

# 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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<sup>^</sup> Not authorised for sale to the public in Hong Kong.

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<sup>^</sup> 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 Saggar (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  
 Feldeggstrasse 12  
 CH-8008 Zurich  
 Switzerland

## Swiss Paying Agent

NPB New Private Bank Ltd  
 Limmatquai 1  
 CH-8001 Zurich  
 Switzerland

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

## Irish Legal Adviser

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

## Depository

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

## Independent Auditors

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

## Administrator

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

## Manager and Promoter

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

## General Information – (continued)

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Western Asset US Government Liquidity Fund*	27 February 2004	<p><b>Investment Manager:</b> Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p><b>Sub-Investment Manager:</b> Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p>
FTGF Western Asset US Core Bond Fund*	30 August 2002	<p><b>Investment Manager:</b> Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p><b>Sub-Investment Manager:</b> Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p>
FTGF Western Asset US Core Plus Bond Fund*	20 April 2007	<p><b>Investment Manager:</b> Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p><b>Sub-Investment Managers:</b> Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan</p>
FTGF Western Asset Global Multi Strategy Fund*	29 August 2002	<p><b>Investment Manager:</b> Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p><b>Sub-Investment Managers:</b> Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p>
FTGF Western Asset US High Yield Fund*	27 February 2004	<p><b>Investment Manager:</b> Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p><b>Sub-Investment Manager:</b> Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p>
FTGF Western Asset Global High Yield Fund*	20 April 2007	<p><b>Investment Manager:</b> Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p><b>Sub-Investment Managers:</b> Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p>

## General Information – (continued)

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Western Asset Asian Opportunities Fund*	12 June 2008	<p><b>Investment Manager:</b> Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p><b>Sub-Investment Managers:</b> Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Pte. Ltd. 1 George Street, #23-01 Singapore 049145</p>
FTGF Western Asset Short Duration Blue Chip Bond Fund*	3 June 2009	<p><b>Investment Manager:</b> Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p><b>Sub-Investment Managers:</b> Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p>
FTGF Western Asset Global Core Plus Bond Fund <sup>^*</sup>	3 December 2010	<p><b>Investment Manager:</b> Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p><b>Sub-Investment Managers:</b> Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p> <p>Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan</p>
FTGF Western Asset Global Credit Fund <sup>^*</sup>	19 November 2010	<p><b>Investment Manager:</b> Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p><b>Sub-Investment Managers:</b> Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p> <p>Western Asset Management Company Pty Limited Level 48 120 Collins Street Melbourne Vic 3000, Australia</p>

## General Information – (continued)

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Western Asset Macro Opportunities Bond Fund <sup>^*</sup>	5 September 2013	<p><b>Investment Manager:</b> Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p><b>Sub-Investment Managers:</b> Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p>
FTGF Western Asset Multi-Asset Credit Fund <sup>^*</sup>	16 December 2015	<p><b>Investment Manager:</b> Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p><b>Sub-Investment Managers:</b> Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p> <p>Western Asset Management Company Distribuidora de Titulos e Valores Mobiliarios Limitada Av. Pres. Juscelino Kubitschek No. 1455 – 15th Floor – 04543011 Sao Paulo – Brazil</p> <p>Western Asset Management Company Pte. Ltd 1 George Street, #23-01 Singapore 049145</p> <p>Western Asset Management Company Ltd. Shin-Marunouchi Building 5-1 Marunouchi 1-Chome, Chiyoda-ku Tokyo 100-6536 Japan</p>
FTGF Western Asset Structured Opportunities Fund <sup>^*</sup>	13 January 2016	<p><b>Investment Manager:</b> Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p><b>Sub-Investment Manager:</b> Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p>
FTGF Western Asset US Mortgage-Backed Securities Fund <sup>^*</sup>	13 January 2016	<p><b>Investment Manager:</b> Western Asset Management Company Limited 10 Exchange Square Primrose Street London EC2A 2EN United Kingdom</p> <p><b>Sub-Investment Manager:</b> Western Asset Management Company, LLC 385 East Colorado Boulevard Pasadena, California 91101 U.S.A.</p>



## General Information – (continued)

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF Brandywine Global Fixed Income Fund*	1 October 2003	<b>Investment Manager:</b> Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global Fixed Income Absolute Return Fund <sup>^*</sup>	3 April 2012	<b>Investment Manager:</b> Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global High Yield Fund <sup>^*</sup>	30 November 2012	<b>Investment Manager:</b> 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	<b>Investment Manager:</b> 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	<b>Investment Manager:</b> Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global Credit Opportunities Fund <sup>^*</sup>	30 June 2014	<b>Investment Manager:</b> Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global Multi-Sector Impact Fund <sup>^*</sup>	1 December 2022	<b>Investment Manager:</b> Brandywine Global Investment Management, LLC 1735 Market Street Suite 1800 Philadelphia, Pennsylvania 19103 U.S.A.
FTGF Brandywine Global – US Fixed Income Fund <sup>^*</sup>	6 November 2023	<b>Investment Manager:</b> 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	<b>Investment Manager:</b> ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge US Appreciation Fund**	20 April 2007	<b>Investment Manager:</b> 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	<b>Investment Manager:</b> 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	<b>Investment Manager:</b> ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.

## General Information – (continued)

Fund Name	Fund Launch Date	Investment Manager / Sub-Investment Manager(s)
FTGF ClearBridge Tactical Dividend Income Fund**	3 June 2013	<b>Investment Manager:</b> ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge US Equity Sustainability Leaders Fund <sup>^</sup> **	30 September 2015	<b>Investment Manager:</b> ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge Global Sustainability Improvers Fund <sup>^</sup> **	22 September 2023	<b>Investment Manager:</b> ClearBridge Investments, LLC 620 Eighth Avenue, 48th Floor New York, New York 10018 U.S.A.
FTGF ClearBridge Infrastructure Value Fund <sup>^</sup> **	9 December 2016	<b>Investment Manager:</b> ClearBridge Investments (North America) Pty Limited Level 13, 35 Clarence Street Sydney NSW 2000 Australia
FTGF ClearBridge Global Infrastructure Income Fund <sup>^</sup> **	30 April 2021	<b>Investment Manager:</b> 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	<b>Investment Manager:</b> Royce & Associates, LP 745 5th Avenue New York, New York 10151 U.S.A.
FTGF Royce US Smaller Companies Fund**	1 March 2004	<b>Investment Manager:</b> Royce & Associates, LP 745 5th Avenue New York, New York 10151 U.S.A.
FTGF Martin Currie Global Long-Term Unconstrained Fund <sup>^</sup> **	28 June 2016	<b>Investment Manager:</b> Martin Currie Investment Management Ltd Saltire Court 20 Castle Terrace Edinburgh EH1 2ES Scotland
FTGF Martin Currie Global Emerging Markets Fund <sup>^</sup> **	24 November 2017	<b>Investment Manager:</b> Martin Currie Investment Management Ltd Saltire Court 20 Castle Terrace Edinburgh EH1 2ES Scotland
FTGF Martin Currie European Unconstrained Fund <sup>^</sup> **	9 November 2018	<b>Investment Manager:</b> Martin Currie Investment Management Ltd Saltire Court 20 Castle Terrace Edinburgh EH1 2ES Scotland

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

<sup>μ</sup> 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).

## General Information – *(continued)*

### For More Information

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

For professional investors in Europe (excluding UK & Switzerland)

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

[www.franklinresources.com](http://www.franklinresources.com)

For authorised dealers in the Americas

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

[www.franklintempletonoffshore.com](http://www.franklintempletonoffshore.com)

Go to the relevant website for information on:

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

# Letter to Shareholders

## Dear Shareholder,

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

## Global Economic Review

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

## Market Review – Fixed Income<sup>i</sup>

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

## Market Review – Global Equities<sup>iii</sup>

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%.

<sup>i</sup> Fixed income – bonds.

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

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

We thank you for your continued support.

Yours sincerely,

Franklin Templeton International Services S.à r.l.  
September 2024

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

All data as at 31 August 2024 unless otherwise stated.

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

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

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

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

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

## Portfolio of Investments as at 31 August 2024

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value				
<b>Government Bonds and Notes — 70.07% (29 February 2024: 73.28%)</b>											
<b>United States — 70.07% (29 February 2024: 73.28%)</b>											
25,000	Federal Farm Credit Banks Funding Corp, 5.390%, due 09/09/2024 *	25,000	1.79	20,000	United States Treasury Bill, zero coupon, due 12/09/2024	19,974	1.43				
20,000	Federal Farm Credit Banks Funding Corp, 5.390%, due 08/10/2024 *	20,001	1.43	20,000	United States Treasury Bill, zero coupon, due 17/09/2024	19,959	1.43				
20,000	Federal Farm Credit Banks Funding Corp, Series 0002, 5.330%, due 16/10/2024 *	20,000	1.43	15,000	United States Treasury Bill, zero coupon, due 19/09/2024	14,965	1.07				
1,600	Federal Farm Credit Banks Funding Corp, 5.510%, due 16/10/2024 *	1,600	0.11	15,000	United States Treasury Bill, zero coupon, due 24/09/2024	14,954	1.07				
8,797	Federal Farm Credit Banks Funding Corp, 5.470%, due 26/11/2024 *	8,799	0.63	10,000	United States Treasury Bill, zero coupon, due 01/10/2024	9,959	0.71				
5,000	Federal Farm Credit Banks Funding Corp, 5.360%, due 27/11/2024 *	5,000	0.36	15,000	United States Treasury Bill, zero coupon, due 03/10/2024	14,935	1.07				
17,790	Federal Farm Credit Banks Funding Corp, 5.510%, due 19/12/2024 *	17,798	1.27	10,000	United States Treasury Bill, zero coupon, due 08/10/2024	9,949	0.71				
15,000	Federal Farm Credit Banks Funding Corp, 5.510%, due 23/12/2024 *	15,007	1.08	20,000	United States Treasury Bill, zero coupon, due 10/10/2024	19,893	1.42				
3,500	Federal Farm Credit Banks Funding Corp, 5.380%, due 22/01/2025 *	3,500	0.25	15,000	United States Treasury Bill, zero coupon, due 17/10/2024	14,905	1.07				
17,000	Federal Farm Credit Banks Funding Corp, Series 0000, 5.485%, due 10/02/2025 *	17,010	1.22	15,000	United States Treasury Bill, zero coupon, due 24/10/2024	14,890	1.07				
10,007	Federal Farm Credit Banks Funding Corp, 5.495%, due 10/02/2025 *	10,010	0.72	10,000	United States Treasury Bill, zero coupon, due 05/11/2024	9,909	0.71				
1,500	Federal Farm Credit Banks Funding Corp, 5.375%, due 12/02/2025 *	1,500	0.11	15,000	United States Treasury Bill, zero coupon, due 07/11/2024	14,863	1.06				
11,600	Federal Farm Credit Banks Funding Corp, 5.440%, due 14/02/2025 *	11,604	0.83	15,000	United States Treasury Bill, zero coupon, due 2/11/2024	14,830	1.06				
15,000	Federal Farm Credit Banks Funding Corp, 5.455%, due 07/03/2025 *	15,007	1.08	15,000	United States Treasury Bill, zero coupon, due 26/11/2024	14,821	1.06				
2,250	Federal Farm Credit Banks Funding Corp, 5.370%, due 09/04/2025 *	2,250	0.16	10,000	United States Treasury Bill, zero coupon, due 29/11/2024	9,875	0.71				
15,000	Federal Farm Credit Banks Funding Corp, 5.450%, due 01/05/2025 *	15,006	1.08	25,000	United States Treasury Bill, zero coupon, due 03/12/2024	24,683	1.77				
10,000	Federal Farm Credit Banks Funding Corp, 5.370%, due 06/06/2025 *	10,000	0.72	15,000	United States Treasury Bill, zero coupon, due 10/12/2024	14,796	1.06				
20,000	Federal Farm Credit Banks Funding Corp, 5.480%, due 11/07/2025 *	20,016	1.43	20,000	United States Treasury Bill, zero coupon, due 12/12/2024	19,713	1.41				
20,000	Federal Farm Credit Banks Funding Corp, Series 0000, 5.390%, due 26/08/2025 *	20,000	1.43	12,500	United States Treasury Bill, zero coupon, due 17/12/2024	12,318	0.88				
10,000	Federal Farm Credit Discount Notes, zero coupon, due 07/10/2024	9,951	0.71	10,000	United States Treasury Bill, zero coupon, due 24/12/2024	9,847	0.71				
11,000	Federal Home Loan Bank Discount Notes, zero coupon, due 03/09/2024	11,000	0.79	10,000	United States Treasury Bill, zero coupon, due 26/12/2024	9,837	0.70				
15,000	Federal Home Loan Bank Discount Notes, zero coupon, due 27/09/2024	14,948	1.07	10,000	United States Treasury Bill, zero coupon, due 02/01/2025	9,828	0.70				
5,000	Federal Home Loan Bank Discount Notes, zero coupon, due 31/10/2024	4,963	0.36	10,000	United States Treasury Bill, zero coupon, due 30/01/2025	9,798	0.70				
12,010	Federal Home Loan Bank Discount Notes, zero coupon, due 05/02/2025	11,762	0.84	20,000	United States Treasury Bill, zero coupon, due 06/02/2025	19,587	1.40				
15,000	Federal Home Loan Bank Discount Notes, zero coupon, due 05/03/2025	14,630	1.05	10,000	United States Treasury Bill, zero coupon, due 13/02/2025	9,782	0.70				
5,000	Federal Home Loan Banks, 1.610%, due 04/09/2024	4,999	0.36	10,000	United States Treasury Note/Bond, 2.750%, due 15/05/2025	9,859	0.71				
20,000	Federal Home Loan Banks, Series 0002, 5.330%, due 04/09/2024 *	20,000	1.43	10,000	United States Treasury Note/Bond, 4.625%, due 30/06/2025	9,974	0.71				
20,000	Federal Home Loan Banks, Series 0000, 5.330%, due 09/09/2024 *	20,000	1.43			978,416	70.07				
10,000	Federal Home Loan Banks, 2.875%, due 13/09/2024	9,993	0.72	<b>Total Government Bonds and Notes (Cost \$978,416)</b>			978,416	70.07			
20,000	Federal Home Loan Banks, Series 0003, 5.335%, due 26/09/2024 *	20,000	1.43	<b>Reverse Repurchase Agreements — 30.03% (29 February 2024: 27.78%)</b>							
20,000	Federal Home Loan Banks, Series 0001, 5.335%, due 30/09/2024 *	20,000	1.43	<b>United States — 30.03% (29 February 2024: 27.78%)</b>							
12,710	Federal Home Loan Banks, 4.500%, due 03/10/2024	12,700	0.91	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				
1,195	Federal Home Loan Banks, 5.445%, due 06/11/2024 *	1,195	0.09	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				
20,000	Federal Home Loan Banks, 5.330%, due 20/11/2024 *	20,000	1.43	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				
5,300	Federal Home Loan Banks, 5.520%, due 22/11/2024 *	5,302	0.38	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				
2,755	Federal Home Loan Banks, 5.450%, due 03/01/2025 *	2,756	0.20	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				
15,000	Federal Home Loan Banks, Series 0003, 5.350%, due 27/01/2025 *	15,000	1.07			419,302	30.03				
10,000	Federal Home Loan Banks, 5.450%, due 21/02/2025 *	10,003	0.72	<b>Total Reverse Repurchase Agreements (Cost \$419,302)</b>			419,302	30.03			
8,000	Federal Home Loan Banks, Series 0000, 5.455%, due 24/02/2025 *	8,003	0.57	<b>Total Financial Assets at fair value through profit or loss</b>				1,397,718	100.10		
6,105	Federal Home Loan Banks, 5.370%, due 14/03/2025 *	6,105	0.44	<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>				1,397,718	100.10		
9,600	Federal Home Loan Banks, Series 0000, 5.445%, due 16/06/2025 *	9,604	0.69	<b>Liabilities in Excess of Other Assets</b>				(1,352)	(0.10)		
3,000	Federal Home Loan Banks, Series 0000, 5.445%, due 10/07/2025 *	3,001	0.22	<b>Total Net Assets</b>				\$1,396,366	100.00		
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								

