income Fund – (continued)

	COST (in 000's) \$		PROCEEDS (in 000's) \$
MAJOR PURCHASES		MAJOR SALES	
Severn Trent Plc	4,685	American Tower Corp	4,427
Aena SME SA, 144A	4,504	Enbridge Inc	4,280
Snam SpA	4,431	OGE Energy Corp	4,221
Williams Cos Inc/The	3,115	Entergy Corp	3,932
Centrais Eletricas Brasileiras SA	1,906	United Utilities Group Plc	3,533
Pembina Pipeline Corp	1,583	Public Service Enterprise Group Inc	3,032
American Tower Corp	1,579	NextEra Energy Partners LP	2,743
Crown Castle Inc	1,563	Atlas Arteria Ltd	2,527
Constellation Energy Corp	1,555	China Resources Gas Group Ltd	2,389
CCR SA	1,496	Union Pacific Corp	2,345
NextEra Energy Inc	1,446	Crown Castle Inc	2,335
OGE Energy Corp	1,435	NextEra Energy Inc	2,274
EDP SA	1,155	Pembina Pipeline Corp	2,141
		E.ON SE	1,704

FTGF ClearBridge Global Sustainability Improvers Fund^

	COST (in 000's) \$		PROCEEDS (in 000's) \$
MAJOR PURCHASES		MAJOR SALES	
Compass Group Plc	226	Compass Group PLC	225
PayPal Holdings Inc	176	Freeport-McMoRan Inc	138
Teck Resources Ltd	143	Chesapeake Energy Corp	134
EQT Corp	134	Hitachi Ltd	132
Johnson Controls International plc	121	Vertiv Holdings Co 'A'	111
Siemens Energy AG	95	AIA Group Ltd	101
Charles Schwab Corp/The	62	Meta Platforms Inc 'A'	24
Veolia Environnement SA	57	Old Dominion Freight Line Inc	96
Biogen Inc	30	S&P Global Inc	95
Gerresheimer AG	30	Trex Co Inc	93
Nexans SA	29	Deutsche Telekom AG	92
Siemens AG	21		
AIA Group Ltd	19		
Unilever Plc	2		

FTGF Royce US Small Cap Opportunity Fund

	COST (in 000's) \$		PROCEEDS (in 000's) \$
MAJOR PURCHASES		MAJOR SALES	
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	107,308	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	98,995
SunOpta Inc	3,862	Benchmark Electronics Inc	5,045
I3 Verticals Inc 'A'	3,763	Carpenter Technology Corp	4,610
Chart Industries Inc	3,747	Asbury Automotive Group Inc	4,004
Enovis Corp	3,546	Infinera Corp	3,287
FARO Technologies Inc	3,402	SunOpta Inc	3,028
Walker & Dunlop Inc	3,103	TriMas Corp	2,926
Lions Gate Entertainment Corp	2,744	Limbach Holdings Inc	2,694
IMAX Corp	2,701	Aspen Aerogels Inc	2,691
Comstock Resources Inc	2,691	Adient Plc	2,559
Fox Factory Holding Corp	2,582	Sterling Check Corp	2,493
MarineMax Inc	2,557	American Superconductor Corp	2,492
Kennedy-Wilson Holdings Inc	2,482	IMAX Corp	2,408
SMART Global Holdings Inc	2,448	FormFactor Inc	2,368
Ag Growth International Inc	2,275	Modine Manufacturing Co	2,350
Cross Country Healthcare Inc	2,221	Haynes International Inc	2,155
BWX Technologies Inc	2,176	Ooma Inc	2,106
Vishay Intertechnology Inc	2,142	Goodyear Tire & Rubber Co/The	2,007
Bridge Investment Group Holdings Inc	2,048	Coherent Corp	1,988
Azenta Inc	2,045	BrightHouse Financial Inc	1,971
		Old Dominion Freight Line Inc	96
		S&P Global Inc	95
		Trex Co Inc	93
		Deutsche Telekom AG	92

