半年報（未經查核之中文簡譯本）

Franklin Templeton Global Funds Plc 美盛全球系列基金

子基金債務相互分離之傘型基金

截至 2024 年 8 月 31 日止之六個月期間

中文節譯文僅供參考，與原文相較不盡完整或有歧異，如有疑義應以英文本為準

重要資料

本報告中文簡譯本由富蘭克林證券投資顧問股份有限公司提供。此報告僅供參考，並非為投資人提供投資建議。所有圖表、數據、意見、預測與其他資料為刊載日期的判斷，並可作修改而不會預先通知。本文件的提供並非為基金申購之邀約或為促銷特定境外基金之目的，投資人若打算投資於境外基金的任何單位或股份，請詳閱境外基金的最新公開說明書及投資人須知。**本境外基金經金管會核准（或同意生效）在國內募集及銷售，惟不表示絕無風險。基金經理公司或基金以往之經理績效不保證基金之最低投資收益。投資本身就具有風險，境外基金亦涉及匯率波動風險。基金經理公司除盡善良管理人之注意義務外，不負責基金之盈虧，亦不保證基金之績效或最低之收益，投資人申購前應詳閱並瞭解基金的公開說明書及投資人須知。**有關基金應負擔之費用（含分銷費用）已揭露於基金之公開說明書及投資人須知中，投資人可至境外基金資訊觀測站中查詢。本文提及之經濟走勢預測不必然代表本基金之績效，本基金投資風險請詳閱基金公開說明書。本文件為專有資料，在未取得富蘭克林投顧的書面同意前不得以任何方式重製、散布或發行。任何擁有本文件的人，請自行詢問及遵守有關的限制。

財務狀況表(總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

(仟元)	美盛西方資產美國政府貨幣市場基金		美盛西方資產美國核心增值債券基金	
	截至 2024 年 8 月 31 日	**截至 2024 年 2 月 29 日**	**截至 2024 年 8 月 31 日**	**截至 2024 年 2 月 29 日**
流動資產:				
現金及約當現金(註 7)	$ –	$ 1	$ 89,653	$ 11,569
融資帳戶及限制性現金(註 7)	–	–	6,335	4,243
透過損益按公允值衡量之金融資產:				
投資	1,397,718	1,126,235	708,703	813,413
設質投資	–	–	1	–
選擇權	–	–	921	460
交換契約	–	–	2,106	10,341
外幣交換利率選擇權	–	–	–	–
遠期外匯契約之未實現增值	–	–	2,096	416
期貨契約之未實現增值	–	–	1,044	1,495
出售投資之應收帳款	–	–	23,052	9,664
出售可買回參與股份之應收帳款	–	–	207	1,264
應收利息和其他收入	4,107	2,161	5,752	6,463
應收股息	–	–	8	7
應收管理費	–	–	–	–
其他資產	8	–	–	–
總流動資產	**1,401,833**	**1,128,397**	**839,878**	**859,335**
流動負債				
現金透支 (註 7)				
融資帳戶及限制性現金 (註 7)	–	–	39	1,193
透過損益按公允值衡量之金融負債:	–	–	673	5,946
選擇權				
交換契約	–	–	–	5,842
外幣交換利率選擇權	–	–	499	215
遠期外匯契約之未實現貶值	–	–	5,089	1,640
期貨契約之未實現貶值	–	–	–	–
購買投資之應付帳款	–	–	2,095	1,408
應付予可買回參與股份持有人之分配	–	–	1,432	552
購買投資之應付帳款	–	9,918	32,774	24,808
應付予可買回參與股份持有人之分配	4,494	3,318	165	158
應付之管理費(註 3)	719	513	405	385
應付之行政管理人及存託機構費用 (註 3)	38	30	62	57
應付之股東服務費用 (註 3)	–	–	21	20
重新取得可買回參與股份之應付帳款	–	–	174,641	1,503
應計費用及其他負債	216	200	944	353
負債(不含可買回參與股份持有人應占之資產淨值)	**5,467**	**13,979**	**218,839**	**44,080**
可分配予可買回參與股份持有人之總資產淨值	**$1,396,366**	**$1,114,418**	**$ 621,039**	**$ 815,255**

財務狀況表 – (續) (總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

(仟元)	美盛全球非投資等級債券基金 截至 2024 年 8 月 31 日	美盛全球非投資等級債券基金 截至 2024 年 2 月 29 日	美盛西方資產全球多重策略基金 截至 2024 年 8 月 31 日	美盛西方資產全球多重策略基金 截至 2024 年 2 月 29 日
流動資產:				
現金及約當現金(註 7)	$ 1,100	$ 1,100	$ 17,531	$ 15,928
融資帳戶及限制性現金(註 7)	146	101	702	1,402
透過損益按公允值衡量之金融資產:				
投資	45,006	47,559	240,916	222,636
設質投資	–	–	–	1
選擇權	–	–	–	–
交換契約	–	–	–	–
外幣交換利率選擇權	–	–	–	–
遠期外匯契約之未實現增值	308	34	3,482	364
期貨契約之未實現增值	–	8	727	43
出售投資之應收帳款	–	295	–	221
出售可買回參與股份之應收帳款	23	59	110	245
應收利息和其他收入	616	673	2,626	2,793
應收股息	1	–	8	16
應收管理費	–	–	–	–
其他資產	1	–	8	–
總流動資產	**47,201**	**49,829**	**266,110**	**243,649**
流動負債				
現金透支 (註 7)				
融資帳戶及限制性現金 (註 7)	–	235	1	–
透過損益按公允值衡量之金融負債:	–	8	288	39
選擇權	–	–		
交換契約			–	–
外幣交換利率選擇權	–	–	–	–
遠期外匯契約之未實現貶值	–	–	–	–
期貨契約之未實現貶值	–	–	–	–
購買投資之應付帳款	44	24	1,598	1,576
應付予可買回參與股份持有人之分配	47	–	34	139
購買投資之應付帳款	–	736	–	541
應付予可買回參與股份持有人之分配	96	90	86	86
應付之管理費(註 3)	38	33	122	94
應付之行政管理人及存託機構費用 (註 3)	9	10	23	22
應付之股東服務費用 (註 3)	1	1	9	6
重新取得可買回參與股份之應付帳款	48	103	18	102
應計費用及其他負債	59	70	99	104
負債(不含可買回參與股份持有人應占之資產淨值)	**342**	**1,310**	**2,278**	**2,709**
可分配予可買回參與股份持有人之總資產淨值	**$ 46,859**	**$ 48,519**	**$ 263,832**	**$ 240,940**

附屬之附註為此等財務報表整體之一部分。

財務狀況表 – (續) (總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

(仟元)	美盛美國非投資等級債券基金 截至 2024 年 8 月 31 日	美盛美國非投資等級債券基金 截至 2024 年 2 月 29 日	美盛西方資產亞洲機會債券基金 截至 2024 年 8 月 31 日	美盛西方資產亞洲機會債券基金 截至 2024 年 2 月 29 日
流動資產:				
現金及約當現金(註 7)	$ 227	$ 682	$ 170	$ 48
融資帳戶及限制性現金(註 7)	1,479	1,418	516	550
透過損益按公允值衡量之金融資產:				
投資	89,931	96,006	250,580	248,280
設質投資	–	–	–	–
選擇權	–	–	–	–
交換契約	398	421	–	–
外幣交換利率選擇權	–	–	–	–
遠期外匯契約之未實現增值	29	14	1,112	34
期貨契約之未實現增值	–	8	82	–
出售投資之應收帳款	–	179	–	220
出售可買回參與股份之應收帳款	53	27	330	461
應收利息和其他收入	1,322	1,557	2,648	2,578
應收股息	3	4	3	64
應收管理費	–	–	–	–
其他資產	6	–	–	–
總流動資產	**93,448**	**100,316**	**255,441**	**252,235**
流動負債				
現金透支 (註 7)				
融資帳戶及限制性現金 (註 7)	–	–	4,070	236
透過損益按公允值衡量之金融負債:	309	237	–	1
選擇權	–	–	–	–
交換契約				
外幣交換利率選擇權	–	–	–	–
遠期外匯契約之未實現貶值	137	219	–	–
期貨契約之未實現貶值	–	–	–	–
購買投資之應付帳款	–	1	11	182
應付予可買回參與股份持有人之分配	25	–	–	82
購買投資之應付帳款	400	2,660	–	219
應付予可買回參與股份持有人之分配	185	163	15	15
應付之管理費(註 3)	61	57	145	151
應付之行政管理人及存託機構費用 (註 3)	13	13	23	26
應付之股東服務費用 (註 3)	6	5	17	13
重新取得可買回參與股份之應付帳款	49	35	1,109	523
應計費用及其他負債	47	48	159	159
負債(不含可買回參與股份持有人應占之資產淨值)	**1,232**	**3,438**	**5,549**	**1,607**
可分配予可買回參與股份持有人之總資產淨值	**$ 92,216**	**$ 96,878**	**$ 249,892**	**$ 250,628**

附屬之附註為此等財務報表整體之一部分。

財務狀況表 – (續) (總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

(仟元)	美盛西方資產全球藍籌債券基金 截至 2024 年 8 月 31 日	美盛西方資產全球藍籌債券基金 截至 2024 年 2 月 29 日	美盛西方資產全球核心增值債券基金 截至 2024 年 8 月 31 日	美盛西方資產全球核心增值債券基金 截至 2024 年 2 月 29 日
流動資產:				
現金及約當現金(註 7)	$ 3,453	$ 3,781	$ 4,502	$ 3,684
融資帳戶及限制性現金(註 7)	4,578	3,313	592	1,024
透過損益按公允值衡量之金融資產:				
投資	470,014	464,601	114,757	138,973
設質投資	–	–	–	–
選擇權	–	–	–	1
交換契約	–	–	–	–
外幣交換利率選擇權	–	–	–	–
遠期外匯契約之未實現增值	8,771	2,849	1,712	542
期貨契約之未實現增值	46	638	351	52
出售投資之應收帳款	–	363	740	411
出售可買回參與股份之應收帳款	527	295	4	–
應收利息和其他收入	4,894	4,644	721	990
應收股息	33	46	5	13
應收管理費	–	–	–	–
其他資產	–	–	–	–
總流動資產	**492,316**	**480,530**	**123,384**	**145,690**
流動負債				
現金透支 (註 7)				
融資帳戶及限制性現金 (註 7)	9	2	7	8
透過損益按公允值衡量之金融負債:	79	5	117	123
選擇權	–	–	–	412
交換契約				
外幣交換利率選擇權	–	–	–	–
遠期外匯契約之未實現貶值	546	498	–	–
期貨契約之未實現貶值	–	–	–	–
購買投資之應付帳款	6,256	177	1,072	371
應付予可買回參與股份持有人之分配	1,472	82	145	230
購買投資之應付帳款	–	364	11,286	14,941
應付予可買回參與股份持有人之分配	2	2	–	–
應付之管理費(註 3)	161	142	11	14
應付之行政管理人及存託機構費用 (註 3)	40	36	13	15
應付之股東服務費用 (註 3)	13	12	–	–
重新取得可買回參與股份之應付帳款	1,945	590	1	25
應計費用及其他負債	93	82	105	131
負債(不含可買回參與股份持有人應占之資產淨值)	**10,616**	**1,992**	**12,757**	**16,270**
可分配予可買回參與股份持有人之總資產淨值	**$ 481,700**	**$ 478,538**	**$ 110,627**	**$ 129,420**

附屬之附註為此等財務報表整體之一部分。

財務狀況表 – (續) (總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

(仟元)	美盛西方資產全球信用債券基金 截至 2024 年 8 月 31 日	美盛西方資產全球信用債券基金 截至 2024 年 2 月 29 日	美盛布蘭迪全球機會固定收益基金 截至 2024 年 8 月 31 日	美盛布蘭迪全球機會固定收益基金 截至 2024 年 2 月 29 日
流動資產:				
現金及約當現金(註 7)	$ 215	$ 211	$ 272	$ –
融資帳戶及限制性現金(註 7)	962	1,107	180	320
透過損益按公允值衡量之金融資產:				
投資	31,247	29,411	187,292	207,752
設質投資	–	–	–	–
選擇權	–	–	–	–
交換契約	–	–	–	–
外幣交換利率選擇權	–	–	–	–
遠期外匯契約之未實現增值	61	90	6,311	942
期貨契約之未實現增值	7	82	–	–
出售投資之應收帳款	–	52	–	–
出售可買回參與股份之應收帳款	3	–	5	1
應收利息和其他收入	371	368	1,297	2,171
應收股息	4	4	629	629
應收管理費	–	–	–	–
其他資產	–	–	–	–
總流動資產	**32,870**	**31,325**	**195,986**	**211,815**
流動負債				
現金透支 (註 7)				
融資帳戶及限制性現金 (註 7)	1	29	107	1
透過損益按公允值衡量之金融負債:	29	23	–	320
選擇權	–	–		
交換契約			–	–
外幣交換利率選擇權	–	–	–	–
遠期外匯契約之未實現貶值	160	188	–	–
期貨契約之未實現貶值	–	–	–	–
購買投資之應付帳款	334	1	2,513	3,847
應付予可買回參與股份持有人之分配	165	21	–	–
購買投資之應付帳款	220	–	–	–
應付予可買回參與股份持有人之分配	–	–	–	–
應付之管理費(註 3)	–	1	110	105
應付之行政管理人及存託機構費用 (註 3)	7	8	21	22
應付之股東服務費用 (註 3)	–	–	1	–
重新取得可買回參與股份之應付帳款	–	–	–	16
應計費用及其他負債	48	57	133	128
負債(不含可買回參與股份持有人應占之資產淨值)	**964**	**328**	**2,885**	**4,439**
可分配予可買回參與股份持有人之總資產淨值	**$ 31,906**	**$ 30,997**	**$ 193,101**	**$ 207,376**

附屬之附註為此等財務報表整體之一部分。

財務狀況表 – (續) (總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

(仟元)	美盛布蘭迪全球固定收益基金 截至 2024 年 8 月 31 日	美盛布蘭迪全球固定收益基金 截至 2024 年 2 月 29 日	美盛美國價值基金（原名為：美盛凱利價值基金） 截至 2024 年 8 月 31 日	美盛美國價值基金（原名為：美盛凱利價值基金） 截至 2024 年 2 月 29 日
流動資產:				
現金及約當現金(註 7)	$ 52	$ –	$ 20,230	$ 17,644
融資帳戶及限制性現金(註 7)	124	–	–	–
透過損益按公允值衡量之金融資產:				
投資	117,301	145,313	1,484,354	1,142,135
設質投資	–	–	–	–
選擇權	–	–	–	–
交換契約	–	–	–	–
外幣交換利率選擇權	–	–	–	–
遠期外匯契約之未實現增值	1,520	855	1,386	622
期貨契約之未實現增值	2	–	–	–
出售投資之應收帳款	–	139	–	3,823
出售可買回參與股份之應收帳款	24	138	309	1,295
應收利息和其他收入	692	1,469	3	69
應收股息	348	357	769	1,533
應收管理費	–	–	–	–
其他資產	2	–	17	–
總流動資產	**120,065**	**148,271**	**1,507,068**	**1,167,121**
流動負債				
現金透支 (註 7)				
融資帳戶及限制性現金 (註 7)	6	79	2,469	614
透過損益按公允值衡量之金融負債:	3	–	–	–
選擇權				
交換契約	–	–	–	–
外幣交換利率選擇權	–	–	–	–
遠期外匯契約之未實現貶值	–	–	–	–
期貨契約之未實現貶值	–	–	–	–
購買投資之應付帳款	912	2,346	1	6
應付予可買回參與股份持有人之分配	–	–	–	–
購買投資之應付帳款	–	139	–	3,823
應付予可買回參與股份持有人之分配	–	–	–	–
應付之管理費(註 3)	69	72	1,005	715
應付之行政管理人及存託機構費用 (註 3)	15	18	121	90
應付之股東服務費用 (註 3)	9	10	101	57
重新取得可買回參與股份之應付帳款	268	179	5,433	4,096
應計費用及其他負債	112	343	118	94
負債(不含可買回參與股份持有人應占之資產淨值)	**1,394**	**3,186**	**9,248**	**9,495**
可分配予可買回參與股份持有人之總資產淨值	**$ 118,671**	**$ 145,085**	**$ 1,497,820**	**$ 1,157,626**

附屬之附註為此等財務報表整體之一部分。

財務狀況表 – (續) (總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

(仟元)	美盛凱利基礎建設價值基金 截至 2024 年 8 月 31 日	美盛凱利基礎建設價值基金 截至 2024 年 2 月 29 日	美盛美國永續發展基金 截至 2024 年 8 月 31 日	美盛美國永續發展基金 截至 2024 年 2 月 29 日
流動資產:				
現金及約當現金(註 7)	€ 10,456	€ 17,951	$ 18,131	$ 9,574
融資帳戶及限制性現金(註 7)	–	–	–	–
透過損益按公允值衡量之金融資產:				
投資	763,331	807,917	1,343,203	1,367,716
設質投資	–	–	–	–
選擇權	–	–	–	–
交換契約	–	–	–	–
外幣交換利率選擇權	–	–	–	–
遠期外匯契約之未實現增值	436	26	1,814	370
期貨契約之未實現增值	–	–	–	–
出售投資之應收帳款	–	450	–	9,448
出售可買回參與股份之應收帳款	444	747	741	1,647
應收利息和其他收入	–	–	2	6
應收股息	1,643	1,466	659	658
應收管理費	–	–	–	–
其他資產	–	–	–	–
總流動資產	**776,310**	**828,557**	**1,364,550**	**1,389,419**
流動負債				
現金透支 (註 7)				
融資帳戶及限制性現金 (註 7)	1	1	4,968	5,786
透過損益按公允值衡量之金融負債:	–	–	–	–
選擇權				
交換契約	–	–	–	–
外幣交換利率選擇權	–	–	–	–
遠期外匯契約之未實現貶值	–	–	–	–
期貨契約之未實現貶值	–	–	–	–
購買投資之應付帳款	905	891	25	16
應付予可買回參與股份持有人之分配	–	–	–	–
購買投資之應付帳款	–	450	–	10,962
應付予可買回參與股份持有人之分配	–	–	–	–
應付之管理費(註 3)	669	655	634	583
應付之行政管理人及存託機構費用 (註 3)	72	69	118	105
應付之股東服務費用 (註 3)	74	76	99	115
重新取得可買回參與股份之應付帳款	837	3,388	1,986	6,183
應計費用及其他負債	140	104	208	159
負債(不含可買回參與股份持有人應占之資產淨值)	**2,698**	**5,634**	**8,038**	**23,909**
可分配予可買回參與股份持有人之總資產淨值	**€ 773,612**	**€ 822,923**	**$ 1,356,512**	**$ 1,365,510**

附屬之附註為此等財務報表整體之一部分。

財務狀況表 – (續) (總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

(仟元)	美盛凱利美國增值基金 截至 2024 年 8 月 31 日	美盛凱利美國增值基金 截至 2024 年 2 月 29 日	美盛凱利美國大型公司成長基金 截至 2024 年 8 月 31 日	美盛凱利美國大型公司成長基金 截至 2024 年 2 月 29 日
流動資產:				
現金及約當現金(註 7)	$ 1,953	$ 1,969	$ 54,180	$ 62,331
融資帳戶及限制性現金(註 7)	–	–	–	290
透過損益按公允值衡量之金融資產:				
投資	194,655	210,196	1,830,092	1,827,864
設質投資	–	–	–	–
選擇權	–	–	–	–
交換契約	–	–	–	–
外幣交換利率選擇權	–	–	–	–
遠期外匯契約之未實現增值	–	–	2,198	392
期貨契約之未實現增值	–	–	–	–
出售投資之應收帳款	–	–	–	1,083
出售可買回參與股份之應收帳款	8	4	4,462	2,610
應收利息和其他收入	–	4	7	109
應收股息	133	176	1,071	1,409
應收管理費	–	–	–	–
其他資產	1	–	27	–
總流動資產	**196,750**	**212,349**	**1,892,037**	**1,896,088**
流動負債				
現金透支 (註 7)				
融資帳戶及限制性現金 (註 7)	12	6	2	2
透過損益按公允值衡量之金融負債:	–	–	980	–
選擇權				
交換契約	–	–	–	–
外幣交換利率選擇權	–	–	–	–
遠期外匯契約之未實現貶值	–	–	–	–
期貨契約之未實現貶值	–	–	–	–
購買投資之應付帳款	–	–	1,028	312
應付予可買回參與股份持有人之分配	–	–	–	–
購買投資之應付帳款	–	–	–	18,684
應付予可買回參與股份持有人之分配	–	–	–	–
應付之管理費(註 3)	201	185	1,316	1,176
應付之行政管理人及存託機構費用 (註 3)	26	26	191	189
應付之股東服務費用 (註 3)	27	28	176	154
重新取得可買回參與股份之應付帳款	2,312	562	1,116	2,792
應計費用及其他負債	81	86	226	179
負債(不含可買回參與股份持有人應占之資產淨值)	**2,659**	**893**	**5,035**	**23,488**
可分配予可買回參與股份持有人之總資產淨值	**$ 194,091**	**$ 211,456**	**$ 1,887,002**	**$ 1,872,600**

附屬之附註為此等財務報表整體之一部分。

財務狀況表 – (續) (總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

(仟元)	美盛凱利美國積極成長基金 截至 2024 年 8 月 31 日	美盛凱利美國積極成長基金 截至 2024 年 2 月 29 日	美盛銳思美國小型公司機會基金 截至 2024 年 8 月 31 日	美盛銳思美國小型公司機會基金 截至 2024 年 2 月 29 日
流動資產:				
現金及約當現金(註 7)	$ 1,811	$ 2,718	$ 481	$ 1,913
融資帳戶及限制性現金(註 7)	–	–	–	–
透過損益按公允值衡量之金融資產:				
投資	184,100	205,138	832,711	689,142
設質投資	–	–	–	–
選擇權	–	–	–	–
交換契約	–	–	–	–
外幣交換利率選擇權	–	–	–	–
遠期外匯契約之未實現增值	134	7	1,557	292
期貨契約之未實現增值	–	–	–	–
出售投資之應收帳款	–	28	–	3,223
出售可買回參與股份之應收帳款	5	115	1,456	6,008
應收利息和其他收入	–	2	26	13
應收股息	59	86	468	406
應收管理費	–	–	–	–
其他資產	–	–	3	–
總流動資產	**186,109**	**208,094**	**836,702**	**700,997**
流動負債				
現金透支 (註 7)				
融資帳戶及限制性現金 (註 7)	154	–	1	4
透過損益按公允值衡量之金融負債:	–	–	–	–
選擇權				
交換契約	–	–	–	–
外幣交換利率選擇權	–	–	–	–
遠期外匯契約之未實現貶值	–	–	–	–
期貨契約之未實現貶值	–	–	–	–
購買投資之應付帳款	1	22	185	170
應付予可買回參與股份持有人之分配	–	–	–	–
購買投資之應付帳款	–	28	–	1,393
應付予可買回參與股份持有人之分配	–	–	–	–
應付之管理費(註 3)	195	196	795	595
應付之行政管理人及存託機構費用 (註 3)	38	40	81	74
應付之股東服務費用 (註 3)	33	36	146	111
重新取得可買回參與股份之應付帳款	60	208	709	3,599
應計費用及其他負債	154	174	153	161
負債(不含可買回參與股份持有人應占之資產淨值)	**635**	**704**	**2,070**	**6,107**
可分配予可買回參與股份持有人之總資產淨值	**$ 185,474**	**$ 207,390**	**$ 834,632**	**$ 694,890**

附屬之附註為此等財務報表整體之一部分。

財務狀況表 – (續) (總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

(仟元)	美盛銳思美國小型公司基金 截至 2024 年 8 月 31 日	美盛銳思美國小型公司基金 截至 2024 年 2 月 29 日	美盛全球系列基金 截至 2024 年 8 月 31 日	美盛全球系列基金 截至 2024 年 2 月 29 日
流動資產:				
現金及約當現金(註 7)	$ 3	$ 12	$ 372,805	$ 216,937
融資帳戶及限制性現金(註 7)	–	–	65,585	67,581
透過損益按公允值衡量之金融資產:				
投資	100,203	96,082	15,315,580	15,732,630
設質投資	–	–	4,761	69,548
選擇權	–	–	1,659	5,817
交換契約	–	–	10,181	95,480
外幣交換利率選擇權	–	–	16	–
遠期外匯契約之未實現增值	3	1	84,114	28,242
期貨契約之未實現增值	–	–	10,312	22,250
出售投資之應收帳款	–	294	198,072	269,303
出售可買回參與股份之應收帳款	123	64	11,926	20,881
應收利息和其他收入	1	1	60,738	80,950
應收股息	34	34	8,551	10,289
應收管理費	–	–	17	44
其他資產	–	–	112	2
總流動資產	**100,367**	**96,488**	**16,144,429**	**16,619,954**
流動負債				
現金透支 (註 7)				
融資帳戶及限制性現金 (註 7)	278	–	17,807	18,339
透過損益按公允值衡量之金融負債:	–	–	9,584	65,750
選擇權				
交換契約	–	–	–	13,329
外幣交換利率選擇權	–	–	889	8,206
遠期外匯契約之未實現貶值	–	–	8,683	23,116
期貨契約之未實現貶值	–	–	14	–
購買投資之應付帳款	–	–	43,903	28,790
應付予可買回參與股份持有人之分配	–	–	16,363	22,426
購買投資之應付帳款	–	343	272,049	466,191
應付予可買回參與股份持有人之分配	–	–	5,420	4,155
應付之管理費(註 3)	113	97	9,297	8,560
應付之行政管理人及存託機構費用 (註 3)	15	15	1,548	1,478
應付之股東服務費用 (註 3)	16	12	979	910
重新取得可買回參與股份之應付帳款	184	25	299,494	48,290
應計費用及其他負債	53	61	7,493	10,107
負債(不含可買回參與股份持有人應占之資產淨值)	**659**	**553**	**693,523**	**719,647**
可分配予可買回參與股份持有人之總資產淨值	**$ 99,708**	**$ 95,935**	**$15,450,906**	**$15,900,307**

附屬之附註為此等財務報表整體之一部分。

綜合收入表(總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

(仟元)	美盛西方資產美國政府貨幣市場基金 截至 2024 年 8 月 31 日 6 個月	美盛西方資產美國政府貨幣市場基金 截至 2023 年 8 月 31 日 6 個月	美盛西方資產美國核心增值基金 截至 2024 年 8 月 31 日 6 個月	美盛西方資產美國核心增值基金 截至 2023 年 8 月 31 日 6 個月
投資收益:				
股利收入與債券利息毛額	$ 34,602	$ 23,172	$ 19,551	$ 25,271
利息	–	–	9	26
收益均等化	–	–	(1)	(17)
其他收入	–	–	–	–
透過損益按公允值衡量之金融資產及負債之淨收益/(損失)				
為交易而持有之金融工具之已實現淨收益/(損失)	–	–	(5,483)	(40,143)
為交易而持有之金融工具之未實現淨收益/(損失)	–	–	18,399	31,447
總投資收益/(損失)	34,602	23,172	32,475	16,584
費用：				
管理費用(註 3)	3,714	2,612	2,371	2,985
行政管理機構及存託機構費用(註 3)	166	119	321	411
股東服務費(註 3)	–	–	123	140
法律費用	16	15	14	15
查核費用	11	10	22	20
印刷費用	13	2	24	–
利息費用	–	–	4	25
董事費用及支出(註 3)	6	5	5	6
應計費用及其他負債之調整	–	–	–	–
其他費用	107	58	101	134
總費用	4,033	2,821	2,985	3,736
費用豁免及代墊款/補償(註 3)	–	–	–	(3)
費用總淨額	4,033	2,821	2,985	3,733
財務成本扣除前之淨收益/(損失)	**30,569**	**20,351**	**29,490**	**12,851**
財務成本：				
對可買回參與股份持有人之分配(註 4)	(23,814)	(16,470)	(1,390)	(1,502)
會計年度之收益/(損失)	**6,755**	**3,881**	**28,100**	**11,349**
股息所得稅預扣款及其他稅款	–	–	(49)	(92)
可買回參與股份之持有人應占資產淨值之增加/(減少)	**$ 6,755**	**$ 3,881**	**$28,051**	**$ 11,257**

綜合收入表 – (續)(總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

	美盛全球非投資等級債券基金		美盛西方資產全球多重策略基金	
(仟元)	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月
投資收益:				
股利收入與債券利息毛額	$ 1,838	$ 2,026	$ 7,004	$ 6,617
利息	–	1	6	5
收益均等化	(3)	(7)	95	3
其他收入	–	–	–	–
透過損益按公允值衡量之金融資產及負債之淨收益/(損失)				
為交易而持有之金融工具之已實現淨收益/(損失)	(904)	(4,456)	(7,294)	(10,176)
為交易而持有之金融工具之未實現淨收益/(損失)	1,599	3,286	15,147	9,141
總投資收益/(損失)	2,530	850	14,958	5,590
費用：				
管理費用(註 3)	219	245	640	576
行政管理機構及存託機構費用(註 3)	23	23	100	87
股東服務費(註 3)	31	34	44	38
法律費用	1	1	4	3
查核費用	14	13	22	20
印刷費用	1	1	4	–
利息費用	–	–	–	–
董事費用及支出(註 3)	–	–	1	1
應計費用及其他負債之調整	–	–	–	–
其他費用	32	20	58	28
總費用	321	337	873	753
費用豁免及代墊款/補償(註 3)	(24)	(13)	(1)	–
費用總淨額	297	324	872	753
財務成本扣除前之淨收益/(損失)	**2,233**	**526**	**14,086**	**4,837**
財務成本：				
對可買回參與股份持有人之分配(註 4)	(1,241)	(1,317)	(1,988)	(2,048)
會計年度之收益/(損失)	**992**	**(791)**	**3,030**	**1,079**
股息所得稅預扣款及其他稅款	(2)	11	(3)	11
可買回參與股份之持有人應占資產淨值之增加/(減少)	**$ 990**	**$ (780)**	**$ 3,027**	**$ 1,090**

綜合收入表 – (續)(總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

	美盛美國非投資等級債券基金		美盛西方資產亞洲機會債券基金	
(仟元)	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月
投資收益:				
股利收入與債券利息毛額	$ 4,139	$ 4,660	$ 5,463	$ 9,496
利息	–	–	1	1
收益均等化	7	(1)	20	(13)
其他收入	–	–	–	–
透過損益按公允值衡量之金融資產及負債之淨收益/(損失)				
為交易而持有之金融工具之已實現淨收益/(損失)	(599)	(6,518)	(4,538)	(7,794)
為交易而持有之金融工具之未實現淨收益/(損失)	1,944	5,514	15,253	4,120
總投資收益/(損失)	5,491	3,655	16,199	5,810
費用：				
管理費用(註 3)	356	400	1,011	1,542
行政管理機構及存託機構費用(註 3)	41	46	103	168
股東服務費(註 3)	41	44	90	87
法律費用	2	2	5	6
查核費用	14	13	22	20
印刷費用	3	–	9	–
利息費用	–	1	–	1
董事費用及支出(註 3)	1	1	2	2
應計費用及其他負債之調整	–	–	–	–
其他費用	30	23	75	54
總費用	488	530	1,317	1,880
費用豁免及代墊款/補償(註 3)	(15)	(2)	–	–
費用總淨額	473	528	1,317	1,880
財務成本扣除前之淨收益/(損失)	**5,018**	**3,127**	**14,882**	**3,930**
財務成本：				
對可買回參與股份持有人之分配(註 4)	(1,988)	(2,048)	(3,151)	(4,472)
會計年度之收益/(損失)	**3,030**	**1,079**	**11,731**	**(542)**
股息所得稅預扣款及其他稅款	(3)	11	(179)	(241)
可買回參與股份之持有人應占資產淨值之增加/(減少)	**$ 3,027**	**$ 1,090**	**$11,552**	**$ (783)**

綜合收入表 – (續)(總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

	美盛西方資產全球藍籌債券基金		美盛西方資產全球核心增值債券基金	
(仟元)	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月
投資收益:				
股利收入與債券利息毛額	$ 7,519	$ 7,014	$ 2,106	$ 2,861
利息	11	11	2	3
收益均等化	(19)	(23)	–	–
其他收入	–	–	–	–
透過損益按公允值衡量之金融資產及負債之淨收益/(損失)				
為交易而持有之金融工具之已實現淨收益/(損失)	3,899	(1,114)	(3,097)	(4,499)
為交易而持有之金融工具之未實現淨收益/(損失)	17,981	20,608	5,183	5,637
總投資收益/(損失)	29,391	26,496	4,194	4,002
費用：				
管理費用(註 3)	910	1,009	72	122
行政管理機構及存託機構費用(註 3)	193	196	48	62
股東服務費(註 3)	75	82	1	1
法律費用	8	7	2	2
查核費用	14	13	14	13
印刷費用	10	8	4	3
利息費用	1	4	–	1
董事費用及支出(註 3)	3	3	1	1
應計費用及其他負債之調整	–	–	–	–
其他費用	68	50	39	32
總費用	1,282	1,372	181	237
費用豁免及代墊款/補償(註 3)	–	–	(2)	–
費用總淨額	1,282	1,372	179	237
財務成本扣除前之淨收益/(損失)	**28,109**	**25,124**	**4,015**	**3,765**
財務成本：				
對可買回參與股份持有人之分配(註 4)	(5,374)	(4,504)	–	–
會計年度之收益/(損失)	**22,735**	**20,620**	**4,015**	**3,765**
股息所得稅預扣款及其他稅款	(6)	14	(11)	(30)
可買回參與股份之持有人應占資產淨值之增加/(減少)	**$22,729**	**$20,634**	**$ 4,004**	**$ 3,735**

綜合收入表 – (續)(總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

	美盛西方資產全球信用債券基金		美盛布蘭迪全球機會固定收益基金	
(仟元)	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月
投資收益:				
股利收入與債券利息毛額	$ 636	$ 754	$ 6,351	$ 6,299
利息	1	1	–	–
收益均等化	–	–	1	(1)
其他收入	–	–	–	–
透過損益按公允值衡量之金融資產及負債之淨收益/(損失)				
為交易而持有之金融工具之已實現淨收益/(損失)	(240)	(4,558)	(9,710)	(18,913)
為交易而持有之金融工具之未實現淨收益/(損失)	1,233	3,897	10,111	16,074
總投資收益/(損失)	1,630	94	6,753	3,459
費用：				
管理費用(註 3)	3	11	640	673
行政管理機構及存託機構費用(註 3)	15	18	86	84
股東服務費(註 3)	1	2	3	6
法律費用	1	1	3	3
查核費用	15	13	14	13
印刷費用	1	1	4	4
利息費用	–	–	–	–
董事費用及支出(註 3)	–	–	1	1
應計費用及其他負債之調整	–	–	–	–
其他費用	15	11	44	30
總費用	51	57	795	814
費用豁免及代墊款/補償(註 3)	–	–	–	–
費用總淨額	51	57	795	814
財務成本扣除前之淨收益/(損失)	**1,579**	**37**	**5,958**	**2,645**
財務成本：				
對可買回參與股份持有人之分配(註 4)	–	–	(62)	(95)
會計年度之收益/(損失)	**1,579**	**37**	**5,896**	**2,550**
股息所得稅預扣款及其他稅款	1	–	37	(5)
可買回參與股份之持有人應占資產淨值之增加/(減少)	**$1,580**	**$ 37**	**$ 5,933**	**$ 2,545**

綜合收入表 – (續)(總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

(仟元)	美盛布蘭迪全球固定收益基金 截至 2024 年 8 月 31 日 6 個月	美盛布蘭迪全球固定收益基金 截至 2023 年 8 月 31 日 6 個月	美盛美國價值基金（原名為：美盛凱利價值基金） 截至 2024 年 8 月 31 日 6 個月	美盛美國價值基金（原名為：美盛凱利價值基金） 截至 2023 年 8 月 31 日 6 個月
投資收益:				
股利收入與債券利息毛額	$ 3,692	$ 4,922	$ 12,928	$ 8,579
利息	–	1	–	–
收益均等化	24	(12)	–	(8)
其他收入	–	–	–	–
透過損益按公允值衡量之金融資產及負債之淨收益/(損失)				
為交易而持有之金融工具之已實現淨收益/(損失)	(8,822)	(14,204)	85,941	17,246
為交易而持有之金融工具之未實現淨收益/(損失)	8,935	12,052	26,615	28,207
總投資收益/(損失)	3,829	2,759	125,484	54,024
費用：				
管理費用(註 3)	417	530	5,259	3,782
行政管理機構及存託機構費用(註 3)	59	66	550	350
股東服務費(註 3)	53	70	516	334
法律費用	2	2	16	12
查核費用	22	20	11	10
印刷費用	3	–	14	19
利息費用	34	1	–	1
董事費用及支出(註 3)	1	1	6	5
應計費用及其他負債之調整	–	–	–	–
其他費用	59	28	117	112
總費用	650	718	6,489	4,625
費用豁免及代墊款/補償(註 3)	–	–	(39)	–
費用總淨額	650	718	6,450	4,625
財務成本扣除前之淨收益/(損失)	**3,179**	**2,041**	**119,034**	**49,399**
財務成本：				
對可買回參與股份持有人之分配(註 4)	(812)	(925)	(138)	(153)
會計年度之收益/(損失)	**2,367**	**1,116**	**118,896**	**49,246**
股息所得稅預扣款及其他稅款	90	5	(3,458)	(2,090)
可買回參與股份之持有人應占資產淨值之增加/(減少)	**$ 2,457**	**$1,121**	**$115,438**	**$47,156**

綜合收入表 – (續)(總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

	美盛凱利基礎建設價值基金		美盛美國永續發展基金	
(仟元)	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月
投資收益:				
股利收入與債券利息毛額	€15,862	€ 18,308	$ 9,313	$12,276
利息	30	78	–	–
收益均等化	(26)	(83)	2	–
其他收入	–	–	–	–
透過損益按公允值衡量之金融資產及負債之淨收益/(損失)				
為交易而持有之金融工具之已實現淨收益/(損失)	(4,591)	(7,270)	7,482	(8,928)
為交易而持有之金融工具之未實現淨收益/(損失)	46,258	(19,559)	70,617	83,654
總投資收益/(損失)	57,533	(8,526)	87,414	87,002
費用：				
管理費用(註 3)	3,883	4,928	3,628	4,402
行政管理機構及存託機構費用(註 3)	330	381	554	620
股東服務費(註 3)	442	601	760	1,076
法律費用	14	13	22	23
查核費用	13	12	14	15
印刷費用	19	17	31	29
利息費用	–	–	8	27
董事費用及支出(註 3)	5	6	8	9
應計費用及其他負債之調整	–	–	–	–
其他費用	114	93	149	189
總費用	4,820	6,051	5,174	6,390
費用豁免及代墊款/補償(註 3)	–	–	(89)	(46)
費用總淨額	4,820	6,051	5,085	6,344
財務成本扣除前之淨收益/(損失)	**52,713**	**(14,577)**	**82,329**	**80,658**
財務成本：				
對可買回參與股份持有人之分配(註 4)	(2,811)	(3,615)	(66)	(100)
會計年度之收益/(損失)	**49,902**	**(18,192)**	**82,263**	**80,558**
股息所得稅預扣款及其他稅款	(2,267)	(2,028)	(2,257)	(3,082)
可買回參與股份之持有人應占資產淨值之增加/(減少)	**€47,635**	**€(20,220)**	**$80,006**	**$77,476**

綜合收入表 – (續)(總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

	美盛凱利美國增值基金		美盛凱利美國大型公司成長基金	
(仟元)	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月
投資收益:				
股利收入與債券利息毛額	$ 1,394	$ 1,772	$ 6,540	$ 5,237
利息	–	–	–	1
收益均等化	–	(1)	–	–
其他收入	–	–	–	–
透過損益按公允值衡量之金融資產及負債之淨收益/(損失)				
為交易而持有之金融工具之已實現淨收益/(損失)	23,922	10,250	110,784	29,223
為交易而持有之金融工具之未實現淨收益/(損失)	(4,988)	16,220	38,404	262,101
總投資收益/(損失)	20,328	28,241	155,728	296,562
費用：				
管理費用(註 3)	1,164	1,097	7,625	5,875
行政管理機構及存託機構費用(註 3)	86	80	763	562
股東服務費(註 3)	187	174	1,005	766
法律費用	3	3	25	16
查核費用	14	13	22	20
印刷費用	4	3	21	–
利息費用	–	–	1	1
董事費用及支出(註 3)	1	1	11	6
應計費用及其他負債之調整	–	–	–	–
其他費用	39	44	180	100
總費用	1,498	1,415	9,653	7,346
費用豁免及代墊款/補償(註 3)	(12)	(4)	(6)	–
費用總淨額	1,486	1,411	9,647	7,346
財務成本扣除前之淨收益/(損失)	**18,842**	**26,830**	**146,081**	**289,216**
財務成本：				
對可買回參與股份持有人之分配(註 4)	(10)	(14)	(2)	–
會計年度之收益/(損失)	**18,832**	**26,816**	**146,079**	**289,216**
股息所得稅預扣款及其他稅款	(380)	(487)	(1,629)	(1,334)
可買回參與股份之持有人應占資產淨值之增加/(減少)	**$18,452**	**$26,329**	**$144,450**	**$287,882**

綜合收入表 – (續)(總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

	美盛凱利美國積極成長基金		美盛銳思美國小型公司機會基金	
(仟元)	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月
投資收益:				
股利收入與債券利息毛額	$ 799	$ 1,191	$ 3,780	$ 4,299
利息	–	–	–	–
收益均等化	–	(5)	–	–
其他收入	–	–	–	–
透過損益按公允值衡量之金融資產及負債之淨收益/(損失)				
為交易而持有之金融工具之已實現淨收益/(損失)	15,551	1,512	2,063	4,826
為交易而持有之金融工具之未實現淨收益/(損失)	(13,378)	16,274	41,092	(4,036)
總投資收益/(損失)	2,972	18,972	46,935	5,089
費用：				
管理費用(註 3)	1,163	1,239	4,183	3,565
行政管理機構及存託機構費用(註 3)	83	91	311	263
股東服務費(註 3)	217	221	758	628
法律費用	3	2	10	9
查核費用	22	20	22	20
印刷費用	6	6	14	–
利息費用	3	–	–	1
董事費用及支出(註 3)	1	1	4	3
應計費用及其他負債之調整	–	–	–	–
其他費用	39	31	77	86
總費用	1,537	1,611	5,379	4,575
費用豁免及代墊款/補償(註 3)	(5)	–	–	–
費用總淨額	1,532	1,611	5,379	4,575
財務成本扣除前之淨收益/(損失)	**1,440**	**17,361**	**41,556**	**514**
財務成本：				
對可買回參與股份持有人之分配(註 4)	(3)	(57)	–	–
會計年度之收益/(損失)	**1,437**	**17,304**	**41,556**	**514**
股息所得稅預扣款及其他稅款	(161)	(232)	(665)	(827)
可買回參與股份之持有人應占資產淨值之增加/(減少)	**$ 1,276**	**$17,072**	**$ 40,891**	**$ (313)**

綜合收入表 – (續)(總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

	美盛銳思美國小型公司基金		美盛全球系列基金	
(仟元)	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月
投資收益:				
股利收入與債券利息毛額	$ 666	$ 595	$305,770	$ 332,686
利息	–	–	110	205
收益均等化	–	–	(1,636)	(269)
其他收入	–	–	138	182
透過損益按公允值衡量之金融資產及負債之淨收益/(損失)				
為交易而持有之金融工具之已實現淨收益/(損失)	5,288	(217)	106,645	(241,931)
為交易而持有之金融工具之未實現淨收益/(損失)	(1,039)	3,627	504,918	708,669
總投資收益/(損失)	4,915	4,005	915,945	799,542
費用：				
管理費用(註 3)	631	537	54,411	58,828
行政管理機構及存託機構費用(註 3)	43	34	6,226	6,381
股東服務費(註 3)	93	88	5,999	6,379
法律費用	1	2	268	244
查核費用	14	13	632	629
印刷費用	2	2	287	169
利息費用	–	–	74	94
董事費用及支出(註 3)	1	–	91	90
應計費用及其他負債之調整	–	–	138	200
其他費用	27	22	2,291	1,901
總費用	812	698	70,417	74,915
費用豁免及代墊款/補償(註 3)	(4)	(7)	(704)	(392)
費用總淨額	808	691	69,713	74,523
財務成本扣除前之淨收益/(損失)	**4,107**	**3,314**	**846,232**	**725,019**
財務成本：				
對可買回參與股份持有人之分配(註 4)	(25)	(8)	(85,910)	(84,425)
會計年度之收益/(損失)	**4,082**	**3,306**	**760,322**	**640,594**
股息所得稅預扣款及其他稅款	(124)	(120)	(12,914)	(15,212)
可買回參與股份之持有人應占資產淨值之增加/(減少)	**$ 3,958**	**$ 3,186**	**$747,408**	**$625,382**

可買回參與股份持有人應占之資產淨值變動表(總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

	美盛西方資產美國政府貨幣市場基金		美盛西方資產美國核心增值債券基金	
	截至 2024 年 8 月 31 日	截至 2023 年 8 月 31 日	截至 2024 年 8 月 31 日	截至 2023 年 8 月 31 日
(仟元)	6 個月	6 個月	6 個月	6 個月
可買回參與股份之持有人應占資產淨值之淨增加/(減少)	**$ 6,755**	**$ 3,881**	**$ 28,051**	**$ 11,257**
可買回參與股份之交易				
股份賣出之淨收益	1,445,431	892,129	143,289	154,975
再投資分配之淨收益	22,333	15,427	519	509
再取得股份之成本	(1,192,571)	(816,133)	(366,075)	(315,412)
可買回參與股份交易產生之資產淨值(減少)/增加	**275,193**	**91,423**	**(222,267)**	**(159,928)**
可買回參與股份之持有人應占資產淨值之(減少)/增加	281,948	95,304	(194,216)	(148,671)
可分配予可買回參與股份之持有人之資產淨值				
年度開始時	1,114,418	833,615	815,255	1,148,700
幣值轉換	–	–	–	–
年度結束時	**$ 1,396,366**	**$ 928,919**	**$ 621,039**	**$1,000,029**

	美盛全球非投資等級債券基金		美盛西方資產全球多重策略基金	
	截至 2024 年 8 月 31 日	截至 2023 年 8 月 31 日	截至 2024 年 8 月 31 日	截至 2023 年 8 月 31 日
(仟元)	6 個月	6 個月	6 個月	6 個月
可買回參與股份之持有人應占資產淨值之淨增加/(減少)	**$ 990**	**$ (780)**	**$ 10,813**	**$ 2,267**
可買回參與股份之交易				
股份賣出之淨收益	2,562	2,186	51,284	8,619
再投資分配之淨收益	135	133	241	291
再取得股份之成本	(5,347)	(7,287)	(39,446)	(16,369)
可買回參與股份交易產生之資產淨值(減少)/增加	**(2,650)**	**(4,968)**	**12,079**	**(7,459)**
可買回參與股份之持有人應占資產淨值之(減少)/增加	(1,660)	(5,748)	22,892	(5,192)
可分配予可買回參與股份之持有人之資產淨值				
年度開始時	48,519	57,431	240,940	227,355
幣值轉換	–	–	–	–
年度結束時	**$46,859**	**$51,683**	**$263,832**	**$222,163**

附屬之附註為此等財務報表整體之一部分。

可買回參與股份持有人應占之資產淨值變動表 – *(續)* (總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

(仟元)	美盛美國非投資等級債券基金 截至 2024 年 8 月 31 日 6 個月	美盛美國非投資等級債券基金 截至 2023 年 8 月 31 日 6 個月	美盛西方資產美國亞洲機會債券基金 截至 2024 年 8 月 31 日 6 個月	美盛西方資產美國亞洲機會債券基金 截至 2023 年 8 月 31 日 6 個月
可買回參與股份之持有人應占資產淨值之淨增加/(減少)	**$ 3,027**	**$ 1,090**	**$ 11,552**	**$ (783)**
可買回參與股份之交易				
股份賣出之淨收益	13,019	4,249	27,030	39,903
再投資分配之淨收益	1,111	1,463	53	58
再取得股份之成本	(21,819)	(26,183)	(39,371)	(83,420)
可買回參與股份交易產生之資產淨值(減少)/增加	**(7,689)**	**(20,471)**	**(12,288)**	**(43,459)**
可買回參與股份之持有人應占資產淨值之(減少)/增加	(4,662)	(19,381)	(736)	(44,242)
可分配予可買回參與股份之持有人之資產淨值				
年度開始時	96,878	125,240	250,628	437,707
幣值轉換	–	–	–	–
年度結束時	**$92,216**	**$105,859**	**$249,892**	**$393,465**

(仟元)	美盛西方資產全球藍籌債券基金 截至 2024 年 8 月 31 日 6 個月	美盛西方資產全球藍籌債券基金 截至 2023 年 8 月 31 日 6 個月	美盛西方資產全球核心增值債券基金 截至 2024 年 8 月 31 日 6 個月	美盛西方資產全球核心增值債券基金 截至 2023 年 8 月 31 日 6 個月
可買回參與股份之持有人應占資產淨值之淨增加/(減少)	**$ 22,729**	**$ 20,634**	**$ 4,004**	**$ 3,735**
可買回參與股份之交易				
股份賣出之淨收益	46,843	137,909	907	19,589
再投資分配之淨收益	18	21	–	–
再取得股份之成本	(66,428)	(208,326)	(23,704)	(15,563)
可買回參與股份交易產生之資產淨值(減少)/增加	**(19,567)**	**(70,396)**	**(22,797)**	**4,026**
可買回參與股份之持有人應占資產淨值之(減少)/增加	3,162	(49,762)	(18,793)	7,761
可分配予可買回參與股份之持有人之資產淨值				
年度開始時	478,538	523,970	129,420	146,703
幣值轉換	–	–	–	–
年度結束時	**$ 481,700**	**$ 474,208**	**$110,627**	**$154,464**

附屬之附註為此等財務報表整體之一部分。

可買回參與股份持有人應占之資產淨值變動表 – *(續)* (總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

	美盛西方資產全球信用債券基金		美盛布蘭迪全球固定收益基金	
(仟元)	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月
可買回參與股份之持有人應占資產淨值之淨增加/(減少)	**$ 1,580**	**$ 37**	**$ 11,552**	**$ (783)**
可買回參與股份之交易				
股份賣出之淨收益	384	374	27,030	39,903
再投資分配之淨收益	–	–	53	58
再取得股份之成本	(1,055)	(15,102)	(39,371)	(83,420)
可買回參與股份交易產生之資產淨值(減少)/增加	**(671)**	**(14,728)**	**(12,288)**	**(43,459)**
可買回參與股份之持有人應占資產淨值之(減少)/增加	909	(14,691)	(736)	(44,242)
可分配予可買回參與股份之持有人之資產淨值				
年度開始時	30,997	46,050	250,628	437,707
幣值轉換	–	–	–	–
年度結束時	**$31,906**	**$31,359**	**$249,892**	**$393,465**

	美盛布蘭迪全球機會固定收益基金		美盛美國價值基金（原名為：美盛凱利價值基金）	
(仟元)	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月
可買回參與股份之持有人應占資產淨值之淨增加/(減少)	**$ 5,933**	**$ 2,545**	**$ 115,438**	**$ 47,156**
可買回參與股份之交易				
股份賣出之淨收益	6,528	27,081	556,098	185,570
再投資分配之淨收益	11	7	1	1
再取得股份之成本	(26,747)	(27,005)	(331,343)	(203,380)
可買回參與股份交易產生之資產淨值(減少)/增加	**(20,208)**	**83**	**224,756**	**(17,809)**
可買回參與股份之持有人應占資產淨值之(減少)/增加	(14,275)	2,628	340,194	29,347
可分配予可買回參與股份之持有人之資產淨值				
年度開始時	207,376	205,146	1,157,626	929,726
幣值轉換	–	–	–	–
年度結束時	**$ 193,101**	**$ 207,774**	**$1,497,820**	**$ 959,073**

附屬之附註為此等財務報表整體之一部分。

可買回參與股份持有人應占之資產淨值變動表 – *(續)* (總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

(仟元)	美盛凱利基礎建設價值基金 截至 2024 年 8 月 31 日 6 個月	美盛凱利基礎建設價值基金 截至 2023 年 8 月 31 日 6 個月	美盛美國永續發展基金 截至 2024 年 8 月 31 日 6 個月	美盛美國永續發展基金 截至 2023 年 8 月 31 日 6 個月
可買回參與股份之持有人應占資產淨值之淨增加/(減少)	**€ 47,635**	**€ (20,220)**	**$ 80,006**	**$ 77,476**
可買回參與股份之交易				
股份賣出之淨收益	89,214	190,309	206,876	319,430
再投資分配之淨收益	11	13	–	–
再取得股份之成本	(186,171)	(358,725)	(295,880)	(442,334)
可買回參與股份交易產生之資產淨值(減少)/增加	**262**	**(168,403)**	**(89,004)**	**(122,904)**
可買回參與股份之持有人應占資產淨值之(減少)/增加	(49,311)	(188,623)	(8,998)	(45,428)
可分配予可買回參與股份之持有人之資產淨值				
年度開始時	822,923	1,062,833	1,365,510	1,639,979
幣值轉換	–	–	–	–
年度結束時	**€ 773,612**	**€ 874,210**	**$1,356,512**	**$1,594,551**

(仟元)	美盛凱利美國增值基金 截至 2024 年 8 月 31 日 6 個月	美盛凱利美國增值基金 截至 2023 年 8 月 31 日 6 個月	美盛凱利美國大型公司成長基金 截至 2024 年 8 月 31 日 6 個月	美盛凱利美國大型公司成長基金 截至 2023 年 8 月 31 日 6 個月
可買回參與股份之持有人應占資產淨值之淨增加/(減少)	**$ 18,452**	**$ 26,329**	**$ 144,450**	**$ 287,882**
可買回參與股份之交易				
股份賣出之淨收益	4,784	14,365	280,547	363,086
再投資分配之淨收益	1	2	1	–
再取得股份之成本	(40,602)	(31,702)	(410,596)	(336,322)
可買回參與股份交易產生之資產淨值(減少)/增加	**(35,817)**	**(17,335)**	**(130,048)**	**26,764**
可買回參與股份之持有人應占資產淨值之(減少)/增加	(17,365)	8,994	14,402	314,646
可分配予可買回參與股份之持有人之資產淨值				
年度開始時	211,456	189,610	1,872,600	1,225,735
幣值轉換	–	–	–	–
年度結束時	**$194,091**	**$198,604**	**$1,887,002**	**$1,540,381**

附屬之附註為此等財務報表整體之一部分。

可買回參與股份持有人應占之資產淨值變動表 – *(續)* (總代理人註：本財務報表僅為提供美盛全球系列在台註冊基金之資訊供投資人參考之用)

	美盛凱利美國積極成長基金		美盛銳思美國小型公司機會基金	
(仟元)	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月
可買回參與股份之持有人應占資產淨值之淨增加/(減少)	**$ 1,276**	**$17,072**	**$ 40,891**	**$ (313)**
可買回參與股份之交易				
股份賣出之淨收益	3,739	8,484	315,406	131,912
再投資分配之淨收益	–	–	–	–
再取得股份之成本	(26,931)	(34,433)	(216,555)	(197,589)
可買回參與股份交易產生之資產淨值(減少)/增加	**(23,192)**	**(25,949)**	**98,851**	**(65,677)**
可買回參與股份之持有人應占資產淨值之(減少)/增加	(21,916)	(8,877)	139,742	(65,990)
可分配予可買回參與股份之持有人之資產淨值				
年度開始時	207,390	224,793	694,890	741,529
幣值轉換	–	–	–	–
年度結束時	**$185,474**	**$ 215,916**	**$834,632**	**$ 675,539**

	美盛銳思美國小型公司基金		美盛全球系列基金	
(仟元)	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月	截至 2024 年 8 月 31 日 6 個月	截至 2023 年 8 月 31 日 6 個月
可買回參與股份之持有人應占資產淨值之淨增加/(減少)	**$ 3,958**	**$ 3,186**	**$ 747,408**	**$ 625,382**
可買回參與股份之交易				
股份賣出之淨收益	9,314	19,906	3,671,785	3,075,829
再投資分配之淨收益	–	–	26,914	21,345
再取得股份之成本	(9,499)	(8,755)	(4,920,530)	(4,853,609)
可買回參與股份交易產生之資產淨值(減少)/增加	**(185)**	**11,151**	**(1,221,831)**	**(1,756,435)**
可買回參與股份之持有人應占資產淨值之(減少)/增加	3,773	14,337	(474,423)	(1,131,053)
可分配予可買回參與股份之持有人之資產淨值				
年度開始時	95,935	78,098	15,900,307	17,428,030
幣值轉換	–	–	25,022	41,600
年度結束時	**$99,708**	**$92,435**	**$15,450,906**	**$16,338,577**

附屬之附註為此等財務報表整體之一部分。

FRANKLIN TEMPLETON

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.

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

Depositary

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

General Information – *(continued)*

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

General Information – *(continued)*

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

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

General Information – *(continued)*

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

General Information – *(continued)*

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Western Asset Structured Opportunities Fund^*	13 January 2016	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Manager:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A
FTGF Western Asset US Mortgage-Backed Securities Fund^*	13 January 2016	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Manager:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A
FTGF Western Asset UK Investment Grade Credit Fund^*þ	17 November 2016 (ceased trading on 23 October 2023)	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Managers:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145
FTGF Western Asset US Corporate Bond Fund^*þ	17 November 2016 (ceased trading on10 November 2023)	**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Manager:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.
FTGF Western Asset Infrastructure Debt Fund†*^		**Investment Manager:** Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom **Sub-Investment Managers:** Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145 Western Asset Management Company Distribuidora de Titulos e Valores Mobiliarios Limitada Av. Pres. Juscelino Kubitschek No. 1455 – 15th Floor – 04543011 Sao Paulo – Brazil

General Information – *(continued)*

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

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^*þ	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^*	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*^þ	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*^þ (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*^þ	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^þ**	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^þ**	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^þ**	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^þ**	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^þ**	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^þ**	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^þ**	20 April 2007 (ceased trading on 25 February 2015)	
Legg Mason QS Emerging Markets Equity Fund^þ**	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^þ**	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^þ**	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^þ**	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^þ**	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^þ**	11 March 2016 (ceased trading on 31 July 2017)	
Legg Mason Martin Currie Greater China Fund^þ**	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^þ	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^þ	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).*
þ Pending revocation of authorisation from the Central Bank.
ϕ 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
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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 Income[i]

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 meeting 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 corporate[ii] bonds and US dollar-denominated emerging market sovereign debt generated even stronger results over the reporting period.

Market Review – Global Equities[iii]

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.

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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
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
20,000	Federal Farm Credit Banks Funding Corp, 5.390%, due 08/10/2024 *	20,001	1.43
20,000	Federal Farm Credit Banks Funding Corp, Series 0002, 5.330%, due 16/10/2024 *	20,000	1.43
1,600	Federal Farm Credit Banks Funding Corp, 5.510%, due 16/10/2024 *	1,600	0.11
8,797	Federal Farm Credit Banks Funding Corp, 5.470%, due 26/11/2024 *	8,799	0.63
5,000	Federal Farm Credit Banks Funding Corp, 5.360%, due 27/11/2024 *	5,000	0.36
17,790	Federal Farm Credit Banks Funding Corp, 5.510%, due 19/12/2024 *	17,798	1.27
15,000	Federal Farm Credit Banks Funding Corp, 5.510%, due 23/12/2024 *	15,007	1.08
3,500	Federal Farm Credit Banks Funding Corp, 5.380%, due 22/01/2025 *	3,500	0.25
17,000	Federal Farm Credit Banks Funding Corp, Series 0000, 5.485%, due 10/02/2025 *	17,010	1.22
10,007	Federal Farm Credit Banks Funding Corp, 5.495%, due 10/02/2025 *	10,010	0.72
1,500	Federal Farm Credit Banks Funding Corp, 5.375%, due 12/02/2025 *	1,500	0.11
11,600	Federal Farm Credit Banks Funding Corp, 5.440%, due 14/02/2025 *	11,604	0.83
15,000	Federal Farm Credit Banks Funding Corp, 5.455%, due 07/03/2025 *	15,007	1.08
2,250	Federal Farm Credit Banks Funding Corp, 5.370%, due 09/04/2025 *	2,250	0.16
15,000	Federal Farm Credit Banks Funding Corp, 5.450%, due 01/05/2025 *	15,006	1.08
10,000	Federal Farm Credit Banks Funding Corp, 5.370%, due 06/06/2025 *	10,000	0.72
20,000	Federal Farm Credit Banks Funding Corp, 5.480%, due 11/07/2025 *	20,016	1.43
20,000	Federal Farm Credit Banks Funding Corp, Series 0000, 5.390%, due 26/08/2025 *	20,000	1.43
10,000	Federal Farm Credit Discount Notes, zero coupon, due 07/10/2024	9,951	0.71
11,000	Federal Home Loan Bank Discount Notes, zero coupon, due 03/09/2024	11,000	0.79
15,000	Federal Home Loan Bank Discount Notes, zero coupon, due 27/09/2024	14,948	1.07
5,000	Federal Home Loan Bank Discount Notes, zero coupon, due 31/10/2024	4,963	0.36
12,010	Federal Home Loan Bank Discount Notes, zero coupon, due 05/02/2025	11,762	0.84
15,000	Federal Home Loan Bank Discount Notes, zero coupon, due 05/03/2025	14,630	1.05
5,000	Federal Home Loan Banks, 1.610%, due 04/09/2024	4,999	0.36
20,000	Federal Home Loan Banks, Series 0002, 5.330%, due 04/09/2024 *	20,000	1.43
20,000	Federal Home Loan Banks, Series 0000, 5.330%, due 09/09/2024 *	20,000	1.43
10,000	Federal Home Loan Banks, 2.875%, due 13/09/2024	9,993	0.72
20,000	Federal Home Loan Banks, Series 0003, 5.335%, due 26/09/2024 *	20,000	1.43
20,000	Federal Home Loan Banks, Series 0001, 5.335%, due 30/09/2024 *	20,000	1.43
12,710	Federal Home Loan Banks, 4.500%, due 03/10/2024	12,700	0.91
1,195	Federal Home Loan Banks, 5.445%, due 06/11/2024 *	1,195	0.09
20,000	Federal Home Loan Banks, 5.330%, due 20/11/2024 *	20,000	1.43
5,300	Federal Home Loan Banks, 5.520%, due 22/11/2024 *	5,302	0.38
2,755	Federal Home Loan Banks, 5.450%, due 03/01/2025 *	2,756	0.20
15,000	Federal Home Loan Banks, Series 0003, 5.350%, due 27/01/2025 *	15,000	1.07
10,000	Federal Home Loan Banks, 5.450%, due 21/02/2025 *	10,003	0.72
8,000	Federal Home Loan Banks, Series 0000, 5.455%, due 24/02/2025 *	8,003	0.57
6,105	Federal Home Loan Banks, 5.370%, due 14/03/2025 *	6,105	0.44
9,600	Federal Home Loan Banks, Series 0000, 5.445%, due 16/06/2025 *	9,604	0.69
3,000	Federal Home Loan Banks, Series 0000, 5.445%, due 10/07/2025 *	3,001	0.22
20,000	Federal Home Loan Banks, 5.390%, due 19/08/2025 *	20,000	1.43
5,000	Federal Home Loan Mortgage Corp, 4.070%, due 16/09/2024	4,997	0.36
5,000	Federal Home Loan Mortgage Corp, 4.000%, due 25/11/2024	4,983	0.36
5,000	Federal National Mortgage Association, 1.625%, due 07/01/2025	4,945	0.35
24,800	United States Treasury Bill, zero coupon, due 03/09/2024	24,800	1.78
15,000	United States Treasury Bill, zero coupon, due 05/09/2024	14,996	1.07
30,000	United States Treasury Bill, zero coupon, due 10/09/2024	29,969	2.15
20,000	United States Treasury Bill, zero coupon, due 12/09/2024	19,974	1.43
20,000	United States Treasury Bill, zero coupon, due 17/09/2024	19,959	1.43
15,000	United States Treasury Bill, zero coupon, due 19/09/2024	14,965	1.07
15,000	United States Treasury Bill, zero coupon, due 24/09/2024	14,954	1.07
10,000	United States Treasury Bill, zero coupon, due 01/10/2024	9,959	0.71
15,000	United States Treasury Bill, zero coupon, due 03/10/2024	14,935	1.07
10,000	United States Treasury Bill, zero coupon, due 08/10/2024	9,949	0.71
20,000	United States Treasury Bill, zero coupon, due 10/10/2024	19,893	1.42
15,000	United States Treasury Bill, zero coupon, due 17/10/2024	14,905	1.07
15,000	United States Treasury Bill, zero coupon, due 24/10/2024	14,890	1.07
10,000	United States Treasury Bill, zero coupon, due 05/11/2024	9,909	0.71
15,000	United States Treasury Bill, zero coupon, due 07/11/2024	14,863	1.06
15,000	United States Treasury Bill, zero coupon, due 21/11/2024	14,830	1.06
15,000	United States Treasury Bill, zero coupon, due 26/11/2024	14,821	1.06
10,000	United States Treasury Bill, zero coupon, due 29/11/2024	9,875	0.71
25,000	United States Treasury Bill, zero coupon, due 03/12/2024	24,683	1.77
15,000	United States Treasury Bill, zero coupon, due 10/12/2024	14,796	1.06
20,000	United States Treasury Bill, zero coupon, due 12/12/2024	19,713	1.41
12,500	United States Treasury Bill, zero coupon, due 17/12/2024	12,318	0.88
10,000	United States Treasury Bill, zero coupon, due 24/12/2024	9,847	0.71
10,000	United States Treasury Bill, zero coupon, due 26/12/2024	9,837	0.70
10,000	United States Treasury Bill, zero coupon, due 02/01/2025	9,828	0.70
10,000	United States Treasury Bill, zero coupon, due 30/01/2025	9,798	0.70
20,000	United States Treasury Bill, zero coupon, due 06/02/2025	19,587	1.40
10,000	United States Treasury Bill, zero coupon, due 13/02/2025	9,782	0.70
10,000	United States Treasury Note/Bond, 2.750%, due 15/05/2025	9,859	0.71
10,000	United States Treasury Note/Bond, 4.625%, due 30/06/2025	9,974	0.71
		978,416	70.07
Total Government Bonds and Notes (Cost $978,416)		978,416	70.07
Reverse Repurchase Agreements — 30.03% (29 February 2024: 27.78%)			
United States — 30.03% (29 February 2024: 27.78%)			
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
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
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
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
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
		419,302	30.03
Total Reverse Repurchase Agreements (Cost $419,302)		419,302	30.03
Total Financial Assets at fair value through profit or loss		1,397,718	100.10
Total Financial Assets and Financial Liabilities at fair value through profit or loss		1,397,718	100.10
Liabilities in Excess of Other Assets		(1,352)	(0.10)
Total Net Assets		$1,396,366	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	69.80
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
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
200	Apidos CLO XXXVII, Series 2021 37A, Class A, 144A, 6.674%, due 22/10/2034 *	200	0.15
260	Applebee's Funding LLC / IHOP Funding LLC, Series 2023 1A, Class A2, 144A, 7.824%, due 05/03/2053	273	0.20
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
256	Benefit Street Partners CLO VIII Ltd, Series 2015 8A, Class A1AR, 144A, 6.644%, due 20/01/2031 *	256	0.19
140	Birch Grove CLO 6 Ltd, Series 2023 6A, Class A1, 144A, 7.482%, due 20/07/2035 *	141	0.10
450	Birch Grove CLO 8 Ltd, Series 2024 8A, Class A1, 144A, 6.928%, due 20/04/2037 *	451	0.33
472	Brazos Higher Education Authority Inc, Series 2011 2, Class A3, 6.621%, due 27/10/2036 *	473	0.35
210	Brightwood Capital MM CLO 2023-1 Ltd, Series 2023 1A, Class A1A, 144A, 8.079%, due 15/10/2035 *	213	0.16
630	Canyon CLO 2020-1 Ltd, Series 2020 1A, Class AR, 144A, 6.743%, due 15/07/2034 *	631	0.46
260	CarVal CLO XI C Ltd, Series 2024 3A, Class A1, 144A, 0.000%, due 20/10/2037 *	260	0.19
270	Cayuga Park CLO Ltd, Series 2020 1A, Class AR, 144A, 6.667%, due 17/07/2034 *	270	0.20
56	Credit Suisse First Boston Mortgage Securities Corp, Series 2001 HE22, Class A1, 5.699%, due 25/02/2032 *	56	0.04
29	CWABS Asset-Backed Certificates Trust 2007-13, Series 2007 13, Class 2A2, 6.192%, due 25/10/2047 *	27	0.02
124	CWABS Inc Asset-Backed Certificates Trust 2004-5, Series 2004 5, Class 2A, 5.892%, due 25/10/2034 *	120	0.09
22	CWHEQ Revolving Home Equity Loan Trust Series 2006-F, Series 2006 F, Class 2A1A, 5.591%, due 15/07/2036 *	21	0.02
420	Golub Capital Partners Clo 57M Ltd, Series 2021 57A, Class A1, 144A, 7.036%, due 25/10/2034 *	421	0.31
150	Golub Capital Partners CLO 66B Ltd, Series 2023 66A, Class A, 144A, 7.235%, due 25/04/2036 *	151	0.11
390	Golub Capital Partners CLO 76 B Ltd, Series 2024 76A, Class A1, 144A, 0.000%, due 25/10/2037 *	390	0.29
362	Goodleap Sustainable Home Solutions Trust 2023-3, Series 2023 3C, Class A, 144A, 6.500%, due 20/07/2055	376	0.28
475	Jack in the Box Funding LLC, Series 2022 1A, Class A2I, 144A, 3.445%, due 26/02/2052	450	0.33
293	Loanpal Solar Loan 2021-1 Ltd, Series 2021 1GS, Class A, 144A, 2.290%, due 20/01/2048	239	0.18
469	Long Beach Mortgage Loan Trust 2004-1, Series 2004 1, Class M1, 6.142%, due 25/02/2034 *	465	0.34
178	Long Beach Mortgage Loan Trust 2004-4, Series 2004 4, Class M1, 6.292%, due 25/10/2034 *	171	0.13
379	Merrill Lynch Mortgage Investors Trust Series 2004-WMC5, Series 2004 WMC5, Class M1, 6.322%, due 25/07/2035 *	379	0.28
362	Morgan Stanley ABS Capital I Inc Trust 2004-NC8, Series 2004 NC8, Class M1, 6.307%, due 25/09/2034 *	366	0.27
328	Mosaic Solar Loan Trust 2021-3, Series 2021 3A, Class B, 144A, 1.920%, due 20/06/2052	247	0.18
272	Navient Student Loan Trust 2017-3, Series 2017 3A, Class A3, 144A, 6.513%, due 26/07/2066 *	273	0.20
730	Ocean Trails Clo X, Series 2020 10A, Class AR, 144A, 6.783%, due 15/10/2034 *	731	0.54
240	Ocean Trails Clo XI, Series 2021 11A, Class A, 144A, 6.764%, due 20/07/2034 *	240	0.18
270	Ocean Trails CLO XII Ltd, Series 2022 12A, Class A1R, 144A, 0.000%, due 20/07/2035 *	270	0.20
500	Ocean Trails CLO XIV Ltd, Series 2023 14A, Class A1, 144A, 7.282%, due 20/01/2035 *	502	0.37
460	OHA Credit Funding 18 Ltd, Series 2024 18A, Class A1, 144A, 6.792%, due 20/04/2037 *	461	0.34
340	Owl Rock CLO III Ltd, Series 2020 3A, Class AR, 144A, 7.149%, due 20/04/2036 *	342	0.25
490	Palmer Square CLO 2022-5 Ltd, Series 2022 5A, Class A, 144A, 7.282%, due 20/10/2035 *	490	0.36
57	SBA Small Business Investment Cos, Series 2018 10B, Class 1, 3.548%, due 10/09/2028	56	0.04
56	SLM Private Credit Student Loan Trust 2007-A, Series 2007 A, Class A4A, 5.841%, due 16/12/2041 *	56	0.04
273	SLM Private Education Loan Trust 2010-C, Series 2010 C, Class A5, 144A, 10.201%, due 15/10/2041 *	285	0.21
114	SMB Private Education Loan Trust 2020-A, Series 2020 A, Class A2A, 144A, 2.230%, due 15/09/2037	108	0.08
192	SMB Private Education Loan Trust 2024-A, Series 2024 A, Class A1A, 144A, 5.240%, due 15/03/2056	195	0.14
270	SMB Private Education Loan Trust 2024-E, Series 2024 E, Class A1A, 144A, 5.090%, due 16/10/2056	271	0.20
288	Stonepeak 2021-1 ABS, Series 2021 1A, Class AA, 144A, 2.301%, due 28/02/2033	273	0.20
160	Trestles CLO VII Ltd, Series 2024 7A, Class A1, 144A, 0.000%, due 25/10/2037 *	160	0.12
490	Trinitas CLO XVI Ltd, Series 2021 16A, Class A1, 144A, 6.724%, due 20/07/2034 *	490	0.36
460	Trinitas CLO XXV Ltd, Series 2023 25A, Class A1, 144A, 7.133%, due 23/01/2037 *	462	0.34
265	Voya CLO 2018-3 Ltd, Series 2018 3A, Class A1R2, 144A, 6.501%, due 15/10/2031 *	265	0.20
Total Asset-Backed Securities (Cost $13,931)		13,963	10.29
Mortgage-Backed Securities — 44.10% (29 February 2024: 42.48%)			
510	AREIT 2022-CRE7 LLC, Series 2022 CRE7, Class A, 144A, 7.584%, due 17/06/2039 *	511	0.38
210	BANK 2018-BNK10, Series 2018 BN10, Class A5, 3.688%, due 15/02/2061	203	0.15
130	Benchmark 2018-B1 Mortgage Trust, Series 2018 B1, Class A5, 3.666%, due 15/01/2051 *	125	0.09
9,802	Benchmark 2018-B5 Mortgage Trust, Series 2018 B5, Class XA, 0.608%, due 15/07/2051 *	143	0.11
879	BHMS 2018-ATLS, Series 2018 ATLS, Class A, 144A, 6.884%, due 15/07/2035 *	879	0.65
412	BRAVO Residential Funding Trust 2024-NQM2, Series 2024 NQM2, Class A1, 144A, 6.285%, due 25/02/2064	416	0.31
270	BRAVO Residential Funding Trust 2024-NQM5, Series 2024 NQM5, Class A1, 144A, 5.803%, due 25/06/2064	272	0.20
100	CD 2017-CD3 Mortgage Trust, Series 2017 CD3, Class A4, 3.631%, due 10/02/2050	94	0.07
71	Citigroup Commercial Mortgage Trust 2014-GC23, Series 2014 GC23, Class B, 4.175%, due 10/07/2047 *	70	0.05
3,429	Citigroup Commercial Mortgage Trust 2016-C3, Series 2016 C3, Class XA, 1.051%, due 15/11/2049 *	53	0.04
183	Citigroup Commercial Mortgage Trust 2017-C4, Series 2017 C4, Class A3, 3.209%, due 12/10/2050	176	0.13
3	COMM 2015-LC19 Mortgage Trust, Series 2015 LC19, Class ASB, 3.040%, due 10/02/2048	3	–
200	COMM 2015-PC1 Mortgage Trust, Series 2015 PC1, Class A5, 3.902%, due 10/07/2050	198	0.15
340	Connecticut Avenue Securities Trust 2022-R04, Series 2022 R04, Class 1M2, 144A, 8.449%, due 25/03/2042 *	355	0.26
430	Connecticut Avenue Securities Trust 2023-R06, Series 2023 R06, Class 1M2, 144A, 8.049%, due 25/07/2043 *	449	0.33
250	Connecticut Avenue Securities Trust 2024-R01, Series 2024 R01, Class 1M2, 144A, 7.149%, due 25/01/2044 *	252	0.19
436	Cross 2024-H2 Mortgage Trust, Series 2024 H2, Class A1, 144A, 6.093%, due 25/04/2069	441	0.33
100	CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015 C1, Class AS, 3.791%, due 15/04/2050 *	98	0.07
326	CSMC 2018-J1 Trust, Series 2018 J1, Class A2, 144A, 3.500%, due 25/02/2048 *	297	0.22
931	CSMC 2018-J1 Trust, Series 2018 J1, Class B2, 144A, 3.578%, due 25/02/2048 *	857	0.63
1	Fannie Mae Interest Strip 390, Class C3, 6.000%, due 25/07/2038	–	–
3	Fannie Mae Interest Strip 407, Class 41, 6.000%, due 25/01/2038	1	–
7	Fannie Mae Interest Strip 409, Class C13, 3.500%, due 25/11/2041	1	–
7	Fannie Mae Interest Strip 409, Class C18, 4.000%, due 25/04/2042	1	–
3	Fannie Mae Interest Strip 409, Class C2, 3.000%, due 25/04/2027	–	–
300	Fannie Mae or Freddie Mac, 30 year, TBA, 2.000% ±	246	0.18
800	Fannie Mae or Freddie Mac, 30 year, TBA, 3.000% ±	710	0.52
200	Fannie Mae or Freddie Mac, 30 year, TBA, 4.000% ±	190	0.14
200	Fannie Mae or Freddie Mac, 30 year, TBA, 5.000% ±	199	0.15
300	Fannie Mae or Freddie Mac, 30 year, TBA, 5.500% ±	302	0.22
29	Fannie Mae Pool '890604', 4.500%, due 01/10/2044	29	0.02
17	Fannie Mae Pool 'AB9594', 4.000%, due 01/06/2043	16	0.01
182	Fannie Mae Pool 'AH4536', 4.000%, due 01/02/2041	177	0.13
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
Mortgage-Backed Securities — (continued)			
60	Fannie Mae Pool 'BC1509', 3.000%, due 01/08/2046	54	0.04
83	Fannie Mae Pool 'BC2817', 3.000%, due 01/09/2046	76	0.06
33	Fannie Mae Pool 'BD2455', 3.000%, due 01/01/2047	30	0.02
36	Fannie Mae Pool 'BD8104', 3.000%, due 01/10/2046	32	0.02
172	Fannie Mae Pool 'BF0104', 4.000%, due 01/02/2056	165	0.12
40	Fannie Mae Pool 'BF0163', 5.000%, due 01/11/2046	40	0.03
79	Fannie Mae Pool 'BF0183', 4.000%, due 01/01/2057	75	0.06
166	Fannie Mae Pool 'BF0191', 4.000%, due 01/06/2057	158	0.12
33	Fannie Mae Pool 'BF0301', 4.500%, due 01/08/2058	32	0.02
178	Fannie Mae Pool 'BF0646', 2.500%, due 01/06/2062	150	0.11
13	Fannie Mae Pool 'BM3904', 5.000%, due 01/05/2048	13	0.01
381	Fannie Mae Pool 'BM4579', 3.000%, due 01/04/2047	345	0.25
32	Fannie Mae Pool 'BM4751', 3.500%, due 01/03/2043	30	0.02
517	Fannie Mae Pool 'BN3898', 4.500%, due 01/12/2048	512	0.38
75	Fannie Mae Pool 'BQ5876', 2.500%, due 01/11/2050	65	0.05
69	Fannie Mae Pool 'BR2641', 2.000%, due 01/02/2051	58	0.04
67	Fannie Mae Pool 'BR2643', 2.000%, due 01/02/2051	56	0.04
64	Fannie Mae Pool 'BR2644', 2.000%, due 01/02/2051	54	0.04
64	Fannie Mae Pool 'BR3256', 2.000%, due 01/02/2051	54	0.04
65	Fannie Mae Pool 'BR3257', 2.000%, due 01/02/2051	55	0.04
72	Fannie Mae Pool 'BR3286', 2.000%, due 01/03/2051	60	0.04
67	Fannie Mae Pool 'BR4722', 2.000%, due 01/03/2051	56	0.04
75	Fannie Mae Pool 'BR4753', 2.000%, due 01/03/2051	62	0.05
66	Fannie Mae Pool 'BR4756', 2.000%, due 01/03/2051	55	0.04
74	Fannie Mae Pool 'BR5587', 2.000%, due 01/03/2051	61	0.05
75	Fannie Mae Pool 'BR5633', 2.000%, due 01/03/2051	63	0.05
75	Fannie Mae Pool 'BT0846', 2.500%, due 01/07/2051	65	0.05
129	Fannie Mae Pool 'BT1311', 2.000%, due 01/07/2051	106	0.08
76	Fannie Mae Pool 'BT3270', 2.500%, due 01/08/2051	66	0.05
1,553	Fannie Mae Pool 'BU1118', 2.500%, due 01/10/2051	1,337	0.99
84	Fannie Mae Pool 'BU1421', 3.000%, due 01/01/2052	75	0.06
80	Fannie Mae Pool 'BU2599', 2.500%, due 01/01/2052	70	0.05
79	Fannie Mae Pool 'BV3089', 2.500%, due 01/02/2052	69	0.05
234	Fannie Mae Pool 'BV4195', 3.000%, due 01/03/2052	211	0.16
87	Fannie Mae Pool 'BW9916', 5.000%, due 01/10/2052	86	0.06
84	Fannie Mae Pool 'BX0553', 5.500%, due 01/10/2052	85	0.06
796	Fannie Mae Pool 'BX8180', 5.500%, due 01/04/2053	804	0.59
172	Fannie Mae Pool 'BX9419', 5.000%, due 01/03/2053	171	0.13
274	Fannie Mae Pool 'CA1692', 4.000%, due 01/05/2048	264	0.19
27	Fannie Mae Pool 'CA2472', 4.000%, due 01/10/2048	26	0.02
478	Fannie Mae Pool 'CA7240', 2.500%, due 01/10/2050	415	0.31
200	Fannie Mae Pool 'CA7422', 2.000%, due 01/10/2040	174	0.13
69	Fannie Mae Pool 'CA7531', 3.000%, due 01/10/2050	62	0.05
151	Fannie Mae Pool 'CB0470', 2.500%, due 01/05/2041	134	0.10
514	Fannie Mae Pool 'CB1538', 2.500%, due 01/09/2051	442	0.33
728	Fannie Mae Pool 'CB2775', 2.500%, due 01/02/2052	631	0.46
168	Fannie Mae Pool 'CB3234', 3.000%, due 01/04/2052	150	0.11
167	Fannie Mae Pool 'CB3272', 4.000%, due 01/04/2052	160	0.12
84	Fannie Mae Pool 'CB4103', 5.000%, due 01/07/2052	85	0.06
537	Fannie Mae Pool 'CB5108', 5.500%, due 01/11/2052	542	0.40
167	Fannie Mae Pool 'CB5497', 6.500%, due 01/01/2053	174	0.13
89	Fannie Mae Pool 'CB6030', 4.500%, due 01/04/2053	87	0.06
363	Fannie Mae Pool 'CB6753', 6.000%, due 01/07/2053	372	0.27
97	Fannie Mae Pool 'CB8226', 6.500%, due 01/03/2054	101	0.07
43	Fannie Mae Pool 'FM0068', 3.500%, due 01/02/2040	41	0.03
36	Fannie Mae Pool 'FM0071', 3.500%, due 01/02/2040	34	0.03
36	Fannie Mae Pool 'FM1263', 4.500%, due 01/07/2049	36	0.03
170	Fannie Mae Pool 'FM1727', 5.000%, due 01/09/2049	172	0.13
75	Fannie Mae Pool 'FM2761', 5.000%, due 01/03/2050	75	0.06
75	Fannie Mae Pool 'FM3049', 4.000%, due 01/04/2044	73	0.05
183	Fannie Mae Pool 'FM3773', 3.500%, due 01/11/2048	171	0.13
238	Fannie Mae Pool 'FM4650', 2.500%, due 01/10/2040	214	0.16
44	Fannie Mae Pool 'FM5783', 3.000%, due 01/06/2038	41	0.03
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
236	Fannie Mae Pool 'FS0697', 2.500%, due 01/02/2042	211	0.16
85	Fannie Mae Pool 'FS0957', 3.000%, due 01/03/2052	76	0.06
81	Fannie Mae Pool 'FS0995', 2.500%, due 01/03/2042	73	0.05
82	Fannie Mae Pool 'FS1014', 2.000%, due 01/02/2052	68	0.05
486	Fannie Mae Pool 'FS1074', 3.000%, due 01/03/2052	438	0.32
330	Fannie Mae Pool 'FS1112', 2.000%, due 01/03/2052	276	0.20
239	Fannie Mae Pool 'FS1171', 3.000%, due 01/01/2052	212	0.16
80	Fannie Mae Pool 'FS1289', 3.000%, due 01/03/2052	72	0.05
147	Fannie Mae Pool 'FS2740', 3.500%, due 01/06/2049	138	0.10
82	Fannie Mae Pool 'FS3249', 5.000%, due 01/11/2052	82	0.06
88	Fannie Mae Pool 'FS3836', 4.500%, due 01/01/2053	86	0.06
80	Fannie Mae Pool 'FS4000', 6.000%, due 01/07/2041	84	0.06
272	Fannie Mae Pool 'FS4269', 2.000%, due 01/10/2051	225	0.17
94	Fannie Mae Pool 'FS4805', 5.500%, due 01/05/2053	96	0.07
89	Fannie Mae Pool 'FS5306', 6.000%, due 01/07/2053	93	0.07
1,000	Fannie Mae Pool 'FS5313', 3.500%, due 01/01/2050	933	0.69
92	Fannie Mae Pool 'FS5385', 2.500%, due 01/04/2052	80	0.06
271	Fannie Mae Pool 'FS5450', 3.000%, due 01/11/2051	244	0.18
185	Fannie Mae Pool 'FS5647', 5.500%, due 01/07/2053	188	0.14
190	Fannie Mae Pool 'FS6691', 1.500%, due 01/03/2042	159	0.12
88	Fannie Mae Pool 'FS6779', 6.500%, due 01/12/2053	92	0.07
96	Fannie Mae Pool 'FS7170', 2.000%, due 01/08/2042	83	0.06
192	Fannie Mae Pool 'FS7408', 2.500%, due 01/04/2052	166	0.12
95	Fannie Mae Pool 'FS7624', 6.500%, due 01/03/2054	98	0.07
98	Fannie Mae Pool 'FS7997', 6.000%, due 01/05/2054	100	0.07
26	Fannie Mae Pool 'MA1217', 4.000%, due 01/10/2042	25	0.02
13	Fannie Mae Pool 'MA1253', 4.000%, due 01/11/2042	13	0.01
19	Fannie Mae Pool 'MA1591', 4.500%, due 01/09/2043	18	0.01
35	Fannie Mae Pool 'MA2110', 3.500%, due 01/12/2034	34	0.02
24	Fannie Mae Pool 'MA2138', 3.500%, due 01/01/2035	23	0.02
47	Fannie Mae Pool 'MA2320', 3.000%, due 01/07/2035	44	0.03
76	Fannie Mae Pool 'MA2523', 3.000%, due 01/02/2036	72	0.05
57	Fannie Mae Pool 'MA2579', 3.000%, due 01/04/2036	54	0.04
136	Fannie Mae Pool 'MA2672', 3.000%, due 01/07/2036	129	0.10
90	Fannie Mae Pool 'MA2707', 3.000%, due 01/08/2036	85	0.06
21	Fannie Mae Pool 'MA4031', 4.500%, due 01/05/2050	20	0.01
55	Fannie Mae Pool 'MA4177', 2.500%, due 01/11/2040	49	0.04
1,081	Fannie Mae Pool 'MA4422', 2.000%, due 01/09/2041	933	0.69
389	Fannie Mae Pool 'MA4446', 2.000%, due 01/10/2041	336	0.25
326	Fannie Mae Pool 'MA4473', 1.500%, due 01/11/2041	272	0.20
88	Fannie Mae Pool 'MA4599', 3.000%, due 01/05/2052	78	0.06
169	Fannie Mae Pool 'MA4643', 3.000%, due 01/05/2042	155	0.11
7	Fannie Mae REMICS, Series 2001 81, Class GE, 6.000%, due 25/01/2032	7	0.01
16	Fannie Mae REMICS, Series 2005 29, Class ZA, 5.500%, due 25/04/2035	16	0.01
2	Fannie Mae REMICS, Series 2011 87, Class SG, 1.087%, due 25/04/2040 *	–	–
4	Fannie Mae REMICS, Series 2012 101, Class AI, 3.000%, due 25/06/2027	–	–
121	Fannie Mae REMICS, Series 2012 118, Class VZ, 3.000%, due 25/11/2042	111	0.08
62	Fannie Mae REMICS, Series 2012 134, Class SK, 0.687%, due 25/12/2042 *	7	0.01
5	Fannie Mae REMICS, Series 2012 46, Class BA, 6.000%, due 25/05/2042	5	–
6	Fannie Mae REMICS, Series 2012 75, Class NS, 1.137%, due 25/07/2042 *	1	–
349	Fannie Mae REMICS, Series 2012 96, Class SB, 0.587%, due 25/09/2042 *	34	0.02
7	Fannie Mae REMICS, Series 2013 9, Class BC, 6.500%, due 25/07/2042	7	0.01
9	Fannie Mae REMICS, Series 2013 9, Class CB, 5.500%, due 25/04/2042	10	0.01
575	Fannie Mae REMICS, Series 2020 37, Class IM, 4.000%, due 25/06/2050	119	0.09
109	Fannie Mae REMICS, Series 2020 47, Class GZ, 2.000%, due 25/07/2050	68	0.05
73	Fannie Mae REMICS, Series 2020 56, Class DI, 2.500%, due 25/08/2050	12	0.01
137	Fannie Mae REMICS, Series 2020 57, Class TA, 2.000%, due 25/04/2050	120	0.09
72	Fannie Mae REMICS, Series 2020 74, Class EI, 2.500%, due 25/10/2050	12	0.01
491	Fannie Mae REMICS, Series 2020 89, Class DI, 2.500%, due 25/12/2050	78	0.06
419	Fannie Mae REMICS, Series 2020 97, Class AI, 2.000%, due 25/01/2051	58	0.04
742	Fannie Mae REMICS, Series 2021 3, Class QI, 2.500%, due 25/02/2051	120	0.09
69	Fannie Mae REMICS, Series 2021 65, Class JA, 2.000%, due 25/01/2046	61	0.04
400	Fannie Mae-Aces, Series 2018 M15, Class 1A2, 3.700%, due 25/01/2036	382	0.28