The accompanying notes are an integral part of the Financial Statements

# FTGF Western Asset US Core Bond Fund

## Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Asset-Backed Securities — 10.29% (29 February 2024: 8.75%)</b>					
600			490		
AB BSL CLO 4 Ltd, Series 2023 4A, Class A, 144A, 7.282%, due 20/04/2036 *					
602	0.44		460	0.36	
200 Apidos CLO XXXVII, Series 2021 37A, Class A, 144A, 6.674%, due 22/10/2034 *					
200	0.15		265	0.20	
260 Applebee's Funding LLC / IHOP Funding LLC, Series 2023 1A, Class A2, 144A, 7.824%, due 05/03/2053					
273	0.20		<b>Total Asset-Backed Securities (Cost \$13,931)</b>		
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		<b>Mortgage-Backed Securities — 44.10% (29 February 2024: 42.48%)</b>		
256 Benefit Street Partners CLO VIII Ltd, Series 2015 8A, Class A1AR, 144A, 6.644%, due 20/01/2031 *					
256	0.19		510	0.38	
140 Birch Grove CLO 6 Ltd, Series 2023 6A, Class A1, 144A, 7.482%, due 20/07/2035 *					
141	0.10		210	0.15	
450 Birch Grove CLO 8 Ltd, Series 2024 8A, Class A1, 144A, 6.928%, due 20/04/2037 *					
451	0.33		130	0.09	
472 Brazos Higher Education Authority Inc, Series 2011 2, Class A3, 6.621%, due 27/10/2036 *					
473	0.35		9,802	0.11	
210 Brightwood Capital MM CLO 2023-1 Ltd, Series 2023 1A, Class A1A, 144A, 8.079%, due 15/10/2035 *					
213	0.16		879	0.65	
630 Canyon CLO 2020-1 Ltd, Series 2020 1A, Class AR, 144A, 6.743%, due 15/07/2034 *					
631	0.46		412	0.31	
260 CarVal CLO XI C Ltd, Series 2024 3A, Class A1, 144A, 0.000%, due 20/10/2037 *					
260	0.19		270	0.20	
270 Cayuga Park CLO Ltd, Series 2020 1A, Class AR, 144A, 6.667%, due 17/07/2034 *					
270	0.20		100	0.07	
56 Credit Suisse First Boston Mortgage Securities Corp, Series 2001 HE22, Class A1, 5.699%, due 25/02/2032 *					
56	0.04		71	0.05	
29 CWABS Asset-Backed Certificates Trust 2007-13, Series 2007 13, Class 2A2, 6.192%, due 25/10/2047 *					
27	0.02		3,429	0.04	
124 CWABS Inc Asset-Backed Certificates Trust 2004-5, Series 2004 5, Class 2A, 5.892%, due 25/10/2034 *					
120	0.09		183	0.13	
22 CWHEQ Revolving Home Equity Loan Trust Series 2006-F, Series 2006 F, Class 2A1A, 5.591%, due 15/07/2036 *					
21	0.02		3	–	
420 Golub Capital Partners Clo 57M Ltd, Series 2021 57A, Class A1, 144A, 7.036%, due 25/10/2034 *					
421	0.31		200	0.15	
150 Golub Capital Partners CLO 66B Ltd, Series 2023 66A, Class A, 144A, 7.235%, due 25/04/2036 *					
151	0.11		340	0.26	
390 Golub Capital Partners CLO 76 B Ltd, Series 2024 76A, Class A1, 144A, 0.000%, due 25/10/2037 *					
390	0.29		430	0.33	
362 Goodleap Sustainable Home Solutions Trust 2023-3, Series 2023 3C, Class A, 144A, 6.500%, due 20/07/2055					
376	0.28		250	0.19	
475 Jack in the Box Funding LLC, Series 2022 1A, Class A2I, 144A, 3.445%, due 26/02/2052					
450	0.33		436	0.33	
293 Loanpal Solar Loan 2021-1 Ltd, Series 2021 1GS, Class A, 144A, 2.290%, due 20/01/2048					
239	0.18		100	0.07	
469 Long Beach Mortgage Loan Trust 2004-1, Series 2004 1, Class M1, 6.142%, due 25/02/2034 *					
465	0.34		326	0.22	
178 Long Beach Mortgage Loan Trust 2004-4, Series 2004 4, Class M1, 6.292%, due 25/10/2034 *					
171	0.13		931	0.63	
379 Merrill Lynch Mortgage Investors Trust Series 2004-WMC5, Series 2004 WMC5, Class M1, 6.322%, due 25/07/2035 *					
379	0.28		1	–	
362 Morgan Stanley ABS Capital I Inc Trust 2004-NC8, Series 2004 NC8, Class M1, 6.307%, due 25/09/2034 *					
366	0.27		3	–	
328 Mosaic Solar Loan Trust 2021-3, Series 2021 3A, Class B, 144A, 1.920%, due 20/06/2052					
247	0.18		7	–	
272 Navient Student Loan Trust 2017-3, Series 2017 3A, Class A3, 144A, 6.513%, due 26/07/2066 *					
273	0.20		7	–	
730 Ocean Trails Clo X, Series 2020 10A, Class AR, 144A, 6.783%, due 15/10/2034 *					
731	0.54		3	–	
240 Ocean Trails Clo XI, Series 2021 11A, Class A, 144A, 6.764%, due 20/07/2034 *					
240	0.18		300	0.18	
270 Ocean Trails CLO XII Ltd, Series 2022 12A, Class A1R, 144A, 0.000%, due 20/07/2035 *					
270	0.20		200	0.15	
500 Ocean Trails CLO XIV Ltd, Series 2023 14A, Class A1, 144A, 7.282%, due 20/01/2035 *					
502	0.37		300	0.22	
460 OHA Credit Funding 18 Ltd, Series 2024 18A, Class A1, 144A, 6.792%, due 20/04/2037 *					
461	0.34		29	0.02	
340 Owl Rock CLO III Ltd, Series 2020 3A, Class AR, 144A, 7.149%, due 20/04/2036 *					
342	0.25		17	0.01	
490 Palmer Square CLO 2022-5 Ltd, Series 2022 5A, Class A, 144A, 7.282%, due 20/10/2035 *					
490	0.36		182	0.13	
57 SBA Small Business Investment Cos, Series 2018 10B, Class 1, 3.548%, due 10/09/2028					
56	0.04		7	0.01	
56 SLM Private Credit Student Loan Trust 2007-A, Series 2007 A, Class AAA, 5.841%, due 16/12/2041 *					
56	0.04		60	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		43	0.03	
114 SMB Private Education Loan Trust 2020-A, Series 2020 A, Class A2A, 144A, 2.230%, due 15/09/2037					
108	0.08		34	0.02	
192 SMB Private Education Loan Trust 2024-A, Series 2024 A, Class A1A, 144A, 5.240%, due 15/03/2056					
195	0.14		20	0.01	
270 SMB Private Education Loan Trust 2024-E, Series 2024 E, Class A1A, 144A, 5.090%, due 16/10/2056					
271	0.20		42	0.03	
288 Stonepeak 2021-1 ABS, Series 2021 1A, Class AA, 144A, 2.301%, due 28/02/2033					
273	0.20		20	0.01	
160 Trestles CLO VII Ltd, Series 2024 7A, Class A1, 144A, 0.000%, due 25/10/2037 *					
160	0.12		42	0.03	
			20	0.01	
			17	0.01	
			37	0.02	
			198	0.14	
			85	0.06	
			53	0.04	
			18	0.01	
			35	0.02	
			39	0.03	
			15	0.01	
			23	0.02	
			38	0.03	