FTGF Royce US Smaller Companies Fund

	COST (in 000's) \$		PROCEEDS (in 000's) \$
MAJOR PURCHASES		MAJOR SALES	
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	12,207	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	11,797
Enovis Corp	1,768	FormFactor Inc	1,326
Sanmina Corp	1,416	UFP Technologies Inc	1,232
Axcelis Technologies Inc	1,290	Champion Homes Inc	1,180
Inter Parfums Inc	1,218	iShares Russell 2000 Value ETF – ETF	1,115
Haemonetics Corp	1,189	Louisiana-Pacific Corp	1,086
Visteon Corp	1,155	Leonardo DRS Inc	1,009
iShares Russell 2000 Value ETF – ETF	1,062	Bio-Techne Corp	1,009
Janus International Group Inc	912	Gentex Corp	944
Marcus & Millichap Inc	895	Brady Corp 'A'	935
Bio-Techne Corp	754	Esab Corp	874
Ziff Davis Inc	727	Houlihan Lokey Inc 'A'	777
Cohu Inc	667	ESCO Technologies Inc	658
MKS Instruments Inc	656	Hudson Technologies Inc	570
Forrester Research Inc	635	Northwest Pipe Co	529

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Statement of Major Portfolio Changes – (continued)

FTGF Royce US Smaller Companies Fund – (continued)

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
Brunswick Corp/DE	632	Kimball Electronics Inc	515
John Bean Technologies Corp	524	MKS Instruments Inc	497
Atmus Filtration Technologies Inc	471	Arcosa Inc	491
Champion Homes Inc	470	Korn Ferry	476
Carter's Inc	443	Kennedy-Wilson Holdings Inc	475
Cass Information Systems Inc	425	Air Lease Corp 'A'	472
Lazard Inc 'A'	417	Onto Innovation Inc	460
Kennedy-Wilson Holdings Inc	394	Landstar System Inc	450
Esab Corp	380	Brunswick Corp/DE	449
		Fabrinet	428
		Ryerson Holding Corp	423
		Steven Madden Ltd	369
		Old Dominion Freight Line Inc	96
		S&P Global Inc	95
		Trex Co Inc	93
		Deutsche Telekom AG	92

FTGF Royce Global Small Cap Premier Fund[^]

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	392	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	443
FirstService Corp	127	FirstService Corp	111
Johns Lyng Group Ltd	57	Colliers International Group Inc	102
Axcelis Technologies Inc	35	Ralph Lauren Corp 'A'	64
Ashtead Technology Holdings plc	34	FormFactor Inc	57
CTS Eventim AG & Co KGaA	34	Croda International Plc	43
Norva24 Group AB	34	Kadant Inc	40
Antin Infrastructure Partners SA	33	Gentex Corp	39
Dorman Products Inc	32	Miura Co Ltd	32
CVS Group Plc	31	Lincoln Electric Holdings Inc	25
Rogers Corp	26	Marlowe Plc	25
Intertek Group Plc	25	Forrester Research Inc	24
RB Global Inc	24	Installed Building Products Inc	21
Robertet SA	24	Karnov Group AB	21
Brady Corp 'A'	22	MKS Instruments Inc	21
Enovis Corp	22	LCI Industries	20
LCI Industries	21	RB Global Inc	18
UFP Industries Inc	20	Learning Technologies Group Plc	17
Arcosa Inc	19	UFP Industries Inc	17
Inter Parfums Inc	19	FirstService Corp	16
Littelfuse Inc	16	Restore Plc	15
Cognex Corp	15	Haemonetics Corp	14
Installed Building Products Inc	14	GVS SpA, 144A	13
		Innospec Inc	13

FTGF Martin Currie Global Long-Term Unconstrained Fund[^]

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	23,146	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	24,530
Novo Nordisk A/S	4,102	NVIDIA Corp	13,240
Partners Group Holding AG	3,173	ASML Holding NV	5,889
Estee Lauder Cos Inc/The 'A'	1,415	Microsoft Corp	5,116
Zoetis Inc	1,400	Ferrari NV	4,099
Sartorius Stedim Biotech	1,339	Linde Plc	4,084
IDEXX Laboratories Inc	1,265	Atlas Copco AB	3,517
BE Semiconductor Industries NV	1,051	Moncler SpA	3,359
Moncler SpA	983	L'Oreal SA	3,328
L'Oreal SA	974	Kingspan Group Plc	3,115
ASML Holding NV	363	Mastercard Inc	2,910
Microsoft Corp	322	Cadence Design Systems Inc	2,908
Ferrari NV	265	Sartorius Stedim Biotech	2,875
Linde Plc	265	Zoetis Inc	2,780
NVIDIA Corp	255	Adyen NV, 144A	2,646
Atlas Copco AB	231	Illumina Inc	2,523
Kingspan Group Plc	214	CSL Ltd	2,510
Mastercard Inc	201	Novo Nordisk A/S	2,506
Adyen NV, 144A	194	ResMed Inc	2,338
Cadence Design Systems Inc	191	Coloplast A/S	2,286
		Mettler-Toledo International Inc	2,240
		IDEXX Laboratories Inc	2,136
		Assa Abloy AB	2,108
		Partners Group Holding AG	1,991
		NIKE Inc	1,883
		Hexagon AB	1,869
		Autodesk Inc	1,801
		Estee Lauder Cos Inc/The 'A'	1,750
		Veeva Systems Inc 'A'	1,655
		Croda International Plc	1,564
		Pernod Ricard SA	1,430