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
Mortgage-Backed Securities — (continued)			
523	Fannie Mae-Aces, Series 2020 M36, Class X1, 1.543%, due 25/09/2034 *	30	0.02
3	Freddie Mac Gold Pool 'G06669', 6.500%, due 01/09/2039	4	–
142	Freddie Mac Gold Pool 'G61637', 3.000%, due 01/09/2047	128	0.09
18	Freddie Mac Gold Pool 'Q17792', 3.500%, due 01/05/2043	17	0.01
34	Freddie Mac Gold Pool 'Q29184', 4.000%, due 01/10/2044	33	0.02
35	Freddie Mac Gold Pool 'Q45560', 3.000%, due 01/01/2047	32	0.02
69	Freddie Mac Gold Pool 'Q45737', 3.000%, due 01/01/2047	63	0.05
40	Freddie Mac Gold Pool 'Q45819', 3.000%, due 01/01/2047	36	0.03
13	Freddie Mac Gold Pool 'U90316', 4.000%, due 01/10/2042	13	0.01
44	Freddie Mac Gold Pool 'U99124', 3.500%, due 01/03/2045	41	0.03
2,882	Freddie Mac Multifamily Structured Pass Through Certificates K124, Class X1, 0.808%, due 25/12/2030 *	105	0.08
3,988	Freddie Mac Multifamily Structured Pass Through Certificates K130, Class X1, 1.143%, due 25/06/2031 *	224	0.17
10,399	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 157, Class X1, 0.419%, due 25/05/2033 *	228	0.17
62	Freddie Mac Non Gold Pool '840698', 2.131%, due 01/03/2047 *	59	0.04
313	Freddie Mac Non Gold Pool '841076', 3.006%, due 01/11/2048 *	301	0.22
99	Freddie Mac Non Gold Pool '841077', 2.919%, due 01/11/2047 *	98	0.07
101	Freddie Mac Non Gold Pool '841081', 3.098%, due 01/02/2050 *	99	0.07
67	Freddie Mac Pool 'QB5092', 2.500%, due 01/11/2050	59	0.04
71	Freddie Mac Pool 'QB5093', 2.500%, due 01/11/2050	62	0.05
65	Freddie Mac Pool 'QB8604', 2.000%, due 01/02/2051	54	0.04
265	Freddie Mac Pool 'QB9087', 2.000%, due 01/02/2051	221	0.16
68	Freddie Mac Pool 'QB9482', 2.000%, due 01/03/2051	57	0.04
76	Freddie Mac Pool 'QC3690', 2.500%, due 01/07/2051	66	0.05
77	Freddie Mac Pool 'QC4824', 2.500%, due 01/08/2051	67	0.05
237	Freddie Mac Pool 'QC5830', 2.500%, due 01/08/2051	206	0.15
84	Freddie Mac Pool 'QC9154', 3.000%, due 01/10/2051	76	0.06
145	Freddie Mac Pool 'RA3882', 2.000%, due 01/11/2050	121	0.09
400	Freddie Mac Pool 'RA3913', 2.500%, due 01/11/2050	349	0.26
239	Freddie Mac Pool 'RA6397', 2.500%, due 01/11/2051	208	0.15
78	Freddie Mac Pool 'RA6562', 2.500%, due 01/01/2052	68	0.05
347	Freddie Mac Pool 'RA6694', 2.000%, due 01/01/2052	284	0.21
92	Freddie Mac Pool 'RA8790', 5.000%, due 01/04/2053	92	0.07
370	Freddie Mac Pool 'RA9639', 6.000%, due 01/08/2053	379	0.28
405	Freddie Mac Pool 'RB0714', 2.000%, due 01/12/2041	350	0.26
207	Freddie Mac Pool 'RB5084', 1.500%, due 01/11/2040	174	0.13
213	Freddie Mac Pool 'RB5105', 2.000%, due 01/03/2041	185	0.14
231	Freddie Mac Pool 'RB5110', 1.500%, due 01/05/2041	193	0.14
235	Freddie Mac Pool 'RB5117', 1.500%, due 01/07/2041	196	0.14
77	Freddie Mac Pool 'RB5121', 2.000%, due 01/08/2041	67	0.05
311	Freddie Mac Pool 'RB5125', 2.000%, due 01/09/2041	268	0.20
97	Freddie Mac Pool 'RB5130', 1.500%, due 01/10/2041	81	0.06
709	Freddie Mac Pool 'RB5131', 2.000%, due 01/10/2041	612	0.45
49	Freddie Mac Pool 'RB5134', 1.500%, due 01/11/2041	41	0.03
84	Freddie Mac Pool 'RB5154', 2.500%, due 01/04/2042	75	0.06
93	Freddie Mac Pool 'RJ0954', 6.500%, due 01/02/2054	97	0.07
260	Freddie Mac Pool 'SC0340', 3.000%, due 01/09/2042	239	0.18
742	Freddie Mac Pool 'SD0502', 3.000%, due 01/08/2050	666	0.49
65	Freddie Mac Pool 'SD0573', 2.000%, due 01/04/2051	55	0.04
78	Freddie Mac Pool 'SD0615', 4.500%, due 01/01/2051	77	0.06
81	Freddie Mac Pool 'SD0745', 2.000%, due 01/11/2051	68	0.05
80	Freddie Mac Pool 'SD0849', 2.500%, due 01/01/2052	70	0.05
550	Freddie Mac Pool 'SD1218', 4.000%, due 01/07/2049	527	0.39
89	Freddie Mac Pool 'SD1807', 4.500%, due 01/07/2052	87	0.06
88	Freddie Mac Pool 'SD2245', 5.500%, due 01/12/2052	89	0.07
85	Freddie Mac Pool 'SD2284', 6.000%, due 01/12/2052	87	0.06
89	Freddie Mac Pool 'SD2394', 4.500%, due 01/11/2052	87	0.06
90	Freddie Mac Pool 'SD2443', 4.500%, due 01/10/2052	87	0.06
84	Freddie Mac Pool 'SD2452', 6.500%, due 01/02/2053	87	0.06
91	Freddie Mac Pool 'SD2723', 5.500%, due 01/03/2053	92	0.07
90	Freddie Mac Pool 'SD2762', 5.500%, due 01/05/2053	91	0.07
84	Freddie Mac Pool 'SD2792', 4.500%, due 01/03/2047	84	0.06
417	Freddie Mac Pool 'SD2981', 6.500%, due 01/05/2053	429	0.32
89	Freddie Mac Pool 'SD2991', 2.500%, due 01/09/2051	77	0.06
283	Freddie Mac Pool 'SD3400', 4.500%, due 01/10/2052	277	0.20
89	Freddie Mac Pool 'SD3432', 6.000%, due 01/07/2053	92	0.07
182	Freddie Mac Pool 'SD3642', 6.000%, due 01/09/2053	188	0.14
175	Freddie Mac Pool 'SD3722', 5.000%, due 01/05/2053	176	0.13
94	Freddie Mac Pool 'SD5143', 6.000%, due 01/04/2054	96	0.07
100	Freddie Mac Pool 'SD5691', 6.000%, due 01/06/2054	102	0.08
100	Freddie Mac Pool 'SD5709', 6.000%, due 01/07/2054	102	0.07
100	Freddie Mac Pool 'SD5876', 6.000%, due 01/05/2054	102	0.08
43	Freddie Mac Pool 'SD7509', 3.000%, due 01/11/2049	39	0.03
128	Freddie Mac Pool 'SD7525', 2.500%, due 01/10/2050	112	0.08
136	Freddie Mac Pool 'SD7534', 2.500%, due 01/02/2051	118	0.09
519	Freddie Mac Pool 'SD7548', 2.500%, due 01/11/2051	451	0.33
112	Freddie Mac Pool 'SD8079', 2.000%, due 01/07/2050	92	0.07
271	Freddie Mac Pool 'SD8209', 1.500%, due 01/03/2052	212	0.16
269	Freddie Mac Pool 'SI2056', 3.500%, due 01/12/2050	250	0.18
40	Freddie Mac Pool 'ZA2489', 3.500%, due 01/01/2038	38	0.03
23	Freddie Mac Pool 'ZN0538', 3.500%, due 01/11/2042	21	0.02
13	Freddie Mac Pool 'ZN1436', 5.000%, due 01/11/2048	13	0.01
3	Freddie Mac Pool 'ZS3059', 5.500%, due 01/12/2038	4	–
41	Freddie Mac Pool 'ZT1257', 3.000%, due 01/01/2046	38	0.03
3	Freddie Mac REMICS 3621, Class SB, 0.762%, due 15/01/2040 *	–	–
19	Freddie Mac REMICS 3947, Class SG, 0.482%, due 15/10/2041 *	2	–
11	Freddie Mac REMICS 4194, Class BI, 3.500%, due 15/04/2043	2	–
1	Freddie Mac REMICS 4298, Class PI, 4.000%, due 15/04/2043	–	–
26	Freddie Mac REMICS 4813, Class CJ, 3.000%, due 15/08/2048	23	0.02
423	Freddie Mac REMICS 4980, Class KI, 4.500%, due 25/06/2050	96	0.07
63	Freddie Mac REMICS 5010, Class IK, 2.500%, due 25/09/2050	9	0.01
225	Freddie Mac REMICS 5010, Class JI, 2.500%, due 25/09/2050	36	0.03
77	Freddie Mac REMICS 5013, Class IN, 2.500%, due 25/09/2050	13	0.01
156	Freddie Mac REMICS 5018, Class MI, 2.000%, due 25/10/2050	21	0.02
369	Freddie Mac REMICS 5038, Class PJ, 0.750%, due 25/10/2050	264	0.19
66	Freddie Mac REMICS 5040, Class IB, 2.500%, due 25/11/2050	10	0.01
394	Freddie Mac REMICS 5059, Class IB, 2.500%, due 25/01/2051	67	0.05
71	Freddie Mac REMICS 5069, Class MI, 2.500%, due 25/02/2051	11	0.01
403	Freddie Mac REMICS 5085, Class NI, 2.000%, due 25/03/2051	49	0.04
74	Freddie Mac REMICS 5092, Class AP, 2.000%, due 25/04/2041	65	0.05
462	Freddie Mac REMICS 5093, Class IY, 4.500%, due 25/12/2050	101	0.07
168	Freddie Mac REMICS 5140, Class NI, 2.500%, due 25/05/2049	24	0.02
200	Freddie Mac REMICS 5224, Class HL, 4.000%, due 25/04/2052	185	0.14
420	Freddie Mac STACR REMIC Trust 2022-DNA3, Series 2022 DNA3, Class M1B, 144A, 8.249%, due 25/04/2042 *	435	0.32
63	Freddie Mac Structured Pass-Through Certificates, Series T 56, Class 2AF, 5.863%, due 25/05/2043 *	61	0.04
13	Ginnie Mae I Pool '557522', 7.000%, due 15/07/2031	14	0.01
9	Ginnie Mae I Pool '565347', 7.000%, due 15/08/2031	9	0.01
3	Ginnie Mae I Pool '584344', 7.000%, due 15/04/2032	3	–
57	Ginnie Mae I Pool '784571', 3.500%, due 15/06/2048	54	0.04
31	Ginnie Mae I Pool 'AA5649', 3.000%, due 15/09/2042	29	0.02
48	Ginnie Mae I Pool 'AB2892', 3.000%, due 15/09/2042	44	0.03
104	Ginnie Mae I Pool 'AB9108', 3.000%, due 15/10/2042	96	0.07
6	Ginnie Mae II Pool '4837', 6.000%, due 20/10/2040	6	–
6	Ginnie Mae II Pool '4923', 4.500%, due 20/01/2041	6	–
4	Ginnie Mae II Pool '4961', 6.000%, due 20/02/2041	4	–
14	Ginnie Mae II Pool '4978', 4.500%, due 20/03/2041	14	0.01
7	Ginnie Mae II Pool '5240', 6.000%, due 20/11/2041	7	0.01
12	Ginnie Mae II Pool '784106', 3.500%, due 20/01/2046	11	0.01
385	Ginnie Mae II Pool '784577', 4.000%, due 20/07/2047	369	0.27
11	Ginnie Mae II Pool '784825', 3.500%, due 20/10/2049	10	0.01
94	Ginnie Mae II Pool '784894', 3.500%, due 20/02/2048	88	0.06
113	Ginnie Mae II Pool '784905', 3.000%, due 20/01/2050	103	0.08
22	Ginnie Mae II Pool '784985', 3.500%, due 20/09/2048	21	0.02
51	Ginnie Mae II Pool '785359', 2.000%, due 20/03/2051	42	0.03
80	Ginnie Mae II Pool '785360', 2.000%, due 20/03/2051	65	0.05
300	Ginnie Mae II Pool '785558', 2.500%, due 20/07/2051	260	0.19
155	Ginnie Mae II Pool '785565', 2.500%, due 20/06/2051	134	0.10
153	Ginnie Mae II Pool '785568', 2.500%, due 20/08/2051	132	0.10
77	Ginnie Mae II Pool '785663', 2.500%, due 20/10/2051	66	0.05
162	Ginnie Mae II Pool '785762', 2.500%, due 20/11/2051	140	0.10
159	Ginnie Mae II Pool '785789', 2.500%, due 20/12/2051	138	0.10
319	Ginnie Mae II Pool '785791', 2.500%, due 20/12/2051	275	0.20
246	Ginnie Mae II Pool '785821', 2.500%, due 20/12/2051	213	0.16
82	Ginnie Mae II Pool '785944', 3.000%, due 20/02/2052	73	0.05
82	Ginnie Mae II Pool '786095', 3.000%, due 20/04/2052	72	0.05
90	Ginnie Mae II Pool '786108', 3.500%, due 20/03/2052	82	0.06
88	Ginnie Mae II Pool '786474', 5.000%, due 20/01/2053	89	0.07
718	Ginnie Mae II Pool '786583', 3.000%, due 20/03/2052	645	0.48
92	Ginnie Mae II Pool '786709', 5.000%, due 20/05/2053	92	0.07
91	Ginnie Mae II Pool '786726', 2.000%, due 20/03/2051	76	0.06
95	Ginnie Mae II Pool '786835', 5.500%, due 20/08/2053	96	0.07
90	Ginnie Mae II Pool '786843', 3.000%, due 20/03/2052	81	0.06
381	Ginnie Mae II Pool '786916', 5.500%, due 20/08/2053	388	0.29
88	Ginnie Mae II Pool '786928', 6.500%, due 20/09/2053	91	0.07
357	Ginnie Mae II Pool '786963', 6.000%, due 20/09/2053	367	0.27
95	Ginnie Mae II Pool '787154', 6.500%, due 20/11/2053	98	0.07
95	Ginnie Mae II Pool '787228', 6.000%, due 20/01/2054	98	0.07
97	Ginnie Mae II Pool '787236', 6.500%, due 20/01/2054	99	0.07
98	Ginnie Mae II Pool '787276', 6.000%, due 20/02/2054	100	0.07
23	Ginnie Mae II Pool 'BC4732', 3.500%, due 20/10/2047	21	0.02
27	Ginnie Mae II Pool 'BM7534', 3.500%, due 20/02/2050	25	0.02
65	Ginnie Mae II Pool 'BM9743', 4.000%, due 20/11/2049	62	0.05
30	Ginnie Mae II Pool 'BS1742', 4.000%, due 20/02/2050	29	0.02
98	Ginnie Mae II Pool 'BT0812', 3.000%, due 20/03/2050	88	0.07
25	Ginnie Mae II Pool 'MA1995', 3.500%, due 20/06/2044	24	0.02
9	Ginnie Mae II Pool 'MA2678', 3.500%, due 20/03/2045	8	0.01
94	Ginnie Mae II Pool 'MA3521', 3.500%, due 20/03/2046	89	0.07
50	Ginnie Mae II Pool 'MA3597', 3.500%, due 20/04/2046	48	0.04
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
Mortgage-Backed Securities — (continued)			
76	Ginnie Mae II Pool 'MA3873', 3.000%, due 20/08/2046	69	0.05
14	Ginnie Mae II Pool 'MA3937', 3.500%, due 20/09/2046	14	0.01
16	Ginnie Mae II Pool 'MA4068', 3.000%, due 20/11/2046	15	0.01
19	Ginnie Mae II Pool 'MA4261', 3.000%, due 20/02/2047	17	0.01
133	Ginnie Mae II Pool 'MA4511', 4.000%, due 20/06/2047	129	0.09
113	Ginnie Mae II Pool 'MA4719', 3.500%, due 20/09/2047	106	0.08
10	Ginnie Mae II Pool 'MA4899', 3.000%, due 20/12/2047	9	0.01
90	Ginnie Mae II Pool 'MA5019', 3.500%, due 20/02/2048	85	0.06
85	Ginnie Mae II Pool 'MA5078', 4.000%, due 20/03/2048	83	0.06
17	Ginnie Mae II Pool 'MA5194', 5.000%, due 20/05/2048	17	0.01
168	Ginnie Mae II Pool 'MA5265', 4.500%, due 20/06/2048	167	0.12
33	Ginnie Mae II Pool 'MA5331', 4.500%, due 20/07/2048	33	0.02
118	Ginnie Mae II Pool 'MA5465', 3.500%, due 20/09/2048	111	0.08
53	Ginnie Mae II Pool 'MA5529', 4.500%, due 20/10/2048	53	0.04
148	Ginnie Mae II Pool 'MA5594', 3.500%, due 20/11/2048	139	0.10
14	Ginnie Mae II Pool 'MA5597', 5.000%, due 20/11/2048	14	0.01
23	Ginnie Mae II Pool 'MA5652', 4.500%, due 20/12/2048	23	0.02
42	Ginnie Mae II Pool 'MA5653', 5.000%, due 20/12/2048	42	0.03
472	Ginnie Mae II Pool 'MA5711', 4.500%, due 20/01/2049	469	0.35
13	Ginnie Mae II Pool 'MA5712', 5.000%, due 20/01/2049	13	0.01
12	Ginnie Mae II Pool 'MA5762', 3.500%, due 20/02/2049	12	0.01
37	Ginnie Mae II Pool 'MA5763', 4.000%, due 20/02/2049	36	0.03
69	Ginnie Mae II Pool 'MA5818', 4.500%, due 20/03/2049	68	0.05
17	Ginnie Mae II Pool 'MA5878', 5.000%, due 20/04/2049	17	0.01
15	Ginnie Mae II Pool 'MA6287', 5.000%, due 20/11/2049	15	0.01
33	Ginnie Mae II Pool 'MA6413', 5.000%, due 20/01/2050	34	0.02
748	Ginnie Mae II Pool 'MA6930', 2.000%, due 20/10/2050	631	0.46
77	Ginnie Mae II Pool 'MA6933', 3.500%, due 20/10/2050	73	0.05
521	Ginnie Mae II Pool 'MA7051', 2.000%, due 20/12/2050	439	0.32
132	Ginnie Mae II Pool 'MA7135', 2.000%, due 20/01/2051	112	0.08
220	Ginnie Mae II Pool 'MA7184', 2.000%, due 20/02/2051	180	0.13
269	Ginnie Mae II Pool 'MA7192', 2.000%, due 20/02/2051	227	0.17
226	Ginnie Mae II Pool 'MA7303', 2.000%, due 20/04/2051	185	0.14
432	Ginnie Mae II Pool 'MA8202', 5.000%, due 20/08/2052	432	0.32
173	Ginnie Mae II Pool 'MA8429', 5.500%, due 20/11/2052	174	0.13
178	Ginnie Mae II Pool 'MA8726', 5.500%, due 20/03/2053	179	0.13
200	Ginnie Mae, 30 year, TBA, 4.000% ±	191	0.14
200	Ginnie Mae, 30 year, TBA, 4.500% ±	196	0.14
4	Government National Mortgage Association, Series 2007 51, Class SG, 1.130%, due 20/08/2037 *	–	–
4	Government National Mortgage Association, Series 2009 H01, Class FA, 6.600%, due 20/11/2059 *	4	–
–	Government National Mortgage Association, Series 2010 85, Class HS, 1.200%, due 20/01/2040 *	–	–
5	Government National Mortgage Association, Series 2010 H26, Class LF, 5.796%, due 20/08/2058 *	5	–
10	Government National Mortgage Association, Series 2011 H01, Class AF, 5.896%, due 20/11/2060 *	10	0.01
14	Government National Mortgage Association, Series 2011 H09, Class AF, 5.946%, due 20/03/2061 *	14	0.01
86	Government National Mortgage Association, Series 2012 112, Class IO, 0.108%, due 16/02/2053 *	–	–
37	Government National Mortgage Association, Series 2012 27, Class IO, 0.219%, due 16/04/2053 *	–	–
15	Government National Mortgage Association, Series 2012 34, Class SA, 0.600%, due 20/03/2042 *	2	–
12	Government National Mortgage Association, Series 2012 44, Class IO, 0.030%, due 16/03/2049 *	–	–
7	Government National Mortgage Association, Series 2012 H18, Class NA, 5.966%, due 20/08/2062 *	6	–
15	Government National Mortgage Association, Series 2012 H27, Class AI, 1.741%, due 20/10/2062 *	1	–
8	Government National Mortgage Association, Series 2012 H30, Class GA, 5.796%, due 20/12/2062 *	8	0.01
64	Government National Mortgage Association, Series 2013 107, Class AD, 2.798%, due 16/11/2047 *	58	0.04
14	Government National Mortgage Association, Series 2013 163, Class IO, 1.013%, due 16/02/2046 *	–	–
34	Government National Mortgage Association, Series 2013 H08, Class BF, 5.846%, due 20/03/2063 *	34	0.02
27	Government National Mortgage Association, Series 2014 105, Class IO, 0.129%, due 16/06/2054 *	–	–
7	Government National Mortgage Association, Series 2014 17, Class AM, 3.536%, due 16/06/2048 *	7	0.01
9	Government National Mortgage Association, Series 2014 47, Class IA, 0.156%, due 16/02/2048 *	–	–
48	Government National Mortgage Association, Series 2014 50, Class IO, 0.627%, due 16/09/2055 *	1	–
231	Government National Mortgage Association, Series 2014 92, Class IX, 0.085%, due 16/05/2054 *	1	–
284	Government National Mortgage Association, Series 2014 H20, Class FA, 5.876%, due 20/10/2064 *	283	0.21
38	Government National Mortgage Association, Series 2015 167, Class OI, 4.000%, due 16/04/2045	7	–
24	Government National Mortgage Association, Series 2015 36, Class MI, 5.500%, due 20/03/2045	3	–
478	Government National Mortgage Association, Series 2015 5, Class IK, 0.251%, due 16/11/2054 *	3	–
158	Government National Mortgage Association, Series 2016 128, Class IO, 0.856%, due 16/09/2056 *	7	–
62	Government National Mortgage Association, Series 2020 123, Class IL, 2.500%, due 20/08/2050	9	0.01
140	Government National Mortgage Association, Series 2020 123, Class NI, 2.500%, due 20/08/2050	19	0.01
69	Government National Mortgage Association, Series 2020 127, Class IN, 2.500%, due 20/08/2050	10	0.01
72	Government National Mortgage Association, Series 2020 129, Class IE, 2.500%, due 20/09/2050	10	0.01
74	Government National Mortgage Association, Series 2020 160, Class IH, 2.500%, due 20/10/2050	10	0.01
71	Government National Mortgage Association, Series 2020 160, Class VI, 2.500%, due 20/10/2050	10	0.01
4,288	Government National Mortgage Association, Series 2020 178, Class IO, 1.422%, due 16/10/2060 *	398	0.29
4,360	Government National Mortgage Association, Series 2020 179, Class IO, 1.010%, due 16/09/2062 *	334	0.25
340	Government National Mortgage Association, Series 2020 181, Class WI, 2.000%, due 20/12/2050	38	0.03
1,619	Government National Mortgage Association, Series 2020 195, Class IO, 0.927%, due 16/12/2062 *	109	0.08
226	Government National Mortgage Association, Series 2020 47, Class MI, 3.500%, due 20/04/2050	41	0.03
131	Government National Mortgage Association, Series 2020 47, Class NI, 3.500%, due 20/04/2050	24	0.02
147	Government National Mortgage Association, Series 2020 H04, Class FP, 5.946%, due 20/06/2069 *	146	0.11
177	Government National Mortgage Association, Series 2020 H09, Class FL, 6.596%, due 20/05/2070 *	180	0.13
88	Government National Mortgage Association, Series 2020 H09, Class NF, 6.696%, due 20/04/2070 *	89	0.07
61	Government National Mortgage Association, Series 2020 H13, Class FA, 5.896%, due 20/07/2070 *	60	0.04
5,781	Government National Mortgage Association, Series 2021 10, Class IO, 0.986%, due 16/05/2063 *	420	0.31
144	Government National Mortgage Association, Series 2021 115, Class MI, 2.500%, due 20/05/2051	16	0.01
389	Government National Mortgage Association, Series 2021 188, Class PA, 2.000%, due 20/10/2051	318	0.23
166	Government National Mortgage Association, Series 2021 2, Class AH, 1.500%, due 16/06/2063	128	0.09
79	Government National Mortgage Association, Series 2021 223, Class P, 2.000%, due 20/06/2051	69	0.05
4,836	Government National Mortgage Association, Series 2021 5, Class IO, 1.112%, due 16/01/2061 *	386	0.28
200	Government National Mortgage Association, Series 2022 3, Class B, 1.850%, due 16/02/2061	110	0.08
857	Government National Mortgage Association, Series 2022 3, Class IO, 0.640%, due 16/02/2061 *	41	0.03
100	Government National Mortgage Association, Series 2022 63, Class LM, 3.500%, due 20/10/2050	86	0.06
300	Government National Mortgage Association, Series 2023 92, Class AH, 2.000%, due 16/06/2064	240	0.18
258	HOMES 2024-NQM1 Trust, Series 2024 NQM1, Class A1, 144A, 5.915%, due 25/07/2069	260	0.19
450	Independence Plaza Trust 2018-INDP, Series 2018 INDP, Class A, 144A, 3.763%, due 10/07/2035	431	0.32
120	JPMBB Commercial Mortgage Securities Trust 2014-C23, Series 2014 C23, Class AS, 4.202%, due 15/09/2047 *	120	0.09
314	Mill City Mortgage Trust 2015-2, Series 2015 2, Class M3, 144A, 3.746%, due 25/09/2057 *	309	0.23
46	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18, Series 2014 C18, Class AS, 4.110%, due 15/10/2047 *	46	0.03
258	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30, Series 2016 C30, Class A4, 2.600%, due 15/09/2049	248	0.18
217	Morgan Stanley Capital I Trust 2017-ASHF, Series 2017 ASHF, Class A, 144A, 6.484%, due 15/11/2034 *	215	0.16
132	New Residential Mortgage Loan Trust 2015-2, Series 2015 2A, Class A1, 144A, 3.750%, due 25/08/2055 *	125	0.09
208	New Residential Mortgage Loan Trust 2016-3, Series 2016 3A, Class A1B, 144A, 3.250%, due 25/09/2056 *	196	0.14
203	New Residential Mortgage Loan Trust 2017-2, Series 2017 2A, Class B1, 144A, 4.500%, due 25/03/2057 *	200	0.15
224	New Residential Mortgage Loan Trust 2018-3, Series 2018 3A, Class A1, 144A, 4.500%, due 25/05/2058 *	220	0.16
331	OBX 2024-NQM1 Trust, Series 2024 NQM1, Class A1, 144A, 5.928%, due 25/11/2063	333	0.25
256	OBX 2024-NQM11 Trust, Series 2024 NQM11, Class A1, 144A, 5.875%, due 25/06/2064	259	0.19
100	PFP 2024-11 Ltd, Series 2024 11, Class A, 144A, 7.172%, due 17/09/2039 *	100	0.07

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
Mortgage-Backed Securities — (continued)			
4	Thornburg Mortgage Securities Trust 2007-4, Series 2007 4, Class 1A1, 4.443%, due 25/09/2037 *	4	–
300	UBS Commercial Mortgage Trust 2018-C15, Series 2018 C15, Class C, 5.311%, due 15/12/2051 *	275	0.20
289	Wells Fargo Commercial Mortgage Trust 2016-C36, Series 2016 C36, Class A3, 2.807%, due 15/11/2059	279	0.21
150	Wells Fargo Commercial Mortgage Trust 2016-C36, Series 2016 C36, Class A4, 3.065%, due 15/11/2059	144	0.11
1,352	Wells Fargo Commercial Mortgage Trust 2016-C36, Series 2016 C36, Class XA, 1.297%, due 15/11/2059 *	24	0.02
460	Wells Fargo Commercial Mortgage Trust 2017-C41, Series 2017 C41, Class B, 4.188%, due 15/11/2050 *	416	0.31
920	WFRBS Commercial Mortgage Trust 2014-C23, Series 2014 C23, Class XA, 0.592%, due 15/10/2057 *	–	–
Total Mortgage-Backed Securities (Cost $60,965)		59,833	44.10
Corporate Bonds and Notes — 35.89% (29 February 2024: 33.45%)			
Belgium — 0.31% (29 February 2024: 0.38%)			
60	Anheuser-Busch InBev Worldwide Inc, 3.500%, due 01/06/2030	58	0.04
270	Anheuser-Busch InBev Worldwide Inc, 4.350%, due 01/06/2040	249	0.18
100	Anheuser-Busch InBev Worldwide Inc, 4.439%, due 06/10/2048	90	0.07
30	Anheuser-Busch InBev Worldwide Inc, 5.550%, due 23/01/2049	31	0.02
		428	0.31
Brazil — 0.18% (29 February 2024: 0.86%)			
50	Petrobras Global Finance BV, 6.850%, due 05/06/2115	47	0.04
175	Vale Overseas Ltd, 6.875%, due 10/11/2039	191	0.14
		238	0.18
Canada — 0.46% (29 February 2024: 0.47%)			
30	Bank of Montreal, 1.850%, due 01/05/2025	29	0.02
30	Bank of Montreal, 3.803%, due 15/12/2032 *	29	0.02
80	Bank of Nova Scotia/The, 3.450%, due 11/04/2025	79	0.06
170	Bank of Nova Scotia/The, 1.300%, due 11/06/2025	165	0.12
70	Bank of Nova Scotia/The, 4.588%, due 04/05/2037 *	66	0.05
20	Barrick North America Finance LLC, 5.700%, due 30/05/2041	21	0.02
40	Barrick PD Australia Finance Pty Ltd, 5.950%, due 15/10/2039	42	0.03
110	Royal Bank of Canada, 3.875%, due 04/05/2032	105	0.08
80	Royal Bank of Canada, 5.150%, due 01/02/2034	82	0.06
		618	0.46
China — 0.27% (29 February 2024: 0.29%)			
40	NXP BV / NXP Funding LLC / NXP USA Inc, 2.700%, due 01/05/2025	40	0.03
470	Prosus NV, 144A, 4.027%, due 03/08/2050	328	0.24
		368	0.27
Colombia — 0.30% (29 February 2024: 0.26%)			
550	Ecopetrol SA, 5.875%, due 28/05/2045	409	0.30
France — 0.61% (29 February 2024: 0.54%)			
200	BNP Paribas SA, 144A, 2.219%, due 09/06/2026 *	195	0.14
410	BNP Paribas SA, 144A, 5.125%, due 13/01/2029 *	416	0.31
200	BNP Paribas SA, 144A, 5.894%, due 05/12/2034 *	213	0.16
		824	0.61
Germany — 0.11% (29 February 2024: 0.00%)			
150	RWE Finance US LLC, 144A, 5.875%, due 16/04/2034	155	0.11
India — 0.15% (29 February 2024: 0.10%)			
270	Reliance Industries Ltd, 144A, 3.625%, due 12/01/2052	200	0.15
Ireland — 0.41% (29 February 2024: 0.29%)			
230	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 2.450%, due 29/10/2026	219	0.16
360	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.000%, due 29/10/2028	337	0.25
		556	0.41
Japan — 0.29% (29 February 2024: 0.21%)			
400	Mitsubishi UFJ Financial Group Inc, 3.837%, due 17/04/2026 *	397	0.29
Kazakhstan — 0.26% (29 February 2024: 0.29%)			
360	KazMunayGas National Co JSC, 5.375%, due 24/04/2030	356	0.26
Mexico — 0.81% (29 February 2024: 0.67%)			
400	Comision Federal de Electricidad, 144A, 3.875%, due 26/07/2033	338	0.25
450	Orbia Advance Corp SAB de CV, 144A, 2.875%, due 11/05/2031	382	0.28
390	Southern Copper Corp, 5.250%, due 08/11/2042	377	0.28
		1,097	0.81
Netherlands — 0.37% (29 February 2024: 0.66%)			
500	Cooperatieve Rabobank UA, 4.375%, due 04/08/2025	497	0.37
Peru — 0.32% (29 February 2024: 0.24%)			
400	Petroleos del Peru SA, 4.750%, due 19/06/2032	302	0.22
200	Petroleos del Peru SA, 144A, 5.625%, due 19/06/2047	128	0.10
		430	0.32
South Africa — 0.36% (29 February 2024: 0.26%)			
490	Anglo American Capital Plc, 144A, 4.750%, due 10/04/2027	490	0.36
Spain — 0.29% (29 February 2024: 0.46%)			
400	Banco Santander SA, 2.746%, due 28/05/2025	393	0.29
Switzerland — 1.42% (29 February 2024: 1.14%)			
620	UBS AG/Stamford CT, 7.950%, due 09/01/2025	625	0.46
250	UBS AG/Stamford CT, 2.950%, due 09/04/2025	247	0.18
400	UBS Group AG, 144A, 3.126%, due 13/08/2030 *	370	0.27
250	UBS Group AG, 144A, 4.194%, due 01/04/2031 *	242	0.18
500	UBS Group AG, 144A, 3.091%, due 14/05/2032 *	443	0.33
		1,927	1.42
Taiwan — 0.37% (29 February 2024: 0.26%)			
570	TSMC Arizona Corp, 2.500%, due 25/10/2031	498	0.37
United Arab Emirates — 0.33% (29 February 2024: 0.33%)			
450	DP World Ltd/United Arab Emirates, 144A, 5.625%, due 25/09/2048	449	0.33
United Kingdom — 0.87% (29 February 2024: 1.13%)			
200	HSBC Holdings Plc, 2.633%, due 07/11/2025 *	199	0.15
600	HSBC Holdings Plc, 4.041%, due 13/03/2028 *	589	0.43
200	Lloyds Banking Group Plc, 4.650%, due 24/03/2026	199	0.14
200	NatWest Group Plc, 4.892%, due 18/05/2029 *	201	0.15
		1,188	0.87
United States — 27.40% (29 February 2024: 24.46%)			
10	Abbott Laboratories, 4.750%, due 30/11/2036	10	0.01
20	AbbVie Inc, 3.600%, due 14/05/2025	20	0.01
120	AbbVie Inc, 4.800%, due 15/03/2029	123	0.09
1,010	AbbVie Inc, 3.200%, due 21/11/2029	957	0.71
50	AbbVie Inc, 4.950%, due 15/03/2031	51	0.04
70	AbbVie Inc, 5.050%, due 15/03/2034	72	0.05
10	AbbVie Inc, 4.875%, due 14/11/2048	10	0.01
280	Adobe Inc, 2.300%, due 01/02/2030	255	0.19
10	Aetna Inc, 3.875%, due 15/08/2047	8	0.01
20	Air Lease Corp, 3.375%, due 01/07/2025	20	0.01
50	Air Lease Corp, 5.300%, due 01/02/2028	51	0.04
180	Alphabet Inc, 1.100%, due 15/08/2030	153	0.11
70	Alphabet Inc, 1.900%, due 15/08/2040	48	0.04
210	Amazon.com Inc, 3.150%, due 22/08/2027	205	0.15
60	Amazon.com Inc, 3.450%, due 13/04/2029	59	0.04
50	Amazon.com Inc, 1.500%, due 03/06/2030	43	0.03
80	Amazon.com Inc, 2.100%, due 12/05/2031	70	0.05
180	Amazon.com Inc, 3.600%, due 13/04/2032	172	0.13
80	Amazon.com Inc, 4.950%, due 05/12/2044	81	0.06
520	Amazon.com Inc, 2.500%, due 03/06/2050	334	0.25
30	Amazon.com Inc, 4.250%, due 22/08/2057	26	0.02
210	American Express Co, 4.050%, due 03/05/2029	209	0.15
20	American International Group Inc, 4.750%, due 01/04/2048	18	0.01
30	American Transmission Systems Inc, 144A, 2.650%, due 15/01/2032	26	0.02
11	Amgen Inc, 4.663%, due 15/06/2051	10	0.01
210	Aon North America Inc, 5.450%, due 01/03/2034	217	0.16
270	Applied Materials Inc, 1.750%, due 01/06/2030	235	0.17
240	AT&T Inc, 2.300%, due 01/06/2027	227	0.17
40	AT&T Inc, 2.250%, due 01/02/2032	34	0.02
50	AT&T Inc, 2.550%, due 01/12/2033	41	0.03
10	AT&T Inc, 5.350%, due 01/09/2040	10	0.01
10	AT&T Inc, 5.550%, due 15/08/2041	10	0.01
37	AT&T Inc, 4.350%, due 15/06/2045	32	0.02
28	AT&T Inc, 4.500%, due 09/03/2048	24	0.02
160	AT&T Inc, 3.500%, due 15/09/2053	114	0.08
76	AT&T Inc, 3.550%, due 15/09/2055	54	0.04
10	AT&T Inc, 3.800%, due 01/12/2057	7	0.01
63	AT&T Inc, 3.650%, due 15/09/2059	44	0.03
650	Bank of America Corp, 4.000%, due 22/01/2025	646	0.48
10	Bank of America Corp, 4.450%, due 03/03/2026	10	0.01
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

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
Corporate Bonds and Notes — (continued)			
United States — (continued)			
130	Bank of America Corp, 3.946%, due 23/01/2049 *	108	0.08
40	Bank of America Corp, 4.083%, due 20/03/2051 *	34	0.02
30	Bank of New York Mellon Corp/The, 1.600%, due 24/04/2025	29	0.02
43	Becton Dickinson & Co, 4.685%, due 15/12/2044	39	0.03
110	Berkshire Hathaway Finance Corp, 4.250%, due 15/01/2049	100	0.07
360	Boston Properties LP, 3.400%, due 21/06/2029	333	0.25
210	BP Capital Markets America Inc, 3.633%, due 06/04/2030	202	0.15
70	BP Capital Markets America Inc, 3.000%, due 24/02/2050	48	0.04
19	Bristol-Myers Squibb Co, 3.400%, due 26/07/2029	18	0.01
60	Bristol-Myers Squibb Co, 5.100%, due 22/02/2031	62	0.05
180	Bristol-Myers Squibb Co, 5.200%, due 22/02/2034	187	0.14
50	Bristol-Myers Squibb Co, 4.250%, due 26/10/2049	43	0.03
30	Bristol-Myers Squibb Co, 5.550%, due 22/02/2054	31	0.02
20	Bristol-Myers Squibb Co, 5.650%, due 22/02/2064	21	0.02
200	Broadcom Inc, 144A, 3.137%, due 15/11/2035	167	0.12
470	Cameron LNG LLC, 144A, 3.302%, due 15/01/2035	400	0.29
4	Carrier Global Corp, 3.577%, due 05/04/2050	3	–
180	Charles Schwab Corp/The, 5.875%, due 24/08/2026	185	0.14
50	Charles Schwab Corp/The, 6.136%, due 24/08/2034 *	54	0.04
3	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.908%, due 23/07/2025	3	–
380	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.200%, due 15/03/2028	368	0.27
80	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.050%, due 30/03/2029	79	0.06
80	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.400%, due 01/04/2033	73	0.05
30	Charter Communications Operating LLC / Charter Communications Operating Capital, 6.550%, due 01/06/2034	31	0.02
90	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/04/2038	82	0.06
90	Charter Communications Operating LLC / Charter Communications Operating Capital, 6.484%, due 23/10/2045	86	0.06
10	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/05/2047	8	0.01
330	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.750%, due 01/04/2048	287	0.21
40	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.125%, due 01/07/2049	32	0.02
30	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.800%, due 01/03/2050	23	0.02
60	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.500%, due 01/04/2063	48	0.04
30	Chevron USA Inc, 3.850%, due 15/01/2028	30	0.02
340	Cigna Group/The, 4.375%, due 15/10/2028	338	0.25
20	Cigna Group/The, 4.900%, due 15/12/2048	18	0.01
30	Cintas Corp No 2, 3.700%, due 01/04/2027	30	0.02
60	Cintas Corp No 2, 4.000%, due 01/05/2032	58	0.04
190	Citigroup Inc, 6.053%, due 30/10/2024 *	190	0.14
300	Citigroup Inc, 4.400%, due 10/06/2025	298	0.22
90	Citigroup Inc, 3.106%, due 08/04/2026 *	89	0.07
140	Citigroup Inc, 4.450%, due 29/09/2027	139	0.10
70	Citigroup Inc, 4.658%, due 24/05/2028 *	70	0.05
200	Citigroup Inc, 3.980%, due 20/03/2030 *	194	0.14
220	Citigroup Inc, 4.412%, due 31/03/2031 *	216	0.16
220	Citigroup Inc, 2.572%, due 03/06/2031 *	196	0.14
530	Citigroup Inc, 3.785%, due 17/03/2033 *	489	0.36
70	Citigroup Inc, 4.910%, due 24/05/2033 *	70	0.05
77	Citigroup Inc, 4.650%, due 30/07/2045	71	0.05
10	Citigroup Inc, 4.750%, due 18/05/2046	9	0.01
110	Coca-Cola Co/The, 2.500%, due 01/06/2040	81	0.06
230	Columbia Pipelines Operating Co LLC, 144A, 6.036%, due 15/11/2033	243	0.18
120	Comcast Corp, 3.300%, due 01/04/2027	117	0.09
100	Comcast Corp, 4.150%, due 15/10/2028	99	0.07
80	Comcast Corp, 3.400%, due 01/04/2030	76	0.06
130	Comcast Corp, 4.250%, due 15/10/2030	129	0.09
361	Comcast Corp, 7.050%, due 15/03/2033	418	0.31
10	Comcast Corp, 3.900%, due 01/03/2038	9	0.01
10	Comcast Corp, 3.250%, due 01/11/2039	8	0.01
20	Comcast Corp, 4.000%, due 15/08/2047	16	0.01
20	Comcast Corp, 3.969%, due 01/11/2047	16	0.01
20	Comcast Corp, 4.000%, due 01/03/2048	16	0.01
10	Comcast Corp, 3.999%, due 01/11/2049	8	0.01
291	Comcast Corp, 2.887%, due 01/11/2051	191	0.14
20	Comcast Corp, 2.937%, due 01/11/2056	13	0.01
10	Comcast Corp, 4.950%, due 15/10/2058	9	0.01
20	ConocoPhillips Co, 6.950%, due 15/04/2029	22	0.02
20	Consolidated Edison Co of New York Inc, Series 20A, 3.350%, due 01/04/2030	19	0.01
30	Consolidated Edison Co of New York Inc, Series 20B, 3.950%, due 01/04/2050	25	0.02
30	Constellation Brands Inc, 4.350%, due 09/05/2027	30	0.02
90	Continental Resources Inc/OK, 4.375%, due 15/01/2028	88	0.06
210	Continental Resources Inc/OK, 144A, 5.750%, due 15/01/2031	213	0.16
110	Costco Wholesale Corp, 1.750%, due 20/04/2032	92	0.07
170	Coterra Energy Inc, 3.900%, due 15/05/2027	167	0.12
600	Coterra Energy Inc, 4.375%, due 15/03/2029	588	0.43
40	CVS Health Corp, 3.625%, due 01/04/2027	39	0.03
70	CVS Health Corp, 4.300%, due 25/03/2028	69	0.05
190	CVS Health Corp, 3.750%, due 01/04/2030	180	0.13
20	CVS Health Corp, 1.875%, due 28/02/2031	17	0.01
90	CVS Health Corp, 2.125%, due 15/09/2031	75	0.06
320	CVS Health Corp, 4.780%, due 25/03/2038	294	0.22
40	CVS Health Corp, 4.125%, due 01/04/2040	33	0.02
40	CVS Health Corp, 5.125%, due 20/07/2045	36	0.03
100	CVS Health Corp, 5.050%, due 25/03/2048	89	0.07
2	CVS Pass-Through Trust, 5.880%, due 10/01/2028	2	–
50	Deere & Co, 3.750%, due 15/04/2050	42	0.03
189	Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.500%, due 20/10/2025	188	0.14
190	Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.750%, due 20/10/2028	188	0.14
80	Devon Energy Corp, 5.850%, due 15/12/2025	81	0.06
18	Devon Energy Corp, 5.250%, due 15/10/2027	18	0.01
30	Devon Energy Corp, 4.500%, due 15/01/2030	30	0.02
40	Devon Energy Corp, 5.600%, due 15/07/2041	39	0.03
30	Devon Energy Corp, 4.750%, due 15/05/2042	26	0.02
220	Devon Energy Corp, 5.000%, due 15/06/2045	196	0.14
260	Diamondback Energy Inc, 3.500%, due 01/12/2029	246	0.18
30	Diamondback Energy Inc, 3.125%, due 24/03/2031	27	0.02
60	Elevance Health Inc, 4.100%, due 15/05/2032	58	0.04
160	Eli Lilly & Co, 4.700%, due 09/02/2034	162	0.12
50	Eli Lilly & Co, 4.600%, due 14/08/2034	50	0.04
20	Eli Lilly & Co, 5.000%, due 09/02/2054	20	0.01
140	Eli Lilly & Co, 5.100%, due 09/02/2064	140	0.10
280	Enterprise Products Operating LLC, 4.150%, due 16/10/2028	278	0.21
160	Enterprise Products Operating LLC, 2.800%, due 31/01/2030	148	0.11
320	Enterprise Products Operating LLC, 4.850%, due 31/01/2034	321	0.24
20	Enterprise Products Operating LLC, 7.550%, due 15/04/2038	25	0.02
20	Enterprise Products Operating LLC, 4.850%, due 15/03/2044	19	0.01
20	Enterprise Products Operating LLC, 3.700%, due 31/01/2051	15	0.01
10	Enterprise Products Operating LLC, 3.950%, due 31/01/2060	8	0.01
30	Enterprise Products Operating LLC, 5.375%, due 15/02/2078 *	28	0.02
130	EOG Resources Inc, 4.375%, due 15/04/2030	130	0.10
350	EOG Resources Inc, 3.900%, due 01/04/2035	323	0.24
80	EOG Resources Inc, 4.950%, due 15/04/2050	76	0.06
140	EQT Corp, 7.000%, due 01/02/2030	153	0.11
50	FirstEnergy Corp, Series A, 1.600%, due 15/01/2026	48	0.04
180	FirstEnergy Corp, Series B, 3.900%, due 15/07/2027	177	0.13
130	FirstEnergy Corp, Series C, 4.850%, due 15/07/2047	116	0.09
120	Ford Motor Co, 6.100%, due 19/08/2032	123	0.09
30	Freeport-McMoRan Inc, 5.450%, due 15/03/2043	29	0.02
70	General Motors Co, 5.600%, due 15/10/2032	72	0.05
10	General Motors Co, 6.600%, due 01/04/2036	11	0.01
10	General Motors Co, 5.150%, due 01/04/2038	10	0.01
30	General Motors Co, 6.250%, due 02/10/2043	31	0.02
10	General Motors Co, 5.950%, due 01/04/2049	10	0.01
3	Goldman Sachs Capital II, 6.045%, Perpetual *	3	–
10	Goldman Sachs Group Inc/The, 3.500%, due 01/04/2025	10	0.01
70	Goldman Sachs Group Inc/The, 4.250%, due 21/10/2025	70	0.05
560	Goldman Sachs Group Inc/The, 0.855%, due 12/02/2026 *	549	0.40
90	Goldman Sachs Group Inc/The, 3.500%, due 16/11/2026	88	0.06
40	Goldman Sachs Group Inc/The, 3.615%, due 15/03/2028 *	39	0.03
630	Goldman Sachs Group Inc/The, 4.223%, due 01/05/2029 *	621	0.46
30	Goldman Sachs Group Inc/The, 6.250%, due 01/02/2041	34	0.02
180	Goldman Sachs Group Inc/The, 5.150%, due 22/05/2045	177	0.13
10	Goldman Sachs Group Inc/The, 4.750%, due 21/10/2045	9	0.01
50	Guardian Life Global Funding, 144A, 1.100%, due 23/06/2025	48	0.04
30	Home Depot Inc/The, 2.500%, due 15/04/2027	29	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
Corporate Bonds and Notes — (continued)			
United States — (continued)			
70	JPMorgan Chase & Co, 4.125%, due 15/12/2026	70	0.05
130	JPMorgan Chase & Co, 4.203%, due 23/07/2029 *	128	0.09
110	JPMorgan Chase & Co, 4.452%, due 05/12/2029 *	110	0.08
210	JPMorgan Chase & Co, 2.522%, due 22/04/2031 *	189	0.14
150	JPMorgan Chase & Co, 2.580%, due 22/04/2032 *	131	0.10
65	JPMorgan Chase & Co, 4.950%, due 01/06/2045	64	0.05
50	JPMorgan Chase & Co, 3.109%, due 22/04/2051 *	36	0.03
80	Kenvue Inc, 4.900%, due 22/03/2033	82	0.06
30	Kimberly-Clark Corp, 3.100%, due 26/03/2030	28	0.02
100	KLA Corp, 4.650%, due 15/07/2032	101	0.07
60	Kroger Co/The, 5.000%, due 15/09/2034	60	0.04
20	Las Vegas Sands Corp, 2.900%, due 25/06/2025	20	0.01
40	Las Vegas Sands Corp, 6.000%, due 15/08/2029	41	0.03
40	Lowe's Cos Inc, 1.700%, due 15/09/2028	36	0.03
90	Lowe's Cos Inc, 4.500%, due 15/04/2030	90	0.07
230	Mars Inc, 144A, 3.200%, due 01/04/2030	216	0.16
180	Mastercard Inc, 3.850%, due 26/03/2050	150	0.11
50	McDonald's Corp, 3.500%, due 01/07/2027	49	0.04
30	McDonald's Corp, 3.800%, due 01/04/2028	30	0.02
60	McDonald's Corp, 2.125%, due 01/03/2030	54	0.04
80	McDonald's Corp, 3.600%, due 01/07/2030	77	0.06
110	McDonald's Corp, 4.875%, due 09/12/2045	104	0.08
20	McDonald's Corp, 3.625%, due 01/09/2049	15	0.01
60	McDonald's Corp, 4.200%, due 01/04/2050	50	0.04
15	Medtronic Inc, 4.625%, due 15/03/2045	14	0.01
100	Merck & Co Inc, 1.450%, due 24/06/2030	86	0.06
225	MetLife Inc, 6.400%, due 15/12/2036	237	0.17
80	Micron Technology Inc, 5.300%, due 15/01/2031	82	0.06
50	Micron Technology Inc, 5.875%, due 09/02/2033	53	0.04
150	Microsoft Corp, 2.921%, due 17/03/2052	109	0.08
20	Mid-Atlantic Interstate Transmission LLC, 144A, 4.100%, due 15/05/2028	20	0.01
20	Mondelez International Inc, 1.500%, due 04/05/2025	20	0.01
340	Morgan Stanley, Series I, 0.864%, due 21/10/2025 *	338	0.25
110	Morgan Stanley, 2.188%, due 28/04/2026 *	108	0.08
160	Morgan Stanley, 3.772%, due 24/01/2029 *	156	0.11
140	Morgan Stanley, 2.699%, due 22/01/2031 *	127	0.09
570	Morgan Stanley, 3.622%, due 01/04/2031 *	541	0.40
110	MPLX LP, 4.000%, due 15/03/2028	108	0.08
100	MPLX LP, 4.500%, due 15/04/2038	91	0.07
40	MPLX LP, 5.200%, due 01/03/2047	37	0.03
20	MPLX LP, 4.700%, due 15/04/2048	17	0.01
20	New York Life Global Funding, 144A, 0.950%, due 24/06/2025	19	0.01
70	NIKE Inc, 2.850%, due 27/03/2030	65	0.05
60	NIKE Inc, 3.250%, due 27/03/2040	49	0.04
30	ONEOK Inc, 5.800%, due 01/11/2030	32	0.02
90	ONEOK Inc, 6.050%, due 01/09/2033	95	0.07
180	ONEOK Inc, 6.625%, due 01/09/2053	198	0.15
130	Oracle Corp, 1.650%, due 25/03/2026	124	0.09
50	Oracle Corp, 4.650%, due 06/05/2030	50	0.04
230	Oracle Corp, 2.875%, due 25/03/2031	206	0.15
50	Pacific Gas and Electric Co, 2.100%, due 01/08/2027	46	0.03
50	Pacific Gas and Electric Co, 2.500%, due 01/02/2031	43	0.03
20	Pacific Gas and Electric Co, 3.300%, due 01/08/2040	15	0.01
30	Pacific Gas and Electric Co, 3.500%, due 01/08/2050	21	0.02
60	PayPal Holdings Inc, 4.400%, due 01/06/2032	60	0.04
40	PepsiCo Inc, 1.625%, due 01/05/2030	35	0.03
250	Pfizer Inc, 2.625%, due 01/04/2030	230	0.17
90	Pfizer Inc, 1.700%, due 28/05/2030	78	0.06
150	Pfizer Inc, 2.550%, due 28/05/2040	109	0.08
80	Pfizer Inc, 2.700%, due 28/05/2050	54	0.04
60	Pioneer Natural Resources Co, 1.900%, due 15/08/2030	52	0.04
230	Pioneer Natural Resources Co, 2.150%, due 15/01/2031	200	0.15
40	PNC Financial Services Group Inc/The, 5.812%, due 12/06/2026 *	40	0.03
70	PNC Financial Services Group Inc/The, 5.582%, due 12/06/2029 *	72	0.05
40	Principal Life Global Funding II, 144A, 1.250%, due 23/06/2025	39	0.03
310	Prologis LP, 1.250%, due 15/10/2030	258	0.19
40	Salesforce Inc, 3.700%, due 11/04/2028	39	0.03
150	Shell International Finance BV, 2.750%, due 06/04/2030	139	0.10
10	Shell International Finance BV, 4.550%, due 12/08/2043	9	0.01
260	Shell International Finance BV, 4.000%, due 10/05/2046	218	0.16
20	Shell International Finance BV, 3.250%, due 06/04/2050	15	0.01
130	Solventum Corp, 144A, 5.400%, due 01/03/2029	133	0.10
130	Solventum Corp, 144A, 5.450%, due 13/03/2031	132	0.10
140	Solventum Corp, 144A, 5.600%, due 23/03/2034	143	0.11
130	Solventum Corp, 144A, 5.900%, due 30/04/2054	132	0.10
140	Southern Natural Gas Co LLC, 8.000%, due 01/03/2032	165	0.12
30	Targa Resources Corp, 4.950%, due 15/04/2052	27	0.02
2	Teachers Insurance & Annuity Association of America, 6.850%, due 16/12/2039	2	–
230	Tennessee Gas Pipeline Co LLC, 144A, 2.900%, due 01/03/2030	209	0.15
240	Texas Instruments Inc, 2.250%, due 04/09/2029	220	0.16
70	Texas Instruments Inc, 1.750%, due 04/05/2030	61	0.05
30	Time Warner Cable LLC, 6.550%, due 01/05/2037	30	0.02
30	Time Warner Cable LLC, 5.875%, due 15/11/2040	27	0.02
10	T-Mobile USA Inc, 3.500%, due 15/04/2025	10	0.01
20	T-Mobile USA Inc, 3.750%, due 15/04/2027	20	0.01
370	T-Mobile USA Inc, 3.875%, due 15/04/2030	356	0.26
80	T-Mobile USA Inc, 2.550%, due 15/02/2031	70	0.05
80	T-Mobile USA Inc, 2.250%, due 15/11/2031	68	0.05
70	T-Mobile USA Inc, 5.150%, due 15/04/2034	71	0.05
110	T-Mobile USA Inc, 3.000%, due 15/02/2041	82	0.06
30	T-Mobile USA Inc, 3.300%, due 15/02/2051	21	0.02
200	Transcontinental Gas Pipe Line Co LLC, 7.850%, due 01/02/2026	207	0.15
60	Transcontinental Gas Pipe Line Co LLC, 3.250%, due 15/05/2030	56	0.04
190	Transcontinental Gas Pipe Line Co LLC, 3.950%, due 15/05/2050	150	0.11
20	Truist Financial Corp, 6.047%, due 08/06/2027 *	20	0.01
130	Union Pacific Corp, 2.400%, due 05/02/2030	118	0.09
110	Union Pacific Corp, 3.750%, due 05/02/2070	81	0.06
30	UnitedHealth Group Inc, 3.875%, due 15/12/2028	30	0.02
40	UnitedHealth Group Inc, 4.000%, due 15/05/2029	40	0.03
100	UnitedHealth Group Inc, 2.000%, due 15/05/2030	88	0.06
20	UnitedHealth Group Inc, 2.300%, due 15/05/2031	17	0.01
50	UnitedHealth Group Inc, 4.200%, due 15/05/2032	49	0.04
120	UnitedHealth Group Inc, 2.750%, due 15/05/2040	90	0.07
50	UnitedHealth Group Inc, 4.250%, due 15/03/2043	45	0.03
40	UnitedHealth Group Inc, 4.250%, due 15/06/2048	35	0.03
20	UnitedHealth Group Inc, 4.450%, due 15/12/2048	18	0.01
50	UnitedHealth Group Inc, 3.700%, due 15/08/2049	39	0.03
60	UnitedHealth Group Inc, 2.900%, due 15/05/2050	41	0.03
60	UnitedHealth Group Inc, 3.875%, due 15/08/2059	47	0.03
20	UnitedHealth Group Inc, 3.125%, due 15/05/2060	13	0.01
10	US Bancorp, Series mtn, 2.215%, due 27/01/2028 *	9	0.01
100	US Bancorp, 5.775%, due 12/06/2029 *	104	0.08
90	US Bancorp, 5.836%, due 12/06/2034 *	95	0.07
150	USAA Capital Corp, 144A, 2.125%, due 01/05/2030	133	0.10
100	Verizon Communications Inc, 3.875%, due 08/02/2029	98	0.07
100	Verizon Communications Inc, 3.150%, due 22/03/2030	93	0.07
296	Verizon Communications Inc, 2.550%, due 21/03/2031	260	0.19
270	Verizon Communications Inc, 4.500%, due 10/08/2033	263	0.19
60	Verizon Communications Inc, 4.400%, due 01/11/2034	58	0.04
244	Verizon Communications Inc, 144A, 4.780%, due 15/02/2035	241	0.18
20	Verizon Communications Inc, 5.250%, due 16/03/2037	21	0.02
210	Verizon Communications Inc, 2.650%, due 20/11/2040	151	0.11
30	Verizon Communications Inc, 3.400%, due 22/03/2041	24	0.02
10	Verizon Communications Inc, 4.862%, due 21/08/2046	9	0.01
80	Verizon Communications Inc, 4.000%, due 22/03/2050	65	0.05
70	Verizon Communications Inc, 5.500%, due 23/02/2054	72	0.05
70	Visa Inc, 4.300%, due 14/12/2045	64	0.05
50	Visa Inc, 3.650%, due 15/09/2047	41	0.03
30	Walmart Inc, 1.800%, due 22/09/2031	26	0.02
20	Walt Disney Co/The, 6.650%, due 15/11/2037	23	0.02
60	Warnermedia Holdings Inc, 6.412%, due 15/03/2026	60	0.04
30	Warnermedia Holdings Inc, 3.755%, due 15/03/2027	29	0.02
60	Warnermedia Holdings Inc, 4.054%, due 15/03/2029	56	0.04
200	Warnermedia Holdings Inc, 4.279%, due 15/03/2032	175	0.13
20	Warnermedia Holdings Inc, 5.050%, due 15/03/2042	16	0.01
100	Waste Connections Inc, 5.000%, due 01/03/2034	102	0.07
90	Wells Fargo & Co, 2.188%, due 30/04/2026 *	88	0.06
430	Wells Fargo & Co, 4.300%, due 22/07/2027	428	0.32
10	Wells Fargo & Co, 2.393%, due 02/06/2028 *	9	0.01
10	Wells Fargo & Co, 4.150%, due 24/01/2029	10	0.01
40	Wells Fargo & Co, 5.574%, due 25/07/2029 *	41	0.03
130	Wells Fargo & Co, 2.879%, due 30/10/2030 *	119	0.09
120	Wells Fargo & Co, 4.478%, due 04/04/2031 *	119	0.09
220	Wells Fargo & Co, 3.350%, due 02/03/2033 *	198	0.15
250	Wells Fargo & Co, 4.400%, due 14/06/2046	213	0.16
940	Wells Fargo & Co, 5.013%, due 04/04/2051 *	901	0.66
150	Williams Cos Inc/The, 5.150%, due 15/03/2034	151	0.11
		37,175	27.40
Total Corporate Bonds and Notes (Cost $50,833)		48,693	35.89
Government Bonds and Notes — 9.61% (29 February 2024: 16.36%)			
Chile — 0.12% (29 February 2024: 0.08%)			
250	Chile Government International Bond, 3.100%, due 22/01/2061	165	0.12
Colombia — 0.39% (29 February 2024: 0.37%)			
260	Colombia Government International Bond, 3.250%, due 22/04/2032	207	0.15
400	Colombia Government International Bond, 5.625%, due 26/02/2044	320	0.24
		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)*

Face Value (000's)		Value (000's) $	% of Net Asset Value
Government Bonds and Notes — (continued)			
India — 0.17% (29 February 2024: 0.22%)			
230	Export-Import Bank of India, 3.375%, due 05/08/2026	225	0.17
Israel — 0.39% (29 February 2024: 0.37%)			
600	Israel Government International Bond, Series 10Y, 2.750%, due 03/07/2030	525	0.39
Kazakhstan — 0.15% (29 February 2024: 0.10%)			
200	Kazakhstan Government International Bond, 4.875%, due 14/10/2044	198	0.15
Mexico — 0.80% (29 February 2024: 0.88%)			
920	Mexico Government International Bond, 4.750%, due 08/03/2044	769	0.57
420	Mexico Government International Bond, 4.400%, due 12/02/2052	320	0.23
		1,089	0.80
Peru — 0.21% (29 February 2024: 0.24%)			
40	Peruvian Government International Bond, 3.550%, due 10/03/2051	30	0.02
370	Peruvian Government International Bond, 3.600%, due 15/01/2072	250	0.19
		280	0.21
South Korea — 0.37% (29 February 2024: 0.27%)			
510	Korea Housing Finance Corp, 144A, 4.625%, due 24/02/2033	506	0.37
United States — 6.81% (29 February 2024: 13.69%)			
370	United States Treasury Inflation Indexed Bonds, 1.125%, due 15/01/2033 β	371	0.27
10	United States Treasury Note/Bond, 4.500%, due 31/05/2029	10	0.01
1,120	United States Treasury Note/Bond, 4.250%, due 30/06/2031	1,149	0.85
30	United States Treasury Note/Bond, 3.625%, due 15/02/2044	27	0.02
260	United States Treasury Note/Bond, 3.000%, due 15/02/2048	208	0.15
320	United States Treasury Note/Bond, 3.000%, due 15/02/2049	255	0.19
130	United States Treasury Note/Bond, 2.875%, due 15/05/2049	101	0.07
3,200	United States Treasury Note/Bond, 2.000%, due 15/02/2050	2,050	1.51
50	United States Treasury Note/Bond, 1.375%, due 15/08/2050	27	0.02
700	United States Treasury Note/Bond, 1.625%, due 15/11/2050	405	0.30
520	United States Treasury Note/Bond, 2.375%, due 15/05/2051	361	0.27
230	United States Treasury Note/Bond, 2.250%, due 15/02/2052	155	0.11
2,660	United States Treasury Note/Bond, 3.000%, due 15/08/2052	2,111	1.56
1,720	United States Treasury Note/Bond, 4.750%, due 15/11/2053	1,874	1.38
140	United States Treasury Note/Bond, 4.250%, due 15/02/2054	141	0.10
		9,245	6.81
Uruguay — 0.20% (29 February 2024: 0.14%)			
220	Uruguay Government International Bond, 7.625%, due 21/03/2036	272	0.20
Total Government Bonds and Notes (Cost $15,514)		13,032	9.61
Collective Investment Schemes — 1.02% (29 February 2024: 1.68%)			
1,386	Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	1,386	1.02
Total Collective Investment Schemes (Cost $1,386)		1,386	1.02
Total Investments at fair value through profit or loss (Cost $142,629)		136,907	100.91

Contracts (000's)		Value (000's) $	% of Net Asset Value
Purchased Options — 0.09% (29 February 2024: 0.06%)			
–	1-Year Mid-Curve 3 Month SOFR Futures December 2024 Call 96.25, due 13/12/2024 - Goldman Sachs	26	0.02
–	1-Year Mid-Curve 3 Month SOFR Futures December 2024 Call 97.25, due 13/12/2024 - Goldman Sachs	6	–
–	1-Year Mid-Curve 3 Month SOFR Futures December 2024 Put 95.8750, due 13/12/2024 - Goldman Sachs	1	–
–	U.S. 10 Year November 2024 Call 114.50, due 25/10/2024 - Goldman Sachs	8	0.01
–	U.S. 10 Year October 2024 Call 114.00, due 20/09/2024 - Goldman Sachs	4	–
–	U.S. 10 Year October 2024 Call 114.25, due 20/09/2024 - Goldman Sachs	7	0.01
–	U.S. 10 Year October 2024 Call 114.50, due 20/09/2024 - Goldman Sachs	4	–
–	U.S. 10 Year October 2024 Put 113.50, due 20/09/2024 - Goldman Sachs	10	0.01
–	U.S. 5 Year December 2024 Call 109.50, due 22/11/2024 - Goldman Sachs	10	0.01
–	U.S. 5 Year October 2024 Call 109.25, due 20/09/2024 - Goldman Sachs	9	0.01
–	U.S. 5 Year October 2024 Call 109.50, due 20/09/2024 - Goldman Sachs	7	0.01
–	U.S. 5 Year October 2024 Put 109.25, due 20/09/2024 - Goldman Sachs	13	0.01
–	U.S. 5 Year October 2024 Put 109.50, due 20/09/2024 - Goldman Sachs	7	–
–	U.S. 5 Year W1 September 2024 Put 109.50, due 06/09/2024 - Goldman Sachs	5	–
–	U.S. Bond October 2024 Put 123.50, due 20/09/2024 - Goldman Sachs	7	–
Total Purchased Options (Cost $130)		124	0.09
Credit Default Swaps — 0.17% (29 February 2024: 0.25%)			
Unrealised appreciation of contracts (see below)		227	0.17
Index Swaps — 0.07% (29 February 2024: 0.48%)			
Unrealised appreciation of contracts (see below)		100	0.07
Futures — 0.15% (29 February 2024: 0.08%)			
Unrealised appreciation of contracts (see below)		205	0.15
Total Financial Assets at fair value through profit or loss		137,563	101.39
Written Options — (0.06%) (29 February 2024: (0.04%))			
–	1-Year Mid-Curve 3 Month SOFR Futures December 2024 Call 96.75, due 13/12/2024 - Goldman Sachs	(27)	(0.02)
–	1-Year Mid-Curve 3 Month SOFR Futures December 2024 Put 95.3750, due 13/12/2024 - Goldman Sachs	(1)	–
–	CME 3 Month SOFR Futures December 2024 Call 97.1250, due 13/12/2024 - Goldman Sachs	(3)	–
–	U.S. 10 Year October 2024 Call 115.25, due 20/09/2024 - Goldman Sachs	(2)	–
–	U.S. 10 Year October 2024 Call 116.50, due 20/09/2024 - Goldman Sachs	(1)	–
–	U.S. 10 Year October 2024 Put 110.00, due 20/09/2024 - Goldman Sachs	–	–
–	U.S. 10 Year October 2024 Put 112.50, due 20/09/2024 - Goldman Sachs	(10)	(0.01)
–	U.S. 5 Year November 2024 Put 108.00, due 25/10/2024 - Goldman Sachs	(6)	(0.01)
–	U.S. 5 Year October 2024 Call 108.75, due 20/09/2024 - Goldman Sachs	(14)	(0.01)
–	U.S. 5 Year October 2024 Call 111.00, due 20/09/2024 - Goldman Sachs	(2)	–
–	U.S. 5 Year October 2024 Put 108.50, due 20/09/2024 - Goldman Sachs	(4)	–
–	U.S. 5 Year W1 September 2024 Put 109.00, due 06/09/2024 - Goldman Sachs	(5)	–
–	U.S. Bond October 2024 Put 121.50, due 20/09/2024 - Goldman Sachs	(6)	(0.01)
Total Written Options (Cost $(96))		(81)	(0.06)
Index Swaps — (0.40%) (29 February 2024: 0.00%)			
Unrealised depreciation of contracts (see below)		(545)	(0.40)
Futures — (0.14%) (29 February 2024: (0.04%))			
Unrealised depreciation of contracts (see below)		(195)	(0.14)
Total Financial Liabilities at fair value through profit or loss		(821)	(0.60)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		136,742	100.79
Liabilities in Excess of Other Assets		(1,065)	(0.79)
Total Net Assets		$135,677	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 $26,946,000 or 19.88% 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.

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)

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
Asset-Backed Securities — 9.47% (29 February 2024: 6.14%)			
2,000	AB BSL CLO 4 Ltd, Series 2023 4A, Class A, 144A, 7.282%, due 20/04/2036 *	2,008	0.32
2,171	Ameriquest Mortgage Securities Inc Asset-Backed Pass-Through Ctfs Ser 2005-R8, Series 2005 R8, Class M4, 6.262%, due 25/10/2035 *	2,123	0.34
1,130	Apex Credit CLO 2020 Ltd, Series 2020 1A, Class A1RR, 144A, 6.773%, due 20/04/2035 *	1,131	0.18
1,000	Apidos CLO XXXVII, Series 2021 37A, Class A, 144A, 6.674%, due 22/10/2034 *	1,001	0.16
2,390	BankAmerica Manufactured Housing Contract Trust, Series 1996 1, Class B1, 7.875%, due 10/10/2026 †	8	–
1,500	BCRED MML CLO 2021-1 LLC, Series 2021 1A, Class A, 144A, 7.043%, due 15/01/2035 *	1,500	0.24
1,920	CarVal CLO VII-C Ltd, Series 2023 1A, Class A1R, 144A, 6.722%, due 20/07/2037 *	1,921	0.31
2,380	CarVal CLO XI C Ltd, Series 2024 3A, Class A1, 144A, 0.000%, due 20/10/2037 *	2,382	0.39
1,740	Cayuga Park CLO Ltd, Series 2020 1A, Class AR, 144A, 6.667%, due 17/07/2034 *	1,741	0.28
2,483	Countrywide Asset-Backed Certificates, Series 2004 3, Class 1A, 5.812%, due 25/08/2034 *	2,418	0.39
836	DB Master Finance LLC, Series 2021 1A, Class A23, 144A, 2.791%, due 20/11/2051	721	0.12
2,672	Encore Credit Receivables Trust 2005-3, Series 2005 3, Class M5, 6.352%, due 25/10/2035 *	2,544	0.41
173	Freddie Mac Structured Pass-Through Certificates FRESR 2017-SR01, Series 2017 SR01, Class A3, 3.089%, due 25/11/2027	166	0.03
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
1,008	Long Beach Mortgage Loan Trust 2004-1, Series 2004 1, Class M1, 6.142%, due 25/02/2034 *	998	0.16
2,949	Mosaic Solar Loan Trust 2021-3, Series 2021 3A, Class B, 144A, 1.920%, due 20/06/2052	2,226	0.36
3,000	National Collegiate II Commutation Trust, Series 2005 AR15, Class AR15, 0.000%, due 01/06/2045	207	0.03
3,300	National Collegiate Student Loan Trust 2006-3, Series 2006 3, Class B, 5.752%, due 26/01/2032 *	2,815	0.45
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
635	Ocean Trails Clo XI, Series 2021 11A, Class A, 144A, 6.764%, due 20/07/2034 *	636	0.10
2,650	Ocean Trails CLO XIV Ltd, Series 2023 14A, Class A1, 144A, 7.282%, due 20/01/2035 *	2,657	0.43
2,050	OHA Credit Funding 18 Ltd, Series 2024 18A, Class A1, 144A, 6.792%, due 20/04/2037 *	2,052	0.33
1,065	Option One Mortgage Loan Trust 2007-FXD1, Series 2007 FXD1, Class 1A1, 5.866%, due 25/01/2037	916	0.15
169	Origen Manufactured Housing Contract Trust 2006-A, Series 2006 A, Class A2, 6.886%, due 15/10/2037 *	164	0.03
2,030	Owl Rock CLO III Ltd, Series 2020 3A, Class AR, 144A, 7.149%, due 20/04/2036 *	2,039	0.33
2,080	Park Blue CLO 2022-II Ltd, Series 2022 2A, Class A1R, 144A, 6.702%, due 20/07/2037 *	2,081	0.34
1,000	Park Blue Clo 2024-V Ltd, Series 2024 5A, Class A1, 144A, 6.798%, due 25/07/2037 *	1,000	0.16
1,699	Renaissance Home Equity Loan Trust 2004-1, Series 2004 1, Class AV3, 6.332%, due 25/05/2034 *	1,541	0.25
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
1,135	SLM Student Loan Trust 2005-9, Series 2005 9, Class A7A, 6.221%, due 25/01/2041 *	1,127	0.18
2	SMB Private Education Loan Trust 2015-A, Series 2015 A, Class R, 144A, 0.000%, due 15/10/2048	399	0.07
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
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
269	SMB Private Education Loan Trust, Series 2020 B, Class A1A, 144A, 1.290%, due 15/07/2053	251	0.04
1,370	Stonepeak 2021-1 ABS, Series 2021 1A, Class A, 144A, 2.675%, due 28/02/2033	1,292	0.21
941	Structured Asset Investment Loan Trust 2005-HE1, Series 2005 HE1, Class M2, 6.112%, due 25/07/2035 *	888	0.14
400	Subway Funding LLC, Series 2024 1A, Class A2I, 144A, 6.028%, due 30/07/2054	411	0.07
1,390	Subway Funding LLC, Series 2024 1A, Class A2II, 144A, 6.268%, due 30/07/2054	1,445	0.23
2,380	Trestles CLO VII Ltd, Series 2024 7A, Class A1, 144A, 0.000%, due 25/10/2037 *	2,382	0.38
910	Trinitas CLO XXIX Ltd, Series 2024 29A, Class A1, 144A, 6.799%, due 23/07/2037 *	909	0.15
800	Trinitas CLO XXV Ltd, Series 2023 25A, Class A1, 144A, 7.133%, due 23/01/2037 *	804	0.13
Total Asset-Backed Securities (Cost $63,522)		58,815	9.47

Face Value (000's)		Value (000's) $	% of Net Asset Value
Mortgage-Backed Securities — 47.33% (29 February 2024: 43.18%)			
1,000	280 Park Avenue 2017-280P Mortgage Trust, Series 2017 280P, Class A, 144A, 6.506%, due 15/09/2034 *	961	0.15
175	Alternative Loan Trust 2005-56, Series 2005 56, Class 4A1, 6.012%, due 25/11/2035 *	163	0.03
36	Alternative Loan Trust 2006-18CB, Series 2006 18CB, Class A6, 7.030%, due 25/07/2036 *	36	0.01
3,660	AREIT 2022-CRE7 LLC, Series 2022 CRE7, Class A, 144A, 7.584%, due 17/06/2039 *	3,668	0.59
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
1,790	BANK 2017-BNK7, Series 2017 BNK7, Class A5, 3.435%, due 15/09/2060	1,725	0.28
11,411	BANK 2017-BNK7, Series 2017 BNK7, Class XA, 0.811%, due 15/09/2060 *	189	0.03
1,030	BANK 2018-BNK10, Series 2018 BN10, Class A5, 3.688%, due 15/02/2061	996	0.16
1,500	BANK 2018-BNK15, Series 2018 BN15, Class B, 4.818%, due 15/11/2061 *	1,449	0.23
237	Bear Stearns Mortgage Funding Trust 2007-AR1, Series 2007 AR1, Class 1A1, 5.552%, due 25/01/2037 *	208	0.03
560	Benchmark 2018-B1 Mortgage Trust, Series 2018 B1, Class A5, 3.666%, due 15/01/2051 *	537	0.09
1,600	BRAVO Residential Funding Trust 2024-NQM5, Series 2024 NQM5, Class A1, 144A, 5.803%, due 25/06/2064	1,609	0.26
500	BX Commercial Mortgage Trust 2024-BIO2, Series 2024 BIO2, Class D, 144A, 7.970%, due 13/08/2041 *	504	0.08
430	CD 2017-CD3 Mortgage Trust, Series 2017 CD3, Class A4, 3.631%, due 10/02/2050	405	0.07
46	CHL Mortgage Pass-Through Trust 2005-3, Series 2005 3, Class 1A2, 5.972%, due 25/04/2035 *	43	0.01
300	Citigroup Commercial Mortgage Trust 2015-GC27, Series 2015 GC27, Class AS, 3.571%, due 10/02/2048	297	0.05
530	Citigroup Commercial Mortgage Trust 2016-C1, Series 2016 C1, Class A4, 3.209%, due 10/05/2049	515	0.08
65,669	Citigroup Commercial Mortgage Trust 2016-C3, Series 2016 C3, Class XA, 1.051%, due 15/11/2049 *	1,006	0.16
8,968	Citigroup Mortgage Loan Trust 2006-AR6, Series 2006 AR6, Class 2A4, 5.832%, due 25/09/2036 *	2,705	0.44
1,162	COLT 2024-3 Mortgage Loan Trust, Series 2024 3, Class A2, 144A, 6.646%, due 25/06/2069	1,177	0.19
90	COMM 2015-DC1 Mortgage Trust, Series 2015 DC1, Class B, 4.035%, due 10/02/2048 *	85	0.01
1,450	COMM 2015-PC1 Mortgage Trust, Series 2015 PC1, Class A5, 3.902%, due 10/07/2050	1,435	0.23
1,620	Connecticut Avenue Securities Trust 2023-R05, Series 2023 R05, Class 1M2, 144A, 8.448%, due 25/06/2043 *	1,713	0.28
1,540	Connecticut Avenue Securities Trust 2023-R06, Series 2023 R06, Class 1M2, 144A, 8.049%, due 25/07/2043 *	1,607	0.26
780	Connecticut Avenue Securities Trust 2023-R08, Series 2023 R08, Class 1M2, 144A, 7.849%, due 25/10/2043 *	800	0.13
1,988	Cross 2024-H2 Mortgage Trust, Series 2024 H2, Class A1, 144A, 6.093%, due 25/04/2069	2,011	0.32
500	CSAIL 2015-C1 Commercial Mortgage Trust, Series 2015 C1, Class AS, 3.791%, due 15/04/2050 *	492	0.08
1,050	CSMC 2014-USA OA LLC, Series 2014 USA, Class A2, 144A, 3.953%, due 15/09/2037	938	0.15
140	CSMC 2014-USA OA LLC, Series 2014 USA, Class E, 144A, 4.373%, due 15/09/2037	83	0.01
1,960	CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class M2, 144A, 2.977%, due 25/07/2057 *	1,516	0.24
2,148	CSMC 2021-NQM8, Series 2021 NQM8, Class A1, 144A, 1.841%, due 25/10/2066 *	1,920	0.31
600	CSMC Trust 2017-CHOP, Series 2017 CHOP, Class G, 144A, 10.794%, due 15/07/2032 *	555	0.09
1,637	DBCG 2017-BBG Mortgage Trust, Series 2017 BBG, Class A, 144A, 8.500%, due 15/06/2034 *	1,637	0.26
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
178	Fannie Mae Grantor Trust 2017-T1, Series 2017 T1, Class A, 2.898%, due 25/06/2027	171	0.03
9	Fannie Mae Interest Strip 390, Class C3, 6.000%, due 25/07/2038	2	–
5	Fannie Mae Interest Strip 407, Class 22, 5.000%, due 25/01/2039	1	–
3	Fannie Mae Interest Strip 407, Class 23, 5.000%, due 25/01/2039 *	1	–
5	Fannie Mae Interest Strip 407, Class 27, 5.500%, due 25/01/2039 *	1	–
4	Fannie Mae Interest Strip 407, Class 34, 5.000%, due 25/01/2038	1	–
13	Fannie Mae Interest Strip 407, Class 41, 6.000%, due 25/01/2038	3	–

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
Mortgage-Backed Securities — (continued)			
42	Fannie Mae Interest Strip 409, Class C13, 3.500%, due 25/11/2041	7	–
48	Fannie Mae Interest Strip 409, Class C18, 4.000%, due 25/04/2042	9	–
32	Fannie Mae Interest Strip 409, Class C2, 3.000%, due 25/04/2027	1	–
47	Fannie Mae Interest Strip 409, Class C22, 4.500%, due 25/11/2039	9	–
586	Fannie Mae Interest Strip 427, Class C73, 3.000%, due 25/12/2048	95	0.02
1,831	Fannie Mae Interest Strip 440, Class C6, 2.000%, due 25/10/2052	220	0.04
300	Fannie Mae or Freddie Mac, 30 year, TBA, 4.500% ±	292	0.05
1,800	Fannie Mae or Freddie Mac, 30 year, TBA, 5.000% ±	1,787	0.29
3,500	Fannie Mae or Freddie Mac, 30 year, TBA, 3.000% ±	3,106	0.50
3	Fannie Mae Pool '843997', 7.005%, due 01/11/2035 *	3	–
3	Fannie Mae Pool '865915', 7.247%, due 01/03/2036 *	3	–
309	Fannie Mae Pool '890604', 4.500%, due 01/10/2044	307	0.05
103	Fannie Mae Pool '890827', 3.500%, due 01/12/2037	98	0.02
12	Fannie Mae Pool '995072', 5.500%, due 01/08/2038	12	–
30	Fannie Mae Pool 'AB9683', 4.000%, due 01/06/2043	29	–
25	Fannie Mae Pool 'AE0758', 7.000%, due 01/02/2039	27	–
25	Fannie Mae Pool 'AK8441', 4.000%, due 01/04/2042	24	–
288	Fannie Mae Pool 'AL3024', 3.500%, due 01/01/2043	272	0.04
28	Fannie Mae Pool 'AL3026', 3.500%, due 01/12/2042	27	–
21	Fannie Mae Pool 'AL3508', 4.000%, due 01/04/2043	20	–
14	Fannie Mae Pool 'AL4741', 4.500%, due 01/01/2044	14	–
60	Fannie Mae Pool 'AL9397', 3.000%, due 01/10/2046	55	0.01
296	Fannie Mae Pool 'AL9546', 3.500%, due 01/11/2046	280	0.05
272	Fannie Mae Pool 'AL9631', 3.000%, due 01/12/2046	248	0.04
78	Fannie Mae Pool 'AM3347', 3.310%, due 01/05/2033	73	0.01
10	Fannie Mae Pool 'AM8674', 2.810%, due 01/04/2025	10	–
10	Fannie Mae Pool 'AO2711', 4.000%, due 01/05/2042	9	–
18	Fannie Mae Pool 'AO6086', 4.000%, due 01/06/2042	17	–
8	Fannie Mae Pool 'AO9859', 4.000%, due 01/07/2042	8	–
13	Fannie Mae Pool 'AP0692', 4.000%, due 01/07/2042	13	–
14	Fannie Mae Pool 'AP2530', 4.000%, due 01/08/2042	14	–
45	Fannie Mae Pool 'AP4710', 3.500%, due 01/08/2042	43	0.01
197	Fannie Mae Pool 'AP4781', 3.000%, due 01/09/2042	181	0.03
22	Fannie Mae Pool 'AP4903', 4.000%, due 01/09/2042	21	–
52	Fannie Mae Pool 'AP7399', 4.000%, due 01/09/2042	50	0.01
13	Fannie Mae Pool 'AP9229', 4.000%, due 01/10/2042	13	–
51	Fannie Mae Pool 'AP9766', 4.000%, due 01/10/2042	49	0.01
47	Fannie Mae Pool 'AP9862', 4.000%, due 01/10/2042	45	0.01
15	Fannie Mae Pool 'AQ0100', 4.000%, due 01/10/2042	15	–
51	Fannie Mae Pool 'AQ1641', 4.000%, due 01/10/2042	50	0.01
12	Fannie Mae Pool 'AQ3599', 4.000%, due 01/11/2042	12	–
19	Fannie Mae Pool 'AQ4078', 4.000%, due 01/06/2043	19	–
14	Fannie Mae Pool 'AQ4080', 4.000%, due 01/06/2043	13	–
25	Fannie Mae Pool 'AQ4555', 4.000%, due 01/12/2042	24	–
21	Fannie Mae Pool 'AQ5137', 4.000%, due 01/11/2042	21	–
38	Fannie Mae Pool 'AQ7003', 4.000%, due 01/12/2042	37	0.01
49	Fannie Mae Pool 'AQ7082', 4.000%, due 01/01/2043	48	0.01
99	Fannie Mae Pool 'AR7399', 3.000%, due 01/06/2043	91	0.01
240	Fannie Mae Pool 'AS0038', 3.000%, due 01/07/2043	220	0.04
17	Fannie Mae Pool 'AS0070', 4.000%, due 01/08/2043	16	–
19	Fannie Mae Pool 'AS4271', 4.500%, due 01/01/2045	19	–
34	Fannie Mae Pool 'AS4347', 4.000%, due 01/01/2045	34	0.01
91	Fannie Mae Pool 'AS6340', 3.500%, due 01/12/2045	85	0.01
74	Fannie Mae Pool 'AS6541', 3.500%, due 01/01/2046	70	0.01
60	Fannie Mae Pool 'AS6562', 3.500%, due 01/01/2046	56	0.01
53	Fannie Mae Pool 'AS7844', 3.000%, due 01/09/2046	48	0.01
175	Fannie Mae Pool 'AS8623', 3.000%, due 01/01/2047	160	0.03
110	Fannie Mae Pool 'AS8740', 3.500%, due 01/02/2037	107	0.02
667	Fannie Mae Pool 'AS8745', 3.000%, due 01/02/2047	606	0.10
15	Fannie Mae Pool 'AT7208', 4.000%, due 01/06/2043	14	–
21	Fannie Mae Pool 'AT8394', 4.000%, due 01/06/2043	21	–
57	Fannie Mae Pool 'AT9637', 4.000%, due 01/07/2043	55	0.01
44	Fannie Mae Pool 'AT9653', 4.000%, due 01/07/2043	43	0.01
35	Fannie Mae Pool 'AT9657', 4.000%, due 01/07/2043	34	0.01
226	Fannie Mae Pool 'AU6735', 3.000%, due 01/10/2043	207	0.03
30	Fannie Mae Pool 'BC1509', 3.000%, due 01/08/2046	27	–
83	Fannie Mae Pool 'BC2817', 3.000%, due 01/09/2046	76	0.01
199	Fannie Mae Pool 'BC9077', 3.500%, due 01/12/2046	186	0.03
523	Fannie Mae Pool 'BD2455', 3.000%, due 01/01/2047	476	0.08
214	Fannie Mae Pool 'BD8104', 3.000%, due 01/10/2046	195	0.03
722	Fannie Mae Pool 'BF0104', 4.000%, due 01/02/2056	695	0.11
501	Fannie Mae Pool 'BF0163', 5.000%, due 01/11/2046	506	0.08
433	Fannie Mae Pool 'BF0183', 4.000%, due 01/01/2057	413	0.07
730	Fannie Mae Pool 'BF0191', 4.000%, due 01/06/2057	695	0.11
632	Fannie Mae Pool 'BF0222', 4.500%, due 01/09/2057	621	0.10
33	Fannie Mae Pool 'BF0301', 4.500%, due 01/08/2058	32	0.01
240	Fannie Mae Pool 'BF0338', 4.500%, due 01/01/2059	234	0.04
4,539	Fannie Mae Pool 'BF0646', 2.500%, due 01/06/2062	3,826	0.62
63	Fannie Mae Pool 'BJ2544', 3.000%, due 01/12/2037	59	0.01
590	Fannie Mae Pool 'BK7700', 4.500%, due 01/10/2048	584	0.09
615	Fannie Mae Pool 'BM1565', 3.000%, due 01/04/2047	560	0.09
36	Fannie Mae Pool 'BM3799', 3.000%, due 01/08/2047	32	0.01
224	Fannie Mae Pool 'BM4751', 3.500%, due 01/03/2043	211	0.03
325	Fannie Mae Pool 'BM4897', 3.500%, due 01/12/2046	306	0.05
172	Fannie Mae Pool 'BM6623', 2.500%, due 01/10/2050	142	0.02
175	Fannie Mae Pool 'BM6912', 2.500%, due 01/01/2052	144	0.02
257	Fannie Mae Pool 'BN1623', 4.500%, due 01/11/2048	254	0.04
840	Fannie Mae Pool 'BN3898', 4.500%, due 01/12/2048	831	0.13
103	Fannie Mae Pool 'BO1858', 3.000%, due 01/08/2049	94	0.02
70	Fannie Mae Pool 'BP3484', 2.500%, due 01/06/2051	61	0.01
224	Fannie Mae Pool 'BQ5876', 2.500%, due 01/11/2050	195	0.03
298	Fannie Mae Pool 'BR1001', 2.500%, due 01/05/2051	259	0.04
208	Fannie Mae Pool 'BR2641', 2.000%, due 01/02/2051	174	0.03
129	Fannie Mae Pool 'BR2644', 2.000%, due 01/02/2051	107	0.02
192	Fannie Mae Pool 'BR3256', 2.000%, due 01/02/2051	162	0.03
327	Fannie Mae Pool 'BR3257', 2.000%, due 01/02/2051	276	0.04
215	Fannie Mae Pool 'BR3286', 2.000%, due 01/03/2051	180	0.03
201	Fannie Mae Pool 'BR4722', 2.000%, due 01/03/2051	168	0.03
149	Fannie Mae Pool 'BR4753', 2.000%, due 01/03/2051	125	0.02
265	Fannie Mae Pool 'BR4756', 2.000%, due 01/03/2051	221	0.04
150	Fannie Mae Pool 'BR5487', 2.000%, due 01/03/2051	125	0.02
73	Fannie Mae Pool 'BR6515', 2.000%, due 01/04/2051	62	0.01
68	Fannie Mae Pool 'BR7744', 2.000%, due 01/04/2051	57	0.01
206	Fannie Mae Pool 'BR7745', 2.000%, due 01/04/2051	172	0.03
77	Fannie Mae Pool 'BR8478', 2.000%, due 01/04/2051	64	0.01
141	Fannie Mae Pool 'BR8518', 2.000%, due 01/04/2051	118	0.02
100	Fannie Mae Pool 'BS6188', 4.340%, due 01/07/2032	100	0.02
98	Fannie Mae Pool 'BS7424', 4.940%, due 01/12/2032	100	0.02
100	Fannie Mae Pool 'BS9106', 5.350%, due 01/07/2033	105	0.02
225	Fannie Mae Pool 'BT0846', 2.500%, due 01/07/2051	195	0.03
177	Fannie Mae Pool 'BT0972', 2.500%, due 01/05/2051	145	0.02
318	Fannie Mae Pool 'BT3244', 2.500%, due 01/07/2051	276	0.04
753	Fannie Mae Pool 'BU1421', 3.000%, due 01/01/2052	677	0.11
321	Fannie Mae Pool 'BU2599', 2.500%, due 01/01/2052	279	0.04
73	Fannie Mae Pool 'BU5925', 3.000%, due 01/12/2051	65	0.01
82	Fannie Mae Pool 'BU8750', 5.000%, due 01/06/2052	83	0.01
152	Fannie Mae Pool 'BV4142', 3.000%, due 01/03/2052	137	0.02
84	Fannie Mae Pool 'BX0553', 5.500%, due 01/10/2052	85	0.01
370	Fannie Mae Pool 'BX2186', 4.500%, due 01/11/2052	361	0.06
300	Fannie Mae Pool 'BZ0874', 4.760%, due 01/06/2029	307	0.05
308	Fannie Mae Pool 'CA2047', 4.500%, due 01/07/2048	305	0.05
529	Fannie Mae Pool 'CA2199', 4.500%, due 01/08/2048	523	0.08
445	Fannie Mae Pool 'CA2798', 4.500%, due 01/12/2048	440	0.07
236	Fannie Mae Pool 'CA4819', 4.000%, due 01/12/2049	227	0.04
3,208	Fannie Mae Pool 'CA7240', 2.500%, due 01/10/2050	2,787	0.45
415	Fannie Mae Pool 'CA7257', 2.500%, due 01/10/2050	361	0.06
481	Fannie Mae Pool 'CA7531', 3.000%, due 01/10/2050	436	0.07
71	Fannie Mae Pool 'CA9358', 2.500%, due 01/03/2041	64	0.01
370	Fannie Mae Pool 'CB0100', 2.500%, due 01/04/2041	331	0.05
144	Fannie Mae Pool 'CB0101', 2.500%, due 01/04/2041	128	0.02
74	Fannie Mae Pool 'CB0114', 2.500%, due 01/04/2041	66	0.01
378	Fannie Mae Pool 'CB0470', 2.500%, due 01/05/2041	335	0.05
233	Fannie Mae Pool 'CB2115', 2.500%, due 01/11/2041	209	0.03
3,459	Fannie Mae Pool 'CB2563', 2.000%, due 01/01/2042	2,988	0.48
2,532	Fannie Mae Pool 'CB2629', 2.500%, due 01/01/2052	2,179	0.35
2,198	Fannie Mae Pool 'CB2664', 3.000%, due 01/01/2052	1,970	0.32
155	Fannie Mae Pool 'CB3880', 5.000%, due 01/06/2052	156	0.03
672	Fannie Mae Pool 'CB4103', 5.000%, due 01/07/2052	684	0.11
78	Fannie Mae Pool 'CB4418', 5.500%, due 01/08/2052	78	0.01
984	Fannie Mae Pool 'CB5108', 5.500%, due 01/11/2052	994	0.16
1,253	Fannie Mae Pool 'CB5497', 6.500%, due 01/01/2053	1,305	0.21
544	Fannie Mae Pool 'CB6322', 5.500%, due 01/05/2053	550	0.09
2,640	Fannie Mae Pool 'CB6540', 6.000%, due 01/06/2053	2,716	0.44
454	Fannie Mae Pool 'CB6753', 6.000%, due 01/07/2053	466	0.08
281	Fannie Mae Pool 'CB7109', 5.500%, due 01/09/2053	284	0.05
300	Fannie Mae Pool 'FM0068', 3.500%, due 01/02/2040	288	0.05
109	Fannie Mae Pool 'FM1263', 4.500%, due 01/07/2049	107	0.02
872	Fannie Mae Pool 'FM1727', 5.000%, due 01/09/2049	883	0.14
788	Fannie Mae Pool 'FM3049', 4.000%, due 01/04/2044	765	0.12
778	Fannie Mae Pool 'FM3123', 2.500%, due 01/03/2038	720	0.12
159	Fannie Mae Pool 'FM3158', 4.000%, due 01/11/2048	153	0.02
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
Mortgage-Backed Securities — (continued)			
350	Fannie Mae Pool 'FM6134', 3.000%, due 01/03/2040	330	0.05
275	Fannie Mae Pool 'FM6460', 2.500%, due 01/03/2051	240	0.04
2,243	Fannie Mae Pool 'FM6597', 2.000%, due 01/03/2041	1,945	0.31
371	Fannie Mae Pool 'FM7675', 2.500%, due 01/06/2051	323	0.05
69	Fannie Mae Pool 'FM7727', 2.500%, due 01/06/2051	61	0.01
719	Fannie Mae Pool 'FM7786', 4.000%, due 01/01/2049	689	0.11
111	Fannie Mae Pool 'FM7796', 4.000%, due 01/06/2048	107	0.02
72	Fannie Mae Pool 'FM7869', 2.500%, due 01/01/2051	63	0.01
300	Fannie Mae Pool 'FM7900', 2.500%, due 01/07/2051	260	0.04
385	Fannie Mae Pool 'FM7910', 2.500%, due 01/07/2051	336	0.05
304	Fannie Mae Pool 'FM8025', 2.500%, due 01/07/2051	265	0.04
203	Fannie Mae Pool 'FM8166', 3.000%, due 01/06/2051	184	0.03
1,364	Fannie Mae Pool 'FM8576', 3.000%, due 01/02/2050	1,237	0.20
923	Fannie Mae Pool 'FM8577', 3.000%, due 01/08/2051	838	0.14
1,906	Fannie Mae Pool 'FM8786', 2.500%, due 01/10/2051	1,652	0.27
600	Fannie Mae Pool 'FM8864', 2.500%, due 01/10/2051	522	0.08
146	Fannie Mae Pool 'FM8977', 2.500%, due 01/09/2051	128	0.02
151	Fannie Mae Pool 'FM9205', 2.500%, due 01/04/2051	131	0.02
228	Fannie Mae Pool 'FM9365', 3.000%, due 01/11/2051	206	0.03
762	Fannie Mae Pool 'FM9464', 3.000%, due 01/11/2051	687	0.11
282	Fannie Mae Pool 'FS0024', 2.500%, due 01/09/2051	247	0.04
712	Fannie Mae Pool 'FS0028', 2.500%, due 01/09/2051	617	0.10
387	Fannie Mae Pool 'FS0034', 3.000%, due 01/12/2051	350	0.06
259	Fannie Mae Pool 'FS0037', 3.000%, due 01/08/2051	235	0.04
185	Fannie Mae Pool 'FS0067', 4.500%, due 01/09/2051	182	0.03
543	Fannie Mae Pool 'FS0240', 3.000%, due 01/01/2052	491	0.08
72	Fannie Mae Pool 'FS0357', 3.000%, due 01/12/2051	65	0.01
240	Fannie Mae Pool 'FS0366', 2.500%, due 01/01/2052	210	0.03
238	Fannie Mae Pool 'FS0408', 3.000%, due 01/01/2052	216	0.03
234	Fannie Mae Pool 'FS0434', 2.500%, due 01/11/2051	204	0.03
244	Fannie Mae Pool 'FS0582', 2.500%, due 01/02/2052	212	0.03
82	Fannie Mae Pool 'FS0612', 2.000%, due 01/02/2052	69	0.01
314	Fannie Mae Pool 'FS0697', 2.500%, due 01/02/2042	281	0.05
3,080	Fannie Mae Pool 'FS1074', 3.000%, due 01/03/2052	2,772	0.45
314	Fannie Mae Pool 'FS1104', 2.500%, due 01/11/2051	273	0.04
1,237	Fannie Mae Pool 'FS1112', 2.000%, due 01/03/2052	1,034	0.17
719	Fannie Mae Pool 'FS1289', 3.000%, due 01/03/2052	649	0.10
230	Fannie Mae Pool 'FS1403', 3.000%, due 01/01/2045	211	0.03
314	Fannie Mae Pool 'FS1539', 3.000%, due 01/11/2048	288	0.05
83	Fannie Mae Pool 'FS1628', 2.500%, due 01/04/2052	73	0.01
82	Fannie Mae Pool 'FS1726', 2.000%, due 01/09/2041	71	0.01
493	Fannie Mae Pool 'FS3249', 5.000%, due 01/11/2052	491	0.08
249	Fannie Mae Pool 'FS3411', 6.000%, due 01/01/2053	255	0.04
364	Fannie Mae Pool 'FS3672', 5.500%, due 01/02/2053	370	0.06
362	Fannie Mae Pool 'FS3836', 4.500%, due 01/01/2053	353	0.06
241	Fannie Mae Pool 'FS4000', 6.000%, due 01/07/2041	253	0.04
172	Fannie Mae Pool 'FS4448', 4.000%, due 01/12/2044	167	0.03
258	Fannie Mae Pool 'FS4480', 4.500%, due 01/03/2050	256	0.04
281	Fannie Mae Pool 'FS4805', 5.500%, due 01/05/2053	287	0.05
3,482	Fannie Mae Pool 'FS5059', 3.500%, due 01/11/2048	3,258	0.52
446	Fannie Mae Pool 'FS5306', 6.000%, due 01/07/2053	463	0.07
277	Fannie Mae Pool 'FS5647', 5.500%, due 01/07/2053	282	0.05
812	Fannie Mae Pool 'FS6158', 4.000%, due 01/07/2052	772	0.12
531	Fannie Mae Pool 'FS6779', 6.500%, due 01/12/2053	551	0.09
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
282	Fannie Mae Pool 'MA2707', 3.000%, due 01/08/2036	267	0.04
1,485	Fannie Mae Pool 'MA2773', 3.000%, due 01/10/2036	1,406	0.23
738	Fannie Mae Pool 'MA2832', 3.000%, due 01/12/2036	698	0.11
523	Fannie Mae Pool 'MA3210', 3.500%, due 01/12/2047	488	0.08
267	Fannie Mae Pool 'MA4031', 4.500%, due 01/05/2050	262	0.04
273	Fannie Mae Pool 'MA4177', 2.500%, due 01/11/2040	245	0.04
963	Fannie Mae Pool 'MA4280', 1.500%, due 01/03/2051	756	0.12
152	Fannie Mae Pool 'MA4364', 2.000%, due 01/06/2041	131	0.02
474	Fannie Mae Pool 'MA4474', 2.000%, due 01/11/2041	409	0.07
161	Fannie Mae Pool 'MA4501', 2.000%, due 01/12/2041	139	0.02
733	Fannie Mae Pool 'MA4540', 2.000%, due 01/02/2042	633	0.10
165	Fannie Mae Pool 'MA4570', 2.000%, due 01/03/2042	142	0.02
244	Fannie Mae Pool 'MA4571', 2.500%, due 01/03/2042	216	0.03
253	Fannie Mae Pool 'MA4586', 2.000%, due 01/04/2042	219	0.04
502	Fannie Mae Pool 'MA4587', 2.500%, due 01/04/2042	448	0.07
84	Fannie Mae Pool 'MA4607', 2.500%, due 01/05/2042	75	0.01
62	Fannie Mae REMICS, Series 2005 29, Class ZA, 5.500%, due 25/04/2035	65	0.01
242	Fannie Mae REMICS, Series 2011 59, Class NZ, 5.500%, due 25/07/2041	254	0.04
64	Fannie Mae REMICS, Series 2012 133, Class CS, 0.687%, due 25/12/2042 *	9	–
3	Fannie Mae REMICS, Series 2012 28, Class B, 6.500%, due 25/06/2039	3	–
123	Fannie Mae REMICS, Series 2012 35, Class SC, 1.037%, due 25/04/2042 *	17	–
32	Fannie Mae REMICS, Series 2012 46, Class BA, 6.000%, due 25/05/2042	34	0.01
47	Fannie Mae REMICS, Series 2012 51, Class B, 7.000%, due 25/05/2042	51	0.01
35	Fannie Mae REMICS, Series 2012 74, Class SA, 1.187%, due 25/03/2042 *	3	–
125	Fannie Mae REMICS, Series 2013 9, Class BC, 6.500%, due 25/07/2042	134	0.02
150	Fannie Mae REMICS, Series 2013 9, Class CB, 5.500%, due 25/04/2042	155	0.03
902	Fannie Mae REMICS, Series 2016 23, Class ST, 0.537%, due 25/11/2045 *	106	0.02
126	Fannie Mae REMICS, Series 2016 61, Class BS, 0.637%, due 25/09/2046 *	9	–
709	Fannie Mae REMICS, Series 2017 76, Class SB, 0.637%, due 25/10/2057 *	99	0.02
174	Fannie Mae REMICS, Series 2017 85, Class SC, 0.737%, due 25/11/2047 *	20	–
575	Fannie Mae REMICS, Series 2020 37, Class IM, 4.000%, due 25/06/2050	119	0.02
652	Fannie Mae REMICS, Series 2020 47, Class GZ, 2.000%, due 25/07/2050	407	0.07
1,700	Fannie Mae REMICS, Series 2020 56, Class AQ, 2.000%, due 25/08/2050	1,344	0.22
437	Fannie Mae REMICS, Series 2020 56, Class DI, 2.500%, due 25/08/2050	72	0.01
3,215	Fannie Mae REMICS, Series 2020 57, Class NI, 2.500%, due 25/08/2050	514	0.08
599	Fannie Mae REMICS, Series 2020 61, Class NI, 3.500%, due 25/09/2050	101	0.02
359	Fannie Mae REMICS, Series 2020 74, Class EI, 2.500%, due 25/10/2050	61	0.01
1,966	Fannie Mae REMICS, Series 2020 89, Class DI, 2.500%, due 25/12/2050	312	0.05
1,257	Fannie Mae REMICS, Series 2020 97, Class AI, 2.000%, due 25/01/2051	175	0.03
699	Fannie Mae REMICS, Series 2021 3, Class NI, 2.500%, due 25/02/2051	106	0.02
2,226	Fannie Mae REMICS, Series 2021 3, Class QI, 2.500%, due 25/02/2051	360	0.06
810	Fannie Mae REMICS, Series 2021 52, Class CI, 2.500%, due 25/12/2047	110	0.02
2,000	Fannie Mae REMICS, Series 2021 69, Class IJ, 2.500%, due 25/01/2049	290	0.05
711	Fannie Mae REMICS, Series 2021 77, Class WI, 3.000%, due 25/08/2050	111	0.02
800	Fannie Mae-Aces, Series 2018 M15, Class 1A2, 3.700%, due 25/01/2036	764	0.12
1,656	Fannie Mae-Aces, Series 2020 M36, Class X1, 1.543%, due 25/09/2034 *	95	0.02
100	Fannie Mae-Aces, Series 2023 M4, Class A2, 3.893%, due 25/09/2032 *	97	0.02
53	Freddie Mac Gold Pool 'C91987', 3.000%, due 01/04/2038	50	0.01
10	Freddie Mac Gold Pool 'G06669', 6.500%, due 01/09/2039	11	–
–	Freddie Mac Gold Pool 'G13888', 5.000%, due 01/06/2025	–	–
1,132	Freddie Mac Gold Pool 'G60985', 3.000%, due 01/05/2047	1,031	0.17
710	Freddie Mac Gold Pool 'G67701', 3.000%, due 01/10/2046	648	0.10
20	Freddie Mac Gold Pool 'Q19135', 4.000%, due 01/06/2043	20	–
18	Freddie Mac Gold Pool 'Q19254', 4.000%, due 01/06/2043	18	–