The accompanying notes are an integral part of the Financial Statements

## FTGF Western Asset US Core Bond Fund

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — (continued)</b>					
60 Fannie Mae Pool 'BC1509', 3.000%, due 01/08/2046	54	0.04	236 Fannie Mae Pool 'FS0697', 2.500%, due 01/02/2042	211	0.16
83 Fannie Mae Pool 'BC2817', 3.000%, due 01/09/2046	76	0.06	85 Fannie Mae Pool 'FS0957', 3.000%, due 01/03/2052	76	0.06
33 Fannie Mae Pool 'BD2455', 3.000%, due 01/01/2047	30	0.02	81 Fannie Mae Pool 'FS0995', 2.500%, due 01/03/2042	73	0.05
36 Fannie Mae Pool 'BD8104', 3.000%, due 01/10/2046	32	0.02	82 Fannie Mae Pool 'FS1014', 2.000%, due 01/02/2052	68	0.05
172 Fannie Mae Pool 'BF0104', 4.000%, due 01/02/2056	165	0.12	486 Fannie Mae Pool 'FS1074', 3.000%, due 01/03/2052	438	0.32
40 Fannie Mae Pool 'BF0163', 5.000%, due 01/11/2046	40	0.03	330 Fannie Mae Pool 'FS1112', 2.000%, due 01/03/2052	276	0.20
79 Fannie Mae Pool 'BF0183', 4.000%, due 01/01/2057	75	0.06	239 Fannie Mae Pool 'FS1171', 3.000%, due 01/01/2052	212	0.16
166 Fannie Mae Pool 'BF0191', 4.000%, due 01/06/2057	158	0.12	80 Fannie Mae Pool 'FS1289', 3.000%, due 01/03/2052	72	0.05
33 Fannie Mae Pool 'BF0301', 4.500%, due 01/08/2058	32	0.02	147 Fannie Mae Pool 'FS2740', 3.500%, due 01/06/2049	138	0.10
178 Fannie Mae Pool 'BF0646', 2.500%, due 01/06/2062	150	0.11	82 Fannie Mae Pool 'FS3249', 5.000%, due 01/11/2052	82	0.06
13 Fannie Mae Pool 'BM3904', 5.000%, due 01/05/2048	13	0.01	88 Fannie Mae Pool 'FS3836', 4.500%, due 01/01/2053	86	0.06
381 Fannie Mae Pool 'BM4579', 3.000%, due 01/04/2047	345	0.25	80 Fannie Mae Pool 'FS4000', 6.000%, due 01/07/2041	84	0.06
32 Fannie Mae Pool 'BM4751', 3.500%, due 01/03/2043	30	0.02	272 Fannie Mae Pool 'FS4269', 2.000%, due 01/10/2051	225	0.17
517 Fannie Mae Pool 'BN3898', 4.500%, due 01/11/2048	512	0.38	94 Fannie Mae Pool 'FS4805', 5.500%, due 01/05/2053	96	0.07
75 Fannie Mae Pool 'BQ5876', 2.500%, due 01/11/2050	65	0.05	89 Fannie Mae Pool 'FS5306', 6.000%, due 01/07/2053	93	0.07
69 Fannie Mae Pool 'BR2641', 2.000%, due 01/02/2051	58	0.04	1,000 Fannie Mae Pool 'FS5313', 3.500%, due 01/01/2050	933	0.69
67 Fannie Mae Pool 'BR2643', 2.000%, due 01/02/2051	56	0.04	92 Fannie Mae Pool 'FS5385', 2.500%, due 01/04/2052	80	0.06
64 Fannie Mae Pool 'BR2644', 2.000%, due 01/02/2051	54	0.04	271 Fannie Mae Pool 'FS5450', 3.000%, due 01/11/2051	244	0.18
64 Fannie Mae Pool 'BR3256', 2.000%, due 01/02/2051	54	0.04	185 Fannie Mae Pool 'FS5647', 5.500%, due 01/07/2053	188	0.14
65 Fannie Mae Pool 'BR3257', 2.000%, due 01/02/2051	55	0.04	190 Fannie Mae Pool 'FS6691', 1.500%, due 01/03/2042	159	0.12
72 Fannie Mae Pool 'BR3286', 2.000%, due 01/03/2051	60	0.04	88 Fannie Mae Pool 'FS6779', 6.500%, due 01/12/2053	92	0.07
67 Fannie Mae Pool 'BR4722', 2.000%, due 01/03/2051	56	0.04	96 Fannie Mae Pool 'FS7170', 2.000%, due 01/08/2042	83	0.06
75 Fannie Mae Pool 'BR4753', 2.000%, due 01/03/2051	62	0.05	192 Fannie Mae Pool 'FS7408', 2.500%, due 01/04/2052	166	0.12
66 Fannie Mae Pool 'BR4756', 2.000%, due 01/03/2051	55	0.04	95 Fannie Mae Pool 'FS7624', 6.500%, due 01/03/2054	98	0.07
74 Fannie Mae Pool 'BR5587', 2.500%, due 01/03/2051	61	0.05	98 Fannie Mae Pool 'FS7997', 6.000%, due 01/05/2054	100	0.07
75 Fannie Mae Pool 'BR5633', 2.000%, due 01/03/2051	63	0.05	26 Fannie Mae Pool 'MA1217', 4.000%, due 01/10/2042	25	0.02
75 Fannie Mae Pool 'BT0846', 2.500%, due 01/07/2051	65	0.05	13 Fannie Mae Pool 'MA1253', 4.000%, due 01/11/2042	13	0.01
129 Fannie Mae Pool 'BT1311', 2.000%, due 01/07/2051	106	0.08	19 Fannie Mae Pool 'MA1591', 4.500%, due 01/09/2043	18	0.01
76 Fannie Mae Pool 'BT3270', 2.500%, due 01/08/2051	66	0.05	35 Fannie Mae Pool 'MA2110', 3.500%, due 01/12/2034	34	0.02
1,553 Fannie Mae Pool 'BU1118', 2.500%, due 01/10/2051	1,337	0.99	24 Fannie Mae Pool 'MA2138', 3.500%, due 01/01/2035	23	0.02
84 Fannie Mae Pool 'BU1421', 3.000%, due 01/01/2052	75	0.06	47 Fannie Mae Pool 'MA2320', 3.000%, due 01/07/2035	44	0.03
80 Fannie Mae Pool 'BU2599', 2.500%, due 01/01/2052	70	0.05	76 Fannie Mae Pool 'MA2523', 3.000%, due 01/02/2036	72	0.05
79 Fannie Mae Pool 'BV3089', 2.500%, due 01/02/2052	69	0.05	57 Fannie Mae Pool 'MA2579', 3.000%, due 01/04/2036	54	0.04
234 Fannie Mae Pool 'BV4195', 3.000%, due 01/03/2052	211	0.16	136 Fannie Mae Pool 'MA2672', 3.000%, due 01/07/2036	129	0.10
87 Fannie Mae Pool 'BW9916', 5.000%, due 01/10/2052	86	0.06	90 Fannie Mae Pool 'MA2707', 3.000%, due 01/08/2036	85	0.06
84 Fannie Mae Pool 'BX0553', 5.000%, due 01/10/2052	85	0.06	21 Fannie Mae Pool 'MA4031', 4.500%, due 01/05/2050	20	0.01
796 Fannie Mae Pool 'BX8180', 5.500%, due 01/04/2053	804	0.59	55 Fannie Mae Pool 'MA4177', 2.500%, due 01/11/2040	49	0.04
172 Fannie Mae Pool 'BX9419', 5.000%, due 01/03/2053	171	0.13	1,081 Fannie Mae Pool 'MA4422', 2.000%, due 01/09/2041	933	0.69
274 Fannie Mae Pool 'CA1692', 4.000%, due 01/05/2048	264	0.19	389 Fannie Mae Pool 'MA4446', 2.000%, due 01/10/2041	336	0.25
27 Fannie Mae Pool 'CA2472', 4.000%, due 01/10/2048	26	0.02	326 Fannie Mae Pool 'MA4473', 1.500%, due 01/11/2041	272	0.20
478 Fannie Mae Pool 'CA7240', 2.500%, due 01/10/2050	415	0.31	88 Fannie Mae Pool 'MA4599', 3.000%, due 01/05/2052	78	0.06
200 Fannie Mae Pool 'CA7422', 2.000%, due 01/10/2040	174	0.13	169 Fannie Mae Pool 'MA4643', 3.000%, due 01/05/2042	155	0.11
69 Fannie Mae Pool 'CA7531', 3.000%, due 01/10/2050	62	0.05	7 Fannie Mae REMICS, Series 2001 81, Class GE, 6.000%, due 25/01/2032	7	0.01
151 Fannie Mae Pool 'CB0470', 2.500%, due 01/05/2041	134	0.10	16 Fannie Mae REMICS, Series 2005 29, Class ZA, 5.500%, due 25/04/2035	16	0.01
514 Fannie Mae Pool 'CB1538', 2.500%, due 01/09/2051	442	0.33	2 Fannie Mae REMICS, Series 2011 87, Class SG, 1.087%, due 25/04/2040 *	-	-
728 Fannie Mae Pool 'CB2775', 2.500%, due 01/02/2052	631	0.46	4 Fannie Mae REMICS, Series 2012 101, Class AI, 3.000%, due 25/06/2027	-	-
168 Fannie Mae Pool 'CB3234', 3.000%, due 01/04/2052	150	0.11	121 Fannie Mae REMICS, Series 2012 118, Class VZ, 3.000%, due 25/11/2042	111	0.08
167 Fannie Mae Pool 'CB3272', 4.000%, due 01/04/2052	160	0.12	62 Fannie Mae REMICS, Series 2012 134, Class SK, 0.687%, due 25/12/2042 *	7	0.01
84 Fannie Mae Pool 'CB4103', 5.000%, due 01/07/2052	85	0.06	5 Fannie Mae REMICS, Series 2012 46, Class BA, 6.000%, due 25/05/2042	5	-
537 Fannie Mae Pool 'CB5108', 5.500%, due 01/11/2052	542	0.40	6 Fannie Mae REMICS, Series 2012 75, Class NS, 1.137%, due 25/07/2042 *	1	-
167 Fannie Mae Pool 'CB5497', 6.500%, due 01/01/2053	174	0.13	349 Fannie Mae REMICS, Series 2012 96, Class SB, 0.587%, due 25/09/2042 *	34	0.02
89 Fannie Mae Pool 'CB6030', 4.500%, due 01/04/2053	87	0.06	7 Fannie Mae REMICS, Series 2013 9, Class BC, 6.500%, due 25/07/2042	7	0.01
363 Fannie Mae Pool 'CB6753', 6.000%, due 01/07/2053	372	0.27	9 Fannie Mae REMICS, Series 2013 9, Class CB, 5.500%, due 25/04/2042	10	0.01
97 Fannie Mae Pool 'CB8226', 6.500%, due 01/03/2054	101	0.07	575 Fannie Mae REMICS, Series 2020 37, Class IM, 4.000%, due 25/06/2050	119	0.09
43 Fannie Mae Pool 'FM0068', 5.000%, due 01/10/2040	41	0.03	109 Fannie Mae REMICS, Series 2020 47, Class GZ, 2.000%, due 25/07/2050	68	0.05
36 Fannie Mae Pool 'FM0071', 3.500%, due 01/02/2040	34	0.03	73 Fannie Mae REMICS, Series 2020 56, Class DI, 2.500%, due 25/08/2050	12	0.01
36 Fannie Mae Pool 'FM1263', 5.000%, due 01/07/2049	36	0.03	137 Fannie Mae REMICS, Series 2020 57, Class TA, 2.000%, due 25/04/2050	120	0.09
170 Fannie Mae Pool 'FM1727', 5.000%, due 01/09/2049	172	0.13	72 Fannie Mae REMICS, Series 2020 74, Class EI, 2.500%, due 25/10/2050	12	0.01
75 Fannie Mae Pool 'FM2761', 5.000%, due 01/03/2050	75	0.06	491 Fannie Mae REMICS, Series 2020 89, Class DI, 2.500%, due 25/12/2050	78	0.06
75 Fannie Mae Pool 'FM3049', 4.000%, due 01/04/2044	73	0.05	419 Fannie Mae REMICS, Series 2020 97, Class AI, 2.000%, due 25/01/2051	58	0.04
183 Fannie Mae Pool 'FM3773', 3.500%, due 01/11/2048	171	0.13	742 Fannie Mae REMICS, Series 2021 3, Class QI, 2.500%, due 25/02/2051	120	0.09
238 Fannie Mae Pool 'FM4650', 2.500%, due 01/10/2040	214	0.16	69 Fannie Mae REMICS, Series 2021 65, Class JA, 2.000%, due 25/01/2046	61	0.04
44 Fannie Mae Pool 'FM5783', 3.000%, due 01/06/2038	41	0.03	400 Fannie Mae-Aces, Series 2018 M15, Class 1A2, 3.700%, due 25/01/2036	382	0.28
52 Fannie Mae Pool 'FM5904', 2.500%, due 01/02/2051	45	0.03	523 Fannie Mae-Aces, Series 2020 M36, Class X1, 1.543%, due 25/09/2034 *	30	0.02
69 Fannie Mae Pool 'FM6460', 2.500%, due 01/03/2051	60	0.04	3 Freddie Mac Gold Pool 'G06669', 6.500%, due 01/09/2039	4	-
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			

The accompanying notes are an integral part of the Financial Statements

## FTGF Western Asset US Core Bond Fund

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — (continued)</b>					
142	128	0.09	23	21	0.02
18	17	0.01	13	13	0.01
34	33	0.02	3	4	–
35	32	0.02	41	38	0.03
69	63	0.05	3	–	–
40	36	0.03	19	2	–
13	13	0.01	11	2	–
44	41	0.03	1	–	–
2,882	105	0.08	26	23	0.02
3,988	224	0.17	423	96	0.07
10,399	228	0.17	63	9	0.01
62	59	0.04	225	36	0.03
313	301	0.22	77	13	0.01
99	98	0.07	156	21	0.02
101	99	0.07	369	264	0.19
67	59	0.04	66	10	0.01
71	62	0.05	394	67	0.05
65	54	0.04	71	11	0.01
265	221	0.16	403	49	0.04