[^] Not authorised for sale to the public in Hong Kong.

Statement of Major Portfolio Changes – (continued)

FTGF Martin Currie Asia Pacific Urban Trends Income Fund[^]

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	4,643	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	4,785
APA Group	320	Aurizon Holdings Ltd	1,423
Chorus Ltd	106	Scentre Group	1,328
Frasers Centrepoint Trust	85	Embassy Office Parks REIT	1,272
Mapletree Industrial Trust	85	Chorus Ltd	1,173
		Link REIT	958
		Power Grid Corp of India Ltd	949
		APA Group	904
		Guangdong Investment Ltd	812
		Charter Hall Retail REIT	783
		GPT Group/The	674
		China Tower Corp Ltd, 144A	669
		Vicinity Ltd	637
		Wharf Real Estate Investment Co Ltd	612
		CLP Holdings Ltd	601
		CapitaLand India Trust	589
		Mapletree Industrial Trust	587
		China Merchants Port Holdings Co Ltd	560
		Digital Telecommunications Infrastructure Fund	557
		Fortune Real Estate Investment Trust	553
		Yuexiu Transport Infrastructure Ltd	534
		Transurban Group	531
		Stockland	525
		AGL Energy Ltd	495
		Westports Holdings Bhd	494
		Contact Energy Ltd	453
		Kiwi Property Group Ltd	418
		NETLINK NBN TRUST	377
		CapitaLand Integrated Commercial Trust	375
		Manila Electric Co	342
		Region RE Ltd	273

FTGF Martin Currie Global Emerging Markets Fund[^]

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	3,526	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	3,944
Quanta Computer Inc	742	Taiwan Semiconductor Manufacturing Co Ltd	1,488
MediaTek Inc	629	SK Hynix Inc	535
Shinhan Financial Group Co Ltd	449	Samsung Electronics Co Ltd	417
Taiwan Semiconductor Manufacturing Co Ltd	400	Antofagasta Plc	338
Trip.com Group Ltd ADR	331	Credicorp Ltd	267
Apollo Hospitals Enterprise Ltd	307	Telkom Indonesia Persero Tbk PT	240
Powszechna Kasa Oszczednosci Bank Polski SA	267	NAVER Corp	226
Xinyi Solar Holdings Ltd	81	Cosan SA	214
		Tencent Holdings Ltd	213
		Delta Electronics Inc	212
		Shanghai Fosun Pharmaceutical Group Co Ltd	188
		Wuxi Biologics Cayman Inc, 144A	145
		Reliance Industries Ltd	133
		HDFC Bank Ltd	127
		ICICI Bank Ltd	92
		Orbia Advance Corp SAB de CV	83
		Xinyi Solar Holdings Ltd	82
		Globant SA	79
		LG Energy Solution Ltd	78

FTGF Martin Currie European Unconstrained Fund[^]

MAJOR PURCHASES	COST (in 000's) €	MAJOR SALES	PROCEEDS (in 000's) €
Novo Nordisk A/S	8,199	ASML Holding NV	10,241
Sartorius Stedim Biotech	2,041	Ferrari NV	10,155
ASML Holding NV	672	Moncler SpA	5,947
Ferrari NV	652	Linde Plc	5,935
Moncler SpA	597	Atlas Copco AB	5,045
Linde Plc	428	Kingspan Group Plc	5,028
Assa Abloy AB	426	L'Oreal SA	4,925
Mettler-Toledo International Inc	401	Mettler-Toledo International Inc	4,855
Partners Group Holding AG	396	Assa Abloy AB	4,391
L'Oreal SA	395	Nemetschek SE	4,284
Kingspan Group Plc	363	Partners Group Holding AG	4,002
Hexagon AB	362	Sartorius Stedim Biotech	3,840
Atlas Copco AB	357	Hexagon AB	3,652
Nemetschek SE	355	Coloplast A/S	3,331
Coloplast A/S	342	Dassault Systemes SE	3,257
Adyen NV, 144A	334	Adyen NV, 144A	3,212
Dassault Systemes SE	329	BE Semiconductor Industries NV	2,847
BE Semiconductor Industries NV	296	Novo Nordisk A/S	2,780
Croda International Plc	264	Croda International Plc	2,663
Kering SA	235	Kering SA	2,359
Pernod Ricard SA	184		