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
Mortgage-Backed Securities — (continued)			
21	Freddie Mac Gold Pool 'Q19611', 4.000%, due 01/07/2043	21	–
19	Freddie Mac Gold Pool 'Q19615', 4.000%, due 01/07/2043	19	–
279	Freddie Mac Gold Pool 'Q45560', 3.000%, due 01/01/2047	254	0.04
692	Freddie Mac Gold Pool 'Q45737', 3.000%, due 01/01/2047	630	0.10
200	Freddie Mac Gold Pool 'Q45819', 3.000%, due 01/01/2047	182	0.03
180	Freddie Mac Gold Pool 'Q45827', 3.000%, due 01/01/2047	163	0.03
67	Freddie Mac Gold Pool 'U90316', 4.000%, due 01/10/2042	65	0.01
41	Freddie Mac Gold Pool 'U91254', 4.000%, due 01/04/2043	40	0.01
15	Freddie Mac Gold Pool 'U95137', 4.000%, due 01/08/2043	15	–
492	Freddie Mac Gold Pool 'U99054', 4.000%, due 01/06/2043	473	0.08
6,275	Freddie Mac Multifamily Structured Pass Through Certificates K058, Class X1, 1.031%, due 25/08/2026 *	89	0.01
9,004	Freddie Mac Multifamily Structured Pass Through Certificates K128, Class X1, 0.609%, due 25/03/2031 *	240	0.04
34,779	Freddie Mac Multifamily Structured Pass Through Certificates K130, Class X1, 1.143%, due 25/06/2031 *	1,955	0.31
4,884	Freddie Mac Multifamily Structured Pass Through Certificates K131, Class X1, 0.829%, due 25/07/2031 *	200	0.03
7,777	Freddie Mac Multifamily Structured Pass Through Certificates K144, Class X1, 0.436%, due 25/04/2032 *	177	0.03
10,770	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 150, Class X1, 0.446%, due 25/09/2032 *	254	0.04
18,598	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 157, Class X1, 0.419%, due 25/05/2033 *	407	0.07
46	Freddie Mac Non Gold Pool '840698', 2.131%, due 01/03/2047 *	45	0.01
1,385	Freddie Mac Non Gold Pool '841076', 3.006%, due 01/11/2048 *	1,335	0.22
469	Freddie Mac Non Gold Pool '841077', 2.919%, due 01/11/2047 *	465	0.08
686	Freddie Mac Non Gold Pool '841081', 3.098%, due 01/02/2050 *	671	0.11
42	Freddie Mac Pool 'QA5770', 3.000%, due 01/01/2050	38	0.01
368	Freddie Mac Pool 'QA7256', 3.000%, due 01/02/2050	332	0.05
337	Freddie Mac Pool 'QB5092', 2.500%, due 01/11/2050	294	0.05
213	Freddie Mac Pool 'QB5093', 2.500%, due 01/11/2050	185	0.03
210	Freddie Mac Pool 'QB8602', 2.000%, due 01/02/2051	177	0.03
259	Freddie Mac Pool 'QB8604', 2.000%, due 01/02/2051	216	0.03
128	Freddie Mac Pool 'QB8773', 2.000%, due 01/02/2051	107	0.02
1,061	Freddie Mac Pool 'QB9087', 2.000%, due 01/02/2051	885	0.14
205	Freddie Mac Pool 'QB9482', 2.000%, due 01/03/2051	171	0.03
139	Freddie Mac Pool 'QB9484', 2.000%, due 01/03/2051	116	0.02
70	Freddie Mac Pool 'QB9485', 2.000%, due 01/03/2051	59	0.01
179	Freddie Mac Pool 'QC0160', 2.000%, due 01/03/2051	149	0.02
217	Freddie Mac Pool 'QC0161', 2.000%, due 01/03/2051	181	0.03
73	Freddie Mac Pool 'QC0885', 2.000%, due 01/04/2051	62	0.01
134	Freddie Mac Pool 'QC1164', 2.000%, due 01/04/2051	112	0.02
75	Freddie Mac Pool 'QC2044', 2.500%, due 01/05/2051	65	0.01
228	Freddie Mac Pool 'QC3690', 2.500%, due 01/07/2051	199	0.03
163	Freddie Mac Pool 'QC4818', 2.500%, due 01/08/2051	142	0.02
384	Freddie Mac Pool 'QC6551', 2.500%, due 01/09/2051	335	0.05
83	Freddie Mac Pool 'QD5620', 2.000%, due 01/02/2052	69	0.01
508	Freddie Mac Pool 'QE0399', 3.000%, due 01/04/2052	455	0.07
271	Freddie Mac Pool 'QF3213', 4.500%, due 01/11/2052	264	0.04
174	Freddie Mac Pool 'QF5465', 5.000%, due 01/12/2052	173	0.03
80	Freddie Mac Pool 'QG2834', 5.000%, due 01/04/2053	80	0.01
182	Freddie Mac Pool 'QG7311', 5.500%, due 01/07/2053	186	0.03
68	Freddie Mac Pool 'QK0701', 2.500%, due 01/04/2041	61	0.01
409	Freddie Mac Pool 'QK1354', 2.000%, due 01/02/2042	353	0.06
94	Freddie Mac Pool 'QU7914', 2.500%, due 01/07/2051	77	0.01
655	Freddie Mac Pool 'RA3882', 2.000%, due 01/11/2050	545	0.09
1,799	Freddie Mac Pool 'RA3913', 2.500%, due 01/11/2050	1,569	0.25
466	Freddie Mac Pool 'RA4142', 2.500%, due 01/12/2050	406	0.07
544	Freddie Mac Pool 'RA4537', 1.500%, due 01/02/2051	428	0.07
1,185	Freddie Mac Pool 'RA4703', 2.000%, due 01/02/2051	985	0.16
2,661	Freddie Mac Pool 'RA5117', 2.000%, due 01/05/2051	2,209	0.36
467	Freddie Mac Pool 'RA6562', 2.500%, due 01/01/2052	407	0.07
4,162	Freddie Mac Pool 'RA6694', 2.000%, due 01/01/2052	3,414	0.55
900	Freddie Mac Pool 'RA7186', 4.000%, due 01/04/2052	859	0.14
733	Freddie Mac Pool 'RA8694', 5.000%, due 01/04/2053	736	0.12
185	Freddie Mac Pool 'RA8790', 5.000%, due 01/04/2053	184	0.03
182	Freddie Mac Pool 'RA9079', 6.500%, due 01/05/2053	190	0.03
167	Freddie Mac Pool 'RA9080', 6.500%, due 01/05/2053	174	0.03
357	Freddie Mac Pool 'RA9081', 6.500%, due 01/05/2053	371	0.06
57	Freddie Mac Pool 'RB5071', 2.000%, due 01/09/2040	50	0.01
1,521	Freddie Mac Pool 'RB5084', 1.500%, due 01/11/2040	1,273	0.21
781	Freddie Mac Pool 'RB5105', 2.000%, due 01/03/2041	677	0.11
2,237	Freddie Mac Pool 'RB5110', 1.500%, due 01/05/2041	1,865	0.30
309	Freddie Mac Pool 'RB5121', 2.000%, due 01/08/2041	267	0.04
1,786	Freddie Mac Pool 'RB5125', 2.000%, due 01/09/2041	1,539	0.25
855	Freddie Mac Pool 'RB5130', 1.500%, due 01/10/2041	713	0.11
236	Freddie Mac Pool 'RB5131', 2.000%, due 01/10/2041	204	0.03
114	Freddie Mac Pool 'RB5134', 1.500%, due 01/11/2041	95	0.02
241	Freddie Mac Pool 'RB5138', 2.000%, due 01/12/2041	208	0.03
163	Freddie Mac Pool 'RB5141', 2.000%, due 01/01/2042	141	0.02
496	Freddie Mac Pool 'RB5145', 2.000%, due 01/02/2042	428	0.07
247	Freddie Mac Pool 'RB5149', 2.500%, due 01/03/2042	220	0.04
374	Freddie Mac Pool 'RJ0954', 6.500%, due 01/02/2054	387	0.06
294	Freddie Mac Pool 'RJ1350', 6.000%, due 01/04/2054	301	0.05
197	Freddie Mac Pool 'RJ1358', 6.500%, due 01/04/2054	204	0.03
888	Freddie Mac Pool 'SC0160', 2.000%, due 01/07/2041	769	0.12
304	Freddie Mac Pool 'SC0188', 2.000%, due 01/09/2041	263	0.04
535	Freddie Mac Pool 'SC0206', 2.000%, due 01/11/2041	465	0.07
82	Freddie Mac Pool 'SC0269', 2.000%, due 01/01/2042	71	0.01
87	Freddie Mac Pool 'SC0310', 2.000%, due 01/08/2042	75	0.01
263	Freddie Mac Pool 'SC0313', 2.000%, due 01/01/2042	227	0.04
1,173	Freddie Mac Pool 'SC0384', 2.000%, due 01/04/2042	1,016	0.16
48	Freddie Mac Pool 'SD0247', 4.000%, due 01/07/2047	46	0.01
195	Freddie Mac Pool 'SD0573', 2.000%, due 01/04/2051	164	0.03
231	Freddie Mac Pool 'SD0618', 3.000%, due 01/02/2051	208	0.03
405	Freddie Mac Pool 'SD0745', 2.000%, due 01/11/2051	338	0.05
75	Freddie Mac Pool 'SD1143', 4.500%, due 01/09/2050	74	0.01
1,495	Freddie Mac Pool 'SD1305', 5.000%, due 01/07/2052	1,490	0.24
427	Freddie Mac Pool 'SD1751', 2.500%, due 01/10/2051	370	0.06
186	Freddie Mac Pool 'SD2138', 5.500%, due 01/01/2053	189	0.03
680	Freddie Mac Pool 'SD2284', 6.000%, due 01/12/2052	697	0.11
348	Freddie Mac Pool 'SD2374', 5.000%, due 01/01/2053	347	0.06
420	Freddie Mac Pool 'SD2452', 6.500%, due 01/02/2053	434	0.07
242	Freddie Mac Pool 'SD2549', 4.000%, due 01/07/2052	234	0.04
731	Freddie Mac Pool 'SD2688', 5.500%, due 01/04/2053	740	0.12
83	Freddie Mac Pool 'SD2715', 4.500%, due 01/09/2050	81	0.01
455	Freddie Mac Pool 'SD2723', 5.500%, due 01/03/2053	461	0.07
632	Freddie Mac Pool 'SD2762', 5.500%, due 01/05/2053	640	0.10
168	Freddie Mac Pool 'SD2792', 4.500%, due 01/03/2047	167	0.03
265	Freddie Mac Pool 'SD2866', 4.000%, due 01/07/2049	255	0.04
445	Freddie Mac Pool 'SD2892', 5.500%, due 01/05/2053	450	0.07
1,872	Freddie Mac Pool 'SD2919', 5.500%, due 01/04/2053	1,892	0.30
167	Freddie Mac Pool 'SD2981', 6.500%, due 01/05/2053	172	0.03
367	Freddie Mac Pool 'SD3171', 5.500%, due 01/06/2053	371	0.06
356	Freddie Mac Pool 'SD3432', 6.000%, due 01/07/2053	367	0.06
645	Freddie Mac Pool 'SD3475', 5.500%, due 01/08/2053	652	0.11
636	Freddie Mac Pool 'SD3642', 6.000%, due 01/09/2053	657	0.11
563	Freddie Mac Pool 'SD4030', 6.500%, due 01/10/2053	587	0.09
97	Freddie Mac Pool 'SD5094', 5.500%, due 01/08/2053	98	0.02
94	Freddie Mac Pool 'SD5107', 6.000%, due 01/07/2041	99	0.02
95	Freddie Mac Pool 'SD5179', 5.000%, due 01/12/2044	98	0.02
384	Freddie Mac Pool 'SD5352', 4.000%, due 01/07/2050	371	0.06
196	Freddie Mac Pool 'SD5384', 5.500%, due 01/07/2053	199	0.03
399	Freddie Mac Pool 'SD5709', 6.000%, due 01/07/2054	407	0.07
426	Freddie Mac Pool 'SD7509', 3.000%, due 01/11/2049	386	0.06
976	Freddie Mac Pool 'SD7521', 2.500%, due 01/07/2050	851	0.14
642	Freddie Mac Pool 'SD7525', 2.500%, due 01/10/2050	560	0.09
1,153	Freddie Mac Pool 'SD7534', 2.500%, due 01/02/2051	1,005	0.16
5,031	Freddie Mac Pool 'SD7548', 2.500%, due 01/11/2051	4,367	0.70
5,018	Freddie Mac Pool 'SD7554', 2.500%, due 01/04/2052	4,351	0.70
1,233	Freddie Mac Pool 'SD7560', 4.000%, due 01/02/2053	1,183	0.19
502	Freddie Mac Pool 'SD8079', 2.000%, due 01/07/2050	415	0.07
182	Freddie Mac Pool 'SI2038', 2.000%, due 01/07/2050	150	0.02
105	Freddie Mac Pool 'ZA5318', 3.500%, due 01/03/2048	98	0.02
885	Freddie Mac Pool 'ZA6342', 4.500%, due 01/03/2049	875	0.14
147	Freddie Mac Pool 'ZM1278', 3.500%, due 01/06/2046	137	0.02
42	Freddie Mac Pool 'ZN0480', 3.500%, due 01/10/2042	39	0.01
16	Freddie Mac Pool 'ZS3059', 5.500%, due 01/12/2038	16	–
70	Freddie Mac Pool 'ZS3204', 5.000%, due 01/06/2041	71	0.01
79	Freddie Mac Pool 'ZS8669', 3.000%, due 01/09/2032	77	0.01
83	Freddie Mac Pool 'ZS8673', 3.000%, due 01/10/2032	80	0.01
4	Freddie Mac Pool 'ZS8779', 5.000%, due 01/07/2025	4	–
471	Freddie Mac Pool 'ZS9316', 3.500%, due 01/01/2038	453	0.07
211	Freddie Mac Pool 'ZT1107', 3.500%, due 01/03/2043	198	0.03
20	Freddie Mac Pool 'ZT1159', 3.500%, due 01/02/2044	19	–
286	Freddie Mac Pool 'ZT1257', 3.000%, due 01/01/2046	263	0.04
452	Freddie Mac Pool 'ZT1970', 3.500%, due 01/04/2033	444	0.07
42	Freddie Mac Reference REMIC R007, Class ZA, 6.000%, due 15/05/2036	44	0.01
29	Freddie Mac REMICS 3621, Class SB, 0.762%, due 15/01/2040 *	3	–
170	Freddie Mac REMICS 4813, Class CJ, 3.000%, due 15/08/2048	150	0.02
2,537	Freddie Mac REMICS 4980, Class KI, 4.500%, due 25/06/2050	577	0.09
500	Freddie Mac REMICS 5010, Class IK, 2.500%, due 25/09/2050	74	0.01
976	Freddie Mac REMICS 5010, Class JI, 2.500%, due 25/09/2050	157	0.03
459	Freddie Mac REMICS 5013, Class IN, 2.500%, due 25/09/2050	77	0.01
782	Freddie Mac REMICS 5018, Class MI, 2.000%, due 25/10/2050	106	0.02
262	Freddie Mac REMICS 5040, Class IB, 2.500%, due 25/11/2050	38	0.01
1,957	Freddie Mac REMICS 5050, Class IE, 2.000%, due 25/12/2050	244	0.04
1,498	Freddie Mac REMICS 5059, Class IB, 2.500%, due 25/01/2051	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
Mortgage-Backed Securities — (continued)			
426	Freddie Mac REMICS 5069, Class MI, 2.500%, due 25/02/2051	66	0.01
1,850	Freddie Mac REMICS 5093, Class IY, 4.500%, due 25/12/2050	403	0.06
1,367	Freddie Mac REMICS 5115, Class IO, 4.500%, due 25/10/2049	292	0.05
1,260	Freddie Mac REMICS 5140, Class NI, 2.500%, due 25/05/2049	177	0.03
694	Freddie Mac REMICS 5159, Class IP, 3.000%, due 25/11/2051	98	0.02
569	Freddie Mac REMICS 5168, Class CI, 4.000%, due 25/11/2051	119	0.02
5,192	Freddie Mac REMICS 5180, Class IN, 3.000%, due 25/07/2051	1,057	0.17
1,200	Freddie Mac REMICS 5224, Class HL, 4.000%, due 25/04/2052	1,109	0.18
950	Freddie Mac STACR REMIC Trust 2021-DNA6, Series 2021 DNA6, Class B1, 144A, 8.749%, due 25/10/2041 *	985	0.16
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
37	Freddie Mac Strips 334, Class S7, 0.632%, due 15/08/2044 *	5	–
282	Freddie Mac Strips 353, Class S1, 0.532%, due 15/12/2046 *	36	0.01
26	Ginnie Mae I Pool '733600', 5.000%, due 15/04/2040	26	–
42	Ginnie Mae I Pool '733627', 5.000%, due 15/05/2040	43	0.01
44	Ginnie Mae I Pool '783669', 3.000%, due 15/09/2042	41	0.01
340	Ginnie Mae I Pool '784571', 3.500%, due 15/06/2048	324	0.05
62	Ginnie Mae I Pool 'AA5649', 3.000%, due 15/09/2042	57	0.01
153	Ginnie Mae I Pool 'AB2892', 3.000%, due 15/09/2042	141	0.02
324	Ginnie Mae I Pool 'AB9108', 3.000%, due 15/10/2042	301	0.05
212	Ginnie Mae I Pool 'AB9109', 3.000%, due 15/10/2042	194	0.03
1	Ginnie Mae I Pool 'AB9205', 3.000%, due 15/11/2042	1	–
181	Ginnie Mae I Pool 'AB9207', 3.000%, due 15/11/2042	166	0.03
14	Ginnie Mae II Pool '4040', 6.500%, due 20/10/2037	15	–
17	Ginnie Mae II Pool '4617', 4.500%, due 20/01/2040	17	–
20	Ginnie Mae II Pool '4696', 4.500%, due 20/05/2040	20	–
67	Ginnie Mae II Pool '4747', 5.000%, due 20/07/2040	68	0.01
13	Ginnie Mae II Pool '4772', 5.000%, due 20/08/2040	13	–
9	Ginnie Mae II Pool '4802', 5.000%, due 20/09/2040	9	–
4	Ginnie Mae II Pool '4871', 6.000%, due 20/11/2040	4	–
17	Ginnie Mae II Pool '4905', 6.000%, due 20/12/2040	18	–
2	Ginnie Mae II Pool '4928', 6.000%, due 20/01/2041	3	–
11	Ginnie Mae II Pool '4961', 6.000%, due 20/02/2041	12	–
146	Ginnie Mae II Pool '4978', 4.500%, due 20/03/2041	146	0.02
4	Ginnie Mae II Pool '783050', 5.000%, due 20/07/2040	4	–
44	Ginnie Mae II Pool '783368', 4.500%, due 20/07/2041	45	0.01
95	Ginnie Mae II Pool '784106', 3.500%, due 20/01/2046	89	0.01
1,029	Ginnie Mae II Pool '784674', 3.500%, due 20/04/2048	978	0.16
76	Ginnie Mae II Pool '784825', 3.500%, due 20/10/2049	71	0.01
532	Ginnie Mae II Pool '784894', 3.500%, due 20/02/2048	497	0.08
397	Ginnie Mae II Pool '784905', 3.000%, due 20/01/2050	360	0.06
66	Ginnie Mae II Pool '784985', 3.500%, due 20/09/2048	62	0.01
699	Ginnie Mae II Pool '785565', 2.500%, due 20/06/2051	604	0.10
1,144	Ginnie Mae II Pool '785568', 2.500%, due 20/08/2051	988	0.16
2,435	Ginnie Mae II Pool '785657', 2.500%, due 20/10/2051	2,114	0.34
843	Ginnie Mae II Pool '785663', 2.500%, due 20/10/2051	728	0.12
941	Ginnie Mae II Pool '785667', 2.500%, due 20/10/2051	812	0.13
485	Ginnie Mae II Pool '785762', 2.500%, due 20/11/2051	419	0.07
557	Ginnie Mae II Pool '785789', 2.500%, due 20/12/2051	482	0.08
821	Ginnie Mae II Pool '785821', 2.500%, due 20/12/2051	710	0.11
402	Ginnie Mae II Pool '786082', 3.000%, due 20/11/2051	359	0.06
242	Ginnie Mae II Pool '786107', 3.000%, due 20/03/2052	221	0.04
269	Ginnie Mae II Pool '786108', 3.500%, due 20/03/2052	245	0.04
808	Ginnie Mae II Pool '786134', 3.000%, due 20/04/2052	716	0.12
479	Ginnie Mae II Pool '786216', 3.500%, due 20/06/2052	441	0.07
865	Ginnie Mae II Pool '786335', 4.500%, due 20/09/2052	850	0.14
352	Ginnie Mae II Pool '786340', 5.000%, due 20/09/2052	356	0.06
706	Ginnie Mae II Pool '786366', 4.500%, due 20/08/2052	692	0.11
267	Ginnie Mae II Pool '786429', 4.000%, due 20/06/2052	256	0.04
619	Ginnie Mae II Pool '786474', 5.000%, due 20/01/2053	621	0.10
1,186	Ginnie Mae II Pool '786535', 5.500%, due 20/02/2053	1,197	0.19
277	Ginnie Mae II Pool '786709', 5.000%, due 20/05/2053	277	0.04
1,273	Ginnie Mae II Pool '786726', 2.000%, due 20/03/2051	1,059	0.17
94	Ginnie Mae II Pool '786823', 5.500%, due 20/07/2053	96	0.02
476	Ginnie Mae II Pool '786835', 5.500%, due 20/08/2053	481	0.08
379	Ginnie Mae II Pool '787214', 6.500%, due 20/01/2054	392	0.06
1,905	Ginnie Mae II Pool '787228', 6.000%, due 20/01/2054	1,960	0.32
98	Ginnie Mae II Pool '787259', 2.000%, due 20/02/2051	81	0.01
879	Ginnie Mae II Pool '787276', 6.000%, due 20/02/2054	901	0.15
733	Ginnie Mae II Pool 'AP6338', 4.000%, due 20/10/2045	711	0.11
182	Ginnie Mae II Pool 'BC4732', 3.500%, due 20/10/2047	171	0.03
145	Ginnie Mae II Pool 'BD0384', 3.500%, due 20/10/2047	136	0.02
81	Ginnie Mae II Pool 'BM7534', 3.500%, due 20/02/2050	75	0.01
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
36	Ginnie Mae II Pool 'MA2678', 3.500%, due 20/03/2045	34	0.01
56	Ginnie Mae II Pool 'MA3375', 3.000%, due 20/01/2046	51	0.01
47	Ginnie Mae II Pool 'MA3521', 3.500%, due 20/03/2046	45	0.01
214	Ginnie Mae II Pool 'MA3597', 3.500%, due 20/04/2046	203	0.03
114	Ginnie Mae II Pool 'MA3663', 3.500%, due 20/05/2046	108	0.02
196	Ginnie Mae II Pool 'MA3736', 3.500%, due 20/06/2046	185	0.03
118	Ginnie Mae II Pool 'MA3803', 3.500%, due 20/07/2046	112	0.02
72	Ginnie Mae II Pool 'MA3937', 3.500%, due 20/09/2046	68	0.01
99	Ginnie Mae II Pool 'MA4068', 3.000%, due 20/11/2046	90	0.01
75	Ginnie Mae II Pool 'MA4261', 3.000%, due 20/02/2047	69	0.01
19	Ginnie Mae II Pool 'MA4381', 3.000%, due 20/04/2047	17	–
1,253	Ginnie Mae II Pool 'MA4511', 4.000%, due 20/06/2047	1,210	0.19
223	Ginnie Mae II Pool 'MA4654', 4.500%, due 20/08/2047	222	0.04
33	Ginnie Mae II Pool 'MA4836', 3.000%, due 20/11/2047	30	–
499	Ginnie Mae II Pool 'MA4838', 4.000%, due 20/11/2047	484	0.08
142	Ginnie Mae II Pool 'MA4899', 3.000%, due 20/12/2047	130	0.02
216	Ginnie Mae II Pool 'MA4901', 4.000%, due 20/12/2047	209	0.03
189	Ginnie Mae II Pool 'MA5020', 4.000%, due 20/02/2048	183	0.03
179	Ginnie Mae II Pool 'MA5137', 4.000%, due 20/04/2048	173	0.03
327	Ginnie Mae II Pool 'MA5138', 4.500%, due 20/04/2048	325	0.05
102	Ginnie Mae II Pool 'MA5192', 4.000%, due 20/05/2048	98	0.02
504	Ginnie Mae II Pool 'MA5193', 4.500%, due 20/05/2048	500	0.08
85	Ginnie Mae II Pool 'MA5194', 5.000%, due 20/05/2048	86	0.01
287	Ginnie Mae II Pool 'MA5265', 4.500%, due 20/06/2048	285	0.05
125	Ginnie Mae II Pool 'MA5331', 4.500%, due 20/07/2048	124	0.02
276	Ginnie Mae II Pool 'MA5399', 4.500%, due 20/08/2048	273	0.04
248	Ginnie Mae II Pool 'MA5529', 4.500%, due 20/10/2048	246	0.04
381	Ginnie Mae II Pool 'MA5530', 5.000%, due 20/10/2048	385	0.06
148	Ginnie Mae II Pool 'MA5594', 3.500%, due 20/11/2048	140	0.02
344	Ginnie Mae II Pool 'MA5597', 5.000%, due 20/11/2048	349	0.06
240	Ginnie Mae II Pool 'MA5652', 4.500%, due 20/12/2048	238	0.04
266	Ginnie Mae II Pool 'MA5653', 5.000%, due 20/12/2048	269	0.04
917	Ginnie Mae II Pool 'MA5712', 5.000%, due 20/01/2049	926	0.15
92	Ginnie Mae II Pool 'MA5763', 4.000%, due 20/02/2049	89	0.01
190	Ginnie Mae II Pool 'MA5818', 4.500%, due 20/03/2049	188	0.03
163	Ginnie Mae II Pool 'MA5819', 5.000%, due 20/03/2049	165	0.03
81	Ginnie Mae II Pool 'MA5877', 4.500%, due 20/04/2049	81	0.01
209	Ginnie Mae II Pool 'MA5878', 5.000%, due 20/04/2049	211	0.03
99	Ginnie Mae II Pool 'MA6157', 5.000%, due 20/09/2049	100	0.02
106	Ginnie Mae II Pool 'MA6287', 5.000%, due 20/11/2049	107	0.02
260	Ginnie Mae II Pool 'MA6342', 5.000%, due 20/12/2049	263	0.04
317	Ginnie Mae II Pool 'MA6413', 5.000%, due 20/01/2050	320	0.05
153	Ginnie Mae II Pool 'MA6603', 5.000%, due 20/04/2050	155	0.03
116	Ginnie Mae II Pool 'MA6818', 2.000%, due 20/08/2050	98	0.02
2,492	Ginnie Mae II Pool 'MA6930', 2.000%, due 20/10/2050	2,102	0.34
194	Ginnie Mae II Pool 'MA6997', 3.500%, due 20/11/2050	182	0.03
369	Ginnie Mae II Pool 'MA6999', 4.500%, due 20/11/2050	366	0.06
1,758	Ginnie Mae II Pool 'MA7051', 2.000%, due 20/12/2050	1,483	0.24
71	Ginnie Mae II Pool 'MA7056', 4.500%, due 20/12/2050	70	0.01
2,382	Ginnie Mae II Pool 'MA7135', 2.000%, due 20/01/2051	2,009	0.32
1,027	Ginnie Mae II Pool 'MA7184', 2.000%, due 20/02/2051	840	0.14
605	Ginnie Mae II Pool 'MA7192', 2.000%, due 20/02/2051	510	0.08
980	Ginnie Mae II Pool 'MA7303', 2.000%, due 20/04/2051	802	0.13
691	Ginnie Mae II Pool 'MA8429', 5.500%, due 20/11/2052	697	0.11
356	Ginnie Mae II Pool 'MA8726', 5.500%, due 20/03/2053	358	0.06
431	Ginnie Mae II Pool 'MA8796', 3.000%, due 20/04/2053	391	0.06
271	Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	273	0.04
462	Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	466	0.08
1,000	Ginnie Mae, 30 year, TBA, 3.500% ±	931	0.15
500	Ginnie Mae, 30 year, TBA, 4.500% ±	490	0.08
300	Ginnie Mae, 30 year, TBA, 5.000% ±	300	0.05
68	Government National Mortgage Association, Series 2009 H01, Class FA, 6.600%, due 20/11/2059 *	68	0.01
4	Government National Mortgage Association, Series 2010 42, Class BS, 1.030%, due 20/04/2040 *	–	–
–	Government National Mortgage Association, Series 2010 85, Class HS, 1.200%, due 20/01/2040 *	–	–
283	Government National Mortgage Association, Series 2010 H11, Class FA, 6.462%, due 20/06/2060 *	284	0.05
121	Government National Mortgage Association, Series 2010 H20, Class AF, 5.776%, due 20/10/2060 *	120	0.02
1	Government National Mortgage Association, Series 2010 H22, Class FE, 5.796%, due 20/05/2059 *	1	–
223	Government National Mortgage Association, Series 2010 H24, Class FA, 5.796%, due 20/10/2060 *	222	0.04
5	Government National Mortgage Association, Series 2010 H26, Class LF, 5.796%, due 20/08/2058 *	5	–
55	Government National Mortgage Association, Series 2011 H01, Class AF, 5.896%, due 20/11/2060 *	55	0.01
14	Government National Mortgage Association, Series 2011 H09, Class AF, 5.946%, due 20/03/2061 *	14	–
258	Government National Mortgage Association, Series 2013 107, Class AD, 2.798%, due 16/11/2047 *	233	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
Mortgage-Backed Securities — (continued)			
4,293	Government National Mortgage Association, Series 2013 50, Class IO, 0.052%, due 16/10/2048 *	5	–
774	Government National Mortgage Association, Series 2014 169, Class IO, 0.601%, due 16/10/2056 *	17	–
37	Government National Mortgage Association, Series 2014 17, Class AM, 3.536%, due 16/06/2048 *	35	0.01
187	Government National Mortgage Association, Series 2014 176, Class IA, 4.000%, due 20/11/2044	37	0.01
1,117	Government National Mortgage Association, Series 2014 H20, Class FA, 5.876%, due 20/10/2064 *	1,114	0.18
398	Government National Mortgage Association, Series 2015 167, Class OI, 4.000%, due 16/04/2045	72	0.01
652	Government National Mortgage Association, Series 2015 183, Class IO, 0.439%, due 16/09/2057 *	14	–
371	Government National Mortgage Association, Series 2016 135, Class SB, 0.647%, due 16/10/2046 *	61	0.01
676	Government National Mortgage Association, Series 2016 21, Class ST, 0.700%, due 20/02/2046 *	81	0.01
320	Government National Mortgage Association, Series 2016 84, Class IG, 4.500%, due 16/11/2045	59	0.01
940	Government National Mortgage Association, Series 2017 111, Class IO, 0.526%, due 16/02/2059 *	29	–
1,094	Government National Mortgage Association, Series 2017 132, Class IA, 4.500%, due 20/09/2047	200	0.03
792	Government National Mortgage Association, Series 2017 157, Class IO, 0.520%, due 16/12/2059 *	28	–
754	Government National Mortgage Association, Series 2017 28, Class IO, 0.702%, due 16/02/2057 *	29	–
428	Government National Mortgage Association, Series 2017 41, Class IO, 0.569%, due 16/07/2058 *	12	–
95	Government National Mortgage Association, Series 2017 H15, Class KI, 2.334%, due 20/07/2067 *	6	–
3,614	Government National Mortgage Association, Series 2017 H18, Class BI, 0.050%, due 20/09/2067 *	131	0.02
45	Government National Mortgage Association, Series 2017 H20, Class IB, 0.295%, due 20/10/2067 *	2	–
126	Government National Mortgage Association, Series 2018 H06, Class PF, 5.746%, due 20/02/2068 *	125	0.02
256	Government National Mortgage Association, Series 2018 H07, Class FD, 5.746%, due 20/05/2068 *	256	0.04
245	Government National Mortgage Association, Series 2019 90, Class AB, 3.000%, due 20/07/2049	221	0.04
250	Government National Mortgage Association, Series 2020 123, Class IL, 2.500%, due 20/08/2050	34	0.01
912	Government National Mortgage Association, Series 2020 123, Class NI, 2.500%, due 20/08/2050	125	0.02
412	Government National Mortgage Association, Series 2020 127, Class IN, 2.500%, due 20/08/2050	57	0.01
358	Government National Mortgage Association, Series 2020 129, Class IE, 2.500%, due 20/09/2050	49	0.01
15,576	Government National Mortgage Association, Series 2020 157, Class IO, 0.936%, due 16/06/2062 *	1,067	0.17
222	Government National Mortgage Association, Series 2020 160, Class IH, 2.500%, due 20/10/2050	32	0.01
285	Government National Mortgage Association, Series 2020 160, Class VI, 2.500%, due 20/10/2050	40	0.01
1,327	Government National Mortgage Association, Series 2020 173, Class MI, 2.500%, due 20/11/2050	187	0.03
11,950	Government National Mortgage Association, Series 2020 178, Class IO, 1.422%, due 16/10/2060 *	1,111	0.18
2,789	Government National Mortgage Association, Series 2020 181, Class WI, 2.000%, due 20/12/2050	311	0.05
677	Government National Mortgage Association, Series 2020 47, Class MI, 3.500%, due 20/04/2050	123	0.02
262	Government National Mortgage Association, Series 2020 47, Class NI, 3.500%, due 20/04/2050	48	0.01
769	Government National Mortgage Association, Series 2020 H09, Class FL, 6.596%, due 20/05/2070 *	778	0.13
132	Government National Mortgage Association, Series 2020 H09, Class NF, 6.696%, due 20/04/2070 *	133	0.02
96	Government National Mortgage Association, Series 2020 H12, Class F, 5.946%, due 20/07/2070 *	95	0.02
430	Government National Mortgage Association, Series 2020 H13, Class FA, 5.896%, due 20/07/2070 *	423	0.07
89	Government National Mortgage Association, Series 2020 H13, Class FC, 5.896%, due 20/07/2070 *	88	0.01
923	Government National Mortgage Association, Series 2021 14, Class AB, 1.340%, due 16/06/2063	713	0.11
1,794	Government National Mortgage Association, Series 2021 21, Class AH, 1.400%, due 16/06/2063	1,368	0.22
24,716	Government National Mortgage Association, Series 2021 5, Class IO, 1.112%, due 16/01/2061 *	1,975	0.32
1,007	Government National Mortgage Association, Series 2021 77, Class LC, 1.250%, due 20/07/2050	798	0.13
1,500	Government National Mortgage Association, Series 2022 139, Class AL, 4.000%, due 20/07/2051	1,383	0.22
320	Government National Mortgage Association, Series 2022 24, Class AH, 2.500%, due 20/02/2052	280	0.05
1,713	Government National Mortgage Association, Series 2022 3, Class IO, 0.640%, due 16/02/2061 *	82	0.01
200	Government National Mortgage Association, Series 2022 63, Class LM, 3.500%, due 20/10/2050	172	0.03
473	Government National Mortgage Association, Series 2022 9, Class GA, 2.000%, due 20/01/2052	396	0.06
8,259	Government National Mortgage Association, Series 2023 179, Class IO, 0.611%, due 16/09/2063 *	354	0.06
2,998	Government National Mortgage Association, Series 2023 92, Class AH, 2.000%, due 16/06/2064	2,397	0.39
1,999	Government National Mortgage Association, Series 2023 92, Class IA, 0.611%, due 16/06/2064 *	116	0.02
1,157	GS Mortgage Securities Corp Trust 2018-SRP5, Series 2018 SRP5, Class A, 144A, 7.184%, due 15/09/2031 *	860	0.14
13	HarborView Mortgage Loan Trust 2007-7, Series 2007 7, Class 2A1A, 7.392%, due 25/10/2037 *	12	–
1,441	HOMES 2024-NQM1 Trust, Series 2024 NQM1, Class A1, 144A, 5.915%, due 25/07/2069	1,451	0.23
–	Impac Secured Assets Trust 2006-4, Series 2006 4, Class A2B, 4.415%, due 25/01/2037 *	–	–
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
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
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
1,618	JP Morgan Mortgage Trust 2017-5, Series 2017 5, Class A2, 144A, 5.436%, due 26/10/2048 *	1,620	0.26
159	JP Morgan Mortgage Trust 2018-4, Series 2018 4, Class A1, 144A, 3.500%, due 25/10/2048 *	142	0.02
160	JPMBB Commercial Mortgage Securities Trust 2015-C31, Series 2015 C31, Class B, 4.777%, due 15/08/2048 *	143	0.02
2,359	MF1 2021-FL6 Ltd, Series 2021 FL6, Class A, 144A, 6.553%, due 16/07/2036 *	2,339	0.38
280	MSCG Trust 2015-ALDR, Series 2015 ALDR, Class A2, 144A, 3.577%, due 07/06/2035 *	264	0.04
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
297	New Residential Mortgage Loan Trust 2016-3, Series 2016 3A, Class A1B, 144A, 3.250%, due 25/09/2056 *	279	0.04
524	New Residential Mortgage Loan Trust 2017-6, Series 2017 6A, Class A1, 144A, 4.000%, due 27/08/2057 *	508	0.08
1,513	OBX 2024-NQM1 Trust, Series 2024 NQM1, Class A1, 144A, 5.928%, due 25/11/2063	1,522	0.25
1,514	OBX 2024-NQM11 Trust, Series 2024 NQM11, Class A1, 144A, 5.875%, due 25/06/2064	1,533	0.25
734	Prime Mortgage Trust 2006-DR1, Series 2006 DR1, Class 2A1, 144A, 5.500%, due 25/05/2035	645	0.10
470	SG Commercial Mortgage Securities Trust 2016-C5, Series 2016 C5, Class A3, 2.779%, due 10/10/2048	454	0.07
2,694	Towd Point Mortgage Trust 2017-5, Series 2017 5, Class B1, 144A, 6.849%, due 25/02/2057 *	2,802	0.45
690	UBS Commercial Mortgage Trust 2017-C2, Series 2017 C2, Class A4, 3.487%, due 15/08/2050	661	0.11
430	UBS Commercial Mortgage Trust 2017-C7, Series 2017 C7, Class A3, 3.418%, due 15/12/2050	416	0.07
71,762	UBS Commercial Mortgage Trust 2018-C9, Series 2018 C9, Class XA, 1.076%, due 15/03/2051 *	1,963	0.32
124	WaMu Mortgage Pass-Through Certificates Series 2007-OA2 Trust, Series 2007 OA2, Class 2A, 5.960%, due 25/03/2047 *	109	0.02
250	Wells Fargo Commercial Mortgage Trust 2015-LC20, Series 2015 LC20, Class AS, 3.467%, due 15/04/2050	245	0.04
160	Wells Fargo Commercial Mortgage Trust 2015-NXS1, Series 2015 NXS1, Class AS, 3.406%, due 15/05/2048	157	0.03
4,765	Wells Fargo Commercial Mortgage Trust 2017-RB1, Series 2017 RB1, Class XA, 1.350%, due 15/03/2050 *	111	0.02
2,010	WFRBS Commercial Mortgage Trust 2014-C21, Series 2014 C21, Class B, 4.213%, due 15/08/2047 *	1,918	0.31
Total Mortgage-Backed Securities (Cost $314,494)		293,953	47.33
Corporate Bonds and Notes — 39.62% (29 February 2024: 36.66%)			
Australia — 0.03% (29 February 2024: 0.04%)			
190	BHP Billiton Finance USA Ltd, 5.000%, due 30/09/2043	186	0.03
Belgium — 0.29% (29 February 2024: 0.43%)			
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
Corporate Bonds and Notes — (continued)			
Belgium — (continued)			
920	Anheuser-Busch InBev Worldwide Inc, 4.350%, due 01/06/2040	849	0.14
210	Anheuser-Busch InBev Worldwide Inc, 5.550%, due 23/01/2049	220	0.04
		1,790	0.29
Brazil — 0.57% (29 February 2024: 0.65%)			
2,090	Petrobras Global Finance BV, 5.299%, due 27/01/2025	2,084	0.34
1,610	Suzano Austria GmbH, Series DM3N, 3.125%, due 15/01/2032	1,373	0.22
60	Vale Canada Ltd, 7.200%, due 15/09/2032	65	0.01
		3,522	0.57
Canada — 0.46% (29 February 2024: 0.43%)			
160	Bank of Montreal, 3.803%, due 15/12/2032 *	154	0.03
200	Bank of Nova Scotia/The, 4.588%, due 04/05/2037 *	188	0.03
100	Barrick North America Finance LLC, 5.700%, due 30/05/2041	103	0.02
500	Barrick North America Finance LLC, 5.750%, due 01/05/2043	516	0.08
650	Canadian Pacific Railway Co, 3.100%, due 02/12/2051	453	0.07
440	Rogers Communications Inc, 5.300%, due 15/02/2034	444	0.07
20	Teck Resources Ltd, 6.000%, due 15/08/2040	20	0.01
590	Toronto-Dominion Bank/The, 4.456%, due 08/06/2032	577	0.09
390	Yamana Gold Inc, 4.625%, due 15/12/2027	387	0.06
		2,842	0.46
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
1,930	Prosus NV, 144A, 3.061%, due 13/07/2031	1,653	0.26
990	Prosus NV, 144A, 3.832%, due 08/02/2051	661	0.11
		2,353	0.38
Colombia — 0.20% (29 February 2024: 0.18%)			
940	Ecopetrol SA, 4.625%, due 02/11/2031	796	0.13
630	Ecopetrol SA, 5.875%, due 28/05/2045	469	0.07
		1,265	0.20
Denmark — 0.26% (29 February 2024: 0.27%)			
280	Danske Bank A/S, 144A, 3.244%, due 20/12/2025 *	278	0.04
1,370	Danske Bank A/S, 144A, 4.298%, due 01/04/2028 *	1,355	0.22
		1,633	0.26
France — 1.68% (29 February 2024: 1.49%)			
570	BNP Paribas SA, 144A, 2.219%, due 09/06/2026 *	557	0.09
3,090	BNP Paribas SA, 144A, 1.675%, due 30/06/2027 *	2,923	0.47
670	BNP Paribas SA, 144A, 4.400%, due 14/08/2028	664	0.11
1,620	BNP Paribas SA, 144A, 5.125%, due 13/01/2029 *	1,645	0.26
360	BNP Paribas SA, 144A, 5.198%, due 10/01/2030 *	366	0.06
550	BNP Paribas SA, 144A, 4.375%, due 01/03/2033 *	533	0.09
990	BNP Paribas SA, 144A, 5.894%, due 05/12/2034 *	1,052	0.17
710	BNP Paribas SA, 144A, 8.500%, Perpetual *	754	0.12
410	BNP Paribas SA, 144A, 8.000%, Perpetual *	432	0.07
590	Credit Agricole SA, 144A, 4.000%, due 10/01/2033 *	565	0.09
940	WEA Finance LLC / Westfield UK & Europe Finance Plc, 144A, 3.750%, due 17/09/2024	939	0.15
		10,430	1.68
Germany — 0.25% (29 February 2024: 0.00%)			
960	RWE Finance US LLC, 144A, 5.875%, due 16/04/2034	992	0.16
550	ZF North America Capital Inc, 144A, 6.875%, due 23/04/2032	572	0.09
		1,564	0.25
India — 0.17% (29 February 2024: 0.13%)			
330	Reliance Industries Ltd, 144A, 2.875%, due 12/01/2032	287	0.05
1,020	Reliance Industries Ltd, 144A, 3.625%, due 12/01/2052	754	0.12
		1,041	0.17
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
1,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.000%, due 29/10/2028	935	0.15
480	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, due 30/01/2032	427	0.07
		2,773	0.45
Israel — 0.53% (29 February 2024: 0.39%)			
590	Teva Pharmaceutical Finance Netherlands III BV, 7.125%, due 31/01/2025	592	0.10
1,570	Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	1,505	0.24
430	Teva Pharmaceutical Finance Netherlands III BV, 4.750%, due 09/05/2027	423	0.07
530	Teva Pharmaceutical Finance Netherlands III BV, 5.125%, due 09/05/2029	525	0.08
240	Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	275	0.04
		3,320	0.53
Italy — 0.09% (29 February 2024: 0.24%)			
580	Intesa Sanpaolo SpA, 144A, 5.710%, due 15/01/2026	582	0.09
Japan — 0.57% (29 February 2024: 0.37%)			
560	Mitsubishi UFJ Financial Group Inc, 4.080%, due 19/04/2028 *	553	0.09
1,870	Nissan Motor Co Ltd, 144A, 3.522%, due 17/09/2025	1,834	0.29
1,220	Nissan Motor Co Ltd, 144A, 4.345%, due 17/09/2027	1,183	0.19
		3,570	0.57
Kazakhstan — 0.08% (29 February 2024: 0.08%)			
520	KazMunayGas National Co JSC, 144A, 6.375%, due 24/10/2048	510	0.08
Kuwait — 0.05% (29 February 2024: 0.04%)			
320	MEGlobal BV, 144A, 4.250%, due 03/11/2026	315	0.05
Luxembourg — 0.08% (29 February 2024: 0.07%)			
620	Altice Financing SA, 144A, 5.750%, due 15/08/2029	478	0.08
Macau — 0.58% (29 February 2024: 0.43%)			
2,290	Sands China Ltd, 5.125%, due 08/08/2025	2,279	0.37
710	Sands China Ltd, 2.300%, due 08/03/2027	658	0.11
730	Sands China Ltd, 2.850%, due 08/03/2029	655	0.10
		3,592	0.58
Mexico — 0.26% (29 February 2024: 0.13%)			
20	America Movil SAB de CV, 6.375%, due 01/03/2035	22	–
20	America Movil SAB de CV, 6.125%, due 15/11/2037	22	–
800	Orbia Advance Corp SAB de CV, 144A, 2.875%, due 11/05/2031	680	0.11
930	Southern Copper Corp, 5.250%, due 08/11/2042	898	0.15
		1,622	0.26
Morocco — 0.14% (29 February 2024: 0.12%)			
740	OCP SA, 144A, 3.750%, due 23/06/2031	663	0.11
270	OCP SA, 144A, 5.125%, due 23/06/2051	217	0.03
		880	0.14
Netherlands — 0.23% (29 February 2024: 0.52%)			
260	Cooperatieve Rabobank UA, 4.375%, due 04/08/2025	258	0.04
250	Cooperatieve Rabobank UA, 144A, 1.339%, due 24/06/2026 *	243	0.04
600	Cooperatieve Rabobank UA, 144A, 3.649%, due 06/04/2028 *	585	0.10
350	Cooperatieve Rabobank UA, 144A, 3.758%, due 06/04/2033 *	323	0.05
		1,409	0.23
South Africa — 0.12% (29 February 2024: 0.09%)			
270	Anglo American Capital Plc, 144A, 3.625%, due 11/09/2024	270	0.04
200	Anglo American Capital Plc, 144A, 4.750%, due 10/04/2027	199	0.03
290	Anglo American Capital Plc, 144A, 4.000%, due 11/09/2027	284	0.05
		753	0.12
Spain — 0.28% (29 February 2024: 0.22%)			
1,000	Banco Santander SA, 2.746%, due 28/05/2025	983	0.16
200	Banco Santander SA, 4.175%, due 24/03/2028 *	197	0.03
350	Telefonica Emisiones SA, 4.103%, due 08/03/2027	346	0.06
210	Telefonica Emisiones SA, 5.213%, due 08/03/2047	194	0.03
		1,720	0.28
Supranational — 0.47% (29 February 2024: 0.44%)			
INR 238,000	Inter-American Development Bank, 7.350%, due 06/10/2030	2,898	0.47
Switzerland — 1.70% (29 February 2024: 1.34%)			
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
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
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 23/04/2029 *	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

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
Corporate Bonds and Notes — (continued)			
United States — (continued)			
610	JPMorgan Chase & Co, 4.203%, due 23/07/2029 *	603	0.10
780	JPMorgan Chase & Co, 4.452%, due 05/12/2029 *	777	0.13
640	JPMorgan Chase & Co, 2.522%, due 22/04/2031 *	574	0.09
790	JPMorgan Chase & Co, 2.545%, due 08/11/2032 *	684	0.11
10	JPMorgan Chase & Co, 4.950%, due 01/06/2045	10	–
300	JPMorgan Chase & Co, 3.109%, due 22/04/2051 *	216	0.03
320	Kenvue Inc, 4.900%, due 22/03/2033	328	0.05
20	Kinder Morgan Inc, 4.300%, due 01/06/2025	20	–
350	Kinder Morgan Inc, 4.300%, due 01/03/2028	348	0.06
90	Kinder Morgan Inc, 5.300%, due 01/12/2034	91	0.01
140	Kinder Morgan Inc, 5.550%, due 01/06/2045	136	0.02
10	Kinder Morgan Inc, 5.200%, due 01/03/2048	9	–
30	KKR Group Finance Co II LLC, 144A, 5.500%, due 01/02/2043	30	–
350	Kroger Co/The, 5.000%, due 15/09/2034	349	0.06
980	Las Vegas Sands Corp, 2.900%, due 25/06/2025	960	0.15
310	Las Vegas Sands Corp, 3.900%, due 08/08/2029	291	0.05
220	Las Vegas Sands Corp, 6.000%, due 15/08/2029	226	0.04
160	Lehman Brothers Escrow, Series DMTN, zero coupon, Perpetual ∞ε	–	–
50	Lennar Corp, 4.750%, due 30/05/2025	50	0.01
190	Lennar Corp, 4.750%, due 29/11/2027	192	0.03
280	Lowe's Cos Inc, 4.500%, due 15/04/2030	281	0.05
300	Mars Inc, 144A, 3.200%, due 01/04/2030	281	0.05
110	Mastercard Inc, 3.850%, due 26/03/2050	91	0.01
100	McDonald's Corp, 1.450%, due 01/09/2025	97	0.02
20	McDonald's Corp, 3.700%, due 30/01/2026	20	–
310	McDonald's Corp, 3.500%, due 01/03/2027	304	0.05
360	McDonald's Corp, 3.500%, due 01/07/2027	352	0.06
130	McDonald's Corp, 3.600%, due 01/07/2030	125	0.02
80	McDonald's Corp, 3.625%, due 01/09/2049	61	0.01
600	McDonald's Corp, 4.200%, due 01/04/2050	503	0.08
20	MDC Holdings Inc, 6.000%, due 15/01/2043	21	–
790	Merck & Co Inc, 2.750%, due 10/12/2051	520	0.08
370	MetLife Inc, 6.400%, due 15/12/2036	390	0.06
320	Micron Technology Inc, 5.300%, due 15/01/2031	328	0.05
230	Micron Technology Inc, 5.875%, due 09/02/2033	242	0.04
10	Microsoft Corp, 2.921%, due 17/03/2052	7	–
438	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd, 144A, 6.500%, due 20/06/2027	442	0.07
480	Mondelez International Inc, 1.500%, due 04/05/2025	469	0.08
2,220	Morgan Stanley, Series I, 0.864%, due 21/10/2025 *	2,205	0.36
340	Morgan Stanley, 2.188%, due 28/04/2026 *	333	0.05
1,150	Morgan Stanley, 3.772%, due 24/01/2029 *	1,122	0.18
50	Morgan Stanley, 4.431%, due 23/01/2030 *	50	0.01
830	Morgan Stanley, 2.699%, due 22/01/2031 *	752	0.12
620	Morgan Stanley, 3.622%, due 01/04/2031 *	588	0.09
80	Morgan Stanley, 2.511%, due 20/10/2032 *	69	0.01
680	Morgan Stanley, 2.484%, due 16/09/2036 *	561	0.09
230	MPLX LP, 4.000%, due 15/03/2028	226	0.04
260	MPLX LP, 4.800%, due 15/02/2029	263	0.04
410	MPLX LP, 4.500%, due 15/04/2038	374	0.06
20	MPLX LP, 5.200%, due 01/03/2047	19	–
390	MPLX LP, 4.700%, due 15/04/2048	336	0.05
230	MPLX LP, 5.500%, due 15/02/2049	221	0.04
190	NIKE Inc, 3.250%, due 27/03/2040	155	0.03
620	NVIDIA Corp, 3.700%, due 01/04/2060	504	0.08
10	Occidental Petroleum Corp, 5.550%, due 15/03/2026	10	–
410	Occidental Petroleum Corp, 3.400%, due 15/04/2026	400	0.06
610	Occidental Petroleum Corp, 3.200%, due 15/08/2026	590	0.10
260	Occidental Petroleum Corp, 3.000%, due 15/02/2027	248	0.04
360	Occidental Petroleum Corp, 3.500%, due 15/08/2029	340	0.05
260	Occidental Petroleum Corp, 7.875%, due 15/09/2031	300	0.05
430	Occidental Petroleum Corp, 6.450%, due 15/09/2036	466	0.08
200	Occidental Petroleum Corp, 6.200%, due 15/03/2040	209	0.03
240	Occidental Petroleum Corp, 4.625%, due 15/06/2045	198	0.03
240	Occidental Petroleum Corp, 6.600%, due 15/03/2046	259	0.04
100	Occidental Petroleum Corp, 4.400%, due 15/04/2046	82	0.01
380	Occidental Petroleum Corp, 4.100%, due 15/02/2047	285	0.05
260	Occidental Petroleum Corp, 4.200%, due 15/03/2048	201	0.03
520	Occidental Petroleum Corp, 4.400%, due 15/08/2049	401	0.06
220	ONEOK Inc, 5.550%, due 01/11/2026	224	0.04
230	ONEOK Inc, 5.800%, due 01/11/2030	243	0.04
340	ONEOK Inc, 6.050%, due 01/09/2033	359	0.06
610	ONEOK Inc, 6.625%, due 01/09/2053	672	0.11
700	Oracle Corp, 1.650%, due 25/03/2026	669	0.11
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
30	Pacific Gas and Electric Co, 3.500%, due 01/08/2050	21	–
90	Parsley Energy LLC / Parsley Finance Corp, 144A, 4.125%, due 15/02/2028	88	0.01
620	Pfizer Inc, 2.625%, due 01/04/2030	569	0.09
580	Pfizer Inc, 1.700%, due 28/05/2030	505	0.08
170	Pioneer Natural Resources Co, 1.125%, due 15/01/2026	162	0.03
270	Pioneer Natural Resources Co, 1.900%, due 15/08/2030	235	0.04
470	Pioneer Natural Resources Co, 2.150%, due 15/01/2031	409	0.07
310	PNC Financial Services Group Inc/The, 5.812%, due 12/06/2026 *	312	0.05
650	PNC Financial Services Group Inc/The, 5.582%, due 12/06/2029 *	672	0.11
240	Principal Life Global Funding II, 144A, 1.250%, due 23/06/2025	233	0.04
2,060	Prologis LP, 1.250%, due 15/10/2030	1,716	0.28
330	Range Resources Corp, 144A, 4.750%, due 15/02/2030	317	0.05
380	RR Donnelley & Sons Co, 144A, 9.500%, due 01/08/2029	377	0.06
80	Santander Holdings USA Inc, 4.500%, due 17/07/2025	79	0.01
80	Shell International Finance BV, 4.550%, due 12/08/2043	75	0.01
270	Shell International Finance BV, 4.375%, due 11/05/2045	241	0.04
270	Shell International Finance BV, 4.000%, due 10/05/2046	227	0.04
940	Shell International Finance BV, 3.250%, due 06/04/2050	683	0.11
590	Solventum Corp, 144A, 5.400%, due 01/03/2029	602	0.10
740	Solventum Corp, 144A, 5.450%, due 13/03/2031	754	0.12
790	Solventum Corp, 144A, 5.600%, due 23/03/2034	806	0.13
550	Solventum Corp, 144A, 5.900%, due 30/04/2054	557	0.09
350	Southern Natural Gas Co LLC, 8.000%, due 01/03/2032	413	0.07
20	Southwestern Energy Co, 5.375%, due 01/02/2029	20	–
160	Southwestern Energy Co, 5.375%, due 15/03/2030	159	0.03
250	Southwestern Energy Co, 4.750%, due 01/02/2032	237	0.04
552	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	345	0.06
465	Sprint Capital Corp, 8.750%, due 15/03/2032	574	0.09
220	Sprint LLC, 7.625%, due 15/02/2025	221	0.04
240	Targa Resources Corp, 4.200%, due 01/02/2033	223	0.04
150	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 5.000%, due 15/01/2028	150	0.02
320	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.875%, due 01/02/2031	314	0.05
200	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.000%, due 15/01/2032	186	0.03
16	Teachers Insurance & Annuity Association of America, 6.850%, due 16/12/2039	19	–
160	Tennessee Gas Pipeline Co LLC, 144A, 2.900%, due 01/03/2030	145	0.02
380	Texas Instruments Inc, 1.750%, due 04/05/2030	333	0.05
85	Time Warner Cable Enterprises LLC, 8.375%, due 15/07/2033	97	0.02
62	Time Warner Cable LLC, 6.550%, due 01/05/2037	61	0.01
420	Time Warner Cable LLC, 7.300%, due 01/07/2038	440	0.07
230	Time Warner Cable LLC, 5.875%, due 15/11/2040	208	0.03
670	T-Mobile USA Inc, 3.500%, due 15/04/2025	663	0.11
160	T-Mobile USA Inc, 2.250%, due 15/02/2026	155	0.03
120	T-Mobile USA Inc, 3.750%, due 15/04/2027	118	0.02
520	T-Mobile USA Inc, 2.625%, due 15/02/2029	480	0.08
1,720	T-Mobile USA Inc, 3.875%, due 15/04/2030	1,655	0.27
450	T-Mobile USA Inc, 2.550%, due 15/02/2031	395	0.06
380	T-Mobile USA Inc, 2.875%, due 15/02/2031	341	0.06
270	T-Mobile USA Inc, 3.500%, due 15/04/2031	251	0.04
70	T-Mobile USA Inc, 2.250%, due 15/11/2031	59	0.01
390	T-Mobile USA Inc, 2.700%, due 15/03/2032	338	0.05
310	T-Mobile USA Inc, 5.150%, due 15/04/2034	316	0.05
220	T-Mobile USA Inc, 3.000%, due 15/02/2041	164	0.03
10	T-Mobile USA Inc, 3.300%, due 15/02/2051	7	–
360	Transcontinental Gas Pipe Line Co LLC, 7.850%, due 01/02/2026	372	0.06
560	Truist Financial Corp, 6.047%, due 08/06/2027 *	572	0.09
30	Union Pacific Corp, 3.750%, due 15/07/2025	30	–
500	Union Pacific Corp, 2.891%, due 06/04/2036	422	0.07
590	Union Pacific Corp, 3.839%, due 20/03/2060	458	0.07
370	Union Pacific Corp, 3.750%, due 05/02/2070	272	0.04
690	United Airlines Inc, 144A, 4.625%, due 15/04/2029	657	0.11
590	United Rentals North America Inc, 3.875%, due 15/02/2031	545	0.09
420	United Rentals North America Inc, 3.750%, due 15/01/2032	379	0.06
280	United Rentals North America Inc, 144A, 6.125%, due 15/03/2034	286	0.05
200	UnitedHealth Group Inc, 2.000%, due 15/05/2030	176	0.03
110	UnitedHealth Group Inc, 2.300%, due 15/05/2031	96	0.02
400	UnitedHealth Group Inc, 4.200%, due 15/05/2032	391	0.06
160	UnitedHealth Group Inc, 4.250%, due 15/06/2048	138	0.02
310	UnitedHealth Group Inc, 4.450%, due 15/12/2048	277	0.04
990	UnitedHealth Group Inc, 3.700%, due 15/08/2049	781	0.13
20	UnitedHealth Group Inc, 3.875%, due 15/08/2059	15	–
80	UnitedHealth Group Inc, 3.125%, due 15/05/2060	53	0.01
40	US Bancorp, 1.450%, due 12/05/2025	39	0.01
90	US Bancorp, Series mtn, 2.215%, due 27/01/2028 *	85	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
Corporate Bonds and Notes — (continued)			
United States — (continued)			
500	US Bancorp, 5.775%, due 12/06/2029 *	519	0.08
260	US Bancorp, 5.836%, due 12/06/2034 *	273	0.04
410	Venture Global Calcasieu Pass LLC, 144A, 3.875%, due 01/11/2033	365	0.06
270	Verizon Communications Inc, 3.875%, due 08/02/2029	264	0.04
500	Verizon Communications Inc, 3.150%, due 22/03/2030	467	0.08
544	Verizon Communications Inc, 2.550%, due 21/03/2031	479	0.08
480	Verizon Communications Inc, 4.500%, due 10/08/2033	467	0.08
1,297	Verizon Communications Inc, 144A, 4.780%, due 15/02/2035	1,279	0.21
410	Verizon Communications Inc, 5.250%, due 16/03/2037	420	0.07
670	Verizon Communications Inc, 2.650%, due 20/11/2040	481	0.08
180	Verizon Communications Inc, 3.400%, due 22/03/2041	144	0.02
80	Verizon Communications Inc, 3.850%, due 01/11/2042	67	0.01
50	Verizon Communications Inc, 4.862%, due 21/08/2046	47	0.01
50	Verizon Communications Inc, 5.500%, due 16/03/2047	52	0.01
270	Verizon Communications Inc, 4.000%, due 22/03/2050	221	0.04
210	Verizon Communications Inc, 3.550%, due 22/03/2051	158	0.03
220	Verizon Communications Inc, 5.500%, due 23/02/2054	226	0.04
350	Visa Inc, 4.300%, due 14/12/2045	318	0.05
170	Walt Disney Co/The, 6.650%, due 15/11/2037	198	0.03
80	Warnermedia Holdings Inc, 6.412%, due 15/03/2026	80	0.01
300	Warnermedia Holdings Inc, 3.755%, due 15/03/2027	287	0.05
370	Warnermedia Holdings Inc, 4.054%, due 15/03/2029	346	0.06
450	Warnermedia Holdings Inc, 4.279%, due 15/03/2032	394	0.06
130	Warnermedia Holdings Inc, 5.050%, due 15/03/2042	104	0.02
190	Warnermedia Holdings Inc, 5.141%, due 15/03/2052	145	0.02
420	Waste Connections Inc, 5.000%, due 01/03/2034	427	0.07
610	Wells Fargo & Co, 2.188%, due 30/04/2026 *	598	0.10
430	Wells Fargo & Co, 3.000%, due 23/10/2026	418	0.07
880	Wells Fargo & Co, 4.300%, due 22/07/2027	877	0.14
560	Wells Fargo & Co, 3.584%, due 22/05/2028 *	545	0.09
750	Wells Fargo & Co, 2.393%, due 02/06/2028 *	708	0.11
370	Wells Fargo & Co, 4.150%, due 24/01/2029	366	0.06
320	Wells Fargo & Co, 5.574%, due 25/07/2029 *	331	0.05
210	Wells Fargo & Co, 2.879%, due 30/10/2030 *	193	0.03
620	Wells Fargo & Co, 4.478%, due 04/04/2031 *	614	0.10
330	Wells Fargo & Co, 3.350%, due 02/03/2033 *	297	0.05
170	Wells Fargo & Co, 5.557%, due 25/07/2034 *	176	0.03
520	Wells Fargo & Co, 4.900%, due 17/11/2045	477	0.08
380	Wells Fargo & Co, 4.400%, due 14/06/2046	323	0.05
100	Wells Fargo & Co, 4.750%, due 07/12/2046	90	0.01
4,490	Wells Fargo & Co, 5.013%, due 04/04/2051 *	4,305	0.69
130	Wells Fargo & Co, Series U, 5.875%, Perpetual *	129	0.02
50	Western Midstream Operating LP, 3.100%, due 01/02/2025	49	0.01
110	Western Midstream Operating LP, 4.500%, due 01/03/2028	109	0.02
840	Western Midstream Operating LP, 4.050%, due 01/02/2030	805	0.13
40	Western Midstream Operating LP, 5.300%, due 01/03/2048	36	0.01
180	Western Midstream Operating LP, 5.250%, due 01/02/2050	163	0.03
350	Williams Cos Inc/The, Series A, 7.500%, due 15/01/2031	396	0.06
520	Williams Cos Inc/The, 7.750%, due 15/06/2031	584	0.09
718	Williams Cos Inc/The, 8.750%, due 15/03/2032	873	0.14
660	Williams Cos Inc/The, 5.150%, due 15/03/2034	663	0.11
20	Wyeth LLC, 5.950%, due 01/04/2037	22	–
		179,435	28.89
Zambia — 0.11% (29 February 2024: 0.08%)			
680	First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027	675	0.11
Total Corporate Bonds and Notes (Cost $262,065)		246,063	39.62
Government Bonds and Notes — 15.17% (29 February 2024: 10.98%)			
Argentina — 0.33% (29 February 2024: 0.29%)			
476	Argentine Republic Government International Bond, 0.750%, due 09/07/2030	270	0.04
42	Argentine Republic Government International Bond, 4.125%, due 09/07/2035	19	–
1,850	Argentine Republic Government International Bond, 3.500%, due 09/07/2041	775	0.13
1,831	Provincia de Buenos Aires/Government Bonds, 6.625%, due 01/09/2037	828	0.13
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 NTNF, 10.000%, due 01/01/2027	1,538	0.25
BRL 14,599	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2033	2,324	0.37
440	Brazilian Government International Bond, 4.750%, due 14/01/2050	335	0.05
		5,242	0.84
Colombia — 0.25% (29 February 2024: 0.22%)			
890	Colombia Government International Bond, 3.250%, due 22/04/2032	710	0.11
900	Colombia Government International Bond, 4.125%, due 22/02/2042	617	0.10
290	Colombia Government International Bond, 5.625%, due 26/02/2044	232	0.04
		1,559	0.25
Dominican Republic — 0.14% (29 February 2024: 0.00%)			
820	Dominican Republic International Bond, 144A, 6.600%, due 01/06/2036	862	0.14
Israel — 0.09% (29 February 2024: 0.10%)			
650	Israel Government International Bond, Series 10Y, 2.750%, due 03/07/2030	569	0.09
Kenya — 0.17% (29 February 2024: 0.16%)			
1,340	Republic of Kenya Government International Bond, 144A, 6.300%, due 23/01/2034	1,036	0.17
Mexico — 3.58% (29 February 2024: 4.04%)			
MXN 8,040	Mexican Bonos, Series M, 8.500%, due 31/05/2029	390	0.06
MXN 194,400	Mexican Bonos, Series M, 7.750%, due 23/11/2034	8,633	1.39
MXN 136,597	Mexican Bonos, Series M, 7.750%, due 13/11/2042	5,599	0.90
MXN 141,550	Mexican Bonos, Series M, 8.000%, due 07/11/2047	5,867	0.94
1,990	Mexico Government International Bond, 4.600%, due 10/02/2048	1,582	0.26
190	Mexico Government International Bond, 5.750%, due 12/10/2110	163	0.03
		22,234	3.58
Nigeria — 0.04% (29 February 2024: 0.04%)			
300	Nigeria Government International Bond, 144A, 6.500%, due 28/11/2027	280	0.04
Peru — 0.05% (29 February 2024: 0.11%)			
480	Peruvian Government International Bond, 2.780%, due 01/12/2060	285	0.05
United States — 9.68% (29 February 2024: 5.22%)			
1,440	Federal National Mortgage Association, 6.625%, due 15/11/2030	1,652	0.27
2,040	United States Treasury Inflation Indexed Bonds, 1.125%, due 15/01/2033 β	2,048	0.33
610	United States Treasury Note/Bond, 4.000%, due 31/07/2029	617	0.10
10	United States Treasury Note/Bond, 3.875%, due 30/11/2029	10	–
9,250	United States Treasury Note/Bond, 4.000%, due 31/01/2031	9,353	1.51
5,390	United States Treasury Note/Bond, 4.250%, due 28/02/2031	5,528	0.89
5,320	United States Treasury Note/Bond, 4.625%, due 31/05/2031	5,575	0.90
14,410	United States Treasury Note/Bond, 4.250%, due 30/06/2031	14,790	2.38
20	United States Treasury Note/Bond, 3.875%, due 15/08/2034	20	–
940	United States Treasury Note/Bond, 4.375%, due 15/08/2043	949	0.15
9,180	United States Treasury Note/Bond, 4.750%, due 15/11/2043	9,735	1.57
120	United States Treasury Note/Bond, 4.625%, due 15/05/2044	125	0.02
1,260	United States Treasury Note/Bond, 2.000%, due 15/02/2050	807	0.13
2,970	United States Treasury Note/Bond, 1.375%, due 15/08/2050	1,609	0.26
1,270	United States Treasury Note/Bond, 1.625%, due 15/11/2050	735	0.12
300	United States Treasury Note/Bond, 1.875%, due 15/02/2051	185	0.03
370	United States Treasury Note/Bond, 2.375%, due 15/05/2051 ≠	257	0.04
2,910	United States Treasury Note/Bond, 2.000%, due 15/08/2051	1,846	0.30
2,040	United States Treasury Note/Bond, 4.125%, due 15/08/2053	2,004	0.32
2,160	United States Treasury Note/Bond, 4.250%, due 15/02/2054	2,169	0.35
80	United States Treasury Note/Bond, 4.625%, due 15/05/2054	85	0.01
		60,099	9.68
Total Government Bonds and Notes (Cost $101,464)		94,208	15.17
Loan Notes — 2.51% (29 February 2024: 2.78%)			
499	Ali Group S.R.L., 7.458%, due 13/10/2028 *	501	0.08
440	AmWINS Group, Inc., 7.708%, due 17/02/2028 *	441	0.07
401	APi Group De Inc, 7.347%, due 03/01/2029 *	402	0.06
761	Asurion LLC, 8.708%, due 18/12/2026 *	758	0.12
1,064	Asurion LLC, 9.594%, due 19/08/2028 *	1,059	0.17
161	Avolon TLB Borrower 1 (US) LLC, 7.311%, due 22/06/2028 *	162	0.03
738	Brown Group Holding LLC, 8.094%, due 01/07/2031 *	738	0.12
500	Caesars Entertainment, 8.097%, due 06/02/2031 *	501	0.08
85	Caesars Entertainment, 8.097%, due 06/02/2030 *	86	0.01
105	Castlelake Aviation One Dac, 7.839%, due 22/10/2026 *	105	0.02
887	Citadel Securities LP, 7.594%, due 29/07/2030 *	890	0.14
345	Cloudera Inc, 9.194%, due 10/08/2028 *	338	0.05

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
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 †∞	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 (000's)		Value (000's) $	% of Net Asset Value
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 TIIE Banxico, Receive Fixed 7.450%	18-Jul-2029	142,060	(474)
Morgan Stanley	Pay Floating MXN TIIE 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
Asset-Backed Securities — 1.63% (29 February 2024: 1.79%)			
778	Arbys Funding LLC, Series 2020 1A, Class A2, 144A, 3.237%, due 30/07/2050	737	0.28
590	Home Equity Asset Trust 2005-6, Series 2005 6, Class M5, 6.337%, due 25/12/2035 *	566	0.21
290	Jack in the Box Funding LLC, Series 2019 1A, Class A2II, 144A, 4.476%, due 25/08/2049	283	0.11
475	Jack in the Box Funding LLC, Series 2022 1A, Class A2I, 144A, 3.445%, due 26/02/2052	450	0.17
830	Mosaic Solar Loan Trust 2023-4, Series 2023 4A, Class C, 144A, 8.800%, due 20/05/2053	830	0.31
1,028	ServiceMaster Funding LLC, Series 2021 1, Class A2II, 144A, 3.113%, due 30/07/2051	859	0.33
627	SMB Private Education Loan Trust 2021-B, Series 2021 B, Class A, 144A, 1.310%, due 17/07/2051	579	0.22
Total Asset-Backed Securities (Cost $4,231)		4,304	1.63
Mortgage-Backed Securities — 3.86% (29 February 2024: 3.90%)			
650	280 Park Avenue 2017-280P Mortgage Trust, Series 2017 280P, Class D, 144A, 7.162%, due 15/09/2034 *	596	0.23
580	BANK 2018-BNK15, Series 2018 BN15, Class B, 4.818%, due 15/11/2061 *	560	0.21
320	BRAVO Residential Funding Trust 2024-NQM5, Series 2024 NQM5, Class A3, 144A, 6.158%, due 25/06/2064	322	0.12
470	Citigroup Commercial Mortgage Trust 2015-GC29, Series 2015 GC29, Class D, 144A, 3.110%, due 10/04/2048	426	0.16
290	COMM 2018-COR3 Mortgage Trust, Series 2018 COR3, Class B, 4.669%, due 10/05/2051 *	252	0.10
205	Connecticut Avenue Securities Trust 2019-R05, Series 2019 R05, Class 1B1, 144A, 9.563%, due 25/07/2039 *	214	0.08
260	Connecticut Avenue Securities Trust 2020-R01, Series 2020 R01, Class 1B1, 144A, 8.713%, due 25/01/2040 *	270	0.10
450	Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B1, 144A, 8.449%, due 25/10/2041 *	463	0.18
390	Connecticut Avenue Securities Trust 2023-R05, Series 2023 R05, Class 1M2, 144A, 8.448%, due 25/06/2043 *	412	0.16
240	Connecticut Avenue Securities Trust 2023-R08, Series 2023 R08, Class 1M2, 144A, 7.849%, due 25/10/2043 *	246	0.09
410	Connecticut Avenue Securities Trust 2024-R02, Series 2024 R02, Class 1M2, 144A, 7.149%, due 25/02/2044 *	413	0.16
800	CSAIL 2015-C3 Commercial Mortgage Trust, Series 2015 C3, Class C, 4.493%, due 15/08/2048 *	661	0.25
710	CSAIL 2016-C7 Commercial Mortgage Trust, Series 2016 C7, Class C, 4.519%, due 15/11/2049 *	650	0.25
220	Freddie Mac STACR REMIC Trust 2022-DNA6, Series 2022 DNA6, Class M2, 144A, 11.099%, due 25/09/2042 *	246	0.09
947	Hilton USA Trust 2016-HHV, Series 2016 HHV, Class D, 144A, 4.333%, due 05/11/2038 *	912	0.35
650	JPMBB Commercial Mortgage Securities Trust 2015-C30, Series 2015 C30, Class AS, 4.226%, due 15/07/2048 *	620	0.23
798	Neighborly Issuer 2023-1, Series 2023 1A, Class A2, 144A, 7.308%, due 30/01/2053	818	0.31
528	OBX 2024-NQM1 Trust, Series 2024 NQM1, Class A1, 144A, 5.928%, due 25/11/2063	531	0.20
563	Verus Securitization Trust 2024-INV1, Series 2024 INV1, Class A3, 144A, 6.470%, due 25/03/2069	569	0.21
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
Total Mortgage-Backed Securities (Cost $10,183)		10,187	3.86
Corporate Bonds and Notes — 43.37% (29 February 2024: 45.46%)			
Argentina — 0.47% (29 February 2024: 0.20%)			
730	Telecom Argentina SA, 9.500%, due 18/07/2031	737	0.28
500	YPF SA, 8.500%, due 28/07/2025	501	0.19
		1,238	0.47
Belgium — 0.26% (29 February 2024: 0.00%)			
EUR 600	Silfin NV, 5.125%, due 17/07/2030	683	0.26
Brazil — 0.71% (29 February 2024: 0.92%)			
1,400	B3 SA – Brasil Bolsa Balcao, 144A, 4.125%, due 20/09/2031	1,258	0.48
630	Suzano Austria GmbH, 5.000%, due 15/01/2030	620	0.23
		1,878	0.71
Canada — 0.50% (29 February 2024: 0.52%)			
380	MEG Energy Corp, 144A, 5.875%, due 01/02/2029	377	0.14
260	Open Text Corp, 144A, 3.875%, due 15/02/2028	247	0.10
740	Open Text Holdings Inc, 144A, 4.125%, due 15/02/2030	688	0.26
		1,312	0.50
China — 0.50% (29 February 2024: 0.51%)			
1,980	Prosus NV, 3.832%, due 08/02/2051	1,321	0.50
Colombia — 0.22% (29 February 2024: 0.24%)			
550	Ecopetrol SA, 8.875%, due 13/01/2033	584	0.22
Dominican Republic — 0.17% (29 February 2024: 0.00%)			
430	Aeropuertos Dominicanos Siglo XXI SA, 7.000%, due 30/06/2034	446	0.17
Finland — 0.27% (29 February 2024: 0.28%)			
EUR 650	Nordea Bank Abp, 3.500%, Perpetual *	713	0.27
France — 2.42% (29 February 2024: 3.06%)			
EUR 140	Afflelou SAS, 6.000%, due 25/07/2029	159	0.06
EUR 840	Altice France SA, 2.125%, due 15/02/2025	882	0.33
530	Altice France SA, 144A, 8.125%, due 01/02/2027	427	0.16
EUR 350	Banijay Entertainment SAS, 7.000%, due 01/05/2029	409	0.16
EUR 1,000	BNP Paribas SA, 2.500%, due 31/03/2032 *	1,065	0.40
1,690	BNP Paribas SA, 7.375%, Perpetual *	1,707	0.65
EUR 780	Goldstory SAS, 6.750%, due 01/02/2030	879	0.33
EUR 150	IPD 3 BV, 8.000%, due 15/06/2028	177	0.07
EUR 180	IPD 3 BV, 7.086%, due 15/06/2031 *	199	0.08
EUR 420	Rexel SA, 5.250%, due 15/09/2030	485	0.18
		6,389	2.42
Germany — 2.10% (29 February 2024: 2.36%)			
1,400	Allianz SE, 3.200%, Perpetual *	1,184	0.45
EUR 680	APCOA Holdings GmbH, 4.625%, due 15/01/2027	736	0.28
EUR 600	CT Investment GmbH, 6.375%, due 15/04/2030	680	0.26
EUR 740	Nidda Healthcare Holding GmbH, 7.500%, due 21/08/2026	846	0.32
EUR 558	TK Elevator Holdco GmbH, 6.625%, due 15/07/2028	607	0.23
EUR 488	TUI Cruises GmbH, 6.500%, due 15/05/2026	545	0.20
EUR 900	ZF Finance GmbH, 2.000%, due 06/05/2027	941	0.36
		5,539	2.10
Guatemala — 0.45% (29 February 2024: 0.49%)			
1,233	Millicom International Cellular SA, 5.125%, due 15/01/2028	1,194	0.45
Indonesia — 0.16% (29 February 2024: 0.17%)			
460	Pertamina Persero PT, 3.100%, due 27/08/2030	420	0.16
Ireland — 0.44% (29 February 2024: 0.21%)			
590	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, due 30/01/2032	524	0.20
610	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 6.950%, due 10/03/2055 *	630	0.24
		1,154	0.44
Israel — 0.73% (29 February 2024: 0.77%)			
EUR 300	Teva Pharmaceutical Finance Netherlands II BV, 7.375%, due 15/09/2029	373	0.14
1,250	Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	1,198	0.45
310	Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	355	0.14
		1,926	0.73
Italy — 1.02% (29 February 2024: 1.05%)			
GBP 770	Intesa Sanpaolo SpA, 6.500%, due 14/03/2029 *	1,043	0.40
EUR 1,010	Optics Bidco SpA, 2.375%, due 12/10/2027	1,071	0.41
EUR 510	TeamSystem SpA, 7.127%, due 31/07/2031 *	565	0.21
		2,679	1.02
Kazakhstan — 0.94% (29 February 2024: 1.00%)			
460	KazMunayGas National Co JSC, 5.375%, due 24/04/2030	456	0.17
660	KazMunayGas National Co JSC, 144A, 3.500%, due 14/04/2033	563	0.21
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
Corporate Bonds and Notes — (continued)			
Netherlands — (continued)			
EUR 800	Cooperatieve Rabobank UA, 3.250%, Perpetual *	831	0.31
EUR 200	Cooperatieve Rabobank UA, 4.875%, Perpetual *	213	0.08
GBP 1,100	ING Groep NV, 5.000%, due 30/08/2026 *	1,444	0.55
1,510	Trivium Packaging Finance BV, 5.500%, due 15/08/2026	1,493	0.57
550	VZ Secured Financing BV, 144A, 5.000%, due 15/01/2032	499	0.19
		5,599	2.12
Peru — 0.15% (29 February 2024: 0.17%)			
610	Petroleos del Peru SA, 5.625%, due 19/06/2047	390	0.15
Singapore — 0.06% (29 February 2024: 0.06%)			
EUR 139	Cromwell Ereit Lux Finco Sarl, 2.125%, due 19/11/2025	149	0.06
Slovenia — 0.30% (29 February 2024: 0.31%)			
EUR 710	United Group BV, 5.250%, due 01/02/2030	782	0.30
South Africa — 0.08% (29 February 2024: 0.08%)			
200	Anglo American Capital Plc, 144A, 4.750%, due 10/04/2027	200	0.08
Spain — 1.29% (29 February 2024: 1.70%)			
EUR 1,000	Banco Santander SA, 5.750%, due 23/08/2033 *	1,172	0.44
EUR 1,300	Cellnex Finance Co SA, 2.000%, due 15/02/2033	1,254	0.48
EUR 600	Lorca Telecom Bondco SA, 4.000%, due 18/09/2027	660	0.25
EUR 300	Telefonica Europe BV, 3.875%, Perpetual *	330	0.12
		3,416	1.29
Supranational — 0.83% (29 February 2024: 0.91%)			
INR 90,200	European Bank for Reconstruction & Development, 6.300%, due 26/10/2027	1,063	0.40
INR 93,900	International Bank for Reconstruction & Development, 6.750%, due 13/07/2029	1,118	0.43
		2,181	0.83
Sweden — 0.33% (29 February 2024: 0.67%)			
EUR 750	Verisure Holding AB, 7.125%, due 01/02/2028	868	0.33
Switzerland — 0.37% (29 February 2024: 0.00%)			
EUR 870	Dufry One BV, 4.750%, due 18/04/2031	985	0.37
United Kingdom — 7.86% (29 February 2024: 7.96%)			
GBP 530	B&M European Value Retail SA, 4.000%, due 15/11/2028	651	0.25
GBP 180	B&M European Value Retail SA, 8.125%, due 15/11/2030	253	0.10
GBP 620	Barclays Plc, 7.125%, Perpetual *	815	0.31
GBP 1,160	Gatwick Airport Finance Plc, 4.375%, due 07/04/2026	1,487	0.56
GBP 1,459	Greene King Finance Plc, Series B2, 7.324%, due 15/03/2036 *	1,629	0.62
400	HSBC Holdings Plc, 4.762%, due 29/03/2033 *	386	0.15
1,240	HSBC Holdings Plc, 6.375%, Perpetual *	1,241	0.47
GBP 1,340	Lloyds Banking Group Plc, 8.500%, Perpetual *	1,838	0.70
GBP 1,275	Marston's Issuer Plc, Series B1, 7.716%, due 16/07/2035 *	1,271	0.48
GBP 660	NatWest Group Plc, 3.619%, due 29/03/2029 *	828	0.31
GBP 170	NatWest Markets Plc, 6.375%, due 08/11/2027	233	0.09
EUR 520	PEU Fin Plc, 7.250%, due 01/07/2028	597	0.23
GBP 730	Pinewood Finco Plc, 6.000%, due 27/03/2030	960	0.36
GBP 400	Pinnacle Bidco Plc, 10.000%, due 11/10/2028	565	0.21
GBP 550	Premier Foods Finance Plc, 3.500%, due 15/10/2026	705	0.27
EUR 430	RAY Financing LLC, 6.500%, due 15/07/2031	485	0.18
GBP 640	Saga Plc, 5.500%, due 15/07/2026	797	0.30
GBP 444	Tesco Property Finance 5 Plc, 5.661%, due 13/10/2041	586	0.22
GBP 1,002	Tesco Property Finance 6 Plc, 5.411%, due 13/07/2044	1,291	0.49
GBP 810	Vmed O2 UK Financing I Plc, 4.500%, due 15/07/2031	919	0.35
GBP 1,020	Vodafone Group Plc, 8.000%, due 30/08/2086 *	1,467	0.55
GBP 460	Wheel Bidco Ltd, 6.750%, due 15/07/2026	518	0.20
GBP 1,000	Whitbread Group Plc, 2.375%, due 31/05/2027	1,216	0.46
		20,738	7.86
United States — 16.69% (29 February 2024: 17.67%)			
EUR 930	Air Lease Corp, 3.700%, due 15/04/2030	1,024	0.39
128	American Airlines Inc/AAdvantage Loyalty IP Ltd, 144A, 5.500%, due 20/04/2026	128	0.05
1,320	American Airlines Inc/AAdvantage Loyalty IP Ltd, 144A, 5.750%, due 20/04/2029	1,295	0.49
660	American Axle & Manufacturing Inc, 5.000%, due 01/10/2029	615	0.23
200	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc, 144A, 4.000%, due 01/09/2029	173	0.07
1,310	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc, 144A, 5.250%, due 15/08/2027	789	0.30
570	Bank of America Corp, 5.015%, due 22/07/2033 *	577	0.22
280	Bank of America Corp, 5.288%, due 25/04/2034 *	287	0.11
1,150	Bank of America Corp, 3.311%, due 22/04/2042 *	907	0.34
140	Bank of America Corp, 4.083%, due 20/03/2051 *	118	0.04
840	Caesars Entertainment Inc, 144A, 6.500%, due 15/02/2032	864	0.33
650	Carnival Corp, 144A, 10.500%, due 01/06/2030	706	0.27
320	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.500%, due 01/06/2033	268	0.10
1,020	Centene Corp, 4.625%, due 15/12/2029	993	0.38
400	Charles Schwab Corp/The, Series H, 4.000%, Perpetual *	349	0.13
1,380	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.500%, due 01/06/2041	963	0.36
250	Cigna Group/The, 4.800%, due 15/08/2038	240	0.09
1,030	Citigroup Inc, 8.125%, due 15/07/2039	1,341	0.51
1,798	Continental Resources Inc/OK, 4.900%, due 01/06/2044	1,531	0.58
750	CSC Holdings LLC, 144A, 6.500%, due 01/02/2029	567	0.21
680	DCP Midstream Operating LP, 144A, 6.450%, due 03/11/2036	738	0.28
624	Devon Energy Corp, 5.250%, due 15/10/2027	628	0.24
246	Devon Energy Corp, 5.875%, due 15/06/2028	248	0.09
1,000	Devon Energy Corp, 5.200%, due 15/09/2034	989	0.37
1,060	Directv Financing LLC / Directv Financing Co-Obligor Inc, 144A, 5.875%, due 15/08/2027	1,027	0.39
420	DISH DBS Corp, 5.875%, due 15/11/2024	409	0.16
1,160	DISH DBS Corp, 7.750%, due 01/07/2026	781	0.30
670	DISH DBS Corp, 144A, 5.750%, due 01/12/2028	517	0.20
730	Diversified Healthcare Trust, 9.750%, due 15/06/2025	732	0.28
380	EQT Corp, 5.000%, due 15/01/2029	382	0.14
390	Ford Motor Credit Co LLC, 3.815%, due 02/11/2027	374	0.14
1,515	Ford Motor Credit Co LLC, 2.900%, due 10/02/2029	1,372	0.52
1,430	Freeport-McMoRan Inc, 5.450%, due 15/03/2043	1,402	0.53
235	Goldman Sachs Capital II, 6.045%, Perpetual *	199	0.08
GBP 590	Goldman Sachs Group Inc/The, 3.625%, due 29/10/2029 *	738	0.28
1,400	H&E Equipment Services Inc, 144A, 3.875%, due 15/12/2028	1,298	0.49
330	JPMorgan Chase & Co, 3.328%, due 22/04/2052 *	246	0.09
260	Kroger Co/The, 5.000%, due 15/09/2034	259	0.10
440	Legacy LifePoint Health LLC, 144A, 4.375%, due 15/02/2027	430	0.16
930	Morgan Stanley, 3.622%, due 01/04/2031 *	883	0.33
640	Netflix Inc, 144A, 4.875%, due 15/06/2030	655	0.25
690	Occidental Petroleum Corp, 3.500%, due 15/08/2029	651	0.25
1,850	Range Resources Corp, 144A, 4.750%, due 15/02/2030	1,777	0.67
320	Royal Caribbean Cruises Ltd, 144A, 6.250%, due 15/03/2032	331	0.13
205	Southern Natural Gas Co LLC, 8.000%, due 01/03/2032	242	0.09
500	Southwestern Energy Co, 8.375%, due 15/09/2028	514	0.19
1,210	Southwestern Energy Co, 4.750%, due 01/02/2032	1,147	0.43
700	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	438	0.17
1,620	Sprint Capital Corp, 8.750%, due 15/03/2032	2,000	0.76
640	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 5.500%, due 01/03/2030	649	0.25
450	T-Mobile USA Inc, 3.875%, due 15/04/2030	433	0.16
1,130	United Airlines Inc, 144A, 4.625%, due 15/04/2029	1,076	0.41
790	United Rentals North America Inc, 5.500%, due 15/05/2027	793	0.30
1,000	United Rentals North America Inc, 3.875%, due 15/02/2031	924	0.35
530	Viking Ocean Cruises Ship VII Ltd, 144A, 5.625%, due 15/02/2029	526	0.20
1,000	VOC Escrow Ltd, 144A, 5.000%, due 15/02/2028	982	0.37
GBP 510	Wells Fargo & Co, 3.473%, due 26/04/2028 *	644	0.24
730	Wells Fargo & Co, 5.013%, due 04/04/2051 *	700	0.27
880	Wells Fargo & Co, Series U, 5.875%, Perpetual *	876	0.33
210	Western Midstream Operating LP, 3.950%, due 01/06/2025	208	0.08
480	Western Midstream Operating LP, 5.500%, due 15/08/2048	441	0.17
720	Western Midstream Operating LP, 5.250%, due 01/02/2050	652	0.25
		44,046	16.69
Total Corporate Bonds and Notes (Cost $117,328)		114,426	43.37
Government Bonds and Notes — 39.57% (29 February 2024: 37.64%)			
Argentina — 0.27% (29 February 2024: 0.53%)			
1,594	Provincia de Buenos Aires/Government Bonds, 144A, 6.625%, due 01/09/2037	721	0.27
Brazil — 0.95% (29 February 2024: 1.23%)			
BRL 14,694	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2027	2,512	0.95
Colombia — 0.41% (29 February 2024: 0.44%)			
1,350	Colombia Government International Bond, 5.625%, due 26/02/2044	1,079	0.41
Cote d'Ivoire (Ivory Coast) — 0.35% (29 February 2024: 0.36%)			
EUR 880	Ivory Coast Government International Bond, 5.250%, due 22/03/2030	918	0.35
Dominican Republic — 0.49% (29 February 2024: 0.50%)			
1,360	Dominican Republic International Bond, 144A, 4.875%, due 23/09/2032	1,282	0.49
Egypt — 0.90% (29 February 2024: 0.96%)			
1,360	Egypt Government International Bond, 3.875%, due 16/02/2026	1,287	0.49

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
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
2,320	United States Treasury Note/Bond, 4.000%, due 15/11/2042	2,239	0.85
1,696	United States Treasury Note/Bond, 4.375%, due 15/08/2043	1,713	0.65
1,650	United States Treasury Note/Bond, 3.000%, due 15/05/2045	1,349	0.51
15	United States Treasury Note/Bond, 3.000%, due 15/11/2045	12	–
500	United States Treasury Note/Bond, 2.250%, due 15/08/2046	352	0.13
360	United States Treasury Note/Bond, 3.000%, due 15/02/2047	290	0.11
7,240	United States Treasury Note/Bond, 3.125%, due 15/05/2048	5,916	2.24
820	United States Treasury Note/Bond, 3.000%, due 15/02/2049	653	0.25
430	United States Treasury Note/Bond, 2.875%, due 15/05/2049	334	0.13
40	United States Treasury Note/Bond, 1.250%, due 15/05/2050	21	0.01
200	United States Treasury Note/Bond, 1.375%, due 15/08/2050	108	0.04
270	United States Treasury Note/Bond, 3.000%, due 15/08/2052	214	0.08
410	United States Treasury Note/Bond, 3.625%, due 15/05/2053	368	0.14
		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 Managament, 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	% 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
Asset-Backed Securities — 7.65% (29 February 2024: 5.29%)			
110	1988 CLO 5 Ltd, Series 2024 5A, Class D1, 144A, 8.625%, due 15/07/2037 *	110	0.12
500	522 Funding CLO 2018-3A Ltd, Series 2018 3A, Class DR, 144A, 8.644%, due 20/10/2031 *	502	0.55
250	AB BSL CLO 2 Ltd, Series 2021 2A, Class D, 144A, 8.913%, due 15/04/2034 *	251	0.27
310	AGL CLO 6 Ltd, Series 2020 6A, Class ER, 144A, 12.044%, due 20/07/2034 *	311	0.34
100	AIMCO CLO 16 Ltd, Series 2021 16A, Class D1R, 144A, 8.221%, due 17/07/2037 *	100	0.11
110	Apex Credit CLO 2020 Ltd, Series 2020 1A, Class DRR, 144A, 9.643%, due 20/04/2035 *	111	0.12
300	Apex Credit CLO 2022-1 Ltd, Series 2022 1A, Class D, 144A, 9.682%, due 22/04/2033 *	301	0.33
160	Bain Capital Credit CLO 2019-1, Series 2019 1A, Class DR2, 144A, 8.218%, due 19/04/2034 *	160	0.17
440	Ballyrock CLO 2018-1 Ltd, Series 2018 1A, Class C, 144A, 8.694%, due 20/04/2031 *	442	0.48
420	Canyon CLO 2020-1 Ltd, Series 2020 1A, Class ER, 144A, 11.913%, due 15/07/2034 *	418	0.45
250	Carval Clo X-C Ltd/Jersey, Series 2024 2A, Class D2, 144A, 9.688%, due 20/07/2037 *	250	0.27
250	CarVal CLO XI C Ltd, Series 2024 3A, Class D1, 144A, 0.000%, due 20/10/2037 *	251	0.27
200	Golub Capital Partners CLO 60B Ltd, Series 2022 60A, Class ER, 144A, 11.285%, due 25/10/2034 *	199	0.22
150	Golub Capital Partners CLO 74 B Ltd, Series 2024 74A, Class D1, 144A, 8.515%, due 25/07/2037 *	152	0.17
150	Golub Capital Partners CLO 76 B Ltd, Series 2024 76A, Class D1, 144A, 0.000%, due 25/10/2037 *	151	0.16
250	Greenwood Park CLO Ltd, Series 2018 1A, Class E, 144A, 10.513%, due 15/04/2031 *	249	0.27
510	Grippen Park CLO Ltd, Series 2017 1A, Class E, 144A, 11.244%, due 20/01/2030 *	511	0.55
150	HPS Loan Management 2024-20 Ltd, Series 2024 20A, Class D2, 144A, 9.736%, due 25/07/2037 *	150	0.16
443	Magnetite XII Ltd, Series 2015 12A, Class ER, 144A, 11.243%, due 15/10/2031 *	445	0.48
250	Neuberger Berman CLO XVIII Ltd, Series 2014 18A, Class DR2, 144A, 11.464%, due 21/10/2030 *	248	0.27
250	Neuberger Berman Loan Advisers CLO 28 Ltd, Series 2018 28A, Class D, 144A, 8.394%, due 20/04/2030 *	251	0.27
140	Neuberger Berman Loan Advisers Clo 56 Ltd, Series 2024 56A, Class E, 144A, 11.069%, due 24/07/2037 *	139	0.15
300	Ocean Trails CLO V, Series 2014 5A, Class DRR, 144A, 9.013%, due 13/10/2031 *	291	0.32
200	Ocean Trails CLO XIV Ltd, Series 2023 14A, Class D, 144A, 11.102%, due 20/01/2035 *	203	0.22
150	OHA Credit Funding 11 Ltd, Series 2022 11A, Class D1R, 144A, 8.056%, due 19/07/2037 *	150	0.16
130	OHA Credit Funding 19 Ltd, Series 2024 19A, Class D1, 144A, 8.194%, due 20/07/2037 *	130	0.14
200	Palmer Square CLO 2022-3 Ltd, Series 2022 3A, Class D1R, 144A, 8.135%, due 20/07/2037 *	201	0.22
180	Trinitas CLO XXIX Ltd, Series 2024 29A, Class D1, 144A, 8.709%, due 23/07/2037 *	181	0.20
190	Warwick Capital CLO 1 Ltd, Series 2023 1A, Class D, 144A, 10.882%, due 20/10/2036 *	197	0.21
Total Asset-Backed Securities (Cost $6,965)		7,055	7.65
Corporate Bonds and Notes — 82.89% (29 February 2024: 85.85%)			
Canada — 2.45% (29 February 2024: 3.12%)			
250	Bank of Nova Scotia/The, 8.000%, due 27/01/2084 *	266	0.29
530	Bombardier Inc, 144A, 8.750%, due 15/11/2030	579	0.63
280	Bombardier Inc, 144A, 7.250%, due 01/07/2031	294	0.32
270	Cascades Inc/Cascades USA Inc, 144A, 5.375%, due 15/01/2028	264	0.29
300	Empire Communities Corp, 144A, 9.750%, due 01/05/2029	316	0.34
310	Toronto-Dominion Bank/The, 8.125%, due 31/10/2082 *	331	0.36
200	Toronto-Dominion Bank/The, 7.250%, due 31/07/2084 *	205	0.22
		2,255	2.45
France — 2.76% (29 February 2024: 2.65%)			
240	Altice France SA, 144A, 5.500%, due 15/01/2028	171	0.19
670	Altice France SA, 144A, 5.125%, due 15/07/2029	468	0.51
810	BNP Paribas SA, 144A, 7.750%, Perpetual *	844	0.91
210	BNP Paribas SA, 144A, 8.000%, Perpetual *	221	0.24
820	Credit Agricole SA, 144A, 8.125%, Perpetual *	843	0.91
		2,547	2.76
Germany — 0.70% (29 February 2024: 0.70%)			
450	ZF North America Capital Inc, 144A, 7.125%, due 14/04/2030	472	0.51
170	ZF North America Capital Inc, 144A, 6.875%, due 23/04/2032	177	0.19
		649	0.70
Hong Kong — 0.25% (29 February 2024: 0.23%)			
250	Melco Resorts Finance Ltd, 144A, 5.375%, due 04/12/2029	229	0.25
India — 0.36% (29 February 2024: 0.34%)			
340	CA Magnum Holdings, 144A, 5.375%, due 31/10/2026	333	0.36
Ireland — 0.23% (29 February 2024: 0.00%)			
210	AerCap Holdings NV, 5.875%, due 10/10/2079 *	210	0.23
Israel — 1.39% (29 February 2024: 1.23%)			
450	Teva Pharmaceutical Finance Co LLC, 6.150%, due 01/02/2036	464	0.51
710	Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	813	0.88
		1,277	1.39
Italy — 1.69% (29 February 2024: 1.81%)			
700	Intesa Sanpaolo SpA, 144A, 5.710%, due 15/01/2026	703	0.76
413	Optics Bidco SpA, 144A, 6.000%, due 30/09/2034	403	0.44
460	UniCredit SpA, 144A, 5.459%, due 30/06/2035 *	449	0.49
		1,555	1.69
Luxembourg — 0.62% (29 February 2024: 1.04%)			
300	Altice Financing SA, 144A, 5.750%, due 15/08/2029	231	0.25
710	Altice France Holding SA, 144A, 10.500%, due 15/05/2027	282	0.30
260	ARD Finance SA, 144A, 6.500%, due 30/06/2027	62	0.07
		575	0.62
Macau — 0.53% (29 February 2024: 0.69%)			
510	Wynn Macau Ltd, 144A, 5.625%, due 26/08/2028	487	0.53
Netherlands — 0.21% (29 February 2024: 0.42%)			
200	Sunrise HoldCo IV BV, 144A, 5.500%, due 15/01/2028	197	0.21
Poland — 0.37% (29 February 2024: 0.33%)			
370	Canpack SA / Canpack US LLC, 144A, 3.875%, due 15/11/2029	339	0.37
Spain — 0.50% (29 February 2024: 0.44%)			
400	Banco Santander SA, 9.625%, Perpetual *	465	0.50
Switzerland — 1.55% (29 February 2024: 1.45%)			
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
230	UBS Group AG, 144A, 9.250%, Perpetual *	254	0.28
210	VistaJet Malta Finance Plc / Vista Management Holding Inc, 144A, 7.875%, due 01/05/2027	197	0.21
60	VistaJet Malta Finance Plc / Vista Management Holding Inc, 144A, 9.500%, due 01/06/2028	56	0.06
390	VistaJet Malta Finance Plc / Vista Management Holding Inc, 144A, 6.375%, due 01/02/2030	320	0.35
		1,433	1.55
United Arab Emirates — 0.39% (29 February 2024: 0.38%)			
380	Shelf Drilling Holdings Ltd, 144A, 9.625%, due 15/04/2029	358	0.39
United Kingdom — 1.97% (29 February 2024: 3.49%)			
330	Global Auto Holdings Ltd/AAG FH UK Ltd, 144A, 8.750%, due 15/01/2032	316	0.34
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
Corporate Bonds and Notes — (continued)			
United States — (continued)			
140	Beacon Roofing Supply Inc, 144A, 6.500%, due 01/08/2030	144	0.16
450	Berry Petroleum Co LLC, 144A, 7.000%, due 15/02/2026	446	0.48
80	Bloom Energy Corp, 144A, 3.000%, due 01/06/2029	72	0.08
330	Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 7.250%, due 15/07/2032	346	0.38
370	Boost Newco Borrower LLC, 144A, 7.500%, due 15/01/2031	395	0.43
140	Boyne USA Inc, 144A, 4.750%, due 15/05/2029	134	0.15
330	Burford Capital Global Finance LLC, 144A, 6.875%, due 15/04/2030	327	0.35
350	Burford Capital Global Finance LLC, 144A, 9.250%, due 01/07/2031	375	0.41
500	Caesars Entertainment Inc, 144A, 7.000%, due 15/02/2030	518	0.56
160	Caesars Entertainment Inc, 144A, 6.500%, due 15/02/2032	164	0.18
100	Carnival Corp, 144A, 5.750%, due 01/03/2027	100	0.11
1,190	Carnival Corp, 144A, 10.500%, due 01/06/2030	1,292	1.40
480	Carriage Purchaser Inc, 144A, 7.875%, due 15/10/2029	442	0.48
1,040	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.750%, due 01/02/2032	907	0.98
290	CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, due 01/05/2032	248	0.27
530	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.500%, due 01/06/2033	444	0.48
140	Central Parent Inc / CDK Global Inc, 144A, 7.250%, due 15/06/2029	141	0.15
390	Charles Schwab Corp/The, Series H, 4.000%, Perpetual *	340	0.37
260	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.700%, due 01/04/2051	165	0.18
470	Chord Energy Corp, 144A, 6.375%, due 01/06/2026	474	0.51
210	CHS/Community Health Systems Inc, 144A, 6.875%, due 15/04/2029	181	0.20
140	CHS/Community Health Systems Inc, 144A, 6.125%, due 01/04/2030	111	0.12
860	CHS/Community Health Systems Inc, 144A, 5.250%, due 15/05/2030	772	0.84
560	CHS/Community Health Systems Inc, 144A, 10.875%, due 15/01/2032	607	0.66
270	Citigroup Inc, Series BB, 7.200%, Perpetual *	283	0.31
135	Clean Harbors Inc, 144A, 6.375%, due 01/02/2031	138	0.15
370	Clear Channel Outdoor Holdings Inc, 144A, 7.500%, due 01/06/2029	312	0.34
210	Cloud Software Group Inc, 144A, 9.000%, due 30/09/2029	212	0.23
320	Cloud Software Group Inc, 144A, 8.250%, due 30/06/2032	335	0.36
320	Coinbase Global Inc, 144A, 3.625%, due 01/10/2031	264	0.29
700	CommScope LLC, 144A, 4.750%, due 01/09/2029	565	0.61
130	CommScope Technologies LLC, 144A, 5.000%, due 15/03/2027	100	0.11
160	Crescent Energy Finance LLC, 144A, 9.250%, due 15/02/2028	170	0.18
290	Crescent Energy Finance LLC, 144A, 7.625%, due 01/04/2032	299	0.32
270	CSC Holdings LLC, 144A, 11.250%, due 15/05/2028	240	0.26
810	CSC Holdings LLC, 144A, 6.500%, due 01/02/2029	612	0.66
320	CSC Holdings LLC, 144A, 5.750%, due 15/01/2030	128	0.14
250	CSC Holdings LLC, 144A, 4.125%, due 01/12/2030	165	0.18
200	CSC Holdings LLC, 144A, 3.375%, due 15/02/2031	129	0.14
230	CSC Holdings LLC, 144A, 5.000%, due 15/11/2031	87	0.09
490	Cushman & Wakefield US Borrower LLC, 144A, 8.875%, due 01/09/2031	531	0.58
190	Directv Financing LLC / Directv Financing Co-Obligor Inc, 144A, 5.875%, due 15/08/2027	184	0.20
920	DISH DBS Corp, 7.750%, due 01/07/2026	620	0.67
630	DISH DBS Corp, 144A, 5.750%, due 01/12/2028	486	0.53
1,010	DISH DBS Corp, 5.125%, due 01/06/2029	461	0.50
80	Diversified Healthcare Trust, 9.750%, due 15/06/2025	80	0.09
170	Diversified Healthcare Trust, 4.750%, due 15/02/2028	150	0.16
440	Dornoch Debt Merger Sub Inc, 144A, 6.625%, due 15/10/2029	372	0.40
270	DraftKings Holdings Inc, zero coupon, due 15/03/2028	226	0.25
360	Elastic NV, 144A, 4.125%, due 15/07/2029	336	0.36
240	Endo Finance Holdings Inc, 144A, 8.500%, due 15/04/2031 †	255	0.28
500	EquipmentShare.com Inc, 144A, 8.625%, due 15/05/2032	523	0.57
230	Esab Corp, 144A, 6.250%, due 15/04/2029	237	0.26
300	Fertitta Entertainment LLC / Fertitta Entertainment Finance Co Inc, 144A, 4.625%, due 15/01/2029	281	0.30
150	FirstCash Inc, 144A, 4.625%, due 01/09/2028	144	0.16
250	FirstCash Inc, 144A, 5.625%, due 01/01/2030	247	0.27
120	FirstCash Inc, 144A, 6.875%, due 01/03/2032	123	0.13
481	Five Point Operating Co LP / Five Point Capital Corp, 144A, 10.500%, due 15/01/2028	494	0.54
730	Foot Locker Inc, 144A, 4.000%, due 01/10/2029	636	0.69
500	Ford Motor Credit Co LLC, 4.000%, due 13/11/2030	461	0.50
490	Full House Resorts Inc, 144A, 8.250%, due 15/02/2028	486	0.53
470	Gannett Holdings LLC, 144A, 6.000%, due 01/11/2026	470	0.51
240	Garrett Motion Holdings Inc / Garrett LX I Sarl, 144A, 7.750%, due 31/05/2032	249	0.27
160	Gates Corp/DE, 144A, 6.875%, due 01/07/2029	164	0.18
340	Gen Digital Inc, 144A, 7.125%, due 30/09/2030	355	0.39
380	GFL Environmental Inc, 144A, 4.750%, due 15/06/2029	368	0.40
510	Gray Television Inc, 144A, 5.375%, due 15/11/2031	293	0.32
390	H&E Equipment Services Inc, 144A, 3.875%, due 15/12/2028	362	0.39
207	HCA Inc, 7.500%, due 15/11/2095	234	0.25
330	Hilcorp Energy I LP / Hilcorp Finance Co, 144A, 6.250%, due 15/04/2032	329	0.36
150	Hilcorp Energy I LP / Hilcorp Finance Co, 144A, 8.375%, due 01/11/2033	164	0.18
460	Howard Midstream Energy Partners LLC, 144A, 7.375%, due 15/07/2032	477	0.52
150	iHeartCommunications Inc, 144A, 5.250%, due 15/08/2027	94	0.10
230	iHeartCommunications Inc, 144A, 4.750%, due 15/01/2028	132	0.14
490	IIP Operating Partnership LP, 5.500%, due 25/05/2026	471	0.51
100	Jane Street Group / JSG Finance Inc, 144A, 4.500%, due 15/11/2029	95	0.10
340	Jane Street Group / JSG Finance Inc, 144A, 7.125%, due 30/04/2031	357	0.39
220	JB Poindexter & Co Inc, 144A, 8.750%, due 15/12/2031	232	0.25
70	JetBlue Airways Corp / JetBlue Loyalty LP, 144A, 9.875%, due 20/09/2031	69	0.08
180	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 144A, 4.750%, due 15/06/2029	174	0.19
520	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 144A, 7.000%, due 15/07/2031	541	0.59
240	Level 3 Financing Inc, 144A, 11.000%, due 15/11/2029	263	0.29
610	LifePoint Health Inc, 144A, 9.875%, due 15/08/2030	670	0.73
200	LifePoint Health Inc, 144A, 11.000%, due 15/10/2030	226	0.24
220	Lightning Power LLC, 144A, 7.250%, due 15/08/2032	227	0.25
270	LSF11 A5 HoldCo LLC, 144A, 6.625%, due 15/10/2029	260	0.28
130	Madison IAQ LLC, 144A, 4.125%, due 30/06/2028	124	0.13
400	Madison IAQ LLC, 144A, 5.875%, due 30/06/2029	382	0.41
450	Masterbrand Inc, 144A, 7.000%, due 15/07/2032	464	0.50
250	Match Group Holdings II LLC, 144A, 3.625%, due 01/10/2031	222	0.24
400	Medline Borrower LP, 144A, 5.250%, due 01/10/2029	393	0.43
250	Medline Borrower LP/Medline Co-Issuer Inc, 144A, 6.250%, due 01/04/2029	258	0.28
590	Michaels Cos Inc/The, 144A, 5.250%, due 01/05/2028	464	0.50
280	Midcap Financial Issuer Trust, 144A, 6.500%, due 01/05/2028	269	0.29
420	Midcap Financial Issuer Trust, 144A, 5.625%, due 15/01/2030	384	0.42
280	Miter Brands Acquisition Holdco Inc / MIWD Borrower LLC, 144A, 6.750%, due 01/04/2032	288	0.31
170	MIWD Holdco II LLC / MIWD Finance Corp, 144A, 5.500%, due 01/02/2030	162	0.18
80	Mohegan Tribal Gaming Authority, 144A, 8.000%, due 01/02/2026	78	0.08
300	MPT Operating Partnership LP / MPT Finance Corp, 3.500%, due 15/03/2031	205	0.22
900	NCL Corp Ltd, 144A, 8.125%, due 15/01/2029	963	1.04
320	NCL Corp Ltd, 144A, 7.750%, due 15/02/2029	342	0.37
320	NCR Atleos Corp, 144A, 9.500%, due 01/04/2029	353	0.38
110	NextEra Energy Operating Partners LP, 144A, 7.250%, due 15/01/2029	115	0.12
140	NextEra Energy Partners LP, 144A, 2.500%, due 15/06/2026	130	0.14
370	Northern Oil & Gas Inc, 144A, 8.125%, due 01/03/2028	379	0.41
760	Northwest Acquisitions ULC / Dominion Finco Inc, 144A, 7.125%, due 01/11/2022 ∞ε	–	–
160	Park-Ohio Industries Inc, 6.625%, due 15/04/2027	155	0.17
170	Permian Resources Operating LLC, 144A, 8.000%, due 15/04/2027	176	0.19
290	Permian Resources Operating LLC, 144A, 9.875%, due 15/07/2031	326	0.35
450	Permian Resources Operating LLC, 144A, 7.000%, due 15/01/2032	472	0.51
200	Permian Resources Operating LLC, 144A, 6.250%, due 01/02/2033	205	0.22
500	PetSmart Inc / PetSmart Finance Corp, 144A, 7.750%, due 15/02/2029	493	0.53
880	PM General Purchaser LLC, 144A, 9.500%, due 01/10/2028	903	0.98
340	Prime Security Services Borrower LLC / Prime Finance Inc, 144A, 6.250%, due 15/01/2028	339	0.37
335	Rackspace Finance LLC, 144A, 3.500%, due 15/05/2028	152	0.16
230	Railworks Holdings LP / Railworks Rally Inc, 144A, 8.250%, due 15/11/2028	236	0.26
310	Range Resources Corp, 8.250%, due 15/01/2029	321	0.35
230	Range Resources Corp, 144A, 4.750%, due 15/02/2030	221	0.24
990	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 144A, 4.000%, due 15/10/2033	874	0.95
920	Royal Caribbean Cruises Ltd, 144A, 6.000%, due 01/02/2033	943	1.02
200	RR Donnelley & Sons Co, 144A, 9.500%, due 01/08/2029	198	0.21
430	RR Donnelley & Sons Co, 144A, 10.875%, due 01/08/2029	421	0.46
460	Sally Holdings LLC / Sally Capital Inc, 6.750%, due 01/03/2032	470	0.51
2	Service Corp International/US, 7.500%, due 01/04/2027	2	–

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
Corporate Bonds and Notes — (continued)			
United States — (continued)			
240	Service Corp International/US, 4.000%, due 15/05/2031	220	0.24
300	Service Properties Trust, 8.375%, due 15/06/2029	297	0.32
370	Service Properties Trust, 144A, 8.625%, due 15/11/2031	396	0.43
220	Shift4 Payments LLC / Shift4 Payments Finance Sub Inc, 144A, 6.750%, due 15/08/2032	227	0.25
280	Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons Pet Food Inc/Simmons Feed, 144A, 4.625%, due 01/03/2029	264	0.29
330	Sizzling Platter LLC / Sizzling Platter Finance Corp, 144A, 8.500%, due 28/11/2025	333	0.36
490	Sotera Health Holdings LLC, 144A, 7.375%, due 01/06/2031	513	0.56
490	Southwestern Energy Co, 4.750%, due 01/02/2032	465	0.50
70	Speedway Motorsports LLC / Speedway Funding II Inc, 144A, 4.875%, due 01/11/2027	69	0.07
380	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	238	0.26
150	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	94	0.10
440	Starwood Property Trust Inc, 144A, 7.250%, due 01/04/2029	459	0.50
170	StoneX Group Inc, 144A, 7.875%, due 01/03/2031	179	0.19
400	Sunnova Energy Corp, 144A, 5.875%, due 01/09/2026	376	0.41
170	Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 144A, 6.000%, due 31/12/2030	162	0.18
250	Titan International Inc, 7.000%, due 30/04/2028	245	0.27
260	TopBuild Corp, 144A, 3.625%, due 15/03/2029	241	0.26
500	TransDigm Inc, 144A, 6.750%, due 15/08/2028	515	0.56
100	TransDigm Inc, 144A, 7.125%, due 01/12/2031	106	0.11
470	Triton Water Holdings Inc, 144A, 6.250%, due 01/04/2029	467	0.51
360	Tutor Perini Corp, 144A, 11.875%, due 30/04/2029	392	0.42
560	United Airlines Inc, 144A, 4.625%, due 15/04/2029	533	0.58
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
179	US Renal Care Inc, 144A, 10.625%, due 28/06/2028	155	0.17
690	Venture Global Calcasieu Pass LLC, 144A, 6.250%, due 15/01/2030	718	0.78
180	Venture Global Calcasieu Pass LLC, 144A, 4.125%, due 15/08/2031	167	0.18
120	Venture Global Calcasieu Pass LLC, 144A, 3.875%, due 01/11/2033	107	0.12
210	Venture Global LNG Inc, 144A, 7.000%, due 15/01/2030	215	0.23
630	Venture Global LNG Inc, 144A, 9.875%, due 01/02/2032	700	0.76
230	VFH Parent LLC / Valor Co-Issuer Inc, 144A, 7.500%, due 15/06/2031	239	0.26
190	Viasat Inc, 144A, 7.500%, due 30/05/2031	146	0.16
700	Viking Cruises Ltd, 144A, 7.000%, due 15/02/2029	710	0.77
260	Viking Cruises Ltd, 144A, 9.125%, due 15/07/2031	285	0.31
120	Vistra Operations Co LLC, 144A, 7.750%, due 15/10/2031	128	0.14
800	WW International Inc, 144A, 4.500%, due 15/04/2029	206	0.22
400	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 144A, 7.125%, due 15/02/2031	425	0.46
640	XPO CNW Inc, 6.700%, due 01/05/2034	667	0.72
290	XPO Inc, 144A, 7.125%, due 01/02/2032	304	0.33
400	ZipRecruiter Inc, 144A, 5.000%, due 15/01/2030	359	0.39
		60,669	65.79
Zambia — 1.13% (29 February 2024: 0.78%)			
980	First Quantum Minerals Ltd, 144A, 9.375%, due 01/03/2029	1,044	1.13
Total Corporate Bonds and Notes (Cost $80,135)		76,439	82.89
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
628	Provincia de Buenos Aires/Government Bonds, 144A, 6.625%, due 01/09/2037	284	0.31
		311	0.34
Total Government Bonds and Notes (Cost $283)		311	0.34
Loan Notes — 6.47% (29 February 2024: 6.41%)			
176	19th Holdings Golf, LLC, 8.700%, due 07/02/2029 *	173	0.19
271	Adtalem Global Education, 8.060%, due 14/08/2028 *	272	0.29
462	Asurion LLC, 9.444%, due 17/08/2028 *	459	0.50
249	Clarios Global LP, 7.844%, due 06/05/2030 *	250	0.27
190	Cotiviti Inc, 8.592%, due 24/02/2031 *	190	0.20
570	DCert Buyer, Inc., 12.344%, due 16/02/2029 *	496	0.54
190	Deerfield Dakota Holding LLC, 12.346%, due 14/04/2028 *	191	0.21
258	Eyecare Tranche, 9.989%, due 15/11/2028 *	164	0.18
489	Focus Financial Partners LLC, 8.094%, due 30/06/2028 *	489	0.53
210	Genesee & Wyoming Inc, 7.335%, due 07/04/2031 *	210	0.23
210	Gray Television, 10.592%, due 23/05/2029 *	201	0.22
93	Magenta Buyer LLC, 11.366%, due 27/07/2028 *†	24	0.02
27	Magenta Buyer LLC, 12.116%, due 27/07/2028 *†	17	0.02
21	Magenta Buyer LLC, 11.866%, due 27/07/2028 *†	19	0.02
47	MRI Software, 10.185%, due 10/02/2027 *	46	0.05
81	MRI Software, 10.185%, due 10/02/2027 *	81	0.09
158	Neptune Bidco U.S. Inc, 10.404%, due 11/04/2029 *	152	0.16
457	Phoenix Guarantor Inc, 8.594%, due 13/02/2031 *	459	0.50
83	Redstone Holdco 2 LP, 10.264%, due 27/04/2028 *	66	0.07
653	Rent-A-Center Inc/TX, 8.002%, due 17/02/2028 *	652	0.71
359	Station Casinos LLC, 7.594%, due 07/03/2031 *	360	0.39
120	United Airlines Inc, 8.033%, due 17/02/2031 *	120	0.13
893	Vericast Corp, 13.029%, due 15/06/2030 *	874	0.95
Total Loan Notes (Cost $6,202)		5,965	6.47
Collective Investment Schemes — 0.01% (29 February 2024: 0.60%)			
11	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	11	0.01
Total Collective Investment Schemes (Cost $11)		11	0.01
Common Stock — 0.16% (29 February 2024: 0.33%)			
Switzerland — 0.08% (29 February 2024: 0.33%)			
2,640	Credit Suisse Group AG Escrow †∞	79	0.08
United States — 0.08% (29 February 2024: 0.00%)			
3	Endo Inc	71	0.08
510	Par Pharmaceutical Escrow †∞	–	–
		71	0.08
Total Common Stock (Cost $463)		150	0.16
Total Investments at fair value through profit or loss (Cost $94,059)		89,931	97.52
Credit Default Swaps — 0.43% (29 February 2024: 0.43%)			
Unrealised appreciation of contracts (see below)		398	0.43
Forward Foreign Currency Contracts — 0.03% (29 February 2024: 0.01%)			
Unrealised appreciation of contracts (see below)		29	0.03
Total Financial Assets at fair value through profit or loss		90,358	97.98
Credit Default Swaps — (0.15%) (29 February 2024: (0.22%))			
Unrealised depreciation of contracts (see below)		(137)	(0.15)
Forward Foreign Currency Contracts — 0.00% (29 February 2024: 0.00%)			
Unrealised depreciation of contracts (see below)		–	–
Futures — (0.03%) (29 February 2024: 0.00%)			
Unrealised depreciation of contracts (see below)		(25)	(0.03)
Total Financial Liabilities at fair value through profit or loss		(162)	(0.18)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		90,196	97.80
Other Assets in Excess of Liabilities		2,020	2.20
Total Net Assets		$92,216	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 $72,271,000 or 78.37% 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).