68	57	0.04	74	65	0.05
76	66	0.05	462	101	0.07
77	67	0.05	168	24	0.02
237	206	0.15	200	185	0.14
84	76	0.06	420	435	0.32
145	121	0.09	63	61	0.04
400	349	0.26	13	14	0.01
239	208	0.15	9	9	0.01
78	68	0.05	3	3	–
347	284	0.21	57	54	0.04
92	92	0.07	31	29	0.02
370	379	0.28	48	44	0.03
405	350	0.26	104	96	0.07
207	174	0.13	6	6	–
213	185	0.14	6	6	–
231	193	0.14	4	4	–
235	196	0.14	14	14	0.01
77	67	0.05	7	7	0.01
311	268	0.20	12	11	0.01
97	81	0.06	385	369	0.27
709	612	0.45	11	10	0.01
49	41	0.03	94	88	0.06
84	75	0.06	113	103	0.08
93	97	0.07	22	21	0.02
260	239	0.18	51	42	0.03
742	666	0.49	80	65	0.05
65	55	0.04	300	260	0.19
78	77	0.06	155	134	0.10
81	68	0.05	153	132	0.10
80	70	0.05	77	66	0.05
550	527	0.39	162	140	0.10
89	87	0.06	159	138	0.10
88	89	0.07	319	275	0.20
85	87	0.06	246	213	0.16
89	87	0.06	82	73	0.05
90	87	0.06	82	72	0.05
84	87	0.06	90	82	0.06
417	429	0.32	88	89	0.07
89	77	0.06	718	645	0.48
283	277	0.20	92	92	0.07
89	92	0.07	91	76	0.06
182	188	0.14	95	96	0.07
175	176	0.13	90	81	0.06
94	96	0.07	381	388	0.29
100	102	0.08	88	91	0.07
100	102	0.07	357	367	0.27
100	102	0.08	95	98	0.07
43	39	0.03	95	98	0.07
128	112	0.08	97	99	0.07
136	118	0.09	98	100	0.07
519	451	0.33	23	21	0.02
112	92	0.07	27	25	0.02
271	212	0.16	65	62	0.05
269	250	0.18	30	29	0.02
40	38	0.03	98	88	0.07
			25	24	0.02
			9	8	0.01
			94	89	0.07
			50	48	0.04
			13	12	0.01
			39	37	0.03
			13	12	0.01

The accompanying notes are an integral part of the Financial Statements



# FTGF Western Asset US Core Bond Fund

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value		
<b>Mortgage-Backed Securities — (continued)</b>							
76	Ginnie Mae II Pool 'MA3873', 3.000%, due 20/08/2046	69	0.05	24	Government National Mortgage Association, Series 2015 36, Class MI, 5.500%, due 20/03/2045	3	–
14	Ginnie Mae II Pool 'MA3937', 3.500%, due 20/09/2046	14	0.01	478	Government National Mortgage Association, Series 2015 5, Class IK, 0.251%, due 16/11/2054 *	3	–
16	Ginnie Mae II Pool 'MA4068', 3.000%, due 20/11/2046	15	0.01	158	Government National Mortgage Association, Series 2016 128, Class IO, 0.856%, due 16/09/2056 *	7	–
19	Ginnie Mae II Pool 'MA4261', 3.000%, due 20/02/2047	17	0.01	62	Government National Mortgage Association, Series 2020 123, Class IL, 2.500%, due 20/08/2050	9	0.01
133	Ginnie Mae II Pool 'MA4511', 4.000%, due 20/06/2047	129	0.09	140	Government National Mortgage Association, Series 2020 123, Class NI, 2.500%, due 20/08/2050	19	0.01
113	Ginnie Mae II Pool 'MA4719', 3.500%, due 20/09/2047	106	0.08	69	Government National Mortgage Association, Series 2020 127, Class IN, 2.500%, due 20/08/2050	10	0.01
10	Ginnie Mae II Pool 'MA4899', 3.000%, due 20/12/2047	9	0.01	72	Government National Mortgage Association, Series 2020 129, Class IE, 2.500%, due 20/09/2050	10	0.01
90	Ginnie Mae II Pool 'MA5019', 3.500%, due 20/02/2048	85	0.06	74	Government National Mortgage Association, Series 2020 160, Class IH, 2.500%, due 20/10/2050	10	0.01
85	Ginnie Mae II Pool 'MA5078', 4.500%, due 20/03/2048	83	0.06	71	Government National Mortgage Association, Series 2020 160, Class VI, 2.500%, due 20/10/2050	10	0.01
17	Ginnie Mae II Pool 'MA5194', 5.000%, due 20/05/2048	17	0.01	4,288	Government National Mortgage Association, Series 2020 178, Class IO, 1.422%, due 16/10/2060 *	398	0.29
168	Ginnie Mae II Pool 'MA5265', 4.500%, due 20/06/2048	167	0.12	4,360	Government National Mortgage Association, Series 2020 179, Class IO, 1.010%, due 16/09/2062 *	334	0.25
33	Ginnie Mae II Pool 'MA5331', 4.500%, due 20/07/2048	33	0.02	340	Government National Mortgage Association, Series 2020 181, Class WI, 2.000%, due 20/12/2050	38	0.03
118	Ginnie Mae II Pool 'MA5465', 3.500%, due 20/09/2048	111	0.08	1,619	Government National Mortgage Association, Series 2020 195, Class IO, 0.927%, due 16/12/2062 *	109	0.08
53	Ginnie Mae II Pool 'MA5529', 4.500%, due 20/10/2048	53	0.04	226	Government National Mortgage Association, Series 2020 47, Class MI, 3.500%, due 20/04/2050	41	0.03
148	Ginnie Mae II Pool 'MA5594', 3.500%, due 20/11/2048	139	0.10	131	Government National Mortgage Association, Series 2020 47, Class NI, 3.500%, due 20/04/2050	24	0.02
14	Ginnie Mae II Pool 'MA5597', 3.000%, due 20/11/2048	14	0.01	147	Government National Mortgage Association, Series 2020 H04, Class FP, 5.946%, due 20/06/2069 *	146	0.11
23	Ginnie Mae II Pool 'MA5652', 4.500%, due 20/12/2048	23	0.02	177	Government National Mortgage Association, Series 2020 H09, Class FL, 6.596%, due 20/05/2070 *	180	0.13
42	Ginnie Mae II Pool 'MA5653', 3.000%, due 20/12/2048	42	0.03	88	Government National Mortgage Association, Series 2020 H09, Class NF, 6.696%, due 20/04/2070 *	89	0.07
472	Ginnie Mae II Pool 'MA5711', 4.500%, due 20/01/2049	469	0.35	61	Government National Mortgage Association, Series 2020 H13, Class FA, 5.896%, due 20/07/2070 *	60	0.04
13	Ginnie Mae II Pool 'MA5712', 5.000%, due 20/01/2049	13	0.01	5,781	Government National Mortgage Association, Series 2021 10, Class IO, 0.986%, due 16/05/2063 *	420	0.31
12	Ginnie Mae II Pool 'MA5762', 3.500%, due 20/02/2049	12	0.01	144	Government National Mortgage Association, Series 2021 115, Class MI, 2.500%, due 20/05/2051	16	0.01
37	Ginnie Mae II Pool 'MA5763', 4.000%, due 20/02/2049	36	0.03	389	Government National Mortgage Association, Series 2021 188, Class PA, 2.000%, due 20/10/2051	318	0.23
69	Ginnie Mae II Pool 'MA5818', 4.500%, due 20/03/2049	68	0.05	166	Government National Mortgage Association, Series 2021 2, Class AH, 1.500%, due 16/06/2063	128	0.09
17	Ginnie Mae II Pool 'MA5878', 5.000%, due 20/04/2049	17	0.01	79	Government National Mortgage Association, Series 2021 223, Class P, 2.000%, due 20/06/2051	69	0.05
15	Ginnie Mae II Pool 'MA6287', 5.000%, due 20/11/2049	15	0.01	4,836	Government National Mortgage Association, Series 2021 5, Class IO, 1.112%, due 16/01/2061 *	386	0.28
33	Ginnie Mae II Pool 'MA6413', 5.000%, due 20/01/2050	34	0.02	200	Government National Mortgage Association, Series 2022 3, Class B, 1.850%, due 16/02/2061	110	0.08
748	Ginnie Mae II Pool 'MA6930', 2.000%, due 20/10/2050	631	0.46	857	Government National Mortgage Association, Series 2022 3, Class IO, 0.640%, due 16/02/2061 *	41	0.03
77	Ginnie Mae II Pool 'MA6933', 3.500%, due 20/10/2050	73	0.05	100	Government National Mortgage Association, Series 2022 63, Class LM, 3.500%, due 20/10/2050	86	0.06
521	Ginnie Mae II Pool 'MA7051', 3.000%, due 20/12/2050	439	0.32	300	Government National Mortgage Association, Series 2023 92, Class AH, 2.000%, due 16/06/2064	240	0.18
132	Ginnie Mae II Pool 'MA7135', 2.000%, due 20/01/2051	112	0.08	258	HOMES 2024-NQM1 Trust, Series 2024 NQM1, Class A1, 144A, 5.915%, due 25/07/2069	260	0.19
220	Ginnie Mae II Pool 'MA7184', 2.000%, due 20/02/2051	180	0.13	450	Independence Plaza Trust 2018-INDP, Series 2018 INDP, Class A, 144A, 3.763%, due 10/07/2035	431	0.32
269	Ginnie Mae II Pool 'MA7192', 2.000%, due 20/02/2051	227	0.17	120	JPMBB Commercial Mortgage Securities Trust 2014-C23, Series 2014 C23, Class AS, 4.202%, due 15/09/2047 *	120	0.09
226	Ginnie Mae II Pool 'MA7303', 2.000%, due 20/04/2051	185	0.14	314	Mill City Mortgage Trust 2015-2, Series 2015 2, Class M3, 144A, 3.746%, due 25/09/2057 *	309	0.23
432	Ginnie Mae II Pool 'MA8202', 5.000%, due 20/08/2052	432	0.32	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
173	Ginnie Mae II Pool 'MA8429', 5.500%, due 20/11/2052	174	0.13	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
178	Ginnie Mae II Pool 'MA8726', 5.500%, due 20/03/2053	179	0.13	217	Morgan Stanley Capital I Trust 2017-ASHF, Series 2017 ASHF, Class A, 144A, 6.484%, due 15/11/2034 *	215	0.16
200	Ginnie Mae, 30 year, TBA, 4.000% ±	191	0.14	132	New Residential Mortgage Loan Trust 2015-2, Series 2015 2A, Class A1, 144A, 3.750%, due 25/08/2055 *	125	0.09
200	Ginnie Mae, 30 year, TBA, 4.500% ±	196	0.14	208	New Residential Mortgage Loan Trust 2016-3, Series 2016 3A, Class A1B, 144A, 3.250%, due 25/09/2056 *	196	0.14
4	Government National Mortgage Association, Series 2007 51, Class SG, 1.130%, due 20/08/2037 *	–	–	203	New Residential Mortgage Loan Trust 2017-2, Series 2017 2A, Class B1, 144A, 4.500%, due 25/03/2057 *	200	0.15
4	Government National Mortgage Association, Series 2009 H01, Class FA, 6.600%, due 20/11/2059 *	4	–	224	New Residential Mortgage Loan Trust 2018-3, Series 2018 3A, Class A1, 144A, 4.500%, due 25/05/2058 *	220	0.16
–	Government National Mortgage Association, Series 2010 85, Class HS, 1.200%, due 20/01/2040 *	–	–	331	OBX 2024-NQM1 Trust, Series 2024 NQM1, Class A1, 144A, 5.928%, due 25/11/2063	333	0.25
5	Government National Mortgage Association, Series 2010 H26, Class LF, 5.796%, due 20/08/2058 *	5	–	256	OBX 2024-NQM11 Trust, Series 2024 NQM11, Class A1, 144A, 5.875%, due 25/06/2064	259	0.19
10	Government National Mortgage Association, Series 2011 H01, Class AF, 5.896%, due 20/11/2060 *	10	0.01	100	PFP 2024-11 Ltd, Series 2024 11, Class A, 144A, 7.172%, due 17/09/2039 *	100	0.07
14	Government National Mortgage Association, Series 2011 H09, Class AF, 5.946%, due 20/03/2061 *	14	0.01	4	Thornburg Mortgage Securities Trust 2007-4, Series 2007 4, Class 1A1, 4.443%, due 25/09/2037 *	4	–
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	–				