[^] Not authorised for sale to the public in Hong Kong.

Statement of Major Portfolio Changes – (continued)

FTGF Martin Currie European Unconstrained Fund[^] – (continued)

MAJOR SALES	PROCEEDS (in 000's) €
Pernod Ricard SA	1,916
Infineon Technologies AG	1,429
Oxford Nanopore Technologies Plc	976

FTGF Martin Currie Improving Society Fund[^]

MAJOR PURCHASES	COST (in 000's) \$	MAJOR SALES	PROCEEDS (in 000's) \$
Tyler Technologies Inc	283	Intuitive Surgical Inc	141
Halma Plc	271	Everbridge Inc	95
MercadoLibre Inc	198	Novonosis (Novozymes) B	71
Intuitive Surgical Inc	135	Xylem Inc/NY	47
Xylem Inc/NY	131	GRAIL Inc	5
Amplifon SpA	129		
Novonosis (Novozymes) B	119		
Revvity Inc	116		
HDFC Bank Ltd ADR	109		
Ecolab Inc	107		
Valmont Industries Inc	107		
Veolia Environnement SA	100		
Airtel Africa Plc, 144A	88		
Vistry Group Plc	88		
Veeva Systems Inc 'A'	86		
Emirates Central Cooling Systems Corp	81		
Deere & Co	79		
Croda International Plc	79		
Illumina Inc	70		
Masimo Corp	63		
MIPS AB	54		
Bank Rakyat Indonesia Persero Tbk PT	54		
Courseera Inc	48		
Stride Inc	44		
Verra Mobility Corp 'A'	41		
Planet Fitness Inc 'A'	40		

Franklin Responsible Income 2028 Fund[^]

MAJOR PURCHASES	COST (in 000's) €	MAJOR SALES	PROCEEDS (in 000's) €
US Bancorp, 4.351%, due 21/05/2028	1,000	Telenor ASA, 0.250%, due 14/02/2028	1,322
Iceland Government International Bond, 3.400%, due 28/06/2027	998	TDF Infrastructure SASU, 5.625%, due 21/07/2028	1,252
OTP Bank Nyrt, 4.750%, due 12/06/2028	996	LKQ European Holdings BV, 4.125%, due 01/04/2028	1,200
NatWest Markets Plc, 4.250%, due 13/01/2028	310	Adevinta ASA, 3.000%, due 15/11/2027	609
UBS Group AG, 4.625%, due 17/03/2028	309	Altice France SA/France, 3.375%, due 15/01/2028	367
BNP Paribas SA, 0.500%, due 19/02/2028	187	DXC Capital Funding DAC, 0.450%, due 15/09/2027	355
		IMA Industria Macchine Automatiche SpA, 3.750%, due 15/01/2028	330
		Verizon Communications Inc, 1.375%, due 02/11/2028	276
		Thermo Fisher Scientific Inc, 0.500%, due 01/03/2028	270
		Logicor Financing Sarl, 4.625%, due 25/07/2028	203
		Orano SA, 2.750%, due 08/03/2028	191
		Romanian Government International Bond, 2.125%, due 07/03/2028	184
		Autostrade per l'Italia SpA, 1.625%, due 25/01/2028	183
		NTT Finance Corp, 0.399%, due 13/12/2028	176
		Skandinaviska Enskilda Banken AB, 0.375%, due 21/06/2028	175
		Victoria Plc, 3.625%, due 24/08/2026	162
		Verisure Holding AB, 9.250%, due 15/10/2027	107
		ING Groep NV, 4.875%, due 14/11/2027	103
		Azelis Finance NV, 5.750%, due 15/03/2028	102
		Swedbank AB, Series gmtn, 4.250%, due 11/07/2028	102
		Volvo Car AB, 4.250%, due 31/05/2028	100
		Santander UK Group Holdings Plc, 3.530%, due 25/08/2028	99
		AlB Group Plc, 2.250%, due 04/04/2028	95
		Schneider Electric SE, 1.500%, due 15/01/2028	94
		easyJet FinCo BV, 1.875%, due 03/03/2028	93
		Mundys SpA, 1.875%, due 12/02/2028	92
		CAB SELAS, 3.375%, due 01/02/2028	90
		Motability Operations Group Plc, 0.125%, due 20/07/2028	88
		Old Dominion Freight Line Inc	96
		S&P Global Inc	95
		Trex Co Inc	93
		Deutsche Telekom AG	92