ABBREVIATIONS:

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

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	89.84
Other transferable securities dealt in on another regulated market	6.38
Collective investment schemes	0.01
Financial derivative instruments	0.46
Other assets	3.31
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)

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

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
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 Uluslararasi Liman Isletmeciligi 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
Corporate Bonds and Notes — (continued)			
United States — (continued)			
90	Caesars Entertainment Inc, 144A, 6.500%, due 15/02/2032	93	0.20
230	Carnival Holdings Bermuda Ltd, 144A, 10.375%, due 01/05/2028	249	0.53
EUR 500	Carnival Plc, 1.000%, due 28/10/2029	468	1.00
110	Carriage Services Inc, 144A, 4.250%, due 15/05/2029	102	0.22
150	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.250%, due 15/01/2034	121	0.26
200	Centene Corp, 3.375%, due 15/02/2030	183	0.39
150	Charles Schwab Corp/The, Series H, 4.000%, Perpetual *	131	0.28
300	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.700%, due 01/04/2051	191	0.41
410	Charter Communications Operating LLC / Charter Communications Operating Capital, 3.850%, due 01/04/2061	249	0.53
300	CHS/Community Health Systems Inc, 144A, 10.875%, due 15/01/2032	325	0.69
120	Cloud Software Group Inc, 144A, 8.250%, due 30/06/2032	126	0.27
200	CSC Holdings LLC, 144A, 11.750%, due 31/01/2029	177	0.38
250	CSC Holdings LLC, 144A, 3.375%, due 15/02/2031	162	0.35
400	CSC Holdings LLC, 144A, 4.500%, due 15/11/2031	266	0.57
60	Cushman & Wakefield US Borrower LLC, 144A, 8.875%, due 01/09/2031	65	0.14
200	Delta Air Lines Inc, 2.900%, due 28/10/2024	199	0.42
200	Directv Financing LLC / Directv Financing Co-Obligor Inc, 144A, 5.875%, due 15/08/2027	194	0.41
230	DISH DBS Corp, 5.875%, due 15/11/2024	224	0.48
510	DISH DBS Corp, 5.125%, due 01/06/2029	233	0.50
720	DISH Network Corp, 3.375%, due 15/08/2026	454	0.97
100	Diversified Healthcare Trust, 4.375%, due 01/03/2031	77	0.16
120	Endo Finance Holdings Inc, 144A, 8.500%, due 15/04/2031	128	0.27
60	EquipmentShare.com Inc, 144A, 8.625%, due 15/05/2032	63	0.13
100	Esab Corp, 144A, 6.250%, due 15/04/2029	103	0.22
180	Full House Resorts Inc, 144A, 8.250%, due 15/02/2028	179	0.38
90	Garrett Motion Holdings Inc / Garrett LX I Sarl, 144A, 7.750%, due 31/05/2032	93	0.20
270	GFL Environmental Inc, 144A, 6.750%, due 15/01/2031	282	0.60
250	Graphic Packaging International LLC, 144A, 3.500%, due 01/03/2029	232	0.50
430	H&E Equipment Services Inc, 144A, 3.875%, due 15/12/2028	399	0.85
140	Hilcorp Energy I LP / Hilcorp Finance Co, 144A, 8.375%, due 01/11/2033	153	0.33
500	Hilton Domestic Operating Co Inc, 144A, 5.375%, due 01/05/2025	500	1.07
10	Howard Midstream Energy Partners LLC, 144A, 7.375%, due 15/07/2032	10	0.02
80	iHeartCommunications Inc, 6.375%, due 01/05/2026	67	0.14
150	Iron Mountain Inc, 144A, 7.000%, due 15/02/2029	156	0.33
200	Jane Street Group / JSG Finance Inc, 144A, 7.125%, due 30/04/2031	210	0.45
230	JB Poindexter & Co Inc, 144A, 8.750%, due 15/12/2031	243	0.52
30	JetBlue Airways Corp / JetBlue Loyalty LP, 144A, 9.875%, due 20/09/2031	30	0.06
60	Level 3 Financing Inc, 144A, 11.000%, due 15/11/2029	66	0.14
120	Lightning Power LLC, 144A, 7.250%, due 15/08/2032	124	0.26
70	Masterbrand Inc, 144A, 7.000%, due 15/07/2032	72	0.15
540	Match Group Holdings II LLC, 144A, 3.625%, due 01/10/2031	480	1.02
40	Medline Borrower LP/Medline Co-Issuer Inc, 144A, 6.250%, due 01/04/2029	41	0.09
170	Michaels Cos Inc/The, 144A, 5.250%, due 01/05/2028	134	0.29
150	Miter Brands Acquisition Holdco Inc / MIWD Borrower LLC, 144A, 6.750%, due 01/04/2032	154	0.33
265	NCL Corp Ltd, 144A, 3.625%, due 15/12/2024	264	0.56
60	NCL Corp Ltd, 144A, 8.125%, due 15/01/2029	64	0.14
120	Permian Resources Operating LLC, 144A, 6.250%, due 01/02/2033	123	0.26
265	Rackspace Finance LLC, 144A, 3.500%, due 15/05/2028	120	0.26
280	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 144A, 2.875%, due 15/10/2026	267	0.57
630	Royal Caribbean Cruises Ltd, 144A, 5.500%, due 01/04/2028	635	1.36
210	Sally Holdings LLC / Sally Capital Inc, 6.750%, due 01/03/2032	214	0.46
200	Service Corp International/US, 5.125%, due 01/06/2029	198	0.42
230	Service Properties Trust, 8.875%, due 15/06/2032	217	0.46
110	Shift4 Payments LLC / Shift4 Payments Finance Sub Inc, 144A, 6.750%, due 15/08/2032	114	0.24
290	Sirius XM Radio Inc, 144A, 4.125%, due 01/07/2030	261	0.56
150	Smyrna Ready Mix Concrete LLC, 144A, 8.875%, due 15/11/2031	161	0.34
140	Sotera Health Holdings LLC, 144A, 7.375%, due 01/06/2031	147	0.31
320	Southwestern Energy Co, 4.750%, due 01/02/2032	303	0.65
220	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	137	0.29
60	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	37	0.08
90	Starwood Property Trust Inc, 144A, 7.250%, due 01/04/2029	94	0.20
150	Suburban Propane Partners LP/Suburban Energy Finance Corp, 5.875%, due 01/03/2027	150	0.32
290	Tenet Healthcare Corp, 6.250%, due 01/02/2027	291	0.62
170	Titan International Inc, 7.000%, due 30/04/2028	166	0.36
250	T-Mobile USA Inc, 2.625%, due 15/04/2026	242	0.52
450	T-Mobile USA Inc, 2.625%, due 15/02/2029	415	0.89
240	TransDigm Inc, 144A, 7.125%, due 01/12/2031	254	0.54
100	United Airlines Inc, 4.375%, due 15/04/2026	98	0.21
200	United Airlines Inc, 144A, 4.625%, due 15/04/2029	190	0.41
550	United Rentals North America Inc, 3.875%, due 15/11/2027	531	1.13
50	Venture Global LNG Inc, 144A, 8.375%, due 01/06/2031	53	0.11
100	VFH Parent LLC / Valor Co-Issuer Inc, 144A, 7.500%, due 15/06/2031	104	0.22
100	Viasat Inc, 144A, 5.625%, due 15/04/2027	95	0.20
190	Viasat Inc, 144A, 7.500%, due 30/05/2031	146	0.31
120	Viking Ocean Cruises Ship VII Ltd, 144A, 5.625%, due 15/02/2029	119	0.25
120	Vistra Operations Co LLC, 144A, 7.750%, due 15/10/2031	128	0.27
230	WW International Inc, 144A, 4.500%, due 15/04/2029	59	0.13
190	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 144A, 7.125%, due 15/02/2031	202	0.43
90	XPO Inc, 144A, 7.125%, due 01/02/2032	94	0.20
		18,738	39.99
Zambia — 0.50% (29 February 2024: 0.47%)			
220	First Quantum Minerals Ltd, 144A, 9.375%, due 01/03/2029	234	0.50
Total Corporate Bonds and Notes (Cost $36,998)		34,780	74.22
Government Bonds and Notes — 19.21% (29 February 2024: 18.60%)			
Angola — 0.64% (29 February 2024: 0.60%)			
330	Angolan Government International Bond, 144A, 8.750%, due 14/04/2032	300	0.64
Argentina — 3.29% (29 February 2024: 2.76%)			
161	Argentine Republic Government International Bond, 1.000%, due 09/07/2029	97	0.21
285	Argentine Republic Government International Bond, 0.750%, due 09/07/2030	162	0.34
944	Argentine Republic Government International Bond, 4.125%, due 09/07/2035	421	0.90
1,248	Provincia de Buenos Aires/Government Bonds, 144A, 6.625%, due 01/09/2037	565	1.20
340	Provincia de Cordoba, 144A, 6.990%, due 01/06/2027	297	0.64
		1,542	3.29
Bahrain — 0.57% (29 February 2024: 0.52%)			
310	Bahrain Government International Bond, 144A, 6.000%, due 19/09/2044	267	0.57
Brazil — 0.43% (29 February 2024: 0.00%)			
200	Brazilian Government International Bond, 6.000%, due 07/04/2026	203	0.43
Costa Rica — 0.44% (29 February 2024: 0.42%)			
200	Costa Rica Government International Bond, 6.125%, due 19/02/2031	207	0.44
Cote d'Ivoire (Ivory Coast) — 0.80% (29 February 2024: 0.74%)			
410	Ivory Coast Government International Bond, 144A, 6.125%, due 15/06/2033	376	0.80
Dominican Republic — 1.67% (29 February 2024: 1.97%)			
380	Dominican Republic International Bond, 144A, 4.500%, due 30/01/2030	360	0.77
200	Dominican Republic International Bond, 144A, 7.050%, due 03/02/2031	215	0.46
220	Dominican Republic International Bond, 4.875%, due 23/09/2032	207	0.44
		782	1.67
Ecuador — 0.77% (29 February 2024: 0.55%)			
660	Ecuador Government International Bond, 144A, zero coupon, due 31/07/2030	360	0.77
Egypt — 1.30% (29 February 2024: 1.21%)			
300	Egypt Government International Bond, 6.588%, due 21/02/2028	280	0.60
350	Egypt Government International Bond, 144A, 7.600%, due 01/03/2029	330	0.70
		610	1.30
Indonesia — 0.44% (29 February 2024: 0.00%)			
IDR 3,150,000	Indonesia Treasury Bond, Series 101, 6.875%, due 15/04/2029	207	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
Government Bonds and Notes — (continued)			
Jordan — 0.96% (29 February 2024: 0.92%)			
440	Jordan Government International Bond, 144A, 7.750%, due 15/01/2028	451	0.96
Kenya — 0.39% (29 February 2024: 0.38%)			
200	Republic of Kenya Government International Bond, 144A, 7.250%, due 28/02/2028	184	0.39
Mexico — 1.55% (29 February 2024: 2.24%)			
MXN 1,240	Mexican Bonos, Series M, 7.750%, due 29/05/2031	57	0.12
MXN 10,720	Mexican Bonos, Series M, 7.750%, due 23/11/2034	476	1.02
MXN 4,680	Mexican Bonos, Series M, 7.750%, due 13/11/2042	192	0.41
		725	1.55
Nigeria — 1.27% (29 February 2024: 1.20%)			
360	Nigeria Government International Bond, 144A, 7.143%, due 23/02/2030	327	0.70
300	Nigeria Government International Bond, 144A, 7.875%, due 16/02/2032	268	0.57
		595	1.27
Oman — 0.46% (29 February 2024: 0.42%)			
200	Oman Government International Bond, 6.750%, due 17/01/2048	217	0.46
Panama — 1.05% (29 February 2024: 0.94%)			
650	Panama Government International Bond, 2.252%, due 29/09/2032	490	1.05
Senegal — 0.37% (29 February 2024: 0.34%)			
230	Senegal Government International Bond, 144A, 6.750%, due 13/03/2048	171	0.37
South Africa — 0.43% (29 February 2024: 0.38%)			
250	Republic of South Africa Government International Bond, 5.650%, due 27/09/2047	203	0.43
Turkey — 2.07% (29 February 2024: 1.14%)			
760	Turkiye Government International Bond, Series 11Y, 4.250%, due 14/04/2026	748	1.60
300	Turkiye Government International Bond, Series 30Y, 4.875%, due 16/04/2043	220	0.47
		968	2.07
Ukraine — 0.31% (29 February 2024: 0.27%)			
450	Ukraine Government International Bond, 144A, 7.750%, due 01/09/2028	145	0.31
Total Government Bonds and Notes (Cost $9,736)		9,003	19.21
Loan Notes — 1.97% (29 February 2024: 1.08%)			
199	DCert Buyer, Inc., 9.344%, due 16/10/2026 *	195	0.42
199	Flutter Financing BV, 7.585%, due 25/11/2030 *	199	0.43
50	Redstone Holdco 2 LP, 10.264%, due 27/04/2028 *	40	0.08
200	Station Casinos LLC, 7.594%, due 07/03/2031 *	200	0.43
199	TK Elevator U.S. Newco Inc, 8.588%, due 11/04/2030 *	200	0.43
300	WW International Inc, 8.958%, due 13/04/2028 *	86	0.18
Total Loan Notes (Cost $1,084)		920	1.97
Common Stock — 0.11% (29 February 2024: 0.42%)			
China — 0.00% (29 February 2024: 0.00%)			
HKD 50	China Aoyuan Group Ltd †	1	–
Switzerland — 0.11% (29 February 2024: 0.42%)			
1,680	Credit Suisse Group AG Escrow †∞	50	0.11
Total Common Stock (Cost $–)		51	0.11
Warrant — 0.00% (29 February 2024: 0.00%)			
United States — 0.00% (29 February 2024: 0.00%)			
4	flyExclusive Inc	1	–
Total Warrant (Cost $4)		1	–
Total Investments at fair value through profit or loss (Cost $48,069)		45,006	96.05
Forward Foreign Currency Contracts — 0.66% (29 February 2024: 0.07%)			
Unrealised appreciation of contracts (see below)		308	0.66
Total Financial Assets at fair value through profit or loss		45,314	96.71
Forward Foreign Currency Contracts — (0.10%) (29 February 2024: (0.05%))			
Unrealised depreciation of contracts (see below)		(44)	(0.10)
Futures — (0.10%) (29 February 2024: 0.00%)			
Unrealised depreciation of contracts (see below)		(47)	(0.10)
Total Financial Liabilities at fair value through profit or loss		(91)	(0.20)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		45,223	96.51
Other Assets in Excess of Liabilities		1,636	3.49
Total Net Assets		$46,859	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 $26,983,000 or 57.58% 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.

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
HKD – Hong Kong Dollar
IDR – Indonesian Rupiah
MXN – Mexican Peso

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	93.40
Other transferable securities dealt in on another regulated market	1.95
Financial derivative instruments	0.65
Other assets	4.00
Total Assets	100.00

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
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	% 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 (000's)			Sell Currency (000's)			Unrealised Appreciation/ (Depreciation) of Contracts (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 (000's)	Unrealised Appreciation/ (Depreciation) of Contracts (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 Reseau 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	Enexis 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
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
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	Ecolab 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
Total Government Bonds and Notes (Cost $16,736)		17,757	3.68
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
Mortgage-Backed Securities — 16.56% (29 February 2024: 17.49%)			
200	Fannie Mae or Freddie Mac, 30 year, TBA, 4.000% ±	190	0.17
300	Fannie Mae or Freddie Mac, 30 year, TBA, 5.000% ±	298	0.27
800	Fannie Mae or Freddie Mac, 30 year, TBA, 2.000% ±	655	0.59
2,300	Fannie Mae or Freddie Mac, 30 year, TBA, 2.500% ±	1,962	1.77
2,500	Fannie Mae or Freddie Mac, 30 year, TBA, 3.000% ±	2,218	2.00
1,200	Fannie Mae or Freddie Mac, 30 year, TBA, 5.500% ±	1,208	1.09
700	Fannie Mae or Freddie Mac, 30 year, TBA, 6.000% ±	713	0.64
300	Fannie Mae or Freddie Mac, 30 year, TBA, 6.500% ±	309	0.28
1	Fannie Mae Pool '255984', 4.500%, due 01/11/2025	1	–
48	Fannie Mae Pool 'AL3024', 3.500%, due 01/01/2043	45	0.04
62	Fannie Mae Pool 'AL7093', 4.000%, due 01/05/2045	61	0.05
19	Fannie Mae Pool 'AS4271', 4.500%, due 01/01/2045	19	0.02
45	Fannie Mae Pool 'AS8951', 3.500%, due 01/03/2047	42	0.04
16	Fannie Mae Pool 'AS9760', 4.500%, due 01/06/2047	16	0.01
282	Fannie Mae Pool 'AX0756', 3.500%, due 01/07/2044	266	0.24
28	Fannie Mae Pool 'BC9077', 3.500%, due 01/12/2046	27	0.02
84	Fannie Mae Pool 'BJ2544', 3.000%, due 01/12/2037	79	0.07
87	Fannie Mae Pool 'BK7700', 4.500%, due 01/10/2048	87	0.08
32	Fannie Mae Pool 'BM4897', 3.500%, due 01/12/2046	31	0.03
23	Fannie Mae Pool 'BN1623', 4.500%, due 01/11/2048	23	0.02
31	Fannie Mae Pool 'BP1585', 3.500%, due 01/01/2050	29	0.03
64	Fannie Mae Pool 'BR3256', 2.000%, due 01/02/2051	54	0.05
65	Fannie Mae Pool 'BR3257', 2.000%, due 01/02/2051	55	0.05
74	Fannie Mae Pool 'BT5574', 2.500%, due 01/08/2051	65	0.06
234	Fannie Mae Pool 'BU1030', 2.000%, due 01/11/2051	195	0.18
41	Fannie Mae Pool 'CA2047', 4.500%, due 01/07/2048	41	0.04
81	Fannie Mae Pool 'CA2199', 4.500%, due 01/08/2048	81	0.07
39	Fannie Mae Pool 'CA2482', 4.500%, due 01/10/2048	39	0.04
262	Fannie Mae Pool 'CA6672', 2.000%, due 01/07/2050	217	0.20
22	Fannie Mae Pool 'FM1193', 3.500%, due 01/06/2049	21	0.02
106	Fannie Mae Pool 'FM1578', 3.500%, due 01/09/2034	103	0.09
64	Fannie Mae Pool 'FM1579', 3.500%, due 01/10/2034	62	0.06
128	Fannie Mae Pool 'FM1727', 5.000%, due 01/09/2049	129	0.12
64	Fannie Mae Pool 'FM3215', 3.500%, due 01/01/2049	60	0.05
41	Fannie Mae Pool 'FM4737', 3.500%, due 01/09/2050	38	0.03
238	Fannie Mae Pool 'FM7786', 4.000%, due 01/01/2049	228	0.21
75	Fannie Mae Pool 'FM7900', 2.500%, due 01/07/2051	65	0.06
77	Fannie Mae Pool 'FM7910', 2.500%, due 01/07/2051	67	0.06
75	Fannie Mae Pool 'FM8864', 2.500%, due 01/10/2051	65	0.06
163	Fannie Mae Pool 'FS0331', 3.000%, due 01/01/2052	145	0.13
81	Fannie Mae Pool 'FS0424', 2.500%, due 01/01/2052	70	0.06
84	Fannie Mae Pool 'FS0520', 3.000%, due 01/02/2052	75	0.07
84	Fannie Mae Pool 'FS0523', 2.500%, due 01/02/2052	73	0.07
82	Fannie Mae Pool 'FS2740', 3.500%, due 01/06/2049	76	0.07
88	Fannie Mae Pool 'FS3836', 4.500%, due 01/01/2053	86	0.08
89	Fannie Mae Pool 'FS4454', 6.000%, due 01/04/2053	91	0.08
268	Fannie Mae Pool 'FS5059', 3.500%, due 01/11/2048	251	0.23
68	Fannie Mae Pool 'MA4158', 2.000%, due 01/10/2050	56	0.05
157	Fannie Mae Pool 'MA4236', 1.500%, due 01/01/2051	124	0.11
53	Freddie Mac Gold Pool 'C91987', 3.000%, due 01/04/2038	50	0.05
18	Freddie Mac Gold Pool 'G67721', 4.500%, due 01/04/2049	18	0.02
15	Freddie Mac Non Gold Pool '840698', 2.131%, due 01/03/2047 *	15	0.01
34	Freddie Mac Pool 'QA7238', 3.500%, due 01/02/2050	31	0.03
65	Freddie Mac Pool 'QB8604', 2.000%, due 01/02/2051	54	0.05
158	Freddie Mac Pool 'QC5830', 2.500%, due 01/08/2051	138	0.12
73	Freddie Mac Pool 'QC6768', 3.000%, due 01/09/2051	65	0.06
83	Freddie Mac Pool 'QD6079', 2.500%, due 01/02/2052	73	0.07
183	Freddie Mac Pool 'RA8694', 5.000%, due 01/04/2053	184	0.17
32	Freddie Mac Pool 'RB5130', 1.500%, due 01/10/2041	27	0.02
65	Freddie Mac Pool 'SD0573', 2.000%, due 01/04/2051	55	0.05
78	Freddie Mac Pool 'SD0615', 4.500%, due 01/01/2051	77	0.07
76	Freddie Mac Pool 'SD0653', 2.500%, due 01/07/2051	65	0.06
161	Freddie Mac Pool 'SD0809', 3.000%, due 01/01/2052	145	0.13
314	Freddie Mac Pool 'SD1218', 4.000%, due 01/07/2049	301	0.27
159	Freddie Mac Pool 'SD2384', 6.500%, due 01/02/2053	164	0.15
88	Freddie Mac Pool 'SD2578', 6.000%, due 01/03/2053	90	0.08
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
70	Ginnie Mae II Pool '785218', 2.000%, due 20/12/2050	58	0.05
135	Ginnie Mae II Pool '785219', 2.000%, due 20/12/2050	111	0.10
72	Ginnie Mae II Pool '785220', 2.000%, due 20/12/2050	59	0.05
138	Ginnie Mae II Pool '785221', 2.000%, due 20/12/2050	115	0.10
67	Ginnie Mae II Pool 'BS8546', 2.500%, due 20/12/2050	57	0.05
74	Ginnie Mae II Pool 'BT1888', 2.500%, due 20/12/2050	65	0.06
89	Ginnie Mae II Pool 'BZ4350', 2.500%, due 20/03/2051	77	0.07
67	Ginnie Mae II Pool 'CD8312', 2.500%, due 20/05/2051	58	0.05
116	Ginnie Mae II Pool 'MA1995', 3.500%, due 20/06/2044	110	0.10
13	Ginnie Mae II Pool 'MA3597', 3.500%, due 20/04/2046	12	0.01
13	Ginnie Mae II Pool 'MA3736', 3.500%, due 20/06/2046	12	0.01
16	Ginnie Mae II Pool 'MA4068', 3.000%, due 20/11/2046	15	0.01
11	Ginnie Mae II Pool 'MA4511', 4.000%, due 20/06/2047	11	0.01
17	Ginnie Mae II Pool 'MA4836', 3.000%, due 20/11/2047	15	0.01
13	Ginnie Mae II Pool 'MA4838', 4.000%, due 20/11/2047	12	0.01
45	Ginnie Mae II Pool 'MA5019', 3.500%, due 20/02/2048	42	0.04
9	Ginnie Mae II Pool 'MA5137', 4.000%, due 20/04/2048	9	0.01
51	Ginnie Mae II Pool 'MA5193', 4.500%, due 20/05/2048	51	0.05
18	Ginnie Mae II Pool 'MA5265', 4.500%, due 20/06/2048	18	0.02
25	Ginnie Mae II Pool 'MA5331', 4.500%, due 20/07/2048	25	0.02
9	Ginnie Mae II Pool 'MA5467', 4.500%, due 20/09/2048	9	0.01
35	Ginnie Mae II Pool 'MA5529', 4.500%, due 20/10/2048	35	0.03
22	Ginnie Mae II Pool 'MA5711', 4.500%, due 20/01/2049	22	0.02
66	Ginnie Mae II Pool 'MA7312', 2.500%, due 20/04/2051	58	0.05
214	Ginnie Mae II Pool 'MA7590', 3.000%, due 20/09/2051	194	0.18
83	Ginnie Mae II Pool 'MA8197', 2.500%, due 20/08/2052	72	0.07
170	Ginnie Mae II Pool 'MA8486', 3.000%, due 20/12/2052	154	0.14
800	Ginnie Mae, 30 year, TBA, 2.000% ±	674	0.61
200	Ginnie Mae, 30 year, TBA, 3.500% ±	186	0.17
400	Ginnie Mae, 30 year, TBA, 4.000% ±	382	0.35
400	Ginnie Mae, 30 year, TBA, 4.500% ±	392	0.35
700	Ginnie Mae, 30 year, TBA, 5.000% ±	699	0.63
400	Ginnie Mae, 30 year, TBA, 5.500% ±	403	0.36
300	Ginnie Mae, 30 year, TBA, 6.000% ±	304	0.27
95	Government National Mortgage Association, Series 2022 3, Class IO, 0.640%, due 16/02/2061 *	5	–
Total Mortgage-Backed Securities (Cost $18,965)		18,324	16.56
Corporate Bonds and Notes — 26.55% (29 February 2024: 24.82%)			
Belgium — 0.23% (29 February 2024: 0.24%)			
160	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.900%, due 01/02/2046	154	0.14
110	Anheuser-Busch InBev Worldwide Inc, 4.350%, due 01/06/2040	101	0.09
3	Anheuser-Busch InBev Worldwide Inc, 4.600%, due 15/04/2048	3	–
		258	0.23
Brazil — 0.47% (29 February 2024: 0.77%)			
230	Petrobras Global Finance BV, 5.750%, due 01/02/2029	233	0.21
330	Suzano Austria GmbH, Series DM3N, 3.125%, due 15/01/2032	281	0.26
		514	0.47
Canada — 0.57% (29 February 2024: 0.69%)			
EUR 230	Bank of Montreal, 2.750%, due 15/06/2027	251	0.23
GBP 300	Royal Bank of Canada, 3.625%, due 14/06/2027	382	0.34
		633	0.57
China — 0.02% (29 February 2024: 0.01%)			
20	NXP BV / NXP Funding LLC / NXP USA Inc, 2.700%, due 01/05/2025	20	0.02
Denmark — 0.63% (29 February 2024: 0.52%)			
EUR 600	Danske Bank A/S, 4.750%, due 21/06/2030 *	701	0.63
France — 1.11% (29 February 2024: 0.89%)			
200	BNP Paribas SA, 144A, 2.219%, due 09/06/2026 *	195	0.18
GBP 300	BNP Paribas SA, 1.875%, due 14/12/2027	359	0.32
EUR 500	BNP Paribas SA, 0.500%, due 30/05/2028 *	513	0.46
200	WEA Finance LLC / Westfield UK & Europe Finance Plc, 144A, 4.750%, due 17/09/2044	161	0.15
		1,228	1.11
Germany — 1.20% (29 February 2024: 0.96%)			
EUR 500	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, due 26/05/2049 *	541	0.49
EUR 900	Vonovia SE, 0.750%, due 01/09/2032	788	0.71
		1,329	1.20
Israel — 0.65% (29 February 2024: 0.53%)			
720	Teva Pharmaceutical Finance Netherlands III BV, 5.125%, due 09/05/2029	714	0.65

^ 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
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	Freeport-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 NTNB, 6.000%, due 15/05/2035 β	751	0.68
BRL 5,337	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2031	863	0.78
		1,614	1.46

^ *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
Government Bonds and Notes — (continued)			
Canada — 1.58% (29 February 2024: 1.59%)			
CAD 740	Canadian Government Bond, 2.750%, due 01/06/2033	534	0.48
CAD 900	Province of Ontario Canada, 3.450%, due 02/06/2045	595	0.54
CAD 940	Province of Quebec Canada, 3.500%, due 01/12/2045	622	0.56
		1,751	1.58
France — 1.79% (29 February 2024: 1.65%)			
EUR 1,510	French Republic Government Bond OAT, Series OAT, 144A, 0.000%, due 25/05/2032	1,350	1.22
EUR 590	French Republic Government Bond OAT, Series OAT, 144A, 1.500%, due 25/05/2050	439	0.40
EUR 160	French Republic Government Bond OAT, Series OAT, 144A, 4.000%, due 25/04/2060	194	0.17
		1,983	1.79
Germany — 10.95% (29 February 2024: 11.08%)			
EUR 5,650	Bundesrepublik Deutschland Bundesanleihe, 0.250%, due 15/08/2028	5,809	5.25
EUR 790	Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2031	763	0.69
EUR 1,070	Bundesrepublik Deutschland Bundesanleihe, 1.700%, due 15/08/2032	1,143	1.03
EUR 1,580	Bundesrepublik Deutschland Bundesanleihe, 2.600%, due 15/08/2033	1,801	1.63
EUR 1,850	Deutsche Bundesrepublik Inflation Linked Bond, Series I/L, 0.500%, due 15/04/2030 β	2,602	2.35
		12,118	10.95
Indonesia — 1.20% (29 February 2024: 1.22%)			
IDR 17,856,000	Indonesia Treasury Bond, Series FR79, 8.375%, due 15/04/2039	1,323	1.20
Italy — 1.38% (29 February 2024: 1.13%)			
EUR 1,570	Italy Buoni Poliennali Del Tesoro, Series 31Y, 144A, 3.250%, due 01/09/2046	1,521	1.38
Japan — 9.87% (29 February 2024: 1.76%)			
JPY 278,800	Japan Government Five Year Bond, Series 169, 0.500%, due 20/03/2029	1,910	1.73
JPY 273,450	Japan Government Five Year Bond, Series 170, 0.600%, due 20/06/2029	1,880	1.70
JPY 293,500	Japan Government Ten Year Bond, Series 375, 1.100%, due 20/06/2034	2,046	1.85
JPY 14,850	Japan Government Thirty Year Bond, Series 59, 0.700%, due 20/06/2048	78	0.07
JPY 366,900	Japan Government Thirty Year Bond, Series 66, 0.400%, due 20/03/2050	1,717	1.55
JPY 168,600	Japan Government Twenty Year Bond, Series 149, 1.500%, due 20/06/2034	1,218	1.10
JPY 302,950	Japan Government Two Year Bond, Series 462, 0.400%, due 01/07/2026	2,074	1.87
		10,923	9.87
Mexico — 2.56% (29 February 2024: 3.98%)			
MXN 56,220	Mexican Bonos, Series M, 7.750%, due 13/11/2042	2,305	2.09
EUR 590	Mexico Government International Bond, 2.875%, due 08/04/2039	521	0.47
		2,826	2.56
Netherlands — 0.78% (29 February 2024: 0.63%)			
EUR 970	BNG Bank NV, 0.010%, due 05/10/2032	864	0.78
Norway — 1.18% (29 February 2024: 1.02%)			
NOK 2,420	Norway Government Bond, Series 484, 144A, 2.125%, due 18/05/2032	211	0.19
NOK 11,880	Norway Government Bond, Series 486, 144A, 3.000%, due 15/08/2033	1,095	0.99
		1,306	1.18
Poland — 1.54% (29 February 2024: 1.44%)			
PLN 8,450	Republic of Poland Government Bond, Series 0432, 1.750%, due 25/04/2032	1,705	1.54
South Africa — 1.68% (29 February 2024: 1.36%)			
ZAR 50,302	Republic of South Africa Government Bond, Series R214, 6.500%, due 28/02/2041	1,857	1.68
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
United Kingdom — 5.29% (29 February 2024: 5.04%)			
GBP 2,340	United Kingdom Gilt, 4.250%, due 07/06/2032	3,157	2.85
GBP 1,350	United Kingdom Gilt, 4.250%, due 07/12/2040	1,758	1.59
GBP 510	United Kingdom Gilt, 2.500%, due 22/07/2065	430	0.39
GBP 390	United Kingdom Inflation-Linked Gilt, Series 3MO, 0.125%, due 22/03/2068 β	506	0.46
		5,851	5.29
United States — 6.26% (29 February 2024: 19.71%)			
2,250	United States Treasury Bill, zero coupon, due 20/02/2025	2,200	1.99
1,110	United States Treasury Note/Bond, 3.125%, due 15/08/2025	1,097	0.99
950	United States Treasury Note/Bond, 4.375%, due 31/07/2026	957	0.87
80	United States Treasury Note/Bond, 4.375%, due 31/08/2028	82	0.07
130	United States Treasury Note/Bond, 4.000%, due 31/07/2029	132	0.12
130	United States Treasury Note/Bond, 3.875%, due 15/05/2043	123	0.11
240	United States Treasury Note/Bond, 4.750%, due 15/11/2043	254	0.23
20	United States Treasury Note/Bond, 2.750%, due 15/11/2047	15	0.01
1,340	United States Treasury Note/Bond, 2.875%, due 15/05/2049	1,040	0.94
1,330	United States Treasury Note/Bond, 2.875%, due 15/05/2052	1,028	0.93
		6,928	6.26
Total Government Bonds and Notes (Cost $61,752)		57,243	51.75
Collective Investment Schemes — 8.87% (29 February 2024: 9.19%)			
555	Franklin Templeton China Funds – Western Asset China Bond Fund – Class LM	8,478	7.66
9	Franklin Templeton Qualified Investor Funds (II) Plc – Western Asset India Bond Fund – LM Class US$ Accumulating	1,338	1.21
Total Collective Investment Schemes (Cost $9,179)		9,816	8.87
Total Investments at fair value through profit or loss (Cost $121,301)		114,757	103.73
Forward Foreign Currency Contracts — 1.55% (29 February 2024: 0.42%)			
Unrealised appreciation of contracts (see below)		1,712	1.55
Futures — 0.32% (29 February 2024: 0.04%)			
Unrealised appreciation of contracts (see below)		351	0.32
Total Financial Assets at fair value through profit or loss		116,820	105.60
Forward Foreign Currency Contracts — (0.97%) (29 February 2024: (0.29%))			
Unrealised depreciation of contracts (see below)		(1,072)	(0.97)
Futures — (0.13%) (29 February 2024: (0.18%))			
Unrealised depreciation of contracts (see below)		(145)	(0.13)
Total Financial Liabilities at fair value through profit or loss		(1,217)	(1.10)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		115,603	104.50
Liabilities in Excess of Other Assets		(4,976)	(4.50)
Total Net Assets		$110,627	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 $7,713,000 or 7.00% 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:

TBA – To Be Announced.
AUD – Australian Dollar
BRL – Brazilian Real
CAD – Canadian Dollar
EUR – Euro
GBP – British Pound
IDR – Indonesian Rupiah
JPY – Japanese Yen
KRW – South Korean Won
MXN – Mexican Peso
NOK – Norwegian Krone
PLN – Polish Zloty
ZAR – South Africa Rand

^ 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)*

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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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)*

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
Corporate Bonds and Notes — 86.43% (29 February 2024: 91.86%)			
Australia — 0.86% (29 February 2024: 0.51%)			
160	Glencore Finance Canada Ltd, 6.000%, due 15/11/2041	162	0.51
EUR 100	Goodman Australia Finance Pty Ltd, 4.250%, due 03/05/2030	114	0.35
		276	0.86
Belgium — 1.66% (29 February 2024: 0.35%)			
EUR 170	Anheuser-Busch InBev SA/NV, 3.950%, due 22/03/2044	189	0.59
2	Anheuser-Busch InBev Worldwide Inc, 4.600%, due 15/04/2048	2	0.01
EUR 100	Elia Transmission Belgium SA, 3.750%, due 16/01/2036	112	0.35
EUR 100	Silfin NV, 5.125%, due 17/07/2030	113	0.36
EUR 100	UCB SA, 4.250%, due 20/03/2030	112	0.35
		528	1.66
Brazil — 0.20% (29 February 2024: 0.21%)			
60	Vale Canada Ltd, 7.200%, due 15/09/2032	65	0.20
Canada — 0.64% (29 February 2024: 0.00%)			
200	Bank of Montreal, 7.300%, due 26/11/2084 *	206	0.64
Colombia — 0.40% (29 February 2024: 0.41%)			
170	Ecopetrol SA, 5.875%, due 28/05/2045	127	0.40
Denmark — 1.60% (29 February 2024: 1.57%)			
EUR 140	Coloplast Finance BV, 2.250%, due 19/05/2027	151	0.47
EUR 190	Danske Bank A/S, 4.750%, due 21/06/2030 *	222	0.70
EUR 120	Danske Bank A/S, 4.625%, due 14/05/2034 *	137	0.43
		510	1.60
Finland — 1.47% (29 February 2024: 1.45%)			
EUR 130	Fortum Oyj, 1.625%, due 27/02/2026	140	0.44
EUR 200	Neste Oyj, 0.750%, due 25/03/2028	203	0.63
EUR 110	Nordea Bank Abp, 4.875%, due 23/02/2034 *	128	0.40
		471	1.47
France — 8.15% (29 February 2024: 9.44%)			
EUR 100	Aeroports de Paris SA, 3.375%, due 16/05/2031	111	0.35
EUR 100	Air France-KLM, 4.625%, due 23/05/2029	110	0.35
240	BNP Paribas SA, 144A, 5.176%, due 09/01/2030 *	244	0.76
200	BNP Paribas SA, 144A, 7.750%, Perpetual *	208	0.65
EUR 100	Credit Agricole SA, 4.125%, due 26/02/2036	114	0.36
EUR 200	Eiffage SA, 1.625%, due 14/01/2027	209	0.66
EUR 200	Electricite de France SA, 1.000%, due 29/11/2033	176	0.55
EUR 100	Engie SA, 0.500%, due 24/10/2030	94	0.29
EUR 100	Engie SA, 3.875%, due 06/03/2036	112	0.35
EUR 100	Engie SA, 4.250%, due 11/01/2043	111	0.35
EUR 310	GELF Bond Issuer I SA, 1.125%, due 18/07/2029	303	0.95
EUR 100	RTE Reseau de Transport d'Electricite SADIR, 3.750%, due 30/04/2044	109	0.34
EUR 200	Suez SACA, 1.875%, due 24/05/2027	213	0.67
EUR 100	Terega SA, 0.875%, due 17/09/2030	95	0.30
EUR 200	Thales SA, 4.125%, due 18/10/2028	229	0.72
200	WEA Finance LLC / Westfield UK & Europe Finance Plc, 4.750%, due 17/09/2044	161	0.50
		2,599	8.15
Germany — 6.34% (29 February 2024: 8.31%)			
200	Allianz SE, 3.200%, Perpetual *	169	0.53
EUR 100	Amprion GmbH, 3.971%, due 22/09/2032	114	0.36
20	BMW US Capital LLC, 144A, 4.850%, due 13/08/2031	20	0.06
EUR 100	Deutsche Bahn Finance GMBH, 4.000%, due 23/11/2043	116	0.36
140	Deutsche Telekom International Finance BV, 8.750%, due 15/06/2030	168	0.53
EUR 200	EnBW International Finance BV, 4.300%, due 23/05/2034	233	0.73
EUR 200	Hannover Rueck SE, 1.125%, due 09/10/2039 *	195	0.61
EUR 100	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, due 26/05/2049 *	108	0.34
EUR 100	Sirius Real Estate Ltd, 1.125%, due 22/06/2026	105	0.33
EUR 100	Sirius Real Estate Ltd, 1.750%, due 24/11/2028	99	0.31
EUR 100	TAG Immobilien AG, 4.250%, due 04/03/2030	111	0.35
EUR 100	Vier Gas Transport GmbH, 4.625%, due 26/09/2032	119	0.37
GBP 100	Volkswagen Financial Services NV, 4.250%, due 09/10/2025	130	0.41
GBP 100	Vonovia SE, 5.500%, due 18/01/2036	128	0.40
EUR 200	ZF Finance GmbH, 2.000%, due 06/05/2027	209	0.65
		2,024	6.34
Ireland — 1.26% (29 February 2024: 0.60%)			
240	AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.850%, due 29/10/2041	197	0.62
200	Smurfit Kappa Treasury ULC, 144A, 5.438%, due 03/04/2034	206	0.64
		403	1.26
Israel — 0.51% (29 February 2024: 0.50%)			
EUR 130	Teva Pharmaceutical Finance Netherlands II BV, 7.375%, due 15/09/2029	161	0.51
Italy — 2.04% (29 February 2024: 4.06%)			
200	Enel Finance International NV, 144A, 7.750%, due 14/10/2052	249	0.78
200	Intesa Sanpaolo SpA, 144A, 4.198%, due 01/06/2032 *	175	0.55
EUR 200	Intesa Sanpaolo SpA, 7.000%, Perpetual *	226	0.71
		650	2.04
Luxembourg — 2.81% (29 February 2024: 3.80%)			
110	ArcelorMittal SA, 6.550%, due 29/11/2027	116	0.37
10	ArcelorMittal SA, 6.750%, due 01/03/2041	11	0.03
GBP 100	Blackstone Property Partners Europe Holdings Sarl, 2.625%, due 20/10/2028	117	0.37
EUR 190	P3 Group Sarl, 4.625%, due 13/02/2030	215	0.67
EUR 125	Prologis International Funding II SA, 1.750%, due 15/03/2028	131	0.41
EUR 120	Prologis International Funding II SA, 4.375%, due 01/07/2036	137	0.43
EUR 160	SELP Finance Sarl, 1.500%, due 20/12/2026	170	0.53
		897	2.81
Morocco — 0.67% (29 February 2024: 0.00%)			
200	OCP SA, 6.750%, due 02/05/2034	214	0.67
Netherlands — 2.58% (29 February 2024: 3.01%)			
EUR 200	ABN AMRO Bank NV, 3.875%, due 15/01/2032	225	0.70
EUR 100	Cooperatieve Rabobank UA, 3.822%, due 26/07/2034	113	0.36
EUR 200	CTP NV, Series emTN, 4.750%, due 05/02/2030	229	0.72
EUR 130	Enexis Holding NV, 3.625%, due 12/06/2034	148	0.46
EUR 100	Koninklijke Ahold Delhaize NV, 1.750%, due 02/04/2027	107	0.34
		822	2.58
Portugal — 1.03% (29 February 2024: 1.01%)			
EUR 200	EDP SA, 1.875%, due 02/08/2081 *	212	0.67
EUR 100	Floene Energias SA, 4.875%, due 03/07/2028	115	0.36
		327	1.03
Singapore — 0.67% (29 February 2024: 0.67%)			
EUR 200	Cromwell Ereit Lux Finco Sarl, 2.125%, due 19/11/2025	215	0.67
South Africa — 0.53% (29 February 2024: 0.00%)			
EUR 150	Anglo American Capital Plc, 4.125%, due 15/03/2032	169	0.53
Spain — 2.40% (29 February 2024: 2.73%)			
EUR 100	Aena SME SA, 4.250%, due 13/10/2030	116	0.36
200	Banco Santander SA, 5.294%, due 18/08/2027	203	0.64
EUR 100	Banco Santander SA, 4.875%, due 18/10/2031	118	0.37
GBP 100	CaixaBank SA, 6.875%, due 25/10/2033 *	136	0.42
EUR 200	Cellnex Finance Co SA, 2.000%, due 15/02/2033	193	0.61
		766	2.40
Sweden — 1.37% (29 February 2024: 2.44%)			
EUR 140	H&M Finance BV, 0.250%, due 25/08/2029	133	0.42
EUR 160	Svenska Handelsbanken AB, 5.000%, due 16/08/2034 *	186	0.58
EUR 100	Telefonaktiebolaget LM Ericsson, 5.375%, due 29/05/2028	117	0.37
		436	1.37
Switzerland — 0.76% (29 February 2024: 1.43%)			
GBP 200	UBS Group AG, 2.250%, due 09/06/2028 *	243	0.76
United Kingdom — 13.59% (29 February 2024: 14.54%)			
GBP 130	Anglian Water Osprey Financing Plc, 2.000%, due 31/07/2028	134	0.42
GBP 100	B&M European Value Retail SA, 4.000%, due 15/11/2028	123	0.39
EUR 170	Cadent Finance Plc, 0.750%, due 11/03/2032	154	0.48
GBP 120	CPUK Finance Ltd, 3.588%, due 28/08/2025	155	0.49
GBP 160	Gatwick Airport Finance Plc, 4.375%, due 07/04/2026	205	0.64
GBP 100	Gatwick Funding Ltd, 2.500%, due 15/04/2030	116	0.36
GBP 180	Grainger Plc, 3.000%, due 03/07/2030	205	0.64
200	HSBC Holdings Plc, 2.357%, due 18/08/2031 *	174	0.54
GBP 160	Legal & General Group Plc, 4.500%, due 01/11/2050 *	194	0.61
GBP 180	Lloyds Banking Group Plc, 1.985%, due 15/12/2031 *	220	0.69
GBP 200	Lloyds Banking Group Plc, 5.125%, Perpetual *	261	0.82
GBP 200	Marston's Issuer Plc, Series B1, 7.716%, due 16/07/2035 *	199	0.62
GBP 290	NatWest Group Plc, 4.500%, Perpetual *	344	1.08
EUR 100	RELX Finance BV, 3.750%, due 12/06/2031	114	0.36
EUR 170	SSE Plc, 4.000%, Perpetual *	187	0.59
EUR 270	Standard Chartered Plc, 2.500%, due 09/09/2030 *	294	0.92
GBP 100	Tesco Corporate Treasury Services Plc, 2.750%, due 27/04/2030	118	0.37
EUR 120	Tesco Corporate Treasury Services Plc, 4.250%, due 27/02/2031	138	0.43
EUR 130	Tritax EuroBox Plc, 0.950%, due 02/06/2026	137	0.43
GBP 190	UNITE Group Plc/The, 3.500%, due 15/10/2028	236	0.74
GBP 100	UNITE Group Plc/The, 5.625%, due 25/06/2032	134	0.42
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

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

^ 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
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.

* 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

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)

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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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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
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

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

† Illiquid.

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

≠ Security (in whole or part) pledged as collateral for derivatives trading as at 31 August 2024.

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.

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	50.76
Collective investment schemes	7.11
Financial derivative instruments	4.08
Other assets	38.05
Total Assets	100.00

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 TIIE Banxico, Receive Fixed 9.260%	25-Oct-2032	1,009,497	$ 607
Bank of America Merrill Lynch	Pay Floating MXN TIIE Banxico, Receive Fixed 8.450%	01-Mar-2033	640,415	(1,215)
Bank of America Merrill Lynch	Pay Floating MXN TIIE 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

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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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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)

^ *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

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
500	AB BSL CLO 2 Ltd, Series 2021 2A, Class D, 144A, 8.913%, due 15/04/2034 *	501	0.13
1,250	AB BSL CLO 3 Ltd, Series 2021 3A, Class D, 144A, 8.744%, due 20/10/2034 *	1,255	0.32
250	AB BSL CLO 4 Ltd, Series 2023 4A, Class A, 144A, 7.282%, due 20/04/2036 *	251	0.06
65	ABFC 2003-OPT1 Trust, Series 2003 OPT1, Class A3, 6.072%, due 25/04/2033 *	64	0.02
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
539	Aegis Asset Backed Securities Trust Mortgage Pass-Through Ctfs Ser 2005-4, Series 2005 4, Class M2, 6.097%, due 25/10/2035 *	507	0.13
950	AGL CLO 12 Ltd, Series 2021 12A, Class D, 144A, 8.394%, due 20/07/2034 *	954	0.24
230	AIMCO CLO 16 Ltd, Series 2021 16A, Class D1R, 144A, 8.221%, due 17/07/2037 *	230	0.06
460	Apex Credit CLO 2020 Ltd, Series 2020 1A, Class DRR, 144A, 9.643%, due 20/04/2035 *	463	0.12
600	Apidos CLO XXX XXXA, Class CR, 144A, 8.195%, due 18/10/2031 *	601	0.15
320	Apidos Loan Fund 2024-1 Ltd, Series 2024 1A, Class D, 144A, 8.520%, due 25/04/2035 *	322	0.08
890	Apidos Loan Fund 2024-1 Ltd, Series 2024 1A, Class E, 144A, 11.070%, due 25/04/2035 *	887	0.22
700	Bain Capital Credit CLO 2019-1, Series 2019 1A, Class DR2, 144A, 8.218%, due 19/04/2034 *	700	0.18
480	Bain Capital Credit CLO 2022-2 Ltd, Series 2022 2A, Class D1, 144A, 8.932%, due 22/04/2035 *	481	0.12
660	Bain Capital Credit CLO 2023-1 Ltd, Series 2023 1A, Class AN, 144A, 7.116%, due 16/04/2036 *	662	0.17
1,380	Ballyrock CLO 19 Ltd, Series 2022 19A, Class D, 144A, 12.392%, due 20/04/2035 *	1,373	0.35
1,225	Ballyrock CLO 2018-1 Ltd, Series 2018 1A, Class C, 144A, 8.694%, due 20/04/2031 *	1,229	0.31
175	Ballyrock CLO 26 Ltd, Series 2024 26A, Class D, 144A, 11.434%, due 25/07/2037 *	175	0.04
720	Barings CLO Ltd 2016-II, Series 2016 2A, Class ER2, 144A, 12.044%, due 20/01/2032 *	717	0.18
875	Barings Private Credit Corp CLO 2023-1 Ltd, Series 2023 1A, Class CR, 144A, 0.000%, due 15/10/2036 *	877	0.22
316	Bear Stearns Asset Backed Securities I Trust 2005-CL1, Series 2005 CL1, Class A1, 3.525%, due 25/09/2034 *	310	0.08
520	Birch Grove CLO 6 Ltd, Series 2023 6A, Class D, 144A, 11.112%, due 20/07/2035 *	538	0.14
747	BlueMountain CLO XXII Ltd, Series 2018 22A, Class A1, 144A, 6.643%, due 15/07/2031 *	748	0.19
380	Captree Park CLO Ltd, Series 2024 1A, Class D, 144A, 8.583%, due 20/07/2037 *	383	0.10
500	Carval Clo X-C Ltd/Jersey, Series 2024 2A, Class D2, 144A, 9.688%, due 20/07/2037 *	500	0.13
950	CarVal CLO XI C Ltd, Series 2024 3A, Class D1, 144A, 0.000%, due 20/10/2037 *	954	0.24
850	CIFC Funding 2018-I Ltd, Series 2018 1A, Class C, 144A, 7.291%, due 18/04/2031 *	851	0.22
12	CWHEQ Revolving Home Equity Loan Trust Series 2005-D, Series 2005 D, Class 2A, 5.641%, due 15/11/2035 *	11	–
600	Empower CLO 2023-3 Ltd, Series 2023 3A, Class D1, 144A, 10.432%, due 20/01/2037 *	614	0.15
660	Encore Credit Receivables Trust 2005-2, Series 2005 2, Class M4, 6.322%, due 25/11/2035 *	623	0.16
1,000	Flatiron CLO 28 Ltd, Series 2024 1A, Class D1, 144A, 8.267%, due 15/07/2036 *	1,007	0.26
1,113	FOCUS Brands Funding LLC, Series 2017 1A, Class A2II, 144A, 5.093%, due 30/04/2047	1,102	0.28
850	Goldentree Loan Management US Clo 3 Ltd, Series 2018 3A, Class D, 144A, 8.394%, due 20/04/2030 *	853	0.22
1,000	Golub Capital Partners CLO 21M Ltd, Series 2014 21A, Class CR, 144A, 7.996%, due 25/01/2031 *	1,002	0.25
750	Golub Capital Partners CLO 53B Ltd, Series 2021 53A, Class E, 144A, 12.244%, due 20/07/2034 *	753	0.19
580	Golub Capital Partners CLO 60B Ltd, Series 2022 60A, Class DR, 144A, 8.245%, due 25/10/2034 *	584	0.15
300	Golub Capital Partners CLO 66B Ltd, Series 2023 66A, Class A, 144A, 7.235%, due 25/04/2036 *	301	0.08
420	Golub Capital Partners CLO 74 B Ltd, Series 2024 74A, Class D1, 144A, 8.515%, due 25/07/2037 *	424	0.11
370	Golub Capital Partners CLO 76 B Ltd, Series 2024 76A, Class D1, 144A, 0.000%, due 25/10/2037 *	372	0.09
250	Golub Capital Partners CLO 76 B Ltd, Series 2024 76A, Class E, 144A, 0.000%, due 25/10/2037 *	251	0.06
250	Greenwood Park CLO Ltd, Series 2018 1A, Class E, 144A, 10.513%, due 15/04/2031 *	249	0.06
1,700	Harriman Park CLO Ltd, Series 2020 1A, Class ER, 144A, 11.944%, due 20/04/2034 *	1,701	0.43
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
183	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2005-D, Series 2005 D, Class AII4, 6.092%, due 25/03/2036 *	181	0.04
450	HPS Loan Management 2024-20 Ltd, Series 2024 20A, Class D2, 144A, 9.736%, due 25/07/2037 *	450	0.11
750	Katayma CLO I Ltd, Series 2023 1A, Class D, 144A, 10.532%, due 20/10/2036 *	773	0.20
195	Loanpal Solar Loan Ltd, Series 2020 3GS, Class B, 144A, 3.450%, due 20/12/2047	163	0.04
193	Long Beach Mortgage Loan Trust 2005-1, Series 2005 1, Class M4, 6.667%, due 25/02/2035 *	190	0.05
1,000	Magnetite XII Ltd, Series 2015 12A, Class ER, 144A, 11.243%, due 15/10/2031 *	1,005	0.25
1,270	Marble Point CLO XIV Ltd, Series 2018 2A, Class D, 144A, 9.074%, due 20/01/2032 *	1,230	0.31
493	Mastr Asset Backed Securities Trust 2007-HE2, Series 2007 HE2, Class A1, 6.542%, due 25/08/2037 *	425	0.11
500	Midocean Credit Clo VIII, Series 2018 8A, Class D, 144A, 8.290%, due 20/02/2031 *	497	0.13
308	Mosaic Solar Loan Trust 2018-1, Series 2018 1A, Class CERT, 144A, 0.000%, due 22/06/2043 ∞	109	0.03
1,108	Mosaic Solar Loan Trust 2022-1, Series 2022 1A, Class B, 144A, 3.160%, due 20/01/2053	894	0.22
710	National Collegiate II Commutation Trust, Series 2005 AR15, Class AR15, 0.000%, due 01/06/2045	49	0.01
396	National Collegiate Student Loan Trust 2005-1, Series 2005 1, Class B, 5.772%, due 26/03/2035 *	371	0.09
44	National Collegiate Student Loan Trust 2006-1, Series 2006 1, Class A5, 5.742%, due 25/03/2033 *	43	0.01
790	National Collegiate Student Loan Trust 2006-3, Series 2006 3, Class B, 5.752%, due 26/01/2032 *	674	0.17
529	National Collegiate Student Loan Trust 2007-2, Series 2007 2, Class A4, 5.682%, due 25/01/2033 *	502	0.13
1,302	National Collegiate V Commutation Trust, Series 2007 33A6, Class 1O, 144A, 0.000%, due 25/03/2038 *	239	0.06
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
440	Neuberger Berman Loan Advisers CLO 55 Ltd, Series 2024 55A, Class D1, 144A, 8.823%, due 22/04/2038 *	448	0.11
570	Neuberger Berman Loan Advisers Clo 56 Ltd, Series 2024 56A, Class E, 144A, 11.069%, due 24/07/2037 *	566	0.14
1,000	Ocean Trails CLO V, Series 2014 5A, Class DRR, 144A, 9.013%, due 13/10/2031 *	972	0.25
600	Ocean Trails Clo X, Series 2020 10A, Class AR, 144A, 6.783%, due 15/10/2034 *	601	0.15
300	Ocean Trails Clo X, Series 2020 10A, Class ER, 144A, 13.133%, due 15/10/2034 *	295	0.07
370	Ocean Trails CLO XII Ltd, Series 2022 12A, Class D1R, 144A, 0.000%, due 20/07/2035 *	371	0.09
650	OCTAGON INVESTMENT PARTNERS 35 Ltd, Series 2018 1A, Class C, 144A, 8.144%, due 20/01/2031 *	642	0.16
470	OHA Credit Funding 11 Ltd, Series 2022 11A, Class D1R, 144A, 8.056%, due 19/07/2037 *	471	0.12
310	OHA Credit Funding 14 Ltd, Series 2023 14A, Class D, 144A, 10.032%, due 20/04/2036 *	316	0.08
560	OHA Credit Funding 18 Ltd, Series 2024 18A, Class D1, 144A, 8.742%, due 20/04/2037 *	571	0.14
500	OHA Credit Funding 19 Ltd, Series 2024 19A, Class D1, 144A, 8.194%, due 20/07/2037 *	501	0.13
750	Onex Clo Subsidiary 2024-3 Ltd, Series 2024 33A, Class E, 144A, 11.328%, due 20/07/2037 *	751	0.19
940	Option One Mortgage Loan Trust 2005-3, Series 2005 3, Class M4, 6.322%, due 25/08/2035 *	793	0.20
243	Option One Mortgage Loan Trust 2007-FXD1, Series 2007 FXD1, Class 1A1, 5.866%, due 25/01/2037	209	0.05
489	Option One Mortgage Loan Trust 2007-FXD1, Series 2007 FXD1, Class 2A1, 5.866%, due 25/01/2037	422	0.11
820	Palmer Square CLO 2022-3 Ltd, Series 2022 3A, Class D1R, 144A, 8.135%, due 20/07/2037 *	823	0.21
513	RAMP Series 2006-NC3 Trust, Series 2006 NC3, Class M1, 5.902%, due 25/03/2036 *	502	0.13
320	SMB Private Education Loan Trust 2015-C, Series 2015 C, Class C, 144A, 4.500%, due 17/09/2046	316	0.08
1,105	Sunrun Athena Issuer 2018-1 LLC, Series 2018 1, Class A, 144A, 5.310%, due 30/04/2049	1,061	0.27
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

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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
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
588	WaMu Asset-Backed Certificates WaMu Series 2007-HE4 Trust, Series 2007 HE4, Class 1A, 5.562%, due 25/07/2047 *	431	0.11
950	Warwick Capital CLO 1 Ltd, Series 2023 1A, Class D, 144A, 10.882%, due 20/10/2036 *	986	0.25
800	Warwick Capital CLO 3 Ltd, Series 2024 3A, Class D, 144A, 9.823%, due 20/04/2037 *	821	0.21
750	Wellington Management Clo 2 Ltd, Series 2024 2A, Class D, 144A, 9.214%, due 20/04/2037 *	762	0.19
Total Asset-Backed Securities (Cost $53,819)		52,884	13.37
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
256	Alternative Loan Trust 2007-4CB, Series 2007 4CB, Class 1A5, 5.750%, due 25/04/2037	214	0.05
500	Banc of America Funding Corp, Series 2015 R3, Class 1A2, 144A, 1.697%, due 27/03/2036 *	403	0.10
1,430	BANK 2017-BNK7, Series 2017 BNK7, Class A4, 3.175%, due 15/09/2060	1,375	0.35
1,060	BANK 2017-BNK7, Series 2017 BNK7, Class A5, 3.435%, due 15/09/2060	1,021	0.26
140	BBCCRE Trust 2015-GTP, Series 2015 GTP, Class D, 144A, 4.715%, due 10/08/2033 *	116	0.03
752	BHMS 2018-ATLS, Series 2018 ATLS, Class C, 144A, 7.534%, due 15/07/2035 *	748	0.19
530	BX Commercial Mortgage Trust 2024-BIO2, Series 2024 BIO2, Class D, 144A, 7.970%, due 13/08/2041 *	535	0.14
760	BX Trust 2021-VIEW, Series 2021 VIEW, Class C, 144A, 7.801%, due 15/06/2036 *	727	0.18
221	BXMT 2020-FL2 Ltd, Series 2020 FL2, Class A, 144A, 6.353%, due 15/02/2038 *	214	0.06
781	Chase Mortgage Finance Corp, Series 2016 SH2, Class M4, 144A, 3.750%, due 25/12/2045 *	708	0.18
674	Chase Mortgage Finance Trust Series 2007-A1, Series 2007 A1, Class 11M1, 4.673%, due 25/03/2037 *	640	0.16
430	Citigroup Commercial Mortgage Trust 2014-GC23, Series 2014 GC23, Class C, 4.578%, due 10/07/2047 *	403	0.10
790	Citigroup Commercial Mortgage Trust 2015-GC29, Series 2015 GC29, Class B, 3.758%, due 10/04/2048 *	771	0.19
650	Citigroup Commercial Mortgage Trust 2015-GC33, Series 2015 GC33, Class B, 4.727%, due 10/09/2058 *	597	0.15
409	Citigroup Commercial Mortgage Trust 2015-P1, Series 2015 P1, Class D, 144A, 3.225%, due 15/09/2048	367	0.09
260	Citigroup Commercial Mortgage Trust 2016-C1, Series 2016 C1, Class A4, 3.209%, due 10/05/2049	252	0.06
18,313	Citigroup Commercial Mortgage Trust 2016-C3, Series 2016 C3, Class XA, 1.051%, due 15/11/2049 *	281	0.07
1,400	Citigroup Commercial Mortgage Trust 2017-P8, Series 2017 P8, Class A3, 3.203%, due 15/09/2050	1,339	0.34
31,359	Citigroup Commercial Mortgage Trust 2017-P8, Series 2017 P8, Class XA, 1.006%, due 15/09/2050 *	621	0.16
586	Citigroup Commercial Mortgage Trust 2018-C5, Series 2018 C5, Class A3, 3.963%, due 10/06/2051	569	0.14
720	COLT 2024-2 Mortgage Loan Trust, Series 2024 2, Class A3, 144A, 6.429%, due 25/04/2069	726	0.18
1,110	COMM 2015-3BP Mortgage Trust, Series 2015 3BP, Class A, 144A, 3.178%, due 10/02/2035	1,045	0.26
710	COMM 2015-DC1 Mortgage Trust, Series 2015 DC1, Class C, 4.416%, due 10/02/2048 *	625	0.16
448	Connecticut Avenue Securities Trust 2019-R03, Series 2019 R03, Class 1B1, 144A, 9.563%, due 25/09/2031 *	472	0.12
334	Connecticut Avenue Securities Trust 2019-R07, Series 2019 R07, Class 1B1, 144A, 8.863%, due 25/10/2039 *	347	0.09
260	Connecticut Avenue Securities Trust 2020-R01, Series 2020 R01, Class 1B1, 144A, 8.713%, due 25/01/2040 *	270	0.07
723	Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B1, 144A, 8.449%, due 25/10/2041 *	744	0.19
597	Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1M2, 144A, 6.899%, due 25/10/2041 *	599	0.15
190	Connecticut Avenue Securities Trust 2021-R03, Series 2021 R03, Class 1B1, 144A, 8.099%, due 25/12/2041 *	194	0.05
700	Connecticut Avenue Securities Trust 2022-R04, Series 2022 R04, Class 1M2, 144A, 8.449%, due 25/03/2042 *	730	0.18
250	Connecticut Avenue Securities Trust 2023-R05, Series 2023 R05, Class 1M2, 144A, 8.448%, due 25/06/2043 *	264	0.07
490	Connecticut Avenue Securities Trust 2023-R06, Series 2023 R06, Class 1M2, 144A, 8.049%, due 25/07/2043 *	511	0.13
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
1,160	CSAIL 2015-C3 Commercial Mortgage Trust, Series 2015 C3, Class C, 4.493%, due 15/08/2048 *	958	0.24
940	CSAIL 2016-C5 Commercial Mortgage Trust, Series 2016 C5, Class A5, 3.757%, due 15/11/2048	923	0.23
360	CSAIL 2017-C8 Commercial Mortgage Trust, Series 2017 C8, Class C, 4.409%, due 15/06/2050 *	304	0.08
350	CSAIL 2018-CX12 Commercial Mortgage Trust, Series 2018 CX12, Class C, 4.877%, due 15/08/2051 *	316	0.08
630	CSMC Trust 2017-CHOP, Series 2017 CHOP, Class F, 144A, 9.794%, due 15/07/2032 *	614	0.16
345	DBGS 2018-BIOD Mortgage Trust, Series 2018 BIOD, Class D, 144A, 6.933%, due 15/05/2035 *	341	0.09
559	DSLA Mortgage Loan Trust 2007-AR1, Series 2007 AR1, Class 1A1B, 5.596%, due 19/04/2047 *	439	0.11
630	Fannie Mae Connecticut Avenue Securities, Series 2017 C07, Class 1B1, 9.463%, due 25/05/2030 *	679	0.17
950	Fannie Mae Connecticut Avenue Securities, Series 2018 C01, Class 1B1, 9.013%, due 25/07/2030 *	1,005	0.25
78	Fannie Mae Pool 'CB3880', 5.000%, due 01/06/2052	78	0.02
62	First Franklin Mortgage Loan Trust 2003-FF4, Series 2003 FF4, Class M1, 7.257%, due 25/10/2033 *	60	0.02
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
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
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
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
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
520	Freddie Mac STACR REMIC Trust 2020-DNA1, Series 2020 DNA1, Class B1, 144A, 7.763%, due 25/01/2050 *	544	0.14
294	Freddie Mac STACR REMIC Trust 2020-DNA2, Series 2021 DNA2, Class M2, 144A, 7.649%, due 25/08/2033 *	299	0.08
500	Freddie Mac STACR REMIC Trust 2020-DNA5, Series 2020 DNA5, Class B1, 144A, 10.149%, due 25/10/2050 *	571	0.14
680	Freddie Mac STACR REMIC Trust 2020-DNA6, Series 2020 DNA6, Class B1, 144A, 8.349%, due 25/12/2050 *	735	0.19
580	Freddie Mac STACR REMIC Trust 2021-DNA3, Series 2021 DNA3, Class B1, 144A, 8.849%, due 25/10/2033 *	648	0.16
600	Freddie Mac STACR REMIC Trust 2021-DNA5, Series 2021 DNA5, Class B1, 144A, 8.399%, due 25/01/2034 *	648	0.16
680	Freddie Mac STACR REMIC Trust 2021-DNA6, Series 2021 DNA6, Class B1, 144A, 8.749%, due 25/10/2041 *	705	0.18
710	Freddie Mac STACR REMIC Trust 2022-DNA2, Series 2022 DNA2, Class B1, 144A, 10.099%, due 25/02/2042 *	751	0.19
900	Freddie Mac STACR REMIC Trust 2022-DNA2, Series 2022 DNA2, Class M2, 144A, 9.099%, due 25/02/2042 *	945	0.24
890	Freddie Mac STACR REMIC Trust 2022-DNA6, Series 2022 DNA6, Class M2, 144A, 11.099%, due 25/09/2042 *	994	0.25
491	Freddie Mac STACR Securitized Participation Interests Trust 2017-SPI1, Series 2017 SPI1, Class B, 144A, 4.111%, due 25/09/2047 *	367	0.09
1,000	FS Rialto 2022-FL6 Issuer LLC, Series 2022 FL6, Class A, 144A, 7.922%, due 17/08/2037 *	1,002	0.25
750	Greystone CRE Notes 2024-HC3, Series 2024 HC3, Class D, 144A, 10.669%, due 15/03/2041 *	748	0.19
590	GS Mortgage Securities Corp Trust 2017-375H, Series 2017 375H, Class A, 144A, 3.591%, due 10/09/2037 *	551	0.14
1,250	GS Mortgage Securities Trust 2015-GC30, Series 2015 GC30, Class D, 3.384%, due 10/05/2050	1,021	0.26
240	GS Mortgage Securities Trust 2015-GC32, Series 2015 GC32, Class D, 3.345%, due 10/07/2048	221	0.06
50	GSMPS Mortgage Loan Trust 2006-RP1, Series 2006 RP1, Class 1A2, 144A, 7.500%, due 25/01/2036	44	0.01
565	HGI CRE CLO 2021-FL1 Ltd, Series 2021 FL1, Class C, 144A, 7.153%, due 16/06/2036 *	556	0.14
170	HGI CRE CLO 2021-FL1 Ltd, Series 2021 FL1, Class D, 144A, 7.803%, due 16/06/2036 *	167	0.04
700	Hilton USA Trust 2016-HHV, Series 2016 HHV, Class D, 144A, 4.333%, due 05/11/2038 *	674	0.17
1,113	Impac Secured Assets Trust 2006-3, Series 2006 3, Class A7, 5.932%, due 25/11/2036 *	936	0.24
697	IndyMac INDX Mortgage Loan Trust 2005-AR10, Series 2005 AR10, Class A2, 5.972%, due 25/06/2035 *	530	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

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

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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
Corporate Bonds and Notes — (continued)			
Italy — (continued)			
530	UniCredit SpA, 144A, 7.296%, due 02/04/2034 *	557	0.14
640	UniCredit SpA, 144A, 5.459%, due 30/06/2035 *	625	0.16
		3,148	0.80
Kazakhstan — 0.23% (29 February 2024: 0.24%)			
690	KazMunayGas National Co JSC, 144A, 4.750%, due 19/04/2027	682	0.17
230	QazaqGaz NC JSC, 144A, 4.375%, due 26/09/2027	221	0.06
		903	0.23
Kuwait — 0.14% (29 February 2024: 0.14%)			
530	MEGlobal Canada ULC, 144A, 5.875%, due 18/05/2030	550	0.14
Luxembourg — 0.55% (29 February 2024: 0.73%)			
1,070	Altice Financing SA, 144A, 5.750%, due 15/08/2029	825	0.21
1,140	Altice France Holding SA, 144A, 10.500%, due 15/05/2027	452	0.11
GBP 740	Cidron Aida Finco Sarl, 6.250%, due 01/04/2028	909	0.23
		2,186	0.55
Macau — 0.79% (29 February 2024: 0.82%)			
270	Sands China Ltd, 5.125%, due 08/08/2025	269	0.07
270	Sands China Ltd, 2.300%, due 08/03/2027	250	0.06
480	Sands China Ltd, 5.400%, due 08/08/2028	479	0.12
200	Sands China Ltd, 2.850%, due 08/03/2029	180	0.05
200	Sands China Ltd, 3.250%, due 08/08/2031	173	0.04
1,770	Wynn Macau Ltd, 144A, 4.875%, due 01/10/2024	1,764	0.45
		3,115	0.79
Malaysia — 0.14% (29 February 2024: 0.14%)			
790	Axiata Spv5 Labuan Ltd, 3.064%, due 19/08/2050	556	0.14
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
Morocco — 0.25% (29 February 2024: 0.00%)			
930	OCP SA, 144A, 6.750%, due 02/05/2034	993	0.25
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
EUR 1,400	Cooperatieve Rabobank UA, 4.625%, Perpetual *	1,529	0.38
EUR 400	Cooperatieve Rabobank UA, 4.875%, Perpetual *	427	0.11
		2,141	0.54
Peru — 0.03% (29 February 2024: 0.04%)			
200	Petroleos del Peru SA, 144A, 5.625%, due 19/06/2047	128	0.03
Singapore — 0.17% (29 February 2024: 0.06%)			
640	Puma International Financing SA, 144A, 7.750%, due 25/04/2029	656	0.17
South Africa — 0.07% (29 February 2024: 0.07%)			
310	Sasol Financing USA LLC, 5.500%, due 18/03/2031	273	0.07
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
Sweden — 0.12% (29 February 2024: 0.12%)			
470	Stena International SA, 144A, 7.250%, due 15/01/2031	484	0.12
Switzerland — 0.72% (29 February 2024: 1.00%)			
250	UBS AG/Stamford CT, 3.625%, due 09/09/2024	250	0.06
860	UBS Group AG, 144A, 7.750%, Perpetual *	907	0.23
890	UBS Group AG, 144A, 9.250%, Perpetual *	983	0.25
750	VistaJet Malta Finance Plc / Vista Management Holding Inc, 144A, 7.875%, due 01/05/2027	705	0.18
		2,845	0.72
Turkey — 0.23% (29 February 2024: 0.19%)			
900	Turk Telekomunikasyon AS, 144A, 7.375%, due 20/05/2029	917	0.23
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
740	Shelf Drilling Holdings Ltd, 144A, 9.625%, due 15/04/2029	697	0.18
		957	0.24
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
1,300	Global Auto Holdings Ltd/AAG FH UK Ltd, 144A, 8.750%, due 15/01/2032	1,246	0.32
GBP 270	Lloyds Banking Group Plc, 8.500%, Perpetual *	370	0.09
480	Lloyds Banking Group Plc, 8.000%, Perpetual *	509	0.13
310	Marks & Spencer Plc, 144A, 7.125%, due 01/12/2037	334	0.09
1,562	Mclaren Finance Plc, 144A, 7.500%, due 01/08/2026	1,379	0.35
GBP 1,270	NatWest Group Plc, 4.500%, Perpetual *	1,506	0.38
GBP 980	Saga Plc, 5.500%, due 15/07/2026	1,221	0.31
750	Virgin Media Secured Finance Plc, 144A, 5.500%, due 15/05/2029	712	0.18
200	Vmed O2 UK Financing I Plc, 144A, 4.250%, due 31/01/2031	174	0.04
330	Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	290	0.07
GBP 130	Wheel Bidco Ltd, 6.750%, due 15/07/2026	146	0.04
		8,925	2.26
United States — 38.52% (29 February 2024: 41.27%)			
2,777	Accelerate360 Holdings LLC, 144A, 8.000%, due 01/03/2028	2,877	0.73
330	Acuris Finance US Inc / Acuris Finance SARL, 144A, 5.000%, due 01/05/2028	296	0.07
286	Adtalem Global Education Inc, 144A, 5.500%, due 01/03/2028	282	0.07
10	Advanced Drainage Systems Inc, 144A, 5.000%, due 30/09/2027	10	–
660	Advanced Drainage Systems Inc, 144A, 6.375%, due 15/06/2030	672	0.17
1,130	Akumin Inc, 144A, 9.000%, due 01/08/2027	1,018	0.26
1,500	Allen Media LLC / Allen Media Co-Issuer Inc, 144A, 10.500%, due 15/02/2028	592	0.15
340	Altria Group Inc, 5.950%, due 14/02/2049	351	0.09
190	AMC Entertainment Holdings Inc, 5.750%, due 15/06/2025	183	0.05
340	AMC Entertainment Holdings Inc, 144A, 7.500%, due 15/02/2029	248	0.06
610	American Airlines Inc, 144A, 7.250%, due 15/02/2028	614	0.16
480	American Airlines Inc, 144A, 8.500%, due 15/05/2029	499	0.13
1,300	American Airlines Inc/AAdvantage Loyalty IP Ltd, 144A, 5.750%, due 20/04/2029	1,276	0.32
2,705	American News Co LLC, 144A, 8.500%, due 01/09/2026	3,084	0.78
190	Antero Resources Corp, 144A, 5.375%, due 01/03/2030	188	0.05
610	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc, 144A, 6.000%, due 15/06/2027	610	0.15
650	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc, 144A, 5.250%, due 15/08/2027	392	0.10
400	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc, 144A, 5.250%, due 15/08/2027	241	0.06
90	Aviation Capital Group LLC, 144A, 5.500%, due 15/12/2024	90	0.02
350	Ball Corp, 2.875%, due 15/08/2030	310	0.08
340	Ball Corp, 3.125%, due 15/09/2031	298	0.08
120	Bath & Body Works Inc, 5.250%, due 01/02/2028	118	0.03
800	Bath & Body Works Inc, 144A, 6.625%, due 01/10/2030	811	0.21
410	Bausch Health Cos Inc, 144A, 5.500%, due 01/11/2025	395	0.10
280	Bausch Health Cos Inc, 144A, 6.125%, due 01/02/2027	239	0.06
140	Bausch Health Cos Inc, 144A, 7.000%, due 15/01/2028	85	0.02
1,650	Berry Petroleum Co LLC, 144A, 7.000%, due 15/02/2026	1,635	0.41
530	Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 7.250%, due 15/07/2032	556	0.14
730	Boost Newco Borrower LLC, 144A, 7.500%, due 15/01/2031	779	0.20
1,030	Builders FirstSource Inc, 144A, 4.250%, due 01/02/2032	942	0.24
480	Burford Capital Global Finance LLC, 144A, 6.250%, due 15/04/2028	475	0.12
610	Burford Capital Global Finance LLC, 144A, 9.250%, due 01/07/2031	653	0.17
1,480	Caesars Entertainment Inc, 144A, 6.500%, due 15/02/2032	1,522	0.38
570	Carnival Corp, 144A, 4.000%, due 01/08/2028	543	0.14
140	Carnival Holdings Bermuda Ltd, 144A, 10.375%, due 01/05/2028	152	0.04
1,050	Carriage Purchaser Inc, 144A, 7.875%, due 15/10/2029	966	0.24
520	Carriage Services Inc, 144A, 4.250%, due 15/05/2029	481	0.12
2,330	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.250%, due 01/02/2031	2,024	0.51
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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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
Corporate Bonds and Notes — (continued)			
United States — (continued)			
760	Citigroup Inc, Series W, 4.000%, Perpetual *	741	0.19
330	Clean Harbors Inc, 144A, 5.125%, due 15/07/2029	324	0.08
1,110	Clear Channel Outdoor Holdings Inc, 144A, 5.125%, due 15/08/2027	1,085	0.27
730	Cloud Software Group Inc, 144A, 8.250%, due 30/06/2032	765	0.19
1,190	CommScope LLC, 144A, 6.000%, due 01/03/2026	1,147	0.29
720	Continental Resources Inc/OK, 144A, 5.750%, due 15/01/2031	731	0.18
1,510	CoreCivic Inc, 4.750%, due 15/10/2027	1,442	0.36
400	Crescent Energy Finance LLC, 144A, 9.250%, due 15/02/2028	424	0.11
420	Crescent Energy Finance LLC, 144A, 7.625%, due 01/04/2032	433	0.11
530	CSC Holdings LLC, 144A, 5.500%, due 15/04/2027	434	0.11
3,070	CSC Holdings LLC, 144A, 11.750%, due 31/01/2029	2,713	0.69
1,200	CSC Holdings LLC, 144A, 4.125%, due 01/12/2030	793	0.20
690	Cushman & Wakefield US Borrower LLC, 144A, 8.875%, due 01/09/2031	748	0.19
620	Darling Ingredients Inc, 144A, 6.000%, due 15/06/2030	628	0.16
440	Directv Financing LLC, 144A, 8.875%, due 01/02/2030	447	0.11
280	Directv Financing LLC / Directv Financing Co-Obligor Inc, 144A, 5.875%, due 15/08/2027	271	0.07
1,280	DISH DBS Corp, 5.875%, due 15/11/2024	1,248	0.32
210	DISH DBS Corp, 7.750%, due 01/07/2026	141	0.04
570	DISH DBS Corp, 144A, 5.250%, due 01/12/2026	489	0.12
400	DISH DBS Corp, 144A, 5.750%, due 01/12/2028	309	0.08
1,400	DISH Network Corp, zero coupon, due 15/12/2025	1,052	0.27
730	DISH Network Corp, 144A, 11.750%, due 15/11/2027	743	0.19
1,030	DraftKings Holdings Inc, zero coupon, due 15/03/2028	863	0.22
920	Edison International, Series A, 5.375%, Perpetual *	904	0.23
623	Endeavor Energy Resources LP / EER Finance Inc, 144A, 5.750%, due 30/01/2028	634	0.16
470	Endo Finance Holdings Inc, 144A, 8.500%, due 15/04/2031	500	0.13
220	Energy Transfer LP, 5.350%, due 15/05/2045	205	0.05
150	Energy Transfer LP, Series B, 6.625%, Perpetual *	146	0.04
70	Energy Transfer LP, Series G, 7.125%, Perpetual *	70	0.02
260	Entegris Inc, 144A, 4.375%, due 15/04/2028	250	0.06
420	Enterprise Products Operating LLC, 5.375%, due 15/02/2078 *	395	0.10
170	EQM Midstream Partners LP, 144A, 6.000%, due 01/07/2025	170	0.04
190	EQM Midstream Partners LP, 144A, 7.500%, due 01/06/2027	196	0.05
850	EQM Midstream Partners LP, 144A, 7.500%, due 01/06/2030	928	0.23
80	EQT Corp, 7.000%, due 01/02/2030	87	0.02
560	EquipmentShare.com Inc, 144A, 8.625%, due 15/05/2032	586	0.15
440	Esab Corp, 144A, 6.250%, due 15/04/2029	453	0.11
810	FirstCash Inc, 144A, 5.625%, due 01/01/2030	801	0.20
250	FirstEnergy Corp, Series B, 3.900%, due 15/07/2027	245	0.06
220	FirstEnergy Corp, 2.650%, due 01/03/2030	199	0.05
915	Five Point Operating Co LP / Five Point Capital Corp, 144A, 10.500%, due 15/01/2028	941	0.24
970	Foot Locker Inc, 144A, 4.000%, due 01/10/2029	846	0.21
1,190	Ford Motor Co, 3.250%, due 12/02/2032	1,014	0.26
1,250	Ford Motor Credit Co LLC, 3.625%, due 17/06/2031	1,108	0.28
2,130	Freeport-McMoRan Inc, 5.450%, due 15/03/2043	2,088	0.53
1,500	Full House Resorts Inc, 144A, 8.250%, due 15/02/2028	1,489	0.38
40	Gannett Co Inc, 144A, 6.000%, due 01/12/2027	50	0.01
480	Gannett Holdings LLC, 144A, 6.000%, due 01/11/2026	480	0.12
1,540	Gen Digital Inc, 144A, 7.125%, due 30/09/2030	1,610	0.41
530	GEO Group Inc/The, 8.625%, due 15/04/2029	550	0.14
780	GEO Group Inc/The, 10.250%, due 15/04/2031	825	0.21
240	GFL Environmental Inc, 144A, 5.125%, due 15/12/2026	239	0.06
1,640	GFL Environmental Inc, 144A, 4.750%, due 15/06/2029	1,588	0.40
860	GFL Environmental Inc, 144A, 6.750%, due 15/01/2031	899	0.23
480	Gray Television Inc, 144A, 7.000%, due 15/05/2027	463	0.12
520	H&E Equipment Services Inc, 144A, 3.875%, due 15/12/2028	482	0.12
370	HCA Inc, 7.500%, due 06/11/2033	425	0.11
650	Hilcorp Energy I LP / Hilcorp Finance Co, 144A, 6.250%, due 15/04/2032	648	0.16
340	Hilcorp Energy I LP / Hilcorp Finance Co, 144A, 8.375%, due 01/11/2033	373	0.09
760	Historic TW Inc, 8.300%, due 15/01/2036	831	0.21
400	Howard Midstream Energy Partners LLC, 144A, 8.875%, due 15/07/2028	427	0.11
380	Howard Midstream Energy Partners LLC, 144A, 7.375%, due 15/07/2032	394	0.10
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
280	JetBlue Airways Corp / JetBlue Loyalty LP, 144A, 9.875%, due 20/09/2031	277	0.07
1,090	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 144A, 7.000%, due 15/07/2031	1,134	0.29
300	Legacy LifePoint Health LLC, 144A, 4.375%, due 15/02/2027	293	0.07
900	LifePoint Health Inc, 144A, 9.875%, due 15/08/2030	988	0.25
30	Lightning Power LLC, 144A, 7.250%, due 15/08/2032	31	0.01
490	LPL Holdings Inc, 144A, 4.000%, due 15/03/2029	467	0.12
290	Match Group Holdings II LLC, 144A, 4.625%, due 01/06/2028	279	0.07
517	McClatchy Co LLC/The, 144A, 11.000%, due 15/07/2027	571	0.14
140	Medline Borrower LP, 144A, 3.875%, due 01/04/2029	132	0.03
1,020	Medline Borrower LP, 144A, 5.250%, due 01/10/2029	1,003	0.25
380	Medline Borrower LP/Medline Co-Issuer Inc, 144A, 6.250%, due 01/04/2029	392	0.10
320	Michaels Cos Inc/The, 144A, 5.250%, due 01/05/2028	252	0.06
260	Midcap Financial Issuer Trust, 144A, 6.500%, due 01/05/2028	250	0.06
370	Minerals Technologies Inc, 144A, 5.000%, due 01/07/2028	359	0.09
706	Mohegan Tribal Gaming Authority, 144A, 8.000%, due 01/02/2026	685	0.17
730	MPT Operating Partnership LP / MPT Finance Corp, 5.250%, due 01/08/2026	687	0.17
580	MPT Operating Partnership LP / MPT Finance Corp, 5.000%, due 15/10/2027	493	0.12
580	Multiplan Corp, 144A, 6.000%, due 15/10/2027	400	0.10
970	NCL Corp Ltd, 144A, 5.875%, due 15/03/2026	970	0.25
290	NCL Corp Ltd, 144A, 8.125%, due 15/01/2029	310	0.08
1,120	Newell Brands Inc, 5.700%, due 01/04/2026	1,117	0.28
130	Newell Brands Inc, 6.375%, due 15/09/2027	131	0.03
1,160	Nexstar Media Inc, 144A, 5.625%, due 15/07/2027	1,135	0.29
340	Noble Finance II LLC, 144A, 8.000%, due 15/04/2030	353	0.09
1,020	Northern Oil & Gas Inc, 144A, 8.125%, due 01/03/2028	1,044	0.26
2,790	Northwest Acquisitions ULC / Dominion Finco Inc, 144A, 7.125%, due 01/11/2022 ∞Ɛ	–	–
1,050	Occidental Petroleum Corp, 7.150%, due 15/05/2028	1,123	0.28
640	Occidental Petroleum Corp, 6.450%, due 15/09/2036	694	0.18
1,660	Occidental Petroleum Corp, 7.950%, due 15/06/2039	2,007	0.51
310	Occidental Petroleum Corp, 4.400%, due 15/08/2049	239	0.06
1,190	Option Care Health Inc, 144A, 4.375%, due 31/10/2029	1,130	0.29
810	PECF USS Intermediate Holding III Corp, 144A, 8.000%, due 15/11/2029	292	0.07
1,230	Permian Resources Operating LLC, 144A, 5.875%, due 01/07/2029	1,231	0.31
980	Permian Resources Operating LLC, 144A, 9.875%, due 15/07/2031	1,101	0.28
290	Permian Resources Operating LLC, 144A, 7.000%, due 15/01/2032	304	0.08
160	Permian Resources Operating LLC, 144A, 6.250%, due 01/02/2033	164	0.04
250	PetSmart Inc / PetSmart Finance Corp, 144A, 7.750%, due 15/02/2029	247	0.06
680	Plains All American Pipeline LP, Series B, 9.490%, Perpetual *	680	0.17
2,045	PM General Purchaser LLC, 144A, 9.500%, due 01/10/2028	2,098	0.53
370	PNC Financial Services Group Inc/The, 6.037%, due 28/10/2033 *	394	0.10
400	PNC Financial Services Group Inc/The, 5.068%, due 24/01/2034 *	400	0.10
880	Prime Security Services Borrower LLC / Prime Finance Inc, 144A, 3.375%, due 31/08/2027	834	0.21
125	Rackspace Finance LLC, 144A, 3.500%, due 15/05/2028	57	0.01
1,060	Railworks Holdings LP / Railworks Rally Inc, 144A, 8.250%, due 15/11/2028	1,089	0.28
1,140	Range Resources Corp, 8.250%, due 15/01/2029	1,182	0.30
770	Range Resources Corp, 144A, 4.750%, due 15/02/2030	740	0.19
1,670	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 144A, 3.625%, due 01/03/2029	1,552	0.39
230	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 144A, 4.000%, due 15/10/2033	203	0.05
220	Rockies Express Pipeline LLC, 144A, 7.500%, due 15/07/2038	230	0.06
410	Rockies Express Pipeline LLC, 144A, 6.875%, due 15/04/2040	398	0.10
570	Royal Caribbean Cruises Ltd, 144A, 4.250%, due 01/07/2026	561	0.14
230	Royal Caribbean Cruises Ltd, 144A, 5.500%, due 31/08/2026	231	0.06
950	Royal Caribbean Cruises Ltd, 144A, 7.250%, due 15/01/2030	1,005	0.25
260	Royal Caribbean Cruises Ltd, 144A, 6.250%, due 15/03/2032	269	0.07
710	Royal Caribbean Cruises Ltd, 144A, 6.000%, due 01/02/2033	728	0.18
750	RR Donnelley & Sons Co, 144A, 9.500%, due 01/08/2029	744	0.19
600	RXO Inc, 144A, 7.500%, due 15/11/2027	622	0.16
320	Sally Holdings LLC / Sally Capital Inc, 6.750%, due 01/03/2032	327	0.08
200	Sealed Air Corp/Sealed Air Corp US, 144A, 6.125%, due 01/02/2028	203	0.05
390	Service Properties Trust, 5.500%, due 15/12/2027	367	0.09
440	Shift4 Payments LLC / Shift4 Payments Finance Sub Inc, 144A, 6.750%, due 15/08/2032	454	0.11
260	Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons Pet Food Inc/Simmons Feed, 144A, 4.625%, due 01/03/2029	245	0.06

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

^ 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
Government Bonds and Notes — (continued)			
Nigeria — 0.13% (29 February 2024: 0.13%)			
340	Nigeria Government International Bond, 7.143%, due 23/02/2030	309	0.08
260	Nigeria Government International Bond, 144A, 7.625%, due 28/11/2047	197	0.05
		506	0.13
Senegal — 0.04% (29 February 2024: 0.04%)			
200	Senegal Government International Bond, 6.250%, due 23/05/2033	174	0.04
Sri Lanka — 0.03% (29 February 2024: 0.03%)			
210	Sri Lanka Government International Bond, 6.200%, due 11/05/2027	110	0.03
Ukraine — 0.06% (29 February 2024: 0.06%)			
830	Ukraine Government International Bond, 7.375%, due 25/09/2034	251	0.06
United States — 0.54% (29 February 2024: 0.56%)			
2,070	United States Treasury Note/Bond, 5.000%, due 31/10/2025	2,086	0.53
40	United States Treasury Note/Bond, 4.750%, due 15/11/2053	44	0.01
		2,130	0.54
Uruguay — 0.07% (29 February 2024: 0.08%)			
UYU 8,130	Uruguay Government International Bond, 3.875%, due 02/07/2040 β	280	0.07
Uzbekistan — 0.05% (29 February 2024: 0.05%)			
220	Republic of Uzbekistan International Bond, 3.900%, due 19/10/2031	186	0.05
Total Government Bonds and Notes (Cost $23,823)		22,698	5.74
Loan Notes — 7.18% (29 February 2024: 7.01%)			
90	1011778 Bc Ulc, 7.094%, due 23/09/2030 *	89	0.03
430	8Th Avenue Food & Provisions Inc, 13.208%, due 01/10/2026 *†	383	0.10
310	A-Ap Buyer Inc, 0.000%, due 01/08/2031 *	312	0.08
455	Acrisure LLC, 8.594%, due 06/11/2030 *	453	0.12
437	Agiliti Health Inc, 8.332%, due 01/05/2030 *	434	0.11
278	A-L Parent LLC, 10.844%, due 30/06/2028 *	279	0.07
86	Allen Media LLC, 10.985%, due 10/02/2027 *	58	0.01
900	Alliance Laundry Systems LLC, 8.621%, due 11/08/2031 *	904	0.23
352	Allied Universal Holdco LLC, 9.194%, due 14/05/2028 *	350	0.09
580	Allwyn International, 0.000%, due 30/06/2031 *	583	0.15
34	APi Group De Inc, 7.347%, due 03/01/2029 *	34	0.01
66	Apollo Group CMR, 8.208%, due 15/05/2026 *	66	0.02
239	Ascensus Holdings Inc, 8.958%, due 02/08/2028 *	240	0.06
1,007	Assuredpartners Inc, 8.844%, due 14/02/2031 *	1,011	0.26
190	Asurion LLC, 8.708%, due 18/12/2026 *	189	0.05
192	Asurion LLC, 9.444%, due 17/08/2028 *	191	0.05
564	Asurion LLC, 9.594%, due 19/08/2028 *	562	0.14
314	Autokinition U.S. Holdings, 9.458%, due 06/04/2028 *	316	0.08
89	Brown Group Holding LLC, 8.094%, due 02/07/2029 *	89	0.02
245	Brown Group Holding LLC, 8.094%, due 01/07/2031 *	246	0.06
208	Caesars Entertainment, 8.097%, due 06/02/2030 *	209	0.05
708	Caesars Entertainment, 8.097%, due 24/01/2031 *	710	0.18
257	Cardinal Parent Inc, 9.985%, due 12/11/2027 *	236	0.06
310	Chromalloy Corp, 9.091%, due 24/03/2031 *	302	0.08
869	Cinemark USA Inc, 8.594%, due 24/05/2030 *	874	0.22
628	Clarios Global LP, 7.844%, due 06/05/2030 *	631	0.16
556	Cloudera Inc, 9.194%, due 10/10/2028 *	545	0.14
246	DCert Buyer, Inc., 9.344%, due 16/10/2026 *	241	0.06
1,700	DCert Buyer, Inc., 12.344%, due 16/02/2029 *	1,480	0.37
790	DS Parent Inc, 10.835%, due 16/12/2030 *	783	0.20
120	EMRLD Borrower LP, 7.843%, due 18/06/2031 *	120	0.03
252	Evertec Group, 8.594%, due 15/10/2030 *	254	0.06
73	Eyecare Tranche, 9.989%, due 15/11/2028 *	46	0.01
527	First Brands Group LLC, 10.252%, due 24/03/2027 *	521	0.13
395	First Brands Group LLC, 10.514%, due 30/03/2027 *	391	0.10
3	Focus Financial Partners LLC, 8.094%, due 30/06/2028 *	4	–
405	Gainwell Acquisition Corp, 9.435%, due 01/10/2027 *	370	0.09
207	Garda World Security Corp, 8.832%, due 01/02/2029 *	208	0.05
405	Geo Group Inc/The, 10.594%, due 04/04/2029 *	411	0.10
270	Gray Television, 10.592%, due 23/05/2029 *	259	0.07
616	Greystone Select Financial, 10.541%, due 06/05/2028 *	614	0.16
109	Howden Group Holdings Ltd, 8.755%, due 18/04/2030 *	109	0.03
252	Jazz Financing Lux S.a.r.l., 7.594%, due 05/05/2028 *	252	0.06
220	Johnstone Supply, 8.352%, due 16/05/2031 *	220	0.06
230	LifePoint Health Inc, 9.342%, due 09/05/2031 *	231	0.06
384	LifePoint Health Inc, 10.054%, due 16/11/2028 *	386	0.10
199	LTR Intermediate Holdings Inc, 9.958%, due 08/05/2028 *	194	0.05
330	Medline Borrower LP, 7.594%, due 21/10/2028 *	331	0.08
359	Medline Borrower LP, 8.094%, due 23/10/2028 *	360	0.09
796	MH Sub I LLC, 9.594%, due 03/05/2028 *	795	0.20
1,050	Mitchell International Inc, 8.594%, due 06/06/2031 *	1,042	0.26
191	MRI Software, 10.185%, due 10/02/2027 *	189	0.05
688	MRI Software, 10.185%, due 10/02/2027 *	681	0.17
514	Neptune Bidco U.S. Inc, 10.154%, due 11/10/2028 *	490	0.12
1,297	Nexus Buyer LLC, 9.344%, due 18/07/2031 *	1,288	0.33
250	NGP XI Midstream, 9.285%, due 17/07/2031 *	250	0.06
710	Ovation Parent Inc, 8.835%, due 26/03/2031 *	713	0.18
785	PECF USS Intermediate Holding Corp, 9.764%, due 04/11/2028 *	492	0.12
440	Peer Holding III BV, 8.332%, due 23/06/2031 *	442	0.11
126	Peraton Corporation, 9.194%, due 22/02/2028 *	123	0.03
505	Planview Parent Inc, 9.085%, due 17/12/2027 *	504	0.13
220	Planview Second Lien Bank, 11.335%, due 17/12/2027 *	217	0.06
727	Polyconcept North America Holdings Inc, 10.835%, due 12/05/2029 *	709	0.18
130	Project Sky Merger Sub, Inc., 11.444%, due 10/08/2029 *	124	0.03
246	Quikrete Holdings, Inc., 7.594%, due 26/03/2029 *	246	0.06
365	Sedgwick Claims Managament, 8.252%, due 30/06/2031 *	366	0.09
110	Televisaunivision, 8.958%, due 31/01/2029 *	107	0.03
241	UFC Holdings LLC, 8.291%, due 29/04/2026 *	242	0.06
430	Varsity Brand, 0.000%, due 28/07/2031 *	429	0.11
305	Vericast Corp, 13.029%, due 15/06/2030 *	298	0.08
246	Vertex Aerospace Services Corp, 8.094%, due 06/12/2030 *	247	0.06
260	Virgin Media Bristol LLC, 7.951%, due 04/01/2028 *	252	0.06
200	WW International Inc, 8.958%, due 13/04/2028 *	57	0.01
Total Loan Notes (Cost $28,756)		28,384	7.18
Common Stock — 0.01% (29 February 2024: 0.04%)			
Switzerland — 0.01% (29 February 2024: 0.04%)			
1,310	Credit Suisse Group AG Escrow †∞	39	0.01
Total Common Stock (Cost $–)		39	0.01
Total Investments at fair value through profit or loss (Cost $380,177)		377,257	95.40

Contracts (000's)		Value (000's) $	% of Net Asset Value
Purchased Options — 0.03% (29 February 2024: 0.02%)			
–	S&P 500 E-mini December 2024 Put 5,000.00, due 20/12/2024 – Bank of America Merrill Lynch	12	–
–	S&P 500 E-mini September 2024 Put 5,200.00, due 20/09/2024 – Bank of America Merrill Lynch	4	–
–	S&P 500 E-mini W3 November 2024 Put 5,000.00, due 15/11/2024 – Bank of America Merrill Lynch	6	–
–	S&P 500 E-mini W3 November 2024 Put 5,100.00, due 15/11/2024 – Bank of America Merrill Lynch	18	0.01
1,540	USD Call/CAD Put 1.3710, due 23/09/2024 – Bank of America Merrill Lynch	1	–
3,420	USD Call/EUR Put 1.0930, due 14/10/2024 – JP Morgan	12	–
1,540	USD Call/NOK Put 10.7495, due 20/09/2024 – Bank of America Merrill Lynch	10	–
3,309	USD Put/CAD Call 1.3695, due 31/10/2024 – JP Morgan	65	0.02
Total Purchased Options (Cost $150)		128	0.03
Credit Default Swaps — 0.03% (29 February 2024: 0.06%)			
Unrealised appreciation of contracts (see below)		120	0.03
Interest Rate Swaps — 0.01% (29 February 2024: 0.00%)			
Unrealised appreciation of contracts (see below)		41	0.01
Swaptions — 0.00% (29 February 2024: 0.00%)			
Unrealised appreciation of contracts (see below)		16	–
Forward Foreign Currency Contracts — 2.56% (29 February 2024: 0.40%)			
Unrealised appreciation of contracts (see below)		10,130	2.56
Futures — 0.14% (29 February 2024: 0.17%)			
Unrealised appreciation of contracts (see below)		546	0.14
Total Financial Assets at fair value through profit or loss		388,238	98.17

Contracts (000's)		Value (000's) $	% of Net Asset Value
Written Options — 0.00% (29 February 2024: 0.00%)			
–	S&P 500 E-mini September 2024 Put 4,900.00, due 20/09/2024 – Bank of America Merrill Lynch	(2)	–
–	S&P 500 E-mini W3 November 2024 Put 4,600.00, due 15/11/2024 – Bank of America Merrill Lynch	(7)	–
(1,655)	USD Put/CAD Call 1.3570, due 19/09/2024 – JP Morgan	(15)	–
(1,520)	USD Put/MXN Call 18.4030, due 20/09/2024 – Bank of America Merrill Lynch	(2)	–
Total Written Options (Cost $(41))		(26)	–

^ *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.