The accompanying notes are an integral part of the Financial Statements

# FTGF Western Asset US Core Bond Fund

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — (continued)</b>					
300 UBS Commercial Mortgage Trust 2018-C15, Series 2018 C15, Class C, 5.311%, due 15/12/2051 *	275	0.20	<b>Peru — 0.32% (29 February 2024: 0.24%)</b>		
289 Wells Fargo Commercial Mortgage Trust 2016-C36, Series 2016 C36, Class A3, 2.807%, due 15/11/2059	279	0.21	400 Petroleos del Peru SA, 4.750%, due 19/06/2032	302	0.22
150 Wells Fargo Commercial Mortgage Trust 2016-C36, Series 2016 C36, Class A4, 3.065%, due 15/11/2059	144	0.11	200 Petroleos del Peru SA, 144A, 5.625%, due 19/06/2047	128	0.10
1,352 Wells Fargo Commercial Mortgage Trust 2016-C36, Series 2016 C36, Class XA, 1.297%, due 15/11/2059 *	24	0.02		430	0.32
460 Wells Fargo Commercial Mortgage Trust 2017-C41, Series 2017 C41, Class B, 4.188%, due 15/11/2050 *	416	0.31	<b>South Africa — 0.36% (29 February 2024: 0.26%)</b>		
920 WFRBS Commercial Mortgage Trust 2014-C23, Series 2014 C23, Class XA, 0.592%, due 15/10/2057 *	—	—	490 Anglo American Capital Plc, 144A, 4.750%, due 10/04/2027	490	0.36
<b>Total Mortgage-Backed Securities (Cost \$60,965)</b>	<b>59,833</b>	<b>44.10</b>	<b>Spain — 0.29% (29 February 2024: 0.46%)</b>		
<b>Corporate Bonds and Notes — 35.89% (29 February 2024: 33.45%)</b>					
<b>Belgium — 0.31% (29 February 2024: 0.38%)</b>					
60 Anheuser-Busch InBev Worldwide Inc, 3.500%, due 01/06/2030	58	0.04	<b>Switzerland — 1.42% (29 February 2024: 1.14%)</b>		
270 Anheuser-Busch InBev Worldwide Inc, 4.350%, due 01/06/2040	249	0.18	400 Banco Santander SA, 2.746%, due 28/05/2025	393	0.29
100 Anheuser-Busch InBev Worldwide Inc, 4.439%, due 06/10/2048	90	0.07	<b>Taiwan — 0.37% (29 February 2024: 0.26%)</b>		
30 Anheuser-Busch InBev Worldwide Inc, 5.550%, due 23/01/2049	31	0.02	570 TSMC Arizona Corp, 2.500%, due 25/10/2031	498	0.37
	428	0.31	<b>United Arab Emirates — 0.33% (29 February 2024: 0.33%)</b>		
<b>Brazil — 0.18% (29 February 2024: 0.86%)</b>					
50 Petrobras Global Finance BV, 6.850%, due 05/06/2115	47	0.04	450 DP World Ltd/United Arab Emirates, 144A, 5.625%, due 25/09/2048	449	0.33
175 Vale Overseas Ltd, 6.875%, due 10/11/2039	191	0.14	<b>United Kingdom — 0.87% (29 February 2024: 1.13%)</b>		
	238	0.18	200 HSBC Holdings Plc, 2.633%, due 07/11/2025 *	199	0.15
<b>Canada — 0.46% (29 February 2024: 0.47%)</b>					
30 Bank of Montreal, 1.850%, due 01/05/2025	29	0.02	600 HSBC Holdings Plc, 4.041%, due 13/03/2028 *	589	0.43
30 Bank of Montreal, 3.803%, due 15/12/2032 *	29	0.02	200 Lloyds Banking Group Plc, 4.650%, due 24/03/2026	199	0.14
80 Bank of Nova Scotia/The, 3.450%, due 11/04/2025	79	0.06	200 NatWest Group Plc, 4.892%, due 18/05/2029 *	201	0.15
170 Bank of Nova Scotia/The, 1.300%, due 11/06/2025	165	0.12		1,188	0.87
70 Bank of Nova Scotia/The, 4.588%, due 04/05/2037 *	66	0.05	<b>United States — 27.40% (29 February 2024: 24.46%)</b>		
20 Barrick North America Finance LLC, 5.700%, due 30/05/2041	21	0.02	10 Abbott Laboratories, 4.750%, due 30/11/2036	10	0.01
40 Barrick PD Australia Finance Pty Ltd, 5.950%, due 15/10/2039	42	0.03	20 AbbVie Inc, 3.600%, due 14/05/2025	20	0.01
110 Royal Bank of Canada, 3.875%, due 04/05/2032	105	0.08	120 AbbVie Inc, 4.800%, due 15/03/2029	123	0.09
80 Royal Bank of Canada, 5.150%, due 01/02/2034	82	0.06	1,010 AbbVie Inc, 3.200%, due 21/11/2029	957	0.71
	618	0.46	50 AbbVie Inc, 4.950%, due 15/03/2031	51	0.04
<b>China — 0.27% (29 February 2024: 0.29%)</b>					
40 NXP BV / NXP Funding LLC / NXP USA Inc, 2.700%, due 01/05/2025	40	0.03	70 AbbVie Inc, 5.050%, due 15/03/2034	72	0.05
470 Prosus NV, 144A, 4.027%, due 03/08/2050	328	0.24	10 AbbVie Inc, 4.875%, due 14/11/2048	10	0.01
	368	0.27	280 Adobe Inc, 2.300%, due 01/02/2030	255	0.19
<b>Colombia — 0.30% (29 February 2024: 0.26%)</b>					
550 Ecopetrol SA, 5.875%, due 28/05/2045	409	0.30	10 Aetna Inc, 3.875%, due 15/08/2047	8	0.01
<b>France — 0.61% (29 February 2024: 0.54%)</b>					
200 BNP Paribas SA, 144A, 2.219%, due 09/06/2026 *	195	0.14	20 Air Lease Corp, 3.375%, due 01/07/2025	20	0.01
410 BNP Paribas SA, 144A, 5.125%, due 13/01/2029 *	416	0.31	50 Air Lease Corp, 5.300%, due 01/02/2028	51	0.04
200 BNP Paribas SA, 144A, 5.894%, due 05/12/2034 *	213	0.16	180 Alphabet Inc, 1.100%, due 15/08/2030	153	0.11
	824	0.61	70 Alphabet Inc, 1.900%, due 15/08/2040	48	0.04
<b>Germany — 0.11% (29 February 2024: 0.00%)</b>					
150 RWE Finance US LLC, 144A, 5.875%, due 16/04/2034	155	0.11	210 Amazon.com Inc, 3.150%, due 22/08/2027	205	0.15
<b>India — 0.15% (29 February 2024: 0.10%)</b>					
270 Reliance Industries Ltd, 144A, 3.625%, due 12/01/2052	200	0.15	60 Amazon.com Inc, 3.450%, due 13/04/2029	59	0.04
<b>Ireland — 0.41% (29 February 2024: 0.29%)</b>					
230 AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 2.450%, due 29/10/2026	219	0.16	50 Amazon.com Inc, 1.500%, due 03/06/2030	43	0.03
360 AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.000%, due 29/10/2028	337	0.25	80 Amazon.com Inc, 2.100%, due 12/05/2031	70	0.05
	556	0.41	180 Amazon.com Inc, 3.600%, due 13/04/2032	172	0.13
<b>Japan — 0.29% (29 February 2024: 0.21%)</b>					
400 Mitsubishi UFJ Financial Group Inc, 3.837%, due 17/04/2026 *	397	0.29	80 Amazon.com Inc, 4.950%, due 05/12/2044	81	0.06
<b>Kazakhstan — 0.26% (29 February 2024: 0.29%)</b>					
360 KazMunayGas National Co JSC, 5.375%, due 24/04/2030	356	0.26	520 Amazon.com Inc, 2.500%, due 03/06/2050	334	0.25
<b>Mexico — 0.81% (29 February 2024: 0.67%)</b>					
400 Comision Federal de Electricidad, 144A, 3.875%, due 26/07/2033	338	0.25	30 Amazon.com Inc, 4.250%, due 22/08/2057	26	0.02
450 Orbia Advance Corp SAB de CV, 144A, 2.875%, due 11/05/2031	382	0.28	210 American Express Co, 4.050%, due 03/05/2029	209	0.15
390 Southern Copper Corp, 5.250%, due 08/11/2042	377	0.28	20 American International Group Inc, 4.750%, due 01/04/2048	18	0.01
	1,097	0.81	30 American Transmission Systems Inc, 144A, 2.650%, due 15/01/2032	26	0.02
<b>Netherlands — 0.37% (29 February 2024: 0.66%)</b>					
500 Cooperatieve Rabobank UA, 4.375%, due 04/08/2025	497	0.37	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	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Corporate Bonds and Notes — (continued)</b>					
<b>United States — (continued)</b>					
130 Bank of America Corp, 3.946%, due 23/01/2049 *	108	0.08	90 Continental Resources Inc/OK, 4.375%, due 15/01/2028	88	0.06
40 Bank of America Corp, 4.083%, due 20/03/2051 *	34	0.02	210 Continental Resources Inc/OK, 144A, 5.750%, due 15/01/2031	213	0.16
30 Bank of New York Mellon Corp/The, 1.600%, due 24/04/2025	29	0.02	110 Costco Wholesale Corp, 1.750%, due 20/04/2032	92	0.07
43 Becton Dickinson & Co, 4.685%, due 15/12/2044	39	0.03	170 Coterra Energy Inc, 3.900%, due 15/05/2027	167	0.12
110 Berkshire Hathaway Finance Corp, 4.250%, due 15/01/2049	100	0.07	600 Coterra Energy Inc, 4.375%, due 15/03/2029	588	0.43
360 Boston Properties LP, 3.400%, due 21/06/2029	333	0.25	40 CVS Health Corp, 3.625%, due 01/04/2027	39	0.03
210 BP Capital Markets America Inc, 3.633%, due 06/04/2030	202	0.15	70 CVS Health Corp, 4.300%, due 25/03/2028	69	0.05
70 BP Capital Markets America Inc, 3.000%, due 24/02/2050	48	0.04	190 CVS Health Corp, 3.750%, due 01/04/2030	180	0.13
19 Bristol-Myers Squibb Co, 3.400%, due 26/07/2029	18	0.01	20 CVS Health Corp, 1.875%, due 28/02/2031	17	0.01
60 Bristol-Myers Squibb Co, 5.100%, due 22/02/2031	62	0.05	90 CVS Health Corp, 2.125%, due 15/09/2031	75	0.06
180 Bristol-Myers Squibb Co, 5.200%, due 22/02/2034	187	0.14	320 CVS Health Corp, 4.780%, due 25/03/2038	294	0.22
50 Bristol-Myers Squibb Co, 4.250%, due 26/10/2049	43	0.03	40 CVS Health Corp, 4.125%, due 01/04/2040	33	0.02
30 Bristol-Myers Squibb Co, 5.550%, due 22/02/2054	31	0.02	40 CVS Health Corp, 5.125%, due 20/07/2045	36	0.03
20 Bristol-Myers Squibb Co, 5.650%, due 22/02/2064	21	0.02	100 CVS Health Corp, 5.050%, due 25/03/2048	89	0.07
200 Broadcom Inc, 144A, 3.137%, due 15/11/2035	167	0.12	2 CVS Pass-Through Trust, 5.880%, due 10/01/2028	2	–
470 Cameron LNG LLC, 144A, 3.302%, due 15/01/2035	400	0.29	50 Deere & Co, 3.750%, due 15/04/2050	42	0.03
4 Carrier Global Corp, 3.577%, due 05/04/2050	3	–	189 Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.500%, due 20/10/2025	188	0.14
180 Charles Schwab Corp/The, 5.875%, due 24/08/2026	185	0.14	190 Delta Air Lines Inc / SkyMiles IP Ltd, 144A, 4.750%, due 20/10/2028	188	0.14
50 Charles Schwab Corp/The, 6.136%, due 24/08/2034 *	54	0.04	80 Devon Energy Corp, 5.850%, due 15/12/2025	81	0.06
3 Charter Communications Operating LLC / Charter Communications Operating Capital, 4.908%, due 23/07/2025	3	–	18 Devon Energy Corp, 5.250%, due 15/10/2027	18	0.01
380 Charter Communications Operating LLC / Charter Communications Operating Capital, 4.200%, due 15/03/2028	368	0.27	30 Devon Energy Corp, 4.500%, due 15/01/2030	30	0.02
80 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.050%, due 30/03/2029	79	0.06	40 Devon Energy Corp, 5.600%, due 15/07/2041	39	0.03
80 Charter Communications Operating LLC / Charter Communications Operating Capital, 4.400%, due 01/04/2033	73	0.05	30 Devon Energy Corp, 4.750%, due 15/05/2042	26	0.02
30 Charter Communications Operating LLC / Charter Communications Operating Capital, 6.550%, due 01/06/2034	31	0.02	220 Devon Energy Corp, 5.000%, due 15/06/2045	196	0.14
90 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/04/2038	82	0.06	260 Diamondback Energy Inc, 3.500%, due 01/12/2029	246	0.18
90 Charter Communications Operating LLC / Charter Communications Operating Capital, 6.484%, due 23/10/2045	86	0.06	30 Diamondback Energy Inc, 3.125%, due 24/03/2031	27	0.02
10 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/05/2047	8	0.01	60 Elevance Health Inc, 4.100%, due 15/05/2032	58	0.04
330 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.750%, due 01/04/2048	287	0.21	160 Eli Lilly & Co, 4.700%, due 09/02/2034	162	0.12
40 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.125%, due 01/07/2049	32	0.02	50 Eli Lilly & Co, 4.600%, due 14/08/2034	50	0.04
30 Charter Communications Operating LLC / Charter Communications Operating Capital, 4.800%, due 01/03/2050	23	0.02	20 Eli Lilly & Co, 5.000%, due 09/02/2054	20	0.01
60 Charter Communications Operating LLC / Charter Communications Operating Capital, 5.500%, due 01/04/2063	48	0.04	140 Eli Lilly & Co, 5.100%, due 09/02/2064	140	0.10
30 Chevron USA Inc, 3.850%, due 15/01/2028	30	0.02	280 Enterprise Products Operating LLC, 4.150%, due 16/10/2028	278	0.21
340 Cigna Group/The, 4.375%, due 15/10/2028	338	0.25	160 Enterprise Products Operating LLC, 2.800%, due 31/01/2030	148	0.11
20 Cigna Group/The, 4.900%, due 15/12/2048	18	0.01	320 Enterprise Products Operating LLC, 4.850%, due 31/01/2034	321	0.24
30 Cintas Corp No 2, 3.700%, due 01/04/2027	30	0.02	20 Enterprise Products Operating LLC, 7.550%, due 15/04/2038	25	0.02
60 Cintas Corp No 2, 4.000%, due 01/05/2032	58	0.04	20 Enterprise Products Operating LLC, 4.850%, due 15/03/2044	19	0.01
190 Citigroup Inc, 6.053%, due 30/10/2024 *	190	0.14	20 Enterprise Products Operating LLC, 3.700%, due 31/01/2051	15	0.01
300 Citigroup Inc, 4.400%, due 10/06/2025	298	0.22	10 Enterprise Products Operating LLC, 3.950%, due 31/01/2060	8	0.01
90 Citigroup Inc, 3.106%, due 08/04/2026 *	89	0.07	30 Enterprise Products Operating LLC, 5.375%, due 15/02/2078 *	28	0.02
140 Citigroup Inc, 4.450%, due 29/09/2027	139	0.10	130 EOG Resources Inc, 4.375%, due 15/04/2030	130	0.10
70 Citigroup Inc, 4.658%, due 24/05/2028 *	70	0.05	350 EOG Resources Inc, 3.900%, due 01/04/2035	323	0.24
200 Citigroup Inc, 3.980%, due 20/03/2030 *	194	0.14	80 EOG Resources Inc, 4.950%, due 15/04/2050	76	0.06
220 Citigroup Inc, 4.412%, due 31/03/2031 *	216	0.16	140 EQT Corp, 7.000%, due 01/02/2030	153	0.11
220 Citigroup Inc, 2.572%, due 03/06/2031 *	196	0.14	50 FirstEnergy Corp, Series A, 1.600%, due 15/01/2026	48	0.04
530 Citigroup Inc, 3.785%, due 17/03/2033 *	489	0.36	180 FirstEnergy Corp, Series B, 3.900%, due 15/07/2027	177	0.13
70 Citigroup Inc, 4.910%, due 24/05/2033 *	70	0.05	130 FirstEnergy Corp, Series C, 4.850%, due 15/07/2047	116	0.09
77 Citigroup Inc, 4.650%, due 30/07/2045	71	0.05	120 Ford Motor Co, 6.100%, due 19/08/2032	123	0.09
10 Citigroup Inc, 4.750%, due 18/05/2046	9	0.01	30 Freeport-McMoRan Inc, 5.450%, due 15/03/2043	29	0.02
110 Coca-Cola Co/The, 2.500%, due 01/06/2040	81	0.06	70 General Motors Co, 5.600%, due 15/10/2032	72	0.05
230 Columbia Pipelines Operating Co LLC, 144A, 6.036%, due 15/11/2033	243	0.18	10 General Motors Co, 6.600%, due 01/04/2036	11	0.01
120 Comcast Corp, 3.300%, due 01/04/2027	117	0.09	10 General Motors Co, 5.150%, due 01/04/2038	10	0.01
100 Comcast Corp, 4.150%, due 15/10/2028	99	0.07	30 General Motors Co, 6.250%, due 02/10/2043	31	0.02
80 Comcast Corp, 3.400%, due 01/04/2030	76	0.06	10 General Motors Co, 5.950%, due 01/04/2049	10	0.01
130 Comcast Corp, 4.250%, due 15/10/2030	129	0.09	3 Goldman Sachs Capital II, 6.045%, Perpetual *	3	–
361 Comcast Corp, 7.050%, due 15/03/2033	418	0.31	10 Goldman Sachs Group Inc/The, 3.500%, due 01/04/2025	10	0.01
10 Comcast Corp, 3.900%, due 01/03/2038	9	0.01	70 Goldman Sachs Group Inc/The, 4.250%, due 21/10/2025	70	0.05
10 Comcast Corp, 3.250%, due 01/11/2039	8	0.01	560 Goldman Sachs Group Inc/The, 0.855%, due 12/02/2026 *	549	0.40
20 Comcast Corp, 4.000%, due 15/08/2047	16	0.01	90 Goldman Sachs Group Inc/The, 3.500%, due 16/11/2026	88	0.06
20 Comcast Corp, 3.969%, due 01/11/2047	16	0.01	40 Goldman Sachs Group Inc/The, 3.615%, due 15/03/2028 *	39	0.03
20 Comcast Corp, 4.000%, due 01/03/2048	16	0.01	630 Goldman Sachs Group Inc/The, 4.223%, due 01/05/2029 *	621	0.46
10 Comcast Corp, 3.999%, due 01/11/2049	8	0.01	30 Goldman Sachs Group Inc/The, 6.250%, due 01/02/2041	34	0.02
291 Comcast Corp, 2.887%, due 01/11/2051	191	0.14	180 Goldman Sachs Group Inc/The, 5.150%, due 22/05/2045	177	0.13
20 Comcast Corp, 2.937%, due 01/11/2056	13	0.01	10 Goldman Sachs Group Inc/The, 4.750%, due 21/10/2045	9	0.01
10 Comcast Corp, 4.950%, due 15/10/2058	9	0.01	50 Guardian Life Global Funding, 144A, 1.100%, due 23/06/2025	48	0.04
20 ConocoPhillips Co, 6.950%, due 15/04/2029	22	0.02	30 Home Depot Inc/The, 2.500%, due 15/04/2027	29	0.02
20 Consolidated Edison Co of New York Inc, Series 20A, 3.350%, due 01/04/2030	19	0.01	80 Home Depot Inc/The, 2.700%, due 15/04/2030	74	0.05
30 Consolidated Edison Co of New York Inc, Series 20B, 3.950%, due 01/04/2050	25	0.02	60 Home Depot Inc/The, 3.250%, due 15/04/2032	55	0.04
30 Constellation Brands Inc, 4.350%, due 09/05/2027	30	0.02	130 Home Depot Inc/The, 3.300%, due 15/04/2040	107	0.08
			20 Home Depot Inc/The, 3.900%, due 15/06/2047	17	0.01
			60 Home Depot Inc/The, 3.350%, due 15/04/2050	45	0.03
			20 Humana Inc, 4.500%, due 01/04/2025	20	0.01
			110 Humana Inc, 3.950%, due 15/03/2027	108	0.08
			110 Humana Inc, 3.700%, due 23/03/2029	106	0.08
			50 Intel Corp, 5.125%, due 10/02/2030	51	0.04
			30 Intel Corp, 5.200%, due 10/02/2033	30	0.02
			110 Intel Corp, 4.750%, due 25/03/2050	92	0.07
			20 Intel Corp, 3.050%, due 12/08/2051	12	0.01
			420 Johnson Controls International plc / Tyco Fire & Security Finance SCA, 1.750%, due 15/09/2030	361	0.27
			320 JPMorgan Chase & Co, 2.083%, due 22/04/2026 *	314	0.23