[^] Not authorised for sale to the public in Hong Kong.

Statement of Major Portfolio Changes – (continued)

Franklin Responsible Income 2029 Fund[^]

	COST (In 000's) €	MAJOR SALES	PROCEEDS (In 000's) €
MAJOR PURCHASES			
Raiffeisenbank AS, 1.000%, due 09/06/2028	727	Logicor Financing Sarl, 4.625%, due 25/07/2028	512
BPCE SA, 3.875%, due 11/01/2029	702	Jyske Bank A/S 'EMTN' FRN, 4.125%, due 06/09/2030	503
Romanian Government International Bond, 6.625%, due 27/09/2029	651	Carnival Plc, 1.000%, due 28/10/2029	330
CaixaBank SA, 5.000%, due 19/07/2029	629	BFF Bank SpA FRN, 4.750%, due 20/03/2029	287
NatWest Group Plc, 4.771%, due 16/02/2029	622	Argenta Spaarbank NV 'EMTN' FRN, 1.375%, due 08/02/2029	272
Societe Generale SA, 4.750%, due 28/09/2029	622	IQVIA Inc 'REGS', 2.875%, due 15/06/2028	190
Morgan Stanley, 4.656%, due 02/03/2029	621	BPCE SA, 3.875%, due 11/01/2029	100
Jyske Bank A/S, 4.875%, due 10/11/2029	621	IMA Industria Macchine Automatiche SpA 'REGS', 3.750%, due 15/01/2028	94
Lloyds Banking Group Plc, 4.500%, due 11/01/2029	619		
ING Groep NV, 4.500%, due 23/05/2029	617		
KBC Group NV, 4.250%, due 28/11/2029	616		
Credit Agricole SA, 0.500%, due 21/09/2029	614		
Abertis Infraestructuras SA, 4.125%, due 07/08/2029	611		
Logicor Financing Sarl, 4.250%, due 18/07/2029	606		
Credit Mutuel Arkea SA, 3.500%, due 09/02/2029	593		
WMG Acquisition Corp, 2.750%, due 15/07/2028	574		
UBS Group AG, 7.750%, due 01/03/2029	567		
Autostrade per l'Italia SpA, 1.875%, due 26/09/2029	546		
Banque Federative du Credit Mutuel SA, 1.875%, due 18/06/2029	546		
Caixa Geral de Depositos SA, 5.750%, due 31/10/2028	534		
Banco de Sabadell SA, 5.500%, due 08/09/2029	527		
Commerzbank AG, 5.250%, due 25/03/2029	524		
Unicaja Banco SA, 5.125%, due 21/02/2029	520		
Nykredit Realkredit AS, 4.625%, due 19/01/2029	519		
SELP Finance Sarl, 0.875%, due 27/05/2029	517		
Suez SACA, 4.625%, due 03/11/2028	515		
Landsbankinn HF, 5.000%, due 13/05/2028	511		
Forvia SE, 5.125%, due 15/06/2029	508		
Ibercaja Banco SA, 4.375%, due 30/07/2028	507		
Alstom SA, 0.000%, due 11/01/2029	506		
Logicor Financing Sarl, 4.625%, due 25/07/2028	506		
ZF Europe Finance BV, 4.750%, due 31/01/2029	503		
Cooperatieve Rabobank UA, 4.234%, due 16/07/2028	500		
Barry Callebaut Services NV, 4.000%, due 14/06/2029	500		
Jyske Bank A/S 'EMTN' FRN, 4.125%, due 06/09/2030	500		
PVH Corp, 4.125%, due 16/07/2029	499		
Reckitt Benckiser Treasury Services Plc, 3.625%, due 20/06/2029	499		
Air France-KLM, 4.625%, due 23/05/2029	498		
Dell Bank International DAC, 3.625%, due 24/06/2029	497		
ISS Global A/S, 3.875%, due 05/06/2029	497		
Deutsche Lufthansa AG, 3.500%, due 14/07/2029	493		
BNP Paribas SA, 1.125%, due 17/04/2029	453		
CNP Assurances SACA, 1.250%, due 27/01/2029	446		
Danske Bank A/S, 0.750%, due 09/06/2029	444		
Banco Santander SA, 0.625%, due 24/06/2029	443		
Fidelity National Information Services Inc, 1.000%, due 03/12/2028	442		
Standard Chartered Plc, 0.800%, due 17/11/2029	439		
Goldman Sachs Group Inc/The, 0.875%, due 09/05/2029	439		
Santander UK Group Holdings Plc, 0.603%, due 13/09/2029	437		
AlB Group Plc, 5.750%, due 16/02/2029	428		
Valeo SE, 5.875%, due 12/04/2029	427		
Loxam SAS, 6.375%, due 31/05/2029	418		
RCI Banque SA, 4.875%, due 02/10/2029	417		
Ayvens SA, 4.875%, due 06/10/2028	416		
Abanca Corp Bancaria SA, 5.250%, due 14/09/2028	414		
Bank of Ireland Group Plc, 4.625%, due 13/11/2029	413		
Mundys SpA, 4.750%, due 24/01/2029	409		
Heimstaden Bostad Treasury BV, 0.750%, due 06/09/2029	408		
Amber Finco Plc, 6.625%, due 15/07/2029	408		