ε 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.

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

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 TIIE Banxico, Receive Fixed 7.450%	18-Jul-2029	80,214	$ (268)
Bank of America Merrill Lynch	Pay Floating MXN TIIE 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)

^ 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)*

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	463	$ (3)
13-Sep-2024	BNY Mellon	Buy	GBP	237,653	Sell	USD	303,456	8,684
13-Sep-2024	BNY Mellon	Buy	EUR	612	Sell	USD	683	(6)
13-Sep-2024	BNY Mellon	Buy	EUR	58,167	Sell	USD	63,631	700
13-Sep-2024	BNY Mellon	Buy	CAD	24,057	Sell	USD	17,544	313
13-Sep-2024	BNY Mellon	Buy	CHF	3,693	Sell	USD	4,286	64
23-Sep-2024	Bank of America Merrill Lynch	Buy	MXN	8,060	Sell	USD	426	(18)
02-Oct-2024	Goldman Sachs	Buy	BRL	26,211	Sell	USD	4,754	(120)
15-Oct-2024	JP Morgan	Buy	EUR	1,000	Sell	USD	1,103	5
18-Oct-2024	Bank of America Merrill Lynch	Buy	USD	8,028	Sell	EUR	7,374	(140)
18-Oct-2024	Bank of America Merrill Lynch	Buy	USD	356	Sell	EUR	320	1
18-Oct-2024	Bank of America Merrill Lynch	Buy	EUR	932	Sell	USD	1,021	11
18-Oct-2024	BNP Paribas	Buy	USD	1,804	Sell	AUD	2,656	5
18-Oct-2024	BNP Paribas	Buy	USD	807	Sell	CHF	690	(9)
18-Oct-2024	BNP Paribas	Buy	USD	344	Sell	NOK	3,680	(3)
18-Oct-2024	BNP Paribas	Buy	NOK	18,020	Sell	USD	1,636	65
18-Oct-2024	Citi	Buy	USD	761	Sell	AUD	1,130	(5)
18-Oct-2024	Citi	Buy	USD	1,114	Sell	AUD	1,640	2
18-Oct-2024	Citi	Buy	USD	3,176	Sell	CAD	4,324	(37)
18-Oct-2024	Citi	Buy	USD	722	Sell	EUR	660	(9)
18-Oct-2024	Citi	Buy	USD	–	Sell	JPY	10	–
18-Oct-2024	Citi	Buy	CAD	1,500	Sell	USD	1,090	24
18-Oct-2024	Citi	Buy	AUD	7,752	Sell	USD	5,203	50
18-Oct-2024	Goldman Sachs	Buy	USD	1,141	Sell	AUD	1,710	(18)
18-Oct-2024	Goldman Sachs	Buy	USD	5,066	Sell	CHF	4,488	(242)
18-Oct-2024	Goldman Sachs	Buy	USD	9,769	Sell	GBP	7,601	(217)
18-Oct-2024	Goldman Sachs	Buy	USD	145	Sell	MXN	2,760	6
18-Oct-2024	Goldman Sachs	Buy	USD	2,140	Sell	NOK	22,920	(22)
18-Oct-2024	Goldman Sachs	Buy	NOK	8,581	Sell	USD	779	31
18-Oct-2024	JP Morgan	Buy	USD	494	Sell	CAD	670	(4)
18-Oct-2024	JP Morgan	Buy	USD	8,132	Sell	CNH	58,400	(149)
18-Oct-2024	JP Morgan	Buy	MXN	83	Sell	USD	5	–
31-Oct-2024	JP Morgan	Buy	USD	1,216	Sell	CAD	1,680	(33)
31-Oct-2024	JP Morgan	Buy	CAD	1,680	Sell	USD	1,216	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

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

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
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
1,190	Accredited Mortgage Loan Trust 2005-1, Series 2005 1, Class M5, 5.446%, due 25/04/2035 *	1,230	0.23
320	AIMCO CLO 16 Ltd, Series 2021 16A, Class D1R, 144A, 8.221%, due 17/07/2037 *	320	0.06
1,510	Apex Credit CLO 2020 Ltd, Series 2020 1A, Class DRR, 144A, 9.643%, due 20/04/2035 *	1,519	0.29
500	Apidos Clo Xlix, Series 2024 49A, Class E, 144A, 0.000%, due 24/10/2037 *	503	0.10
600	Ballyrock CLO 14 Ltd, Series 2020 14A, Class C1R, 144A, 8.299%, due 20/07/2037 *	595	0.11
500	Ballyrock CLO 14 Ltd, Series 2020 14A, Class DR, 144A, 11.149%, due 20/07/2037 *	486	0.09
2,390	BankAmerica Manufactured Housing Contract Trust, Series 1996 1, Class B1, 7.875%, due 10/10/2026 †	8	–
581	Bayview Financial Mortgage Pass-Through Trust 2007-B, Series 2007 B, Class 1A2, 7.331%, due 28/08/2047	511	0.10
1,244	Bayview Financial Mortgage Pass-Through Trust 2007-B, Series 2007 B, Class 1A3, 7.719%, due 28/08/2047	340	0.07
52	Bear Stearns Asset Backed Securities I Trust 2005-CL1, Series 2005 CL1, Class A1, 3.525%, due 25/09/2034 *	51	0.01
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
800	CarVal CLO VII-C Ltd, Series 2023 1A, Class D1R, 144A, 8.432%, due 20/07/2037 *	799	0.15
1,250	Carval Clo X-C Ltd/Jersey, Series 2024 2A, Class D2, 144A, 9.688%, due 20/07/2037 *	1,250	0.24
1,410	CarVal CLO XI C Ltd, Series 2024 3A, Class E, 144A, 0.000%, due 20/10/2037 *	1,417	0.27
1,289	Conseco Finance Corp, Series 1999 4, Class A8, 7.700%, due 01/05/2031 *	454	0.09
2,865	Conseco Finance Corp, Series 1999 4, Class A9, 7.020%, due 01/05/2031 *	939	0.18
5,526	Conseco Finance Securitizations Corp, Series 2000 3, Class A, 144A, 8.260%, due 01/12/2030 *	1,161	0.22
754	Countrywide Asset-Backed Certificates, Series 2007 SD1, Class A1, 144A, 6.292%, due 25/03/2047 *	579	0.11
432	Credit-Based Asset Servicing and Securitization LLC, Series 2007 MX1, Class A4, 144A, 6.731%, due 25/12/2036	430	0.08
1,888	CWABS Asset-Backed Certificates Trust 2004-9, Series 2004 9, Class MF2, 5.572%, due 25/11/2034 *	1,848	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
2,691	Dividend Solar Loans 2018-2 LLC, Series 2018 2, Class D, 144A, 5.910%, due 20/12/2038	2,153	0.41
2,780	Eagle RE 2023-1 Ltd, Series 2023 1, Class M2, 144A, 10.548%, due 26/09/2033 *	2,941	0.56
1,985	FOCUS Brands Funding, Series 2023 2, Class A2, 144A, 8.241%, due 30/10/2053	2,120	0.40
6,319	Fremont Home Loan Trust 2006-B, Series 2006 B, Class 1A, 5.692%, due 25/08/2036 *	2,503	0.48
700	Golub Capital Partners CLO 60B Ltd, Series 2022 60A, Class ER, 144A, 11.285%, due 25/10/2034 *	697	0.13
580	Golub Capital Partners CLO 74 B Ltd, Series 2024 74A, Class D1, 144A, 8.515%, due 25/07/2037 *	586	0.11
400	Golub Capital Partners CLO 76 B Ltd, Series 2024 76A, Class E, 144A, 0.000%, due 25/10/2037 *	402	0.08
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
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
2,384	HERO Funding Trust 2016-1, Series 2016 1A, Class R, 144A, 0.000%, due 20/09/2041	288	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
1,770	Home RE 2023-1 Ltd, Series 2023 1, Class M2, 144A, 11.348%, due 25/10/2033 *	1,915	0.37
1,000	HPS Loan Management 2024-20 Ltd, Series 2024 20A, Class D2, 144A, 9.736%, due 25/07/2037 *	999	0.19
1,246	Loanpal Solar Loan 2021-1 Ltd, Series 2021 1GS, Class C, 144A, 3.500%, due 20/01/2048	820	0.16
2,150	Loanpal Solar Loan 2021-2 Ltd, Series 2021 2GS, Class C, 144A, 3.500%, due 20/03/2048	1,388	0.27
1,075	Loanpal Solar Loan Ltd, Series 2020 3GS, Class C, 144A, 3.500%, due 20/12/2047	681	0.13
30	Long Beach Mortgage Loan Trust 2002-2, Series 2002 2, Class M2, 5.864%, due 25/07/2032 *	29	0.01
900	Marble Point CLO XVII Ltd, Series 2020 1A, Class D1R, 144A, 10.532%, due 20/07/2037 *	901	0.17
48	Mastr Specialized Loan Trust, Series 2006 2, Class A, 144A, 5.912%, due 25/02/2036 *	47	0.01
3	Morgan Stanley ABS Capital I Inc Trust Series 2003-SD1, Series 2003 SD1, Class A1, 6.392%, due 25/03/2033 *	3	–
1,189	Mosaic Solar Loan Trust 2018-1, Series 2018 1A, Class CERT, 144A, 0.000%, due 22/06/2043 ∞	420	0.08
1,335	Mosaic Solar Loan Trust 2024-1, Series 2024 1A, Class B, 144A, 6.250%, due 20/09/2049	1,324	0.25
3,000	National Collegiate II Commutation Trust, Series 2005 AR15, Class AR15, 0.000%, due 01/06/2045	207	0.04
7,796	National Collegiate Student Loan Trust 2005-3, Series 2005 3, Class B, 5.892%, due 27/07/2037 *	6,002	1.15
5,987	National Collegiate V Commutation Trust, Series 2007 33A5, Class 1O, 144A, 0.000%, due 25/03/2038 *	1,139	0.22
6,140	National Collegiate V Commutation Trust, Series 2007 33A6, Class 1O, 144A, 0.000%, due 25/03/2038 *	1,125	0.22
790	Neuberger Berman Loan Advisers Clo 56 Ltd, Series 2024 56A, Class E, 144A, 11.069%, due 24/07/2037 *	784	0.15
2,003	NRZ Excess Spread-Collateralized Notes, Series 2021 FHT1, Class A, 144A, 3.104%, due 25/07/2026	1,915	0.37
835	Ocean Trails CLO XII Ltd, Series 2022 12A, Class ER, 144A, 0.000%, due 20/07/2035 *	839	0.16
2,000	OHA Credit Funding 19 Ltd, Series 2024 19A, Class D2, 144A, 9.544%, due 20/07/2037 *	2,002	0.38
1,350	Onex Clo Subsidiary 2024-3 Ltd, Series 2024 33A, Class E, 144A, 11.328%, due 20/07/2037 *	1,351	0.26
2,555	Popular ABS Mortgage Pass-Through Trust 2005-2, Series 2005 2, Class M2, 6.217%, due 25/04/2035	2,108	0.40
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
2,370	SEB Funding LLC, Series 2024 1A, Class A2, 144A, 7.386%, due 30/04/2054	2,428	0.46
1,791	Sesac Finance LLC, Series 2024 1, Class A2, 144A, 6.421%, due 25/01/2054	1,845	0.35
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
120	SOFI PROFESSIONAL LOAN PROGRAM 2017-F LLC, Series 2017 F, Class R1, 144A, 0.000%, due 25/01/2041	991	0.19
–	Southern Pacific Secured Assets Corp, Series 1998 1, Class A7, 6.510%, due 25/12/2027 *	–	–
2,389	Stonepeak 2021-1 ABS, Series 2021 1A, Class B, 144A, 3.821%, due 28/02/2033	2,199	0.42
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
2,223	Sunnova Sol Issuer LLC, Series 2020 1A, Class B, 144A, 5.540%, due 01/02/2055	1,814	0.35
990	Trinitas CLO XXIX Ltd, Series 2024 29A, Class D1, 144A, 8.709%, due 23/07/2037 *	998	0.19
Total Asset-Backed Securities (Cost $103,585)		81,465	15.56
Mortgage-Backed Securities — 76.42% (29 February 2024: 74.61%)			
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
413	Alternative Loan Trust 2005-56, Series 2005 56, Class 4A1, 6.012%, due 25/11/2035 *	384	0.07
969	Alternative Loan Trust 2005-80CB, Series 2005 80CB, Class 2A1, 6.000%, due 25/02/2036	934	0.18
2,024	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A14, 6.000%, due 25/08/2036	1,164	0.22
515	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A15, 6.000%, due 25/08/2036	296	0.06
527	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A16, 6.000%, due 25/08/2036	303	0.06
597	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A20, 4.845%, due 25/08/2036 *	489	0.09
577	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A24, 6.000%, due 25/08/2036	332	0.06
734	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A3, 6.000%, due 25/08/2036 *	424	0.08
78	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A7, 6.000%, due 25/08/2036	45	0.01
350	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A8, 6.000%, due 25/08/2036	201	0.04
4,575	Alternative Loan Trust 2006-28CB, Series 2006 28CB, Class A12, 0.508%, due 25/10/2036 *†	579	0.11
920	Alternative Loan Trust 2007-23CB, Series 2007 23CB, Class A8, 6.830%, due 25/09/2037 *	839	0.16
6,150	Alternative Loan Trust 2007-5CB, Series 2007 5CB, Class 1A20, 0.068%, due 25/04/2037 *†	704	0.13
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
6,000	BBCCRE Trust 2015-GTP, Series 2015 GTP, Class F, 144A, 4.715%, due 10/08/2033 *	3,715	0.71
4,983	BCAP LLC 2014-RR2, Series 2014 RR2, Class 10A2, 144A, 3.993%, due 26/07/2046 *	4,147	0.79
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
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
3,500	BRAVO Residential Funding Trust 2024-NQM2, Series 2024 NQM2, Class M1, 144A, 6.819%, due 25/02/2064	3,573	0.68
2,500	BRAVO Residential Funding Trust 2024-NQM5, Series 2024 NQM5, Class A3, 144A, 6.158%, due 25/06/2064	2,515	0.48
3,500	BWAY 2013-1515 Mortgage Trust, Series 2013 1515, Class F, 144A, 4.058%, due 10/03/2033 *	3,032	0.58
4,000	BX Commercial Mortgage Trust 2024-BIO2, Series 2024 BIO2, Class D, 144A, 7.970%, due 13/08/2041 *	4,034	0.77
1,750	BX Trust 2018-GW MZ, Series 2018 GWMZ, Class MC, 144A, 11.122%, due 15/05/2037 *	1,742	0.33
1,750	BX Trust 2018-GW, Series 2018 GW, Class G, 144A, 8.554%, due 15/05/2035 *	1,744	0.33
870	BX Trust 2021-VIEW, Series 2021 VIEW, Class E, 144A, 9.051%, due 15/06/2036 *	813	0.16
3,139	Chase Mortgage Finance Trust Series 2007-A1, Series 2007 A1, Class 11M1, 4.673%, due 25/03/2037 *	2,982	0.57
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
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
209	CHL Mortgage Pass-Through Trust 2005-25, Series 2005 25, Class A15, 2.889%, due 25/11/2035 *	146	0.03
670	Citicorp Mortgage Securities Trust Series 2007-3, Series 2007 3, Class 1A4, 6.000%, due 25/04/2037	629	0.12
2,990	Citigroup Commercial Mortgage Trust 2014-GC23, Series 2014 GC23, Class C, 4.578%, due 10/07/2047 *	2,800	0.53
3,000	Citigroup Commercial Mortgage Trust 2015-GC29, Series 2015 GC29, Class D, 144A, 3.110%, due 10/04/2048	2,719	0.52
3,125	Citigroup Commercial Mortgage Trust 2015-P1, Series 2015 P1, Class D, 144A, 3.225%, due 15/09/2048	2,803	0.54
4,000	Citigroup Commercial Mortgage Trust 2015-P1, Series 2015 P1, Class E, 144A, 4.514%, due 15/09/2048 *	3,148	0.60
9,200	Citigroup Mortgage Loan Trust 2006-AR6, Series 2006 AR6, Class 2A4, 5.832%, due 25/09/2036 *	2,775	0.53
768	Citigroup Mortgage Loan Trust 2008-3, Series 2008 3, Class A3, 144A, 6.100%, due 25/04/2037	354	0.07
3,529	Citigroup Mortgage Loan Trust 2014-J2, Series 2014 J2, Class B5, 144A, 3.829%, due 25/11/2044 *	2,359	0.45
3,250	COLT 2021-RPL1 Trust, Series 2021 RPL1, Class B1, 144A, 4.656%, due 25/09/2061 *	2,616	0.50
1,384	COLT 2024-2 Mortgage Loan Trust, Series 2024 2, Class A3, 144A, 6.429%, due 25/04/2069	1,396	0.27
3,866	Connecticut Avenue Securities Trust 2019-R07, Series 2019 R07, Class 1B1, 144A, 8.863%, due 25/10/2039 *	4,012	0.77
5,760	Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B1, 144A, 8.449%, due 25/10/2041 *	5,930	1.13
5,735	Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B2, 144A, 11.349%, due 25/10/2041 *	6,060	1.16
3,000	Connecticut Avenue Securities Trust 2022-R01, Series 2022 R01, Class 1B2, 144A, 11.349%, due 25/12/2041 *	3,173	0.61
2,520	Connecticut Avenue Securities Trust 2022-R02, Series 2022 R02, Class 2B2, 144A, 12.999%, due 25/01/2042 *	2,742	0.52
1,500	CSAIL 2015-C3 Commercial Mortgage Trust, Series 2015 C3, Class C, 4.493%, due 15/08/2048 *	1,239	0.24
228	CSFB Mortgage-Backed Pass-Through Certificates Series 2004-AR5, Series 2004 AR5, Class CB2, 5.734%, due 25/06/2034 *	176	0.03
9,700	CSMC 2014-USA OA LLC, Series 2014 USA, Class E, 144A, 4.373%, due 15/09/2037	5,783	1.10
4,373	CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class B1, 144A, 2.977%, due 25/07/2057 *	3,005	0.57
5,017	CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class B2, 144A, 2.977%, due 25/07/2057 *	3,044	0.58
4,266	CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class B3, 144A, 2.977%, due 25/07/2057 *	1,918	0.37
4,205	CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class B4, 144A, 2.977%, due 25/07/2057 *	888	0.17
1,974	CSMC 2017-RPL3 Trust, Series 2017 RPL3, Class B3, 144A, 4.547%, due 01/08/2057 *	1,907	0.36
5,327	CSMC 2017-RPL3 Trust, Series 2017 RPL3, Class B4, 144A, 4.547%, due 01/08/2057 *	5,033	0.96
–	CSMC 2018-J1 Trust, Series 2018 J1, Class SA, 144A, 0.000%, due 25/02/2048	–	–
7,663	CSMC Mortgage-Backed Trust 2006-7, Series 2006 7, Class 11A2, 1.108%, due 25/08/2036 *†	1,020	0.19
93	CSMC Resecuritization Trust 2006-1R, Series 2006 1R, Class 1A2, 144A, 4.701%, due 27/07/2036 *	87	0.02
4,136	CSMC Series 2015-2R, Series 2015 2R, Class 7A2, 144A, 4.463%, due 27/08/2036 *	3,201	0.61
4,307	CSMC Trust 2013-IVR5, Series 2013 IVR5, Class B5, 144A, 3.619%, due 25/10/2043 *	2,957	0.56
2,000	CSMC Trust 2017-CHOP, Series 2017 CHOP, Class H, 144A, 12.794%, due 15/07/2032 *	1,811	0.35
4,000	CSWF 2018-TOP, Series 2018 TOP, Class H, 144A, 8.996%, due 15/08/2035 *	3,747	0.72
2,266	DBCG 2017-BBG Mortgage Trust, Series 2017 BBG, Class A, 144A, 8.500%, due 15/06/2034 *	2,266	0.43
528	DSLA Mortgage Loan Trust 2004-AR4, Series 2004 AR4, Class 2A2B, 6.296%, due 19/01/2045 *	358	0.07
1,170	DSLA Mortgage Loan Trust 2005-AR3, Series 2005 AR3, Class 2A1B, 5.936%, due 19/07/2045 *	1,079	0.21
2,233	DSLA Mortgage Loan Trust 2005-AR5, Series 2005 AR5, Class 2A1B, 6.136%, due 19/09/2045 *	1,826	0.35
451	DSLA Mortgage Loan Trust 2007-AR1, Series 2007 AR1, Class 2A1B, 5.636%, due 19/04/2047 *	462	0.09
5,310	Fannie Mae Connecticut Avenue Securities, Series 2016 C01, Class 1B, 17.213%, due 25/08/2028 *	5,977	1.14
4,860	Fannie Mae Connecticut Avenue Securities, Series 2016 C04, Class 1B, 15.713%, due 25/01/2029 *	5,545	1.06
4,872	Fannie Mae Connecticut Avenue Securities, Series 2016 C06, Class 1B, 14.713%, due 25/04/2029 *	5,524	1.05
3,875	Fannie Mae Connecticut Avenue Securities, Series 2018 C06, Class 1B1, 9.213%, due 25/03/2031 *	4,173	0.80
1,394	Fannie Mae REMICS, Series 2017 85, Class SC, 0.737%, due 25/11/2047 *	163	0.03
3,904	Fannie Mae REMICS, Series 2020 45, Class AI, 4.000%, due 25/07/2050	764	0.15
2	First Franklin Mortgage Loan Trust 2002-FF1, Series 2002 FF1, Class 1A2, 6.582%, due 25/04/2032 *	2	–
3,590	Freddie Mac Multifamily Structured Credit Risk, Series 2021 MN2, Class M2, 144A, 8.699%, due 25/07/2041 *	3,438	0.66
19,370	Freddie Mac Multifamily Structured Pass Through Certificates K052, Class X3, 1.672%, due 25/01/2044 *	379	0.07
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
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
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
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
3,040	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
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
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
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
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
4,913	Freddie Mac STACR Debt Notes 2016-DNA1, Series 2016 DNA1, Class B, 15.463%, due 25/07/2028 *	5,424	1.04
2,494	Freddie Mac STACR Debt Notes 2016-DNA2, Series 2016 DNA2, Class B, 15.963%, due 25/10/2028 *	2,785	0.53
2,527	Freddie Mac STACR Debt Notes 2016-DNA3, Series 2016 DNA3, Class B, 16.713%, due 25/12/2028 *	2,865	0.55
2,721	Freddie Mac STACR Debt Notes 2016-DNA4, Series 2016 DNA4, Class B, 14.063%, due 25/03/2029 *	3,030	0.58
3,915	Freddie Mac STACR Debt Notes 2017-DNA2, Series 2017 DNA2, Class B2, 16.713%, due 25/10/2029 *	4,593	0.88
6,124	Freddie Mac STACR Debt Notes 2017-HRP1, Series 2017 HRP1, Class B2D, 8.463%, due 25/12/2042 *	5,539	1.06
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
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
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
530	Freddie Mac STACR REMIC Trust 2021-DNA5, Series 2021 DNA5, Class B2, 144A, 10.849%, due 25/01/2034 *	599	0.11
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
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
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
3,995	Freddie Mac STACR Securitized Participation Interests Trust 2018-SPI1, Series 2018 SPI1, Class B, 144A, 3.792%, due 25/02/2048 *	2,675	0.51
5,874	Freddie Mac STACR Securitized Participation Interests Trust 2018-SPI2, Series 2018 SPI2, Class B, 144A, 3.844%, due 25/05/2048 *	4,185	0.80
6,841	Freddie Mac STACR Securitized Participation Interests Trust 2018-SPI3, Series 2018 SPI3, 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
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
4,620	Freddie Mac STACR Trust 2019-DNA1, Series 2019 DNA1, Class B2, 144A, 16.213%, due 25/01/2049 *	5,869	1.12
3,910	Freddie Mac STACR Trust 2019-DNA3, Series 2019 DNA3, Class B2, 144A, 13.613%, due 25/07/2049 *	4,529	0.86
5,550	Freddie Mac STACR Trust 2019-DNA4, Series 2019 DNA4, Class B2, 144A, 11.713%, due 25/10/2049 *	6,132	1.17
4,000	Freddie Mac STACR Trust 2019-FTR4, Series 2019 FTR4, Class B2, 144A, 10.463%, due 25/11/2047 *	4,294	0.82
1,885	Freddie Mac Strips 390, Class C17, 4.500%, due 15/11/2052	459	0.09
3,743	FRESB 2018-SB48 Mortgage Trust, Series 2018 SB48, Class B, 144A, 4.743%, due 25/02/2038 *	1,954	0.37
700	Government National Mortgage Association, Series 2010 102, Class IO, 0.010%, due 16/06/2052 *	–	–
1,752	Government National Mortgage Association, Series 2010 13, Class IO, 0.000%, due 16/11/2051 *	–	–
16,258	Government National Mortgage Association, Series 2011 95, Class IO, 0.006%, due 16/04/2051 *	1	–
7,707	Government National Mortgage Association, Series 2012 114, Class IO, 0.626%, due 16/01/2053 *	121	0.02
2,507	Government National Mortgage Association, Series 2013 163, Class IO, 1.013%, due 16/02/2046 *	33	0.01
4,946	Government National Mortgage Association, Series 2014 16, Class IO, 0.417%, due 16/06/2055 *	62	0.01
6,732	Government National Mortgage Association, Series 2014 171, Class IO, 0.395%, due 16/11/2055 *	57	0.01
636	Government National Mortgage Association, Series 2014 47, Class IA, 0.156%, due 16/02/2048 *	2	–
3,454	Government National Mortgage Association, Series 2014 50, Class IO, 0.627%, due 16/09/2055 *	87	0.02
649	Government National Mortgage Association, Series 2016 135, Class SB, 0.647%, due 16/10/2046 *	107	0.02
602	Government National Mortgage Association, Series 2016 51, Class NS, 0.600%, due 20/04/2046 *	80	0.02
2,996	Government National Mortgage Association, Series 2018 125, Class HS, 0.800%, due 20/09/2048 *	357	0.07
11,787	Government National Mortgage Association, Series 2020 89, Class IA, 1.168%, due 16/04/2062 *	961	0.18
4,592	Government National Mortgage Association, Series 2022 202, Class Z, 3.000%, due 16/10/2063 *	2,748	0.52
2,713	Government National Mortgage Association, Series 2023 16, Class Z, 3.500%, due 16/07/2063 *	1,647	0.31
1,280	Greystone CRE Notes 2024-HC3, Series 2024 HC3, Class D, 144A, 10.669%, due 15/03/2041 *	1,277	0.24
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
3,200	GS Mortgage Securities Trust 2015-GC28, Series 2015 GC28, Class D, 144A, 4.526%, due 10/02/2048 *	2,959	0.57
2,500	GS Mortgage Securities Trust 2015-GC30, Series 2015 GC30, Class D, 3.384%, due 10/05/2050	2,041	0.39
1,500	GS Mortgage Securities Trust 2015-GC32, Series 2015 GC32, Class D, 3.345%, due 10/07/2048	1,379	0.26
4,823	GSR Mortgage Loan Trust 2006-1F, Series 2006 1F, Class 6A1, 5.792%, due 25/02/2036 *	466	0.09
68	HarborView Mortgage Loan Trust 2004-11, Series 2004 11, Class 3A3, 6.216%, due 19/01/2035 *	64	0.01
42	HarborView Mortgage Loan Trust 2005-1, Series 2005 1, Class 2A1A, 5.996%, due 19/03/2035 *	43	0.01
114	HarborView Mortgage Loan Trust 2005-10, Series 2005 10, Class 2A1A, 6.076%, due 19/11/2035 *	76	0.01
381	HarborView Mortgage Loan Trust 2005-2, Series 2005 2, Class 2A1A, 5.896%, due 19/05/2035 *	363	0.07
162	HarborView Mortgage Loan Trust 2005-3, Series 2005 3, Class 2A1A, 5.936%, due 19/06/2035 *	157	0.03
1,620	HarborView Mortgage Loan Trust 2005-8, Series 2005 8, Class 2A2, 6.662%, due 19/09/2035 *	1,305	0.25
394	HarborView Mortgage Loan Trust 2006-10, Series 2006 10, Class 2A1A, 5.816%, due 19/11/2036 *	332	0.06
500	HGI CRE CLO 2021-FL1 Ltd, Series 2021 FL1, Class E, 144A, 8.403%, due 16/06/2036 *	476	0.09
596	Impac CMB Trust Series 2005-1, Series 2005 1, Class M1, 6.082%, due 25/04/2035 *	553	0.11
1,414	Impac CMB Trust Series 2005-3, Series 2005 3, Class A2, 5.992%, due 25/08/2035 *	1,268	0.24
520	Impac CMB Trust Series 2005-4, Series 2005 4, Class 1M1, 6.037%, due 25/05/2035 *	479	0.09
836	Impac CMB Trust Series 2005-7, Series 2005 7, Class A1, 5.912%, due 25/11/2035 *	737	0.14
853	Impac Secured Assets Trust 2006-2, Series 2006 2, Class 2B, 7.042%, due 25/08/2036 *	849	0.16
591	IndyMac INDX Mortgage Loan Trust 2005-AR13, Series 2005 AR13, Class 1A1, 4.403%, due 25/08/2035 *	291	0.06
526	IndyMac INDX Mortgage Loan Trust 2005-AR2, Series 2005 AR2, Class 2A1B, 6.172%, due 25/02/2035 *	383	0.07
1,762	IndyMac INDX Mortgage Loan Trust 2005-AR6, Series 2005 AR6, Class 2A2, 6.052%, due 25/04/2035 *	1,328	0.25
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
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
4,022	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
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
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
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
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
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
8,582	JP Morgan Mortgage Trust 2018-4, Series 2018 4, Class AX1, 144A, 0.211%, due 25/10/2048 *†	57	0.01
10	MASTR Adjustable Rate Mortgages Trust 2004-15, Series 2004 15, Class 6A1, 5.722%, due 25/12/2034 *	10	–
1,429	MASTR Adjustable Rate Mortgages Trust 2004-6, Series 2004 6, Class B1, 6.247%, due 25/07/2034 *	1,336	0.25
1,110	MASTR Adjustable Rate Mortgages Trust 2004-8, Series 2004 8, Class B1, 6.669%, due 25/09/2034 *	992	0.19
646	MASTR Reperforming Loan Trust 2005-1, Series 2005 1, Class 1A1, 144A, 6.000%, due 25/08/2034	405	0.08
787	MASTR Reperforming Loan Trust 2005-2, Series 2005 2, Class 1A1F, 144A, 5.742%, due 25/05/2035 *	396	0.08
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
3,742	Morgan Stanley Capital I Trust 2016-BNK2, Series 2016 BNK2, Class B, 3.485%, due 15/11/2049	3,082	0.59
1,278	Morgan Stanley Mortgage Loan Trust 2004-11AR, Series 2004 11AR, Class 1B1, 5.992%, due 25/01/2035 *	1,044	0.20
3,290	Morgan Stanley Mortgage Loan Trust 2006-8AR, Series 2006 8AR, Class 1A3, 5.712%, due 25/06/2036 *	663	0.13
502	Multifamily Trust 2016-1, Series 2016 1, Class B, 144A, 8.322%, due 25/04/2046 *	502	0.10
5,308	Natixis Commercial Mortgage Securities Trust 2019-FAME, Series 2019 FAME, Class D, 144A, 4.544%, due 15/08/2036 *	3,331	0.64
4,870	Natixis Commercial Mortgage Securities Trust 2019-FAME, Series 2019 FAME, Class E, 144A, 4.544%, due 15/08/2036 *	2,045	0.39
3,000	Natixis Commercial Mortgage Securities Trust 2022-JERI, Series 2022 JERI, Class G, 144A, 12.795%, due 15/01/2039 *	2,121	0.41
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
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
650	New Residential Mortgage Loan Trust 2024-RTL1, Series 2024 RTL1, Class A2, 144A, 7.101%, due 25/03/2039	658	0.13
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
2,750	NYMT Loan Trust Series 2024-BPL2, Series 2024 BPL2, Class A2, 144A, 6.811%, due 25/05/2039	2,787	0.53
488	Opteum Mortgage Acceptance Corp Trust 2006-1, Series 2006 1, Class M1, 5.947%, due 25/04/2036 *	1,119	0.21
2,539	PMT Credit Risk Transfer Trust, 144A, 9.149%, due 29/10/2024 *	2,550	0.49
2,801	PMT Credit Risk Transfer Trust, 144A, 8.814%, due 27/02/2025 *	2,799	0.53
568	RALI Series 2006-QA2 Trust, Series 2006 QA2, Class 1A1, 5.642%, due 25/02/2036 *	367	0.07
840	Reperforming Loan REMIC Trust 2006-R2, Series 2006 R2, Class AF1, 144A, 5.812%, due 25/07/2036 *	776	0.15
3,216	Residential Asset Securitization Trust 2006-A7CB, Series 2006 A7CB, Class 1A3, 6.250%, due 25/07/2036	2,496	0.48
254	Structured Adjustable Rate Mortgage Loan Trust, Series 2004 2, Class 1A1, 6.557%, due 25/03/2034 *	236	0.05
46	Structured Asset Mortgage Investments II Trust 2006-AR6, Series 2006 AR6, Class 1A1, 5.752%, due 25/07/2046 *	39	0.01
3,612	Towd Point Mortgage Trust 2017-3, Series 2017 3, Class B5, 144A, 3.850%, due 25/07/2057 *	2,420	0.46
3,900	Towd Point Mortgage Trust 2018-2, Series 2018 2, Class B2, 144A, 3.797%, due 25/03/2058 *	3,244	0.62
7,118	Towd Point Mortgage Trust 2018-4, Series 2018 4, Class B2, 144A, 3.288%, due 25/06/2058 *	5,003	0.96
4,000	UBS Commercial Mortgage Trust 2018-NYCH, Series 2018 NYCH, Class F, 144A, 9.205%, due 15/02/2032 *	3,803	0.73

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

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
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
2,770	Verus Securitization Trust 2023-4, Series 2023 4, Class B1, 144A, 8.146%, due 25/05/2068 *	2,793	0.53
2,750	Verus Securitization Trust 2024-1, Series 2024 1, Class B1, 144A, 7.909%, due 25/01/2069 *	2,781	0.53
1,412	Verus Securitization Trust 2024-4, Series 2024 4, Class B1, 144A, 7.643%, due 25/06/2069 *	1,438	0.27
2,120	Verus Securitization Trust 2024-4, Series 2024 4, Class B2, 144A, 8.066%, due 25/06/2069 *	2,107	0.40
1,249	Verus Securitization Trust 2024-INV1, Series 2024 INV1, Class A3, 144A, 6.470%, due 25/03/2069	1,262	0.24
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
894	WaMu Mortgage Pass-Through Certificates Series 2005-AR9 Trust, Series 2005 AR9, Class B1, 6.337%, due 25/07/2045 *	764	0.15
1,343	Waterfall Commercial Mortgage Trust 2015-SBC5, Series 2015 SBC5, Class B, 144A, 6.535%, due 14/09/2022 *	1,204	0.23
2,500	Wells Fargo Commercial Mortgage Trust 2015-C28, Series 2015 C28, Class D, 4.216%, due 15/05/2048 *	2,029	0.39
1,252	WFRBS Commercial Mortgage Trust 2014-C22, Series 2014 C22, Class D, 144A, 4.008%, due 15/09/2057 *	645	0.12
Total Mortgage-Backed Securities (Cost $477,674)		400,105	76.42
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
4,000	Two Harbors Investment Corp, 6.250%, due 15/01/2026	3,910	0.75
		5,449	1.04
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
1,613	Freehand Hotel, 9.553%, due 17/12/2024 *∞	1,601	0.30
2,935	Freehand Hotel, 9.553%, due 17/12/2024 *∞	2,913	0.56
5,452	Freehand Hotel, 9.553%, due 17/12/2024 *∞	5,413	1.03
5,551	Sono Retail Loan, 8.732%, due 06/09/2024 *∞	5,529	1.06
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
91	MFA Financial Inc, Series C *	2,155	0.41
		8,252	1.58
Total Real Estate Investment Trusts (Cost $8,122)		8,252	1.58
Total Investments at fair value through profit or loss (Cost $675,275)		547,075	104.49
Forward Foreign Currency Contracts — 0.00% (29 February 2024: 0.00%)			
Unrealised appreciation of contracts (see below)		20	–
Futures — 0.09% (29 February 2024: 0.03%)			
Unrealised appreciation of contracts (see below)		456	0.09
Total Financial Assets at fair value through profit or loss		547,551	104.58
Forward Foreign Currency Contracts — 0.00% (29 February 2024: 0.00%)			
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		547,551	104.58
Liabilities in Excess of Other Assets		(23,985)	(4.58)
Total Net Assets		$523,566	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 $345,852,000 or 66.05% 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.

ABBREVIATIONS:

REMIC – Real Estate Mortgage Investment Conduit.

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	89.31
Other transferable securities dealt in on another regulated market	2.99
Collective investment schemes	6.36
Financial derivative instruments	0.09
Other assets	1.25
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	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
Asset-Backed Securities — 1.46% (29 February 2024: 1.44%)			
1,196	DB Master Finance LLC, Series 2021 1A, Class A23, 144A, 2.791%, due 20/11/2051	1,031	0.08
1,350	FOCUS Brands Funding, Series 2023 2, Class A2, 144A, 8.241%, due 30/10/2053	1,442	0.12
4,520	Goodleap Sustainable Home Solutions Trust 2023-3, Series 2023 3C, Class A, 144A, 6.500%, due 20/07/2055	4,700	0.39
2,624	Home Partners of America 2021-3 Trust, Series 2021 3, Class A, 144A, 2.200%, due 17/01/2041	2,367	0.20
2,037	Loanpal Solar Loan 2021-2 Ltd, Series 2021 2GS, Class B, 144A, 2.790%, due 20/03/2048	1,567	0.13
521	SBA Small Business Investment Cos, Series 2018 10B, Class 1, 3.548%, due 10/09/2028	510	0.04
1,917	SBA Small Business Investment Cos, Series 2023 10A, Class 1, 5.168%, due 10/03/2033	1,959	0.16
2,256	SBA Small Business Investment Cos, Series 2023 10B, Class 1, 5.688%, due 10/09/2033	2,352	0.19
500	SMB Private Education Loan Trust 2023-C, Series 2023 C, Class B, 144A, 6.360%, due 15/11/2052	527	0.04
1,476	Store Master Funding I-VII XIV XIX XX, Series 2021 1A, Class A3, 144A, 2.860%, due 20/06/2051	1,335	0.11
Total Asset-Backed Securities (Cost $18,377)		17,790	1.46
Mortgage-Backed Securities — 95.41% (29 February 2024: 98.31%)			
53,398	BANK 2017-BNK8, Series 2017 BNK8, Class XA, 0.845%, due 15/11/2050 *	999	0.08
2,400	BANK 2018-BNK10, Series 2018 BN10, Class A5, 3.688%, due 15/02/2061	2,321	0.19
2,210	Benchmark 2018-B1 Mortgage Trust, Series 2018 B1, Class A5, 3.666%, due 15/01/2051 *	2,119	0.17
4,050	BHMS 2018-ATLS, Series 2018 ATLS, Class A, 144A, 6.884%, due 15/07/2035 *	4,050	0.33
826	BXMT 2020-FL2 Ltd, Series 2020 FL2, Class A, 144A, 6.353%, due 15/02/2038 *	802	0.07
1,000	Citigroup Commercial Mortgage Trust 2017-P8, Series 2017 P8, Class A3, 3.203%, due 15/09/2050	957	0.08
1,470	COMM 2015-PC1 Mortgage Trust, Series 2015 PC1, Class A5, 3.902%, due 10/07/2050	1,455	0.12
1,878	CSMC 2021-NQM8, Series 2021 NQM8, Class A1, 144A, 1.841%, due 25/10/2066 *	1,679	0.14
2,266	DBCG 2017-BBG Mortgage Trust, Series 2017 BBG, Class A, 144A, 8.500%, due 15/06/2034 *	2,266	0.19
1,020	Fannie Mae Interest Strip 406, Class 2, 4.000%, due 25/02/2041	180	0.01
233	Fannie Mae Interest Strip 407, Class 9, 5.000%, due 25/02/2041 *	38	–
534	Fannie Mae Interest Strip 407, Class C10, 5.000%, due 25/01/2038	83	0.01
336	Fannie Mae Interest Strip 409, Class C13, 3.500%, due 25/11/2041	53	–
1,895	Fannie Mae Interest Strip 417, Class C5, 3.500%, due 25/02/2043	330	0.03
4,492	Fannie Mae Interest Strip 418, Class C15, 3.500%, due 25/08/2043	766	0.06
1,587	Fannie Mae Interest Strip 427, Class C21, 2.000%, due 25/03/2050	196	0.02
15,401	Fannie Mae Interest Strip 427, Class C73, 3.000%, due 25/12/2048	2,484	0.20
856	Fannie Mae Interest Strip 428, Class C14, 2.500%, due 25/01/2048	99	0.01
1,689	Fannie Mae Interest Strip 429, Class C10, 1.500%, due 25/04/2037	100	0.01
3,577	Fannie Mae Interest Strip 435, Class C28, 3.500%, due 25/09/2052	658	0.05
10,400	Fannie Mae or Freddie Mac, 30 year, TBA, 2.500% ±	8,870	0.73
14,000	Fannie Mae or Freddie Mac, 30 year, TBA, 3.000% ±	12,422	1.02
7,900	Fannie Mae or Freddie Mac, 30 year, TBA, 5.000% ±	7,844	0.65
–	Fannie Mae Pool '252875', 8.000%, due 01/11/2029	–	–
–	Fannie Mae Pool '253184', 8.000%, due 01/04/2030	–	–
–	Fannie Mae Pool '253399', 8.500%, due 01/08/2030	–	–
–	Fannie Mae Pool '253438', 8.500%, due 01/09/2030	–	–
–	Fannie Mae Pool '253598', 8.500%, due 01/12/2030	–	–
–	Fannie Mae Pool '535270', 8.500%, due 01/04/2030	–	–
5	Fannie Mae Pool '535299', 7.500%, due 01/05/2030	5	–
–	Fannie Mae Pool '535332', 8.500%, due 01/04/2030	–	–
–	Fannie Mae Pool '535351', 8.000%, due 01/06/2030	–	–
–	Fannie Mae Pool '535435', 8.500%, due 01/08/2030	–	–
–	Fannie Mae Pool '535608', 9.500%, due 01/04/2030	–	–
3	Fannie Mae Pool '535996', 7.500%, due 01/06/2031	3	–
–	Fannie Mae Pool '537715', 8.500%, due 01/09/2030	–	–
15	Fannie Mae Pool '545189', 7.500%, due 01/08/2031	16	–
13	Fannie Mae Pool '545190', 7.500%, due 01/08/2031	13	–
1	Fannie Mae Pool '545612', 8.000%, due 01/04/2032	1	–
1	Fannie Mae Pool '545990', 7.500%, due 01/04/2031	1	–
–	Fannie Mae Pool '546591', 8.500%, due 01/06/2030	–	–
1	Fannie Mae Pool '548965', 8.500%, due 01/07/2030	1	–
7	Fannie Mae Pool '555676', 7.500%, due 01/12/2032	7	–
9	Fannie Mae Pool '745248', 7.500%, due 01/08/2034	9	–
92	Fannie Mae Pool '745802', 6.000%, due 01/07/2036	97	0.01
386	Fannie Mae Pool '836398', 7.051%, due 01/10/2035 *	393	0.03
5	Fannie Mae Pool '836852', 7.096%, due 01/10/2035 *	5	–
5	Fannie Mae Pool '843823', 7.101%, due 01/11/2035 *	6	–
71	Fannie Mae Pool '843997', 7.005%, due 01/11/2035 *	71	0.01
18	Fannie Mae Pool '865915', 7.247%, due 01/03/2036 *	18	–
485	Fannie Mae Pool '890604', 4.500%, due 01/10/2044	482	0.04
14	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 01/01/2043	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 01/10/2041	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
Mortgage-Backed Securities — (continued)			
1,701	Fannie Mae Pool 'BF0161', 5.000%, due 01/10/2046	1,740	0.14
3,390	Fannie Mae Pool 'BF0162', 5.000%, due 01/11/2045	3,467	0.29
830	Fannie Mae Pool 'BF0191', 4.000%, due 01/06/2057	790	0.07
1,563	Fannie Mae Pool 'BF0222', 4.500%, due 01/09/2057	1,536	0.13
1,016	Fannie Mae Pool 'BF0263', 3.500%, due 01/05/2058	934	0.08
1,821	Fannie Mae Pool 'BF0301', 4.500%, due 01/08/2058	1,789	0.15
639	Fannie Mae Pool 'BF0338', 4.500%, due 01/01/2059	623	0.05
1,848	Fannie Mae Pool 'BF0531', 2.500%, due 01/05/2055	1,592	0.13
173	Fannie Mae Pool 'BH6684', 4.000%, due 01/08/2047	166	0.01
78	Fannie Mae Pool 'BJ0685', 4.000%, due 01/04/2048	75	0.01
968	Fannie Mae Pool 'BJ2544', 3.000%, due 01/12/2037	906	0.07
266	Fannie Mae Pool 'BJ2763', 4.500%, due 01/05/2048	263	0.02
27	Fannie Mae Pool 'BK0751', 3.500%, due 01/03/2048	25	–
693	Fannie Mae Pool 'BK4770', 4.500%, due 01/08/2048	682	0.06
340	Fannie Mae Pool 'BM1660', 4.000%, due 01/08/2047	326	0.03
1,086	Fannie Mae Pool 'BM3929', 3.500%, due 01/07/2032	1,060	0.09
940	Fannie Mae Pool 'BM4696', 3.000%, due 01/03/2047	862	0.07
160	Fannie Mae Pool 'BM4751', 3.500%, due 01/03/2043	151	0.01
90	Fannie Mae Pool 'BM4781', 4.500%, due 01/10/2048	89	0.01
227	Fannie Mae Pool 'BM4897', 3.500%, due 01/12/2046	214	0.02
1,678	Fannie Mae Pool 'BM4951', 4.500%, due 01/09/2048	1,673	0.14
717	Fannie Mae Pool 'BM5073', 3.000%, due 01/04/2048	653	0.05
106	Fannie Mae Pool 'BM5119', 4.500%, due 01/12/2048	105	0.01
611	Fannie Mae Pool 'BM6912', 2.500%, due 01/01/2052	504	0.04
94	Fannie Mae Pool 'BO2878', 3.000%, due 01/11/2049	85	0.01
13,478	Fannie Mae Pool 'BO5026', 3.000%, due 01/12/2049	12,261	1.01
134	Fannie Mae Pool 'BO8932', 3.000%, due 01/01/2050	122	0.01
753	Fannie Mae Pool 'BP2319', 3.000%, due 01/02/2050	681	0.06
560	Fannie Mae Pool 'BP3484', 2.500%, due 01/06/2051	486	0.04
883	Fannie Mae Pool 'BP6171', 3.500%, due 01/04/2050	828	0.07
3,463	Fannie Mae Pool 'BP7395', 1.500%, due 01/10/2040	2,902	0.24
607	Fannie Mae Pool 'BP8713', 3.000%, due 01/08/2050	547	0.05
299	Fannie Mae Pool 'BQ5876', 2.500%, due 01/11/2050	260	0.02
67	Fannie Mae Pool 'BR0001', 2.500%, due 01/12/2050	58	–
672	Fannie Mae Pool 'BR1001', 2.500%, due 01/05/2051	584	0.05
79	Fannie Mae Pool 'BR2303', 3.000%, due 01/08/2051	72	0.01
139	Fannie Mae Pool 'BR2641', 2.000%, due 01/02/2051	116	0.01
133	Fannie Mae Pool 'BR2643', 2.000%, due 01/02/2051	111	0.01
64	Fannie Mae Pool 'BR2644', 2.000%, due 01/02/2051	54	–
64	Fannie Mae Pool 'BR3256', 2.000%, due 01/02/2051	54	–
196	Fannie Mae Pool 'BR3257', 2.000%, due 01/02/2051	166	0.01
358	Fannie Mae Pool 'BR3286', 2.000%, due 01/03/2051	299	0.02
335	Fannie Mae Pool 'BR4722', 2.000%, due 01/03/2051	279	0.02
298	Fannie Mae Pool 'BR4753', 2.000%, due 01/03/2051	249	0.02
596	Fannie Mae Pool 'BR4756', 2.000%, due 01/03/2051	497	0.04
299	Fannie Mae Pool 'BR5487', 2.000%, due 01/03/2051	250	0.02
516	Fannie Mae Pool 'BR5587', 2.000%, due 01/03/2051	430	0.04
830	Fannie Mae Pool 'BR5633', 2.000%, due 01/03/2051	691	0.06
146	Fannie Mae Pool 'BR6515', 2.000%, due 01/04/2051	123	0.01
68	Fannie Mae Pool 'BR7744', 2.000%, due 01/04/2051	57	–
69	Fannie Mae Pool 'BR7745', 2.000%, due 01/04/2051	57	–
160	Fannie Mae Pool 'BR8276', 2.500%, due 01/04/2051	139	0.01
77	Fannie Mae Pool 'BR8478', 2.000%, due 01/04/2051	64	0.01
70	Fannie Mae Pool 'BR8518', 2.000%, due 01/04/2051	59	–
269	Fannie Mae Pool 'BR9104', 2.500%, due 01/05/2051	235	0.02
450	Fannie Mae Pool 'BT0846', 2.500%, due 01/07/2051	390	0.03
636	Fannie Mae Pool 'BT3244', 2.500%, due 01/07/2051	552	0.05
529	Fannie Mae Pool 'BT3270', 2.500%, due 01/08/2051	460	0.04
322	Fannie Mae Pool 'BT3290', 2.500%, due 01/08/2051	279	0.02
225	Fannie Mae Pool 'BT3303', 2.500%, due 01/08/2051	196	0.02
2,808	Fannie Mae Pool 'BT9482', 2.500%, due 01/12/2051	2,428	0.20
14,469	Fannie Mae Pool 'BU0971', 2.000%, due 01/11/2051	12,076	1.00
802	Fannie Mae Pool 'BU2599', 2.500%, due 01/01/2052	697	0.06
2,962	Fannie Mae Pool 'BU2838', 2.500%, due 01/11/2051	2,567	0.21
73	Fannie Mae Pool 'BU5925', 3.000%, due 01/12/2051	65	0.01
359	Fannie Mae Pool 'BU8670', 4.500%, due 01/05/2052	350	0.03
3,515	Fannie Mae Pool 'BW5810', 5.000%, due 01/08/2052	3,498	0.29
63	Fannie Mae Pool 'BX6441', 6.500%, due 01/02/2053	65	0.01
914	Fannie Mae Pool 'BX7702', 6.500%, due 01/02/2053	942	0.08
123	Fannie Mae Pool 'CA0907', 3.500%, due 01/12/2047	115	0.01
4,688	Fannie Mae Pool 'CA0917', 3.500%, due 01/12/2047	4,375	0.36
1,043	Fannie Mae Pool 'CA1902', 4.500%, due 01/06/2048	1,033	0.09
855	Fannie Mae Pool 'CA6000', 3.000%, due 01/06/2050	771	0.06
439	Fannie Mae Pool 'CA6053', 3.000%, due 01/06/2050	397	0.03
3,393	Fannie Mae Pool 'CA7257', 2.500%, due 01/10/2050	2,947	0.24
63	Fannie Mae Pool 'CA8955', 2.500%, due 01/02/2051	54	–
1,603	Fannie Mae Pool 'CB1878', 3.000%, due 01/10/2051	1,434	0.12
4,329	Fannie Mae Pool 'CB2164', 3.000%, due 01/11/2051	3,883	0.32
2,730	Fannie Mae Pool 'CB2292', 3.000%, due 01/11/2051	2,462	0.20
2,168	Fannie Mae Pool 'CB2804', 2.500%, due 01/02/2052	1,873	0.15
2,068	Fannie Mae Pool 'CB3044', 2.500%, due 01/03/2052	1,792	0.15
6,665	Fannie Mae Pool 'CB4898', 5.000%, due 01/10/2052	6,633	0.55
818	Fannie Mae Pool 'CB5156', 6.500%, due 01/11/2052	852	0.07
1,170	Fannie Mae Pool 'CB5497', 6.500%, due 01/01/2053	1,218	0.10
1,041	Fannie Mae Pool 'CB5500', 6.500%, due 01/01/2053	1,078	0.09
1,552	Fannie Mae Pool 'FM1002', 3.500%, due 01/01/2048	1,449	0.12
61	Fannie Mae Pool 'FM1159', 4.500%, due 01/02/2048	60	0.01
777	Fannie Mae Pool 'FM1349', 3.500%, due 01/03/2047	729	0.06
58	Fannie Mae Pool 'FM1458', 4.500%, due 01/04/2049	57	–
944	Fannie Mae Pool 'FM1637', 4.500%, due 01/05/2049	935	0.08
182	Fannie Mae Pool 'FM2173', 4.000%, due 01/09/2048	175	0.01
1,762	Fannie Mae Pool 'FM2256', 4.500%, due 01/10/2044	1,749	0.14
380	Fannie Mae Pool 'FM2745', 4.500%, due 01/03/2050	373	0.03
62	Fannie Mae Pool 'FM3083', 4.500%, due 01/10/2049	61	0.01
237	Fannie Mae Pool 'FM3158', 4.000%, due 01/11/2048	228	0.02
1,755	Fannie Mae Pool 'FM3445', 4.000%, due 01/09/2048	1,679	0.14
68	Fannie Mae Pool 'FM3542', 4.000%, due 01/05/2049	65	0.01
175	Fannie Mae Pool 'FM3830', 3.000%, due 01/04/2050	158	0.01
88	Fannie Mae Pool 'FM4532', 3.000%, due 01/09/2050	79	0.01
611	Fannie Mae Pool 'FM4577', 2.500%, due 01/10/2050	529	0.04
1,130	Fannie Mae Pool 'FM5423', 2.500%, due 01/01/2051	979	0.08
55	Fannie Mae Pool 'FM5743', 2.500%, due 01/02/2051	48	–
104	Fannie Mae Pool 'FM5904', 2.500%, due 01/02/2051	91	0.01
248	Fannie Mae Pool 'FM6117', 3.000%, due 01/11/2048	225	0.02
138	Fannie Mae Pool 'FM6460', 2.500%, due 01/03/2051	120	0.01
2,245	Fannie Mae Pool 'FM7167', 4.500%, due 01/08/2050	2,204	0.18
13,209	Fannie Mae Pool 'FM7382', 3.000%, due 01/05/2051	11,888	0.98
6,310	Fannie Mae Pool 'FM7518', 2.500%, due 01/06/2051	5,463	0.45
229	Fannie Mae Pool 'FM7529', 3.000%, due 01/05/2051	206	0.02
247	Fannie Mae Pool 'FM7675', 2.500%, due 01/06/2051	215	0.02
76	Fannie Mae Pool 'FM7676', 2.500%, due 01/06/2051	66	0.01
71	Fannie Mae Pool 'FM7694', 3.000%, due 01/06/2051	64	0.01
208	Fannie Mae Pool 'FM7727', 2.500%, due 01/06/2051	182	0.02
795	Fannie Mae Pool 'FM7869', 2.500%, due 01/01/2051	691	0.06
974	Fannie Mae Pool 'FM7900', 2.500%, due 01/07/2051	845	0.07
770	Fannie Mae Pool 'FM7910', 2.500%, due 01/07/2051	672	0.06
683	Fannie Mae Pool 'FM8025', 2.500%, due 01/07/2051	596	0.05
270	Fannie Mae Pool 'FM8166', 3.000%, due 01/06/2051	246	0.02
1,421	Fannie Mae Pool 'FM8188', 3.000%, due 01/03/2040	1,341	0.11
2,718	Fannie Mae Pool 'FM8189', 3.000%, due 01/08/2038	2,584	0.21
1,147	Fannie Mae Pool 'FM8210', 3.000%, due 01/04/2050	1,039	0.09
1,358	Fannie Mae Pool 'FM8576', 3.000%, due 01/02/2050	1,231	0.10
2,815	Fannie Mae Pool 'FM8685', 3.000%, due 01/09/2051	2,523	0.21
2,621	Fannie Mae Pool 'FM8786', 2.500%, due 01/10/2051	2,272	0.19
375	Fannie Mae Pool 'FM8864', 2.500%, due 01/10/2051	326	0.03
73	Fannie Mae Pool 'FM8977', 2.500%, due 01/09/2051	64	0.01
434	Fannie Mae Pool 'FM9044', 3.000%, due 01/10/2051	393	0.03
2,409	Fannie Mae Pool 'FM9264', 2.000%, due 01/10/2041	2,081	0.17
1,654	Fannie Mae Pool 'FM9292', 3.000%, due 01/11/2051	1,490	0.12
2,210	Fannie Mae Pool 'FM9362', 3.000%, due 01/06/2038	2,103	0.17
146	Fannie Mae Pool 'FM9412', 2.500%, due 01/11/2051	127	0.01
14,694	Fannie Mae Pool 'FM9434', 2.000%, due 01/11/2051	12,263	1.01
4,757	Fannie Mae Pool 'FM9456', 3.500%, due 01/11/2051	4,467	0.37
5,457	Fannie Mae Pool 'FM9507', 3.000%, due 01/03/2037	5,219	0.43
301	Fannie Mae Pool 'FM9867', 2.500%, due 01/12/2051	260	0.02
950	Fannie Mae Pool 'FS0028', 2.500%, due 01/09/2051	823	0.07
202	Fannie Mae Pool 'FS0041', 3.000%, due 01/11/2050	183	0.02
1,236	Fannie Mae Pool 'FS0316', 1.500%, due 01/11/2041	1,023	0.08
317	Fannie Mae Pool 'FS0408', 3.000%, due 01/01/2052	288	0.02
241	Fannie Mae Pool 'FS0464', 2.000%, due 01/01/2052	199	0.02
2,089	Fannie Mae Pool 'FS0520', 3.000%, due 01/02/2052	1,879	0.16
416	Fannie Mae Pool 'FS0534', 2.500%, due 01/07/2051	360	0.03
2,147	Fannie Mae Pool 'FS0551', 2.500%, due 01/02/2052	1,868	0.15
1,464	Fannie Mae Pool 'FS0582', 2.500%, due 01/02/2052	1,273	0.11
1,312	Fannie Mae Pool 'FS0584', 2.000%, due 01/02/2052	1,090	0.09
741	Fannie Mae Pool 'FS0612', 2.000%, due 01/02/2052	618	0.05
10,304	Fannie Mae Pool 'FS0835', 2.500%, due 01/03/2052	8,889	0.73
479	Fannie Mae Pool 'FS1289', 3.000%, due 01/03/2052	433	0.04
307	Fannie Mae Pool 'FS1403', 3.000%, due 01/01/2045	282	0.02
3,472	Fannie Mae Pool 'FS1538', 3.000%, due 01/04/2052	3,108	0.26
393	Fannie Mae Pool 'FS1539', 3.000%, due 01/11/2048	360	0.03
724	Fannie Mae Pool 'FS1553', 2.500%, due 01/11/2050	628	0.05
1,166	Fannie Mae Pool 'FS1628', 2.500%, due 01/04/2052	1,020	0.08
6,228	Fannie Mae Pool 'FS2740', 3.500%, due 01/06/2049	5,812	0.48
605	Fannie Mae Pool 'FS3009', 2.000%, due 01/05/2042	522	0.04
4,948	Fannie Mae Pool 'FS3191', 5.500%, due 01/10/2052	4,995	0.41
1,575	Fannie Mae Pool 'FS3411', 6.000%, due 01/01/2053	1,613	0.13
1,181	Fannie Mae Pool 'FS3571', 3.500%, due 01/08/2052	1,093	0.09
1,152	Fannie Mae Pool 'FS3589', 4.500%, due 01/01/2050	1,150	0.09
11,246	Fannie Mae Pool 'FS3803', 5.500%, due 01/01/2053	11,361	0.94
6,620	Fannie Mae Pool 'FS4269', 2.000%, due 01/10/2051	5,480	0.45
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
Mortgage-Backed Securities — (continued)			
91	Fannie Mae Pool 'FS5708', 5.000%, due 01/06/2053	91	0.01
4,282	Fannie Mae Pool 'FS6000', 4.500%, due 01/05/2050	4,216	0.35
2,663	Fannie Mae Pool 'FS6691', 1.500%, due 01/03/2042	2,220	0.18
1,858	Fannie Mae Pool 'FS6779', 6.500%, due 01/12/2053	1,930	0.16
373	Fannie Mae Pool 'FS7294', 5.500%, due 01/05/2044	384	0.03
2,735	Fannie Mae Pool 'FS7943', 2.500%, due 01/05/2052	2,359	0.19
2,541	Fannie Mae Pool 'FS8027', 2.500%, due 01/03/2052	2,198	0.18
2,927	Fannie Mae Pool 'FS8124', 3.000%, due 01/06/2052	2,625	0.22
24	Fannie Mae Pool 'MA0619', 5.500%, due 01/11/2040	25	–
4	Fannie Mae Pool 'MA0706', 4.500%, due 01/04/2031	4	–
8	Fannie Mae Pool 'MA0734', 4.500%, due 01/05/2031	8	–
4	Fannie Mae Pool 'MA0776', 4.500%, due 01/06/2031	4	–
100	Fannie Mae Pool 'MA0913', 4.500%, due 01/11/2031	101	0.01
117	Fannie Mae Pool 'MA0939', 4.500%, due 01/12/2031	118	0.01
24	Fannie Mae Pool 'MA0968', 4.500%, due 01/12/2031	24	–
159	Fannie Mae Pool 'MA1177', 3.500%, due 01/09/2042	149	0.01
9	Fannie Mae Pool 'MA1221', 4.500%, due 01/09/2042	9	–
39	Fannie Mae Pool 'MA1363', 3.000%, due 01/02/2043	36	–
1,215	Fannie Mae Pool 'MA1393', 4.000%, due 01/03/2043	1,197	0.10
260	Fannie Mae Pool 'MA1591', 4.500%, due 01/09/2043	259	0.02
194	Fannie Mae Pool 'MA1629', 4.500%, due 01/10/2043	193	0.02
125	Fannie Mae Pool 'MA1664', 4.500%, due 01/11/2043	124	0.01
180	Fannie Mae Pool 'MA1711', 4.500%, due 01/12/2043	179	0.01
358	Fannie Mae Pool 'MA2672', 3.000%, due 01/07/2036	339	0.03
348	Fannie Mae Pool 'MA2832', 3.000%, due 01/12/2036	330	0.03
3,214	Fannie Mae Pool 'MA4047', 2.000%, due 01/06/2050	2,656	0.22
209	Fannie Mae Pool 'MA4175', 1.500%, due 01/11/2040	175	0.01
2,616	Fannie Mae Pool 'MA4181', 1.500%, due 01/11/2050	2,055	0.17
598	Fannie Mae Pool 'MA4204', 2.000%, due 01/12/2040	519	0.04
425	Fannie Mae Pool 'MA4287', 2.000%, due 01/03/2041	369	0.03
462	Fannie Mae Pool 'MA4342', 1.500%, due 01/05/2041	385	0.03
687	Fannie Mae Pool 'MA4387', 2.000%, due 01/07/2041	595	0.05
452	Fannie Mae Pool 'MA4447', 2.500%, due 01/10/2041	403	0.03
1,263	Fannie Mae Pool 'MA4474', 2.000%, due 01/11/2041	1,091	0.09
1,394	Fannie Mae Pool 'MA4500', 1.500%, due 01/12/2041	1,162	0.10
2,017	Fannie Mae Pool 'MA4501', 2.000%, due 01/12/2041	1,739	0.14
489	Fannie Mae Pool 'MA4540', 2.000%, due 01/02/2042	422	0.03
19,617	Fannie Mae Pool 'MA4570', 2.000%, due 01/03/2042	16,935	1.40
4,061	Fannie Mae Pool 'MA4587', 2.500%, due 01/04/2042	3,623	0.30
728	Fannie Mae REMICS, Series 2010 2, Class AI, 5.500%, due 25/02/2040	108	0.01
826	Fannie Mae REMICS, Series 2012 124, Class SD, 0.687%, due 25/11/2042 *	116	0.01
1,161	Fannie Mae REMICS, Series 2012 22, Class SM, 1.037%, due 25/03/2042 *	153	0.01
503	Fannie Mae REMICS, Series 2012 9, Class PT, 11.533%, due 25/07/2036 *	604	0.05
633	Fannie Mae REMICS, Series 2013 9, Class BC, 6.500%, due 25/07/2042	677	0.06
2,903	Fannie Mae REMICS, Series 2013 9, Class CB, 5.500%, due 25/04/2042	3,010	0.25
127	Fannie Mae REMICS, Series 2015 39, Class LZ, 3.000%, due 25/06/2045	114	0.01
4,702	Fannie Mae REMICS, Series 2016 48, Class IA, 4.500%, due 25/06/2038	645	0.05
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
638	Fannie Mae REMICS, Series 2020 57, Class TA, 2.000%, due 25/04/2050	559	0.05
958	Fannie Mae REMICS, Series 2020 61, Class NI, 3.500%, due 25/09/2050	162	0.01
674	Fannie Mae REMICS, Series 2020 62, Class AI, 2.500%, due 25/09/2050	109	0.01
1,509	Fannie Mae REMICS, Series 2020 62, Class BI, 2.000%, due 25/09/2050	179	0.01
4,377	Fannie Mae REMICS, Series 2020 63, Class KI, 2.500%, due 25/09/2050	290	0.02
2,265	Fannie Mae REMICS, Series 2020 67, Class IH, 2.000%, due 25/09/2050	307	0.03
2,185	Fannie Mae REMICS, Series 2020 71, Class IA, 2.000%, due 25/03/2041	73	0.01
144	Fannie Mae REMICS, Series 2020 74, Class EI, 2.500%, due 25/10/2050	24	–
12,042	Fannie Mae REMICS, Series 2020 88, Class GI, 2.500%, due 25/12/2050	1,827	0.15
983	Fannie Mae REMICS, Series 2020 89, Class DI, 2.500%, due 25/12/2050	156	0.01
8,158	Fannie Mae REMICS, Series 2020 91, Class IO, 2.500%, due 25/12/2050	1,214	0.10
5,818	Fannie Mae REMICS, Series 2020 93, Class LI, 2.500%, due 25/01/2051	855	0.07
1,188	Fannie Mae REMICS, Series 2021 3, Class NI, 2.500%, due 25/02/2051	180	0.01
7,149	Fannie Mae REMICS, Series 2021 33, Class AI, 2.500%, due 25/05/2047	943	0.08
1,897	Fannie Mae REMICS, Series 2021 4, Class GI, 3.000%, due 25/02/2051	326	0.03
23,217	Fannie Mae REMICS, Series 2021 42, Class NI, 2.500%, due 25/11/2048	3,184	0.26
7,381	Fannie Mae REMICS, Series 2021 46, Class BI, 2.500%, due 25/12/2048	1,051	0.09
7,070	Fannie Mae REMICS, Series 2021 49, Class GI, 2.500%, due 25/10/2048	980	0.08
4,862	Fannie Mae REMICS, Series 2021 52, Class CI, 2.500%, due 25/12/2047	658	0.05
1,079	Fannie Mae REMICS, Series 2021 54, Class KI, 2.500%, due 25/05/2049	133	0.01
8,517	Fannie Mae REMICS, Series 2021 59, Class TI, 2.500%, due 25/09/2051	1,305	0.11
1,511	Fannie Mae REMICS, Series 2021 61, Class KI, 2.500%, due 25/04/2049	225	0.02
8,759	Fannie Mae REMICS, Series 2021 61, Class PI, 2.500%, due 25/09/2051	989	0.08
772	Fannie Mae REMICS, Series 2021 62, Class GI, 2.500%, due 25/10/2047	112	0.01
802	Fannie Mae REMICS, Series 2021 63, Class QI, 2.500%, due 25/06/2051	103	0.01
21,534	Fannie Mae REMICS, Series 2021 8, Class DI, 3.500%, due 25/03/2051	4,531	0.37
2,562	Fannie Mae REMICS, Series 2021 89, Class AI, 2.500%, due 25/04/2048	369	0.03
11,912	Fannie Mae REMICS, Series 2021 91, Class IG, 2.500%, due 25/01/2052	1,795	0.15
11,688	Fannie Mae REMICS, Series 2022 29, Class KZ, 1.500%, due 25/06/2042	8,552	0.71
648	Fannie Mae REMICS, Series 2022 57, Class BC, 4.000%, due 25/09/2052	625	0.05
272	Fannie Mae-Aces, Series 2016 M11, Class AL, 2.944%, due 25/07/2039	248	0.02
15,160	Fannie Mae-Aces, Series 2019 M11, Class X1, 1.184%, due 25/06/2029 *	592	0.05
13,090	Fannie Mae-Aces, Series 2019 M13, Class X1, 0.948%, due 25/06/2034 *	470	0.04
37,090	Fannie Mae-Aces, Series 2019 M14, Class X1, 0.667%, due 25/06/2029 *	780	0.06
4,834	Fannie Mae-Aces, Series 2020 M11, Class IO, 1.892%, due 25/01/2029 *	290	0.02
33,509	Fannie Mae-Aces, Series 2020 M16, Class X1, 0.537%, due 25/04/2032 *	783	0.06
4,371	Fannie Mae-Aces, Series 2020 M24, Class X1, 1.701%, due 25/01/2037 *	381	0.03
13,965	Fannie Mae-Aces, Series 2020 M31, Class X2, 1.314%, due 25/12/2032 *	725	0.06
32	Freddie Mac Gold Pool 'A29586', 5.000%, due 01/01/2035	33	–
9	Freddie Mac Gold Pool 'A30703', 5.500%, due 01/12/2034	9	–
–	Freddie Mac Gold Pool 'A84166', 6.500%, due 01/01/2039	–	–
–	Freddie Mac Gold Pool 'C00556', 8.000%, due 01/10/2027	–	–
–	Freddie Mac Gold Pool 'C01025', 8.000%, due 01/07/2030	–	–
–	Freddie Mac Gold Pool 'C01051', 8.000%, due 01/09/2030	–	–
1	Freddie Mac Gold Pool 'C46047', 8.000%, due 01/12/2030	1	–
3	Freddie Mac Gold Pool 'C55319', 8.000%, due 01/08/2031	3	–
–	Freddie Mac Gold Pool 'C57324', 8.000%, due 01/09/2031	–	–

^ *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
Mortgage-Backed Securities — (continued)			
1	Freddie Mac Gold Pool 'C91046', 6.500%, due 01/05/2027	1	–
869	Freddie Mac Gold Pool 'C91981', 3.000%, due 01/02/2038	818	0.07
–	Freddie Mac Gold Pool 'G00556', 8.000%, due 01/09/2026	–	–
–	Freddie Mac Gold Pool 'G00726', 8.000%, due 01/06/2027	–	–
–	Freddie Mac Gold Pool 'G00931', 8.000%, due 01/11/2026	–	–
23	Freddie Mac Gold Pool 'G04581', 6.500%, due 01/08/2038	23	–
1	Freddie Mac Gold Pool 'G04947', 6.500%, due 01/04/2038	1	–
3	Freddie Mac Gold Pool 'G06669', 6.500%, due 01/09/2039	4	–
83	Freddie Mac Gold Pool 'G07335', 7.000%, due 01/03/2039	89	0.01
192	Freddie Mac Gold Pool 'G07509', 6.500%, due 01/09/2039	199	0.02
789	Freddie Mac Gold Pool 'G08700', 4.500%, due 01/03/2046	784	0.06
121	Freddie Mac Gold Pool 'G16672', 3.000%, due 01/03/2033	117	0.01
1,049	Freddie Mac Gold Pool 'G60329', 5.500%, due 01/06/2040	1,078	0.09
3,156	Freddie Mac Gold Pool 'G60344', 4.000%, due 01/12/2045	3,074	0.25
4,444	Freddie Mac Gold Pool 'G61814', 3.500%, due 01/09/2048	4,160	0.34
7,723	Freddie Mac Gold Pool 'G67701', 3.000%, due 01/10/2046	7,047	0.58
1	Freddie Mac Gold Pool 'H00790', 5.500%, due 01/05/2037	1	–
41	Freddie Mac Gold Pool 'H02425', 5.500%, due 01/02/2038	41	–
1	Freddie Mac Gold Pool 'H09170', 5.500%, due 01/01/2038	1	–
251	Freddie Mac Gold Pool 'J39722', 3.000%, due 01/10/2033	241	0.02
155	Freddie Mac Gold Pool 'J39962', 3.000%, due 01/12/2033	149	0.01
151	Freddie Mac Gold Pool 'Q26702', 4.000%, due 01/06/2044	148	0.01
1,105	Freddie Mac Gold Pool 'U69040', 4.000%, due 01/05/2045	1,072	0.09
54	Freddie Mac Gold Pool 'U90316', 4.000%, due 01/10/2042	52	–
323	Freddie Mac Gold Pool 'U90378', 4.000%, due 01/11/2042	315	0.03
292	Freddie Mac Gold Pool 'U90436', 4.000%, due 01/11/2042	284	0.02
31	Freddie Mac Gold Pool 'U90598', 3.500%, due 01/12/2042	29	–
76	Freddie Mac Gold Pool 'U90608', 3.500%, due 01/12/2042	72	0.01
29	Freddie Mac Gold Pool 'U90768', 3.500%, due 01/01/2043	28	–
52	Freddie Mac Gold Pool 'U90778', 3.500%, due 01/01/2043	49	–
75	Freddie Mac Gold Pool 'U90794', 3.500%, due 01/01/2043	71	0.01
138	Freddie Mac Gold Pool 'U90828', 3.500%, due 01/02/2043	130	0.01
88	Freddie Mac Gold Pool 'U90879', 3.500%, due 01/02/2043	83	0.01
100	Freddie Mac Gold Pool 'U90903', 3.500%, due 01/02/2043	94	0.01
122	Freddie Mac Gold Pool 'U91027', 3.500%, due 01/02/2043	115	0.01
3,354	Freddie Mac Gold Pool 'U99124', 3.500%, due 01/03/2045	3,161	0.26
1,686	Freddie Mac Gold Pool 'U99135', 4.000%, due 01/02/2044	1,664	0.14
55,778	Freddie Mac Multifamily Structured Pass Through Certificates K065, Class X1, 0.799%, due 25/04/2027 *	857	0.07
84,792	Freddie Mac Multifamily Structured Pass Through Certificates K069, Class X1, 0.467%, due 25/09/2027 *	818	0.07
54,532	Freddie Mac Multifamily Structured Pass Through Certificates K079, Class XAM, 0.220%, due 25/06/2028 *	240	0.02
57,720	Freddie Mac Multifamily Structured Pass Through Certificates K081, Class XAM, 0.214%, due 25/08/2028 *	245	0.02
874	Freddie Mac Multifamily Structured Pass Through Certificates K091, Class X1, 0.706%, due 25/03/2029 *	20	–
8,241	Freddie Mac Multifamily Structured Pass Through Certificates K105, Class X1, 1.643%, due 25/01/2030 *	549	0.05
12,078	Freddie Mac Multifamily Structured Pass Through Certificates K110, Class X1, 1.811%, due 25/04/2030 *	891	0.07
5,947	Freddie Mac Multifamily Structured Pass Through Certificates K115, Class X1, 1.423%, due 25/06/2030 *	370	0.03
8,796	Freddie Mac Multifamily Structured Pass Through Certificates K116, Class X1, 1.524%, due 25/07/2030 *	576	0.05
980	Freddie Mac Multifamily Structured Pass Through Certificates K121, Class X1, 1.115%, due 25/10/2030 *	48	–
109,324	Freddie Mac Multifamily Structured Pass Through Certificates K123, Class X1, 0.861%, due 25/12/2030 *	4,170	0.34
3,578	Freddie Mac Multifamily Structured Pass Through Certificates K124, Class X1, 0.808%, due 25/12/2030 *	131	0.01
14,189	Freddie Mac Multifamily Structured Pass Through Certificates K132, Class X1, 0.608%, due 25/08/2031 *	414	0.03
63,966	Freddie Mac Multifamily Structured Pass Through Certificates K141, Class X1, 0.407%, due 25/02/2032 *	1,296	0.11
61,416	Freddie Mac Multifamily Structured Pass Through Certificates K142, Class X1, 0.403%, due 25/03/2032 *	1,202	0.10
85,177	Freddie Mac Multifamily Structured Pass Through Certificates K143, Class X1, 0.450%, due 25/04/2055 *	1,963	0.16
22,671	Freddie Mac Multifamily Structured Pass Through Certificates K148, Class X1, 0.391%, due 25/07/2032 *	437	0.04
28,453	Freddie Mac Multifamily Structured Pass Through Certificates KG06, Class X1, 0.627%, due 25/10/2031 *	859	0.07
4,161	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 1515, Class X1, 1.635%, due 25/02/2035 *	453	0.04
6,698	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 154, Class X1, 0.527%, due 25/01/2033 *	186	0.02
58,014	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 155, Class X1, 0.421%, due 25/04/2033 *	1,277	0.11
39,991	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 160, Class X1, 0.383%, due 25/08/2033 *	779	0.06
64,634	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 162, Class X1, 0.570%, due 25/12/2033 *	2,025	0.17
4,780	Freddie Mac Non Gold Pool '841075', 3.268%, due 01/01/2049 *	4,600	0.38
2,168	Freddie Mac Non Gold Pool '841076', 3.006%, due 01/11/2048 *	2,088	0.17
419	Freddie Mac Non Gold Pool '841077', 2.919%, due 01/11/2047 *	416	0.03
747	Freddie Mac Non Gold Pool '841081', 3.098%, due 01/02/2050 *	730	0.06
83	Freddie Mac Pool 'QA5770', 3.000%, due 01/01/2050	76	0.01
269	Freddie Mac Pool 'QA7238', 3.500%, due 01/02/2050	251	0.02
2,722	Freddie Mac Pool 'QA7256', 3.000%, due 01/02/2050	2,459	0.20
109	Freddie Mac Pool 'QA9685', 3.000%, due 01/05/2050	99	0.01
166	Freddie Mac Pool 'QA9686', 3.000%, due 01/05/2050	151	0.01
405	Freddie Mac Pool 'QB5092', 2.500%, due 01/11/2050	353	0.03
284	Freddie Mac Pool 'QB5093', 2.500%, due 01/11/2050	247	0.02
70	Freddie Mac Pool 'QB8602', 2.000%, due 01/02/2051	59	0.01
129	Freddie Mac Pool 'QB8604', 2.000%, due 01/02/2051	108	0.01
64	Freddie Mac Pool 'QB8773', 2.000%, due 01/02/2051	54	–
68	Freddie Mac Pool 'QB9482', 2.000%, due 01/03/2051	57	–
209	Freddie Mac Pool 'QB9484', 2.000%, due 01/03/2051	175	0.01
140	Freddie Mac Pool 'QB9485', 2.000%, due 01/03/2051	118	0.01
75	Freddie Mac Pool 'QB9961', 2.000%, due 01/03/2051	63	0.01
60	Freddie Mac Pool 'QC0160', 2.000%, due 01/03/2051	50	–
72	Freddie Mac Pool 'QC0161', 2.000%, due 01/03/2051	60	0.01
73	Freddie Mac Pool 'QC0885', 2.000%, due 01/04/2051	62	0.01
67	Freddie Mac Pool 'QC1164', 2.000%, due 01/04/2051	56	–
149	Freddie Mac Pool 'QC2044', 2.500%, due 01/05/2051	131	0.01
480	Freddie Mac Pool 'QC3242', 3.000%, due 01/06/2051	433	0.04
380	Freddie Mac Pool 'QC3690', 2.500%, due 01/07/2051	331	0.03
382	Freddie Mac Pool 'QC4689', 2.500%, due 01/08/2051	332	0.03
392	Freddie Mac Pool 'QC4690', 2.500%, due 01/08/2051	339	0.03
327	Freddie Mac Pool 'QC4818', 2.500%, due 01/08/2051	283	0.02
462	Freddie Mac Pool 'QC4824', 2.500%, due 01/08/2051	402	0.03
3,558	Freddie Mac Pool 'QC5830', 2.500%, due 01/08/2051	3,097	0.26
1,749	Freddie Mac Pool 'QC7411', 2.500%, due 01/09/2051	1,516	0.13
3,410	Freddie Mac Pool 'QC8573', 2.500%, due 01/10/2051	2,955	0.24
872	Freddie Mac Pool 'QD1347', 2.500%, due 01/11/2051	756	0.06
3,767	Freddie Mac Pool 'QD1596', 2.000%, due 01/12/2051	3,145	0.26
77	Freddie Mac Pool 'QD1954', 3.000%, due 01/11/2051	69	0.01
5,784	Freddie Mac Pool 'QD2419', 3.000%, due 01/12/2051	5,226	0.43
226	Freddie Mac Pool 'QD4146', 2.500%, due 01/01/2052	197	0.02
500	Freddie Mac Pool 'QD5620', 2.000%, due 01/02/2052	415	0.03
600	Freddie Mac Pool 'QD5628', 2.000%, due 01/02/2052	496	0.04
87	Freddie Mac Pool 'QD5827', 2.000%, due 01/02/2052	72	0.01
487	Freddie Mac Pool 'QD5961', 2.000%, due 01/02/2052	402	0.03
3,085	Freddie Mac Pool 'QD6079', 2.500%, due 01/02/2052	2,683	0.22
253	Freddie Mac Pool 'QD6142', 2.500%, due 01/02/2052	220	0.02
164	Freddie Mac Pool 'QD6216', 3.000%, due 01/02/2052	146	0.01
255	Freddie Mac Pool 'QD7365', 2.000%, due 01/02/2052	212	0.02
1,890	Freddie Mac Pool 'QE8530', 5.500%, due 01/08/2052	1,940	0.16
2,379	Freddie Mac Pool 'QE8532', 5.500%, due 01/08/2052	2,429	0.20
4,967	Freddie Mac Pool 'QE8537', 5.000%, due 01/08/2052	4,941	0.41
82	Freddie Mac Pool 'QF0921', 5.000%, due 01/09/2052	81	0.01
1,919	Freddie Mac Pool 'QF3429', 5.500%, due 01/11/2052	1,962	0.16
646	Freddie Mac Pool 'QF4924', 6.000%, due 01/12/2052	667	0.06
146	Freddie Mac Pool 'QF6516', 6.500%, due 01/01/2053	150	0.01
139	Freddie Mac Pool 'QF6690', 6.500%, due 01/01/2053	143	0.01
167	Freddie Mac Pool 'QF8222', 6.500%, due 01/02/2053	172	0.01
180	Freddie Mac Pool 'QF8298', 6.500%, due 01/03/2053	187	0.02
2,793	Freddie Mac Pool 'QF9586', 6.500%, due 01/03/2053	2,892	0.24
882	Freddie Mac Pool 'QG2834', 5.000%, due 01/04/2053	877	0.07
5,943	Freddie Mac Pool 'QI6769', 5.500%, due 01/05/2054	5,989	0.49
1,066	Freddie Mac Pool 'RA1293', 3.000%, due 01/09/2049	967	0.08
5,861	Freddie Mac Pool 'RA2194', 3.000%, due 01/02/2050	5,318	0.44
340	Freddie Mac Pool 'RA2729', 2.500%, due 01/06/2050	295	0.02
364	Freddie Mac Pool 'RA3882', 2.000%, due 01/11/2050	303	0.03
5,129	Freddie Mac Pool 'RA3913', 2.500%, due 01/11/2050	4,476	0.37
16,503	Freddie Mac Pool 'RA4142', 2.500%, due 01/12/2050	14,372	1.19
1,630	Freddie Mac Pool 'RA4175', 2.500%, due 01/12/2050	1,413	0.12
61	Freddie Mac Pool 'RA4349', 2.500%, due 01/01/2051	53	–
2,018	Freddie Mac Pool 'RA4526', 3.000%, due 01/02/2051	1,823	0.15
68	Freddie Mac Pool 'RA4532', 2.500%, due 01/02/2051	58	–
518	Freddie Mac Pool 'RA4703', 2.000%, due 01/02/2051	431	0.04
1,368	Freddie Mac Pool 'RA5117', 2.000%, due 01/05/2051	1,136	0.09
15,098	Freddie Mac Pool 'RA6622', 2.500%, due 01/01/2052	13,020	1.07
405	Freddie Mac Pool 'RB0714', 2.000%, due 01/12/2041	350	0.03
1,543	Freddie Mac Pool 'RB5110', 1.500%, due 01/05/2041	1,286	0.11
7,612	Freddie Mac Pool 'RB5125', 2.000%, due 01/09/2041	6,559	0.54
2,049	Freddie Mac Pool 'RB5130', 1.500%, due 01/10/2041	1,708	0.14
260	Freddie Mac Pool 'RB5134', 1.500%, due 01/11/2041	217	0.02
14,688	Freddie Mac Pool 'RB5138', 2.000%, due 01/12/2041	12,685	1.05
496	Freddie Mac Pool 'RB5145', 2.000%, due 01/02/2042	428	0.04
9,835	Freddie Mac Pool 'SC0190', 2.500%, due 01/09/2041	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
Mortgage-Backed Securities — (continued)			
1,462	Freddie Mac Pool 'SC0319', 2.000%, due 01/04/2042	1,262	0.10
2,912	Freddie Mac Pool 'SC0399', 2.000%, due 01/05/2042	2,520	0.21
128	Freddie Mac Pool 'SD0247', 4.000%, due 01/07/2047	123	0.01
203	Freddie Mac Pool 'SD0422', 4.500%, due 01/07/2045	203	0.02
130	Freddie Mac Pool 'SD0573', 2.000%, due 01/04/2051	109	0.01
307	Freddie Mac Pool 'SD0618', 3.000%, due 01/02/2051	278	0.02
4,211	Freddie Mac Pool 'SD0630', 4.000%, due 01/02/2050	4,064	0.34
803	Freddie Mac Pool 'SD0849', 2.500%, due 01/01/2052	698	0.06
338	Freddie Mac Pool 'SD0952', 3.000%, due 01/04/2052	303	0.03
1,343	Freddie Mac Pool 'SD1070', 3.500%, due 01/04/2052	1,247	0.10
13,965	Freddie Mac Pool 'SD1143', 4.500%, due 01/09/2050	13,756	1.13
1,571	Freddie Mac Pool 'SD1218', 4.000%, due 01/07/2049	1,506	0.12
6,495	Freddie Mac Pool 'SD1463', 3.000%, due 01/12/2051	5,818	0.48
4,054	Freddie Mac Pool 'SD1876', 5.500%, due 01/11/2052	4,101	0.34
8,671	Freddie Mac Pool 'SD2245', 5.500%, due 01/12/2052	8,758	0.72
6,294	Freddie Mac Pool 'SD2284', 6.000%, due 01/12/2052	6,446	0.53
833	Freddie Mac Pool 'SD2981', 6.500%, due 01/05/2053	859	0.07
356	Freddie Mac Pool 'SD2991', 2.500%, due 01/09/2051	310	0.03
13,016	Freddie Mac Pool 'SD3243', 3.000%, due 01/12/2051	11,786	0.97
3,777	Freddie Mac Pool 'SD3305', 1.500%, due 01/08/2051	2,965	0.24
3,843	Freddie Mac Pool 'SD3382', 5.000%, due 01/06/2053	3,824	0.32
1,665	Freddie Mac Pool 'SD3553', 6.000%, due 01/07/2053	1,697	0.14
4,715	Freddie Mac Pool 'SD3637', 6.000%, due 01/08/2053	4,816	0.40
175	Freddie Mac Pool 'SD3722', 5.000%, due 01/05/2053	176	0.01
2,585	Freddie Mac Pool 'SD3900', 5.500%, due 01/08/2053	2,607	0.22
937	Freddie Mac Pool 'SD4169', 6.500%, due 01/10/2053	969	0.08
283	Freddie Mac Pool 'SD5107', 6.000%, due 01/07/2041	297	0.02
381	Freddie Mac Pool 'SD5179', 5.000%, due 01/12/2044	391	0.03
14,042	Freddie Mac Pool 'SD5299', 6.000%, due 01/04/2054	14,368	1.19
5,882	Freddie Mac Pool 'SD5385', 6.000%, due 01/02/2054	6,024	0.50
12,419	Freddie Mac Pool 'SD5625', 6.500%, due 01/12/2053	12,869	1.06
554	Freddie Mac Pool 'SD7509', 3.000%, due 01/11/2049	502	0.04
4,039	Freddie Mac Pool 'SD7523', 2.500%, due 01/08/2050	3,509	0.29
193	Freddie Mac Pool 'SD7525', 2.500%, due 01/10/2050	168	0.01
3,432	Freddie Mac Pool 'SD7526', 2.500%, due 01/10/2050	2,984	0.25
611	Freddie Mac Pool 'SD7534', 2.500%, due 01/02/2051	532	0.04
21,161	Freddie Mac Pool 'SD7548', 2.500%, due 01/11/2051	18,368	1.52
10,523	Freddie Mac Pool 'SD8222', 4.000%, due 01/06/2052	9,987	0.82
964	Freddie Mac Pool 'ZA2343', 3.500%, due 01/05/2034	938	0.08
1,355	Freddie Mac Pool 'ZA2415', 3.000%, due 01/06/2036	1,284	0.11
228	Freddie Mac Pool 'ZA5297', 4.000%, due 01/03/2048	219	0.02
2,026	Freddie Mac Pool 'ZM1466', 3.500%, due 01/07/2046	1,897	0.16
334	Freddie Mac Pool 'ZN0480', 3.500%, due 01/10/2042	315	0.03
727	Freddie Mac Pool 'ZN0538', 3.500%, due 01/11/2042	685	0.06
1,896	Freddie Mac Pool 'ZN0608', 3.500%, due 01/02/2043	1,785	0.15
67	Freddie Mac Pool 'ZN0614', 3.500%, due 01/02/2043	63	0.01
55	Freddie Mac Pool 'ZN0628', 3.500%, due 01/02/2043	52	–
51	Freddie Mac Pool 'ZN2185', 4.500%, due 01/12/2048	50	–
5	Freddie Mac Pool 'ZS1530', 5.500%, due 01/07/2037	5	–
115	Freddie Mac Pool 'ZS3059', 5.500%, due 01/12/2038	118	0.01
116	Freddie Mac Pool 'ZS8673', 3.000%, due 01/10/2032	112	0.01
198	Freddie Mac Pool 'ZS9826', 3.000%, due 01/10/2046	180	0.01
34	Freddie Mac Pool 'ZT0474', 4.500%, due 01/08/2048	34	–
2,007	Freddie Mac Pool 'ZT1101', 3.000%, due 01/01/2043	1,854	0.15
667	Freddie Mac Pool 'ZT1107', 3.500%, due 01/03/2043	628	0.05
119	Freddie Mac Pool 'ZT1159', 3.500%, due 01/02/2044	112	0.01
123	Freddie Mac Pool 'ZT1257', 3.000%, due 01/01/2046	113	0.01
30	Freddie Mac Pool 'ZT1854', 4.500%, due 01/03/2049	30	–
113	Freddie Mac Pool 'ZT1970', 3.500%, due 01/04/2033	111	0.01
1,561	Freddie Mac Pool 'ZT2228', 3.500%, due 01/06/2049	1,456	0.12
4,600	Freddie Mac REMICS 3810, Class WA, 5.328%, due 15/06/2040 *	4,688	0.39
2,531	Freddie Mac REMICS 3998, Class DS, 1.032%, due 15/02/2042 *	350	0.03
1,889	Freddie Mac REMICS 4134, Class IM, 3.500%, due 15/11/2042	322	0.03
158	Freddie Mac REMICS 4280, Class AI, 3.000%, due 15/02/2028	1	–
4,800	Freddie Mac REMICS 4377, Class UZ, 3.000%, due 15/08/2044	3,967	0.33
87	Freddie Mac REMICS 4403, Class IG, 3.500%, due 15/07/2032	2	–
1,259	Freddie Mac REMICS 4597, Class DA, 3.000%, due 15/12/2045	1,160	0.10
1,061	Freddie Mac REMICS 4715, Class JS, 0.682%, due 15/08/2047 *	153	0.01
206	Freddie Mac REMICS 4759, Class MI, 4.000%, due 15/09/2045	10	–
1,080	Freddie Mac REMICS 4808, Class SB, 0.732%, due 15/07/2048 *	130	0.01
170	Freddie Mac REMICS 4813, Class CJ, 3.000%, due 15/08/2048	150	0.01
1,309	Freddie Mac REMICS 4856, Class IO, 5.000%, due 15/01/2049	219	0.02
695	Freddie Mac REMICS 4870, Class ES, 0.532%, due 15/04/2049 *	98	0.01
1,438	Freddie Mac REMICS 4882, Class S, 0.582%, due 15/05/2049 *	145	0.01
2,211	Freddie Mac REMICS 4921, Class SN, 0.587%, due 25/10/2049 *	305	0.03
1,126	Freddie Mac REMICS 4936, Class YZ, 2.500%, due 25/12/2049	955	0.08
1,164	Freddie Mac REMICS 4962, Class SP, 0.587%, due 25/03/2050 *	155	0.01
2,934	Freddie Mac REMICS 4988, Class AZ, 2.000%, due 25/07/2050	1,828	0.15
2,049	Freddie Mac REMICS 4995, Class IQ, 2.500%, due 25/07/2050	292	0.02
8,878	Freddie Mac REMICS 4995, Class QI, 2.500%, due 25/07/2050	1,293	0.11
4,529	Freddie Mac REMICS 5000, Class IB, 2.500%, due 25/07/2050	568	0.05
3,670	Freddie Mac REMICS 5000, Class UI, 2.500%, due 25/07/2050	604	0.05
1,526	Freddie Mac REMICS 5027, Class HI, 2.000%, due 25/10/2050	204	0.02
2,877	Freddie Mac REMICS 5038, Class PJ, 0.750%, due 25/10/2050	2,057	0.17
131	Freddie Mac REMICS 5040, Class IB, 2.500%, due 25/11/2050	19	–
9,863	Freddie Mac REMICS 5050, Class IE, 2.000%, due 25/12/2050	1,228	0.10
2,110	Freddie Mac REMICS 5058, Class IL, 2.500%, due 25/01/2051	363	0.03
946	Freddie Mac REMICS 5059, Class IB, 2.500%, due 25/01/2051	161	0.01
4,678	Freddie Mac REMICS 5070, Class NI, 2.000%, due 25/02/2051	648	0.05
8,424	Freddie Mac REMICS 5078, Class EI, 1.500%, due 25/01/2051	897	0.07
19,463	Freddie Mac REMICS 5085, Class IK, 2.500%, due 25/03/2051	3,207	0.26
9,920	Freddie Mac REMICS 5092, Class IU, 2.500%, due 25/02/2051	1,095	0.09
3,180	Freddie Mac REMICS 5113, Class NI, 2.500%, due 25/06/2051	419	0.03
2,341	Freddie Mac REMICS 5126, Class HC, 1.250%, due 25/11/2036	2,056	0.17
10,688	Freddie Mac REMICS 5134, Class KI, 2.500%, due 25/07/2048	1,468	0.12
10,038	Freddie Mac REMICS 5135, Class DI, 2.500%, due 25/05/2048	1,412	0.12
1,364	Freddie Mac REMICS 5149, Class NI, 2.500%, due 25/01/2051	199	0.02
8,796	Freddie Mac REMICS 5160, Class IU, 2.500%, due 25/11/2050	1,166	0.10
9,122	Freddie Mac REMICS 5162, Class DI, 2.500%, due 25/11/2051	1,155	0.10
7,700	Freddie Mac REMICS 5169, Class PW, 2.000%, due 25/09/2051	5,152	0.43
1,423	Freddie Mac REMICS 5173, Class LI, 2.500%, due 25/05/2050	225	0.02
1,534	Freddie Mac REMICS 5174, Class CJ, 2.000%, due 25/01/2050	1,317	0.11
7,200	Freddie Mac REMICS 5178, Class CY, 2.000%, due 25/01/2042	5,026	0.41
15,301	Freddie Mac REMICS 5179, Class GI, 2.500%, due 25/01/2052	2,626	0.22
8,518	Freddie Mac REMICS 5180, Class IP, 3.000%, due 25/01/2052	1,752	0.14
732	Freddie Mac REMICS 5190, Class GI, 2.500%, due 25/10/2048	99	0.01
5,055	Freddie Mac REMICS 5202, Class NI, 3.000%, due 25/08/2046	661	0.05
4,900	Freddie Mac REMICS 5209, Class EQ, 3.000%, due 25/04/2052	3,764	0.31
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
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
1,012	Freddie Mac Strips 312, Class S1, 0.482%, due 15/09/2043 *	137	0.01
3,864	Freddie Mac Strips 390, Class C17, 4.500%, due 15/11/2052	942	0.08
753	Freddie Mac Strips 400, Class C9, 2.000%, due 25/03/2052	103	0.01
10,757	Freddie Mac Strips 408, Class C37, 2.000%, due 25/03/2052	1,493	0.12
–	Ginnie Mae I Pool '410304', 7.500%, due 15/12/2025	–	–
–	Ginnie Mae I Pool '417463', 7.000%, due 15/09/2025	–	–
–	Ginnie Mae I Pool '430208', 7.000%, due 15/09/2027	–	–
–	Ginnie Mae I Pool '462669', 7.000%, due 15/04/2028	–	–
–	Ginnie Mae I Pool '486470', 6.500%, due 15/08/2028	–	–
–	Ginnie Mae I Pool '486516', 6.500%, due 15/09/2028	–	–
–	Ginnie Mae I Pool '519569', 8.000%, due 15/05/2030	–	–
19	Ginnie Mae I Pool '646044', 6.500%, due 15/10/2037	20	–
1	Ginnie Mae I Pool '652203', 5.000%, due 15/03/2036	1	–
2	Ginnie Mae I Pool '658182', 6.000%, due 15/11/2036	2	–
1	Ginnie Mae I Pool '675375', 5.000%, due 15/05/2038	1	–
1	Ginnie Mae I Pool '676940', 5.000%, due 15/04/2038	1	–
4	Ginnie Mae I Pool '683926', 5.000%, due 15/02/2038	4	–
5	Ginnie Mae I Pool '684334', 5.000%, due 15/02/2038	5	–
2	Ginnie Mae I Pool '684754', 5.000%, due 15/04/2038	2	–
1	Ginnie Mae I Pool '684848', 5.000%, due 15/04/2038	1	–
2	Ginnie Mae I Pool '686062', 5.000%, due 15/05/2038	2	–
38	Ginnie Mae I Pool '698086', 6.000%, due 15/04/2039	39	–
8	Ginnie Mae I Pool '701501', 5.000%, due 15/12/2038	8	–
224	Ginnie Mae I Pool '701947', 5.000%, due 15/06/2039	230	0.02
104	Ginnie Mae I Pool '733600', 5.000%, due 15/04/2040	106	0.01
224	Ginnie Mae I Pool '733627', 5.000%, due 15/05/2040	228	0.02
1	Ginnie Mae I Pool '780732', 7.000%, due 15/03/2028	1	–
–	Ginnie Mae I Pool '781001', 7.500%, due 15/03/2029	–	–
37	Ginnie Mae I Pool '781590', 5.500%, due 15/04/2033	38	–
257	Ginnie Mae I Pool '781994', 5.500%, due 15/11/2033	265	0.02
2	Ginnie Mae I Pool '782198', 6.000%, due 15/10/2037	2	–
255	Ginnie Mae I Pool '784571', 3.500%, due 15/06/2048	243	0.02
108	Ginnie Mae I Pool 'AA5649', 3.000%, due 15/09/2042	100	0.01
133	Ginnie Mae I Pool 'AB2892', 3.000%, due 15/09/2042	124	0.01
39	Ginnie Mae I Pool 'AB9108', 3.000%, due 15/10/2042	36	–
212	Ginnie Mae I Pool 'AB9109', 3.000%, due 15/10/2042	194	0.02
181	Ginnie Mae I Pool 'AB9207', 3.000%, due 15/11/2042	166	0.01
1,369	Ginnie Mae I Pool 'BS8462', 3.500%, due 15/06/2050	1,305	0.11
6	Ginnie Mae II Pool '4040', 6.500%, due 20/10/2037	6	–
8	Ginnie Mae II Pool '4170', 6.000%, due 20/06/2038	8	–
567	Ginnie Mae II Pool '4245', 6.000%, due 20/09/2038	609	0.05
81	Ginnie Mae II Pool '4602', 6.000%, due 20/12/2039	85	0.01
94	Ginnie Mae II Pool '4617', 4.500%, due 20/01/2040	95	0.01
48	Ginnie Mae II Pool '4696', 4.500%, due 20/05/2040	48	–
30	Ginnie Mae II Pool '4747', 5.000%, due 20/07/2040	30	–
35	Ginnie Mae II Pool '4772', 5.000%, due 20/08/2040	35	–
3	Ginnie Mae II Pool '4774', 6.000%, due 20/08/2040	3	–
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	–