The accompanying notes are an integral part of the Financial Statements

# FTGF Western Asset US Core Bond Fund

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Corporate Bonds and Notes — (continued)</b>					
<b>United States — (continued)</b>					
70 JPMorgan Chase & Co, 4.125%, due 15/12/2026	70	0.05	240 Texas Instruments Inc, 2.250%, due 04/09/2029	220	0.16
130 JPMorgan Chase & Co, 4.203%, due 23/07/2029 *	128	0.09	70 Texas Instruments Inc, 1.750%, due 04/05/2030	61	0.05
110 JPMorgan Chase & Co, 4.452%, due 05/12/2029 *	110	0.08	30 Time Warner Cable LLC, 6.550%, due 01/05/2037	30	0.02
210 JPMorgan Chase & Co, 2.522%, due 22/04/2031 *	189	0.14	30 Time Warner Cable LLC, 5.875%, due 15/11/2040	27	0.02
150 JPMorgan Chase & Co, 2.580%, due 22/04/2032 *	131	0.10	10 T-Mobile USA Inc, 3.500%, due 15/04/2025	10	0.01
65 JPMorgan Chase & Co, 4.950%, due 01/06/2045	64	0.05	20 T-Mobile USA Inc, 3.750%, due 15/04/2027	20	0.01
50 JPMorgan Chase & Co, 3.109%, due 22/04/2051 *	36	0.03	370 T-Mobile USA Inc, 3.875%, due 15/04/2030	356	0.26
80 Kenvue Inc, 4.900%, due 22/03/2033	82	0.06	80 T-Mobile USA Inc, 2.550%, due 15/02/2031	70	0.05
30 Kimberly-Clark Corp, 3.100%, due 26/03/2030	28	0.02	80 T-Mobile USA Inc, 2.250%, due 15/11/2031	68	0.05
100 KLA Corp, 4.650%, due 15/07/2032	101	0.07	70 T-Mobile USA Inc, 5.150%, due 15/04/2034	71	0.05
60 Kroger Co/The, 5.000%, due 15/09/2034	60	0.04	110 T-Mobile USA Inc, 3.000%, due 15/02/2041	82	0.06
20 Las Vegas Sands Corp, 2.900%, due 25/06/2025	20	0.01	30 T-Mobile USA Inc, 3.300%, due 15/02/2051	21	0.02
40 Las Vegas Sands Corp, 6.000%, due 15/08/2029	41	0.03	200 Transcontinental Gas Pipe Line Co LLC, 7.850%, due 01/02/2026	207	0.15
40 Lowe's Cos Inc, 1.700%, due 15/09/2028	36	0.03	60 Transcontinental Gas Pipe Line Co LLC, 3.250%, due 15/05/2030	56	0.04
90 Lowe's Cos Inc, 4.500%, due 15/04/2030	90	0.07	190 Transcontinental Gas Pipe Line Co LLC, 3.950%, due 15/05/2050	150	0.11
230 Mars Inc, 144A, 3.200%, due 01/04/2030	216	0.16	20 Truist Financial Corp, 6.047%, due 08/06/2027 *	20	0.01
180 Mastercard Inc, 3.850%, due 26/03/2050	150	0.11	130 Union Pacific Corp, 2.400%, due 05/02/2030	118	0.09
50 McDonald's Corp, 3.500%, due 01/07/2027	49	0.04	110 Union Pacific Corp, 3.750%, due 05/02/2070	81	0.06
30 McDonald's Corp, 3.800%, due 01/04/2028	30	0.02	30 UnitedHealth Group Inc, 3.875%, due 15/12/2028	30	0.02
60 McDonald's Corp, 2.125%, due 01/03/2030	54	0.04	40 UnitedHealth Group Inc, 4.000%, due 15/05/2029	40	0.03
80 McDonald's Corp, 3.600%, due 01/07/2030	77	0.06	100 UnitedHealth Group Inc, 2.000%, due 15/05/2030	88	0.06
110 McDonald's Corp, 4.875%, due 09/12/2045	104	0.08	20 UnitedHealth Group Inc, 2.300%, due 15/05/2031	17	0.01
20 McDonald's Corp, 3.625%, due 01/09/2049	15	0.01	50 UnitedHealth Group Inc, 4.200%, due 15/05/2032	49	0.04
60 McDonald's Corp, 4.200%, due 01/04/2050	50	0.04	20 UnitedHealth Group Inc, 2.750%, due 15/05/2040	90	0.07
15 Medtronic Inc, 4.625%, due 15/03/2045	14	0.01	50 UnitedHealth Group Inc, 4.250%, due 15/03/2043	45	0.03
100 Merck & Co Inc, 1.450%, due 24/06/2030	86	0.06	40 UnitedHealth Group Inc, 4.250%, due 15/06/2048	35	0.03
225 MetLife Inc, 6.400%, due 15/12/2036	237	0.17	20 UnitedHealth Group Inc, 4.450%, due 15/12/2048	18	0.01
80 Micron Technology Inc, 5.300%, due 15/01/2031	82	0.06	50 UnitedHealth Group Inc, 3.700%, due 15/08/2049	39	0.03
50 Micron Technology Inc, 5.875%, due 09/02/2033	53	0.04	60 UnitedHealth Group Inc, 2.900%, due 15/05/2050	41	0.03
150 Microsoft Corp, 2.921%, due 17/03/2052	109	0.08	60 UnitedHealth Group Inc, 3.875%, due 15/08/2059	47	0.03
20 Mid-Atlantic Interstate Transmission LLC, 144A, 4.100%, due 15/05/2028	20	0.01	20 UnitedHealth Group Inc, 3.125%, due 15/05/2060	13	0.01
20 Mondelez International Inc, 1.500%, due 04/05/2025	20	0.01	10 US Bancorp, Series mtn, 2.215%, due 27/01/2028 *	9	0.01
340 Morgan Stanley Series I, 0.864%, due 21/10/2025 *	338	0.25	100 US Bancorp, 5.775%, due 12/06/2029 *	104	0.08
110 Morgan Stanley, 2.188%, due 28/04/2026 *	108	0.08	90 US Bancorp, 5.836%, due 12/06/2034 *	95	0.07
160 Morgan Stanley, 3.772%, due 24/01/2029 *	156	0.11	150 USAA Capital Corp, 144A, 2.125%, due 01/05/2030	133	0.10
140 Morgan Stanley, 2.699%, due 22/01/2031 *	127	0.09	100 Verizon Communications Inc, 3.875%, due 08/02/2029	98	0.07
570 Morgan Stanley, 3.622%, due 01/04/2031 *	541	0.40	100 Verizon Communications Inc, 3.150%, due 22/03/2030	93	0.07
110 MPLX LP, 4.000%, due 15/03/2028	108	0.08	296 Verizon Communications Inc, 2.550%, due 21/03/2031	260	0.19
100 MPLX LP, 4.500%, due 15/04/2038	91	0.07	270 Verizon Communications Inc, 4.500%, due 10/08/2033	263	0.19
40 MPLX LP, 5.200%, due 01/03/2047	37	0.03	60 Verizon Communications Inc, 4.400%, due 01/11/2034	58	0.04
20 MPLX LP, 4.700%, due 15/04/2048	17	0.01	244 Verizon Communications Inc, 144A, 4.780%, due 15/02/2035	241	0.18
20 New York Life Global Funding, 144A, 0.950%, due 24/06/2025	19	0.01	20 Verizon Communications Inc, 5.250%, due 16/03/2037	21	0.02
70 NIKE Inc, 2.850%, due 27/03/2030	65	0.05	210 Verizon Communications Inc, 2.650%, due 20/11/2040	151	0.11
60 NIKE Inc, 3.250%, due 27/03/2040	49	0.04	30 Verizon Communications Inc, 3.400%, due 22/03/2041	24	0.02
30 ONEOK Inc, 5.800%, due 01/11/2030	32	0.02	10 Verizon Communications Inc, 4.862%, due 21/08/2046	9	0.01
90 ONEOK Inc, 6.050%, due 01/09/2033	95	0.07	80 Verizon Communications Inc, 4.000%, due 22/03/2050	65	0.05
180 ONEOK Inc, 6.625%, due 01/09/2053	198	0.15	70 Verizon Communications Inc, 5.500%, due 23/02/2054	72	0.05
130 Oracle Corp, 1.650%, due 25/03/2026	124	0.09	70 Visa Inc, 4.300%, due 14/12/2045	64	0.05
50 Oracle Corp, 4.650%, due 06/05/2030	50	0.04	50 Visa Inc, 3.650%, due 15/09/2047	41	0.03
230 Oracle Corp, 2.875%, due 25/03/2031	206	0.15	30 Walmart Inc, 1.800%, due 22/09/2031	26	0.02
50 Pacific Gas and Electric Co, 2.100%, due 01/08/2027	46	0.03	20 Walt Disney Co/The, 6.650%, due 15/11/2037	23	0.02
50 Pacific Gas and Electric Co, 2.500%, due 01/02/2031	43	0.03	60 Warnermedia Holdings Inc, 6.412%, due 15/03/2026	60	0.04
20 Pacific Gas and Electric Co, 3.300%, due 01/08/2040	15	0.01	30 Warnermedia Holdings Inc, 3.755%, due 15/03/2027	29	0.02
30 Pacific Gas and Electric Co, 3.500%, due 01/08/2050	21	0.02	60 Warnermedia Holdings Inc, 4.054%, due 15/03/2029	56	0.04
60 PayPal Holdings Inc, 4.400%, due 01/06/2032	60	0.04	200 Warnermedia Holdings Inc, 4.279%, due 15/03/2032	175	0.13
40 PepsiCo Inc, 1.625%, due 01/05/2030	35	0.03	20 Warnermedia Holdings Inc, 5.050%, due 15/03/2042	16	0.01
250 Pfizer Inc, 2.625%, due 01/04/2030	230	0.17	100 Waste Connections Inc, 5.000%, due 01/03/2034	102	0.07
90 Pfizer Inc, 1.700%, due 28/05/2030	78	0.06	90 Wells Fargo & Co, 2.188%, due 30/04/2026 *	88	0.06
150 Pfizer Inc, 2.550%, due 28/05/2040	109	0.08	430 Wells Fargo & Co, 4.300%, due 22/07/2027	428	0.32
80 Pfizer Inc, 2.700%, due 28/05/2050	54	0.04	10 Wells Fargo & Co, 2.393%, due 02/06/2028 *	9	0.01
60 Pioneer Natural Resources Co, 1.900%, due 15/08/2030	52	0.04	10 Wells Fargo & Co, 4.150%, due 24/01/2029	10	0.01
230 Pioneer Natural Resources Co, 2.150%, due 15/01/2031	200	0.15	40 Wells Fargo & Co, 5.574%, due 25/07/2029 *	41	0.03
40 PNC Financial Services Group Inc/The, 5.812%, due 12/06/2026 *	40	0.03	130 Wells Fargo & Co, 2.879%, due 30/10/2030 *	119	0.09
70 PNC Financial Services Group Inc/The, 5.582%, due 12/06/2029 *	72	0.05	120 Wells Fargo & Co, 4.478%, due 04/04/2031 *	119	0.09
40 Principal Life Global Funding II, 144A, 1.250%, due 23/06/2025	39	0.03	220 Wells Fargo & Co, 3.350%, due 02/03/2033 *	198	0.15
310 Prologis LP, 1.250%, due 15/10/2030	258	0.19	250 Wells Fargo & Co, 4.400%, due 14/06/2046	213	0.16
40 Salesforce Inc, 3.700%, due 11/04/2028	39	0.03	940 Wells Fargo & Co, 5.013%, due 04/04/2051 *	901	0.66
150 Shell International Finance BV, 2.750%, due 06/04/2030	139	0.10	150 Williams Cos Inc/The, 5.150%, due 15/03/2034	151	0.11
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			
			<b>Total Corporate Bonds and Notes (Cost \$50,833)</b>	<b>48,693</b>	<b>35.89</b>
			<b>Government Bonds and Notes — 9.61% (29 February 2024: 16.36%)</b>		
			<b>Chile — 0.12% (29 February 2024: 0.08%)</b>		
			250 Chile Government International Bond, 3.100%, due 22/01/2061	165	0.12
			<b>Colombia — 0.39% (29 February 2024: 0.37%)</b>		
			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	Contracts (000's)	Value (000's) \$	% of Net Asset Value
<b>Government Bonds and Notes — (continued)</b>					
<b>India — 0.17% (29 February 2024: 0.22%)</b>					
230 Export-Import Bank of India, 3.375%, due 05/08/2026	225	0.17			
<b>Israel — 0.39% (29 February 2024: 0.37%)</b>					
600 Israel Government International Bond, Series 10Y, 2.750%, due 03/07/2030	525	0.39			
<b>Kazakhstan — 0.15% (29 February 2024: 0.10%)</b>					
200 Kazakhstan Government International Bond, 4.875%, due 14/10/2044	198	0.15			
<b>Mexico — 0.80% (29 February 2024: 0.88%)</b>					
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			
<b>Peru — 0.21% (29 February 2024: 0.24%)</b>					
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			
<b>South Korea — 0.37% (29 February 2024: 0.27%)</b>					
510 Korea Housing Finance Corp, 144A, 4.625%, due 24/02/2033	506	0.37			
<b>United States — 6.81% (29 February 2024: 13.69%)</b>					
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			
<b>Uruguay — 0.20% (29 February 2024: 0.14%)</b>					
220 Uruguay Government International Bond, 7.625%, due 21/03/2036	272	0.20			
<b>Total Government Bonds and Notes (Cost \$15,514)</b>	<b>13,032</b>	<b>9.61</b>			
<b>Collective Investment Schemes — 1.02% (29 February 2024: 1.68%)</b>					
1,386 Western Asset Liquidity Funds Plc - Western Asset US Dollar Liquidity Fund - Class WA (Distributing)	1,386	1.02			
<b>Total Collective Investment Schemes (Cost \$1,386)</b>	<b>1,386</b>	<b>1.02</b>			
<b>Total Investments at fair value through profit or loss (Cost \$142,629)</b>	<b>136,907</b>	<b>100.91</b>			
			<b>Contracts (000's)</b>		
			- 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	-
			<b>Total Purchased Options (Cost \$130)</b>	<b>124</b>	<b>0.09</b>
			<b>Credit Default Swaps — 0.17% (29 February 2024: 0.25%)</b>		
			Unrealised appreciation of contracts (see below)	227	0.17
			<b>Index Swaps — 0.07% (29 February 2024: 0.48%)</b>		
			Unrealised appreciation of contracts (see below)	100	0.07
			<b>Futures — 0.15% (29 February 2024: 0.08%)</b>		
			Unrealised appreciation of contracts (see below)	205	0.15
			<b>Total Financial Assets at fair value through profit or loss</b>	<b>137,563</b>	<b>101.39</b>
			<b>Written Options — (0.06%) (29 February 2024: (0.04%))</b>		
			- 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)
			<b>Total Written Options (Cost \$(96))</b>	<b>(81)</b>	<b>(0.06)</b>
			<b>Index Swaps — (0.40%) (29 February 2024: 0.00%)</b>		
			Unrealised depreciation of contracts (see below)	(545)	(0.40)
			<b>Futures — (0.14%) (29 February 2024: (0.04%))</b>		
			Unrealised depreciation of contracts (see below)	(195)	(0.14)
			<b>Total Financial Liabilities at fair value through profit or loss</b>	<b>(821)</b>	<b>(0.60)</b>
			<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>	<b>136,742</b>	<b>100.79</b>
			<b>Liabilities in Excess of Other Assets</b>	<b>(1,065)</b>	<b>(0.79)</b>
			<b>Total Net Assets</b>	<b>\$135,677</b>	<b>100.00</b>

Contracts (000's)	Value (000's) \$	% of Net Asset Value
<b>Purchased Options — 0.09% (29 February 2024: 0.06%)</b>		
- 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

- 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.

#### 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
<b>Total Assets</b>	<b>100.00</b>

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)