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Appendix: Securities Financing Transactions Regulation (SFTF)

The following tables detail the gross aggregate notional value for Reverse Repurchase Agreements as well as the absolute fair value as a proportion of each Fund's net asset value, analysed by counterparty, as at 31 August 2024:

Reverse Repurchase Agreements

FTGF Western Asset US Government Liquidity Fund

Counterparty	Country of Incorporation	Gross Aggregate Notional Value ('000) \$	Absolute Fair Value ('000) \$	% of Net Asset Value
Canadian Imperial Bank of Commerce	Canada	90,000	90,000	6.45
HSBC Bank (USA)	United Kingdom	75,000	75,000	5.37
JP Morgan Securities LLC	United States	110,000	110,000	7.88
Royal Bank of Canada	Canada	50,000	50,000	3.58
TD Securities (USA) LLC	Canada	94,302	94,302	6.75
		419,302	419,302	30.03

The following table lists the ten largest collateral issuers based on the value of non-cash collateral received and the currency of non-cash collateral received as at 31 August 2024:

Fund	Collateral Issuer*	Currency	Aggregate value of collateral held ('000's)
FTGF Western Asset US Government Liquidity Fund	United States**	US Dollar	\$427,854

* Where there are less than ten collateral issuers as at 31 August 2024, all issuers have been included.

** Underlying bonds & notes held as collateral are issued by the United States Treasury.

The following table provides an analysis of the type and quality of non-cash collateral received as at 31 August 2024:

Fund	Type of collateral	Quality of collateral	Aggregate value of collateral held ('000's)
FTGF Western Asset US Government Liquidity Fund	Government Bonds and Notes	Investment Grade	\$427,854

The below maturity tenor analysis has been based on the contractual maturity date of the Reverse Repurchase Agreements and the associated collateral received/(provided) as at 31 August 2024:

Fund	Type of derivative/collateral	Less than 1 day ('000's)	1 day to 1 week ('000's)	1 week to 1 month ('000's)	1 month to 3 months ('000's)	3 months to 1 year ('000's)	Above 1 year ('000's)	Open maturity ('000's)	Total ('000's)
FTGF Western Asset US Government Liquidity Fund	Reverse Repurchase Agreements	-	\$419,302	-	-	-	-	-	\$419,302
	Non-Cash Collateral Received	-	-	-	-	\$11,603	\$416,251	-	\$427,854

Reverse Repurchase Agreements held on FTGF Western Asset US Government Liquidity Fund are tri-party agreements. Collaterals received by the Fund, in respect of the open Reverse Repurchase Agreements as at 31 August 2024, are held with The Bank of New York Mellon, in segregated accounts in the name of the Company. Collateral received is not reused.

All costs and returns on Reverse Repurchase Agreements accrue to the Fund in full.