^ *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
Mortgage-Backed Securities — (continued)			
6	Ginnie Mae II Pool '4928', 6.000%, due 20/01/2041	7	–
383	Ginnie Mae II Pool '4978', 4.500%, due 20/03/2041	384	0.03
845	Ginnie Mae II Pool '783050', 5.000%, due 20/07/2040	856	0.07
627	Ginnie Mae II Pool '783298', 4.500%, due 20/04/2041	629	0.05
59	Ginnie Mae II Pool '784106', 3.500%, due 20/01/2046	56	–
1,722	Ginnie Mae II Pool '784577', 4.000%, due 20/07/2047	1,647	0.14
57	Ginnie Mae II Pool '784905', 3.000%, due 20/01/2050	51	–
478	Ginnie Mae II Pool '785360', 2.000%, due 20/03/2051	390	0.03
8,082	Ginnie Mae II Pool '785944', 3.000%, due 20/02/2052	7,270	0.60
1,866	Ginnie Mae II Pool '786077', 3.000%, due 20/03/2052	1,692	0.14
2,656	Ginnie Mae II Pool '786082', 3.000%, due 20/11/2051	2,370	0.20
246	Ginnie Mae II Pool '786095', 3.000%, due 20/04/2052	217	0.02
1,372	Ginnie Mae II Pool '786107', 3.000%, due 20/03/2052	1,250	0.10
1,256	Ginnie Mae II Pool '786108', 3.500%, due 20/03/2052	1,144	0.09
367	Ginnie Mae II Pool '786134', 3.000%, due 20/04/2052	325	0.03
259	Ginnie Mae II Pool '786335', 4.500%, due 20/09/2052	255	0.02
7,951	Ginnie Mae II Pool '786348', 4.500%, due 20/08/2052	7,803	0.64
619	Ginnie Mae II Pool '786474', 5.000%, due 20/01/2053	621	0.05
2,545	Ginnie Mae II Pool '786726', 2.000%, due 20/03/2051	2,117	0.17
938	Ginnie Mae II Pool '786795', 6.000%, due 20/07/2053	957	0.08
1,335	Ginnie Mae II Pool '786916', 5.500%, due 20/08/2053	1,357	0.11
264	Ginnie Mae II Pool '786928', 6.500%, due 20/09/2053	272	0.02
1,696	Ginnie Mae II Pool '786963', 6.000%, due 20/09/2053	1,742	0.14
2,049	Ginnie Mae II Pool '786973', 6.000%, due 20/09/2053	2,085	0.17
1,573	Ginnie Mae II Pool '787058', 5.000%, due 20/08/2053	1,577	0.13
189	Ginnie Mae II Pool '787154', 6.500%, due 20/11/2053	196	0.02
857	Ginnie Mae II Pool '787228', 6.000%, due 20/01/2054	882	0.07
2,805	Ginnie Mae II Pool '787236', 6.500%, due 20/01/2054	2,886	0.24
370	Ginnie Mae II Pool '892346', 8.148%, due 20/08/2059 *	379	0.03
90	Ginnie Mae II Pool '892614', 7.529%, due 20/08/2060 *	93	0.01
760	Ginnie Mae II Pool 'AV0243', 3.500%, due 20/08/2046	719	0.06
944	Ginnie Mae II Pool 'AV8311', 3.500%, due 20/08/2046	890	0.07
1,025	Ginnie Mae II Pool 'AV8312', 3.500%, due 20/08/2046	964	0.08
395	Ginnie Mae II Pool 'AZ3074', 4.000%, due 20/02/2047	378	0.03
437	Ginnie Mae II Pool 'BC5293', 3.500%, due 20/08/2047	413	0.03
2,726	Ginnie Mae II Pool 'BC5429', 3.500%, due 20/10/2047	2,571	0.21
245	Ginnie Mae II Pool 'BD3554', 3.500%, due 20/10/2047	231	0.02
1,274	Ginnie Mae II Pool 'BD3636', 3.500%, due 20/10/2047	1,198	0.10
28	Ginnie Mae II Pool 'BG7951', 4.500%, due 20/06/2048	28	–
431	Ginnie Mae II Pool 'BH1521', 4.500%, due 20/07/2048	422	0.03
869	Ginnie Mae II Pool 'BH1870', 4.500%, due 20/08/2048	861	0.07
592	Ginnie Mae II Pool 'BM7534', 3.500%, due 20/02/2050	551	0.05
111	Ginnie Mae II Pool 'BM9734', 4.000%, due 20/10/2049	107	0.01
421	Ginnie Mae II Pool 'BS1728', 4.000%, due 20/01/2050	398	0.03
389	Ginnie Mae II Pool 'BS1742', 4.000%, due 20/02/2050	380	0.03
67	Ginnie Mae II Pool 'BS8546', 2.500%, due 20/12/2050	57	–
445	Ginnie Mae II Pool 'BT1888', 2.500%, due 20/12/2050	391	0.03
902	Ginnie Mae II Pool 'BT9472', 4.000%, due 20/05/2050	862	0.07
2,082	Ginnie Mae II Pool 'BU3196', 4.000%, due 20/05/2050	1,991	0.16
621	Ginnie Mae II Pool 'BW7380', 4.500%, due 20/07/2050	608	0.05
919	Ginnie Mae II Pool 'BW7384', 4.000%, due 20/08/2050	883	0.07
1,253	Ginnie Mae II Pool 'BX2423', 3.000%, due 20/10/2050	1,136	0.09
83	Ginnie Mae II Pool 'CK9592', 4.000%, due 20/06/2052	80	0.01
76	Ginnie Mae II Pool 'CL5523', 3.000%, due 20/04/2052	67	0.01
488	Ginnie Mae II Pool 'CW6992', 6.000%, due 20/09/2053	500	0.04
139	Ginnie Mae II Pool 'MA3597', 3.500%, due 20/04/2046	131	0.01
76	Ginnie Mae II Pool 'MA3663', 3.500%, due 20/05/2046	72	0.01
130	Ginnie Mae II Pool 'MA3736', 3.500%, due 20/06/2046	123	0.01
79	Ginnie Mae II Pool 'MA3803', 3.500%, due 20/07/2046	74	0.01
4,804	Ginnie Mae II Pool 'MA4003', 3.000%, due 20/10/2046	4,405	0.36
677	Ginnie Mae II Pool 'MA4261', 3.000%, due 20/02/2047	622	0.05
333	Ginnie Mae II Pool 'MA4511', 4.000%, due 20/06/2047	321	0.03
1,907	Ginnie Mae II Pool 'MA4586', 3.500%, due 20/07/2047	1,795	0.15
69	Ginnie Mae II Pool 'MA4587', 4.000%, due 20/07/2047	67	0.01
101	Ginnie Mae II Pool 'MA4654', 4.500%, due 20/08/2047	101	0.01
137	Ginnie Mae II Pool 'MA4781', 5.000%, due 20/10/2047	139	0.01
166	Ginnie Mae II Pool 'MA4838', 4.000%, due 20/11/2047	161	0.01
153	Ginnie Mae II Pool 'MA4901', 4.000%, due 20/12/2047	148	0.01
11,327	Ginnie Mae II Pool 'MA4961', 3.000%, due 20/01/2048	10,377	0.86
47	Ginnie Mae II Pool 'MA5020', 4.000%, due 20/02/2048	46	–
75	Ginnie Mae II Pool 'MA5078', 4.000%, due 20/03/2048	72	0.01
150	Ginnie Mae II Pool 'MA5138', 4.500%, due 20/04/2048	149	0.01
111	Ginnie Mae II Pool 'MA5193', 4.500%, due 20/05/2048	110	0.01
85	Ginnie Mae II Pool 'MA5194', 5.000%, due 20/05/2048	86	0.01
15	Ginnie Mae II Pool 'MA5265', 4.500%, due 20/06/2048	15	–
117	Ginnie Mae II Pool 'MA5331', 4.500%, due 20/07/2048	116	0.01
1,583	Ginnie Mae II Pool 'MA5399', 4.500%, due 20/08/2048	1,568	0.13
35	Ginnie Mae II Pool 'MA5467', 4.500%, due 20/09/2048	35	–
5,701	Ginnie Mae II Pool 'MA5530', 5.000%, due 20/10/2048	5,772	0.48
200	Ginnie Mae II Pool 'MA5597', 5.000%, due 20/11/2048	202	0.02
54	Ginnie Mae II Pool 'MA5652', 4.500%, due 20/12/2048	54	–
259	Ginnie Mae II Pool 'MA5653', 5.000%, due 20/12/2048	262	0.02
174	Ginnie Mae II Pool 'MA5711', 4.500%, due 20/01/2049	173	0.01
179	Ginnie Mae II Pool 'MA5712', 5.000%, due 20/01/2049	181	0.02
173	Ginnie Mae II Pool 'MA5713', 5.500%, due 20/01/2049	176	0.01
84	Ginnie Mae II Pool 'MA5764', 4.500%, due 20/02/2049	83	0.01
2,061	Ginnie Mae II Pool 'MA5766', 5.500%, due 20/02/2049	2,106	0.17
112	Ginnie Mae II Pool 'MA5818', 4.500%, due 20/03/2049	111	0.01
450	Ginnie Mae II Pool 'MA5820', 5.500%, due 20/03/2049	460	0.04
10	Ginnie Mae II Pool 'MA5877', 4.500%, due 20/04/2049	10	–
117	Ginnie Mae II Pool 'MA5878', 5.000%, due 20/04/2049	118	0.01
431	Ginnie Mae II Pool 'MA5879', 5.500%, due 20/04/2049	441	0.04
301	Ginnie Mae II Pool 'MA5934', 5.500%, due 20/05/2049	307	0.03
3,010	Ginnie Mae II Pool 'MA5989', 5.500%, due 20/06/2049	3,081	0.25
3,224	Ginnie Mae II Pool 'MA6157', 5.000%, due 20/09/2049	3,265	0.27
184	Ginnie Mae II Pool 'MA6217', 2.500%, due 20/10/2049	162	0.01
103	Ginnie Mae II Pool 'MA6412', 4.500%, due 20/01/2050	102	0.01
73	Ginnie Mae II Pool 'MA6542', 3.500%, due 20/03/2050	68	0.01
105	Ginnie Mae II Pool 'MA6602', 4.500%, due 20/04/2050	104	0.01
4,149	Ginnie Mae II Pool 'MA6657', 3.500%, due 20/05/2050	3,891	0.32
1,384	Ginnie Mae II Pool 'MA6658', 4.000%, due 20/05/2050	1,334	0.11
174	Ginnie Mae II Pool 'MA6818', 2.000%, due 20/08/2050	147	0.01
1,715	Ginnie Mae II Pool 'MA6869', 4.500%, due 20/09/2050	1,702	0.14
2,928	Ginnie Mae II Pool 'MA6930', 2.000%, due 20/10/2050	2,470	0.20
3,485	Ginnie Mae II Pool 'MA6931', 2.500%, due 20/10/2050	3,055	0.25
2,129	Ginnie Mae II Pool 'MA6935', 4.500%, due 20/10/2050	2,113	0.17
3,375	Ginnie Mae II Pool 'MA6994', 2.000%, due 20/11/2050	2,848	0.23
26,441	Ginnie Mae II Pool 'MA7051', 2.000%, due 20/12/2050	22,305	1.84
1,985	Ginnie Mae II Pool 'MA7135', 2.000%, due 20/01/2051	1,674	0.14
1,540	Ginnie Mae II Pool 'MA7184', 2.000%, due 20/02/2051	1,260	0.10
672	Ginnie Mae II Pool 'MA7192', 2.000%, due 20/02/2051	567	0.05
1,433	Ginnie Mae II Pool 'MA7303', 2.000%, due 20/04/2051	1,172	0.10
12,750	Ginnie Mae II Pool 'MA7312', 2.500%, due 20/04/2051	11,157	0.92
700	Ginnie Mae II Pool 'MA7314', 3.500%, due 20/04/2051	656	0.05
2,273	Ginnie Mae II Pool 'MA7316', 4.500%, due 20/04/2051	2,256	0.19
4,198	Ginnie Mae II Pool 'MA7420', 3.500%, due 20/06/2051	3,930	0.32
225	Ginnie Mae II Pool 'MA7471', 2.000%, due 20/07/2051	189	0.02
3,351	Ginnie Mae II Pool 'MA7475', 4.000%, due 20/07/2051	3,237	0.27
152	Ginnie Mae II Pool 'MA7533', 2.000%, due 20/08/2051	128	0.01
806	Ginnie Mae II Pool 'MA7595', 5.500%, due 20/08/2051	832	0.07
6,721	Ginnie Mae II Pool 'MA7648', 2.000%, due 20/10/2051	5,664	0.47
403	Ginnie Mae II Pool 'MA7704', 2.000%, due 20/11/2051	340	0.03
3,048	Ginnie Mae II Pool 'MA7990', 4.000%, due 20/04/2052	2,914	0.24
8,734	Ginnie Mae II Pool 'MA8044', 3.500%, due 20/05/2052	8,135	0.67
1,039	Ginnie Mae II Pool 'MA8100', 4.000%, due 20/06/2052	994	0.08
105	Ginnie Mae II Pool 'MA8263', 2.000%, due 20/09/2052	89	0.01
260	Ginnie Mae II Pool 'MA8269', 5.000%, due 20/09/2052	260	0.02
351	Ginnie Mae II Pool 'MA8348', 5.000%, due 20/10/2052	351	0.03
523	Ginnie Mae II Pool 'MA8422', 2.000%, due 20/11/2052	441	0.04
3,369	Ginnie Mae II Pool 'MA8429', 5.500%, due 20/11/2052	3,398	0.28
2,365	Ginnie Mae II Pool 'MA8484', 2.000%, due 20/12/2052	1,994	0.16
2,031	Ginnie Mae II Pool 'MA8794', 2.000%, due 20/03/2053	1,712	0.14
93	Ginnie Mae II Pool 'MA8798', 4.000%, due 20/04/2053	89	0.01
7,034	Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	7,091	0.59
954	Ginnie Mae II Pool 'MA9011', 2.500%, due 20/07/2053	835	0.07
5,700	Ginnie Mae, 30 year, TBA, 4.500% ±	5,584	0.46
5,500	Ginnie Mae, 30 year, TBA, 5.000% ±	5,491	0.45
4,200	Ginnie Mae, 30 year, TBA, 6.000% ±	4,263	0.35
528	Government National Mortgage Association, Series 2004 81, Class SK, 0.747%, due 16/10/2034 *	22	–
938	Government National Mortgage Association, Series 2008 40, Class SC, 0.897%, due 16/05/2038 *	72	0.01
1,198	Government National Mortgage Association, Series 2008 79, Class ID, 1.350%, due 20/06/2035 *	65	0.01
127	Government National Mortgage Association, Series 2010 H02, Class FA, 6.142%, due 20/02/2060 *	127	0.01
302	Government National Mortgage Association, Series 2010 H20, Class AF, 5.776%, due 20/10/2060 *	301	0.02
112	Government National Mortgage Association, Series 2010 H22, Class FE, 5.796%, due 20/05/2059 *	111	0.01
180	Government National Mortgage Association, Series 2010 H28, Class FE, 5.846%, due 20/12/2060 *	179	0.01
556	Government National Mortgage Association, Series 2011 146, Class KS, 0.647%, due 16/11/2041 *	72	0.01
761	Government National Mortgage Association, Series 2011 79, Class KS, 0.000%, due 20/05/2041 *	60	0.01
1,187	Government National Mortgage Association, Series 2012 H21, Class FA, 5.946%, due 20/07/2062 *	1,185	0.10
22,098	Government National Mortgage Association, Series 2013 72, Class IO, 0.568%, due 16/11/2047 *	448	0.04
8,426	Government National Mortgage Association, Series 2013 93, Class SA, 0.747%, due 16/06/2043 *	1,011	0.08
462	Government National Mortgage Association, Series 2014 118, Class HS, 0.750%, due 20/08/2044 *	65	0.01
6,041	Government National Mortgage Association, Series 2014 118, Class ZD, 2.500%, due 16/08/2044	5,203	0.43

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

^ *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
Mortgage-Backed Securities — (continued)			
1,127	MF1 2021-FL6 Ltd, Series 2021 FL6, Class A, 144A, 6.553%, due 16/07/2036 *	1,118	0.09
2,105	MF1 2021-FL7 Ltd, Series 2021 FL7, Class A, 144A, 6.536%, due 16/10/2036 *	2,094	0.17
900	New Residential Mortgage Loan Trust 2018-3, Series 2018 3A, Class A1, 144A, 4.500%, due 25/05/2058 *	883	0.07
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
Total Mortgage-Backed Securities (Cost $1,197,845)		1,156,776	95.41
Corporate Bonds and Notes — 0.17% (29 February 2024: 0.17%)			
United States — 0.17% (29 February 2024: 0.17%)			
2,000	PG&E Wildfire Recovery Funding LLC, Series A-4, 5.212%, due 01/12/2047	2,032	0.17
Total Corporate Bonds and Notes (Cost $2,036)		2,032	0.17
Government Bonds and Notes — 1.72% (29 February 2024: 1.03%)			
United States — 1.72% (29 February 2024: 1.03%)			
17,210	United States Treasury Bill, zero coupon, due 15/05/2025	16,684	1.38
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%)			
53,089	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	53,089	4.38
Total Collective Investment Schemes (Cost $53,089)		53,089	4.38
Total Investments at fair value through profit or loss (Cost $1,292,338)		1,250,524	103.14
Futures — 0.00% (29 February 2024: 0.03%)			
Unrealised appreciation of contracts (see below)		3	–
Total Financial Assets at fair value through profit or loss		1,250,527	103.14

Face Value (000's)		Value (000's) $	% of Net Asset Value
Futures — (0.03%) (29 February 2024: (0.02%))			
Unrealised depreciation of contracts (see below)		(387)	(0.03)
Total Financial Liabilities at fair value through profit or loss		(387)	(0.03)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		1,250,140	103.11
Liabilities in Excess of Other Assets		(37,698)	(3.11)
Total Net Assets		$1,212,442	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 $33,601,000 or 2.77% 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.

ABBREVIATIONS:

REMIC – Real Estate Mortgage Investment Conduit.

TBA – To Be Announced.

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	92.97
Collective investment schemes	4.12
Financial derivative instruments	–
Other assets	2.91
Total Assets	100.00

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)

^ 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

Face Value (000's)		Value (000's) $	% of Net Asset Value
Asset-Backed Securities — 0.23% (29 February 2024: 0.32%)			
42	Soundview Home Loan Trust 2006-2, Series 2006 2, Class M2, 5.917%, due 25/03/2036 *	42	0.23
Total Asset-Backed Securities (Cost $42)		42	0.23
Mortgage-Backed Securities — 18.99% (29 February 2024: 19.49%)			
100	BANK 2017-BNK7, Series 2017 BNK7, Class C, 4.116%, due 15/09/2060 *	86	0.46
7,365	Benchmark 2018-B7 Mortgage Trust, Series 2018 B7, Class XA, 0.565%, due 15/05/2053 *	96	0.52
100	Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B1, 144A, 8.449%, due 25/10/2041 *	103	0.56
100	Connecticut Avenue Securities Trust 2021-R03, Series 2021 R03, Class 1B1, 144A, 8.099%, due 25/12/2041 *	102	0.55
98	Fannie Mae Connecticut Avenue Securities, Series 2015 C03, Class 1M2, 10.463%, due 25/07/2025 *	101	0.55
18	Fannie Mae Pool 'AS0038', 3.000%, due 01/07/2043	17	0.09
77	Fannie Mae Pool 'BR4393', 2.000%, due 01/03/2051	64	0.34
119	Fannie Mae Pool 'CA5220', 3.000%, due 01/02/2050	106	0.58
76	Fannie Mae Pool 'CB1878', 3.000%, due 01/10/2051	68	0.37
160	Fannie Mae Pool 'CB2164', 3.000%, due 01/11/2051	144	0.78
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%)			
Australia — 0.43% (29 February 2024: 0.42%)			
20	BHP Billiton Finance USA Ltd, 5.000%, due 30/09/2043	20	0.11
20	Glencore Finance Canada Ltd, 144A, 6.000%, due 15/11/2041	20	0.11
40	Glencore Funding LLC, 144A, 4.000%, due 27/03/2027	39	0.21
		79	0.43
Belgium — 0.31% (29 February 2024: 0.30%)			
40	Anheuser-Busch InBev Worldwide Inc, 3.500%, due 01/06/2030	38	0.21
20	Anheuser-Busch InBev Worldwide Inc, 4.350%, due 01/06/2040	19	0.10
		57	0.31
Brazil — 0.88% (29 February 2024: 1.45%)			
110	Petrobras Global Finance BV, 5.750%, due 01/02/2029	111	0.60
60	Suzano Austria GmbH, Series DM3N, 3.125%, due 15/01/2032	51	0.28
		162	0.88
Canada — 1.06% (29 February 2024: 1.09%)			
30	Bank of Montreal, 1.850%, due 01/05/2025	29	0.16
20	Bank of Nova Scotia/The, 1.300%, due 11/06/2025	20	0.11
20	Barrick North America Finance LLC, 5.700%, due 30/05/2041	21	0.11
10	MEG Energy Corp, 144A, 5.875%, due 01/02/2029	10	0.05
10	Rogers Communications Inc, 5.300%, due 15/02/2034	10	0.05
40	Royal Bank of Canada, 1.150%, due 10/06/2025	39	0.21
70	Toronto-Dominion Bank/The, 1.150%, due 12/06/2025	68	0.37
		197	1.06
Colombia — 0.40% (29 February 2024: 0.40%)			
100	Ecopetrol SA, 5.875%, due 28/05/2045	74	0.40
France — 1.07% (29 February 2024: 1.05%)			
200	BNP Paribas SA, 144A, 4.400%, due 14/08/2028	198	1.07
Israel — 0.62% (29 February 2024: 0.61%)			
120	Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	115	0.62
Macau — 1.04% (29 February 2024: 1.02%)			
200	Wynn Macau Ltd, 144A, 5.625%, due 26/08/2028	191	1.04
Mexico — 0.52% (29 February 2024: 0.51%)			
100	Southern Copper Corp, 5.250%, due 08/11/2042	97	0.52
Supranational — 1.32% (29 February 2024: 1.34%)			
INR 20,000	Inter-American Development Bank, 7.350%, due 06/10/2030	244	1.32
United Kingdom — 1.19% (29 February 2024: 1.16%)			
11	BAT Capital Corp, 3.557%, due 15/08/2027	11	0.06
40	BAT Capital Corp, 4.540%, due 15/08/2047	33	0.18
200	Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	175	0.95
		219	1.19
United States — 25.31% (29 February 2024: 24.59%)			
10	Abbott Laboratories, 3.750%, due 30/11/2026	10	0.05
10	Abbott Laboratories, 4.750%, due 30/11/2036	10	0.05
20	Abbott Laboratories, 4.900%, due 30/11/2046	20	0.11
100	AbbVie Inc, 3.600%, due 14/05/2025	99	0.54
10	AbbVie Inc, 4.800%, due 15/03/2029	10	0.06
80	AbbVie Inc, 3.200%, due 21/11/2029	76	0.41
10	AbbVie Inc, 4.950%, due 15/03/2031	10	0.06
10	AbbVie Inc, 5.050%, due 15/03/2034	10	0.06
20	AbbVie Inc, 4.250%, due 21/11/2049	17	0.09
10	Air Lease Corp, 5.300%, due 01/02/2028	10	0.06
20	Alphabet Inc, 1.100%, due 15/08/2030	17	0.09
20	Alphabet Inc, 2.050%, due 15/08/2050	12	0.07
32	Altria Group Inc, 4.400%, due 14/02/2026	32	0.17
8	Altria Group Inc, 4.800%, due 14/02/2029	8	0.04
20	Altria Group Inc, 5.800%, due 14/02/2039	21	0.11
30	Altria Group Inc, 5.950%, due 14/02/2049	31	0.17
40	Amazon.com Inc, 1.500%, due 03/06/2030	35	0.19
50	Amazon.com Inc, 2.500%, due 03/06/2050	32	0.17
20	Aon North America Inc, 5.450%, due 01/03/2034	21	0.11
50	AT&T Inc, 1.650%, due 01/02/2028	46	0.25
10	Ball Corp, 3.125%, due 15/09/2031	9	0.05
20	Berkshire Hathaway Finance Corp, 4.250%, due 15/01/2049	18	0.10
10	Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 7.250%, due 15/07/2032	11	0.06
20	Boeing Co/The, 5.705%, due 01/05/2040	19	0.11
40	BP Capital Markets America Inc, 3.119%, due 04/05/2026	39	0.21
20	BP Capital Markets America Inc, 3.633%, due 06/04/2030	19	0.10
20	BP Capital Markets America Inc, 3.000%, due 24/02/2050	14	0.07
13	Bristol-Myers Squibb Co, 3.400%, due 26/07/2029	13	0.07
10	Bristol-Myers Squibb Co, 5.100%, due 22/02/2031	10	0.06
20	Bristol-Myers Squibb Co, 5.200%, due 22/02/2034	21	0.11
260	CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, due 01/05/2032	222	1.20
10	Centene Corp, 4.250%, due 15/12/2027	10	0.05
10	Centene Corp, 4.625%, due 15/12/2029	10	0.05
20	Charles Schwab Corp/The, 5.875%, due 24/08/2026	21	0.11
10	Charles Schwab Corp/The, 6.136%, due 24/08/2034 *	11	0.06
10	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.908%, due 23/07/2025	10	0.05
80	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.200%, due 15/03/2028	77	0.42
40	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/04/2038	36	0.20
10	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.125%, due 01/07/2049	8	0.04
40	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.800%, due 01/03/2050	30	0.16
10	Cheniere Energy Partners LP, 3.250%, due 31/01/2032	9	0.05
40	Cigna Group/The, 4.375%, due 15/10/2028	40	0.22
20	Cigna Group/The, 4.800%, due 15/08/2038	19	0.10
20	Cigna Group/The, 4.900%, due 15/12/2048	18	0.10
150	Citigroup Inc, 5.500%, due 13/09/2025	151	0.82
200	Citigroup Inc, 2.572%, due 03/06/2031 *	178	0.96
10	Citigroup Inc, 8.125%, due 15/07/2039	13	0.07
50	Citigroup Inc, 4.650%, due 23/07/2048	46	0.25
50	Coca-Cola Co/The, 2.500%, due 15/03/2051	32	0.17
30	Columbia Pipelines Operating Co LLC, 144A, 6.036%, due 15/11/2033	32	0.17
40	Comcast Corp, 4.150%, due 15/10/2028	40	0.22
10	Consolidated Edison Co of New York Inc, Series 20A, 3.350%, due 01/04/2030	10	0.05
60	Coterra Energy Inc, 4.375%, due 15/03/2029	59	0.32

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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
Corporate Bonds and Notes — (continued)			
United States — (continued)			
30	Deere & Co, 3.750%, due 15/04/2050	25	0.13
150	Delta Air Lines Inc, 7.375%, due 15/01/2026	154	0.83
160	Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.750%, due 20/10/2028	159	0.86
40	Devon Energy Corp, 5.850%, due 15/12/2025	40	0.22
40	Devon Energy Corp, 5.000%, due 15/06/2045	36	0.19
20	Diamondback Energy Inc, 3.500%, due 01/12/2029	19	0.10
10	DISH DBS Corp, 144A, 5.250%, due 01/12/2026	9	0.05
30	Elevance Health Inc, 3.650%, due 01/12/2027	29	0.16
10	Eli Lilly & Co, 4.700%, due 09/02/2034	10	0.05
20	Energy Transfer LP, 5.250%, due 15/04/2029	20	0.11
20	Energy Transfer LP, 6.250%, due 15/04/2049	21	0.11
10	Energy Transfer LP, Series G, 7.125%, Perpetual *	10	0.05
40	Enterprise Products Operating LLC, 5.550%, due 16/02/2055	41	0.22
20	EOG Resources Inc, 4.375%, due 15/04/2030	20	0.11
20	EOG Resources Inc, 4.950%, due 15/04/2050	19	0.10
150	EQT Corp, 5.000%, due 15/01/2029	151	0.82
10	Exelon Corp, 5.625%, due 15/06/2035	11	0.06
10	Ford Motor Co, 6.100%, due 19/08/2032	10	0.06
230	Ford Motor Credit Co LLC, 4.950%, due 28/05/2027	229	1.24
220	Ford Motor Credit Co LLC, 4.000%, due 13/11/2030	203	1.10
20	General Motors Co, 5.950%, due 01/04/2049	20	0.11
10	Hilton Domestic Operating Co Inc, 144A, 6.125%, due 01/04/2032	10	0.06
20	Home Depot Inc/The, 3.250%, due 15/04/2032	18	0.10
40	Home Depot Inc/The, 3.300%, due 15/04/2040	33	0.18
10	Honeywell International Inc, 5.000%, due 01/03/2035	10	0.06
20	Humana Inc, 3.700%, due 23/03/2029	19	0.10
10	Intel Corp, 5.125%, due 10/02/2030	10	0.05
20	Jane Street Group / JSG Finance Inc, 144A, 7.125%, due 30/04/2031	21	0.11
10	JPMorgan Chase & Co, 3.897%, due 23/01/2049 *	8	0.05
10	Kenvue Inc, 4.900%, due 22/03/2033	10	0.06
10	Kinder Morgan Inc, 5.200%, due 01/03/2048	9	0.05
10	Kroger Co/The, 5.000%, due 15/09/2034	10	0.05
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
10	Medline Borrower LP/Medline Co-Issuer Inc, 144A, 6.250%, due 01/04/2029	10	0.06
30	Merck & Co Inc, 1.450%, due 24/06/2030	26	0.14
20	Meta Platforms Inc, 4.750%, due 15/08/2034	20	0.11
66	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd, 144A, 6.500%, due 20/06/2027	67	0.36
40	Mondelez International Inc, 1.500%, due 04/05/2025	39	0.21
110	Morgan Stanley, 2.188%, due 28/04/2026 *	108	0.58
70	Morgan Stanley, 3.622%, due 01/04/2031 *	66	0.36
20	MPLX LP, 4.800%, due 15/02/2029	20	0.11
20	MPLX LP, 5.500%, due 15/02/2049	19	0.10
20	NIKE Inc, 3.375%, due 27/03/2050	15	0.08
40	Northrop Grumman Corp, 3.250%, due 15/01/2028	39	0.21
20	Northrop Grumman Corp, 5.250%, due 01/05/2050	20	0.11
10	ONEOK Inc, 5.550%, due 01/11/2026	10	0.06
20	ONEOK Inc, 5.650%, due 01/11/2028	21	0.11
20	Oracle Corp, 3.600%, due 01/04/2050	15	0.08
20	PepsiCo Inc, 1.625%, due 01/05/2030	17	0.09
10	Philip Morris International Inc, 4.875%, due 13/02/2029	10	0.05
20	Philip Morris International Inc, 2.100%, due 01/05/2030	18	0.10
10	Philip Morris International Inc, 5.250%, due 13/02/2034	10	0.06
20	Philip Morris International Inc, 4.500%, due 20/03/2042	18	0.10
10	PNC Financial Services Group Inc/The, 5.812%, due 12/06/2026 *	10	0.05
10	PNC Financial Services Group Inc/The, 5.582%, due 12/06/2029 *	10	0.06
10	Royal Caribbean Cruises Ltd, 144A, 6.250%, due 15/03/2032	10	0.06
40	RTX Corp, 2.250%, due 01/07/2030	35	0.19
10	RTX Corp, 6.000%, due 15/03/2031	11	0.06
10	RTX Corp, 4.500%, due 01/06/2042	9	0.05
20	Service Properties Trust, 8.375%, due 15/06/2029	20	0.11
10	Solventum Corp, 144A, 5.400%, due 01/03/2029	10	0.06
20	Solventum Corp, 144A, 5.450%, due 13/03/2031	20	0.11
20	Solventum Corp, 144A, 5.900%, due 30/04/2054	20	0.11
60	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	38	0.20
10	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.875%, due 01/02/2031	10	0.05
10	T-Mobile USA Inc, 2.250%, due 15/02/2026	10	0.05
10	T-Mobile USA Inc, 2.625%, due 15/02/2029	9	0.05
10	T-Mobile USA Inc, 3.875%, due 15/04/2030	10	0.05
70	T-Mobile USA Inc, 2.550%, due 15/02/2031	61	0.33
10	T-Mobile USA Inc, 2.875%, due 15/02/2031	9	0.05
20	T-Mobile USA Inc, 3.500%, due 15/04/2031	19	0.10
10	T-Mobile USA Inc, 5.150%, due 15/04/2034	10	0.06
20	Transcontinental Gas Pipe Line Co LLC, 7.850%, due 01/02/2026	21	0.11
10	Truist Financial Corp, 6.047%, due 08/06/2027 *	10	0.06
50	Union Pacific Corp, 2.891%, due 06/04/2036	42	0.23
40	Union Pacific Corp, 3.839%, due 20/03/2060	31	0.17
10	United Airlines Inc, 144A, 4.375%, due 15/04/2026	10	0.05
20	United Airlines Inc, 144A, 4.625%, due 15/04/2029	19	0.10
80	United Rentals North America Inc, 144A, 6.125%, due 15/03/2034	82	0.44
40	UnitedHealth Group Inc, 2.000%, due 15/05/2030	35	0.19
20	UnitedHealth Group Inc, 2.750%, due 15/05/2040	15	0.08
20	UnitedHealth Group Inc, 3.700%, due 15/08/2049	16	0.09
40	US Bancorp, 1.450%, due 12/05/2025	39	0.21
10	US Bancorp, 5.775%, due 12/06/2029 *	10	0.06
10	US Bancorp, 5.836%, due 12/06/2034 *	11	0.06
10	Verizon Communications Inc, 4.500%, due 10/08/2033	10	0.05
20	Visa Inc, 2.050%, due 15/04/2030	18	0.10
30	Visa Inc, 4.300%, due 14/12/2045	27	0.15
10	Warnermedia Holdings Inc, 6.412%, due 15/03/2026	10	0.05
20	Warnermedia Holdings Inc, 5.391%, due 15/03/2062	15	0.08
10	Waste Connections Inc, 5.000%, due 01/03/2034	10	0.05
140	Western Midstream Operating LP, 5.250%, due 01/02/2050	127	0.69
20	Williams Cos Inc/The, 4.850%, due 01/03/2048	18	0.10
		4,672	25.31
Total Corporate Bonds and Notes (Cost $7,068)		6,305	34.15
Government Bonds and Notes — 36.74% (29 February 2024: 36.49%)			
Brazil — 1.48% (29 February 2024: 1.47%)			
BRL 112	Brazil Letras do Tesouro Nacional, Series LTN, zero coupon, due 01/01/2026	17	0.09
BRL 579	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2033	92	0.50
200	Brazilian Government International Bond, 5.000%, due 27/01/2045	164	0.89
		273	1.48
Indonesia — 1.04% (29 February 2024: 1.00%)			
200	Indonesia Government International Bond, 4.625%, due 15/04/2043	192	1.04
Mexico — 6.60% (29 February 2024: 7.98%)			
MXN 25,890	Mexican Bonos, Series M, 7.750%, due 13/11/2042	1,061	5.75
200	Mexico Government International Bond, 4.350%, due 15/01/2047	156	0.85
		1,217	6.60
Peru — 0.18% (29 February 2024: 0.18%)			
30	Peruvian Government International Bond, 6.550%, due 14/03/2037	34	0.18
United States — 27.44% (29 February 2024: 25.86%)			
110	United States Treasury Inflation Indexed Bonds, 1.125%, due 15/01/2033 β	110	0.60
10	United States Treasury Note/Bond, 2.750%, due 30/04/2027	10	0.05
50	United States Treasury Note/Bond, 4.250%, due 28/02/2029	51	0.28
110	United States Treasury Note/Bond, 4.000%, due 31/01/2031	111	0.60
280	United States Treasury Note/Bond, 4.250%, due 28/02/2031	287	1.56
870	United States Treasury Note/Bond, 4.625%, due 31/05/2031	912	4.94
10	United States Treasury Note/Bond, 1.875%, due 15/02/2032	9	0.05
230	United States Treasury Note/Bond, 1.750%, due 15/08/2041	160	0.87
10	United States Treasury Note/Bond, 2.375%, due 15/02/2042	8	0.04
70	United States Treasury Note/Bond, 4.000%, due 15/11/2042	67	0.37
20	United States Treasury Note/Bond, 3.875%, due 15/02/2043	19	0.10
80	United States Treasury Note/Bond, 3.875%, due 15/05/2043	75	0.41
60	United States Treasury Note/Bond, 4.750%, due 15/11/2043	64	0.34
110	United States Treasury Note/Bond, 3.000%, due 15/02/2049	87	0.47
50	United States Treasury Note/Bond, 2.875%, due 15/05/2049	39	0.21
50	United States Treasury Note/Bond, 2.250%, due 15/08/2049	34	0.18
200	United States Treasury Note/Bond, 1.375%, due 15/08/2050	108	0.59
230	United States Treasury Note/Bond, 1.625%, due 15/11/2050	133	0.72
230	United States Treasury Note/Bond, 1.875%, due 15/02/2051	142	0.77
710	United States Treasury Note/Bond, 2.375%, due 15/05/2051	493	2.67
50	United States Treasury Note/Bond, 2.000%, due 15/08/2051	32	0.17
370	United States Treasury Note/Bond, 1.875%, due 15/11/2051	227	1.23
62	United States Treasury Note/Bond, 2.250%, due 15/02/2052	42	0.23
257	United States Treasury Note/Bond, 2.875%, due 15/05/2052	199	1.08
50	United States Treasury Note/Bond, 3.000%, due 15/08/2052	40	0.21
40	United States Treasury Note/Bond, 4.000%, due 15/11/2052	38	0.21
178	United States Treasury Note/Bond, 3.625%, due 15/02/2053	160	0.86
490	United States Treasury Note/Bond, 3.625%, due 15/05/2053	440	2.38
260	United States Treasury Note/Bond, 4.125%, due 15/08/2053	255	1.38
600	United States Treasury Note/Bond, 4.750%, due 15/11/2053	654	3.54

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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
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 Ulc, 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)		Value (000's) $	% of Net Asset Value
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

Contracts (000's)		Value (000's) $	% of Net Asset Value
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	% 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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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 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)

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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)*

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

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

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

Face Value (000's)		Value (000's) $	% of Net Asset Value
Government Bonds and Notes — 96.87% (29 February 2024: 85.07%)			
Australia — 2.38% (29 February 2024: 4.00%)			
AUD 2,230	Australia Government Bond, Series 159, 0.250%, due 21/11/2024	1,496	1.26
AUD 1,920	Australia Government Bond, Series 170, 4.250%, due 21/06/2034	1,330	1.12
		2,826	2.38
Colombia — 2.71% (29 February 2024: 4.45%)			
COP 15,310,000	Colombian TES, Series B, 9.250%, due 28/05/2042	3,218	2.71
Mexico — 4.30% (29 February 2024: 9.02%)			
MXN 40,200	Mexican Bonos, Series M, 7.750%, due 13/11/2042	1,648	1.39
MXN 28,100	Mexican Bonos, Series M, 8.000%, due 07/11/2047	1,165	0.98
MXN 55,900	Mexican Bonos, Series M, 8.000%, due 31/07/2053	2,293	1.93
		5,106	4.30
New Zealand — 1.54% (29 February 2024: 1.37%)			
NZD 2,370	New Zealand Government Bond, Series 0534, 4.250%, due 15/05/2034	1,479	1.24
NZD 800	New Zealand Government Bond, Series 0551, 2.750%, due 15/05/2051	352	0.30
		1,831	1.54
United Kingdom — 12.78% (29 February 2024: 6.64%)			
GBP 7,320	United Kingdom Gilt, 3.250%, due 31/01/2033	9,152	7.71
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

Face Value (000's)		Value (000's) $	% of Net Asset Value
Collective Investment Schemes — 1.98% (29 February 2024: 1.79%)			
2,344	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	2,344	1.98
Total Collective Investment Schemes (Cost $2,344)		2,344	1.98
Total Investments at fair value through profit or loss (Cost $116,554)		117,301	98.85
Forward Foreign Currency Contracts — 1.28% (29 February 2024: 0.59%)			
Unrealised appreciation of contracts (see below)		1,520	1.28
Futures — 0.00% (29 February 2024: 0.00%)			
Unrealised appreciation of contracts (see below)		2	–
Total Financial Assets at fair value through profit or loss		118,823	100.13
Forward Foreign Currency Contracts — (0.77%) (29 February 2024: (1.62%))			
Unrealised depreciation of contracts (see below)		(912)	(0.77)
Total Financial Liabilities at fair value through profit or loss		(912)	(0.77)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		117,911	99.36
Other Assets in Excess of Liabilities		760	0.64
Total Net Assets		$118,671	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
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 NTNF, 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
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

Analysis of Total Assets	% 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

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

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
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 GLBL Inc, 144A, 9.250%, due 15/04/2025	433	1.48
150	Sabre GLBL Inc, 144A, 7.375%, due 01/09/2025	146	0.50
300	Sabre GLBL 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)

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

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 NTNF, 10.000%, due 01/01/2031	1,833	0.95
BRL 12,820	Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 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
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

Analysis of Total Assets	% 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

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

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
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
50	Eagle RE 2021-1 Ltd, Series 2021 1, Class M1C, 144A, 8.049%, due 25/10/2033 *	51	0.01
Total Asset-Backed Securities (Cost $4,823)		4,875	0.43
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
11,610	Connecticut Avenue Securities Trust 2020-SBT1, Series 2020 SBT1, Class 1M2, 144A, 9.113%, due 25/02/2040 *	12,312	1.08
12,085	Connecticut Avenue Securities Trust 2020-SBT1, Series 2020 SBT1, Class 2M2, 144A, 9.113%, due 25/02/2040 *	12,830	1.12
4,300	Connecticut Avenue Securities Trust 2023-R02, Series 2023 R02, Class 1B1, 144A, 10.899%, due 25/01/2043 *	4,763	0.42
410	Connecticut Avenue Securities Trust 2023-R07, Series 2023 R07, Class 2B1, 144A, 9.848%, due 25/09/2043 *	439	0.04
5,570	Connecticut Avenue Securities Trust 2023-R07, Series 2023 R07, Class 2M2, 144A, 8.598%, due 25/09/2043 *	5,801	0.51
545	Connecticut Avenue Securities Trust 2024-R01, Series 2024 R01, Class 1M1, 144A, 6.399%, due 25/01/2044 *	546	0.05
3,500	Connecticut Avenue Securities Trust 2024-R05, Series 2024 R05, Class 2M2, 144A, 7.049%, due 25/07/2044 *	3,511	0.31
7,602	Fannie Mae Connecticut Avenue Securities, Series 2017 C02, Class 2M2C, 9.113%, due 25/09/2029 *	7,989	0.70
1,928	Fannie Mae Connecticut Avenue Securities, Series 2017 C06, Class 2M2, 8.263%, due 25/02/2030 *	1,989	0.17
5,930	Fannie Mae Connecticut Avenue Securities, Series 2021 R02, Class 2B1, 144A, 8.649%, due 25/11/2041 *	6,116	0.54
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
5,855	Freddie Mac STACR REMIC Trust 2020-HQA5, Series 2020 HQA5, Class B1, 144A, 9.349%, due 25/11/2050 *	6,584	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
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
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
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
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
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
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
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
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
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
324	Freddie Mac STACR REMIC Trust 2023-HQA1, Series 2023 HQA1, Class M1A, 144A, 7.349%, due 25/05/2043 *	328	0.03
109	Freddie Mac STACR REMIC Trust 2023-HQA2, Series 2023 HQA2, Class M1A, 144A, 7.349%, due 25/06/2043 *	110	0.01
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
12,697	Freddie Mac STACR Trust 2018-HQA2, Series 2018 HQA2, Class M2B, 144A, 7.763%, due 25/10/2048 *	13,141	1.15
GBP 652	RMAC Securities No 1 Plc, Series 2007 NS1X, Class M1A, 5.526%, due 12/06/2044 *	828	0.08
Total Mortgage-Backed Securities (Cost $158,052)		160,137	14.04
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
5,230	YPF SA, 8.500%, due 28/07/2025	5,239	0.46
1,708	YPF SA, 9.000%, due 12/02/2026	1,734	0.15
5,610	YPF SA, 144A, 9.500%, due 17/01/2031	5,896	0.52
		16,537	1.45
Australia — 0.98% (29 February 2024: 0.54%)			
1,800	Mineral Resources Ltd, 144A, 8.125%, due 01/05/2027	1,817	0.16
8,865	Mineral Resources Ltd, 144A, 9.250%, due 01/10/2028	9,376	0.82
		11,193	0.98
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
5,270	CSN Resources SA, 144A, 8.875%, due 05/12/2030	5,283	0.46
5,423	ERO Copper Corp, 144A, 6.500%, due 15/02/2030	5,311	0.47
330	Minerva Luxembourg SA, 144A, 4.375%, due 18/03/2031	287	0.02
3,620	Minerva Luxembourg SA, 144A, 8.875%, due 13/09/2033	3,910	0.34
5,667	Usiminas International Sarl, 144A, 5.875%, due 18/07/2026	5,601	0.49
6,705	XP Inc, 144A, 3.250%, due 01/07/2026	6,379	0.56
5,900	XP Inc, 144A, 6.750%, due 02/07/2029	6,063	0.53
6,250	Yinson Boronia Production BV, 8.947%, due 31/07/2042	6,565	0.58
		45,999	4.03
Canada — 4.09% (29 February 2024: 4.36%)			
3,363	Air Canada 2015-1 Class A Pass Through Trust, 144A, 3.600%, due 15/03/2027	3,250	0.28
6,137	Air Canada 2020-2 Class A Pass Through Trust, 144A, 5.250%, due 01/04/2029	6,141	0.54
6,090	Antares Holdings LP, 144A, 2.750%, due 15/01/2027	5,661	0.50
9,700	Baytex Energy Corp, 144A, 8.500%, due 30/04/2030	10,346	0.91
7,810	Hudbay Minerals Inc, 144A, 4.500%, due 01/04/2026	7,719	0.68
6,385	Taseko Mines Ltd, 144A, 8.250%, due 01/05/2030	6,643	0.58
6,890	Teine Energy Ltd, 144A, 6.875%, due 15/04/2029	6,892	0.60
		46,652	4.09
Chile — 0.58% (29 February 2024: 0.54%)			
6,680	ATP Tower Holdings LLC / Andean Tower Partners Colombia SAS / Andean Telecom Par, 4.050%, due 27/04/2026	6,406	0.56
200	Corp Nacional del Cobre de Chile, 144A, 6.440%, due 26/01/2036	215	0.02
		6,621	0.58
China — 0.06% (29 February 2024: 0.00%)			
760	Weibo Corp, 3.375%, due 08/07/2030	682	0.06
Colombia — 0.80% (29 February 2024: 0.63%)			
3,230	Ecopetrol SA, 8.875%, due 13/01/2033	3,427	0.30
6,090	Geopark Ltd, 144A, 5.500%, due 17/01/2027	5,754	0.50
		9,181	0.80
Czech Republic — 0.44% (29 February 2024: 0.44%)			
4,850	Allwyn Entertainment Financing UK Plc, 144A, 7.875%, due 30/04/2029	5,053	0.44
Dominican Republic — 0.21% (29 February 2024: 0.00%)			
2,260	Aeropuertos Dominicanos Siglo XXI SA, 144A, 7.000%, due 30/06/2034	2,346	0.21
France — 1.01% (29 February 2024: 0.00%)			
3,420	Societe Generale SA, 144A, 7.367%, due 10/01/2053	3,558	0.31
7,850	Societe Generale SA, 144A, 7.132%, due 19/01/2055 *	7,950	0.70
		11,508	1.01
Ireland — 1.28% (29 February 2024: 1.08%)			
5,000	AerCap Holdings NV, 5.875%, due 10/10/2079 *	4,997	0.44
9,300	GGAM Finance Ltd, 144A, 7.750%, due 15/05/2026	9,576	0.84
		14,573	1.28
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
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
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
BRL 17,100	International Bank for Reconstruction & Development, 5.000%, due 22/01/2026	2,839	0.25
		5,712	0.50
Switzerland — 0.04% (29 February 2024: 0.30%)			
410	UBS Group AG, 144A, 6.537%, due 12/08/2033 *	445	0.04
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
GBP 1,075	Nationwide Building Society, 5.750%, Perpetual *	1,360	0.12
2,900	Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	2,548	0.22
		11,493	1.01
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
7,770	Affinity Interactive, 144A, 6.875%, due 15/12/2027	6,666	0.58
5,207	Air Lease Corp, Series C, 4.125%, Perpetual *	4,762	0.42
7,042	Aircastle Ltd, 144A, 5.250%, Perpetual *	6,936	0.61
280	Allegiant Travel Co, 144A, 7.250%, due 15/08/2027	266	0.02
6,465	Ally Financial Inc, Series B, 4.700%, Perpetual *	5,896	0.52
8,105	Ally Financial Inc, Series C, 4.700%, Perpetual *	6,768	0.59
2,800	AmeriTex HoldCo Intermediate LLC, 144A, 10.250%, due 15/10/2028	2,982	0.26
1,890	Ares Capital Corp, 3.250%, due 15/07/2025	1,858	0.16
2,740	Ares Capital Corp, 2.875%, due 15/06/2028	2,504	0.22
8,375	Bain Capital Specialty Finance Inc, 2.950%, due 10/03/2026	8,056	0.71
1,790	Bank of America Corp, Series X, 6.250%, Perpetual *	1,792	0.16
1,840	Bank of America Corp, Series Z, 6.500%, Perpetual *	1,843	0.16
200	Blackstone Secured Lending Fund, 3.625%, due 15/01/2026	195	0.02
2,765	Blackstone Secured Lending Fund, 2.850%, due 30/09/2028	2,506	0.22
1,160	Blue Owl Capital Corp, 4.000%, due 30/03/2025	1,149	0.10
4,450	Blue Owl Capital Corp, 2.625%, due 15/01/2027	4,183	0.37
5,515	Blue Owl Credit Income Corp, 3.125%, due 23/09/2026	5,235	0.46
2,550	Blue Owl Credit Income Corp, 7.750%, due 16/09/2027	2,686	0.24
4,275	Blue Owl Technology Finance Corp, 144A, 4.750%, due 15/12/2025	4,193	0.37
11,676	Blue Owl Technology Finance Corp, 144A, 3.750%, due 17/06/2026	11,153	0.98
5,450	California Resources Corp, 144A, 8.250%, due 15/06/2029	5,626	0.49
6,270	Cargo Aircraft Management Inc, 144A, 4.750%, due 01/02/2028	6,013	0.53
16,009	Charles Schwab Corp/The, Series I, 4.000%, Perpetual *	15,079	1.32
5,130	Civitas Resources Inc, 144A, 8.375%, due 01/07/2028	5,415	0.47
8,830	Cleveland-Cliffs Inc, 144A, 7.000%, due 15/03/2032	8,879	0.78
4,125	Cogent Communications Group Inc / Cogent Communications Finance Inc, 144A, 7.000%, due 15/06/2027	4,177	0.37
7,225	Consolidated Communications Inc, 144A, 5.000%, due 01/10/2028	6,341	0.56
10,105	Credit Acceptance Corp, 6.625%, due 15/03/2026	10,100	0.88
360	Credit Acceptance Corp, 144A, 9.250%, due 15/12/2028	387	0.03
28,352	DISH Network Corp, 3.375%, due 15/08/2026	17,864	1.57
2,242	Embecta Corp, 144A, 5.000%, due 15/02/2030	2,024	0.18
7,940	Energy Transfer LP, 5.600%, due 01/09/2034	8,178	0.72
5,225	Energy Transfer LP, Series H, 6.500%, Perpetual *	5,197	0.46
3,060	Enova International Inc, 144A, 9.125%, due 01/08/2029	3,109	0.27
2,795	Enviri Corp, 144A, 5.750%, due 31/07/2027	2,730	0.24
8,280	Fortress Transportation and Infrastructure Investors LLC, 144A, 5.500%, due 01/05/2028	8,234	0.72
7,630	Freedom Mortgage Corp, 144A, 7.625%, due 01/05/2026	7,669	0.67
5,435	FS KKR Capital Corp, 3.125%, due 12/10/2028	4,878	0.43
7,830	Golub Capital BDC Inc, 2.500%, due 24/08/2026	7,376	0.65
6,645	Golub Capital BDC Inc, 2.050%, due 15/02/2027	6,120	0.54
13,773	Graham Packaging Co Inc, 144A, 7.125%, due 15/08/2028	13,622	1.19
2,595	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 11.000%, due 15/04/2029	2,643	0.23
7,139	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 144A, 11.000%, due 15/04/2029	7,272	0.64
5,387	IRB Holding Corp, 144A, 7.000%, due 15/06/2025	5,393	0.47
8,270	Jane Street Group / JSG Finance Inc, 144A, 7.125%, due 30/04/2031	8,692	0.76
1,350	Kraken Oil & Gas Partners LLC, 144A, 7.625%, due 15/08/2029	1,393	0.12
1,025	Liberty Interactive LLC, 8.250%, due 01/02/2030	516	0.04
12,840	Main Street Capital Corp, 3.000%, due 14/07/2026	12,249	1.07
206	MasTec Inc, 144A, 4.500%, due 15/08/2028	201	0.02
5,951	MicroStrategy Inc, 144A, 6.125%, due 15/06/2028	5,830	0.51
8,958	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd, 144A, 6.500%, due 20/06/2027	9,047	0.79
11,720	Mohegan Tribal Gaming Authority, 144A, 8.000%, due 01/02/2026	11,373	1.00
19,080	New Fortress Energy Inc, 144A, 6.750%, due 15/09/2025	18,618	1.63
9,920	New Fortress Energy Inc, 144A, 6.500%, due 30/09/2026	8,595	0.75
2,640	New Fortress Energy Inc, 144A, 8.750%, due 15/03/2029	2,215	0.19
2,270	Permian Resources Operating LLC, 144A, 8.000%, due 15/04/2027	2,346	0.21
2,260	Permian Resources Operating LLC, 144A, 6.250%, due 01/02/2033	2,319	0.20
5,720	Plains All American Pipeline LP / PAA Finance Corp, 5.700%, due 15/09/2034	5,852	0.51
2,530	PNC Financial Services Group Inc/The, Series S, 5.000%, Perpetual *	2,488	0.22
7,640	PRA Group Inc, 144A, 5.000%, due 01/10/2029	6,898	0.60
3,805	Prime Healthcare Services Inc, 144A, 9.375%, due 01/09/2029	3,839	0.34
70	Regal Rexnord Corp, 6.300%, due 15/02/2030	74	0.01
1,710	Regal Rexnord Corp, 6.400%, due 15/04/2033	1,816	0.16
2,410	Sabre GLBL Inc, 144A, 11.250%, due 15/12/2027	2,443	0.21
3,785	SM Energy Co, 6.625%, due 15/01/2027	3,804	0.33
3,460	Star Parent Inc, 144A, 9.000%, due 01/10/2030	3,698	0.32
2,940	Starwood Property Trust Inc, 144A, 7.250%, due 01/04/2029	3,064	0.27
6,234	Synchrony Bank, 5.625%, due 23/08/2027	6,325	0.55
200	Synchrony Financial, 4.875%, due 13/06/2025	199	0.02
7,455	Synchrony Financial, 7.250%, due 02/02/2033	7,693	0.67
5,259	Uber Technologies Inc, 144A, 8.000%, due 01/11/2026	5,280	0.46
4,880	Uber Technologies Inc, 144A, 7.500%, due 15/09/2027	4,980	0.44
9,440	United Wholesale Mortgage LLC, 144A, 5.750%, due 15/06/2027	9,412	0.82
4,080	Univision Communications Inc, 144A, 6.625%, due 01/06/2027	4,042	0.35
12,315	Venture Global LNG Inc, 144A, 8.125%, due 01/06/2028	12,906	1.13
3,420	Venture Global LNG Inc, 144A, 7.000%, due 15/01/2030	3,499	0.31
8,250	Viasat Inc, 144A, 5.625%, due 15/04/2027	7,837	0.69
60	VICI Properties LP / VICI Note Co Inc, 144A, 4.625%, due 15/06/2025	60	–
7,500	Viking Cruises Ltd, 144A, 6.250%, due 15/05/2025	7,507	0.66
8,370	Walgreens Boots Alliance Inc, 8.125%, due 15/08/2029	8,392	0.74
3,660	Walgreens Boots Alliance Inc, 3.200%, due 15/04/2030	2,949	0.26
		448,282	39.28
Zambia — 0.80% (29 February 2024: 1.57%)			
9,230	First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027	9,163	0.80
Total Corporate Bonds and Notes (Cost $730,057)		719,140	63.02
Government Bonds and Notes — 12.74% (29 February 2024: 23.78%)			
Colombia — 0.93% (29 February 2024: 6.00%)			
COP 50,620,000	Colombian TES, Series B, 7.000%, due 26/03/2031	10,629	0.93
Mexico — 4.05% (29 February 2024: 5.51%)			
MXN 736,300	Mexican Bonos, Series M, 7.500%, due 26/05/2033	32,563	2.86
MXN 331,800	Mexican Bonos, Series M, 8.000%, due 31/07/2053	13,611	1.19
		46,174	4.05
Panama — 2.13% (29 February 2024: 0.00%)			
21,030	Panama Government International Bond, 3.870%, due 23/07/2060	12,847	1.12
16,840	Panama Government International Bond, 4.500%, due 19/01/2063	11,510	1.01
		24,357	2.13
Spain — 3.01% (29 February 2024: 3.04%)			
EUR 45,150	Spain Government Bond, 144A, 1.900%, due 31/10/2052	34,357	3.01
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

– 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

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

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
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
824	Connecticut Avenue Securities Trust 2019-R04, Series 2019 R04, Class 2B1, 144A, 10.713%, due 25/06/2039 *	875	6.33
512	Connecticut Avenue Securities Trust 2019-R05, Series 2019 R05, Class 1B1, 144A, 9.563%, due 25/07/2039 *	534	3.87
570	Connecticut Avenue Securities Trust 2020-R01, Series 2020 R01, Class 1B1, 144A, 8.713%, due 25/01/2040 *	591	4.28
70	Fannie Mae Connecticut Avenue Securities, Series 2018 C06, Class 2B1, 9.563%, due 25/03/2031 *	78	0.56
2,705	Freddie Mac REMICS 5332, Class SA, 0.651%, due 25/08/2053 *	178	1.29
2,471	Freddie Mac REMICS 5411, Class SC, 1.743%, due 25/05/2054 *	236	1.71
320	Freddie Mac STACR REMIC Trust 2020-DNA4, Series 2020 DNA4, Class B1, 144A, 11.463%, due 25/08/2050 *	371	2.69
447	Freddie Mac STACR Trust 2019-HQA3, Series 2019 HQA3, Class M2, 144A, 7.313%, due 25/09/2049 *	452	3.27
Total Mortgage-Backed Securities (Cost $3,330)		3,442	24.92
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
220	YPF SA, 8.500%, due 28/07/2025	221	1.60
157	YPF SA, 9.000%, due 12/02/2026	159	1.15
		492	3.56
Australia — 0.65% (29 February 2024: 1.28%)			
85	Mineral Resources Ltd, 144A, 9.250%, due 01/10/2028	90	0.65
Brazil — 3.21% (29 February 2024: 4.04%)			
200	Braskem Netherlands Finance BV, 144A, 8.500%, due 12/01/2031	209	1.51
200	CSN Resources SA, 144A, 8.875%, due 05/12/2030	201	1.45
35	ERO Copper Corp, 144A, 6.500%, due 15/02/2030	34	0.25
		444	3.21
Canada — 3.99% (29 February 2024: 4.05%)			
144	Greenfire Resources Ltd, 144A, 12.000%, due 01/10/2028	155	1.12
60	Saturn Oil & Gas Inc, 144A, 9.625%, due 15/06/2029	62	0.45
100	Taseko Mines Ltd, 144A, 8.250%, due 01/05/2030	104	0.75
230	Teine Energy Ltd, 144A, 6.875%, due 15/04/2029	230	1.67
		551	3.99
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
Ireland — 1.34% (29 February 2024: 0.00%)			
185	AerCap Holdings NV, 5.875%, due 10/10/2079 *	185	1.34
Israel — 1.64% (29 February 2024: 3.25%)			
220	Leviathan Bond Ltd, 144A, 6.125%, due 30/06/2025	217	1.57
10	Leviathan Bond Ltd, 144A, 6.750%, due 30/06/2030	9	0.07
		226	1.64
Mexico — 4.14% (29 February 2024: 3.01%)			
200	Braskem Idesa SAPI, 6.990%, due 20/02/2032	156	1.13
185	Grupo Posadas SAB de CV, 7.000%, due 30/12/2027	169	1.22
270	Petroleos Mexicanos, 5.350%, due 12/02/2028	247	1.79
		572	4.14
United States — 37.55% (29 February 2024: 38.54%)			
230	Affinity Interactive, 144A, 6.875%, due 15/12/2027	197	1.43
240	Allegiant Travel Co, 144A, 7.250%, due 15/08/2027	228	1.65
75	Ally Financial Inc, Series B, 4.700%, Perpetual *	68	0.49
220	AmeriTex HoldCo Intermediate LLC, 144A, 10.250%, due 15/10/2028	234	1.70
110	ANGI Group LLC, 144A, 3.875%, due 15/08/2028	100	0.72
220	Blue Owl Technology Finance Corp, 144A, 4.750%, due 15/12/2025	216	1.56
155	California Resources Corp, 144A, 8.250%, due 15/06/2029	160	1.16
125	Chord Energy Corp, 144A, 6.375%, due 01/06/2026	126	0.91
200	DISH Network Corp, 144A, 11.750%, due 15/11/2027	204	1.47
170	Embecta Corp, 144A, 5.000%, due 15/02/2030	153	1.11
35	Enova International Inc, 144A, 9.125%, due 01/08/2029	36	0.26
310	Freedom Mortgage Corp, 7.625%, due 01/05/2026	312	2.26
240	Freedom Mortgage Corp, 144A, 6.625%, due 15/01/2027	237	1.72
92	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 144A, 11.000%, due 15/04/2029	94	0.68
95	Kohl's Corp, 4.625%, due 01/05/2031	79	0.57
70	Kraken Oil & Gas Partners LLC, 144A, 7.625%, due 15/08/2029	72	0.52
200	Level 3 Financing Inc, 144A, 10.500%, due 15/05/2030	215	1.56
45	MicroStrategy Inc, 144A, 6.125%, due 15/06/2028	44	0.32
220	Mohegan Tribal Gaming Authority, 144A, 8.000%, due 01/02/2026	213	1.55
140	New Fortress Energy Inc, 144A, 6.750%, due 15/09/2025	137	0.99
95	New Fortress Energy Inc, 144A, 6.500%, due 30/09/2026	82	0.60
40	New Fortress Energy Inc, 144A, 8.750%, due 15/03/2029	34	0.24
300	NGL Energy Operating LLC / NGL Energy Finance Corp, 144A, 8.125%, due 15/02/2029	307	2.22
170	PROG Holdings Inc, 144A, 6.000%, due 15/11/2029	166	1.20
135	SM Energy Co, 6.625%, due 15/01/2027	136	0.98
90	Star Parent Inc, 144A, 9.000%, due 01/10/2030	96	0.70
200	Transocean Titan Financing Ltd, 144A, 8.375%, due 01/02/2028	208	1.50
130	United Wholesale Mortgage LLC, 144A, 5.500%, due 15/04/2029	127	0.92
220	Univision Communications Inc, 144A, 6.625%, due 01/06/2027	218	1.58
240	Vector Group Ltd, 144A, 5.750%, due 01/02/2029	243	1.76
125	Velocity Vehicle Group LLC, 144A, 8.000%, due 01/06/2029	130	0.94
210	Venture Global LNG Inc, 144A, 8.125%, due 01/06/2028	220	1.59
100	Viasat Inc, 144A, 5.625%, due 15/04/2027	95	0.69
		5,187	37.55
Total Corporate Bonds and Notes (Cost $7,685)		7,977	57.75
Government Bonds and Notes — 5.63% (29 February 2024: 6.85%)			
Egypt — 4.39% (29 February 2024: 1.10%)			
EGP 16,825	Egypt Treasury Bills, zero coupon, due 17/12/2024	320	2.31
EGP 15,975	Egypt Treasury Bills, zero coupon, due 11/03/2025	287	2.08
		607	4.39
Panama — 1.24% (29 February 2024: 0.00%)			
280	Panama Government International Bond, 3.870%, due 23/07/2060	171	1.24
Total Government Bonds and Notes (Cost $782)		778	5.63
Loan Notes — 4.84% (29 February 2024: 4.06%)			
120	Cotiviti Inc, 8.592%, due 24/02/2031 *	120	0.87
239	Prairie ECI Acquiror LP, 10.094%, due 01/08/2029 *	240	1.74
309	Westjet Airlines, 9.082%, due 31/01/2031 *	308	2.23
Total Loan Notes (Cost $662)		668	4.84
Collective Investment Schemes — 5.89% (29 February 2024: 7.70%)			
813	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	813	5.89
Total Collective Investment Schemes (Cost $813)		813	5.89
Total Investments at fair value through profit or loss (Cost $13,543)		13,949	100.99
Total Financial Assets at fair value through profit or loss		13,949	100.99
Credit Default Swaps — (0.60%) (29 February 2024: 0.00%)			
Unrealised depreciation of contracts (see below)		(83)	(0.60)
Total Financial Liabilities at fair value through profit or loss		(83)	(0.60)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		13,866	100.39
Liabilities in Excess of Other Assets		(53)	(0.39)
Total Net Assets		$13,813	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 $9,466,000 or 68.54% 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.

EGP – Egyptian 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 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
Mortgage-Backed Securities — 13.63% (29 February 2024: 15.34%)			
60	Connecticut Avenue Securities Trust 2023-R02, Series 2023 R02, Class 1B1, 144A, 10.899%, due 25/01/2043 *	66	0.41
170	Connecticut Avenue Securities Trust 2023-R04, Series 2023 R04, Class 1M2, 144A, 8.898%, due 25/05/2043 *	182	1.12
145	Connecticut Avenue Securities Trust 2023-R05, Series 2023 R05, Class 1M2, 144A, 8.448%, due 25/06/2043 *	153	0.94
158	Connecticut Avenue Securities Trust 2024-R01, Series 2024 R01, Class 1M1, 144A, 6.399%, due 25/01/2044 *	158	0.97
160	Connecticut Avenue Securities Trust 2024-R01, Series 2024 R01, Class 1M2, 144A, 7.149%, due 25/01/2044 *	161	0.99
80	Fannie Mae Connecticut Avenue Securities, Series 2021 R02, Class 2B1, 144A, 8.649%, due 25/11/2041 *	82	0.51
600	Freddie Mac STACR REMIC Trust 2021-DNA7, Series 2021 DNA7, Class M2, 144A, 7.149%, due 25/11/2041 *	607	3.74
65	Freddie Mac STACR REMIC Trust 2022-DNA3, Series 2022 DNA3, Class M1B, 144A, 8.249%, due 25/04/2042 *	67	0.42
70	Freddie Mac STACR REMIC Trust 2022-DNA3, Series 2022 DNA3, Class M2, 144A, 9.699%, due 25/04/2042 *	75	0.46
40	Freddie Mac STACR REMIC Trust 2022-DNA4, Series 2022 DNA4, Class M1B, 144A, 8.699%, due 25/05/2042 *	42	0.26
185	Freddie Mac STACR REMIC Trust 2022-DNA5, Series 2022 DNA5, Class M2, 144A, 12.099%, due 25/06/2042 *	210	1.29
135	Freddie Mac STACR REMIC Trust 2022-DNA6, Series 2022 DNA6, Class M1B, 144A, 9.049%, due 25/09/2042 *	144	0.89
40	Freddie Mac STACR REMIC Trust 2022-HQA2, Series 2022 HQA2, Class M2, 144A, 11.349%, due 25/07/2042 *	44	0.27
94	Freddie Mac STACR REMIC Trust 2023-HQA1, Series 2023 HQA1, Class M1A, 144A, 7.349%, due 25/05/2043 *	95	0.58
32	Freddie Mac STACR REMIC Trust 2023-HQA2, Series 2023 HQA2, Class M1A, 144A, 7.349%, due 25/06/2043 *	32	0.20
90	Freddie Mac STACR REMIC Trust 2023-HQA3, Series 2023 HQA3, Class M2, 144A, 8.699%, due 25/11/2043 *	95	0.58
Total Mortgage-Backed Securities (Cost $2,163)		2,213	13.63
Corporate Bonds and Notes — 35.97% (29 February 2024: 37.68%)			
Airlines — 0.56% (29 February 2024: 1.38%)			
90	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd, 144A, 6.500%, due 20/06/2027	91	0.56
Auto Manufacturers — 2.49% (29 February 2024: 3.49%)			
190	General Motors Co, 5.600%, due 15/10/2032	197	1.21
EUR 195	Volvo Car AB, 2.500%, due 07/10/2027	208	1.28
		405	2.49
Banks — 5.67% (29 February 2024: 5.79%)			
155	Bank of America Corp, 2.456%, due 22/10/2025 *	154	0.95
EUR 200	BNP Paribas SA, 0.375%, due 14/10/2027 *	208	1.28
GBP 130	Co-Operative Bank Holdings Plc/The, 6.000%, due 06/04/2027 *	172	1.06
220	Goldman Sachs Group Inc/The, 0.855%, due 12/02/2026 *	216	1.33
EUR 170	Svenska Handelsbanken AB, 0.010%, due 02/12/2027	170	1.05
		920	5.67
Commercial Services — 0.97% (29 February 2024: 0.00%)			
160	Adtalem Global Education Inc, 144A, 5.500%, due 01/03/2028	158	0.97
Computers — 1.03% (29 February 2024: 0.00%)			
200	Lumentum Holdings Inc, 0.500%, due 15/06/2028	168	1.03
Diversified Financial Services — 1.32% (29 February 2024: 1.33%)			
225	XP Inc, 144A, 3.250%, due 01/07/2026	214	1.32
Electric — 1.28% (29 February 2024: 1.25%)			
232	AES Panama Generation Holdings SRL, 4.375%, due 31/05/2030	208	1.28
Energy – Alternate Sources — 1.21% (29 February 2024: 1.20%)			
EUR 205	Vestas Wind Systems Finance BV, 2.000%, due 15/06/2034	196	1.21
Investment Companies — 0.76% (29 February 2024: 0.76%)			
130	Main Street Capital Corp, 3.000%, due 14/07/2026	124	0.76
Mining — 3.30% (29 February 2024: 3.61%)			
70	ERO Copper Corp, 144A, 6.500%, due 15/02/2030	69	0.42
220	First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027	218	1.35
175	FMG Resources August 2006 Pty Ltd, 144A, 4.375%, due 01/04/2031	161	0.99
85	Taseko Mines Ltd, 144A, 8.250%, due 01/05/2030	88	0.54
		536	3.30
Multi-National — 2.83% (29 February 2024: 2.73%)			
INR 6,580	Asian Development Bank, 6.720%, due 08/02/2028	79	0.48
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
Oil & Gas — 6.13% (29 February 2024: 7.44%)			
150	Aethon United BR LP / Aethon United Finance Corp, 144A, 8.250%, due 15/02/2026	152	0.94
60	Civitas Resources Inc, 144A, 8.375%, due 01/07/2028	63	0.39
120	Energean Israel Finance Ltd, 144A, 4.875%, due 30/03/2026	114	0.70
90	Energean Israel Finance Ltd, 144A, 5.375%, due 30/03/2028	82	0.50
35	Energean Israel Finance Ltd, 144A, 8.500%, due 30/09/2033	34	0.21
100	Leviathan Bond Ltd, 144A, 6.125%, due 30/06/2025	98	0.61
150	Leviathan Bond Ltd, 144A, 6.750%, due 30/06/2030	139	0.85
140	Occidental Petroleum Corp, 6.125%, due 01/01/2031	148	0.91
165	Teine Energy Ltd, 144A, 6.875%, due 15/04/2029	165	1.02
		995	6.13
Oil & Gas Services — 0.93% (29 February 2024: 0.00%)			
150	Solaris Midstream Holdings LLC, 144A, 7.625%, due 01/04/2026	151	0.93
Packaging & Containers — 0.55% (29 February 2024: 0.50%)			
90	Graham Packaging Co Inc, 144A, 7.125%, due 15/08/2028	89	0.55
Pipelines — 2.37% (29 February 2024: 2.25%)			
205	New Fortress Energy Inc, 144A, 6.500%, due 30/09/2026	178	1.09
40	New Fortress Energy Inc, 144A, 8.750%, due 15/03/2029	33	0.21
165	Venture Global LNG Inc, 144A, 8.125%, due 01/06/2028	173	1.07
		384	2.37
Semiconductors — 1.24% (29 February 2024: 1.22%)			
235	Micron Technology Inc, 2.703%, due 15/04/2032	201	1.24
Transportation — 2.35% (29 February 2024: 1.29%)			
EUR 220	FedEx Corp, 0.450%, due 04/05/2029	215	1.32
170	Union Pacific Corp, 4.950%, due 09/09/2052	167	1.03
		382	2.35
Water — 0.98% (29 February 2024: 0.95%)			
GBP 155	Anglian Water Osprey Financing Plc, 2.000%, due 31/07/2028	159	0.98
Total Corporate Bonds and Notes (Cost $5,735)		5,841	35.97
Government Bonds and Notes — 30.07% (29 February 2024: 43.33%)			
Sovereign — 30.07% (29 February 2024: 43.33%)			
AUD 480	Australia Government Bond, Series 170, 4.250%, due 21/06/2034	333	2.05
200	Brazilian Government International Bond, 6.125%, due 22/01/2032	204	1.25
COP 710,000	Colombian TES, Series B, 7.000%, due 26/03/2031	149	0.92
MXN 10,500	Mexican Bonos, Series M, 7.500%, due 26/05/2033	464	2.86
MXN 3,000	Mexican Bonos, Series MS, 8.000%, due 24/05/2035	133	0.82
MXN 4,700	Mexican Bonos, Series M, 8.000%, due 31/07/2053	193	1.19
EUR 670	Spain Government Bond, 144A, 1.000%, due 30/07/2042	496	3.05
GBP 600	United Kingdom Gilt, 1.500%, due 31/07/2053	410	2.53
2,500	United States Treasury Floating Rate Note, 5.244%, due 31/01/2025 *	2,500	15.40
		4,882	30.07
Total Government Bonds and Notes (Cost $4,958)		4,882	30.07
Collective Investment Schemes — 9.02% (29 February 2024: 3.66%)			
1,464	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	1,464	9.02
Total Collective Investment Schemes (Cost $1,464)		1,464	9.02
Total Investments at fair value through profit or loss (Cost $14,320)		14,400	88.69
Forward Foreign Currency Contracts — 0.79% (29 February 2024: 0.34%)			
Unrealised appreciation of contracts (see below)		129	0.79
Futures — 0.00% (29 February 2024: 0.00%)			
Unrealised appreciation of contracts (see below)		1	–
Total Financial Assets at fair value through profit or loss		14,530	89.48
Forward Foreign Currency Contracts — (0.90%) (29 February 2024: (0.36%))			
Unrealised depreciation of contracts (see below)		(146)	(0.90)
Futures — (0.09%) (29 February 2024: (0.02%))			
Unrealised depreciation of contracts (see below)		(15)	(0.09)
Total Financial Liabilities at fair value through profit or loss		(161)	(0.99)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		14,369	88.49
Other Assets in Excess of Liabilities		1,867	11.51
Total Net Assets		$16,236	100.00

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

^ *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	% 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)

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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

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

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)

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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
Common Stock — 97.26% (29 February 2024: 96.91%)			
Banks — 6.65% (29 February 2024: 6.31%)			
1,088	Bank of America Corp	44,338	2.96
1,752	First Horizon Corp	29,051	1.94
51	Goldman Sachs Group Inc/The	26,138	1.75
		99,527	6.65
Beverages — 1.10% (29 February 2024: 1.22%)			
68	Constellation Brands Inc 'A'	16,409	1.10
Biotechnology — 5.66% (29 February 2024: 4.75%)			
40	Argenx SE ADR	20,572	1.37
74	Biogen Inc	15,123	1.01
289	Corteva Inc	16,560	1.11
411	Gilead Sciences Inc	32,446	2.17
		84,701	5.66
Building Materials — 1.04% (29 February 2024: 0.00%)			
214	Johnson Controls International plc	15,569	1.04
Chemicals — 1.87% (29 February 2024: 1.70%)			
273	Eastman Chemical Co	27,992	1.87
Coal — 1.76% (29 February 2024: 1.02%)			
551	Teck Resources Ltd	26,395	1.76
Commercial Services — 4.25% (29 February 2024: 2.11%)			
385	Block Inc	25,427	1.70
127	Global Payments Inc	14,102	0.94
332	PayPal Holdings Inc	24,066	1.61
		63,595	4.25
Computers — 1.14% (29 February 2024: 0.00%)			
171	Seagate Technology Holdings Plc	17,005	1.14
Cosmetics & Personal Care — 0.76% (29 February 2024: 1.10%)			
1,211	Coty Inc	11,366	0.76
Distribution & Wholesale — 2.31% (29 February 2024: 1.41%)			
JPY 1,151	Marubeni Corp	19,835	1.32
89	WESCO International Inc	14,750	0.99
		34,585	2.31
Diversified Financial Services — 4.30% (29 February 2024: 5.19%)			
172	Apollo Global Management Inc	19,962	1.33
196	Capital One Financial Corp	28,799	1.92
317	OneMain Holdings Inc	15,685	1.05
		64,446	4.30
Electric — 8.59% (29 February 2024: 8.30%)			
1,535	AES Corp/The	26,311	1.76
143	Constellation Energy Corp	28,106	1.88
963	PG&E Corp	18,964	1.26
867	PPL Corp	27,654	1.84
324	Vistra Corp	27,658	1.85
		128,693	8.59
Electronics — 0.77% (29 February 2024: 1.19%)			
123	Atkore Inc	11,444	0.77
Energy — 1.71% (29 February 2024: 1.74%)			
225	ConocoPhillips	25,645	1.71
Energy – Alternate Sources — 0.80% (29 February 2024: 0.71%)			
653	Fluence Energy Inc	11,989	0.80
Environmental Control — 1.55% (29 February 2024: 1.25%)			
95	Clean Harbors Inc	23,230	1.55
Food — 3.25% (29 February 2024: 2.08%)			
190	Lamb Weston Holdings Inc	11,768	0.79
223	Nestle SA ADR	23,832	1.59
175	Performance Food Group Co	13,082	0.87
		48,682	3.25
Healthcare-Services — 3.25% (29 February 2024: 1.11%)			
52	ICON Plc	16,760	1.12
54	UnitedHealth Group Inc	31,972	2.13
		48,732	3.25
Insurance — 7.10% (29 February 2024: 7.89%)			
401	American International Group Inc	30,908	2.07
964	Corebridge Financial Inc	28,486	1.90
62	Everest Group Ltd	24,421	1.63
885	MGIC Investment Corp	22,506	1.50
		106,321	7.10
Internet — 3.65% (29 February 2024: 5.60%)			
58	Meta Platforms Inc 'A'	30,492	2.03
332	Uber Technologies Inc	24,227	1.62
		54,719	3.65
Machinery – Construction & Mining — 1.56% (29 February 2024: 0.00%)			
116	GE Vernova Inc	23,400	1.56
Machinery – Diversified — 1.14% (29 February 2024: 1.87%)			
343	Flowserve Corp	17,097	1.14
Mining — 1.72% (29 February 2024: 2.17%)			
582	Freeport-McMoRan Inc	25,770	1.72
Miscellaneous Manufacturing — 1.69% (29 February 2024: 1.90%)			
EUR 134	Siemens AG	25,316	1.69
Oil & Gas — 7.01% (29 February 2024: 7.51%)			
754	EQT Corp	25,275	1.69
209	Hess Corp	28,828	1.93
704	Noble Corp Plc	26,854	1.79
348	TotalEnergies SE ADR	24,002	1.60
		104,959	7.01
Oil & Gas Services — 1.61% (29 February 2024: 1.42%)			
685	Baker Hughes Co 'A'	24,092	1.61
Packaging & Containers — 0.63% (29 February 2024: 0.00%)			
180	Silgan Holdings Inc	9,397	0.63
Pharmaceuticals — 7.12% (29 February 2024: 6.75%)			
130	AbbVie Inc	25,594	1.71
298	Johnson & Johnson	49,347	3.30
120	Novo Nordisk A/S ADR	16,685	1.11
EUR 83	UCB SA	14,998	1.00
		106,624	7.12
Pipelines — 0.79% (29 February 2024: 0.83%)			
296	Enbridge Inc	11,888	0.79
Real Estate — 0.70% (29 February 2024: 0.77%)			
140	Howard Hughes Holdings Inc	10,542	0.70
Retail — 1.06% (29 February 2024: 1.13%)			
104	Target Corp	15,925	1.06
Semiconductors — 4.16% (29 February 2024: 3.77%)			
280	Marvell Technology Inc	21,334	1.42
266	Micron Technology Inc	25,612	1.71
140	Skyworks Solutions Inc	15,384	1.03
		62,330	4.16
Software — 3.99% (29 February 2024: 5.75%)			
206	Fiserv Inc	35,898	2.39
169	Oracle Corp	23,920	1.60
		59,818	3.99
Transportation — 2.57% (29 February 2024: 4.68%)			
177	Canadian Pacific Kansas City Ltd	14,714	0.98
93	Union Pacific Corp	23,827	1.59
		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
Common Stock — 99.15% (29 February 2024: 98.28%)			
Banks — 6.41% (29 February 2024: 5.08%)			
91	Bank of America Corp	3,727	1.92
25	JPMorgan Chase & Co	5,621	2.90
65	US Bancorp	3,086	1.59
		12,434	6.41
Beverages — 2.07% (29 February 2024: 2.29%)			
31	Coca-Cola Co/The	2,219	1.14
10	PepsiCo Inc	1,793	0.93
		4,012	2.07
Building Materials — 0.85% (29 February 2024: 1.03%)			
7	Vulcan Materials Co	1,649	0.85
Chemicals — 3.47% (29 February 2024: 3.50%)			
8	Ecolab Inc	2,019	1.04
4	Linde Plc	1,792	0.92
12	PPG Industries Inc	1,494	0.77
4	Sherwin-Williams Co/The	1,442	0.74
		6,747	3.47
Commercial Services — 1.89% (29 February 2024: 1.72%)			
13	Automatic Data Processing Inc	3,680	1.89
Computers — 5.97% (29 February 2024: 5.17%)			
51	Apple Inc	11,586	5.97
Cosmetics & Personal Care — 1.36% (29 February 2024: 1.39%)			
15	Procter & Gamble Co/The	2,636	1.36
Diversified Financial Services — 4.50% (29 February 2024: 5.03%)			
5	CME Group Inc	979	0.50
15	Intercontinental Exchange Inc	2,494	1.29
19	Visa Inc 'A'	5,257	2.71
		8,730	4.50
Electric — 1.60% (29 February 2024 — 1.06%)			
13	NextEra Energy Inc	1,041	0.54
25	Sempra	2,067	1.06
		3,108	1.60
Electrical Components & Equipment — 3.02% (29 February 2024: 2.74%)			
10	Eaton Corp Plc	3,100	1.60
26	Emerson Electric Co	2,767	1.42
		5,867	3.02
Electronics — 1.98% (29 February 2024: 2.09%)			
18	Honeywell International Inc	3,839	1.98
Environmental Control — 1.76% (29 February 2024: 1.89%)			
16	Waste Management Inc	3,412	1.76
Food — 1.16% (29 February 2024: 1.16%)			
3	McCormick & Co Inc/MD	265	0.14
16	Mondelez International Inc	1,128	0.58
8	Nestle SA ADR	856	0.44
		2,249	1.16
Healthcare-Products — 2.88% (29 February 2024: 2.79%)			
8	Stryker Corp	2,745	1.41
5	Thermo Fisher Scientific Inc	2,855	1.47
		5,600	2.88
Healthcare-Services — 2.86% (29 February 2024: 1.96%)			
5	ICON Plc	1,462	0.75
7	UnitedHealth Group Inc	4,089	2.11
		5,551	2.86
Insurance — 6.59% (29 February 2024: 8.08%)			
–	Berkshire Hathaway Inc	7,136	3.68
7	Progressive Corp/The	1,751	0.90
17	Travelers Cos Inc/The	3,907	2.01
		12,794	6.59
Internet — 10.43% (29 February 2024: 10.89%)			
14	Alphabet Inc	2,381	1.23
23	Alphabet Inc 'A'	3,785	1.95
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
Media — 1.81% (29 February 2024: 1.67%)			
44	Comcast Corp	1,743	0.90
20	Walt Disney Co/The	1,764	0.91
		3,507	1.81
Oil & Gas — 0.82% (29 February 2024: 1.16%)			
14	ConocoPhillips	1,591	0.82
Packaging & Containers — 0.90% (29 February 2024: 0.67%)			
19	Crown Holdings Inc	1,741	0.90
Pharmaceuticals — 8.10% (29 February 2024: 9.39%)			
14	AbbVie Inc	2,843	1.46
5	Eli Lilly & Co	4,926	2.54
21	Johnson & Johnson	3,454	1.78
38	Merck & Co Inc	4,498	2.32
		15,721	8.10
Pipelines — 0.89% (29 February 2024: 0.70%)			
80	Kinder Morgan Inc	1,731	0.89
Retail — 5.37% (29 February 2024: 5.30%)			
1	Costco Wholesale Corp	1,015	0.52
3	Home Depot Inc/The	982	0.51
5	Target Corp	798	0.41
40	TJX Cos Inc/The	4,737	2.44
37	Walmart Inc	2,884	1.49
		10,416	5.37
Semiconductors — 7.37% (29 February 2024: 5.32%)			
3	ASML Holding NV	2,669	1.37
10	Broadcom Inc	1,628	0.84
17	Marvell Technology Inc	1,331	0.69
73	NVIDIA Corp	8,670	4.47
		14,298	7.37
Software — 12.18% (29 February 2024: 12.46%)			
6	Adobe Inc	3,272	1.69
38	Microsoft Corp	15,934	8.21
22	Oracle Corp	3,087	1.59
3	Synopsys Inc	1,350	0.69
		23,643	12.18
Telecommunications — 1.70% (29 February 2024: 1.42%)			
6	Arista Networks Inc	2,182	1.12
6	T-Mobile US Inc	1,123	0.58
		3,305	1.70
Transportation — 1.21% (29 February 2024: 2.32%)			
13	Canadian Pacific Kansas City Ltd	1,117	0.57
5	Union Pacific Corp	1,240	0.64
		2,357	1.21
Total Common Stock (Cost $129,977)		192,441	99.15
Real Estate Investment Trusts — 1.14% (29 February 2024: 1.12%)			
REITS — 1.14% (29 February 2024: 1.12%)			
10	American Tower Corp	2,214	1.14
Total Real Estate Investment Trusts (Cost $2,056)		2,214	1.14
Total Financial Assets at fair value through profit or loss		194,655	100.29
Total Financial Assets and Financial Liabilities at fair value through profit or loss		194,655	100.29
Liabilities in Excess of Other Assets		(564)	(0.29)
Total Net Assets		$194,091	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.

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	98.94
Other assets	1.06
Total Assets	100.00

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
Common Stock — 95.14% (29 February 2024: 96.11%)			
Auto Manufacturers — 0.52% (29 February 2024: 0.53%)			
46	Tesla Inc	9,851	0.52
Beverages — 1.15% (29 February 2024: 1.52%)			
458	Monster Beverage Corp	21,586	1.15
Chemicals — 1.75% (29 February 2024: 1.87%)			
90	Sherwin-Williams Co/The	33,072	1.75
Commercial Services — 3.39% (29 February 2024: 2.63%)			
400	PayPal Holdings Inc	28,962	1.53
68	S&P Global Inc	35,036	1.86
		63,998	3.39
Computers — 6.41% (29 February 2024: 3.91%)			
96	Accenture Plc 'A'	32,848	1.74
385	Apple Inc	88,042	4.67
		120,890	6.41
Cosmetics & Personal Care — 0.39% (29 February 2024: 1.26%)			
81	Estee Lauder Cos Inc/The 'A'	7,378	0.39
Distribution & Wholesale — 1.85% (29 February 2024: 2.52%)			
35	WW Grainger Inc	34,905	1.85
Diversified Financial Services — 5.39% (29 February 2024: 5.29%)			
89	Intercontinental Exchange Inc	14,342	0.76
316	Visa Inc 'A'	87,369	4.63
		101,711	5.39
Electric — 1.17% (29 February 2024: 0.85%)			
275	NextEra Energy Inc	22,126	1.17
Electrical Components & Equipment — 1.88% (29 February 2024: 2.34%)			
116	Eaton Corp Plc	35,489	1.88
Electronics — 1.51% (29 February 2024: 1.44%)			
137	Honeywell International Inc	28,568	1.51
Healthcare-Products — 8.23% (29 February 2024: 7.98%)			
318	Alcon Inc	31,063	1.65
97	Intuitive Surgical Inc	47,730	2.53
92	Stryker Corp	33,119	1.75
70	Thermo Fisher Scientific Inc	43,320	2.30
		155,232	8.23
Healthcare-Services — 3.09% (29 February 2024: 2.70%)			
99	UnitedHealth Group Inc	58,247	3.09
Insurance — 1.48% (29 February 2024: 1.40%)			
123	Marsh & McLennan Cos Inc	28,000	1.48
Internet — 22.87% (29 February 2024: 22.55%)			
189	Alphabet Inc 'A'	30,831	1.63
784	Amazon.com Inc	139,850	7.41
206	Meta Platforms Inc 'A'	107,354	5.69
97	Netflix Inc	68,153	3.61
128	Palo Alto Networks Inc	46,471	2.46
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
Retail — 2.05% (29 February 2024: 1.56%)			
114	Starbucks Corp	10,766	0.57
182	Target Corp	27,932	1.48
		38,698	2.05
Semiconductors — 11.99% (29 February 2024: 11.28%)			
37	ASML Holding NV	33,458	1.77
1,340	NVIDIA Corp	159,994	8.48
191	Taiwan Semiconductor Manufacturing Co Ltd ADR	32,739	1.74
		226,191	11.99
Software — 14.95% (29 February 2024: 16.82%)			
66	Adobe Inc	37,738	2.00
48	Intuit Inc	30,493	1.62
342	Microsoft Corp	142,670	7.56
161	Salesforce Inc	40,591	2.15
116	Workday Inc 'A'	30,575	1.62
		282,067	14.95
Transportation — 1.43% (29 February 2024: 2.39%)			
105	Union Pacific Corp	26,884	1.43
Total Common Stock (Cost $1,058,981)		1,795,241	95.14
Real Estate Investment Trusts — 1.84% (29 February 2024: 1.50%)			
REITS — 1.84% (29 February 2024: 1.50%)			
42	Equinix Inc	34,851	1.84
Total Real Estate Investment Trusts (Cost $24,974)		34,851	1.84
Total Investments at fair value through profit or loss (Cost $1,083,955)		1,830,092	96.98
Forward Foreign Currency Contracts — 0.12% (29 February 2024: 0.02%)			
Unrealised appreciation of contracts (see below)		2,198	0.12
Total Financial Assets at fair value through profit or loss		1,832,290	97.10
Forward Foreign Currency Contracts — (0.06%) (29 February 2024: (0.02%))			
Unrealised depreciation of contracts (see below)		(1,028)	(0.06)
Total Financial Liabilities at fair value through profit or loss		(1,028)	(0.06)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		1,831,262	97.04
Other Assets in Excess of Liabilities		55,740	2.96
Total Net Assets		$1,887,002	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.

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
Common Stock — 99.26% (29 February 2024: 98.91%)			
Biotechnology — 10.79% (29 February 2024: 12.44%)			
9	Biogen Inc	1,787	0.96
29	Ionis Pharmaceuticals Inc	1,384	0.75
41	Ultragenyx Pharmaceutical Inc	2,352	1.27
29	Vertex Pharmaceuticals Inc	14,490	7.81
		20,013	10.79
Building Materials — 3.66% (29 February 2024: 2.53%)			
10	Builders FirstSource Inc	1,723	0.93
70	Johnson Controls International plc	5,065	2.73
		6,788	3.66
Commercial Services — 2.40% (29 February 2024: 1.79%)			
4	Cintas Corp	3,541	1.91
6	Paylocity Holding Corp	906	0.49
		4,447	2.40
Computers — 9.68% (29 February 2024: 11.88%)			
13	Accenture Plc 'A'	4,543	2.45
36	Crowdstrike Holdings Inc	9,942	5.36
15	Seagate Technology Holdings Plc	1,478	0.80
30	Western Digital Corp	1,992	1.07
		17,955	9.68
Cosmetics & Personal Care — 1.40% (29 February 2024: 0.25%)			
17	elf Beauty Inc	2,605	1.40
Distribution & Wholesale — 2.18% (29 February 2024: 1.08%)			
4	WW Grainger Inc	4,034	2.18
Diversified Financial Services — 1.77% (29 February 2024: 0.74%)			
10	Ares Management Corp 'A'	1,420	0.77
21	Cohen & Steers Inc	1,861	1.00
		3,281	1.77
Electronics — 5.55% (29 February 2024: 5.22%)			
67	TE Connectivity Ltd	10,297	5.55
Entertainment — 4.64% (29 February 2024: 4.05%)			
53	Madison Square Garden Entertainment Corp 'A'	2,228	1.20
30	Madison Square Garden Sports Corp	6,381	3.44
		8,609	4.64
Environmental Control — 0.65% (29 February 2024: 0.00%)			
5	Clean Harbors Inc	1,204	0.65
Healthcare-Products — 2.50% (29 February 2024: 1.07%)			
4	IDEXX Laboratories Inc	1,877	1.01
14	Insulet Corp	2,751	1.49
		4,628	2.50
Healthcare-Services — 5.25% (29 February 2024: 7.81%)			
9	Charles River Laboratories International Inc	1,755	0.95
14	UnitedHealth Group Inc	7,980	4.30
		9,735	5.25
Home Furnishings — 1.00% (29 February 2024: 1.48%)			
26	Dolby Laboratories Inc 'A'	1,849	1.00
Internet — 6.19% (29 February 2024: 6.61%)			
34	Airbnb Inc	4,004	2.16
13	Etsy Inc	735	0.40
141	Pinterest Inc	4,508	2.43
30	Shopify Inc 'A'	2,236	1.20
		11,483	6.19
Machinery — Construction & Mining: 1.84% (29 February 2024: 0.00%)			
41	Vertiv Holdings Co 'A'	3,420	1.84
Media — 2.97% (29 February 2024: 5.38%)			
46	Comcast Corp	1,830	0.99
47	Liberty Media Corp-Liberty Formula One 'C'	3,685	1.98
		5,515	2.97
Mining — 2.54% (29 February 2024: 1.94%)			
106	Freeport-McMoRan Inc	4,707	2.54
Pharmaceuticals: 1.08% (29 February 2024: 2.15%)			
10	AbbVie Inc	2,005	1.08
Retail — 6.27% (29 February 2024: 3.57%)			
26	Starbucks Corp	2,410	1.30
55	TJX Cos Inc/The	6,389	3.44
11	Tractor Supply Co	2,837	1.53
		11,636	6.27
Semiconductors — 7.90% (29 February 2024: 9.12%)			
87	Broadcom Inc	14,099	7.60
57	Wolfspeed Inc	558	0.30
		14,657	7.90
Software — 17.24% (29 February 2024: 18.15%)			
42	Autodesk Inc	10,766	5.80
31	DocuSign Inc 'A'	1,836	0.99
43	Doximity Inc	1,581	0.85
14	HubSpot Inc	6,847	3.69
5	MongoDB Inc 'A'	1,368	0.74
3	MSCI Inc 'A'	1,741	0.94
6	ServiceNow Inc	4,873	2.63
26	Snowflake Inc	2,963	1.60
		31,975	17.24
Telecommunications — 0.00% (29 February 2024: 0.00%)			
24	GCI Liberty, Inc. Escrow ∞	–	–
Transportation — 1.76% (29 February 2024: 0.15%)			
17	Old Dominion Freight Line Inc	3,257	1.76
Total Common Stock (Cost $125,062)		184,100	99.26
Total Investments at fair value through profit or loss (Cost $125,062)		184,100	99.26
Forward Foreign Currency Contracts — 0.07% (29 February 2024: 0.00%)			
Unrealised appreciation of contracts (see below)		134	0.07
Total Financial Assets at fair value through profit or loss		184,234	99.33
Forward Foreign Currency Contracts — 0.00% (29 February 2024: (0.01%))			
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		184,233	99.33
Other Assets in Excess of Liabilities		1,241	0.67
Total Net Assets		$185,474	100.00

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	98.92
Financial derivative instruments	0.07
Other assets	1.01
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	72	Sell	AUD	106		$ –
13-Sep-2024	BNY Mellon	Buy	USD	–	Sell	AUD	1		–
13-Sep-2024	BNY Mellon	Buy	USD	99	Sell	CNH	707		(1)
13-Sep-2024	BNY Mellon	Buy	USD	21	Sell	EUR	19		–
13-Sep-2024	BNY Mellon	Buy	USD	46	Sell	SGD	60		–
13-Sep-2024	BNY Mellon	Buy	SGD	1,714	Sell	USD	1,297		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)
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
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
Common Stock — 95.95% (29 February 2024: 96.71%)			
Apparel — 1.08% (29 February 2024: 1.44%)			
176	NIKE Inc	14,647	1.08
Banks — 6.49% (29 February 2024: 5.73%)			
268	JPMorgan Chase & Co	60,244	4.44
268	Morgan Stanley	27,727	2.05
		87,971	6.49
Biotechnology — 2.62% (29 February 2024: 2.35%)			
126	BioMarin Pharmaceutical Inc	11,505	0.85
304	Gilead Sciences Inc	23,984	1.77
		35,489	2.62
Building Materials — 3.44% (29 February 2024: 4.17%)			
89	Trane Technologies Plc	32,221	2.37
227	Trex Co Inc	14,469	1.07
		46,690	3.44
Chemicals — 1.99% (29 February 2024: 1.89%)			
107	Ecolab Inc	27,047	1.99
Computers — 8.77% (29 February 2024: 7.40%)			
72	Accenture Plc 'A'	24,474	1.81
330	Apple Inc	75,439	5.56
165	Dell Technologies Inc	19,025	1.40
		118,938	8.77
Cosmetics & Personal Care — 3.27% (29 February 2024: 3.51%)			
201	Colgate-Palmolive Co	21,364	1.57
134	Procter & Gamble Co/The	23,053	1.70
		44,417	3.27
Distribution & Wholesale — 0.99% (29 February 2024: 0.99%)			
323	LKQ Corp	13,419	0.99
Diversified Financial Services — 3.63% (29 February 2024: 3.74%)			
25	BlackRock Inc	22,641	1.67
96	Visa Inc 'A'	26,635	1.96
		49,276	3.63
Electrical Components & Equipment — 2.46% (29 February 2024: 3.54%)			
109	Eaton Corp Plc	33,377	2.46
Energy – Alternate Sources — 0.83% (29 February 2024: 1.55%)			
93	Enphase Energy Inc	11,191	0.83
Environmental Control — 3.69% (29 February 2024: 1.58%)			
115	Republic Services Inc 'A'	23,902	1.76
232	Veralto Corp	26,109	1.93
		50,011	3.69
Hand/Machine Tools — 1.78% (29 February 2024: 1.95%)			
144	Regal Rexnord Corp	24,195	1.78
Healthcare-Products — 5.12% (29 February 2024: 5.00%)			
177	Cooper Cos Inc/The	18,707	1.38
112	Danaher Corp	30,067	2.22
254	Hologic Inc	20,604	1.52
		69,378	5.12
Healthcare-Services — 2.38% (29 February 2024: 2.12%)			
55	UnitedHealth Group Inc	32,266	2.38
Insurance — 4.08% (29 February 2024: 3.86%)			
273	Hartford Financial Services Group Inc/The	31,699	2.34
104	Travelers Cos Inc/The	23,641	1.74
		55,340	4.08
Internet — 8.15% (29 February 2024: 5.23%)			
305	Alphabet Inc 'A'	49,855	3.68
237	Amazon.com Inc	42,319	3.12
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
Media — 1.32% (29 February 2024: 1.74%)			
198	Walt Disney Co/The	17,869	1.32
Packaging & Containers — 1.73% (29 February 2024: 1.60%)			
369	Ball Corp	23,523	1.73
Pharmaceuticals — 5.36% (29 February 2024: 5.60%)			
364	CVS Health Corp	20,817	1.53
141	Johnson & Johnson	23,410	1.73
205	Novo Nordisk A/S ADR	28,541	2.10
		72,768	5.36
Retail — 5.22% (29 February 2024: 7.62%)			
28	Costco Wholesale Corp	25,076	1.85
84	Home Depot Inc/The	30,987	2.28
110	Williams-Sonoma Inc	14,800	1.09
		70,863	5.22
Semiconductors — 7.32% (29 February 2024: 5.97%)			
20	ASML Holding NV	17,885	1.32
204	Broadcom Inc	33,128	2.44
25	Lam Research Corp	20,861	1.54
229	NVIDIA Corp	27,348	2.02
		99,222	7.32
Software — 11.84% (29 February 2024: 12.28%)			
25	Adobe Inc	14,586	1.07
251	Microsoft Corp	104,456	7.70
87	Salesforce Inc	22,102	1.63
38	Synopsys Inc	19,489	1.44
		160,633	11.84
Water — 1.63% (29 February 2024: 1.44%)			
155	American Water Works Co Inc	22,110	1.63
Total Common Stock (Cost $1,046,404)		1,301,511	95.95
Real Estate Investment Trusts — 3.07% (29 February 2024: 3.45%)			
REITS — 3.07% (29 February 2024: 3.45%)			
24	Equinix Inc	19,933	1.47
170	Prologis Inc	21,759	1.60
		41,692	3.07
Total Real Estate Investment Trusts (Cost $36,935)		41,692	3.07
Total Investments at fair value through profit or loss (Cost $1,083,339)		1,343,203	99.02
Forward Foreign Currency Contracts — 0.13% (29 February 2024: 0.03%)			
Unrealised appreciation of contracts (see below)		1,814	0.13
Total Financial Assets at fair value through profit or loss		1,345,017	99.15
Forward Foreign Currency Contracts — 0.00% (29 February 2024: 0.00%)			
Unrealised depreciation of contracts (see below)		(25)	–
Total Financial Liabilities at fair value through profit or loss		(25)	–
Total Financial Assets and Financial Liabilities at fair value through profit or loss		1,344,992	99.15
Other Assets in Excess of Liabilities		11,520	0.85
Total Net Assets		$1,356,512	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.