## Schedule of Credit Default Swaps

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

## Schedule of Interest Rate Swaps

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

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

## Schedule of Futures Contracts

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

The accompanying notes are an integral part of the Financial Statements

# FTGF Western Asset US Core Plus Bond Fund

## Portfolio of Investments as at 31 August 2024

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

# FTGF Western Asset US Core Plus Bond Fund

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — (continued)</b>					
42			240		0.04
Fannie Mae Interest Strip 409, Class C13, 3.500%, due 25/11/2041	7	–	Fannie Mae Pool 'BF0646', 2.500%, due 01/06/2062	3,826	0.62
48			63		0.01
Fannie Mae Interest Strip 409, Class C18, 4.000%, due 25/04/2042	9	–	Fannie Mae Pool 'BJ2544', 3.000%, due 01/12/2037	59	0.01
32			590		0.09
Fannie Mae Interest Strip 409, Class C2, 3.000%, due 25/04/2027	1	–	Fannie Mae Pool 'BK7700', 4.500%, due 01/10/2048	584	0.09
47			615		0.09
Fannie Mae Interest Strip 409, Class C22, 4.500%, due 25/11/2039	9	–	Fannie Mae Pool 'BM1565', 3.000%, due 01/04/2047	560	0.09
586			36		0.01
Fannie Mae Interest Strip 427, Class C73, 3.000%, due 25/12/2048	95	0.02	Fannie Mae Pool 'BM3799', 3.000%, due 01/08/2047	32	0.01
1,831			224		0.03
Fannie Mae Interest Strip 440, Class C6, 2.000%, due 25/10/2052	220	0.04	Fannie Mae Pool 'BM4751', 3.500%, due 01/03/2043	211	0.03
300			325		0.05
Fannie Mae or Freddie Mac, 30 year, TBA, 4.500% ±	292	0.05	Fannie Mae Pool 'BM4897', 3.500%, due 01/12/2046	306	0.05
1,800			172		0.02
Fannie Mae or Freddie Mac, 30 year, TBA, 5.000% ±	1,787	0.29	Fannie Mae Pool 'BM6623', 2.500%, due 01/10/2050	142	0.02
3,500			175		0.02
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000% ±	3,106	0.50	Fannie Mae Pool 'BM6912', 2.500%, due 01/01/2052	144	0.02
3			257		0.04
Fannie Mae Pool '843997', 7.005%, due 01/11/2035 *	3	–	Fannie Mae Pool 'BN1623', 4.500%, due 01/11/2048	254	0.04
3			840		0.13
Fannie Mae Pool '865915', 7.247%, due 01/03/2036 *	3	–	Fannie Mae Pool 'BN3898', 4.500%, due 01/12/2048	831	0.13
309			103		0.02
Fannie Mae Pool '890604', 4.500%, due 01/10/2044	307	0.05	Fannie Mae Pool 'BO1858', 3.000%, due 01/08/2049	94	0.02
103			70		0.01
Fannie Mae Pool '890827', 3.500%, due 01/12/2037	98	0.02	Fannie Mae Pool 'BP3484', 2.500%, due 01/06/2051	61	0.01
12			224		0.03
Fannie Mae Pool '995072', 5.500%, due 01/08/2038	12	–	Fannie Mae Pool 'BQ5876', 2.500%, due 01/11/2050	195	0.03
30			298		0.04
Fannie Mae Pool 'AB9683', 4.000%, due 01/06/2043	29	–	Fannie Mae Pool 'BR1001', 2.500%, due 01/05/2051	259	0.04
25			208		0.03
Fannie Mae Pool 'AE0758', 7.000%, due 01/02/2039	27	–	Fannie Mae Pool 'BR2641', 2.000%, due 01/02/2051	174	0.03
25			129		0.02
Fannie Mae Pool 'AK8441', 4.000%, due 01/04/2042	24	–	Fannie Mae Pool 'BR2644', 2.000%, due 01/02/2051	107	0.02
288			192		0.03
Fannie Mae Pool 'AL3024', 3.500%, due 01/01/2043	272	0.04	Fannie Mae Pool 'BR3256', 2.000%, due 01/02/2051	162	0.03
28			327		0.04
Fannie Mae Pool 'AL3026', 3.500%, due 01/12/2042	27	–	Fannie Mae Pool 'BR3257', 2.000%, due 01/02/2051	276	0.04
21			215		0.03
Fannie Mae Pool 'AL3508', 4.000%, due 01/04/2043	20	–	Fannie Mae Pool 'BR3286', 2.000%, due 01/03/2051	180	0.03
14			201		0.03
Fannie Mae Pool 'AL4741', 4.500%, due 01/01/2044	14	–	Fannie Mae Pool 'BR4722', 2.000%, due 01/03/2051	168	0.03
60			149		0.02
Fannie Mae Pool 'AL9397', 3.000%, due 01/10/2046	55	0.01	Fannie Mae Pool 'BR4753', 2.000%, due 01/03/2051	125	0.02
296			265		0.04
Fannie Mae Pool 'AL9546', 3.500%, due 01/11/2046	280	0.05	Fannie Mae Pool 'BR4756', 2.000%, due 01/03/2051	221	0.04
272			150		0.02
Fannie Mae Pool 'AL9631', 3.000%, due 01/12/2046	248	0.04	Fannie Mae Pool 'BR5487', 2.000%, due 01/03/2051	125	0.02
78			73		0.01
Fannie Mae Pool 'AM3347', 3.310%, due 01/05/2033	73	0.01	Fannie Mae Pool 'BR6515', 2.000%, due 01/04/2051	62	0.01
10			68		0.01
Fannie Mae Pool 'AM8674', 2.810%, due 01/04/2025	10	–	Fannie Mae Pool 'BR7744', 2.000%, due 01/04/2051	57	0.01
10			206		0.03
Fannie Mae Pool 'AO2711', 4.000%, due 01/05/2042	9	–	Fannie Mae Pool 'BR7745', 2.000%, due 01/04/2051	172	0.03
18			77		0.01
Fannie Mae Pool 'AO6086', 4.000%, due 01/06/2042	17	–	Fannie Mae Pool 'BR8478', 2.000%, due 01/04/2051	64	0.01
8			141		0.02
Fannie Mae Pool 'AO9859', 4.000%, due 01/07/2042	8	–	Fannie Mae Pool 'BR8518', 2.000%, due 01/04/2051	118	0.02
13			100		0.02
Fannie Mae Pool 'AP0692', 4.000%, due 01/07/2042	13	–	Fannie Mae Pool 'BS6188', 4.340%, due 01/07/2032	100	0.02
14			98		0.02
Fannie Mae Pool 'AP2530', 4.000%, due 01/08/2042	14	–	100		0.02
45			98		0.02
Fannie Mae Pool 'AP4710', 3.500%, due 01/08/2042	43	0.01	Fannie Mae Pool 'BS7424', 4.940%, due 01/12/2032	100	0.02
197			100		0.02
Fannie Mae Pool 'AP4781', 3.000%, due 01/09/2042	181	0.03	100		0.02
22			100		0.02
Fannie Mae Pool 'AP4903', 4.000%, due 01/09/2042	21	–	100		0.02
52			100		0.02
Fannie Mae Pool 'AP7399', 4.000%, due 01/09/2042	50	0.01	100		0.02
13			100		0.02
Fannie Mae Pool 'AP9229', 4.000%, due 01/10/2042	13	–	100		0.02
51			100		0.02
Fannie Mae Pool 'AP9766', 4.000%, due 01/10/2042	49	0.01	100		0.02
47			100		0.02
Fannie Mae Pool 'AP9862', 4.000%, due 01/10/2042	45	0.01	100		0.02
15			100		0.02
Fannie Mae Pool 'AQ0100', 4.000%, due 01/10/2042	15	–	100		0.02
51			100		0.02
Fannie Mae Pool 'AQ1641', 4.000%, due 01/10/2042	50	0.01	100		0.02
12			100		0.02
Fannie Mae Pool 'AQ3599', 4.000%, due 01/11/2042	12	–	100		0.02
19			100		0.02
Fannie Mae Pool 'AQ4078', 4.000%, due 01/10/2043	19	–	100		0.02
14			100		0.02
Fannie Mae Pool 'AQ4080', 4.000%, due 01/06/2043	13	–	100		0.02
25			100		0.02
Fannie Mae Pool 'AQ4555', 4.000%, due 01/12/2042	24	–	100		0.02
21			100		0.02
Fannie Mae Pool 'AQ5137', 4.000%, due 01/11/2042	21	–	100		0.02
38			100		0.02
Fannie Mae Pool 'AQ7003', 4.000%, due 01/12/2042	37	0.01	100		0.02
49			100		0.02
Fannie Mae Pool 'AQ7082', 4.000%, due 01/01/2043	48	0.01	100		0.02
99			100		0.02
Fannie Mae Pool 'AR7399', 3.000%, due 01/06/2043	91	0.01	100		0.02
240			100		0.02
Fannie Mae Pool 'AS0038', 3.000%, due 01/07/2043	220	0.04	100		0.02
17			100		0.02
Fannie Mae Pool 'AS0070', 4.000%, due 01/08/2043	16	–	100		0.02
19			100		0.02
Fannie Mae Pool 'AS4271', 4.500%, due 01/01/2045	19	–	100		0.02
34			100		0.02
Fannie Mae Pool 'AS4347', 4.000%, due 01/01/2045	34	0.01	100		0.02
91			100		0.02
Fannie Mae Pool 'AS6340', 3.500%, due 01/12/2045	85	0.01	100		0.02
74			100		0.02
Fannie Mae Pool 'AS6541', 3.500%, due 01/01/2046	70	0.01	100		0.02
60			100		0.02
Fannie Mae Pool 'AS6562', 3.500%, due 01/01/2046	56	0.01	100		0.02
53			100		0.02
Fannie Mae Pool 'AS7844', 3.000%, due 01/09/2046	48	0.01	100		0.02
175			100		0.02
Fannie Mae Pool 'AS8623', 3.000%, due 01/01/2047	160	0.03	100		0.02
110			100		0.02
Fannie Mae Pool 'AS8740', 3.500%, due 01/02/2037	107	0.02	100		0.02
667			100		0.02
Fannie Mae Pool 'AS8745', 3.000%, due 01/02/2047	606	0.10	100		0.02
15			100		0.02
Fannie Mae Pool 'AT7208', 4.000%, due 01/06/2043	14	–	100		0.02
21			100		0.02
Fannie Mae Pool 'AT8394', 4.000%, due 01/06/2043	21	–	100		0.02
57			100		0.02
Fannie Mae Pool 'AT9637', 4.000%, due 01/07/2043	55	0.01	100		0.02
44			100		0.02
Fannie Mae Pool 'AT9653', 4.000%, due 01/07/2043	44	0.01	100		0.02
35			100		0.02
Fannie Mae Pool 'AT9657', 4.000%, due 01/07/2043	34	0.01	100		0.02
226			100		0.02
Fannie Mae Pool 'AU6735', 3.000%, due 01/10/2043	207	0.03	100		0.02
30			100		0.02
Fannie Mae Pool 'BC1509', 3.000%, due 01/08/2046	27	–	100		0.02
83			100		0.02
Fannie Mae Pool 'BC2817', 3.000%, due 01/09/2046	76	0.01	100		0.02
199			100		0.02
Fannie Mae Pool 'BC9077', 3.500%, due 01/12/2046	186	0.03	100		0.02
523			100		0.02
Fannie Mae Pool 'BD2455', 3.000%, due 01/01/2047	476	0.08	100		0.02
214			100		0.02
Fannie Mae Pool 'BD8104', 3.000%, due 01/10/2046	195	0.03	100		0.02
722			100		0.02
Fannie Mae Pool 'BF0104', 4.000%, due 01/02/2056	695	0.11	100		0.02
501			100		0.02
Fannie Mae Pool 'BF0163', 5.000%, due 01/11/2046	506	0.08	100		0.02
433			100		0.02
Fannie Mae Pool 'BF0183', 4.000%, due 01/01/2057	413	0.07	100		0.02
730			100		0.02
Fannie Mae Pool 'BF0191', 4.000%, due 01/06/2057	695	0.11	100		0.02
632			100		0.02
Fannie Mae Pool 'BF0222', 4.500%, due 01/09/2057	621	0.10	100		0.02
33			100		0.02
Fannie Mae Pool 'BF0301', 4.500%, due 01/08/2058	32	0.01	100		0.02
			240		0.04
			Fannie Mae Pool 'BF0646', 2.500%, due 01/06/2062	3,826	0.62
			63		0.01
			Fannie Mae Pool 'BJ2544', 3.000%, due 01/12/2037	59	0.01
			590		0.09
			Fannie Mae Pool 'BK7700', 4.500%, due 01/10/2048	584	0.09
			615		0.09
			Fannie Mae Pool 'BM1565', 3.000%, due 01/04/2047	560	0.09
			36		0.01
			Fannie Mae Pool 'BM3799', 3.000%, due 01/08/2047	32	0.01
			224		0.03
			Fannie Mae Pool 'BM4751', 3.500%, due 01/03/2043	211	0.03
			325		0.05
			Fannie Mae Pool 'BM4897', 3.500%, due 01/12/2046	306	0.05
			172		0.02
			Fannie Mae Pool 'BM6623', 2.500%, due 01/10/2050	142	0.02
			175		0.02
			Fannie Mae Pool 'BM6912', 2.500%, due 01/01/205		



# FTGF Western Asset US Core Plus Bond Fund

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

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

The accompanying notes are an integral part of the Financial Statements

# FTGF Western Asset US Core Plus Bond Fund

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — (continued)</b>					
21	21	–	163	141	0.02
19	19	–	496	428	0.07
279	254	0.04	247	220	0.04
692	630	0.10	374	387	0.06
200	182	0.03	294	301	0.05
180	163	0.03	197	204	0.03
67	65	0.01	888	769	0.12
41	40	0.01	304	263	0.04
15	15	–	535	465	0.07
492	473	0.08	82	71	0.01
6,275	89	0.01	87	75	0.01
9,004	240	0.04	263	227	0.04
34,779	1,955	0.31	1,173	1,016	0.16
4,884	200	0.03	48	46	0.01
7,777	177	0.03	195	164	0.03
10,770	254	0.04	231	208	0.03
18,598	407	0.07	405	338	0.05
46	45	0.01	75	74	0.01
1,385	1,335	0.22	1,495	1,490	0.24
469	465	0.08	427	370	0.06
686	671	0.11	186	189	0.03
42	38	0.01	680	697	0.11
368	332	0.05	348	347	0.06
337	294	0.05	420	434	0.07
213	185	0.03	242	234	0.04
210	177	0.03	731	740	0.12
259	216	0.03	83	81	0.01
128	107	0.02	455	461	0.07
1,061	885	0.14	632	640	0.10
205	171	0.03	168	167	0.03
139	116	0.02	265	255	0.04
70	59	0.01	445	450	0.07
179	149	0.02	1,872	1,892	0.30
217	181	0.03	167	172	0.03
73	62	0.01	367	371	0.06
134	112	0.02	356	367	0.06
75	65	0.01	645	652	0.11
228	199	0.03	636	657	0.11
163	142	0.02	563	587	0.09
384	335	0.05	97	98	0.02
83	69	0.01	94	99	0.02
508	455	0.07	95	98	0.02
271	264	0.04	384	371	0.06
174	173	0.03	196	199	0.03
80	80	0.01	399	407	0.07
182	186	0.03	426	386	0.06
68	61	0.01	976	851	0.14
409	353	0.06	642	560	0.09
94	77	0.01	1,153	1,005	0.16
655	545	0.09	5,031	4,367	0.70
1,799	1,569	0.25	5,018	4,351	0.70
466	406	0.07	1,233	1,183	0.19
544	428	0.07	502	415	0.07
1,185	985	0.16	182	150	0.02
2,661	2,209	0.36	105	98	0.02
467	407	0.07	185	176	0.03
4,162	3,414	0.55	885	875	0.14
900	859	0.14	147	137	0.02
733	736	0.12	142	39	0.01
185	184	0.03	16	16	–
182	190	0.03	70	71	0.01
167	174	0.03	79	77	0.01
357	371	0.06	83	80	0.01
57	50	0.01	4	4	–
1,521	1,273	0.21	471	453	0.07
781	677	0.11	211	198	0.03
2,237	1,865	0.30	20	19	–
309	267	0.04	286	263	0.04
1,786	1,539	0.25	452	444	0.07
855	713	0.11	42	44	0.01
236	204	0.03	29	3	–
114	95	0.02	170	150	0.02
241	208	0.03	79	77	0.01
			83	80	0.01
			4	4	–
			471	453	0.07
			211	198	0.03
			20	19	–
			286	263	0.04
			452	444	0.07
			42	44	0.01
			29	3	–
			170	150	0.02
			79	77	0.01
			83	80	0.01
			4	4	–
			471	453	0.07
			211	198	0.03
			20	19	–
			286	263	0.04
			452	444	0.07
			42	44	0.01
			29	3	–
			170	150	0.02
			79	77	0.01
			83	80	0.01
			4	4	–
			471	453	0.07
			211	198	0.03
			20	19	–
			286	263	0.04
			452	444	0.07
			42	44	0.01
			29	3	–
			170	150	0.02
			79	77	0.01
			83	80	0.01
			4	4	–
			471	453	0.07
			211	198	0.03
			20	19	–
			286	263	0.04
			452	444	0.07
			42	44	0.01
			29	3	–
			170	150	0.02
			79	77	0.01
			83	80	0.01
			4	4	–
			471	453	0.07
			211	198	0.03
			20	19	–
			286	263	0.04
			452	444	0.07
			42	44	0.01
			29	3	–
			170	150	0.02
			79	77	0.01
			83	80	0.01
			4	4	–
			471	453	0.07
			211	198	0.03
			20	19	–
			286	263	0.04
			452	444	0.07
			42	44	0.01
			29	3	–
			170	150	0.02
			79	77	0.01
			83	80	0.01
			4	4	–
			471	453	0.07
			211	198	0.03
			20	19	–
			286	263	0.04
			452	444	0.07
			42	44	0.01
			29	3	–
			170	150	0.02
			79	77	0.01
			83	80	0.01
			4	4	–
			471	453	0.07
			211	198	0.03
			20	19	–
			286	263	0.04
			452	444	0.07
			42	44	0.01
			29	3	–
			170	150	0.02
			79	77	0.01
			83	80	0.01
			4	4	–
			471	453	0.07
			211	198	0.03
			20	19	–
			286	263	0.04
			452	444	0.07
			42	44	0.01
			29	3	–
			170	150	0.02
			79	77	0.01
			83	80	0.01
			4	4	–
			471	453	0.07
			211	198	0.03
			20	19	–
			286	263	0.04
			452	444	0.07
			42	44	0.01
			29	3	–
			170	150	0.02
			79	77	0.01
			83	80	0.01
			4	4	–
			471	453	0.07
			211	198	0.03
			20	19	–
			286	263	0.04
			452	444	0.07
			42	44	0.01
			29	3	–
			170	150	0.02
			79	77	0.01
			83	80	0.01
			4	4	–
			471	453	0.07
			211	198	0.03
			20	19	–
			286	263	0.04
			452	444	0.07
			42	44	0.01
			29	3	–
			170	150	0.02
			79	77	0.01
			83	80	0.01
			4	4	–
			471	453	0.07
			211	198	0.03
			20	19	–
			286	263	0.04
			452	444	0.07
			42	44	0.01
			29	3	–
			170	150	0.02
			79	77	0.01
			83	80	0.01
			4	4	–
			471	453	0.07
			211	198	0.03
			20	19	–
			286	263	0.04
			452	444	0.07
			42	44	0.01
			29	3	–
			170	150	0.02
			79	77	0.01
			83	80	0.01
			4	4	–