Analysis of Total Assets	% 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
Common Stock — 98.33% (29 February 2024: 99.19%)				
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
United States — 62.19% (29 February 2024: 66.93%)				
	1	Adobe Inc	378	1.37
	6	Alphabet Inc 'A'	952	3.44
	6	Amazon.com Inc	1,046	3.79
	4	Amphenol Corp 'A'	281	1.02
	6	Apple Inc	1,272	4.60
	2	Broadcom Inc	364	1.32
	2	Chubb Ltd	607	2.20
	22	Coty Inc	202	0.73
	3	CRH Plc	266	0.96
	1	Dexcom Inc	64	0.23
	1	Eli Lilly & Co	1,027	3.72
GBP	28	Haleon Plc	140	0.51
	1	Inspire Medical Systems Inc	104	0.38
	4	Intercontinental Exchange Inc	621	2.25
	–	Intuit Inc	249	0.90
	1	Intuitive Surgical Inc	278	1.01
	1	Marsh & McLennan Cos Inc	301	1.09
	7	Marvell Technology Inc	534	1.93
	1	McKesson Corp	288	1.04
	1	Meta Platforms Inc 'A'	680	2.46
	3	Microsoft Corp	1,197	4.33
	–	Monday.com Ltd	110	0.40
	–	Monolithic Power Systems Inc	160	0.58
	1	MoonLake Immunotherapeutics 'A'	67	0.24
	–	Netflix Inc	215	0.78
	5	NextEra Energy Inc	422	1.53
	9	NVIDIA Corp	1,093	3.96
	1	Old Dominion Freight Line Inc	253	0.92
	5	Pinterest Inc	158	0.57
	2	Republic Services Inc 'A'	432	1.56
	–	S&P Global Inc	181	0.65
	1	Starbucks Corp	95	0.34
	2	Target Corp	352	1.27
	1	Thermo Fisher Scientific Inc	451	1.63
	2	TJX Cos Inc/The	260	0.94
	1	T-Mobile US Inc	217	0.78
	–	TransDigm Group Inc	309	1.12
	6	Uber Technologies Inc	443	1.60
	2	Union Pacific Corp	499	1.80
	–	Vertex Pharmaceuticals Inc	211	0.76
	–	Visa Inc 'A'	138	0.50
	3	Walt Disney Co/The	272	0.98
			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
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

Analysis of Total Assets	% 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

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

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)

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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
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)		274,641	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)		7,845	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)		24,783	7.87
Total Investments at fair value through profit or loss (Cost $288,512)		307,269	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		308,351	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		(15)	–
Total Financial Assets and Financial Liabilities at fair value through profit or loss		308,336	97.95
Other Assets in Excess of Liabilities		6,446	2.05
Total Net Assets		$314,782	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	% 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

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	Sell	EUR	81		$ –
13-Sep-2024	BNY Mellon	Buy	USD	142	Sell	GBP	108		1
13-Sep-2024	BNY Mellon	Buy	USD	831	Sell	SGD	1,082		–
13-Sep-2024	BNY Mellon	Buy	USD	169	Sell	SGD	223		(2)
13-Sep-2024	BNY Mellon	Buy	SGD	2,919	Sell	USD	2,246		(7)
13-Sep-2024	BNY Mellon	Buy	SGD	64,767	Sell	USD	49,031		635
13-Sep-2024	BNY Mellon	Buy	GBP	5,153	Sell	USD	6,580		188
13-Sep-2024	BNY Mellon	Buy	GBP	270	Sell	USD	355		(2)
13-Sep-2024	BNY Mellon	Buy	EUR	298	Sell	USD	334		(3)
13-Sep-2024	BNY Mellon	Buy	EUR	7,246	Sell	USD	7,924		88
13-Sep-2024	BNY Mellon	Buy	CNH	7,675	Sell	USD	1,074		10
13-Sep-2024	BNY Mellon	Buy	AUD	365	Sell	USD	248		(1)

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 – *(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
	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	USD	12		$ –
13-Sep-2024	BNY Mellon	Buy	GBP	9	Sell	USD	12		1
13-Sep-2024	BNY Mellon	Buy	EUR	11	Sell	USD	13		–
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

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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
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)	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	6,147	0.74
269	Astronics Corp	6,020	0.72
87	Ducommun Inc	5,690	0.68
244	Kratos Defense & Security Solutions Inc	5,590	0.67
199	Leonardo DRS Inc	5,689	0.68
89	Mercury Systems Inc	3,360	0.40
381	Triumph Group Inc	5,302	0.64
		37,798	4.53
Apparel — 1.11% (29 February 2024: 1.02%)			
274	Lakeland Industries Inc	6,598	0.79
82	Rocky Brands Inc	2,637	0.32
		9,235	1.11
Auto Manufacturers — 0.58% (29 February 2024: 0.71%)			
250	Wabash National Corp	4,862	0.58
Auto Parts & Equipment — 2.31% (29 February 2024: 3.07%)			
648	Commercial Vehicle Group Inc	2,360	0.28
96	Fox Factory Holding Corp	3,878	0.46
626	Garrett Motion Inc	5,227	0.63
85	Gentherm Inc	4,290	0.51
250	Shyft Group Inc/The	3,552	0.43
		19,307	2.31
Banks — 3.68% (29 February 2024: 2.27%)			
116	BankUnited Inc	4,450	0.53
123	BayCom Corp	2,823	0.34
149	Business First Bancshares Inc	3,642	0.44
47	Customers Bancorp Inc	2,413	0.29
17	Dime Community Bancshares Inc	432	0.05
87	First Bancshares Inc/The	2,974	0.36
251	First Foundation Inc	1,767	0.21
100	Hilltop Holdings Inc	3,263	0.39
101	Seacoast Banking Corp of Florida	2,775	0.33
32	Walker & Dunlop Inc	3,443	0.41
33	Western Alliance Bancorp	2,724	0.33
		30,706	3.68
Biotechnology — 0.49% (29 February 2024: 0.43%)			
246	NeoGenomics Inc	4,065	0.49
Building Materials — 2.35% (29 February 2024: 2.84%)			
175	Aspen Aerogels Inc	5,007	0.60
53	Gibraltar Industries Inc	3,693	0.44
36	Modine Manufacturing Co	4,324	0.52
543	SmartRent Inc	921	0.11
141	Summit Materials Inc 'A'	5,705	0.68
		19,650	2.35
Chemicals — 1.34% (29 February 2024: 1.38%)			
769	Arcadium Lithium Plc	2,086	0.25
341	Mativ Holdings Inc	6,467	0.78
189	Tronox Holdings Plc	2,623	0.31
		11,176	1.34
Commercial Services — 5.20% (29 February 2024: 5.96%)			
323	Acacia Research Corp	1,554	0.19
397	Arlo Technologies Inc	4,661	0.56
294	Cross Country Healthcare Inc	4,386	0.53
97	Evercel Inc	98	0.01
507	Healthcare Services Group Inc	5,519	0.66
27	Herc Holdings Inc	4,019	0.48
171	I3 Verticals Inc 'A'	3,884	0.46
71	Korn Ferry	5,175	0.62
118	LiveRamp Holdings Inc	3,065	0.37
215	Repay Holdings Corp 'A'	1,820	0.22
349	Resources Connection Inc	3,646	0.44
294	TrueBlue Inc	2,341	0.28
378	Udemy Inc	3,200	0.38
		43,368	5.20
Computers — 4.03% (29 February 2024: 3.32%)			
684	Conduent Inc	2,617	0.31
310	Grid Dynamics Holdings Inc	4,313	0.52
259	Kyndryl Holdings Inc	6,139	0.74
513	SecureWorks Corp	4,265	0.51
250	TaskUS Inc 'A'	3,328	0.40
316	TTEC Holdings Inc	1,617	0.19
82	V2X Inc	4,651	0.56
113	WNS Holdings Ltd	6,678	0.80
		33,608	4.03
Cosmetics & Personal Care — 0.32% (29 February 2024: 0.34%)			
21	Inter Parfums Inc	2,702	0.32
Distribution & Wholesale — 3.13% (29 February 2024: 3.49%)			
310	Hudson Technologies Inc	2,555	0.31
728	Manitex International Inc	3,052	0.37
359	MRC Global Inc	4,719	0.57
179	Resideo Technologies Inc	3,607	0.43
71	VSE Corp	6,618	0.79
34	WESCO International Inc	5,549	0.66
		26,100	3.13
Diversified Financial Services — 3.06% (29 February 2024: 2.70%)			
113	Air Lease Corp 'A'	5,213	0.62
81	Artisan Partners Asset Management Inc 'A'	3,366	0.40
CAD 754	Canaccord Genuity Group Inc	4,681	0.56
328	GCM Grosvenor Inc	3,568	0.43
48	Moelis & Co 'A'	3,215	0.39
280	Perella Weinberg Partners 'A'	5,484	0.66
		25,527	3.06
Electrical Components & Equipment — 1.49% (29 February 2024: 1.51%)			
177	American Superconductor Corp	3,578	0.43
96	Insteel Industries Inc	3,308	0.40
463	nLight Inc	5,525	0.66
		12,411	1.49
Electronics — 4.97% (29 February 2024: 5.42%)			
27	Advanced Energy Industries Inc	2,839	0.34
411	Applied Optoelectronics Inc	4,670	0.56
52	Benchmark Electronics Inc	2,207	0.27
57	Coherent Corp	4,477	0.54
313	Comtech Telecommunications Corp	991	0.12
101	CTS Corp	4,951	0.59
285	FARO Technologies Inc	5,127	0.61
522	Identiv Inc	1,757	0.21
335	Knowles Corp	6,175	0.74
366	Stoneridge Inc	5,243	0.63
150	Vishay Intertechnology Inc	3,027	0.36
		41,464	4.97
Engineering & Construction — 3.28% (29 February 2024: 3.82%)			
331	Concrete Pumping Holdings Inc	2,145	0.26
44	Construction Partners Inc 'A'	2,877	0.34
34	Limbach Holdings Inc	2,182	0.26
561	Mistras Group Inc	6,708	0.80
640	Orion Group Holdings Inc	4,841	0.58
119	Primoris Services Corp	6,724	0.81
16	Sterling Infrastructure Inc	1,885	0.23
		27,362	3.28
Entertainment — 0.70% (29 February 2024: 0.34%)			
170	IMAX Corp	3,598	0.43
284	Lions Gate Entertainment Corp	2,212	0.27
		5,810	0.70
Environmental Control — 0.76% (29 February 2024: 0.77%)			
218	CECO Environmental Corp	6,318	0.76
Food — 0.40% (29 February 2024: 0.67%)			
581	SunOpta Inc	3,337	0.40
Hand/Machine Tools — 0.51% (29 February 2024: 0.46%)			
380	Luxfer Holdings Plc	4,270	0.51
Healthcare – Products — 3.48% (29 February 2024: 3.11%)			
729	Accuray Inc	1,594	0.19
370	AngioDynamics Inc	2,752	0.33
615	Apyx Medical Corp	824	0.10
229	Artivion Inc	6,213	0.75
86	Azenta Inc	4,240	0.51
261	Bioventus Inc	2,621	0.31
77	Enovis Corp	3,603	0.43
354	MiMedx Group Inc	2,424	0.29
239	Tactile Systems Technology Inc	3,273	0.39
122	Varex Imaging Corp	1,516	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
Common Stock — (continued)				
Healthcare-Services — 1.45% (29 February 2024: 1.42%)				
	520	Community Health Systems Inc	2,831	0.34
	668	Quipt Home Medical Corp	1,915	0.23
	57	RadNet Inc	3,793	0.45
	98	Select Medical Holdings Corp	3,549	0.43
			12,088	1.45
Home Builders — 3.51% (29 February 2024: 3.18%)				
	75	Beazer Homes USA Inc	2,329	0.28
	11	Cavco Industries Inc	4,743	0.57
	25	Century Communities Inc	2,538	0.30
	67	Champion Homes Inc	6,219	0.74
	18	M/I Homes Inc	2,869	0.34
	63	Taylor Morrison Home Corp 'A'	4,222	0.51
	21	Toll Brothers Inc	3,095	0.37
	75	Tri Pointe Homes Inc	3,317	0.40
			29,332	3.51
Household Products & Wares — 0.54% (29 February 2024: 0.47%)				
	48	Spectrum Brands Holdings Inc	4,515	0.54
Insurance — 0.34% (29 February 2024: 0.54%)				
	63	Brighthouse Financial Inc	2,874	0.34
Internet — 4.80% (29 February 2024: 5.72%)				
	213	Beyond Inc	2,089	0.25
	191	Cars.com Inc	3,410	0.41
	121	Criteo SA ADR	5,720	0.68
	1,065	DHI Group Inc	2,072	0.25
	246	EverQuote Inc	6,085	0.73
	108	IAC Inc	5,669	0.68
	1,153	Innovid Corp	2,069	0.25
	314	LifeMD Inc	1,633	0.19
	327	Magnite Inc	4,504	0.54
	357	QuinStreet Inc	6,826	0.82
			40,077	4.80
Iron/Steel — 1.90% (29 February 2024: 2.30%)				
	90	ATI Inc	5,767	0.69
	38	Carpenter Technology Corp	5,512	0.66
	85	Commercial Metals Co	4,554	0.55
			15,833	1.90
Lodging — 0.07% (29 February 2024: 0.06%)				
	245	Century Casinos Inc	605	0.07
Machinery – Construction & Mining — 1.38% (29 February 2024: 1.34%)				
	45	Argan Inc	3,594	0.43
	536	Babcock & Wilcox Enterprises Inc	636	0.08
	48	BWX Technologies Inc	4,970	0.59
	41	Terex Corp	2,327	0.28
			11,527	1.38
Machinery – Diversified — 2.45% (29 February 2024: 1.99%)				
CAD	62	Ag Growth International Inc	2,571	0.31
	48	Chart Industries Inc	5,818	0.70
	350	Eastman Kodak Co	1,846	0.22
	167	Ichor Holdings Ltd	5,164	0.62
	846	Intevac Inc	3,008	0.36
	155	Twin Disc Inc	2,034	0.24
			20,441	2.45
Media — 0.34% (29 February 2024: 0.42%)				
	155	Thryv Holdings Inc	2,819	0.34
Metal Fabricate & Hardware — 2.39% (29 February 2024: 2.06%)				
	108	Helios Technologies Inc	4,784	0.57
	238	Mayville Engineering Co Inc	4,595	0.55
	236	Metallus Inc	3,833	0.46
	153	Northwest Pipe Co	6,753	0.81
			19,965	2.39
Mining — 1.61% (29 February 2024: 1.31%)				
CAD	658	Capstone Copper Corp	4,727	0.57
	816	Ferroglobe Plc	3,609	0.43
CAD	723	Major Drilling Group International Inc	5,080	0.61
			13,416	1.61
Miscellaneous Manufacturing — 1.21% (29 February 2024: 1.11%)				
	22	Enpro Inc	3,472	0.42
	8	Fabrinet	1,877	0.23
	143	Trinity Industries Inc	4,714	0.56
			10,063	1.21
Office & Business Equipment — 0.34% (29 February 2024: 0.49%)				
	251	Xerox Holdings Corp	2,845	0.34
Oil & Gas — 2.61% (29 February 2024: 2.08%)				
	1,002	Baytex Energy Corp	3,563	0.43
	247	Comstock Resources Inc	2,629	0.31
	87	Kosmos Energy Ltd	425	0.05
	63	Matador Resources Co	3,593	0.43
	114	Northern Oil & Gas Inc	4,540	0.54
	377	Patterson-UTI Energy Inc	3,467	0.42
	140	SandRidge Energy Inc	1,861	0.22
CAD	167	Vermilion Energy Inc	1,713	0.21
			21,791	2.61
Oil & Gas Services — 4.20% (29 February 2024: 3.71%)				
	163	Archrock Inc	3,294	0.39
	129	DMC Global Inc	1,597	0.19
	215	DNOW Inc	2,801	0.34
	507	Mammoth Energy Services Inc	1,935	0.23
	307	Matrix Service Co	3,063	0.37
	455	Newpark Resources Inc	3,749	0.45
	262	ProPetro Holding Corp	2,082	0.25
	283	Ranger Energy Services Inc	3,518	0.42
	588	Select Water Solutions Inc	6,779	0.81
	496	Solaris Oilfield Infrastructure Inc 'A'	6,277	0.75
			35,095	4.20
Pharmaceuticals — 1.50% (29 February 2024: 0.98%)				
	282	AdaptHealth Corp 'A'	3,100	0.37
	85	Harrow Inc	3,423	0.41
	270	Organon & Co	6,035	0.72
			12,558	1.50
Private Equity — 0.28% (29 February 2024: 0.00%)				
	290	Bridge Investment Group Holdings Inc	2,383	0.28
Real Estate — 0.35% (29 February 2024: 0.09%)				
	262	Kennedy-Wilson Holdings Inc	2,908	0.35
Retail — 4.75% (29 February 2024: 5.41%)				
	44	Advance Auto Parts Inc	2,009	0.24
	117	Caleres Inc	4,923	0.59
	258	Designer Brands Inc	1,713	0.20
	13	Dillard's Inc	4,303	0.51
	109	J Jill Inc	3,555	0.43
	139	MarineMax Inc	4,397	0.53
	953	Noodles & Co 'A'	1,510	0.18
	234	Nordstrom Inc	5,236	0.63
	134	OneWater Marine Inc 'A'	3,226	0.39
	32	Patrick Industries Inc	4,099	0.49
	419	Vera Bradley Inc	2,444	0.29
	95	Victoria's Secret & Co	2,235	0.27
			39,650	4.75
Savings & Loans — 0.30% (29 February 2024: 0.27%)				
	37	Axos Financial Inc	2,538	0.30
Semiconductors — 5.62% (29 February 2024: 5.78%)				
	140	Alpha & Omega Semiconductor Ltd	5,861	0.70
	112	Amkor Technology Inc	3,674	0.44
	468	Amtech Systems Inc	2,960	0.36
	138	Cohu Inc	3,702	0.44
	83	FormFactor Inc	4,068	0.49
	280	inTEST Corp	2,006	0.24
	63	IPG Photonics Corp	4,334	0.52
	87	Kulicke & Soffa Industries Inc	3,825	0.46
	8	Onto Innovation Inc	1,758	0.21
	123	SMART Global Holdings Inc	2,539	0.30
	131	Ultra Clean Holdings Inc	4,913	0.59
	142	Veeco Instruments Inc	5,027	0.60
	81	Vishay Precision Group Inc	2,250	0.27
			46,917	5.62
Software — 2.11% (29 February 2024: 2.01%)				
	201	ACV Auctions Inc	3,767	0.45
	240	Digi International Inc	7,090	0.85
	297	Immersion Corp	2,790	0.34
	356	Viant Technology Inc	3,956	0.47
			17,603	2.11
Telecommunications — 2.13% (29 February 2024: 2.81%)				
	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

Analysis of Total Assets	% 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
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
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
Total Common Stock (Cost $4,369)		4,399	97.18
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

Analysis of Total Assets	% 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^ 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

^ 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)		236	0.48
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
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)		48,922	98.98
Total Investments at fair value through profit or loss (Cost $41,994)		49,158	99.46
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		49,442	100.03
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		(1)	–
Total Financial Assets and Financial Liabilities at fair value through profit or loss		49,441	100.03
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

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

^ *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
Collective Investment Schemes — 0.01% (29 February 2024: 1.33%)			
2	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	2	0.01
Total Collective Investment Schemes (Cost $2)		2	0.01
Common Stock — 100.08% (29 February 2024: 99.24%)			
Brazil — 6.18% (29 February 2024: 6.81%)			
BRL 155	B3 SA – Brasil Bolsa Balcao	350	1.16
BRL 96	Cosan SA	228	0.75
–	MercadoLibre Inc	441	1.46
BRL 102	Odontoprev SA	204	0.68
BRL 67	WEG SA	644	2.13
		1,867	6.18
Chile — 1.74% (29 February 2024: 2.52%)			
GBP 22	Antofagasta Plc	527	1.74
China — 22.48% (29 February 2024: 20.48%)			
HKD 52	Alibaba Group Holding Ltd	538	1.78
5	Alibaba Group Holding Ltd ADR	425	1.41
HKD 131	China Merchants Bank Co Ltd	536	1.78
CNH 16	Contemporary Amperex Technology Co Ltd	412	1.36
HKD 4	JD.com Inc	49	0.16
10	JD.com Inc ADR	269	0.89
HKD 39	Meituan 'B', 144A	585	1.94
HKD 222	Minth Group Ltd	353	1.17
HKD 101	Ping An Insurance Group Co of China Ltd	478	1.58
CNH 16	Proya Cosmetics Co., Ltd	222	0.73
CNH 44	Shenzhen Inovance Technology Co Ltd	269	0.89
CNH 4	Shenzhen Mindray Bio-Medical Electronics Co.,Ltd.	137	0.46
HKD 45	Tencent Holdings Ltd	2,160	7.15
6	Trip.com Group Ltd ADR	305	1.01
HKD 136	Xinyi Solar Holdings Ltd	53	0.17
		6,791	22.48
Hong Kong — 1.67% (29 February 2024: 1.97%)			
HKD 71	AIA Group Ltd	503	1.67
India — 22.27% (29 February 2024: 20.62%)			
INR 4	Apollo Hospitals Enterprise Ltd	317	1.05
INR 10	Asian Paints Ltd	376	1.24
INR 59	HDFC Bank Ltd	1,137	3.76
INR 75	ICICI Bank Ltd	1,096	3.63
INR 22	Kotak Mahindra Bank Ltd	466	1.54
INR 4	Maruti Suzuki India Ltd	569	1.88
INR 26	Reliance Industries Ltd	951	3.15
INR 10	Tata Consultancy Services Ltd	539	1.79
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
Taiwan — 16.85% (29 February 2024: 12.76%)			
TWD 29	Delta Electronics Inc	362	1.20
TWD 25	Globalwafers Co Ltd	378	1.25
TWD 19	MediaTek Inc	736	2.44
TWD 74	Quanta Computer Inc	622	2.06
TWD 101	Taiwan Semiconductor Manufacturing Co Ltd	2,992	9.90
		5,090	16.85
United States — 2.39% (29 February 2024: 3.06%)			
1	EPAM Systems Inc	175	0.58
3	Globant SA	548	1.81
		723	2.39
Total Common Stock (Cost $32,500)		30,237	100.08
Total Investments at fair value through profit or loss (Cost $32,502)		30,239	100.09
Forward Foreign Currency Contracts — 0.00% (29 February 2024: 0.00%)			
Unrealised appreciation of contracts (see below)		–	–
Total Financial Assets at fair value through profit or loss		30,239	100.09
Total Financial Assets and Financial Liabilities at fair value through profit or loss		30,239	100.09
Liabilities in Excess of Other Assets		(27)	(0.09)
Total Net Assets		$30,212	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 $585,000 or 1.94% of net assets.

ABBREVIATIONS:

ADR – American Depositary Receipt.
BRL – Brazilian Real
CNH – Chinese Renminbi
GBP – British Pound
HKD – Hong Kong Dollar
IDR – Indonesian Rupiah
INR – Indian Rupee
KRW – South Korean Won
MXN – Mexican Peso
PHP – Philippine Peso
PLN – Polish Zloty
SAR – Saudi Arabia Riyal
TWD – Taiwanese Dollar
ZAR – South Africa Rand

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	99.05
Collective investment schemes	0.01
Other assets	0.94
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 – *(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): $–)								$	–

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

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
Common Stock — 99.54% (29 February 2024: 98.91%)			
Denmark — 9.66% (29 February 2024: 3.82%)			
DKK 33	Coloplast A/S	4,014	4.06
DKK 44	Novo Nordisk A/S	5,539	5.60
		9,553	9.66
France — 16.46% (29 February 2024: 18.79%)			
96	Dassault Systemes SE	3,393	3.43
8	Kering SA	2,042	2.07
12	L'Oreal SA	4,879	4.93
15	Pernod Ricard SA	1,918	1.94
22	Sartorius Stedim Biotech	4,049	4.09
		16,281	16.46
Germany — 6.40% (29 February 2024: 5.97%)			
45	Infineon Technologies AG	1,475	1.49
52	Nemetschek SE	4,854	4.91
		6,329	6.40
Ireland — 4.45% (29 February 2024: 4.84%)			
56	Kingspan Group Plc	4,400	4.45
Italy — 15.98% (29 February 2024: 16.43%)			
22	Ferrari NV	9,863	9.97
107	Moncler SpA	5,940	6.01
		15,803	15.98
Netherlands — 14.61% (29 February 2024: 17.23%)			
3	Adyen NV, 144A	3,751	3.79
10	ASML Holding NV	7,903	7.99
23	BE Semiconductor Industries NV	2,797	2.83
		14,451	14.61
Sweden — 13.69% (29 February 2024: 13.41%)			
SEK 183	Assa Abloy AB	5,346	5.41
SEK 278	Atlas Copco AB	4,572	4.62
SEK 392	Hexagon AB	3,619	3.66
		13,537	13.69
Switzerland — 4.69% (29 February 2024: 4.51%)			
CHF 4	Partners Group Holding AG	4,641	4.69
United Kingdom — 3.90% (29 February 2024: 4.17%)			
GBP 55	Croda International Plc	2,694	2.72
GBP 836	Oxford Nanopore Technologies Plc	1,165	1.18
		3,859	3.90
United States — 9.70% (29 February 2024: 9.74%)			
USD 11	Linde Plc	4,884	4.94
USD 4	Mettler-Toledo International Inc	4,715	4.76
		9,599	9.70
Total Common Stock (Cost €93,903)		98,453	99.54
Total Investments at fair value through profit or loss (Cost €93,903)		98,453	99.54
Forward Foreign Currency Contracts: 0.01% (29 February 2024: 0.00%)			
Unrealised appreciation of contracts (see below)		6	0.01
Total Financial Assets at fair value through profit or loss		98,459	99.55
Forward Foreign Currency Contracts: (0.01%) (29 February 2024: 0.00%)			
Unrealised depreciation of contracts (see below)		(11)	(0.01)
Total Financial Liabilities at fair value through profit or loss		(11)	(0.01)
Total Financial Assets and Financial Liabilities at fair value through profit or loss		98,448	99.54
Other Assets in Excess of Liabilities		460	0.46
Total Net Assets		€98,908	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 €3,751,000 or 3.79% of net assets.

ABBREVIATIONS:

CHF – Swiss Franc
DKK – Danish Krone
GBP – British Pound
SEK – Swedish Krona
USD – United States Dollar

Analysis of Total Assets	% of Total Assets
Transferable securities admitted to an official exchange listing or traded on a regulated market	99.44
Financial derivative instruments	0.01
Other assets	0.55
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	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	Novonesis (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
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

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

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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	Logicor 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
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	% 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	Logicor 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
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%			
Romania — 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.

^ 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 – *(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^λ	
	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	–	–	–	–
–	–	–	–	–	–	–	–	–	–
–	–	8	–	6	–	–	–	–	–
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	$ 196	$ 20	$ 41	$ 52	$ –
–	–	–	–	367	328	–	–	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	–	–	6	79
–	–	–	–	–	105	–	–	3	–
–	–	–	–	–	–	–	–	–	–
–	–	–	–	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	$ 2	$ 3	$ –	$ –	$ 15	$ –	$ 15	$ 69	$ 2,984
1,832	5,330	–	–	–	–	–	–	–	1,171
1,123,827	1,141,005	13,949	18,003	–	–	–	–	–	67,598
–	–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
14,681	6,119	–	–	–	–	–	–	–	430
31	55	–	–	–	–	–	–	–	14
–	894	–	4,373	–	–	–	–	–	–
412	2,418	–	–	–	–	–	–	–	–
15,020	16,923	150	246	–	–	–	–	–	930
25	89	–	3	–	–	–	–	–	7
–	–	–	–	–	–	–	–	–	4
15	–	–	–	1	–	–	–	–	–
1,160,093	**1,172,835**	**14,102**	**22,625**	**1**	**15**	**–**	**15**	**69**	**73,138**
1	3,226	65	152	1	–	–	–	–	1
908	–	–	–	–	–	–	–	–	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	4,823	51	5,311	–	–	–	15	–	–
277	349	69	80	–	13	–	–	66	171
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	$ 1,811	$ 2,718
–	–	–	–	–	–	–	290	–	–
–	–	–	–	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 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^	
	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
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	61	**61**	**38**	**38**	**2,552**	**2,544**	**123,212**	**126,058**	**41**	**57**
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	–
	–	–	–	–	–	–	–	–	–	3
	–	–	–	–	–	–	–	–	–	–
	59	59	1	1	2,517	2,517	–	–	–	–
	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^ As at 31 August 2024	Franklin Responsible Income 2028 Fund^ As at 29 February 2024	Franklin Responsible Income 2029 Fund^α As at 31 August 2024	Franklin Responsible Income 2029 Fund^α As at 29 February 2024	Franklin Templeton Global Funds Plc As at 31 August 2024	Franklin Templeton Global Funds Plc 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 US Government Liquidity Fund									
Class A US$ Accumulating	$ 326,120	2,725	119.67	$ 243,001	2,080	116.83	$ 164,832	1,477	111.57
Class A US$ Distributing (D)	922,790	922,802	1.00	737,375	737,387	1.00	526,302	526,316	1.00
Class B US$ Accumulating	–	–	–	1	–	110.97	74	1	106.43
Class B US$ Distributing (D)	–	–	–	174	174	1.00	218	218	1.00
Class C US$ Accumulating	172	2	111.44	168	2	109.18	153	1	105.01
Class C US$ Distributing (D)	–	–	–	–	–	–	134	134	1.00
Class X US$ Distributing (D)	146,601	146,603	1.00	133,030	133,032	1.00	141,184	141,186	1.00
Class A (G) US$ Accumulating	472	4	119.91	461	4	117.06	481	4	111.80
Class A (G) US$ Distributing (D)	204	204	1.00	201	200	1.00	230	230	1.00
Class L (G) US$ Distributing (D)	7	7	1.00	7	7	1.00	7	7	1.00
FTGF Western Asset US Core Bond Fund									
Class A US$ Accumulating	$ 30,973	225	137.63	$ 29,383	224	130.97	$ 29,314	230	127.44
Class A US$ Distributing (D)	32,936	360	91.51	36,683	414	88.70	35,001	391	89.45
Class C US$ Accumulating	3,665	29	126.00	3,877	32	120.21	5,503	47	117.55
Class C US$ Distributing (D)	2,509	27	91.55	2,470	28	88.74	2,543	28	89.49
Class E US$ Accumulating	961	10	93.08	1,002	11	88.85	803	9	86.98
Class F US$ Accumulating	37,057	293	126.38	90,592	755	120.02	31,628	272	116.19
Class F US$ Distributing (D)	12,290	136	90.09	15,485	177	87.33	11,329	129	87.97
Class X US$ Accumulating	2,669	24	110.66	1,499	14	105.04	2,156	21	101.70
Class X US$ Distributing (D)	8,304	93	89.05	198	2	86.29	266	3	87.02
Premier Class US$ Accumulating	12	–	111.13	9	–	105.41	8,681	85	101.94
LM Class US$ Accumulating	3,207	34	94.73	3,219	36	89.71	3,593	42	86.47
Class GA US$ Accumulating	1,065	8	136.27	1,015	8	129.60	1,059	8	125.95
Class GE US$ Accumulating	29	–	125.26	28	–	119.49	43	–	116.84
FTGF Western Asset US Core Plus Bond Fund									
Class A US$ Accumulating	$ 83,897	554	151.39	$ 94,104	642	146.51	$ 103,760	730	142.14
Class A US$ Distributing (D)	30,193	310	97.36	29,679	309	95.93	28,475	295	96.61
Class A US$ Distributing (M) Plus	3,636	46	79.29	3,621	46	78.76	4,183	52	80.27
Class A AUD Distributing (M) (Hedged) Plus	262	5	74.43	516	11	74.45	5,786	111	77.22
Class A Euro Accumulating (Hedged)	657	6	91.73	698	7	89.59	715	8	88.75
Class B US$ Distributing (D)	12	–	97.16	12	–	95.73	11	–	96.41
Class C US$ Accumulating	15,600	115	135.78	16,755	127	131.73	16,162	126	128.45
Class C US$ Distributing (D)	7,633	78	98.05	8,069	84	96.61	7,865	81	97.30
Class E US$ Accumulating	9,241	83	110.91	11,694	109	107.66	13,647	130	105.09
Class F US$ Accumulating	181,787	1,499	121.30	415,738	3,552	117.03	524,507	4,647	112.86
Class F US$ Distributing (D)	9,123	100	91.29	8,584	95	89.96	8,486	94	90.60
Class X US$ Accumulating	2,985	26	113.02	2,844	26	108.99	2,793	27	105.00
Class X US$ Distributing (D)	2,226	26	84.88	2,994	36	83.64	3,236	38	84.24
Class X Euro Accumulating (Hedged)	126	1	88.01	119	1	85.64	285	3	84.29
Premier Class US$ Accumulating	197,598	1,350	146.36	202,351	1,435	141.03	374,417	2,760	135.67
Premier Class US$ Distributing (M)	6,497	70	92.46	4,507	49	91.09	2,837	31	91.71
Premier Class Euro Accumulating (Hedged)	–	–	99.41	–	–	96.22	31,663	316	94.59
S Class US$ Accumulating	57,008	561	101.66	–	–	–	–	–	–
LM Class US$ Distributing (M)	10,503	132	79.62	10,586	135	78.43	16,273	206	78.97
LM Class Euro Accumulating	–	–	–	325	3	119.61	1,375	11	117.39
LM Class GBP Accumulating (Hedged)	6	–	140.78	34	–	135.77	34	–	131.13
Class A (G) US$ Accumulating	180	1	153.77	174	1	148.81	169	1	144.38
Class A (G) US$ Distributing (D)	813	8	98.12	794	8	96.68	833	9	97.37
Class B (G) US$ Distributing (D)	4	–	98.12	3	–	96.68	3	–	97.38
Class L (G) US$ Accumulating	214	2	140.97	207	2	136.77	202	2	133.36
Class L (G) US$ Distributing (D)	838	9	98.13	847	9	96.69	983	10	97.38
FTGF Western Asset Euro Core Plus Bond Fund^λ									
Class A US$ Distributing (D)	€ –	–	–	€ 1,201	13	98.79	€ 35	–	93.08
Class A Euro Distributing (D)	–	–	–	892	9	94.79	862	9	91.32
Class C US$ Distributing (D)	–	–	–	56	1	98.18	54	1	92.57
Premier Class Euro Accumulating	–	–	–	5,161	54	95.65	7,303	81	90.38
LM Class Euro Accumulating	–	–	–	41,686	419	99.50	123,205	1,314	93.74
Class GA Euro Accumulating	–	–	–	467	4	118.00	636	6	112.08
Class GA Euro Distributing (A)	–	–	–	267	3	106.14	278	3	101.67
Class GE Euro Accumulating	–	–	–	99	1	108.81	94	1	103.97
FTGF Western Asset Global Multi Strategy Fund									
Class A US$ Accumulating	$ 11,179	66	169.44	$ 11,157	68	163.58	$ 9,390	61	154.26
Class A US$ Distributing (D)	10,912	107	101.72	10,954	109	100.33	13,012	132	98.88
Class A US$ Distributing (M)	1,417	16	86.43	1,479	17	85.24	1,619	19	83.98
Class A US$ Distributing (M) Plus	1,829	24	77.13	1,369	18	77.00	683	9	77.14
Class A AUD Distributing (M) (Hedged) Plus	147	3	72.56	138	3	72.88	166	3	74.10
Class A Euro Accumulating (Hedged)	1,276	8	138.28	1,578	11	134.67	3,009	22	129.52
Class A Euro Distributing (M) (Hedged)	1,589	21	69.49	1,525	20	69.13	2,671	36	69.49
Class A Euro Distributing (M) (Hedged) Plus (e)	154	2	57.49	222	4	57.59	201	3	58.69
Class A GBP Distributing (M) (Hedged)	446	4	83.63	427	4	82.64	498	5	81.90
Class A HKD Distributing (M) Plus	49	5	74.76	49	5	74.93	49	5	75.26
Class A SGD Distributing (M) (Hedged) Plus	834	1,402	0.78	929	1,598	0.78	960	1,626	0.80
Class A ZAR Distributing (M) (Hedged) Plus	25,305	698	645.92	7,827	229	654.80	349	9	681.64
Class B US$ Distributing (D)	194	2	101.68	188	2	100.30	262	3	98.86
Class C US$ Accumulating	5,420	36	151.35	5,572	38	146.50	6,279	45	138.84
Class C US$ Distributing (D)	7,291	72	101.69	7,866	78	100.30	8,448	85	98.85
Class E US$ Accumulating	1,143	9	132.65	1,175	9	128.46	1,240	10	121.87
Class E US$ Distributing (D)	438	5	84.69	453	5	83.54	583	7	82.33
Class E Euro Accumulating (Hedged)	63	1	101.57	60	1	99.23	92	1	96.02
Class E Euro Distributing (M) (Hedged)	65	1	70.88	40	1	70.51	30	–	70.87
Class F US$ Accumulating	20,866	131	159.33	19,213	125	153.36	17,061	119	143.75
Class F US$ Distributing (D)	4,393	52	84.70	4,382	52	83.54	4,951	60	82.33
Class X US$ Distributing (D)	338	4	84.78	695	8	83.67	697	8	82.45
Class X Euro Accumulating (Hedged)	508	4	108.12	251	2	104.99	8	–	100.36
Class X GBP Distributing (D) (Hedged)	34	–	79.80	32	–	78.87	60	1	78.21
Premier Class US$ Accumulating	36,526	188	193.90	36,527	196	186.39	34,965	201	174.28
Premier Class US$ Distributing (M)	355	3	105.69	349	3	104.23	368	4	102.68
Premier Class CHF Accumulating (Hedged)	63,232	522	103.05	59,744	522	101.29	54,671	522	98.72
Premier Class Euro Accumulating (Hedged)	766	5	140.07	781	5	135.82	1,365	10	129.55
Premier Class Euro Distributing (M) (Hedged)	34	–	67.17	33	–	66.82	39	1	67.15
Premier Class GBP Distributing (M) (Hedged)	291	3	80.72	337	3	79.76	827	9	79.03
Premier Class GBP Distributing (M) (Hedged) Plus (e)	142	2	69.92	135	2	69.27	203	2	69.00
Premier Class PLN Accumulating (Hedged)	2,752	76	140.10	2,701	80	134.58	2,666	95	124.47
Class P2 US$ Accumulating	1	–	100.26	–	–	–	–	–	–
LM Class AUD Distributing (M) (Hedged)	63,640	1,023	91.93	62,490	1,054	91.24	59,726	973	91.26
LM Class GBP Accumulating (Hedged)	203	1	150.73	262	1	144.88	207	1	135.69
FTGF Western Asset US High Yield Fund									
Class A US$ Accumulating	$ 15,550	76	204.94	$ 15,896	82	194.34	$ 18,805	105	179.29
Class A US$ Distributing (D)	24,151	347	69.52	24,756	361	68.50	27,885	411	67.77
Class A US$ Distributing (M)	1,451	17	84.25	1,248	15	82.95	1,375	17	82.01
Class A US$ Distributing (M) Plus	1,684	24	69.23	1,669	24	68.90	1,290	18	69.82
Class A Euro Distributing (M) (Hedged)	1,424	19	67.42	1,385	19	66.93	1,403	20	67.53
Class A HKD Distributing (M) Plus	5	–	102.28	–	–	102.01	5	–	94.71
Class A SGD Distributing (M) (Hedged) Plus	1,022	2,077	0.64	583	1,216	0.65	383	776	0.66
Class B US$ Distributing (D)	–	–	–	–	–	–	46	1	67.77

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 US High Yield Fund (continued)									
Class C US$ Accumulating	$ 4,376	23	193.16	$ 4,321	24	183.63	$ 4,132	24	170.27
Class C US$ Distributing (D)	2,257	32	69.53	1,778	26	68.50	2,074	31	67.78
Class E US$ Accumulating	2,623	14	181.99	2,662	15	173.13	3,404	21	160.70
Class E US$ Distributing (D)	411	5	86.84	402	5	85.57	581	7	84.66
Class E Euro Accumulating (Hedged)	117	1	103.39	375	3	99.26	347	3	94.00
Class F US$ Accumulating	3,141	17	189.50	3,121	17	179.36	4,327	26	164.83
Class F US$ Distributing (D)	163	2	82.71	179	2	81.52	257	3	80.65
Premier Class US$ Accumulating	14,974	76	198.04	20,612	110	187.18	35,228	205	171.58
Premier Class GBP Accumulating (Hedged)	1	–	117.51	4	–	111.24	1	–	102.60
Class P1 US$ Distributing (M)	1	–	90.83	1	–	89.40	1	–	88.37
Class P1 Euro Distributing (M) (Hedged)	1	–	86.03	30	–	85.40	28	–	86.14
LM Class US$ Distributing (M)	16,622	216	77.09	15,675	207	75.89	21,415	285	75.02
LM Class GBP Accumulating (Hedged)	7	–	120.37	11	–	113.75	40	–	104.43
Class A (G) US$ Accumulating	215	1	209.56	204	1	198.80	189	1	183.52
Class A (G) US$ Distributing (D)	1,075	16	68.97	1,051	15	67.96	1,072	16	67.23
Class L (G) US$ Accumulating	163	1	192.09	155	1	182.70	170	1	169.50
Class L (G) US$ Distributing (D)	660	10	68.96	644	9	67.95	645	10	67.22
Class GF US$ Accumulating	122	1	187.37	116	1	177.55	137	1	163.56
FTGF Western Asset Global High Yield Fund									
Class A US$ Accumulating	$ 5,426	30	183.59	$ 5,296	30	176.21	$ 5,649	34	164.18
Class A US$ Distributing (D)	5,739	89	64.31	5,988	94	63.78	6,082	96	63.39
Class A US$ Distributing (M)	6,698	94	71.45	7,148	101	70.83	8,467	120	70.35
Class A US$ Distributing (M) Plus	3,930	63	62.10	4,468	72	62.40	5,245	83	63.52
Class A AUD Distributing (M) (Hedged) Plus	4,341	91	70.29	4,216	91	71.08	5,294	107	73.48
Class A Euro Accumulating	1,791	14	118.36	1,840	15	116.18	2,233	19	110.61
Class A Euro Distributing (D) (Hedged)	124	2	62.51	121	2	62.53	120	2	63.37
Class A SGD Distributing (M) (Hedged) Plus	1,669	3,743	0.58	1,739	3,966	0.59	1,724	3,810	0.61
Class B US$ Distributing (D)	–	–	–	30	–	63.65	30	–	63.26
Class C US$ Accumulating	840	5	172.70	916	6	166.18	920	6	155.61
Class C US$ Distributing (D)	1,715	27	64.02	1,760	28	63.49	2,429	38	63.11
Class E US$ Accumulating	609	4	157.43	749	5	151.67	1,123	8	142.35
Class E US$ Distributing (D)	158	2	78.83	166	2	78.18	165	2	77.70
Class E Euro Distributing (M) (Hedged)	49	1	62.23	52	1	62.22	14	–	63.06
Class F US$ Accumulating	1,543	9	166.59	1,612	10	159.68	2,845	19	148.37
Class F US$ Distributing (D)	422	6	74.81	488	7	74.20	543	7	73.75
Class X US$ Distributing (D)	3,947	47	83.87	3,619	44	83.18	4,458	54	82.67
Class X GBP Distributing (D) (Hedged)	3,304	38	66.69	3,630	43	66.28	3,701	46	66.23
Premier Class Euro Accumulating (Hedged)	1,341	10	124.63	1,491	11	120.34	2,244	19	113.78
Premier Class GBP Distributing (D) (Hedged)	30	–	72.52	28	–	72.07	27	–	72.01
Class P1 US$ Distributing (M)	1	–	91.60	1	–	90.78	1	–	90.17
Class P1 Euro Distributing (M) (Hedged)	1	–	86.70	30	–	86.67	29	–	87.81
Class A (G) US$ Accumulating	1,144	6	186.08	1,146	6	178.87	2,047	12	167.12
Class A (G) US$ Distributing (D)	915	14	64.31	896	14	63.77	1,003	16	63.38
Class L (G) US$ Accumulating	476	3	170.60	459	3	164.40	431	3	154.37
Class L (G) US$ Distributing (D)	646	10	64.32	630	10	63.79	607	10	63.40
FTGF Western Asset Asian Opportunities Fund									
Class A US$ Accumulating	$ 25,608	158	161.81	$ 25,581	167	153.39	$ 29,246	196	149.02
Class A US$ Distributing (D)	5,134	51	100.47	4,953	51	96.59	5,574	58	96.54
Class A US$ Distributing (M)	4,173	45	92.67	4,606	52	89.07	9,535	107	89.01
Class A US$ Distributing (M) Plus	25,572	387	66.14	25,435	395	64.36	29,850	452	66.00
Class A AUD Distributing (M) (Hedged) Plus	11,229	230	72.02	11,147	243	70.51	13,954	283	73.37
Class A CHF Accumulating (Hedged)	17	–	88.88	16	–	86.13	286	3	87.16
Class A CNH Distributing (M) (Hedged) Plus	40,813	4,175	69.29	23,093	2,436	68.32	3,528	341	71.91
Class A Euro Accumulating	986	4	230.66	1,377	6	223.59	1,927	8	221.94
Class A Euro Accumulating (Hedged)	856	8	101.18	859	8	96.76	935	9	95.84
Class A Euro Distributing (A)	78	1	107.83	361	3	107.52	447	4	109.59
Class A HKD Distributing (M) Plus	5,253	515	79.49	5,412	546	77.67	6,684	657	79.85
Class A SGD Accumulating (Hedged)	641	572	1.46	591	568	1.40	672	656	1.38
Class A SGD Distributing (M) (Hedged) Plus	1,459	2,842	0.67	1,441	2,946	0.66	1,394	2,739	0.69
Class A SGD Distributing (M) Plus	411	766	0.70	396	759	0.70	605	1,131	0.72
Class B US$ Accumulating	59	–	155.30	56	–	147.41	54	–	143.57
Class C US$ Accumulating	1,272	9	148.79	1,253	9	141.40	1,433	10	138.07
Class C US$ Distributing (D)	696	7	100.49	800	8	96.60	1,111	12	96.56
Class E US$ Accumulating	581	5	128.13	483	4	121.83	590	5	119.08
Class E US$ Distributing (D)	195	2	92.37	185	2	88.79	181	2	88.75
Class F US$ Accumulating	1,023	7	149.20	1,082	8	141.15	2,326	17	136.58
Class F US$ Distributing (D)	736	8	92.43	708	8	88.85	585	7	88.80
Class X US$ Distributing (M)	1,137	13	89.10	1,117	13	85.64	1,204	14	85.58
Class X Euro Accumulating (Hedged)	–	–	–	–	–	–	228	2	89.39
Premier Class US$ Accumulating	50,036	279	179.35	55,334	327	169.46	83,254	509	163.56
Premier Class US$ Distributing (M)	–	–	–	–	–	–	1,371	13	102.87
Premier Class Euro Accumulating	22,373	124	162.99	29,793	175	157.55	120,289	732	155.45
Premier Class Euro Accumulating (Hedged)	3,259	26	114.94	3,732	32	109.56	8,187	72	107.84
Premier Class Euro Distributing (A)	16,368	156	95.02	21,356	208	95.08	69,572	678	96.97
Premier Class Euro Distributing (M)	11,386	102	101.38	10,943	102	99.65	10,936	102	101.76
Premier Class GBP Distributing (M)	33	–	106.10	74	1	106.10	84	1	111.31
LM Class US$ Accumulating	16,327	83	195.85	15,379	83	184.48	25,877	146	176.99
LM Class US$ Distributing (M)	–	–	–	1,769	20	89.58	4,430	49	89.52
LM Class Euro Distributing (M) (Hedged)	2,181	23	85.29	1,296	15	82.67	1,358	15	84.23
FTGF Western Asset Short Duration Blue Chip Bond Fund									
Class A US$ Accumulating	$ 34,045	260	131.18	$ 32,186	253	126.97	$ 30,772	254	121.01
Class A US$ Distributing (M)	11,034	103	107.38	10,728	102	104.94	7,663	75	101.67
Class A Euro Accumulating (Hedged)	12,714	121	94.94	15,241	152	92.69	21,104	222	90.07
Class A Euro Distributing (M) (Hedged)	–	–	–	–	–	–	313	3	98.80
Class A SEK Accumulating (Hedged)	10,581	1,137	95.53	10,828	1,203	93.27	12,582	1,452	90.68
Class A SEK Distributing (M) (Hedged)	1	–	92.63	1	–	91.29	1	–	90.27
Class B US$ Accumulating	–	–	–	–	–	–	52	1	99.51
Class C US$ Accumulating	3,080	25	121.60	3,635	31	118.00	3,828	34	113.01
Class C US$ Distributing (M)	3,700	35	106.19	3,832	37	103.78	3,761	37	100.53
Class E US$ Accumulating	2,513	22	114.30	3,167	29	110.97	3,313	31	106.39
Class E US$ Distributing (D)	1,160	11	101.82	1,163	12	99.53	4,856	50	96.49
Class F US$ Accumulating	2,455	19	132.69	3,036	24	128.18	3,410	28	121.66
Class F US$ Distributing (D)	75	1	98.00	215	2	95.81	1,287	14	92.86
Class X Euro Accumulating (Hedged)	19,092	179	96.50	20,039	197	93.97	8,345	87	90.78
Premier Class US$ Accumulating	16,401	113	145.58	13,167	94	140.44	25,521	192	132.97
Premier Class CHF Distributing (M) (Hedged)	4,892	42	100.20	4,697	42	100.08	–	–	–
Premier Class Euro Accumulating (Hedged)	12,427	111	101.72	12,290	115	98.95	65,972	653	95.51
Premier Class Euro Distributing (M) (Hedged)	505	4	102.43	250	2	100.95	–	–	87.78
Premier Class GBP Accumulating (Hedged)	243	1	135.50	191	1	130.91	565	4	124.65
Premier Class GBP Distributing (M) (Hedged)	1	–	100.88	61	–	98.73	13	–	96.15
Class P2 US$ Distributing (M) Plus (e)	58,087	574	101.19	56,466	570	99.06	29,107	302	96.32
Class P2 Euro Accumulating (Hedged)	1	–	97.82	28	–	95.09	27	–	91.66
Class P2 Euro Distributing (M) (Hedged) Plus (e)	13,988	143	88.30	12,489	133	87.18	6,422	70	86.37
Class P2 GBP Distributing (M) (Hedged) Plus (e)	274,705	2,201	95.03	274,828	2,336	93.18	285,334	2,604	91.09
LM Class AUD Accumulating (Hedged)	–	–	–	–	–	–	9,722	155	93.22

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:
FTGF Western Asset Global Core Plus Bond Fund^									
Class A US$ Distributing (A)	$ 1	–	94.28	$ 17	–	93.66	$ 1	–	91.31
Class X US$ Accumulating	1,358	12	112.77	1,341	12	109.21	1,721	17	103.78
Premier Class US$ Accumulating	26,547	173	153.53	25,994	175	148.60	25,147	178	141.02
Premier Class Euro Accumulating (Hedged)	242	2	102.62	22,399	207	100.29	20,636	201	97.14
Premier Class GBP Accumulating (Hedged)	2	–	92.67	2	–	89.82	2	–	85.63
Premier Class NZD Accumulating (Hedged)	2,464	38	103.17	2,447	40	99.96	5,009	84	96.21
Class P1 US$ Accumulating	1	–	100.08	1	–	96.73	1	–	91.67
Class P1 Euro Accumulating (Hedged)	1	–	94.78	29	–	92.43	28	–	89.44
LM Class US$ Accumulating	3,838	35	108.68	3,823	36	104.98	4,099	41	99.25
LM Class CAD Accumulating (Hedged)	76,173	927	110.69	73,367	927	107.37	88,202	1,177	102.26
LM Class Euro Accumulating (Hedged)	–	–	–	–	–	–	1,857	21	83.81
FTGF Western Asset Global Credit Fund^									
Class A US$ Accumulating	$ 258	2	138.41	$ 795	6	132.56	$ 2,174	17	127.27
Class A Euro Accumulating (Hedged)	68	1	115.08	252	2	111.18	321	3	108.91
Class X US$ Accumulating	1	–	110.14	1	–	105.17	–	–	–
Premier Class Euro Accumulating (Hedged)	1	–	88.50	28	–	85.21	27	–	82.92
Premier Class GBP Accumulating (Hedged)	1	–	91.83	20	–	87.90	18	–	84.38
LM Class US$ Accumulating	26,536	158	168.10	25,451	159	160.20	39,438	259	152.29
LM Class Euro Accumulating (Hedged)	5,041	51	88.64	4,450	48	85.20	4,072	47	82.64
FTGF Western Asset Macro Opportunities Bond Fund^									
Class A US$ Accumulating	$137,591	1,059	129.93	$255,880	1,992	128.45	$388,476	3,241	119.86
Class A US$ Distributing (M) Plus (e)	61,983	831	74.55	101,377	1,328	76.32	124,647	1,627	76.61
Class A US$ Distributing (S)	18,870	209	90.40	23,243	253	91.73	28,115	311	90.26
Class A AUD Accumulating (Hedged)	833	13	92.30	1,502	25	91.98	1,089	18	87.62
Class A AUD Distributing (M) (Hedged) Plus (e)	6,379	135	70.03	12,151	259	72.26	15,473	310	74.06
Class A CHF Accumulating (Hedged)	1,691	15	97.78	3,865	35	99.03	5,462	53	96.71
Class A CNH Accumulating (Hedged)	844	45	131.83	930	51	132.11	1,006	55	126.70
Class A CNH Distributing (M) (Hedged) Plus (e)	597	51	82.36	1,593	134	85.47	2,787	220	88.22
Class A Euro Accumulating (Hedged)	37,397	320	105.59	185,605	1,629	105.43	157,441	1,479	100.65
Class A Euro Distributing (A)	2,666	28	85.54	4,081	41	91.30	5,211	55	90.13
Class A Euro Distributing (M) (Hedged) Plus (e)	596	8	67.25	4,234	56	69.55	5,789	77	71.44
Class A Euro Distributing (S) (Hedged)	3,535	41	77.73	5,823	68	79.62	6,023	71	80.16
Class A GBP Accumulating	58	–	142.43	161	1	146.50	385	2	143.47
Class A GBP Accumulating (Hedged)	2,191	15	114.86	3,722	26	113.84	5,757	45	107.22
Class A GBP Distributing (M) (Hedged) Plus (e)	5,431	61	67.47	7,149	82	69.25	10,137	120	70.14
Class A HKD Distributing (M) Plus	–	–	–	–	–	–	69	7	75.21
Class A HKD Distributing (M) Plus (e)	–	–	–	–	–	–	2	–	74.98
Class A SEK Accumulating (Hedged)	758	81	96.36	976	105	96.33	1,390	158	92.28
Class A SGD Accumulating (Hedged)	3,532	3,861	1.19	6,917	7,805	1.19	9,979	11,868	1.13
Class A SGD Distributing (M) (Hedged) Plus (e)	10,845	20,120	0.70	17,973	33,238	0.73	25,125	45,526	0.74
Class A SGD Distributing (M) Plus (e)	28	50	0.74	29	50	0.78	29	50	0.79
Class B US$ Accumulating	–	–	–	–	–	–	91	1	107.65
Class C US$ Accumulating	19,647	170	115.33	30,958	271	114.30	34,826	325	107.20
Class C US$ Distributing (S)	3,004	34	89.49	3,922	43	90.81	4,194	47	89.36
Class A JPY Distributing (M) Plus (e)	296	5	9,534.89	253	4	10,003.12	154	2	9,123.43
Class A NOK Accumulating (Hedged)	5,949	709	89.00	4,442	532	88.61	6,043	740	84.75
Class E US$ Accumulating	5,736	51	113.49	10,586	94	112.53	15,021	142	105.64
Class E US$ Distributing (S)	550	6	89.26	983	11	90.58	1,410	16	89.13
Class E Euro Accumulating (Hedged)	2,180	21	93.35	2,521	25	93.47	2,721	29	89.78
Class F US$ Accumulating	25,326	203	124.99	34,838	283	123.31	51,472	449	114.61
Class F US$ Distributing (S)	3,065	33	91.58	3,090	33	92.91	6,629	73	91.43
Class R Euro Accumulating (Hedged)	13,622	122	101.39	–	–	–	–	–	–
Class X US$ Accumulating	25,430	191	132.84	57,086	436	130.98	87,446	719	121.62
Class X US$ Distributing (M) Plus (e)	1,623	20	79.82	3,014	37	81.50	16,104	198	81.40
Class X US$ Distributing (S)	4,546	50	90.11	7,914	87	91.41	11,462	127	89.96
Class X CHF Accumulating (Hedged)	3,932	33	102.19	8,388	72	103.23	9,965	94	100.30
Class X Euro Accumulating	1,410	8	152.62	1,899	11	153.88	2,037	13	146.02
Class X Euro Accumulating (Hedged)	47,118	383	111.39	51,069	426	110.90	48,362	434	105.36
Class X Euro Distributing (A) (Hedged)	39	–	72.70	3,136	38	76.87	9,389	117	75.95
Class X Euro Distributing (M) (Hedged)	215	3	74.33	522	6	76.16	2,413	30	76.88
Class X GBP Accumulating	209	1	149.68	911	5	153.58	964	5	149.67
Class X GBP Accumulating (Hedged)	10,878	68	122.07	23,562	155	120.69	38,851	286	113.11
Class X GBP Distributing (M) (Hedged) Plus (e)	589	6	72.85	1,358	14	74.59	1,878	21	75.17
Class X SGD Accumulating (Hedged)	1,153	1,196	1.26	2,243	2,410	1.25	4,358	4,958	1.19
Premier Class US$ Accumulating	17,478	125	139.34	46,954	342	137.29	242,867	1,908	127.29
Premier Class US$ Distributing (S)	1,178	13	89.91	14,313	157	91.20	23,154	258	89.75
Premier Class AUD Accumulating (Hedged)	846	13	98.74	836	13	98.05	850	14	92.81
Premier Class AUD Distributing (S) (Hedged)	261	5	84.95	983	17	86.86	2,742	47	87.39
Premier Class BRL Accumulating (Hedged)	3,829	119	181.25	28,142	794	176.12	38,397	1,288	156.04
Premier Class CHF Accumulating (Hedged)	2,226	19	98.05	3,432	31	98.95	4,384	43	96.00
Premier Class CHF Distributing (S) (Hedged)	1,108	13	71.74	1,106	13	74.48	1,151	14	76.70
Premier Class Euro Accumulating	412	2	159.42	14,867	86	160.49	22,074	137	151.92
Premier Class Euro Accumulating (Hedged)	35,655	293	109.99	93,921	794	109.45	361,662	3,293	103.82
Premier Class Euro Distributing (S) (Hedged)	45	1	76.54	27,308	322	78.39	37,969	455	78.94
Premier Class GBP Accumulating (Hedged)	1,040	7	115.29	4,217	29	113.89	6,545	51	106.58
Premier Class GBP Distributing (M) (Hedged) Plus (e)	3,093	33	71.55	17,316	187	73.20	19,336	218	73.65
Premier Class JPY Accumulating (Hedged)	119	2	9,717.62	46,942	712	9,886.79	52,479	733	9,751.61
Premier Class PLN Accumulating (Hedged)	1,410	52	105.91	1,945	74	104.43	1,116	52	96.27
Premier Class SEK Accumulating (Hedged)	–	–	–	27	3	101.75	25	3	96.83
Class P2 US$ Accumulating	–	–	–	11	–	143.01	11	–	132.05
Class P2 Euro Accumulating (Hedged)	–	–	–	2,596	20	119.87	147,182	1,229	113.27
LM Class AUD Distributing (S) (Hedged)	–	–	–	9,507	176	82.92	19,202	342	83.45
LM Class Euro Accumulating	–	–	–	640	4	140.26	1,173	8	131.56
FTGF Western Asset Multi-Asset Credit Fund^									
Class A US$ Accumulating	$ 25	–	117.28	$ 24	–	112.63	$ 45	–	105.94
Class A US$ Distributing (M) Plus (e)	1	–	76.65	41	1	76.66	42	1	78.10
Class A Euro Accumulating (Hedged)	27	–	99.42	26	–	96.32	24	–	92.46
Class C US$ Accumulating	1	–	116.27	1	–	111.66	1	–	105.15
Class X CHF Distributing (M) (Hedged)	–	–	–	40	1	67.31	40	1	70.41
Premier Class GBP Distributing (M) (Hedged) Plus (e)	–	–	–	–	–	–	193	2	79.35
Class P2 US$ Accumulating	1,151	11	103.06	1,397	14	98.47	1,443	16	91.70
Class P2 CHF Distributing (A)	18,846	200	80.10	19,394	200	85.76	19,240	200	90.61
Class P2 CHF Distributing (A) (Hedged)	4,358	40	92.62	4,410	40	97.52	4,180	40	98.43
Class P2 Euro Accumulating (Hedged)	19,919	179	100.82	17,967	171	97.16	19,433	199	92.33
Class P2 GBP Accumulating (Hedged)	47,069	338	105.90	39,226	306	101.40	31,373	274	95.04
LM Class CAD Accumulating (Hedged)	17,946	233	103.68	17,064	233	99.28	17,807	262	92.76
LM Class Euro Accumulating (Hedged)	45,002	397	102.54	42,308	397	98.62	30,300	307	93.33
LM Class GBP Accumulating (Hedged)	241,122	1,400	131.16	230,783	1,459	125.34	150,891	1,072	117.01
FTGF Western Asset Structured Opportunities Fund^									
Class D Euro Accumulating (Hedged)	$ 1,043	10	98.15	$ 994	10	94.69	$ 958	10	91.07
Class D Euro Distributing (M) (Hedged)	–	–	–	–	–	–	348	5	73.01
Class D US$ Accumulating	1,635	14	112.84	1,564	14	107.97	12,154	119	101.95
Class D US$ Distributing (M)	567	7	78.39	737	9	78.16	1,461	18	80.39
Class D US$ Distributing (M) Plus	–	–	–	211	3	71.98	219	3	74.86
Class M CHF Accumulating (Hedged)	76	1	96.56	71	1	94.12	299	3	91.94
Class M US$ Distributing (M)	839	11	78.08	800	10	77.85	747	9	80.06

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	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 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 Dynamic US Equity Fund^									
Class A US$ Accumulating	$ –	–	–	$ –	–	–	$ 650	3	191.94
Premier Class US$ Accumulating	–	–	–	–	–	–	581	3	205.43
Premier Class GBP Accumulating	–	–	–	–	–	–	3	–	108.28
S Class Euro Accumulating (Hedged)	–	–	–	–	–	–	1,300	7	180.30
FTGF ClearBridge US Value Fund β									
Class A US$ Accumulating	$131,493	654	201.01	$121,992	663	183.96	$123,192	764	161.25
Class A US$ Distributing (A)	31,742	83	381.90	31,475	90	349.52	32,769	107	306.36
Class A Euro Accumulating	19,319	76	230.01	20,509	88	215.29	10,721	53	192.77
Class A Euro Accumulating (Hedged)	728	5	127.30	513	4	117.54	2,900	26	105.31
Class A Euro Distributing (A) (Hedged)	26	–	179.13	47	–	165.46	163	1	148.17
Class A GBP Distributing (A)	28	–	273.79	25	–	260.70	22	–	239.81
Class A SGD Accumulating	5,321	4,268	1.63	5,626	4,930	1.54	4,485	4,483	1.35
Class A SGD Accumulating (Hedged)	1,501	632	3.10	1,569	737	2.86	1,709	903	2.55
Class C US$ Accumulating	11,300	56	200.98	9,640	52	184.40	11,911	73	162.44
Class C US$ Distributing (A)	2,911	9	342.07	2,951	9	313.86	2,870	10	276.49
Class E US$ Accumulating	4,848	38	126.43	3,173	27	116.15	4,195	41	102.58
Class F US$ Accumulating	29,163	72	404.58	27,705	75	369.14	25,113	78	321.62
Class F US$ Distributing (A)	402	2	222.02	367	2	203.38	385	2	177.83
Class X US$ Accumulating	1,887	14	131.90	1,773	15	120.27	110	1	104.72
Class X US$ Distributing (A)	5,923	21	277.83	3,786	15	254.51	1,839	8	222.54
Class X Euro Accumulating	199,340	1,184	152.35	5,778	38	142.09	4,337	32	126.47
Premier Class US$ Accumulating	607,757	1,643	369.92	582,482	1,730	336.79	546,618	1,871	292.19
Premier Class US$ Distributing (A)	357	1	248.01	75	–	227.57	2,347	12	198.95
Premier Class Euro Accumulating	118,781	350	307.17	116,174	376	286.04	87,612	327	253.64
Premier Class Euro Accumulating (Hedged)	130,032	965	121.86	110,865	917	111.92	57,089	544	99.13
Premier Class GBP Accumulating	1	–	109.32	1	–	103.51	–	–	–
S Class US$ Accumulating	186,732	1,573	118.69	102,451	949	107.98	–	–	–
LM Class US$ Distributing (A)	8,228	64	128.26	8,649	73	118.00	9,339	91	103.12
FTGF ClearBridge US Appreciation Fund									
Class A US$ Accumulating	$ 36,655	94	391.85	$ 37,093	104	358.09	$ 33,113	119	278.54
Class A US$ Distributing (A)	5,379	14	391.57	9,624	27	357.83	9,060	33	278.34
Class A Euro Accumulating	1,830	3	519.52	2,958	6	485.31	1,469	4	385.75
Class B US$ Accumulating	–	–	–	26	–	321.46	20	–	251.30
Class B US$ Distributing (A)	–	–	–	42	–	120.88	–	–	–
Class C US$ Accumulating	17,427	50	350.89	15,586	48	321.41	13,742	55	251.27
Class C US$ Distributing (A)	22,060	61	359.27	21,370	65	329.09	17,444	68	257.27
Class E US$ Accumulating	19,159	47	405.38	18,472	50	371.80	18,769	64	291.41
Class E US$ Distributing (A)	1,374	3	405.52	1,260	3	371.92	1,067	4	291.51
Class F US$ Accumulating	19,711	53	371.81	20,011	59	338.74	20,872	80	261.94
Class F US$ Distributing (A)	5,674	12	493.21	4,897	11	449.51	4,100	12	347.83
Class X US$ Distributing (A)	1,526	5	319.05	1,390	5	290.70	1,480	7	224.94
Class X Euro Accumulating	17	–	402.39	16	–	374.84	12	–	296.11
Premier Class US$ Accumulating	4,615	9	515.67	4,935	11	468.91	7,267	20	361.23
Premier Class US$ Distributing (A)	1,971	3	596.42	1,968	4	544.32	2,119	5	421.23
Premier Class Euro Accumulating	15,639	24	584.64	29,057	49	544.06	20,884	46	428.10
LM Class US$ Accumulating	26,146	91	286.61	27,678	107	259.79	24,655	124	198.89
LM Class Euro Accumulating	–	–	–	1,253	4	273.25	2,115	9	213.81
Class A (G) US$ Accumulating	4,551	11	413.95	4,270	11	377.61	3,734	13	292.72
Class B (G) US$ Accumulating	6	–	378.67	5	–	346.32	4	–	269.86
Class L (G) US$ Accumulating	3,591	9	379.58	3,284	9	347.14	2,579	10	270.45
Class GA US$ Accumulating	5,520	13	414.03	5,124	14	378.01	4,167	14	293.53
Class GA Euro Accumulating	466	1	538.59	426	1	502.92	368	1	398.98
Class GA Euro Distributing (A)	613	1	536.98	563	1	501.43	453	1	397.87
Class GE US$ Accumulating	151	–	374.95	139	–	343.64	108	–	268.85
Class GE Euro Accumulating	10	–	487.34	9	–	456.83	9	–	365.13
FTGF ClearBridge US Large Cap Growth Fund									
Class A US$ Accumulating	$296,731	515	576.47	$291,603	544	535.90	$208,487	571	364.91
Class A US$ Distributing (A)	44,146	77	576.74	42,700	80	536.15	30,903	85	365.08
Class A Euro Accumulating	89,947	97	837.85	86,759	101	796.62	59,073	101	554.31
Class A Euro Accumulating (Hedged)	18,264	59	281.05	18,990	67	263.79	6,519	34	183.21
Class A Euro Distributing (A)	2	–	124.56	1	–	118.33	–	–	–
Class B US$ Accumulating	6	–	520.86	6	–	485.30	66	–	332.11
Class B US$ Distributing (A)	63	–	528.66	59	–	492.71	39	–	337.19
Class C US$ Accumulating	29,192	56	520.89	27,399	56	485.46	21,984	66	332.22
Class C US$ Distributing (A)	11,166	21	528.76	12,261	25	492.80	9,309	28	337.25
Class E US$ Accumulating	11,768	38	307.24	11,555	40	286.71	9,229	47	196.70
Class E US$ Distributing (A)	21	–	297.99	43	–	278.07	51	–	190.76
Class F US$ Accumulating	110,134	346	318.14	98,806	335	294.85	129,606	649	199.57
Class F US$ Distributing (A)	20,252	64	317.46	18,482	63	294.22	14,933	75	199.15
Class X US$ Accumulating	44,893	126	356.34	44,931	136	330.19	36,363	163	223.43
Class X Euro Accumulating	7,530	27	252.10	5,031	19	238.85	1,169	7	165.08
Class X Euro Accumulating (Hedged)	11,517	40	257.64	9,787	38	240.87	1,803	10	166.19
Class X GBP Accumulating	17,990	38	364.22	14,261	32	351.17	7,294	24	249.48
Premier Class US$ Accumulating	264,817	699	378.67	404,984	1,156	350.29	191,353	810	236.21
Premier Class US$ Distributing (A)	7,105	40	178.69	7,033	43	165.30	6,124	55	111.46
Premier Class BRL Accumulating (Hedged)	33,005	648	287.09	30,321	576	261.50	22,607	704	168.22
Premier Class Euro Accumulating	112,863	316	322.77	111,362	337	305.37	71,935	323	210.40
Premier Class Euro Accumulating (Hedged)	80,358	251	289.10	62,598	215	269.94	21,337	109	185.58
Premier Class Euro Distributing (A)	6,809	35	174.72	6,968	39	165.25	3,771	31	113.87
Premier Class GBP Accumulating	119,262	244	371.98	116,480	258	358.00	59,348	195	253.36
S Class US$ Accumulating	263,507	1,087	242.49	239,721	1,069	224.20	197,273	1,306	151.03
S Class US$ Distributing (Q)	21,667	177	122.11	9,379	83	112.91	–	–	–
S Class Euro Accumulating	169,372	568	269.89	112,184	407	255.24	15,490	83	175.64
LM Class US$ Accumulating	66,751	188	355.59	61,484	188	327.89	80,119	365	219.73
LM Class Euro Accumulating	–	–	–	389	1	345.23	514	2	236.23
Class A (G) US$ Accumulating	11,598	19	607.72	10,921	19	563.95	7,893	21	382.67
Class L (G) US$ Accumulating	14,942	27	557.19	14,076	27	518.37	9,700	27	353.51
Class GA US$ Accumulating	1,297	2	717.21	2,001	3	666.12	1,426	3	452.77
Class GA Euro Accumulating	27	–	827.85	25	–	786.38	17	–	546.16
FTGF ClearBridge US Aggressive Growth Fund									
Class A US$ Accumulating	$ 54,653	218	250.15	$ 59,251	238	248.53	$ 59,419	295	201.50
Class A US$ Distributing (A)	14,732	59	250.31	17,024	68	248.68	16,442	82	201.63
Class A AUD Accumulating (Hedged)	3,466	29	178.63	3,724	32	179.11	4,700	47	148.15
Class A CHF Accumulating (Hedged)	62	–	118.24	61	–	119.89	48	–	101.44
Class A CNH Accumulating (Hedged)	826	36	161.34	836	37	162.31	984	51	135.16
Class A Euro Accumulating	7,329	18	365.32	7,945	20	371.22	6,874	21	307.57
Class A Euro Accumulating (Hedged)	540	3	164.83	673	4	165.29	581	4	136.82
Class A Euro Distributing (A) (Hedged)	14	–	119.25	14	–	119.57	11	–	98.97
Class A GBP Accumulating	121	1	180.14	145	1	186.23	138	1	158.44
Class A HKD Accumulating	98	5	150.03	175	9	149.72	201	13	121.73
Class A SEK Accumulating (Hedged)	30	2	170.06	29	2	170.64	18	1	141.68
Class A SGD Accumulating (Hedged)	1,295	854	1.98	5,173	3,506	1.99	1,373	1,130	1.64
Class B US$ Distributing (A)	4	–	229.41	4	–	228.52	82	–	186.21
Class C US$ Accumulating	6,264	26	239.34	6,422	27	238.39	6,110	31	194.26
Class C US$ Distributing (A)	8,419	37	229.42	9,010	39	228.51	8,523	46	186.21
Class E US$ Accumulating	4,673	20	236.01	4,964	21	235.38	5,324	28	192.28

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 ClearBridge US Aggressive Growth Fund (continued)									
Class E US$ Distributing (A)	$ 720	3	236.05	$ 718	3	235.42	$ 1,046	5	192.32
Class E Euro Accumulating	10	–	90.76	10	–	92.58	8	–	77.29
Class E Euro Accumulating (Hedged)	56	–	136.56	123	1	137.46	95	1	114.66
Class F US$ Accumulating	7,557	27	284.10	8,560	30	281.40	8,708	38	226.80
Class F US$ Distributing (A)	867	3	284.30	512	2	281.60	1,498	7	226.96
Class X US$ Accumulating	2,915	14	204.16	3,127	15	202.12	3,219	20	162.82
Class X US$ Distributing (A)	627	3	226.93	679	3	224.65	544	3	180.97
Class X Euro Accumulating	209	1	211.80	308	1	214.49	855	5	176.54
Class X Euro Accumulating (Hedged)	43	–	139.82	58	–	139.71	55	–	114.99
Class X GBP Accumulating	9,761	30	248.42	10,838	34	255.87	10,255	39	216.32
Premier Class US$ Accumulating	4,541	13	342.84	4,629	14	338.89	20,680	76	272.04
Premier Class Euro Accumulating	2,374	6	362.91	2,437	6	366.91	2,505	8	301.00
Premier Class Euro Accumulating (Hedged)	92	1	120.42	90	1	120.14	–	–	–
Premier Class GBP Accumulating	223	1	137.49	265	1	141.42	215	1	119.13
Premier Class GBP Accumulating (Hedged)	228	1	153.78	243	1	152.46	350	2	123.31
Premier Class GBP Distributing (A)	29,849	73	310.25	35,296	88	319.10	42,019	130	269.21
LM Class Euro Accumulating	–	–	–	340	2	193.95	602	4	158.07
Class A (G) US$ Accumulating	15,485	58	264.96	16,350	62	262.78	14,718	69	212.32
Class B (G) US$ Accumulating	7	–	243.01	7	–	241.66	6	–	196.19
Class L (G) US$ Accumulating	7,045	29	242.92	7,012	29	241.53	6,310	32	196.13
Class GA Euro Accumulating	156	–	386.95	155	–	392.74	125	–	324.64
Class GA Euro Distributing (A)	70	–	385.51	70	–	391.27	59	–	323.42
Class GE US$ Accumulating	72	–	302.26	72	–	301.10	59	–	245.41
Class GE Euro Accumulating	41	–	349.84	41	–	356.43	34	–	296.85
FTGF ClearBridge Tactical Dividend Income Fund									
Class A US$ Accumulating	$ 14,978	84	178.97	$ 12,725	79	160.24	$ 13,397	97	138.55
Class A US$ Distributing (A)	110	1	136.07	99	1	122.86	86	1	107.55
Class A US$ Distributing (M) Plus	2,167	22	97.52	1,499	17	89.07	2,262	28	80.14
Class A US$ Distributing (M) Plus (e)	1	–	120.47	1	–	109.31	113	1	97.14
Class A US$ Distributing (Q)	1,391	10	135.34	1,251	10	121.80	1,092	10	106.31
Class A AUD Distributing (M) (Hedged) Plus	738	13	86.05	744	14	79.19	859	18	72.55
Class A CNH Distributing (M) (Hedged) Plus	135	10	92.90	65	5	85.94	60	5	79.42
Class A Euro Accumulating	200	1	160.01	160	1	146.52	141	1	129.46
Class A Euro Accumulating (Hedged)	558	4	130.89	493	4	118.29	502	5	104.45
Class A Euro Distributing (M) (Hedged) Plus (e)	24	–	92.59	18	–	84.80	294	4	76.94
Class A HKD Distributing (M) Plus	137	11	97.81	122	11	89.70	151	15	80.92
Class A SGD Distributing (M) (Hedged) Plus	279	401	0.91	223	357	0.84	599	1,052	0.77
Class C US$ Accumulating	914	5	168.36	834	6	151.10	896	7	131.30
Class C US$ Distributing (A)	103	1	135.82	121	1	122.38	106	1	107.11
Class C US$ Distributing (Q)	78	1	125.56	84	1	112.99	73	1	98.62
Class F US$ Accumulating	18,552	108	171.90	17,286	113	153.44	17,713	134	131.88
Class F Euro Accumulating	72	–	169.66	64	–	154.89	55	–	136.03
Class F Euro Distributing (A)	64	–	134.35	90	1	124.35	79	1	111.26
Class X Euro Distributing (M) (Hedged) Plus (e)	64	1	113.72	57	1	103.79	50	1	93.55
FTGF ClearBridge US Equity Sustainability Leaders Fund									
Class A US$ Accumulating	$ 47,971	269	178.41	$ 50,323	297	169.20	$ 47,722	328	145.55
Class A US$ Distributing (A)	8,407	30	279.70	9,959	38	265.27	10,477	46	228.19
Class A Euro Accumulating	5,227	42	112.89	5,603	47	109.50	4,993	49	96.27
Class A Euro Accumulating (Hedged)	16,828	66	231.64	18,698	78	221.81	21,414	104	194.79
Class A SEK Accumulating	61,345	3,835	164.27	60,611	3,998	157.16	56,766	4,360	136.29
Class F US$ Accumulating	2,435	13	183.10	3,388	20	173.12	5,947	40	148.03
Class X US$ Accumulating	1,437	9	153.17	4,617	32	144.80	12,869	104	123.82
Class X US$ Distributing (A)	324	1	294.85	343	1	278.75	857	4	238.35
Class X Euro Accumulating	5,260	36	130.66	7,021	51	126.38	708	6	110.40
Class X Euro Accumulating (Hedged)	8,781	32	244.79	7,064	28	233.57	2,811	13	203.85
Class X GBP Accumulating	253,049	601	320.79	277,252	696	315.54	478,725	1,405	283.28
Class X GBP Accumulating (Hedged)	810	4	154.38	852	5	146.50	2,318	15	126.11
Premier Class US$ Accumulating	94,025	565	166.37	97,282	620	157.03	94,620	707	133.80
Premier Class US$ Distributing (A)	6,334	21	297.47	6,015	21	281.62	33,164	138	240.49
Premier Class Euro Accumulating	1	–	120.45	1	–	116.19	1	–	101.11
Premier Class Euro Accumulating (Hedged)	2,589	9	252.69	2,870	11	240.74	5,531	25	209.43
Premier Class GBP Accumulating	38,010	83	348.98	22,333	52	342.96	11,173	30	306.82
Class P2 US$ Accumulating	487,567	2,270	214.83	500,641	2,472	202.56	532,065	3,089	172.25
Class P2 Euro Accumulating	90,182	490	166.38	80,725	466	160.45	52,170	354	139.45
Class P2 Euro Accumulating (Hedged)	1,580	10	149.67	1,893	12	142.35	1,699	13	123.63
Class P2 GBP Accumulating	109,669	488	171.13	92,089	435	167.88	145,409	807	149.85
Class P2 GBP Accumulating (Hedged)	54,464	255	162.87	60,674	312	154.07	72,678	458	132.01
Class P2 GBP Distributing (Q)	22,249	101	166.98	16,831	81	164.24	10,539	59	147.32
LM Class Euro Accumulating	37,968	260	132.00	38,425	280	127.04	35,323	304	109.96
FTGF ClearBridge Global Growth Fund^									
Class A US$ Accumulating	$ 936	5	187.17	$ 861	5	172.21	$ 686	5	137.15
Premier Class US$ Accumulating	26,703	134	199.09	15,857	87	182.25	12,493	87	143.70
FTGF ClearBridge Infrastructure Value Fund^									
Class A US$ Accumulating	€ 8,257	659	13.84	€ 8,869	754	12.72	€ 22,713	1,980	12.13
Class A US$ Accumulating (Hedged)	29,851	1,952	16.90	32,739	2,248	15.74	54,425	3,812	15.10
Class A US$ Distributing (M) (Hedged) Plus	30,322	3,034	11.05	34,959	3,575	10.57	44,093	4,340	10.75
Class A US$ Distributing (M) Plus	3	–	10.62	4	–	9.96	–	–	–
Class A US$ Distributing (Q)	2,060	148	15.36	2,347	179	14.17	2,915	226	13.62
Class A AUD Distributing (M) (Hedged) Plus	2,318	362	10.44	2,402	399	10.00	2,473	382	10.18
Class A CNH Distributing (M) (Hedged) Plus	17,905	13,176	10.65	26,118	19,835	10.26	23,313	16,311	10.51
Class A Euro Accumulating	113,005	7,244	15.60	124,782	8,513	14.66	145,537	10,186	14.29
Class A Euro Accumulating (Hedged) (PH)	2,961	233	12.69	3,123	265	11.78	6,339	554	11.43
Class A Euro Distributing (A)	457	45	10.14	428	45	9.60	418	45	9.36
Class A Euro Distributing (M) Plus	3,197	251	12.71	3,614	297	12.18	3,899	315	12.36
Class A SGD Distributing (M) (Hedged) Plus	4,306	5,814	1.07	4,622	6,557	1.03	4,235	5,789	1.04
Class C US$ Accumulating	771	65	13.18	1,311	117	12.14	3,347	304	11.64
Class C US$ Accumulating (Hedged)	742	52	15.83	945	69	14.79	1,366	101	14.27
Class E US$ Accumulating	3,815	276	15.30	4,305	330	14.11	6,399	499	13.56
Class E US$ Accumulating (Hedged)	581	49	12.99	1,123	100	12.15	2,326	210	11.74
Class E Euro Accumulating	166	16	10.58	90	9	9.98	–	–	–
Class E Euro Distributing (A)	36	3	10.57	1	–	9.99	–	–	–
Class F US$ Accumulating	3,273	253	14.32	4,669	385	13.12	4,659	397	12.43
Class F US$ Accumulating (Hedged)	4,286	277	17.11	4,774	325	15.88	9,258	646	15.15
Class X US$ Accumulating	536	42	14.06	251	21	12.87	1,495	130	12.17
Class X US$ Distributing (A)	166	13	13.77	364	31	12.80	501	43	12.22
Class X Euro Accumulating	23,962	1,482	16.17	23,612	1,562	15.12	57,566	3,942	14.60
Class X Euro Accumulating (Hedged) (PH)	953	73	13.11	1,783	147	12.12	10,121	869	11.65
Class X GBP Distributing (Q)	2,821	185	12.85	1,800	125	12.34	2,493	176	12.45
Class X GBP Distributing (Q) (Hedged)	–	–	–	–	–	–	410	34	10.52
Premier Class US$ Accumulating	46,231	2,774	18.42	38,426	2,467	16.84	74,451	4,958	15.88
Premier Class BRL Accumulating (Hedged)	962	247	24.28	1,196	290	22.13	2,798	775	20.00
Premier Class CAD Distributing (Q) (Hedged) (PH) Plus (e)	45,074	5,298	12.67	42,027	5,220	11.81	46,777	5,861	11.52
Premier Class Euro Accumulating	326,142	12,456	26.18	333,314	13,624	24.46	432,296	18,330	23.58
Premier Class Euro Accumulating (Hedged) (PH)	10,397	743	13.99	7,864	609	12.91	4,026	325	12.40
Premier Class GBP Accumulating	124	6	17.68	119	6	16.81	405	21	16.65
Premier Class GBP Distributing (A) (Hedged) (PH) Plus (e)	3,211	116	23.24	4,434	174	21.88	14,897	618	21.18
Premier Class GBP Distributing (Q)	57,548	3,293	14.71	60,352	3,661	14.12	76,882	4,746	14.25
S Class Euro Accumulating	27,173	2,486	10.93	46,156	4,524	10.20	–	–	–

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 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	8	–	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	–	–	–	–	–	–	1	–	110.12
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	–	–	–	–	–	–	109	1	168.67
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^									
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^									
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^									
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^δ									
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^									
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^									
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^									
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^									
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^ 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 Comprehensive Income

(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^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
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)	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
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)*

(in 000's)	FTGF Western Asset Macro Opportunities Bond Fund^ for the six months ended 31 August 2024	FTGF Western Asset Macro Opportunities Bond Fund^ for the six months ended 31 August 2023	FTGF Western Asset Multi-Asset Credit Fund^ for the six months ended 31 August 2024	FTGF Western Asset Multi-Asset Credit Fund^ for the six months ended 31 August 2023	FTGF Western Asset Structured Opportunities Fund^ for the six months ended 31 August 2024	FTGF Western Asset Structured Opportunities Fund^ for the six months ended 31 August 2023	FTGF Western Asset US Mortgage-Backed Securities Fund^ for the six months ended 31 August 2024	FTGF Western Asset US Mortgage-Backed Securities Fund^ for the six months ended 31 August 2023
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**

(in 000's)	FTGF Brandywine Global Fixed Income Absolute Return Fund^ for the six months ended 31 August 2024	FTGF Brandywine Global Fixed Income Absolute Return Fund^ for the six months ended 31 August 2023	FTGF Brandywine Global High Yield Fund^ for the six months ended 31 August 2024	FTGF Brandywine Global High Yield Fund^ for the six months ended 31 August 2023	FTGF Brandywine Global Opportunistic Fixed Income Fund for the six months ended 31 August 2024	FTGF Brandywine Global Opportunistic Fixed Income Fund for the six months ended 31 August 2023	Legg Mason Brandywine Global Sovereign Credit Fund^ for the six months ended 31 August 2024	Legg Mason Brandywine Global Sovereign Credit Fund^ for the six months ended 31 August 2023
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^ for the six months ended 31 August 2024	FTGF Brandywine Global Multi-Sector Impact Fund^ for the six months ended 31 August 2023	FTGF Brandywine Global – US Fixed Income Fund^ for the six months ended 31 August 2024	FTGF Brandywine Global – US Fixed Income Fund^ for the six months ended 31 August 2023	FTGF Brandywine Global Dynamic US Equity Fund^ for the six months ended 31 August 2024	FTGF Brandywine Global Dynamic US Equity Fund^ for the six months ended 31 August 2023	FTGF ClearBridge US Value Fund β for the six months ended 31 August 2024	FTGF ClearBridge US Value Fund β 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 for the six months ended 31 August 2024	FTGF ClearBridge Tactical Dividend Income Fund for the six months ended 31 August 2023	FTGF ClearBridge US Equity Sustainability Leaders Fund for the six months ended 31 August 2024	FTGF ClearBridge US Equity Sustainability Leaders Fund for the six months ended 31 August 2023	FTGF ClearBridge Global Growth Fund^ for the six months ended 31 August 2024	FTGF ClearBridge Global Growth Fund^ for the six months ended 31 August 2023	FTGF ClearBridge Infrastructure Value Fund^ for the six months ended 31 August 2024	FTGF ClearBridge Infrastructure Value Fund^ 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	–	–
–	–	–	–	–	(1)	–	–	–	(5)
–	–	–	2	–	–	–	–	–	–
–	–	–	–	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	–
–	–	–	–	1	1	11	6	1	1
–	–	–	2	–	–	–	–	–	–
–	–	–	–	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)*

(in 000's)	FTGF Royce Global Small Cap Premier Fund^ for the six months ended 31 August 2024	FTGF Royce Global Small Cap Premier Fund^ for the six months ended 31 August 2023	Legg Mason US Equity Fund^ for the six months ended 31 August 2024	Legg Mason US Equity Fund^ for the six months ended 31 August 2023	Franklin MV European Equity Growth and Income Fund^ for the six months ended 31 August 2024	Franklin MV European Equity Growth and Income Fund^ for the six months ended 31 August 2023	FTGF Franklin MV Asia Pacific Ex Japan Equity Growth and Income Fund^ for the six months ended 31 August 2024	FTGF Franklin MV Asia Pacific Ex Japan Equity Growth and Income Fund^ for the six months ended 31 August 2023
INVESTMENT INCOME:								
Gross dividend income and bond interest	$ 62	$ 44	$ –	$ –	€ –	€ –	$ –	$ 749
Interest	–	–	–	–	–	–	–	–
Equalisation	–	–	–	–	–	–	–	–
Other income	–	–	–	–	120	135	–	–
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)	Legg Mason Martin Currie Asia Pacific Fund^ for the six months ended 31 August 2024	Legg Mason Martin Currie Asia Pacific Fund^ for the six months ended 31 August 2023	Legg Mason Martin Currie European Absolute Alpha Fund^ for the six months ended 31 August 2024	Legg Mason Martin Currie European Absolute Alpha Fund^ for the six months ended 31 August 2023	Legg Mason Martin Currie Global Resources Fund^ for the six months ended 31 August 2024	Legg Mason Martin Currie Global Resources Fund^ for the six months ended 31 August 2023	Legg Mason Martin Currie Greater China Fund^ for the six months ended 31 August 2024	Legg Mason Martin Currie Greater China Fund^ for the six months ended 31 August 2023
INVESTMENT INCOME:								
Gross dividend income and bond interest	$ –	$ –	€ –	€ –	$ –	$ –	$ –	$ –
Interest	–	–	–	–	–	–	–	–
Equalisation	–	–	–	–	–	–	–	–
Other income	–	–	–	22	–	–	–	–
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 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
$ –	$ –	$ –	$ –	$ –	$ –	¥ –	¥ –	$ –	$ 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	4	–	–
–	–	–	(2)	–	–	–	–	–	–
–	–	–	–	–	–	–	–	–	–
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)*

(in 000's)	Franklin Responsible Income 2028 Fund^ for the six months ended 31 August 2024	Franklin Responsible Income 2028 Fund^ for the six months ended 31 August 2023	Franklin Responsible Income 2029 Fund^α for the six months ended 31 August 2024	Franklin Responsible Income 2029 Fund^α for the six months ended 31 August 2023	Franklin Templeton Global Funds Plc for the six months ended 31 August 2024	Franklin Templeton Global Funds Plc for the six months ended 31 August 2023
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

(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^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
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**

(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^	
	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	**$ 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**	**$ –**	**$ –**	**$ –**	**$ –**	**$ –**	**$ –**

(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^	
	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	**$ 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				
						384	374	–	–
53	58	18	21	–	–	–	–	–	–
(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^ for the six months ended 31 August 2024	FTGF Brandywine Global Fixed Income Absolute Return Fund^ for the six months ended 31 August 2023	FTGF Brandywine Global High Yield Fund^ for the six months ended 31 August 2024	FTGF Brandywine Global High Yield Fund^ for the six months ended 31 August 2023	FTGF Brandywine Global Opportunistic Fixed Income Fund for the six months ended 31 August 2024	FTGF Brandywine Global Opportunistic Fixed Income Fund for the six months ended 31 August 2023	Legg Mason Brandywine Global Sovereign Credit Fund^ for the six months ended 31 August 2024	Legg Mason Brandywine Global Sovereign Credit Fund^ 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^ for the six months ended 31 August 2024	FTGF Brandywine Global Multi-Sector Impact Fund^ for the six months ended 31 August 2023	FTGF Brandywine Global – US Fixed Income Fund^ for the six months ended 31 August 2024	FTGF Brandywine Global – US Fixed Income Fund^ for the six months ended 31 August 2023	FTGF Brandywine Global Dynamic US Equity Fund^ for the six months ended 31 August 2024	FTGF Brandywine Global Dynamic US Equity Fund^ for the six months ended 31 August 2023	FTGF ClearBridge US Value Fund β for the six months ended 31 August 2024	FTGF ClearBridge US Value Fund β 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**	**$ 47,156**
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 for the six months ended 31 August 2024	FTGF ClearBridge Tactical Dividend Income Fund for the six months ended 31 August 2023	FTGF ClearBridge US Equity Sustainability Leaders Fund for the six months ended 31 August 2024	FTGF ClearBridge US Equity Sustainability Leaders Fund for the six months ended 31 August 2023	FTGF ClearBridge Global Growth Fund^ for the six months ended 31 August 2024	FTGF ClearBridge Global Growth Fund^ for the six months ended 31 August 2023	FTGF ClearBridge Infrastructure Value Fund^ for the six months ended 31 August 2024	FTGF ClearBridge Infrastructure Value Fund^ 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**	**€ (20,220)**
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)*

(000's)	FTGF Royce Global Small Cap Premier Fund^ for the six months ended 31 August 2024	FTGF Royce Global Small Cap Premier Fund^ for the six months ended 31 August 2023	Legg Mason US Equity Fund^ for the six months ended 31 August 2024	Legg Mason US Equity Fund^ for the six months ended 31 August 2023	Franklin MV European Equity Growth and Income Fund^ for the six months ended 31 August 2024	Franklin MV European Equity Growth and Income Fund^ for the six months ended 31 August 2023	FTGF Franklin MV Asia Pacific Ex Japan Equity Growth and Income Fund^ for the six months ended 31 August 2024	FTGF Franklin MV Asia Pacific Ex Japan Equity Growth and Income Fund^ for the six months ended 31 August 2023
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**	**$ –**	**$ –**	**€ –**	**€ –**	**$ –**	**$ –**

(000's)	Legg Mason Martin Currie Asia Pacific Fund^ for the six months ended 31 August 2024	Legg Mason Martin Currie Asia Pacific Fund^ for the six months ended 31 August 2023	Legg Mason Martin Currie European Absolute Alpha Fund^ for the six months ended 31 August 2024	Legg Mason Martin Currie European Absolute Alpha Fund^ for the six months ended 31 August 2023	Legg Mason Martin Currie Global Resources Fund^ for the six months ended 31 August 2024	Legg Mason Martin Currie Global Resources Fund^ for the six months ended 31 August 2023	Legg Mason Martin Currie Greater China Fund^ for the six months ended 31 August 2024	Legg Mason Martin Currie Greater China Fund^ for the six months ended 31 August 2023
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	**$ –**	**$ –**	**€ –**	**€ –**	**$ –**	**$ –**	**$ –**	**$ –**

(000's)	Franklin Responsible Income 2028 Fund^ for the six months ended 31 August 2024	Franklin Responsible Income 2028 Fund^ for the six months ended 31 August 2023	Franklin Responsible Income 2029 Fund^α for the six months ended 31 August 2024	Franklin Responsible Income 2029 Fund^α for the six months ended 31 August 2023	Franklin Templeton Global Funds Plc for the six months ended 31 August 2024	Franklin Templeton Global Funds Plc for the six months ended 31 August 2023
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	
	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)

	For the period ended	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
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	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
FTGF Western Asset Euro Core Plus Bond Fund^λ		
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)

	For the period ended	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
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	
	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)

	For the period ended	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
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	
	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)

	For the period ended	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
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	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
FTGF Western Asset Global Credit Fund^		
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^		
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)

	For the period ended	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
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	
	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)

	For the period ended	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
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	
	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	–

	For the period ended	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
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	
	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

	For the period ended	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
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	
	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)

	For the period ended	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
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	
	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)

	For the period ended	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
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	
	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)

	For the period ended	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
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	
	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)

	For the period ended	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
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	
	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

	For the period ended	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
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	
	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)

	For the period ended	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
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	
	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	–

	For the period ended	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
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	
	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)

	For the period ended	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
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	
	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)	–

	For the period ended	
	31 August 2024 Shares (000's)	**31 August 2023 Shares (000's)**
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
FTGF Western Asset US Government Liquidity Fund	
Class A	0.800%
Class B	1.050%
Class C	1.300%
Class E	1.400%
Class X	0.600%
Premier Class	0.300%
LM Class	None
Class A (G)	0.800%
Class L (G)	0.800%
FTGF Western Asset US Core Bond Fund	
Class A	0.800%
Class B	1.050%
Class C	1.300%
Class E	1.400%
Class F	0.550%[1]
Class R	0.400%
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%.

Fund Name	Maximum Management Fee
FTGF Western Asset US Core Plus Bond Fund	
Class A	1.000%
Class B	1.250%
Class C	1.500%
Class E	1.600%
Class F	0.550%
Class R	0.600%
Class T	1.000%
S Class	0.270%
Class X	0.300%
Premier Class	0.300%
Class P1	0.300%
Class P2	0.300%
LM Class	None
Class A (G)	1.150%
Class B (G)	1.650%
Class L (G)	1.650%

^ 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
FTGF Western Asset Euro Core Plus Bond Fund^	
Class A	0.800%
Class B	1.050%
Class C	1.300%
Class E	1.400%
Class F	0.550%
Class R	0.400%
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%
FTGF Western Asset Global Multi Strategy Fund	
Class A	1.100%
Class B	1.350%
Class C	1.600%
Class E	1.700%
Class F	0.650%
Class R	0.700%
Class T	1.100%
Class X	0.550%
Premier Class	0.400%
S Class	0.400%
Class P1	0.400%
Class P2	0.400%
LM Class	None
FTGF Western Asset US High Yield Fund	
Class A	0.950%
Class B	1.200%
Class C	1.450%
Class E	1.550%
Class F	0.700%
Class R	0.550%
Class T	0.950%
Class X	0.450%
Premier Class	0.450%
S Class	0.450%
Class P1	0.300%
Class P2	0.450%
LM Class	None
Class A (G)	1.150%
Class L (G)	1.650%
Class GF	0.950%
FTGF Western Asset Global High Yield Fund	
Class A	0.950%
Class B	1.200%
Class C	1.450%
Class E	1.550%
Class F	0.700%
Class R	0.850%
Class T	0.950%
Class X	0.450%
Premier Class	0.450%
S Class	0.450%
Class P1	0.300%
Class P2	0.450%
LM Class	None
Class A (G)	1.250%
Class L (G)	1.750%
FTGF Western Asset Asian Opportunities Fund	
Class A	1.100%
Class B	1.350%
Class C	1.600%
Class E	1.700%
Class F	0.850%
Class R	0.700%
Class T	1.100%
Class X	0.600%
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	
Class A	0.850%
Class B	1.100%
Class C	1.350%
Class E	1.450%
Class F	0.600%
Class R	0.450%
Class T	0.850%
Class X	0.350%
Premier Class	0.350%
S Class	0.350%
Class P1	0.350%
Class P2	0.250%
LM Class	None

Fund Name	Maximum Management Fee
FTGF Western Asset Global Core Plus Bond Fund^	
Class A	0.900%
Class B	1.150%
Class C	1.400%
Class E	1.500%
Class F	0.650%
Class R	0.500%
Class T	0.900%
Class X	0.400%
Premier Class	0.400%
S Class	0.400%
Class P1	0.300%
Class P2	0.400%
LM Class	None
FTGF Western Asset Global Credit Fund^	
Class A	0.850%
Class B	1.100%
Class C	1.350%
Class E	1.450%
Class F	0.600%
Class R	0.650%
Class T	0.850%
Class X	0.350%
Premier Class	0.350%
S Class	0.350%
Class P1	0.200%
Class P2	0.350%
LM Class	None
FTGF Western Asset Macro Opportunities Bond Fund^	
Class A	1.500%
Class B	1.750%
Class C	2.000%
Class E	2.100%
Class F	1.250%
Class R	1.100%
Class T	1.500%
Class X	1.000%
Class Y	1.000%
Premier Class	1.000%
S Class	1.000%
Class P1	1.000%
Class P2	0.600%
LM Class	None
FTGF Western Asset Multi-Asset Credit Fund^	
Class A	1.250%
Class B	1.500%
Class C	1.750%
Class E	1.850%
Class F	0.800%
Class R	0.750%
Class T	1.250%
Class X	0.625%
Premier Class	0.600%
S Class	0.600%
Class P1	0.600%
Class P2	0.400%
LM Class	None
FTGF Western Asset Structured Opportunities Fund^	
Class D	1.200%
Class F	1.200%
Class M	0.600%
Premier Class	0.600%
S Class	0.600%
Class P1	0.600%
Class P2	0.600%
LM Class	None
FTGF Western Asset US Mortgage-Backed Securities Fund^	
Class A	1.000%
Class B	1.250%
Class C	1.500%
Class E	1.600%
Class F	0.550%
Class R	0.600%
Class X	0.500%
Premier Class	0.300%
S Class	0.300%
Class P1	0.300%
Class P2	0.300%
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
FTGF Brandywine Global Fixed Income Fund	
Class A	1.100%
Class B	1.350%
Class C	1.600%
Class E	1.700%
Class F	0.850%
Class R	0.700%
Class T	1.100%
Class X	0.600%
Premier Class	0.600%
S Class	0.600%
Class P1	0.600%
Class P2	0.600%
LM Class	None
FTGF Brandywine Global Fixed Income Absolute Return Fund^	
Class A	1.350%
Class B	1.600%
Class C	1.850%
Class E	1.950%
Class F	1.100%
Class J	0.900%
Class R	0.950%
Class X	0.900%
Premier Class	0.900%
S Class	0.900%
Class P1	0.900%
Class P2	0.900%
LM Class	None
FTGF Brandywine Global High Yield Fund^	
Class A	1.100%
Class F	0.750%
Class T	1.100%
Class X	0.550%
Premier Class	0.550%
S Class	0.550%
Class P1	0.550%
Class P2	0.330%
LM Class	None
FTGF Brandywine Global Opportunistic Fixed Income Fund	
Class A	1.150%
Class B	1.400%
Class C	1.650%
Class E	1.750%
Class F	0.900%
Class R	0.750%
Class T	1.150%
Class X	0.650%
Premier Class	0.650%
S Class	0.650%
Class P1	0.650%
Class P2	0.650%
LM Class	None
FTGF Brandywine Global Income Optimiser Fund	
Class A	1.100%
Class B	1.350%
Class C	1.600%
Class E	1.700%
Class F	0.800%
Class J	0.450%
Class R	0.700%
Class T	1.100%
Class X	0.450%
Premier Class	0.450%
S Class	0.450%
Class P1	0.450%
Class P2	0.350%
LM Class	None
FTGF Brandywine Global Credit Opportunities Fund^	
Class A	1.650%
Class B	1.900%
Class C	2.150%
Class E	2.250%
Class F	1.300%
Class J	0.750%
Class R	1.250%
Class T	1.650%
Class X	1.150%
Premier Class	1.150%
S Class	1.150%
Class P1	0.750%
Class P2	1.150%
LM Class	None
FTGF Brandywine Global Enhanced Absolute Return Fund^	
Class A	2.000%
Class T	2.000%
Class X	1.150%
Premier Class	1.150%
S Class	1.000%
Class P1	1.150%
Class P2	1.150%
LM Class	None

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

Fund Name	Maximum Management Fee
FTGF Brandywine Global Multi-Sector Impact Fund^	
Class A	1.100%
Class B	1.350%
Class C	1.600%
Class E	1.700%
Class F	0.800%
Class J	0.450%
Class R	0.700%
Class T	1.100%
Class X	0.550%
Premier Class	0.550%
S Class	0.550%
Class P1	0.350%
Class P2	0.550%
LM Class	None
FTGF Brandywine Global – US Fixed Income Fund^	
Class A	0.800%
Class B	1.050%
Class C	1.300%
Class E	1.400%
Class F	0.550%
Class R	0.600%
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
FTGF ClearBridge US Value Fund	
Class A	1.350%
Class B	1.850%
Class C	1.850%
Class E	2.100%
Class F	1.100%
Class R	0.850%
Class T	1.350%
Class X	0.675%
Premier Class	0.675%
S Class	0.525%
Class P1	0.675%
Class P2	0.675%
LM Class	None
FTGF ClearBridge US Appreciation Fund	
Class A	1.250%
Class B	1.750%
Class C	1.750%
Class E	2.000%
Class F	1.000%
Class R	0.750%
Class T	1.250%
Class X	0.625%
Premier Class	0.625%
S Class	0.625%
Class P1	0.625%
Class P2	0.625%
LM Class	None
Class A (G)	1.250%
Class B (G)	1.750%
Class L (G)	1.750%
Class GA	1.420%
Class GE	2.170%
FTGF ClearBridge US Large Cap Growth Fund	
Class A	1.250%
Class B	1.750%
Class C	1.750%
Class E	2.000%
Class F	1.000%
Class R	0.750%
Class T	1.250%
Class X	0.625%
Premier Class	0.625%
S Class	0.525%
Class P1	0.625%
Class P2	0.625%
LM Class	None
Class A (G)	1.250%
Class L (G)	1.750%
Class GA	1.420%

Notes to Financial Statements – *(continued)*

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

Fund Name	Maximum Management Fee
FTGF ClearBridge US Aggressive Growth Fund	
Class A	1.300%
Class B	1.800%
Class C	1.800%
Class E	2.050%
Class F	1.050%
Class R	0.800%
Class T	1.300%
Class X	0.650%
Premier Class	0.650%
S Class	0.650%
Class P1	0.650%
Class P2	0.650%
LM Class	None
Class A (G)	1.300%
Class B (G)	1.800%
Class L (G)	1.800%
Class GA	1.420%
Class GE	2.170%
FTGF ClearBridge Tactical Dividend Income Fund	
Class A	1.250%
Class B	1.750%
Class C	1.750%
Class E	2.000%
Class F	1.000%
Class R	0.800%
Class T	1.250%
Class X	0.625%
Premier Class	0.625%
S Class	0.625%
Class P1	0.625%
Class P2	0.625%
LM Class	None
FTGF ClearBridge US Equity Sustainability Leaders Fund^	
Class A	1.200%
Class B	1.700%
Class C	1.700%
Class E	1.950%
Class F	0.950%
Class R	0.700%
Class T	1.200%
Class X	0.600%
Premier Class	0.600%
S Class	0.500%
Class P1	0.500%
Class P2	0.400%
LM Class	None
FTGF ClearBridge Global Growth Fund^	
Class A	1.300%
Class B	1.800%
Class C	1.800%
Class E	2.050%
Class F	1.050%
Class R	0.800%
Class T	1.300%
Class X	0.650%
Premier Class	0.650%
S Class	0.650%
Class P1	0.550%
Class P2	0.650%
LM Class	None
FTGF ClearBridge Infrastructure Value Fund^	
Class A	1.500%
Class B	2.000%
Class C	2.000%
Class E	2.250%
Class F	1.250%
Class R	1.000%
Class T	1.500%
Class X	0.750%
Premier Class	0.750%
S Class	0.600%
Class P1	0.750%
Class P2	0.750%
LM Class	None
FTGF ClearBridge Global Infrastructure Income Fund	
Class A	1.500%
Class B	2.000%
Class C	2.000%
Class E	2.250%
Class F	1.250%
Class R	1.000%
Class T	1.500%
Class X	0.750%
Premier Class	0.750%
S Class	0.600%
Class P1	0.750%
Class P2	0.400%
LM Class	None

Fund Name	Maximum Management Fee
FTGF ClearBridge Global Sustainability Improvers Fund^	
Class A	1.300%
Class B	1.800%
Class C	1.800%
Class E	2.050%
Class F	1.050%
Class R	0.800%
Class T	1.300%
Class X	0.650%
Premier Class	0.650%
S Class	0.650%
Class P1	0.650%
Class P2	0.300%
LM Class	None
FTGF Royce US Small Cap Opportunity Fund	
Class A	1.500%
Class B	2.000%
Class C	2.000%
Class E	2.250%
Class F	1.250%
Class R	1.000%
Class T	1.500%
Class X	0.750%
Premier Class	0.750%
S Class	0.600%
Class P1	0.750%
Class P2	0.750%
LM Class	None
FTGF Royce US Smaller Companies Fund	
Class A	1.500%
Class B	2.000%
Class C	2.000%
Class E	2.250%
Class F	1.250%
Class R	1.000%
Class T	1.500%
Class X	0.750%
Premier Class	0.750%
S Class	0.750%
Class P1	0.750%
Class P2	0.750%
LM Class	None
Class A (G)	1.250%
Class L (G)	1.750%
FTGF Royce Global Small Cap Premier Fund^	
Class A	1.500%
Class B	2.000%
Class C	2.000%
Class E	2.250%
Class F	1.250%
Class R	1.000%
Class T	1.500%
Class X	0.750%
Premier Class	0.750%
S Class	0.750%
Class P1	0.550%
Class P2	0.750%
LM Class	None
FTGF Martin Currie Global Long-Term Unconstrained Fund^	
Class A	1.500%
Class B	2.000%
Class C	2.000%
Class E	2.250%
Class F	1.250%
Class R	1.000%
Class T	1.500%
Class X	0.750%
Premier Class	0.750%
S Class	0.750%
Class P1	0.750%
Class P2	0.650%
LM Class	None
FTGF Martin Currie Asia Pacific Urban Trends Income Fund^	
Class A	1.500%
Class B	2.000%
Class C	2.000%
Class D	1.100%
Class E	2.250%
Class F	1.250%
Class R	1.000%
Class T	1.500%
Class X	0.750%
Premier Class	0.750%
S Class	0.750%
Class P1	0.440%
Class P2	0.750%
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
FTGF Martin Currie Global Emerging Markets Fund^	
Class A	1.500%
Class B	2.000%
Class C	2.000%
Class E	2.250%
Class F	1.250%
Class J	0.650%
Class R	1.000%
Class T	1.500%
Class X	0.750%
Premier Class	0.750%
S Class	0.750%
Class P1	0.750%
Class P2	0.650%
LM Class	None
FTGF Martin Currie European Unconstrained Fund^	
Class A	1.500%
Class B	2.000%
Class C	2.000%
Class E	2.250%
Class F	1.250%
Class R	1.000%
Class X	0.750%
Premier Class	0.750%
S Class	0.750%
Class P1	0.650%
Class P2	0.750%
LM Class	None

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

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:

	For the period ended 31 August 2024 in (000's)	
Fund name	**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 in 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:

	For the period ended 31 August 2024 in (000's)
Fund name	**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:

		31 August 2024	
Fund	**Underlying Collective Investment Scheme**	**%**	**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 Depositary Fees

The Bank of New York Mellon SA/NV, Dublin Branch acts as depositary (the "Depositary") 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 depositary 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 Sagger, 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 Depositary. "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

	Currency	Exchange rates as at 31 August 2024
EUR Based Funds	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

	Currency	Exchange rates as at 31 August 2024
GBP Based Funds	United States Dollar	1.3133

* Discounted daily rate, based on ARS Eqy 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 Depositary, who has a credit rating of AA-. Bankruptcy or insolvency by the Depositary may cause the Funds' rights with respect to the cash held by the Depositary to be delayed or limited. The credit rating of the Depositary is highly rated by prominent rating agencies. If the credit quality or financial position of the Depositary 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 Depositary 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 Sagger 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**
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

	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 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**
FTGF Western Asset Short Duration Blue Chip Bond Fund	
Class A US$ Accumulating	1.13
Class A US$ Distributing (M)	1.13
Class A Euro Accumulating (Hedged)	1.13
Class A SEK Accumulating (Hedged)	1.13
Class A SEK Distributing (M) (Hedged)	1.00
Class C US$ Accumulating	1.63
Class C US$ Distributing (M)	1.62
Class E US$ Accumulating	1.72
Class E US$ Distributing (D)	1.72
Class F US$ Accumulating	0.73
Class F US$ Distributing (D)	0.73
Class X Euro Accumulating (Hedged)	0.63
Premier Class US$ Accumulating	0.48
Premier Class CHF Distributing (M) (Hedged)	0.48
Premier Class Euro Accumulating (Hedged)	0.47
Premier Class Euro Distributing (M) (Hedged)	0.47
Premier Class GBP Accumulating (Hedged)	0.48
Premier Class GBP Distributing (M) (Hedged)	0.50
Class P2 US$ Distributing (M) Plus (e)	0.38
Class P2 Euro Accumulating (Hedged)	0.40
Class P2 Euro Distributing (M) (Hedged) Plus (e)	0.38
Class P2 GBP Distributing (M) (Hedged) Plus (e)	0.38
FTGF Western Asset Global Core Plus Bond Fund^	
Class A US$ Distributing (A)	1.20
Class X US$ Accumulating	0.70
Premier Class US$ Accumulating	0.58
Premier Class Euro Accumulating (Hedged)	0.57
Premier Class GBP Accumulating (Hedged)	0.55
Premier Class NZD Accumulating (Hedged)	0.55
Class P1 US$ Accumulating	0.45
Class P1 Euro Accumulating (Hedged)	0.45
LM Class US$ Accumulating	0.20
LM Class CAD Accumulating (Hedged)	0.20
FTGF Western Asset Global Credit Fund^	
Class A US$ Accumulating	1.33
Class A Euro Accumulating (Hedged)	1.34
Class X US$ Accumulating	0.68
Premier Class Euro Accumulating (Hedged)	0.69
Premier Class GBP Accumulating (Hedged)	0.69
LM Class US$ Accumulating	0.33
LM Class Euro Accumulating (Hedged)	0.33

	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 Macro Opportunities Bond Fund^	
Class A US$ Accumulating	1.74
Class A US$ Distributing (M) Plus (e)	1.74
Class A US$ Distributing (S)	1.74
Class A AUD Accumulating (Hedged)	1.74
Class A AUD Distributing (M) (Hedged) Plus (e)	1.74
Class A CHF Accumulating (Hedged)	1.74
Class A CNH Accumulating (Hedged)	1.74
Class A CNH Distributing (M) (Hedged) Plus (e)	1.74
Class A Euro Accumulating (Hedged)	1.74
Class A Euro Distributing (A)	1.74
Class A Euro Distributing (M) (Hedged) Plus (e)	1.74
Class A Euro Distributing (S) (Hedged)	1.74
Class A GBP Accumulating	1.74
Class A GBP Accumulating (Hedged)	1.74
Class A GBP Distributing (M) (Hedged) Plus (e)	1.74
Class A SEK Accumulating (Hedged)	1.74
Class A SGD Accumulating (Hedged)	1.74
Class A SGD Distributing (M) (Hedged) Plus (e)	1.74
Class A SGD Distributing (M) Plus (e)	1.74
Class C US$ Accumulating	2.24
Class C US$ Distributing (S)	2.24
Class A JPY Distributing (M) Plus (e)	1.74
Class A NOK Accumulating (Hedged)	1.74
Class E US$ Accumulating	2.34
Class E US$ Distributing (S)	2.34
Class E Euro Accumulating (Hedged)	2.34
Class F US$ Accumulating	1.34
Class F US$ Distributing (S)	1.34
Class R Euro Accumulating (Hedged)	1.34
Class X US$ Accumulating	1.24
Class X US$ Distributing (M) Plus (e)	1.24
Class X US$ Distributing (S)	1.24
Class X CHF Accumulating (Hedged)	1.24
Class X Euro Accumulating	1.24
Class X Euro Accumulating (Hedged)	1.24
Class X Euro Distributing (A) (Hedged)	1.24
Class X Euro Distributing (M) (Hedged)	1.24
Class X GBP Accumulating	1.24
Class X GBP Accumulating (Hedged)	1.24
Class X GBP Distributing (M) (Hedged) Plus (e)	1.24
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

^ 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 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

	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 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**
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

	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 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**
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

	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 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) $
United States Treasury Bill, zero coupon, due 18/04/2024	45,724
Federal Home Loan Bank Discount Notes, 0.000% due 17/05/2024	43,811
Federal Home Loan Bank Discount Notes, 0.000% due 20/05/2024	36,984
Federal Farm Credit Banks Funding Corp, 5.360% due 12/04/2024	35,000
United States Treasury Bill, zero coupon, due 16/04/2024	34,979
United States Treasury Bill, zero coupon, due 13/08/2024	33,468
Federal Home Loan Bank Discount Notes, 0.000% due 04/04/2024	30,995
Federal Home Loan Bank Discount Notes, 0.000% due 22/04/2024	29,987
United States Treasury Bill, zero coupon, due 14/05/2024	29,815
United States Treasury Bill, zero coupon, due 10/09/2024	29,755
Federal Home Loan Bank Discount Notes, 0.000% due 19/04/2024	29,196
Federal Home Loan Bank Discount Notes, 0.000% due 03/04/2024	25,996
Federal Farm Credit Banks Funding Corp, 5.390%, due 09/09/2024	25,004
United States Treasury Bill, zero coupon, due 18/06/2024	24,836
United States Treasury Bill, zero coupon, due 20/06/2024	24,740
United States Treasury Bill, zero coupon, due 16/07/2024	24,660
United States Treasury Bill, zero coupon, due 03/09/2024	24,632
United States Treasury Bill, zero coupon, due 03/12/2024	24,585
United States Treasury Bill, zero coupon, due 09/04/2024	21,610
Federal Farm Credit Banks Funding Corp, 5.480%, due 11/07/2025	20,017

MAJOR SALES	PROCEEDS (In 000's) $
United States Treasury Bill, zero coupon, due 16/04/2024	61,100
United States Treasury Bill, zero coupon, due 18/04/2024	55,800
Federal Home Loan Bank Discount Notes, 0.000%, due 17/05/2024	44,000
Federal Home Loan Bank Discount Notes, 0.000%, due 22/04/2024	40,000
Federal Home Loan Bank Discount Notes, 0.000%, due 20/05/2024	37,000
United States Treasury Bill, zero coupon, due 21/03/2024	35,000
Federal Farm Credit Banks Funding Corp, 5.360% due 12/04/2024	35,000
United States Treasury Bill, zero coupon, due 13/08/2024	33,800
Federal Home Loan Bank Discount Notes, 0.000%, due 04/04/2024	31,000
United States Treasury Bill, zero coupon, due 28/03/2024	30,200
United States Treasury Bill, zero coupon, due 02/05/2024	30,000
United States Treasury Bill, zero coupon, due 22/08/2024	30,000
United States Treasury Bill, zero coupon, due 14/05/2024	30,000
Federal Home Loan Bank Discount Notes, 0.000%, due 19/04/2024	29,200
United States Treasury Bill, zero coupon, due 12/03/2024	26,500
Federal Home Loan Bank Discount Notes, 0.000%, due 03/04/2024	26,000
United States Treasury Bill, zero coupon, due 26/03/2024	25,000
United States Treasury Bill, zero coupon, due 09/05/2024	25,000
United States Treasury Bill, zero coupon, due 20/06/2024	25,000
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) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	34,500
United States Treasury Note/Bond, 4.750%, due 15/11/2053	1,884
Ginnie Mae, 30 year, TBA 0.000%	1,303
Ginnie Mae, 30 year, TBA 0.000%	1,277
United States Treasury Note/Bond, 4.250%, due 30/06/2031	1,118
Ginnie Mae, 30 year, TBA 0.000%	1,110
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,108
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,103
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,000
United States Treasury Note/Bond, 4.625%, due 31/05/2031	909
Ginnie Mae, 30 year, TBA 0.000%	897
Ginnie Mae, 30 year, TBA 0.000%	813
Ginnie Mae II Pool 'MA8202', 5.000%, due 20/08/2052	795
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	765
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	764
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	738
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	708
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	706
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	703
Ginnie Mae, 30 year, TBA 0.000%	700

MAJOR SALES	PROCEEDS (In 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	36,222
United States Treasury Note/Bond, 3.625%, due 15/05/2053	4,849
United States Treasury Note/Bond, 4.000%, due 31/01/2031	2,645
Ginnie Mae, 30 year, TBA, 5.000%	2,445
Freddie Mac Pool 'RA9639', 6.000%, due 01/08/2053	1,972
United States Treasury Note/Bond, 3.875%, due 15/05/2043	1,804
United States Treasury Note/Bond, 3.625%, due 15/02/2053	1,403
Ginnie Mae, 30 year, TBA 0.000%	1,305
Ginnie Mae, 30 year, TBA 0.000%	1,255
United States Treasury Note/Bond, 4.250%, due 28/02/2031	1,212
Fannie Mae Pool 'CB1301', 2.500%, due 01/08/2051	1,203
United States Treasury Note/Bond, 4.375%, due 15/08/2043	1,162
United States Treasury Note/Bond, 2.875%, due 15/05/2052	1,141
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,116
Ginnie Mae, 30 year, TBA 0.000%	1,109
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,108
Suzano Austria GmbH, 6.000%, due 15/01/2029	1,091
Fannie Mae or Freddie Mac, 30 year, TBA, 4.500%	1,044
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,004
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) $
United States Treasury Note/Bond, 4.250%, due 30/06/2031	37,974
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	10,234
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	8,201
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	7,050
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	6,519
Ginnie Mae, 30 year, TBA, 0.000%	6,270
United States Treasury Note/Bond, 4.750%, due 15/11/2043	6,267
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,994
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,956
United States Treasury Note/Bond, 4.625%, due 31/05/2031	5,472
United States Treasury Bill, zero coupon, due 09/05/2024	5,297
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,261
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	5,121
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,062

MAJOR SALES	PROCEEDS (In 000's) $
United States Treasury Note/Bond, 4.250%, due 30/06/2031	23,818
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	10,477
Ginnie Mae, 30 year, TBA, 5.000%	8,991
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	7,107
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	6,546
Ginnie Mae, 30 year, TBA, 0.000%	6,307
United States Treasury Bill, zero coupon, due 09/05/2024	6,142
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	6,015
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,999
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,319
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	5,141
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	5,132
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,093
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) $
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,841
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,726
Ginnie Mae, 30 year, TBA, 0.000%	4,666
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,651
Ginnie Mae II Pool 'MA8202', 5.000%, due 20/08/2052	3,268
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	3,266

MAJOR SALES	PROCEEDS (In 000's) $
United States Treasury Inflation Indexed Bonds, 1.125%, due 15/01/2033	4,831
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,760
Ginnie Mae, 30 year, TBA, 0.000%	4,678
Ginnie Mae, 30 year, TBA, 5.500%	4,674
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,628
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) €
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	4,900
United States Treasury Note/Bond, 3.875%, due 15/08/2033	1,006
Bundesrepublik Deutschland Bundesanleihe, 2.300%, due 15/02/2033	992
Bundesrepublik Deutschland Bundesanleihe, 1.700%, due 15/08/2032	901
Bundesrepublik Deutschland Bundesanleihe, 0.250%, due 15/02/2027	469
French Republic Government Bond OAT, 3.500%, due 25/11/2033	437
Ginnie Mae II Pool 'MA9422', 5.000%, due 20/01/2054	273
Ginnie Mae, 30 year, TBA, 0.000%	186
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	150
United States Treasury Note/Bond, 4.250%, due 28/02/2029	148
Ginnie Mae II Pool 'MA7312', 2.500%, due 20/04/2051	107
Fannie Mae Pool 'CA7240', 2.500%, due 01/10/2050	107
Ginnie Mae II Pool 'MA6930', 2.000%, due 20/10/2050	98
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	94
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	94
Ginnie Mae, 30 year, TBA, 0.000%	94
Ginnie Mae, 30 year, TBA, 0.000%	93
Ginnie Mae, 30 year, TBA, 0.000%	93
Ginnie Mae II Pool, 5.000%, due 20/02/2054	91
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	90

MAJOR SALES	PROCEEDS (In 000's) €
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	5,685
Bundesrepublik Deutschland Bundesanleihe, 1.700%, due 15/08/2032	3,675
Netherlands Government Bond, 144A, 0.000%, due 15/07/2030	2,175
Italy Buoni Poliennali Del Tesoro, Series 31Y, 144A, 3.250%, due 01/09/2046	2,120
French Republic Government Bond OAT, 3.250%, due 25/05/2045	1,776
French Republic Government Bond OAT, 0.000%, due 25/11/2030	1,760
Republic of Austria Government Bond, 144A, 0.900%, due 20/02/2032	1,158
Export-Import Bank of Korea, 0.375%, due 26/03/2024	1,150
Kingdom of Belgium Government Bond, Series 71, 3.750%, due 22/06/2045	1,049
European Stability Mechanism, Series EUR, 0.750%, due 05/09/2028	1,037
United States Treasury Note/Bond, 3.875%, due 15/08/2033	1,037
Bundesrepublik Deutschland Bundesanleihe, 2.300%, due 15/02/2033	1,010
Spain Government Bond, Series 30Y, 144A, 2.700%, due 31/10/2048	929
Italy Buoni Poliennali Del Tesoro, Series 10Y, 2.500%, due 01/12/2032	832
French Republic Government Bond OAT, 0.000%, due 25/05/2032	814
United States Treasury Inflation Indexed Bonds, 1.375%, due 15/07/2033	714
Republic of South Africa Government International Bond, 4.300%, due 12/10/2028	705
Banco Santander SA, 2.500%, due 18/03/2025	692
Deutsche Bundesrepublik Inflation Linked Bond, Series I/L, 0.500%, due 15/04/2030	676
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) $
United States Treasury Note/Bond, 2.000%, due 15/11/2026	7,603
United States Treasury Note/Bond, 4.625%, due 30/04/2029	7,123
United States Treasury Note/Bond, 4.625%, due 30/09/2030	4,980
Fannie Mae Pool 'MA4540', 2.000%, due 01/02/2042	1,967
Lloyds Banking Group Plc, 8.500%, Perpetual	1,731
Ginnie Mae, 30 year, TBA, 5.500%	1,598
Ginnie Mae II Pool 'MA9851', 5.500%, due 20/08/2054	1,598
Ginnie Mae, 30 year, TBA, 0.000%	1,597
Ginnie Mae, 30 year, TBA, 0.000%	1,594
Ginnie Mae, 30 year, TBA, 0.000%	1,585
Ginnie Mae, 30 year, TBA, 0.000%	1,574
Ginnie Mae, 30 year, TBA, 0.000%	1,271
Fannie Mae Pool 'MA4606', 2.000%, due 01/05/2042	1,169
Ginnie Mae, 30 year, TBA, 0.000%	1,059
Air Lease Corp, 3.700%, due 15/04/2030	1,003
Devon Energy Corp, 5.200%, due 15/09/2034	1,000
Dufry One BV, 4.750%, due 18/04/2031	944
OCP SA, 6.750%, due 02/05/2034	936
Pinewood Finco Plc, 6.000%, due 27/03/2030	931
Ginnie Mae, 30 year, TBA, 0.000%	908
Ginnie Mae, 30 year, TBA, 0.000%	907
Ginnie Mae, 30 year, TBA, 6.000%	907
Ginnie Mae, 30 year, TBA, 0.000%	904
Sedgwick Claims Managament, 8.252%, due 30/06/2031	901
Ginnie Mae, 30 year, TBA, 0.000%	900
Caesars Entertainment Inc, 144A, 6.500%, due 15/02/2032	852
Ginnie Mae II Pool 'MA9726', 6.000%, due 20/06/2054	784

MAJOR SALES	PROCEEDS (In 000's) $
United States Treasury Note/Bond, 2.000%, due 30/04/2024	6,225
Fannie Mae Pool 'MA4540', 2.000%, due 01/02/2042	2,028
Lloyds Banking Group Plc, 4.947%, Perpetual	1,707
Ginnie Mae II Pool 'MA9851'. 5.500% due 20/08/2054	1,608
Ginnie Mae, 30 year, TBA, 0.000%	1,598
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%	1,590
Ginnie Mae, 30 year, TBA, 0.000%	1,579
Ginnie Mae, 30 year, TBA, 0.000%	1,252
Fannie Mae Pool 'MA4606', 2.000%, due 01/05/2042	1,209
Orbia Advance Corp SAB de CV, 5.875%, due 17/09/2044	1,112
Ginnie Mae, 30 year, TBA, 0.000%	1,072
Ford Motor Credit Co LLC, 2.748%, due 14/06/2024	990
Allianz SE, 3.200%, Perpetual	970
Ginnie Mae, 30 year, TBA, 0.000%	908
Ginnie Mae, 30 year, TBA, 0.000%	907
Ginnie Mae, 30 year, TBA, 6.000%	907
Ginnie Mae, 30 year, TBA, 0.000%	907
Sedgwick CMS Inc, 9.083%, due 17/02/2028	906
Ginnie Mae, 30 year, TBA, 0.000%	903
Via Celere Desarrollos Inmobiliarios SA, 5.250%, due 01/04/2026	853
American Express Co, 3.550%, Perpetual	832
Freddie Mac STACR REMIC Trust 2021-DNA3, Series 2021 DNA3, Class B1, 144A, 8.822%, due 25/10/2033	819
Ginnie Mae II Pool 'MA9726', 6.000% due 20/06/2054	787
Provincia de Buenos Aires/Government Bonds, 144A, 6.625%, due 01/09/2037	768
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) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	27,513
Royal Caribbean Cruises Ltd, 144A, 6.000%, due 01/02/2033	920
Vericast Corp, 13.029%, due 15/06/2030	883
Vistra Operations Co LLC, 144A, 6.875%, due 15/04/2032	720
Rent-A-Center Inc/TX, 8.002%, due 17/02/2028	652
EquipmentShare.com Inc, 144A, 8.625%, due 15/05/2032	539
Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 144A, 7.000%, due 15/07/2031	521
Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	499
Sotera Health Holdings LLC, 144A, 7.375%, due 01/06/2031	490
Starwood Property Trust Inc, 144A, 7.250%, due 01/04/2029	475
Howard Midstream Energy Partners LLC, 144A, 7.375%, due 15/07/2032	465
United Rentals North America Inc, 144A, 6.125%, due 15/03/2034	465
Endo Inc	463
Masterbrand Inc, 144A, 7.000%, due 15/07/2032	455
RR Donnelley & Sons Co, 144A, 10.875%, due 01/08/2029	421
Amentum Escrow Corp, 144A, 7.250%, due 01/08/2032	380
ZF North America Capital Inc, 144A, 6.875%, due 23/04/2032	370
Station Casinos LLC, 7.594%, due 07/03/2031	358
Equitrans Midstream Corp – Preferred Stock	355
Tutor Perini Corp, 144A, 11.875%, due 30/04/2029	352

MAJOR SALES	PROCEEDS (In 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	28,079
Barclays Plc, 8.000%, Perpetual	1,279
Vericast Corp, 144A, 11.000%, due 15/09/2026	883
Hudbay Minerals Inc, 144A, 6.125%, due 01/04/2029	845
Global Aircraft Leasing Co Ltd, 144A, 6.500%, due 15/09/2024	756
United Rentals North America Inc, 5.250%, due 15/01/2030	746
Vistra Operations Co LLC, 144A, 6.875%, due 15/04/2032	720
Rent-A-Center Inc/TX, 8.002%, due 17/02/2028	655
Royal Caribbean Cruises Ltd, 144A, 6.250%, due 15/03/2032	638
SilverBow Resources Inc, 144A, 13.135%, due 15/12/2028	601
Caesars Entertainment Inc, 144A, 7.000%, due 15/02/2030	517
Nabors Industries Ltd, 144A, 7.250%, due 15/01/2026	509
Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 6.625%, due 15/07/2026	500
NCL Finance Ltd, 144A, 6.125%, due 15/03/2028	488
AMC Entertainment Holdings Inc, 144A, 7.500%, due 15/02/2029	473
Bath & Body Works Inc, 144A, 6.625%, due 01/10/2030	472
Par Pharmaceutical Inc, 144A, 7.500%, due 01/04/2027	463
Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 144A, 7.125%, due 15/02/2031	449
Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	442
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) $
United States Treasury Bill, zero coupon, due 01/08/2024	1,747
United States Treasury Bill, zero coupon, due 14/03/2024	1,000
United States Treasury Bill, zero coupon, due 28/03/2024	999
United States Treasury Bill, zero coupon, due 29/08/2024	998
United States Treasury Bill, zero coupon, due 16/04/2024	500
United States Treasury Bill, zero coupon, due 25/04/2024	499
United States Treasury Bill, zero coupon, due 02/07/2024	498
Turkiye Government International Bond, Series 11Y, 4.250%, due 14/04/2026	384
Service Properties Trust, 8.875%, due 15/06/2032	331
Bombardier Inc, 144A, 7.250%, due 01/07/2031	309
Aeropuertos Dominicanos Siglo XXI SA, 144A, 7.000%, due 30/06/2034	300
United States Treasury Bill, zero coupon, due 25/07/2024	300
GFL Environmental Inc, 144A, 6.750%, due 15/01/2031	276
Turk Telekomunikasyon AS, 144A, 7.375%, due 20/05/2029	270
United States Treasury Bill, zero coupon, due 07/05/2024	250
United States Treasury Bill, zero coupon, due 23/04/2024	249
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 144A, 3.250%, due 15/03/2026	241
Marks & Spencer Plc, 144A, 7.125%, due 01/12/2037	235
Charter Communications Operating LLC / Charter Communications Operating Capital, 3.850%, due 01/04/2061	232
Puma International Financing SA, 144A, 7.750%, due 25/04/2029	230
Graphic Packaging International LLC, 144A, 3.500%, due 01/03/2029	225
Open Text Holdings Inc, 4.125%, due 15/02/2030	223
CT Investment GmbH, 6.375%, due 15/04/2030	219
Mersin Uluslararasi Liman Isletmeciligi AS, 144A, 8.250%, due 15/11/2028	206
Brazilian Government International Bond, 6.000%, due 07/04/2026	203
HTA Group Ltd/Mauritius, 144A, 7.500%, due 04/06/2029	202
Station Casinos LLC, 7.594%, due 07/03/2031	200
Alcoa Nederland Holding BV '144A' 7.125% due 15/03/2031	200
Jane Street Group / JSG Finance Inc, 144A, 7.125%, due 30/04/2031	200
Aston Martin Capital Holdings Ltd '144A' 10.000% due 31/03/2029	200
TK Elevator U.S. Newco Inc, 8.588%, due 11/04/2030	199
Flutter Financing BV, 7.585%, due 25/11/2030	199
Telecom Argentina SA, 144A, 9.500%, due 18/07/2031	198
Indonesia Treasury Bond, Series 101, 6.875%, due 15/04/2029	198
OCP SA, 144A, 4.500%, due 22/10/2025	198
IHS Holding Ltd, 144A, 5.625%, due 29/11/2026	194

MAJOR SALES	PROCEEDS (In 000's) $
United States Treasury Bill, zero coupon, due 01/08/2024	1,750
United States Treasury Bill, zero coupon, due 28/03/2024	1,000
United States Treasury Bill, zero coupon, due 14/03/2024	1,000
United States Treasury Bill, zero coupon, due 29/08/2024	1,000
Ford Motor Co, 3.250%, due 12/02/2032	899
Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	842
China Aoyuan Group Ltd, 6.350%, due 08/02/2025	700
Global Aircraft Leasing Co Ltd, 144A, 6.500%, due 15/09/2024	648
Central American Bottling Corp / CBC Bottling Holdco SL / Beliv Holdco SL, 144A, 5.250%, due 27/04/2029	512
United States Treasury Bill, zero coupon, due 25/04/2024	500
United States Treasury Bill, zero coupon, due 02/07/2024	500
United States Treasury Bill, zero coupon, due 05/03/2024	500
United States Treasury Bill, zero coupon, due 16/04/2024	500
Service Properties Trust, 5.500%, due 15/12/2027	487
Telecom Italia SpA/Milano, 144A, 5.303%, due 30/05/2024	430
Turk Telekomunikasyon AS, 144A, 6.875%, due 28/02/2025	415
CSC Holdings LLC, 144A, 5.000%, due 15/11/2031	412
GFL Environmental Inc, 144A, 4.250%, due 01/06/2025	397
Vodafone Group Plc, 4.125%, due 30/05/2025	396
APCOA Parking Holdings GmbH, 144A, 4.625%, due 15/01/2027	366
H&E Equipment Services Inc, 144A, 3.875%, due 15/12/2028	357
JB Poindexter & Co Inc, 144A, 8.750%, due 15/12/2031	350
CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.250%, due 15/01/2034	338
Petroleos del Peru SA, 144A, 4.750%, due 19/06/2032	310
DISH Network Corp, 2.375%, due 15/03/2024	300
United States Treasury Bill, zero coupon, due 25/07/2024	300
Royal Caribbean Cruises Ltd, 144A, 5.500%, due 01/04/2028	293
Colombia Government International Bond, 3.125%, due 15/04/2031	280
Bellis Acquisition Co Plc, 4.500%, due 16/02/2026	277
Las Vegas Sands Corp, 3.200%, due 08/08/2024	270
Comerica Bank, 2.500%, due 23/07/2024	270
NCL Corp Ltd, 144A, 5.875%, due 15/03/2026	268
Samhallsbyggnadsbolaget i Norden AB, 2.375%, due 04/09/2026	252
Mexico Government International Bond, 2.659%, due 24/05/2031	251
United States Treasury Bill, zero coupon, due 23/04/2024	250
United States Treasury Bill, zero coupon, due 07/05/2024	250

FTGF Western Asset Asian Opportunities Fund

MAJOR PURCHASES	COST (In 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	42,840
United States Treasury Note/Bond, 1.500%, due 30/11/2024	9,317
Singapore Government Bond, 1.875%, due 01/10/2051	4,102
Korea Treasury Bond, Series 5403, 3.250%, due 10/03/2054	2,961
International Finance Corp, 6.300%, due 25/11/2024	1,791
Malaysia Government Bond, Series 0220, 2.632%, due 15/04/2031	1,286
India Government Bond, 7.300%, due 19/06/2053	611

MAJOR SALES	PROCEEDS (In 000's) $
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	6,924
Lembaga Pembiayaan Ekspor Indonesia, Series OB, 8.250%, due 15/08/2024	6,371
Australia Government Bond, 3.750%, due 21/04/2037	4,344
Korea Treasury Bond, Series 3006, 1.375%, due 10/06/2030	4,280
Thailand Government Bond, 3.300%, due 17/06/2038	2,992
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) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	69,305
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/08/2029	4,480
Swisscom Finance BV, 3.500%, due 29/08/2028	3,871
Wolters Kluwer NV, 3.250%, due 18/03/2029	3,495
National Australia Bank Ltd, Series emtN, 3.125%, due 28/02/2030	3,342
Anheuser-Busch InBev SA/NV, 3.450%, due 22/09/2031	3,252
Cie Generale des Etablissements Michelin SCA 'EMTN', 3.125%, due 16/05/2031	3,209
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2031	3,029
UnitedHealth Group Inc, 4.700%, due 15/04/2029	2,913
Novo Nordisk Finance Netherlands BV, 3.125%, due 21/01/2029	2,816
Bundesobligation, Series 185, 0.000%, due 16/04/2027	2,709
Nestle Capital Corp, 144A, 4.650%, due 12/03/2029	2,396
Hyundai Capital America, 144A, 5.400%, due 24/06/2031	2,368
Illinois Tool Works Inc, 3.250%, due 17/05/2028	2,262
Eaton Capital UnLtd Co, 3.601%, due 21/05/2031	2,164
Aeroports de Paris SA, 3.375%, due 16/05/2031	2,042
Allianz Finance II BV, 3.250%, due 04/12/2029	1,806
Statkraft AS, 3.375%, due 22/03/2032	1,407
BlackRock Funding Inc, 4.70%, due 14/03/2029	1,378
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2030	1,363
HOWOGE Wohnungsbaugesellschaft mbH, 3.875%, due 05/06/2030	1,294

MAJOR SALES	PROCEEDS (In 000's) $
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	4,469
Bank of New York Mellon Corp/The, 4.947%, due 26/04/2027	4,265
Deutsche Boerse AG, 3.750%, due 28/09/2029	3,570
NTT Finance Corp, 0.010%, due 03/03/2025	3,550
Engie SA, 0.500%, due 24/10/2030	3,472
Citigroup Inc, 3.300%, due 27/04/2025	3,341
Cie Generale des Etablissements Michelin SCA 'EMTN', 3.125%, due 16/05/2031	3,240
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2031	3,086
Union Pacific Corp, 4.750%, due 21/02/2026	2,905
UnitedHealth Group Inc, 4.700%, due 15/04/2029	2,875
Robert Bosch GmbH, 3.625%, due 02/06/2027	2,781
United States Treasury Note/Bond, 1.500%, due 31/01/2027	2,495
Chevron Corp, 1.554%, due 11/05/2025	2,312
LVMH Moet Hennessy Louis Vuitton SE, 3.375%, due 21/10/2025	2,258
Booking Holdings Inc, 0.100%, due 08/03/2025	2,108
United Parcel Service Inc, 1.625%, due 15/11/2025	2,094
Shell International Finance BV, 3.250%, due 11/05/2025	1,744
HSBC Holdings Plc, Series GEN, 0.309%, due 13/11/2026	1,660
Mars Inc, 144A, 2.700%, due 01/04/2025	1,656
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) $
United States Treasury Note/Bond, 4.375%, due 31/08/2028	3,824
United States Treasury Note/Bond, 3.875%, due 15/08/2033	3,216
United States Treasury Note/Bond, 4.625%, due 15/03/2026	2,752
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,320
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,280
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,272
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	2,208
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,207
United States Treasury Bill, zero coupon, due 20/02/2025	2,198
Japan Government Two Year Bond, Series 462, 0.400%, due 01/07/2026	2,033
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	1,952
Japan Government Five Year Bond, Series 170, 0.600%, due 20/06/2029	1,923
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,904
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,897
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%	1,884
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	1,831
Japan Government Five Year Bond, Series 169, 0.500%, due 20/03/2029	1,767
Australia Government Bond, Series 167, 3.750%, due 21/05/2034	1,673
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,599
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, 0.000%	1,471
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	1,406
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,389
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,280
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

MAJOR SALES	PROCEEDS (In 000's) $
United States Treasury Note/Bond, 0.375%, due 15/04/2024	11,549
United States Treasury Note/Bond, 0.250%, due 31/08/2025	5,207
United States Treasury Note/Bond, 4.375%, due 31/08/2028	3,901
United States Treasury Note/Bond, 3.875%, due 15/08/2033	3,306
United States Treasury Inflation Indexed Bonds, 1.375%, due 15/07/2033	2,980
United States Treasury Note/Bond, 4.625%, due 15/03/2026	2,775
Franklin Templeton China Funds – Western Asset China Bond Fund – Class LM	2,474
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,379
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,296
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,277
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,232
Ginnie Mae, 30 year, TBA, 5.000%	1,956
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,949
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	1,910
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,883
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,859
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	1,797
United States Treasury Note/Bond, 1.375%, due 31/10/2028	1,738
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	1,644
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,610
Fannie Mae or Freddie Mac, 30 year, TBA, 5.000%	1,566
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,555
Ginnie Mae, 30 year, TBA, 0.000%	1,545
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,458
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,406
Bundesrepublik Deutschland Bundesanleihe, 0.250%, due 15/08/2028	1,353

FTGF Western Asset Global Credit Fund^

MAJOR PURCHASES	COST (In 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	4,953
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2032	486
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/05/2035	483
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2031	407
United States Treasury Note/Bond, 4.625%, due 30/04/2029	400
Bundesrepublik Deutschland Bundesanleihe, 2.600%, due 15/08/2033	308
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2030	285
Bundesrepublik Deutschland Bundesanleihe, 2.200%, due 15/02/2034	235
Bundesrepublik Deutschland Bundesanleihe, 0.500%, due 15/02/2026	219
Finnair OYJ, 4.750%, due 24/05/2029	217
Intesa Sanpaolo SpA, 7.000%, Perpetual	216
Cie Generale des Etablissements Michelin SCA 'EMTN', 3.375%, due 16/05/2036	215
Vesteda Finance BV 'EMTN', 4.000%, due 07/05/2032	203
Bank of Montreal, 7.300%, due 26/11/2084	202

MAJOR SALES	PROCEEDS (In 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	4,467
United States Treasury Note/Bond, 4.625%, due 30/04/2029	407
UniCredit SpA, 2.000%, due 23/09/2029	366
Bundesrepublik Deutschland Bundesanleihe, 2.600%, due 15/08/2033	307
Barclays Plc, 6.375%, Perpetual	259
Bouygues SA, 3.875%, due 17/07/2031	220
Bundesrepublik Deutschland Bundesanleihe, 0.500%, due 15/02/2026	219
UBS Group AG, 4.125%, due 09/06/2033	215
Cie Generale des Etablissements Michelin SCA 'EMTN', 3.375%, due 16/05/2036	214
Finnair OYJ, 4.750%, due 24/05/2029	214
Vesteda Finance BV 'EMTN', 4.000%, due 07/05/2032	209
Orange SA, 5.000%, Perpetual	208
Snam SpA, 3.875%, due 19/02/2034	206
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) $
Smurfit Kappa Treasury ULC, 144A, 5.438%, due 03/04/2034	200
OCP SA, 6.750%, due 02/05/2034	197
Anheuser-Busch InBev SA/NV, 3.950%, due 22/03/2044	184
Air Lease Corp, 3.700%, due 15/04/2030	183
T-Mobile USA Inc, 3.850%, due 08/05/2036	181
Anglo American Capital Plc, 4.125%, due 15/03/2032	164
United Rentals North America Inc, 144A, 6.125%, due 15/03/2034	160
Energy Transfer LP, 5.600%, due 01/09/2034	160

MAJOR SALES	PROCEEDS (In 000's) $
CA Auto Bank SPA/Ireland, 0.500%, due 13/09/2024	193
Vonovia SE, 0.375%, due 16/06/2027	192
alstria office REIT-AG, 1.500%, due 23/06/2026	188
Goldman Sachs Group Inc/The, 2.875%, due 03/06/2026	185
Blackstone Property Partners Europe Holdings Sarl, 1.625%, due 20/04/2030	161
Allianz SE, 3.200%, Perpetual	160
Smith & Nephew Plc, 4.565%, due 11/10/2029	157
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) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	407,892
United States Treasury Note/Bond, 4.250%, due 30/06/2031	77,409
United States Treasury Note/Bond, 4.125%, due 31/07/2031	76,797
United States Treasury Bill, zero coupon, due 26/09/2024	74,696
United States Treasury Note/Bond, 4.625%, due 31/05/2031	52,605
United States Treasury Bill, zero coupon, due 12/09/2024	49,898
United States Treasury Bill, zero coupon, due 10/10/2024	49,700
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	40,540
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	32,739
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	22,163
Ginnie Mae, 30 year, TBA, 0.000%	20,666
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	18,006
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	16,668
Ginnie Mae, 30 year, TBA, 0.000%	16,127
Ginnie Mae, 30 year, TBA, 0.000%	16,126
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	15,584
Ginnie Mae, 30 year, TBA, 0.000%	15,120
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	14,616
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,596
Fannie Mae or Freddie Mac, 30 year, TBA, 5.000%	13,313

MAJOR SALES	PROCEEDS (In 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	392,036
Republic of Poland Government Bond, Series 0432, 1.750%, due 25/04/2032	59,185
Mexican Bonos, Series M, 7.750%, due 13/11/2042	53,357
Republic of South Africa Government Bond, Series R209, 6.250%, due 31/03/2036	43,309
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	41,144
Ginnie Mae, 30 year, TBA, 5.000%	33,441
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	33,044
India Government Bond, 6.190%, due 16/09/2034	32,753
Indonesia Treasury Bond, Series FR87, 6.500%, due 15/02/2031	31,955
Mexican Bonos, Series M, 8.000%, due 07/11/2047	28,359
Indonesia Treasury Bond, Series FR78, 8.250%, due 15/05/2029	24,573
Teva Pharmaceutical Finance Netherlands III BV, 4.100%, due 01/10/2046	22,724
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	22,364
Ginnie Mae, 30 year, TBA, 0.000%	21,274
Ginnie Mae, 30 year, TBA, 0.000%	20,648
Fannie Mae or Freddie Mac, 30 year, TBA, 5.000%	19,846
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	18,188
Ginnie Mae, 30 year, TBA, 0.000%	17,686
Ginnie Mae, 30 year, TBA, 0.000%	17,666
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) $
Mexican Bonos, Series M, 7.750%, due 23/11/2034	3,766
Inter-American Development Bank, 7.350%, due 06/10/2030	3,234
CSC Holdings LLC, 144A, 11.750%, due 31/01/2029	2,030
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2031	1,874
CoreCivic Inc, 4.750%, due 15/10/2027	1,340
Nexus Buyer LLC, 9.344%, due 18/07/2031	1,266
AB BSL CLO 3 Ltd, Series 2021 3A, Class D, 144A, 8.744%, due 20/10/2034	1,247
CHS/Community Health Systems Inc, 144A, 5.625%, due 15/03/2027	1,240
Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 144A, 7.000%, due 15/07/2031	1,093
Railworks Holdings LP / Railworks Rally Inc, 144A, 8.250%, due 15/11/2028	1,069
Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 144A, 7.125%, due 15/02/2031	1,054
Mitchell International Inc, 8.594%, due 06/06/2031	1,045
AssuredPartners Inc, 0.000%, due 14/02/2031	1,009
AssuredPartners Inc, 8.844%, due 14/02/2031	1,009
BANK 2017-BNK7, Series 2017 BNK7, Class A5, 3.435%, due 15/09/2060	1,007
Flatiron CLO 28 Ltd, Series 2024 1A, Class D1, 144A, 8.267%, due 15/07/2036	1,000
COMM 2015-3BP Mortgage Trust, Series 2015 3BP, Class A, 144A, 3.178%, due 10/02/2035	998
Esab Corp, 144A, 6.250%, due 15/04/2029	985
Sotera Health Holdings LLC, 144A, 7.375%, due 01/06/2031	980
Verus Securitization Trust 2024-4, Series 2024 4, Class A3, 144A, 6.674%, due 25/06/2069	970

MAJOR SALES	PROCEEDS (In 000's) $
MPLX LP, Series A	2,606
Highlands Holdings Bond Issuer Ltd / Highlands Holdings Bond Co-Issuer Inc, 144A, 7.625%, due 15/10/2025	1,629
SilverBow Resources Inc, 144A, 13.135%, due 15/12/2028	1,588
Global Aircraft Leasing Co Ltd, 144A, 6.500%, due 15/09/2024	1,466
United Airlines Inc, 144A, 4.625%, due 15/04/2029	1,465
QVC Inc, 4.450%, due 15/02/2025	1,264
Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 7.625%, due 15/12/2025	1,213
Park-Ohio Industries Inc, 6.625%, due 15/04/2027	1,148
MEG Energy Corp, 144A, 5.875%, due 01/02/2029	1,098
Black Diamond Clo 2019-2 Ltd, Series 2019 2A, Class A1A, 144A, 7.007%, due 23/07/2032	1,094
Nexus Buyer LLC, 9.828%, due 13/12/2028	1,090
KBC Group NV, 4.750%, Perpetual	1,086
Smyrna Ready Mix Concrete LLC, 144A, 8.875%, due 15/11/2031	1,059
AssuredPartners Inc, 0.000%, due 14/02/2031	1,009
Grippen Park CLO Ltd, Series 2017 1A, Class D, 144A, 8.879%, due 20/01/2030	1,003
Tutor Perini Corp, 144A, 6.875%, due 01/05/2025	1,000
Occidental Petroleum Corp, 2.900%, due 15/08/2024	1,000
Carnival Corp, 144A, 5.750%, due 01/03/2027	992
CHS/Community Health Systems Inc, 144A, 6.000%, due 15/01/2029	981
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) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	94,660
Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B2, 144A, 11.349%, due 25/10/2041	6,035
Freddie Mac STACR REMIC Trust 2022-DNA2, Series 2022 DNA2, Class B2, 144A, 13.849%, due 25/02/2042	4,435
BX Commercial Mortgage Trust 2024-BIO2, Series 2024 BIO2, Class D, 144A, 7.970%, due 13/08/2041	3,980
AGNC Investment Corp, Series F	3,947
Freddie Mac STACR REMIC Trust 2021-HQA4, Series 2021 HQA4, Class B2, 144A, 12.349%, due 25/12/2041	3,871

MAJOR SALES	PROCEEDS (In 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	80,915
Redwood Funding Trust 2019-1, Series 2019 1, Class PT, 144A, 4.968%, due 27/09/2024	12,260
FRESB 2018-SB48 Mortgage Trust, Series 2018 SB48, Class B, 144A, 4.743%, due 25/02/2038	10,005
Connecticut Avenue Securities Trust 2019-R05, Series 2019 R05, Class 1B1, 144A, 9.563%, due 25/07/2039	4,937
Magnolia Finance, 8.552%, due 09/08/2024	4,598
Connecticut Avenue Securities Trust 2019-R07, Series 2019 R07, Class 1B1, 144A, 8.863%, due 25/10/2039	4,581

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Statement of Major Portfolio Changes – *(continued)*

FTGF Western Asset Structured Opportunities Fund^ – (continued)

MAJOR PURCHASES	COST (In 000's) $
Connecticut Avenue Securities Trust 2022-R01, Series 2022 R01, Class 1B2, 144A, 11.349%, due 25/12/2041	3,173
Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3, Series 2017 BNK3, Class E, 144A, 4.640%, due 15/02/2050	3,153
Citigroup Commercial Mortgage Trust 2015-P1, Series 2015 P1, Class E, 144A, 4.514%, due 15/09/2048	3,048
BWAY 2013-1515 Mortgage Trust, Series 2013 1515, Class F, 144A, 4.058%, due 10/03/2033	2,971
Connecticut Avenue Securities Trust 2022-R02, Series 2022 R02, Class 2B2, 144A, 12.999%, due 25/01/2042	2,755
NYMT Loan Trust Series 2024-BPL2, Series 2024 BPL2, Class A2, 144A, 6.811%, due 25/05/2039	2,750
BRAVO Residential Funding Trust 2024-NQM5, Series 2024 NQM5, Class A3, 144A, 6.158%, due 25/06/2064	2,500
SMB Private Education Loan Trust 2024-D, Series 2024 D, Class D, 144A, 7.510%, due 15/07/2053	2,499
SEB Funding LLC, Series 2024 1A, Class A2, 144A, 7.386%, due 30/04/2054	2,370
Freddie Mac STACR Trust 2018-DNA3, Series 2018 DNA3, Class B2, 144A, 13.213%, due 25/09/2048	2,363
Towd Point Mortgage Trust 2017-3, Series 2017 3, Class B5, 144A, 3.850%, due 25/07/2057	2,271
MFA Financial Inc, Series C	2,171
Fannie Mae REMICS, Series 2021 8, Class DI, 3.500%, due 25/03/2051	2,140
New Residential Mortgage Loan Trust 2024-RTL1, Series 2024 RTL1, Class M1, 144A, 9.229%, due 25/03/2039	2,136
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

MAJOR SALES	PROCEEDS (In 000's) $
Fannie Mae Connecticut Avenue Securities, Series 2016 C02, Class 1B, 17.686%, due 25/09/2028	4,265
Fieldstone Mortgage Investment Trust Series 2005-2, Series 2005 2, Class M3, 6.215%, due 25/12/2035	4,105
Fannie Mae Connecticut Avenue Securities, Series 2016 C03, Class 1B, 17.186%, due 25/10/2028	3,405
CSMC 2014-USA OA LLC, Series 2014 USA, Class F, 144A, 4.373%, due 15/09/2037	3,280
Freddie Mac STACR Debt Notes 2016-DNA4, Series 2016 DNA4, Class B, 14.063%, due 25/03/2029	3,061
BHMS 2018-MZB, Series 2018 MZB, Class MZB, 144A, 12.270%, due 15/07/2025	2,903
JPMBB Commercial Mortgage Securities Trust 2014-C25, Series 2014 C25, Class D, 144A, 3.932%, due 15/11/2047	2,846
Fannie Mae Connecticut Avenue Securities, Series 2016 C06, Class 1B, 14.713%, due 25/04/2029	2,601
Fannie Mae REMICS, Series 2021 8, Class DI, 3.500%, due 25/03/2051	2,098
Venture Global Calcasieu Pass LLC, 144A, 4.125%, due 15/08/2031	1,917
Royal Caribbean Cruises Ltd, 144A, 6.250%, due 15/03/2032	1,885
Lithia Motors Inc, 144A, 4.375%, due 15/01/2031	1,841
Carnival Corp, 144A, 6.000%, due 01/05/2029	1,818
BX Trust 2018-GW MZ, Series 2018 GWMZ, Class MC, 144A, 11.122%, due 15/05/2037	1,724

FTGF Western Asset US Mortgage-Backed Securities Fund^

MAJOR PURCHASES	COST (In 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	217,062
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	31,965
Ginnie Mae, 30 year, TBA, 0.000%	30,635
Ginnie Mae, 30 year, TBA, 0.000%	28,721
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%	23,972
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	20,992
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	20,742
Ginnie Mae, 30 year, TBA, 0.000%	19,859
United States Treasury Bill, zero coupon, due 29/11/2024	18,812
United States Treasury Bill, zero coupon, due 15/05/2025	18,410
Ginnie Mae, 30 year, TBA, 0.000%	17,468
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	17,113
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	17,015
Ginnie Mae, 30 year, TBA, 0.000%	15,999
Ginnie Mae, 30 year, TBA, 0.000%	15,986
Ginnie Mae, 30 year, TBA, 0.000%	15,418
Ginnie Mae, 30 year, TBA, 6.000%	15,223
Fannie Mae Pool 'MA4570', 2.000%, due 01/03/2042	14,985
Ginnie Mae, 30 year, TBA, 0.000%	14,493
Freddie Mac Pool 'SD5299', 6.000%, due 01/04/2054	14,372
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,916
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,463
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	13,356
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,202
Fannie Mae Pool 'FS0835', 2.500%, due 01/03/2052	13,027
Freddie Mac Pool 'SD5625', 6.500%, due 01/12/2053	12,895
Freddie Mac Pool 'RA6622', 2.500%, due 01/01/2052	12,418
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	12,369
Fannie Mae Pool 'BO5026', 3.000%, due 01/12/2049	11,962
Ginnie Mae, 30 year, TBA, 0.000%	11,854

MAJOR SALES	PROCEEDS (In 000's) $
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%	31,770
Ginnie Mae, 30 year, TBA, 0.000%	30,656
Ginnie Mae, 30 year, TBA, 0.000%	28,781
Ginnie Mae, 30 year, TBA, 2.000%	28,202
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	27,319
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	23,498
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	21,523
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	20,724
Ginnie Mae, 30 year, TBA, 0.000%	19,929
United States Treasury Bill, zero coupon, due 29/11/2024	18,840
Ginnie Mae, 30 year, TBA, 0.000%	17,529
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	17,285
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	17,177
Ginnie Mae, 30 year, TBA, 0.000%	16,151
Ginnie Mae, 30 year, TBA, 0.000%	16,092
Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	16,017
Ginnie Mae, 30 year, TBA, 0.000%	15,459
Ginnie Mae, 30 year, TBA, 6.000%	15,293
Ginnie Mae, 30 year, TBA, 0.000%	14,516
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,823
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,440
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	13,378
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,352
Ginnie Mae II Pool 'MA8197', 2.500%, due 20/08/2052	12,056
Fannie Mae Pool 'FM9579', 2.000%, due 01/07/2051	11,944
Ginnie Mae II Pool 'MA7534', 2.500%, due 20/08/2051	11,937
Ginnie Mae, 30 year, TBA, 2.500%	11,854
Ginnie Mae II Pool 'MA8800', 5.000%, due 20/04/2053	11,730
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	11,586

Western Asset UCITS SMASh Series Core Plus Completion Fund^

MAJOR PURCHASES	COST (In 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	2,310
United States Treasury Note/Bond, 4.625%, due 31/05/2031	1,408
Ginnie Mae, 30 year, TBA, 5.000%	99
Ginnie Mae II Pool 'MA9422', 5.000%, due 20/01/2054	98
Ginnie Mae II Pool 'MA9850', 5.000%, due 20/08/2054	98
Ginnie Mae, 30 year, TBA, 0.000%	98
Ginnie Mae, 30 year, TBA, 0.000%	98
Ginnie Mae, 30 year, TBA, 0.000%	98
Ginnie Mae II Pool 'MA9540', 5.000%, due 20/03/2054	97
Ginnie Mae, 30 year, TBA, 0.000%	97
Ginnie Mae II Pool 'MA9667', 5.000%, due 20/05/2054	96

MAJOR SALES	PROCEEDS (In 000's) $
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	528
United States Treasury Inflation Indexed Bonds, 1.125%, due 15/01/2033	241
United States Treasury Note/Bond, 3.625%, due 31/03/2030	241
United States Treasury Note/Bond, 3.625%, due 31/03/2028	127
United States Treasury Note/Bond, 4.000%, due 31/07/2030	119
Vale Overseas Ltd, 6.875%, due 21/11/2036	108
Ginnie Mae II Pool 'MA9850', 5.000%, due 20/08/2054	99
Ginnie Mae II Pool 'MA9540', 5.000%, due 20/03/2054	98
Ginnie Mae, 30 year, TBA 0.000%	98
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) $
Ginnie Mae, 30 year, TBA, 0.000%	96
United Rentals North America Inc, 144A, 6.125%, due 15/03/2034	80
1011778 Bc Ulc, 7.094%, due 23/09/2030	51
United States Treasury Note/Bond, 4.250%, due 28/02/2029	50
Enterprise Products Operating LLC, 5.550%, due 16/02/2055	40
Jazz Financing Lux S.a.r.l., 7.594%, due 05/05/2028	35
Harbor Freight Tools, 7.844%, due 05/06/2031	30
Sotera Health, 8.594%, due 23/05/2031	30
Jane Street Group / JSG Finance Inc, 144A, 7.125%, due 30/04/2031	20

MAJOR SALES	PROCEEDS (In 000's) $
Ginnie Mae, 30 year, TBA 0.000%	98
Ginnie Mae, 30 year, TBA 0.000%	98
Ginnie Mae II Pool 'MA9667', 5.000%, due 20/05/2054	97
Ginnie Mae, 30 year, TBA, 5.000%	97
Ginnie Mae II Pool 'MA9422', 5.000%, due 20/01/2054	96
Ginnie Mae, 30 year, TBA 0.000%	96
Genesee & Wyoming Inc, 7.448%, due 30/12/2026	68
Verscend Holding Corp., 9.447%, due 27/08/2025	68
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) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	43,130
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	41,613
United States Treasury Note/Bond, 4.875%, due 31/10/2028	25,506
United States Treasury Floating Rate Note, 5.194%, due 30/04/2026	16,094
United Kingdom Gilt, 3.250%, due 31/01/2033	9,287
Norway Government Bond, Series 477, '144A', 1.750% , due 13/03/2025	9,229
United States Treasury Note/Bond, 4.375%, due 15/05/2034	8,103
United States Treasury Note/Bond, 4.000%, due 15/02/2034	8,057
United States Treasury Note/Bond, 3.875%, due 15/08/2033	7,994
United States Treasury Note/Bond, 4.250%, due 15/02/2054	4,353
German Treasury Bill, zero coupon, due 18/09/2024	3,916
Australia Government Bond, Series 159, 0.250%, due 21/11/2024	3,860
Kreditanstalt fuer Wiederaufbau, 5.125%, due 29/09/2025	3,581
Australia Government Bond, Series 170, 4.250%, due 21/06/2034	1,272
German Treasury Bill, zero coupon, due 17/04/2024	1,184
Australia Government Bond, Series 137, 2.750%, due 21/04/2024	1,163
Mexican Bonos, Series M, 8.000%, due 31/07/2053	1,028
United States Treasury Note/Bond, 2.250%, due 15/02/2052	381

MAJOR SALES	PROCEEDS (In 000's) $
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	34,253
United States Treasury Note/Bond, 4.875%, due 31/10/2028	26,178
United States Treasury Note/Bond, 3.500%, due 15/02/2033	13,454
Norway Government Bond, Series 477, '144A', 1.750% , due 13/03/2025	9,226
Kreditanstalt fuer Wiederaufbau, 5.125%, due 29/09/2025	7,823
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2025	7,355
International Bank for Reconstruction & Development, 2.500%, due 25/11/2024	7,197
German Treasury Bill, zero coupon, due 17/04/2024	7,017
Australia Government Bond, Series 137, 2.750%, due 21/04/2024	6,887
Norway Government Bond, Series 476, 144A, 3.000%, due 14/03/2024	5,701
Mexican Bonos, Series MS, 8.000%, due 24/05/2035	5,463
Chile Government International Bond, 4.950%, due 05/01/2036	4,606
German Treasury Bill, zero coupon, due 18/09/2024	3,984
United Kingdom Gilt, 1.250%, due 31/07/2051	3,911
United States Treasury Note/Bond, 2.250%, due 15/02/2052	3,854
United States Treasury Note/Bond, 3.000%, due 15/08/2052	3,602
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) $
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	39,688
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	26,433
United States Treasury Note/Bond, 2.750%, due 15/08/2032	19,854
United States Treasury Floating Rate Note, 5.194%, due 30/04/2026	19,323
United States Treasury Note/Bond, 4.375%, due 15/05/2034	17,679
United States Treasury Note/Bond, 4.250%, due 15/02/2054	4,193
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2033	3,381
United States Treasury Floating Rate Note – When Issued, 5.418%, due 30/04/2025	2,382
United States Treasury Floating Rate Note, 5.169%, due 31/07/2025	2,369
Mexican Bonos, Series M, 8.000%, due 31/07/2053	1,395

MAJOR SALES	PROCEEDS (In 000's) $
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)	28,319
United States Treasury Floating Rate Note – When Issued, 5.418%, due 30/04/2025	25,489
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	17,855
United States Treasury Note/Bond, 4.250%, due 15/02/2054	3,934
United Kingdom Gilt, 1.250%, due 31/07/2051	3,668
New Zealand Government Bond, Series 0551, 2.750%, due 15/05/2051	3,560
Mexican Bonos, Series M, 8.000%, due 07/11/2047	2,181
Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	1,440
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 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) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	14,889
New Fortress Energy Inc, 144A, 8.750%, due 15/03/2029	1,054
Sabre GLBL Inc, 144A, 11.250%, due 15/12/2027	785
Petroleos Mexicanos, 6.750%, due 21/09/2047	768
WESCO Distribution Inc '144A', 7.125%, due 15/06/2024	732

MAJOR SALES	PROCEEDS (In 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	13,879
Valvoline Inc, 144A, 4.250%, due 15/02/2030	1,122
Sabre GLBL Inc, 144A, 8.625%, due 01/06/2027	836
WESCO Distribution Inc '144A', 7.125%, due 15/06/2024	731
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) $
New Fortress Energy Inc, 144A, 6.500%, due 30/09/2026	640
eG Global Finance Plc, 11.000%, due 30/11/2028	618
NCL Corp Ltd, 144A, 3.625%, due 15/12/2024	617
Carnival Holdings Bermuda Ltd, 144A, 10.375%, due 01/05/2028	596
Saturn Oil & Gas Inc, 144A, 9.625%, due 15/06/2029	531
Nissan Motor Acceptance Co LLC, 144A, 1.125%, due 16/09/2024	489
Flutter Treasury DAC, 'REGS', 5.000%, due 29/04/2029	480
Live Nation Entertainment Inc, 144A, 4.875%, due 01/11/2024	477
Walgreens Boots Alliance Inc, 3.800%, due 18/11/2024	446
LCPR Senior Secured Financing DAC, 144A, 5.125%, due 15/07/2029	436
Sabre GLBL Inc, 144A, 8.625%, due 01/06/2027	412
GTCR AP Finance Inc, 144A, 8.000%, due 15/05/2027	400
PDC Energy Inc, 5.750%, due 15/05/2026	400
Viasat Inc, 144A, 5.625%, due 15/04/2027	368
XHR LP, 144A, 6.375%, due 15/08/2025	355

MAJOR SALES	PROCEEDS (In 000's) $
Vector Group Ltd, 144A, 5.750%, due 01/02/2029	680
Walgreens Boots Alliance Inc, 3.800%, due 18/11/2024	664
Royal Caribbean Cruises Ltd, 144A, 11.625%, due 15/08/2027	650
eG Global Finance Plc, 144A, 12.000%, due 30/11/2028	627
New Fortress Energy Inc, 144A, 6.500%, due 30/09/2026	620
New Fortress Energy Inc, 144A, 8.750%, due 15/03/2029	620
Nokia Oyj, 6.625%, due 15/05/2039	619
Teva Pharmaceutical Finance Netherlands III BV, 6.000%, due 15/04/2024	600
TripAdvisor Inc, 144A, 7.000%, due 15/07/2025	550
Petroleos Mexicanos, 6.750%, due 21/09/2047	529
Sabre GLBL Inc, 144A, 11.250%, due 15/12/2027	518
Baytex Energy Corp, 144A, 8.750%, due 01/04/2027	506
TransDigm Inc, 144A, 6.250%, due 15/03/2026	500
Flutter Treasury DAC, 'REGS', 5.000%, due 29/04/2029	484
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) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	76,364
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	38,496
United States Treasury Note/Bond, 2.250%, due 15/02/2052	28,635
Norway Government Bond, Series 477, '144A', 1.750% , due 13/03/2025	17,960
Australia Government Bond, Series 159, 0.250%, due 21/11/2024	15,918
German Treasury Bill, zero coupon, due 18/09/2024	15,803
United States Treasury Note/Bond, 4.000%, due 15/02/2034	12,181
United Kingdom Gilt, 1.250%, due 31/07/2051	9,427
United States Treasury Note/Bond, 4.250%, due 15/02/2054	6,225
United States Treasury Floating Rate Note, 5.194%, due 30/04/2026	5,098
New Zealand Government Bond, Series 0425, 2.750%, due 15/04/2025	4,040
Australia Government Bond, Series 137, 2.750%, due 21/04/2024	3,135
German Treasury Bill, zero coupon, due 17/04/2024	3,033
China Government Bond, Series INBK, 3.000%, due 15/10/2053	2,321
Mexican Bonos, Series M, 8.000%, due 31/07/2053	1,961
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2033	1,403
Norway Government Bond, Series 476, 144A, 3.000%, due 14/03/2024	824
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2031	417

MAJOR SALES	PROCEEDS (In 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	74,247
United States Treasury Note/Bond, 3.500%, due 15/02/2033	35,625
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	17,885
United States Treasury Note/Bond, 4.000%, due 15/02/2034	12,537
German Treasury Bill, zero coupon, due 17/04/2024	12,385
Australia Government Bond, Series 137, 2.750%, due 21/04/2024	12,249
United States Treasury Note/Bond, 3.875%, due 15/08/2033	11,961
United Kingdom Gilt, 3.250%, due 31/01/2033	11,409
Norway Government Bond, Series 476, 144A, 3.000%, due 14/03/2024	10,001
United States Treasury Note/Bond, 2.250%, due 15/02/2052	8,702
Mexican Bonos, Series M, 8.500%, due 18/11/2038	4,121
Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	4,084
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2027	3,051
United Kingdom Gilt, 1.250%, due 31/07/2051	2,092
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2029	1,468
Republic of South Africa Government Bond, Series R214, 6.500%, due 28/02/2041	1,152
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) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	383,416
United Kingdom Gilt, 3.750%, due 22/10/2053	24,167
Charles Schwab Corp/The, Series I, 4.000%, Perpetual	14,981
Panama Government International Bond, 4.500%, due 19/01/2063	12,826
Mexican Bonos, Series M, 8.000%, due 31/07/2053	12,598
Panama Government International Bond, 3.870%, due 23/07/2060	12,163
Mexican Bonos, Series M, 7.750%, due 23/11/2034	11,263
United Wholesale Mortgage LLC, 144A, 5.750%, due 15/06/2027	9,178
Cleveland-Cliffs Inc, 144A, 7.000%, due 15/03/2032	8,816
Walgreens Boots Alliance Inc, 8.125%, due 15/08/2029	8,561
Jane Street Group / JSG Finance Inc, 144A, 7.125%, due 30/04/2031	8,270
Fortress Transportation and Infrastructure Investors LLC, 144A, 5.500%, due 01/05/2028	8,135
Energy Transfer LP, 5.600%, due 01/09/2034	7,919
Societe Generale SA, 144A, 7.132%, due 19/01/2055	7,666
Freedom Mortgage Corp, 144A, 7.625%, due 01/05/2026	7,623
Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 144A, 11.000%, due 15/04/2029	7,129
Connecticut Avenue Securities Trust 2023-R07, Series 2023 R07, Class 2M2, 144A, 8.598%, due 25/09/2043	6,804
Aircastle Ltd, 144A, 5.250%, Perpetual	6,760
Ally Financial Inc, Series C, 4.700%, Perpetual	6,409
Taseko Mines Ltd, 144A, 8.250%, due 01/05/2030	6,408

MAJOR SALES	PROCEEDS (In 000's) $
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	62,420
International Bank for Reconstruction & Development, 4.625%, due 01/08/2028	39,902
Kreditanstalt fuer Wiederaufbau, 0.375%, due 18/07/2025	39,246
International Bank for Reconstruction & Development, 0.500%, due 28/10/2025	36,020
Colombian TES, Series B, 7.000%, due 26/03/2031	35,678
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2027	25,421
Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	20,070
Colombian TES, Series B, 7.250%, due 26/10/2050	19,889
Mexican Bonos, Series M, 8.000%, due 31/07/2053	16,399
KeyBank NA/Cleveland OH, Series BKNt, 5.674%, due 14/06/2024	13,470
Mexican Bonos, Series M, 7.750%, due 23/11/2034	10,808
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2029	10,297
Taseko Mines Ltd, 144A, 7.000%, due 15/02/2026	9,509
Blackstone Secured Lending Fund, 2.125%, due 15/02/2027	8,236
Aston Martin Capital Holdings Ltd, 144A, 10.500%, due 30/11/2025	7,642
Telecom Italia SpA/Milano, 144A, 5.303%, due 30/05/2024	6,829
XP Inc, 144A, 3.250%, due 01/07/2026	6,609
Alaska Airlines 2020-1 Class A Pass Through Trust, 144A, 4.800%, due 15/08/2027	6,335
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^

MAJOR PURCHASES	COST (In 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	5,758
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	1,800
Connecticut Avenue Securities Trust 2022-R02, Series 2022-R02, Class 2B1 144A, 9.820%, due 25/01/2042	925
Freddie Mac STACR Trust 2019-HQA3, Series 2019 HQA3, Class M2, 144A, 7.313%, due 25/09/2049	496
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 2024-HQA1, Series 2024-HQA1, Class M2, 144A, 0.000%, due 25/03/2044	450
Egypt Treasury Bills, zero coupon, due 17/12/2024	295
Home RE 2023-1 Ltd, Series 2023 1, Class M2, 144A, 11.348%, due 25/10/2033	272
Egypt Treasury Bills, zero coupon, due 11/03/2025	245
Freddie Mac REMICS 5411, Class SC, 1.743%, due 25/05/2054	242
AES Andes SA '144A', 6.300%, due 15/03/2029	200
Aston Martin Capital Holdings Ltd '144A', 10.000%, due 31/03/2029	200
GEO Group Inc/The '144A', 8.625%, due 15/04/2029	200
AerCap Holdings NV, 5.875%, due 10/10/2079	183
Freddie Mac REMICS 5332, Class SA, 0.651%, due 25/08/2053	176
Panama Government International Bond, 3.870%, due 23/07/2060	164
PROG Holdings Inc, 144A, 6.000%, due 15/11/2029	164
Phinia Inc '144A', 6.750%, due 15/04/2029	160
California Resources Corp, 144A, 8.250%, due 15/06/2029	155
Embecta Corp, 144A, 5.000%, due 15/02/2030	140

MAJOR SALES	PROCEEDS (In 000's) $
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	2,041
Freddie Mac STACR REMIC Trust 2023-DNA1, Series 2023 DNA1, Class B1, 144A, 13.498%, due 25/03/2043	1,003
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-DNA3, Series 2020 DNA3, Class B1, 144A, 10.536%, due 25/06/2050	923
Freddie Mac STACR REMIC Trust 2020-DNA4, Series 2020 DNA4, Class B1, 144A, 11.463%, due 25/08/2050	744
Connecticut Avenue Securities Trust 2020-R02, Series 2020 R02, Class 2B1, 144A, 8.436%, due 25/01/2040	654
Freddie Mac STACR REMIC Trust 2020-HQA5, Series 2020 HQA5, Class B1, 144A, 9.349%, due 25/11/2050	468
Freddie Mac STACR REMIC Trust 2024-HQA1, Series 2024-HQA1, Class M2, 144A, 0.000%, due 25/03/2044	451
Mexican Bonos, Series M, 7.500%, due 26/05/2033	404
Colombian TES, Series B, 7.250%, due 26/10/2050	384
Freddie Mac STACR REMIC Trust 2021-DNA7, Series 2021 DNA7, Class B1, 144A, 8.972%, due 25/11/2041	344
IRB Holding Corp, 144A, 7.000%, due 15/06/2025	340
Dream Finders Homes Inc, 144A, 8.250%, due 15/08/2028	293
Taseko Mines Ltd, 144A, 7.000%, due 15/02/2026	265
FirstCash Inc, 144A, 4.625%, due 01/09/2028	259
Ecopetrol SA, 8.625%, due 19/01/2029	253
KeyBank NA/Cleveland OH, Series BKNt, 5.674%, due 14/06/2024	250
Howard Midstream Energy Partners LLC, 144A, 8.875%, due 15/07/2028	242
Synchrony Financial, 2.875%, due 28/10/2031	236

FTGF Brandywine Global Enhanced Absolute Return Fund^

MAJOR PURCHASES	COST (In 000's) $
United States Treasury Floating Rate Note, 5.169%, due 31/07/2025	19,485
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	18,177
United States Treasury Floating Rate Note, 5.244%, due 31/01/2025	14,972
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
Egypt Treasury Bills, zero coupon, due 17/12/2024	1,484
Egypt Treasury Bills, zero coupon, due 11/03/2025	1,071
Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	381
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2031	77

MAJOR SALES	PROCEEDS (In 000's) $
United States Treasury Floating Rate Note, 5.244%, due 31/01/2025	22,053
United States Treasury Floating Rate Note, 5.169%, due 31/07/2025	19,479
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
Mexican Bonos, Series M, 7.750%, due 13/11/2042	7,005
Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	4,506
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2029	4,429
Colombian TES, Series B, 7.000%, due 30/06/2032	4,205
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 NTNF, 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^

MAJOR PURCHASES	COST (In 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	2,747
United States Treasury Note/Bond, 4.625%, due 15/05/2054	985
Spain Government Bond, 144A, 1.000%, due 30/07/2042	481
United Kingdom Gilt, 1.500%, due 31/07/2053	397
Australia Government Bond, Series 170, 4.250%, due 21/06/2034	318
United Kingdom Gilt, 3.750%, due 22/10/2053	316
Caja de Compensacion de Asignacion Familiar de Los Andes '144A', 7.000%, due 30/07/2029	199
Brazilian Government International Bond, 6.125%, due 22/01/2032	198
Svenska Handelsbanken AB, 0.010%, due 02/12/2027	166
Lumentum Holdings Inc, 0.500%, due 15/06/2028	165
Union Pacific Corp, 4.950%, due 09/09/2052	163
Anglian Water Osprey Financing Plc, 2.000%, due 31/07/2028	159
Mexican Bonos, Series M, 8.000%, due 31/07/2053	159

MAJOR SALES	PROCEEDS (In 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	1,862
United Kingdom Gilt, 3.750%, due 22/10/2053	1,213
United States Treasury Note/Bond, 4.625%, due 15/05/2054	1,036
United States Treasury Floating Rate Note, 5.244%, due 31/01/2025	640
Spain Government Bond, 144A, 1.900%, due 31/10/2052	479
Colombian TES, Series B, 7.000%, due 26/03/2031	449
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 10.000%, due 01/01/2027	343
Colombian TES, Series B, 7.250%, due 26/10/2050	273
Mexican Bonos, Series M, 8.000%, due 31/07/2053	209
Raizen Fuels Finance SA, 144A, 6.450%, due 05/03/2034	203
Caja de Compensacion de Asignacion Familiar de Los Andes '144A', 7.000%, due 30/07/2029	200
JPMorgan Chase & Co, 0.768%, due 09/08/2025	200

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Statement of Major Portfolio Changes – *(continued)*

FTGF Brandywine Global Multi-Sector Impact Fund^ – (continued)

MAJOR PURCHASES	COST (In 000's) $
Adtalem Global Education Inc, 144A, 5.500%, due 01/03/2028	155
Mexican Bonos, Series M, 7.750%, due 23/11/2034	150
Mexican Bonos, Series MS, 8.000%, due 24/05/2035	148
Taseko Mines Ltd, 144A, 8.250%, due 01/05/2030	85
Asian Development Bank, 6.720%, due 08/02/2028	79
New Fortress Energy Inc, 144A, 8.750%, due 15/03/2029	40
ERO Copper Corp, 144A, 6.500%, due 15/02/2030	33

MAJOR SALES	PROCEEDS (In 000's) $
Taseko Mines Ltd, 144A, 7.000%, due 15/02/2026	178
Co-Operative Group Ltd, 5.125%, due 17/05/2024	172
Connecticut Avenue Securities Trust 2023-R07, Series 2023 R07, Class 2M1, 144A, 7.298%, due 25/09/2043	168
Nissan Motor Acceptance Co LLC, 144A, 2.750%, due 09/03/2028	164
Mexican Bonos, Series M, 7.750%, due 23/11/2034	147
HCA Inc, 5.000%, due 15/03/2024	145
Brazil Notas do Tesouro Nacional Serie F, Series NTNF, 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) $
United States Treasury Note/Bond, 3.000%, due 15/08/2052	10,023
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	7,068
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	4,721
United States Treasury Note/Bond, 3.875%, due 15/08/2033	3,746
Fannie Mae Pool 'MA4626', 4.000%, due 01/06/2052	1,081
Fannie Mae Pool 'MA4733', 4.500%, due 01/09/2052	1,074
Fannie Mae Pool 'MA4783', 4.000%, due 01/10/2052	1,071
Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	702
United States Treasury Note/Bond, 4.875%, due 31/10/2028	245
Ginnie Mae II Pool 'MA9488', 5.500%, due 20/02/2054	178
Toyota Motor Credit Corp, 4.450%, due 18/05/2026	59

MAJOR SALES	PROCEEDS (In 000's) $
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)	7,338
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	2,212
United States Treasury Note/Bond, 4.875%, due 31/10/2028	1,803
Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	1,141
United States Treasury Note/Bond, 3.000%, due 15/08/2052	1,139
Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	674
Ginnie Mae II Pool 'MA9171', 5.500%, due 20/09/2053	626
Ginnie Mae II Pool 'MA9241', 5.500%, due 20/10/2053	620
Diamondback Energy Inc, 6.250%, due 15/03/2033	337
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) $
UnitedHealth Group Inc	30,762
Abbott Laboratories	23,669
Nestle SA ADR	23,326
Seagate Technology Holdings Plc	23,073
PayPal Holdings Inc	21,598
GE Vernova Inc	17,626
PG&E Corp	17,460
Skyworks Solutions Inc	16,629
Corteva Inc	15,369
Novo Nordisk A/S ADR	15,024
Johnson Controls International plc	14,804
WESCO International Inc	14,761
Global Payments Inc	13,004
Teck Resources Ltd	12,745
Gilead Sciences Inc	12,735
Constellation Energy Corp	12,671
Lamb Weston Holdings Inc	11,251
EQT Corp	11,159
UCB SA	11,054
American International Group Inc	11,014
Micron Technology Inc	10,554
AES Corp/The	10,274
Bank of America Corp	9,585
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

MAJOR SALES	PROCEEDS (in 000's) $
United Parcel Service Inc 'B'	28,409
Vistra Corp	26,287
Abbott Laboratories	23,335
Kellanova	21,726
Microsoft Corp	20,226
Micron Technology Inc	19,084
NextEra Energy Inc	18,081
Tapestry Inc	17,882
Expedia Group Inc	16,733
Oracle Corp	14,478
Las Vegas Sands Corp	14,387
CVS Health Corp	13,669
American International Group Inc	13,638
United Utilities Group Plc	13,053
Freeport-McMoRan Inc	12,430
Apollo Global Management Inc	12,155
BioNTech SE ADR	10,367
Goldman Sachs Group Inc/The	9,167
CNH Industrial NV	9,010
Constellation Energy Corp	8,060
Meta Platforms Inc 'A'	8,025
Seagate Technology Holdings Plc	7,421
MGIC Investment Corp	6,386

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Statement of Major Portfolio Changes – *(continued)*

FTGF ClearBridge US Appreciation Fund

MAJOR PURCHASES	COST (in 000's) $
ICON Plc	1,765
ConocoPhillips	1,672
Broadcom Inc	1,588
Amazon.com Inc	1,395
Walt Disney Co/The	1,368
Meta Platforms Inc 'A'	1,175
Target Corp	1,073
US Bancorp	1,026
Nestle SA ADR	973
United Parcel Service Inc 'B'	971
Adobe Inc	961
Bank of America Corp	896
Linde Plc	799
Eaton Corp Plc	709
Sempra	706
Synopsys Inc	574
Stryker Corp	491
NVIDIA Corp	476
Marvell Technology Inc	398
Ecolab Inc	380
Automatic Data Processing Inc	375
Crown Holdings Inc	356
ASML Holding NV	351
Intercontinental Exchange Inc	304

MAJOR SALES	PROCEEDS (in 000's) $
Microsoft Corp	3,359
United Parcel Service Inc 'B'	2,820
Becton Dickinson & Co	2,195
Exxon Mobil Corp	2,158
Hartford Financial Services Group Inc/The	2,002
Apple Inc	1,964
Meta Platforms Inc 'A'	1,938
Berkshire Hathaway Inc	1,865
Amazon.com Inc	1,596
Netflix Inc	1,545
NVIDIA Corp	1,542
Alphabet Inc	1,419
Progressive Corp/The	1,326
Visa Inc 'A'	1,077
Home Depot Inc/The	1,074
Adobe Inc	1,027
JPMorgan Chase & Co	1,015
Merck & Co Inc	989
Eli Lilly & Co	945
Mondelez International Inc	940
PepsiCo Inc	914
TJX Cos Inc/The	871
PPG Industries Inc	865
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) $
Alphabet Inc 'A'	31,829
Taiwan Semiconductor Manufacturing Co Ltd	30,780
Accenture Plc 'A'	29,028
Equinix Inc	10,003
Starbucks Corp	9,666
UnitedHealth Group Inc	8,861
Visa Inc 'A'	7,932
PayPal Holdings Inc	7,900
Intuit Inc	6,697
Workday Inc 'A'	5,090
Zoetis Inc	4,135
Salesforce Inc	3,840
Uber Technologies Inc	2,374
Atlassian Corp	2,101
NVIDIA Corp	2,029
Microsoft Corp	1,586
Amazon.com Inc	1,577
Meta Platforms Inc 'A'	1,166
Apple Inc	824
Netflix Inc	712

MAJOR SALES	PROCEEDS (in 000's) $
NVIDIA Corp	70,377
NIKE Inc	21,092
Atlassian Corp	19,128
Meta Platforms Inc 'A'	16,774
United Parcel Service Inc 'B'	15,790
Intel Corp	15,135
Netflix Inc	15,075
Microsoft Corp	14,849
WW Grainger Inc	12,687
Aptiv Plc	12,581
UnitedHealth Group Inc	11,855
Eaton Corp Plc	11,558
Amazon.com Inc	9,891
Estee Lauder Cos Inc/The 'A'	7,545
Thermo Fisher Scientific Inc	7,025
Palo Alto Networks Inc	6,873
Sherwin-Williams Co/The	5,611
Apple Inc	5,568
Visa Inc 'A'	4,893
ASML Holding NV	3,930

FTGF ClearBridge US Aggressive Growth Fund

MAJOR PURCHASES	COST (in 000's) $
Vertiv Holdings Co 'A'	3,649
Old Dominion Freight Line Inc	3,213
elf Beauty Inc	2,685
Tractor Supply Co	2,267
Shopify Inc 'A'	1,982
IDEXX Laboratories Inc	1,961
WW Grainger Inc	1,717
Builders FirstSource Inc	1,675
MSCI Inc 'A'	1,638
Ares Management Corp 'A'	1,369
Clean Harbors Inc	1,093
TJX Cos Inc/The	864
Pinterest Inc	774
MongoDB Inc 'A'	760
IDEX Corp	488

MAJOR SALES	PROCEEDS (in 000's) $
UnitedHealth Group Inc	5,436
Broadcom Inc	5,418
Comcast Corp	5,390
Vertex Pharmaceuticals Inc	3,558
Crowdstrike Holdings Inc	3,502
Diageo Plc ADR	2,669
AbbVie Inc	2,647
Biogen Inc	2,480
Ionis Pharmaceuticals Inc	2,318
Autodesk Inc	1,815
HubSpot Inc	1,687
Seagate Technology Holdings Plc	1,597
Charles River Laboratories International Inc	1,556
Meta Platforms Inc 'A'	1,481
TE Connectivity Ltd	1,303

Statement of Major Portfolio Changes – *(continued)*

FTGF ClearBridge US Aggressive Growth Fund – (continued)

MAJOR SALES	PROCEEDS (in 000's) $
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) $
Comcast Corp	713
QUALCOMM Inc	633
Lennar Corp	612
Nestle SA ADR	586
Salesforce Inc	563
Alexandria Real Estate Equities Inc	493
Public Service Enterprise Group Inc	471
Texas Instruments Inc	435
NXP Semiconductors NV	402
Alphabet Inc 'A'	400
Equity Residential	385
Northrop Grumman Corp	384
Broadcom Inc	381
US Bancorp	375
Edison International	337
NextEra Energy Inc	315
Lineage Inc	310
Equity LifeStyle Properties Inc	270
Gaming and Leisure Properties Inc	267
Equinix Inc	232
Ares Capital Corp	221
UnitedHealth Group Inc	217
ONEOK Inc	194
American Homes 4 Rent 'A'	193
PPL Corp	181
Blue Owl Capital Inc 'A'	178
Meta Platforms Inc 'A'	177
Pfizer Inc	145
DTE Energy Co	133
Johnson & Johnson	111

MAJOR SALES	PROCEEDS (in 000's) $
Apple Inc	748
Blackstone Inc	738
Apartment Income REIT Corp	595
Broadcom Inc	520
Texas Instruments Inc	513
Extra Space Storage Inc	509
NextEra Energy Partners LP	509
Oracle Corp	477
Marvell Technology Inc	419
DTE Energy Co	370
ASML Holding NV	327
Microsoft Corp	324
Digital Realty Trust Inc	323
Coca-Cola Co/The	304
Abbott Laboratories	294
Amphenol Corp 'A'	281
Emerson Electric Co	275
Boston Properties Inc	262
United Parcel Service Inc 'B'	259
CME Group Inc	254
NXP Semiconductors NV	224
JPMorgan Chase & Co	221
Merck & Co Inc	218
AGNC Investment Corp	216
Prologis Inc	198
Amgen Inc	190
Colgate-Palmolive Co	184
American Homes 4 Rent 'A'	176
Equinix Inc	162
Huntsman Corp	149
Spire Inc	137

FTGF ClearBridge US Equity Sustainability Leaders Fund

MAJOR PURCHASES	COST (in 000's) $
Amazon.com Inc	44,237
NVIDIA Corp	26,074
Republic Services Inc 'A'	22,453
Adobe Inc	13,274
Broadcom Inc	6,700
Dell Technologies Inc	6,321
Enphase Energy Inc	5,330
LKQ Corp	3,396
Ball Corp	3,259
Gilead Sciences Inc	2,985
CVS Health Corp	2,857
Accenture Plc 'A'	2,843
Johnson & Johnson	1,448
Deere & Co	1,418
Marvell Technology Inc	1,377
Microsoft Corp	631
Booking Holdings Inc	363
Apple Inc	343
JPMorgan Chase & Co	301
Eaton Corp Plc	282

MAJOR SALES	PROCEEDS (in 000's) $
Costco Wholesale Corp	23,530
Eaton Corp Plc	18,931
Cisco Systems Inc	18,209
Williams-Sonoma Inc	16,003
McCormick & Co Inc/MD	13,506
Microsoft Corp	12,959
Booking Holdings Inc	10,697
Marvell Technology Inc	10,592
Ormat Technologies Inc	10,261
Colgate-Palmolive Co	8,839
Aptiv Plc	7,823
Trane Technologies Plc	6,980
Apple Inc	6,260
Trex Co Inc	5,069
Shoals Technologies Group Inc 'A'	4,329
JPMorgan Chase & Co	4,178
SolarEdge Technologies Inc	4,010
Alphabet Inc 'A'	3,583
Novo Nordisk A/S ADR	3,536
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) $
Apple Inc	528
NVIDIA Corp	484
Amazon.com Inc	461
Alphabet Inc 'A'	438
Chubb Ltd	421
Republic Services Inc 'A'	402
Microsoft Corp	399
Taiwan Semiconductor Manufacturing Co Ltd	354
Eli Lilly & Co	336

MAJOR SALES	PROCEEDS (in 000's) $
Netflix Inc	275
Salesforce Inc	261
Deutsche Telekom AG	237
Alcon Inc	226
Accenture Plc 'A'	225
Haleon Plc	216
ASML Holding NV	215
Brambles Ltd	197
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) $
Broadcom Inc	317
Unilever Plc	308
SK Hynix Inc	280
ABB Ltd	266
Intuitive Surgical Inc	258
Publicis Groupe SA	250
Sea Ltd ADR	250
Intesa Sanpaolo SpA	244
Banco Bilbao Vizcaya Argentaria SA	234
London Stock Exchange Group Plc	230
Old Dominion Freight Line Inc	228
Tokio Marine Holdings Inc	220
Puig Brands SA	217
Meta Platforms Inc 'A'	216
Intercontinental Exchange Inc	210
Novo Nordisk A/S	208
T-Mobile US Inc	207
Marsh & McLennan Cos Inc	205
NextEra Energy Inc	203
Uber Technologies Inc	195
Danone SA	194
McKesson Corp	189
Union Pacific Corp	177
Target Corp	175
Thermo Fisher Scientific Inc	175
Ferrari NV	167
Industria de Diseno Textil SA	167
EQT AB	165
Lloyds Banking Group Plc	164
Loblaw Cos Ltd	157

MAJOR SALES	PROCEEDS (in 000's) $
AbbVie Inc	153
Guidewire Software Inc	152
SAP SE	151
Visa Inc 'A'	147
UnitedHealth Group Inc	145
S&P Global Inc	144
Nice Ltd ADR	143
Loblaw Cos Ltd	142
NVIDIA Corp	141
CRH Plc	136
SMC Corp	135
Constellation Software Inc/Canada	130
Trex Co Inc	124
Vertex Pharmaceuticals Inc	124
Nestle SA	123
Stryker Corp	115
Hexagon AB	110
Apple Inc	101
Workday Inc 'A'	101
Argenx SE ADR	90
AIA Group Ltd	87
Grupo Bimbo SAB de CV	84
LVMH Moet Hennessy Louis Vuitton SE	83
Monday.com Ltd	83
Daifuku Co Ltd	80
Coty Inc	67
Thermo Fisher Scientific Inc	66
Edenred SE	59

FTGF ClearBridge Infrastructure Value Fund^

MAJOR PURCHASES	COST (in 000's) €
WEC Energy Group Inc	22,958
TC Energy Corp	19,050
Emera Inc	15,075
Redeia Corp SA	14,699
E.ON SE	12,122
Williams Cos Inc/The	11,881
Aena SME SA, 144A	11,173
Enel SpA	8,760
Equatorial Energia SA	8,443
Pembina Pipeline Corp	7,548
Crown Castle Inc	5,956
Cheniere Energy Inc	5,742
Entergy Corp	4,944
CSX Corp	4,793
NextEra Energy Inc	4,753
Constellation Energy Corp	4,660
Terna – Rete Elettrica Nazionale	4,472
Centrais Eletricas Brasileiras SA	4,351
OGE Energy Corp	4,215
Fraport AG Frankfurt Airport Services Worldwide	4,164
Aeroports de Paris SA	2,915

MAJOR SALES	PROCEEDS (in 000's) €
Norfolk Southern Corp	24,512
Orsted AS, 144A	22,329
Transurban Group	16,271
Central Japan Railway Co	15,543
East Japan Railway Co	15,027
Enel SpA	14,016
Getlink SE	13,334
CSX Corp	10,970
EDP SA	10,907
PG&E Corp	10,338
Crown Castle Inc	9,626
Pembina Pipeline Corp	8,841
Ferrovial SE	8,516
Centrais Eletricas Brasileiras SA	7,907
Public Service Enterprise Group Inc	7,424
Union Pacific Corp	6,780
Gibson Energy Inc	6,693
Severn Trent Plc	6,520
Cheniere Energy Inc	6,157
NextEra Energy Inc	6,071
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) $
Dominion Energy Inc	9,552
TC Energy Corp	8,812
E.ON SE	8,647
Enel SpA	7,624
National Grid Plc	7,195
Enbridge Inc	6,942
WEC Energy Group Inc	6,382
Iberdrola SA	5,919
Emera Inc	5,919
Redeia Corp SA	4,857
Fraport AG Frankfurt Airport Services Worldwide	4,707

MAJOR SALES	PROCEEDS (in 000's) $
Southern Co/The	15,644
Dominion Energy Inc	13,655
National Grid Plc	13,150
West Japan Railway Co	10,730
Enel SpA	9,930
Snam SpA	7,427
Iberdrola SA	6,908
Transurban Group	6,741
TC Energy Corp	5,378
Eversource Energy	5,252
EDP SA	5,106

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Statement of Major Portfolio Changes – *(continued)*

FTGF ClearBridge Global Infrastructure Income Fund – (continued)

MAJOR PURCHASES	COST (in 000's) $
Severn Trent Plc	4,685
Aena SME SA, 144A	4,504
Snam SpA	4,431
Williams Cos Inc/The	3,115
Centrais Eletricas Brasileiras SA	1,906
Pembina Pipeline Corp	1,583
American Tower Corp	1,579
Crown Castle Inc	1,563
Constellation Energy Corp	1,555
CCR SA	1,496
NextEra Energy Inc	1,446
OGE Energy Corp	1,435
EDP SA	1,155

MAJOR SALES	PROCEEDS (in 000's) $
American Tower Corp	4,427
Enbridge Inc	4,280
OGE Energy Corp	4,221
Entergy Corp	3,932
United Utilities Group Plc	3,533
Public Service Enterprise Group Inc	3,032
NextEra Energy Partners LP	2,743
Atlas Arteria Ltd	2,527
China Resources Gas Group Ltd	2,389
Union Pacific Corp	2,345
Crown Castle Inc	2,335
NextEra Energy Inc	2,274
Pembina Pipeline Corp	2,141
E.ON SE	1,704

FTGF ClearBridge Global Sustainability Improvers Fund^

MAJOR PURCHASES	COST (in 000's) $
Compass Group Plc	226
PayPal Holdings Inc	176
Teck Resources Ltd	143
EQT Corp	134
Johnson Controls International plc	121
Siemens Energy AG	95
Charles Schwab Corp/The	62
Veolia Environnement SA	57
Biogen Inc	30
Gerresheimer AG	30
Nexans SA	29
Siemens AG	21
AIA Group Ltd	19
Unilever Plc	2

MAJOR SALES	PROCEEDS (in 000's) $
Compass Group PLC	225
Freeport-McMoRan Inc	138
Chesapeake Energy Corp	134
Hitachi Ltd	132
Vertiv Holdings Co 'A'	111
AIA Group Ltd	101
Meta Platforms Inc 'A'	24
Old Dominion Freight Line Inc	96
S&P Global Inc	95
Trex Co Inc	93
Deutsche Telekom AG	92

FTGF Royce US Small Cap Opportunity Fund

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	107,308
SunOpta Inc	3,862
I3 Verticals Inc 'A'	3,763
Chart Industries Inc	3,747
Enovis Corp	3,546
FARO Technologies Inc	3,402
Walker & Dunlop Inc	3,103
Lions Gate Entertainment Corp	2,744
IMAX Corp	2,701
Comstock Resources Inc	2,691
Fox Factory Holding Corp	2,582
MarineMax Inc	2,557
Kennedy-Wilson Holdings Inc	2,482
SMART Global Holdings Inc	2,448
Ag Growth International Inc	2,275
Cross Country Healthcare Inc	2,221
BWX Technologies Inc	2,176
Vishay Intertechnology Inc	2,142
Bridge Investment Group Holdings Inc	2,048
Azenta Inc	2,045

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	98,995
Benchmark Electronics Inc	5,045
Carpenter Technology Corp	4,610
Asbury Automotive Group Inc	4,004
Infinera Corp	3,287
SunOpta Inc	3,028
TriMas Corp	2,926
Limbach Holdings Inc	2,694
Aspen Aerogels Inc	2,691
Adient Plc	2,559
Sterling Check Corp	2,493
American Superconductor Corp	2,492
IMAX Corp	2,408
FormFactor Inc	2,368
Modine Manufacturing Co	2,350
Haynes International Inc	2,155
Ooma Inc	2,106
Goodyear Tire & Rubber Co/The	2,007
Coherent Corp	1,988
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

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	12,207
Enovis Corp	1,768
Sanmina Corp	1,416
Axcelis Technologies Inc	1,290
Inter Parfums Inc	1,218
Haemonetics Corp	1,189
Visteon Corp	1,155
iShares Russell 2000 Value ETF – ETF	1,062
Janus International Group Inc	912
Marcus & Millichap Inc	895
Bio-Techne Corp	754
Ziff Davis Inc	727
Cohu Inc	667
MKS Instruments Inc	656
Forrester Research Inc	635

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	11,797
FormFactor Inc	1,326
UFP Technologies Inc	1,232
Champion Homes Inc	1,180
iShares Russell 2000 Value ETF – ETF	1,115
Louisiana-Pacific Corp	1,086
Leonardo DRS Inc	1,009
Bio-Techne Corp	1,009
Gentex Corp	944
Brady Corp 'A'	935
Esab Corp	874
Houlihan Lokey Inc 'A'	777
ESCO Technologies Inc	658
Hudson Technologies Inc	570
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) $
Brunswick Corp/DE	632
John Bean Technologies Corp	524
Atmus Filtration Technologies Inc	471
Champion Homes Inc	470
Carter's Inc	443
Cass Information Systems Inc	425
Lazard Inc 'A'	417
Kennedy-Wilson Holdings Inc	394
Esab Corp	380

MAJOR SALES	PROCEEDS (in 000's) $
Kimball Electronics Inc	515
MKS Instruments Inc	497
Arcosa Inc	491
Korn Ferry	476
Kennedy-Wilson Holdings Inc	475
Air Lease Corp 'A'	472
Onto Innovation Inc	460
Landstar System Inc	450
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) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	392
FirstService Corp	127
Johns Lyng Group Ltd	57
Axcelis Technologies Inc	35
Ashtead Technology Holdings plc	34
CTS Eventim AG & Co KGaA	34
Norva24 Group AB	34
Antin Infrastructure Partners SA	33
Dorman Products Inc	32
CVS Group Plc	31
Rogers Corp	26
Intertek Group Plc	25
RB Global Inc	24
Robertet SA	24
Brady Corp 'A'	22
Enovis Corp	22
LCI Industries	21
UFP Industries Inc	20
Arcosa Inc	19
Inter Parfums Inc	19
Littelfuse Inc	16
Cognex Corp	15
Installed Building Products Inc	14

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	443
FirstService Corp	111
Colliers International Group Inc	102
Ralph Lauren Corp 'A'	64
FormFactor Inc	57
Croda International Plc	43
Kadant Inc	40
Gentex Corp	39
Miura Co Ltd	32
Lincoln Electric Holdings Inc	25
Marlowe Plc	25
Forrester Research Inc	24
Installed Building Products Inc	21
Karnov Group AB	21
MKS Instruments Inc	21
LCI Industries	20
RB Global Inc	18
Learning Technologies Group Plc	17
UFP Industries Inc	17
FirstService Corp	16
Restore Plc	15
Haemonetics Corp	14
GVS SpA, 144A	13
Innospec Inc	13

FTGF Martin Currie Global Long-Term Unconstrained Fund^

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	23,146
Novo Nordisk A/S	4,102
Partners Group Holding AG	3,173
Estee Lauder Cos Inc/The 'A'	1,415
Zoetis Inc	1,400
Sartorius Stedim Biotech	1,339
IDEXX Laboratories Inc	1,265
BE Semiconductor Industries NV	1,051
Moncler SpA	983
L'Oreal SA	974
ASML Holding NV	363
Microsoft Corp	322
Ferrari NV	265
Linde Plc	265
NVIDIA Corp	255
Atlas Copco AB	231
Kingspan Group Plc	214
Mastercard Inc	201
Adyen NV, 144A	194
Cadence Design Systems Inc	191

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	24,530
NVIDIA Corp	13,240
ASML Holding NV	5,889
Microsoft Corp	5,116
Ferrari NV	4,099
Linde Plc	4,084
Atlas Copco AB	3,517
Moncler SpA	3,359
L'Oreal SA	3,328
Kingspan Group Plc	3,115
Mastercard Inc	2,910
Cadence Design Systems Inc	2,908
Sartorius Stedim Biotech	2,875
Zoetis Inc	2,780
Adyen NV, 144A	2,646
Illumina Inc	2,523
CSL Ltd	2,510
Novo Nordisk A/S	2,506
ResMed Inc	2,338
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

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Statement of Major Portfolio Changes – *(continued)*

FTGF Martin Currie Asia Pacific Urban Trends Income Fund^

MAJOR PURCHASES	COST (in 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	4,643
APA Group	320
Chorus Ltd	106
Frasers Centrepoint Trust	85
Mapletree Industrial Trust	85

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	4,785
Aurizon Holdings Ltd	1,423
Scentre Group	1,328
Embassy Office Parks REIT	1,272
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) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	3,526
Quanta Computer Inc	742
MediaTek Inc	629
Shinhan Financial Group Co Ltd	449
Taiwan Semiconductor Manufacturing Co Ltd	400
Trip.com Group Ltd ADR	331
Apollo Hospitals Enterprise Ltd	307
Powszechna Kasa Oszczednosci Bank Polski SA	267
Xinyi Solar Holdings Ltd	81

MAJOR SALES	PROCEEDS (in 000's) $
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	3,944
Taiwan Semiconductor Manufacturing Co Ltd	1,488
SK Hynix Inc	535
Samsung Electronics Co Ltd	417
Antofagasta Plc	338
Credicorp Ltd	267
Telkom Indonesia Persero Tbk PT	240
NAVER Corp	226
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) €
Novo Nordisk A/S	8,199
Sartorius Stedim Biotech	2,041
ASML Holding NV	672
Ferrari NV	652
Moncler SpA	597
Linde Plc	428
Assa Abloy AB	426
Mettler-Toledo International Inc	401
Partners Group Holding AG	396
L'Oreal SA	395
Kingspan Group Plc	363
Hexagon AB	362
Atlas Copco AB	357
Nemetschek SE	355
Coloplast A/S	342
Adyen NV, 144A	334
Dassault Systemes SE	329
BE Semiconductor Industries NV	296
Croda International Plc	264
Kering SA	235
Pernod Ricard SA	184

MAJOR SALES	PROCEEDS (in 000's) €
ASML Holding NV	10,241
Ferrari NV	10,155
Moncler SpA	5,947
Linde Plc	5,935
Atlas Copco AB	5,045
Kingspan Group Plc	5,028
L'Oreal SA	4,925
Mettler-Toledo International Inc	4,855
Assa Abloy AB	4,391
Nemetschek SE	4,284
Partners Group Holding AG	4,002
Sartorius Stedim Biotech	3,840
Hexagon AB	3,652
Coloplast A/S	3,331
Dassault Systemes SE	3,257
Adyen NV, 144A	3,212
BE Semiconductor Industries NV	2,847
Novo Nordisk A/S	2,780
Croda International Plc	2,663
Kering SA	2,359

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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) $
Tyler Technologies Inc	283
Halma Plc	271
MercadoLibre Inc	198
Intuitive Surgical Inc	135
Xylem Inc/NY	131
Amplifon SpA	129
Novonesis (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
Coursera Inc	48
Stride Inc	44
Verra Mobility Corp 'A'	41
Planet Fitness Inc 'A'	40

MAJOR SALES	PROCEEDS (in 000's) $
Intuitive Surgical Inc	141
Everbridge Inc	95
Novonesis (Novozymes) B	71
Xylem Inc/NY	47
GRAIL Inc	5

Franklin Responsible Income 2028 Fund^

MAJOR PURCHASES	COST (in 000's) €
US Bancorp, 4.351%, due 21/05/2028	1,000
Iceland Government International Bond, 3.400%, due 28/06/2027	998
OTP Bank Nyrt, 4.750%, due 12/06/2028	996
NatWest Markets Plc, 4.250%, due 13/01/2028	310
UBS Group AG, 4.625%, due 17/03/2028	309
BNP Paribas SA, 0.500%, due 19/02/2028	187

MAJOR SALES	PROCEEDS (in 000's) €
Telenor ASA, 0.250%, due 14/02/2028	1,322
TDF Infrastructure SASU, 5.625%, due 21/07/2028	1,252
LKQ European Holdings BV, 4.125%, due 01/04/2028	1,200
Adevinta ASA, 3.000%, due 15/11/2027	609
Altice France SA/France, 3.375%, due 15/01/2028	367
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
AIB 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

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Statement of Major Portfolio Changes – *(continued)*

Franklin Responsible Income 2029 Fund^

MAJOR PURCHASES	COST (In 000's) €
Raiffeisenbank AS, 1.000%, due 09/06/2028	727
BPCE SA, 3.875%, due 11/01/2029	702
Romanian Government International Bond, 6.625%, due 27/09/2029	651
CaixaBank SA, 5.000%, due 19/07/2029	629
NatWest Group Plc, 4.771%, due 16/02/2029	622
Societe Generale SA, 4.750%, due 28/09/2029	622
Morgan Stanley, 4.656%, due 02/03/2029	621
Jyske Bank A/S, 4.875%, due 10/11/2029	621
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
AIB 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

MAJOR SALES	PROCEEDS (In 000's) €
Logicor Financing Sarl, 4.625%, due 25/07/2028	512
Jyske Bank A/S 'EMTN' FRN, 4.125%, due 06/09/2030	503
Carnival Plc, 1.000%, due 28/10/2029	330
BFF Bank SpA FRN, 4.750%, due 20/03/2029	287
Argenta Spaarbank NV 'EMTN' FRN, 1.375%, due 08/02/2029	272
IQVIA Inc 'REGS', 2.875%, due 15/06/2028	190
BPCE SA, 3.875%, due 11/01/2029	100
IMA Industria Macchine Automatiche SpA 'REGS', 3.750%, due 15/01/2028	94

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Appendix: Securities Financing Transactions Regulation (SFTR)

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.

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