## FTGF Western Asset US Core Plus Bond Fund

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — (continued)</b>					
262			182		0.03
Freddie Mac REMICS 5040, Class IB, 2.500%, due 25/11/2050	38	0.01	Ginnie Mae II Pool 'BD0384', 3.500%, due 20/10/2047	136	0.02
1,957			81		0.01
Freddie Mac REMICS 5050, Class IE, 2.000%, due 25/12/2050	244	0.04	Ginnie Mae II Pool 'BM7534', 3.500%, due 20/02/2050	75	0.01
1,498			83		0.01
Freddie Mac REMICS 5059, Class IB, 2.500%, due 25/01/2051	255	0.04	Ginnie Mae II Pool 'BM9734', 4.000%, due 20/10/2049	80	0.01
426			65		0.01
Freddie Mac REMICS 5069, Class MI, 2.500%, due 25/02/2051	66	0.01	Ginnie Mae II Pool 'BM9743', 4.000%, due 20/11/2049	62	0.01
1,850			65		0.01
Freddie Mac REMICS 5093, Class IY, 4.500%, due 25/12/2050	403	0.06	Ginnie Mae II Pool 'BS1728', 4.000%, due 20/01/2050	61	0.01
1,367			60		0.01
Freddie Mac REMICS 5115, Class IO, 4.500%, due 25/10/2049	292	0.05	Ginnie Mae II Pool 'BS1742', 4.000%, due 20/02/2050	58	0.01
1,260			295		0.04
Freddie Mac REMICS 5140, Class NI, 2.500%, due 25/05/2049	177	0.03	Ginnie Mae II Pool 'BT0812', 3.000%, due 20/03/2050	265	0.04
694			90		0.01
Freddie Mac REMICS 5159, Class IP, 3.000%, due 25/11/2051	98	0.02	Ginnie Mae II Pool 'CI1513', 3.000%, due 20/03/2052	80	0.01
569			250		0.04
Freddie Mac REMICS 5168, Class CI, 4.000%, due 25/11/2051	119	0.02	Ginnie Mae II Pool 'CK9592', 4.000%, due 20/06/2052	240	0.04
5,192			132		0.02
Freddie Mac REMICS 5180, Class IN, 3.000%, due 25/07/2051	1,057	0.17	Ginnie Mae II Pool 'MA1995', 3.500%, due 20/06/2044	126	0.02
1,200			36		0.01
Freddie Mac REMICS 5224, Class HL, 4.000%, due 25/04/2052	1,109	0.18	Ginnie Mae II Pool 'MA2678', 3.500%, due 20/03/2045	34	0.01
950			56		0.01
Freddie Mac STACR REMIC Trust 2021-DNA6, Series 2021 DNA6, Class B1, 144A, 8.749%, due 25/10/2041 *	985	0.16	47		0.01
1,131			Ginnie Mae II Pool 'MA3521', 3.500%, due 20/03/2046	45	0.01
Freddie Mac STACR REMIC Trust 2022-DNA2, Series 2022 DNA2, Class M1B, 144A, 7.749%, due 25/02/2042 *	1,159	0.19	214		0.03
37			Ginnie Mae II Pool 'MA3597', 3.500%, due 20/04/2046	203	0.03
Freddie Mac Strips 334, Class S7, 0.632%, due 15/08/2044 *	5	–	114		0.02
282			Ginnie Mae II Pool 'MA3663', 3.500%, due 20/05/2046	108	0.02
Freddie Mac Strips 353, Class S1, 0.532%, due 15/12/2046 *	36	0.01	196		0.03
26			Ginnie Mae II Pool 'MA3736', 3.500%, due 20/06/2046	185	0.03
Ginnie Mae I Pool '733600', 5.000%, due 15/04/2040	23	–	118		0.02
42			Ginnie Mae II Pool 'MA3803', 3.500%, due 20/07/2046	112	0.02
Ginnie Mae I Pool '733627', 5.000%, due 15/05/2040	46	0.01	72		0.01
44			Ginnie Mae II Pool 'MA3937', 3.500%, due 20/09/2046	68	0.01
Ginnie Mae I Pool '783669', 3.000%, due 15/09/2042	41	0.01	99		0.01
340			Ginnie Mae II Pool 'MA4068', 3.000%, due 20/11/2046	90	0.01
Ginnie Mae I Pool 'AA5649', 3.000%, due 15/09/2048	57	0.01	75		0.01
62			Ginnie Mae II Pool 'MA4261', 3.000%, due 20/02/2047	69	0.01
Ginnie Mae I Pool 'AB2892', 3.000%, due 15/09/2042	141	0.02	19		–
324			Ginnie Mae II Pool 'MA4381', 3.000%, due 20/04/2047	17	–
Ginnie Mae I Pool 'AB9108', 3.000%, due 15/10/2042	301	0.05	1,253		0.19
212			Ginnie Mae II Pool 'MA4511', 4.000%, due 20/06/2047	1,210	0.19
Ginnie Mae I Pool 'AB9109', 3.000%, due 15/10/2042	194	0.03	223		0.04
1			Ginnie Mae II Pool 'MA4654', 4.500%, due 20/08/2047	222	0.04
Ginnie Mae I Pool 'AB9205', 3.000%, due 15/11/2042	1	–	33		–
181			Ginnie Mae II Pool 'MA4836', 3.000%, due 20/11/2047	30	–
Ginnie Mae I Pool 'AB9207', 3.000%, due 15/11/2042	166	0.03	499		0.08
14			Ginnie Mae II Pool 'MA4838', 4.000%, due 20/11/2047	484	0.08
Ginnie Mae II Pool '4040', 6.500%, due 20/10/2037	15	–	142		0.02
17			Ginnie Mae II Pool 'MA4899', 3.000%, due 20/12/2047	130	0.02
Ginnie Mae II Pool '4617', 4.500%, due 20/01/2040	17	–	216		0.03
20			Ginnie Mae II Pool 'MA4901', 4.000%, due 20/12/2047	209	0.03
Ginnie Mae II Pool '4696', 4.500%, due 20/05/2040	20	–	189		0.03
67			Ginnie Mae II Pool 'MA5020', 4.000%, due 20/02/2048	183	0.03
Ginnie Mae II Pool '4747', 5.000%, due 20/07/2040	68	0.01	179		0.03
13			Ginnie Mae II Pool 'MA5137', 4.000%, due 20/04/2048	173	0.03
Ginnie Mae II Pool '4772', 5.000%, due 20/08/2040	9	–	324		0.05
9			Ginnie Mae II Pool 'MA5138', 4.500%, due 20/04/2048	325	0.05
Ginnie Mae II Pool '4802', 5.000%, due 20/09/2040	13	–	102		0.02
4			Ginnie Mae II Pool 'MA5192', 4.000%, due 20/05/2048	98	0.02
Ginnie Mae II Pool '4871', 6.000%, due 20/11/2040	4	–	504		0.08
17			Ginnie Mae II Pool 'MA5193', 4.500%, due 20/05/2048	500	0.08
Ginnie Mae II Pool '4905', 6.000%, due 20/12/2040	18	–	85		0.01
2			Ginnie Mae II Pool 'MA5194', 5.000%, due 20/05/2048	86	0.01
Ginnie Mae II Pool '4928', 6.000%, due 20/01/2041	3	–	287		0.05
11			Ginnie Mae II Pool 'MA5265', 4.500%, due 20/06/2048	285	0.05
Ginnie Mae II Pool '4961', 6.000%, due 20/02/2041	12	–	125		0.02
146			Ginnie Mae II Pool 'MA5331', 4.500%, due 20/07/2048	124	0.02
Ginnie Mae II Pool '4978', 4.500%, due 20/03/2041	146	0.02	276		0.04
4			Ginnie Mae II Pool 'MA5399', 4.500%, due 20/08/2048	273	0.04
Ginnie Mae II Pool '783050', 5.000%, due 20/07/2040	4	–	248		0.04
44			Ginnie Mae II Pool 'MA5529', 4.500%, due 20/10/2048	246	0.04
Ginnie Mae II Pool '783368', 4.500%, due 20/07/2041	45	0.01	381		0.06
95			Ginnie Mae II Pool 'MA5530', 5.000%, due 20/10/2048	385	0.06
Ginnie Mae II Pool '784106', 3.500%, due 20/01/2046	89	0.01	148		0.02
1,029			Ginnie Mae II Pool 'MA5594', 3.500%, due 20/11/2048	140	0.02
Ginnie Mae II Pool '784674', 3.500%, due 20/04/2048	978	0.16	344		0.06
76			Ginnie Mae II Pool 'MA5597', 5.000%, due 20/11/2048	349	0.06
Ginnie Mae II Pool '784825', 3.500%, due 20/10/2049	71	0.01	240		0.04
532			Ginnie Mae II Pool 'MA5652', 4.500%, due 20/12/2048	238	0.04
Ginnie Mae II Pool '784894', 3.500%, due 20/02/2048	497	0.08	266		0.04
397			Ginnie Mae II Pool 'MA5653', 5.000%, due 20/12/2048	269	0.04
Ginnie Mae II Pool '784905', 3.000%, due 20/01/2050	360	0.06	917		0.15
66			Ginnie Mae II Pool 'MA5712', 5.000%, due 20/01/2049	926	0.15
Ginnie Mae II Pool '784985', 3.500%, due 20/09/2048	62	0.01	92		0.01
699			Ginnie Mae II Pool 'MA5763', 4.000%, due 20/02/2049	89	0.01
Ginnie Mae II Pool '785565', 2.500%, due 20/06/2051	604	0.10	190		0.03
1,144			Ginnie Mae II Pool 'MA5818', 4.500%, due 20/03/2049	188	0.03
Ginnie Mae II Pool '785568', 2.500%, due 20/08/2051	988	0.16	163		0.03
2,435			Ginnie Mae II Pool 'MA5819', 5.000%, due 20/03/2049	165	0.03
Ginnie Mae II Pool '785657', 2.500%, due 20/10/2051	2,114	0.34	81		0.01
843			Ginnie Mae II Pool 'MA5877', 4.500%, due 20/04/2049	81	0.01
Ginnie Mae II Pool '785663', 2.500%, due 20/10/2051	728	0.12	209		0.03
941			Ginnie Mae II Pool 'MA5878', 5.000%, due 20/04/2049	211	0.03
Ginnie Mae II Pool '785667', 2.500%, due 20/10/2051	812	0.13	99		0.02
485			Ginnie Mae II Pool 'MA6157', 5.000%, due 20/09/2049	100	0.02
Ginnie Mae II Pool '785762', 2.500%, due 20/11/2051	419	0.07	106		0.02
557			Ginnie Mae II Pool 'MA6287', 5.000%, due 20/11/2049	107	0.02
Ginnie Mae II Pool '785789', 2.500%, due 20/12/2051	482	0.08	260		0.04
821			Ginnie Mae II Pool 'MA6342', 5.000%, due 20/12/2049	263	0.04
Ginnie Mae II Pool '785821', 2.500%, due 20/12/2051	710	0.11	317		0.05
402			Ginnie Mae II Pool 'MA6413', 5.000%, due 20/01/2050	320	0.05
Ginnie Mae II Pool '786082', 3.000%, due 20/11/2051	359	0.06	153		0.03
242			Ginnie Mae II Pool 'MA6603', 5.000%, due 20/04/2050	155	0.03
Ginnie Mae II Pool '786107', 3.000%, due 20/03/2052	221	0.04	116		0.02
269			Ginnie Mae II Pool 'MA6818', 2.000%, due 20/08/2050	98	0.02
Ginnie Mae II Pool '786108', 3.500%, due 20/03/2052	245	0.04	2,492		0.34
808			Ginnie Mae II Pool 'MA6930', 2.000%, due 20/10/2050	2,102	0.34
Ginnie Mae II Pool '786134', 3.000%, due 20/04/2052	716	0.12	194		0.03
479			Ginnie Mae II Pool 'MA6997', 3.500%, due 20/11/2050	182	0.03
Ginnie Mae II Pool '786216', 3.500%, due 20/06/2052	441	0.07	369		0.06
865			Ginnie Mae II Pool 'MA6999', 4.500%, due 20/11/2050	366	0.06
Ginnie Mae II Pool '786335', 4.500%, due 20/09/2052	850	0.14	1,758		0.24
352			Ginnie Mae II Pool 'MA7051', 2.000%, due 20/12/2050	1,483	0.24
Ginnie Mae II Pool '786340', 5.000%, due 20/09/2052	356	0.06	71		0.01
706			Ginnie Mae II Pool 'MA7056', 4.500%, due 20/12/2050	70	0.01
Ginnie Mae II Pool '786366', 4.500%, due 20/08/2052	692	0.11	2,382		0.32
267			Ginnie Mae II Pool 'MA7135', 2.000%, due 20/01/2051	2,009	0.32
Ginnie Mae II Pool '786429', 4.000%, due 20/06/2052	256	0.04	1,027		0.14
619			Ginnie Mae II Pool 'MA7184', 2.000%, due 20/02/2051	840	0.14
Ginnie Mae II Pool '786474', 5.000%, due 20/01/2053	621	0.10	605		0.08
1,186			Ginnie Mae II Pool 'MA7192', 2.000%, due 20/02/2051	510	0.08
Ginnie Mae II Pool '786535', 5.000%, due 20/02/2053	1,197	0.19	980		0.13
277			Ginnie Mae II Pool 'MA7303', 2.000%, due 20/04/2051	802	0.13
Ginnie Mae II Pool '786709', 5.000%, due 20/05/2053	277	0.04	691		0.11
1,273			356		0.06
Ginnie Mae II Pool '786726', 2.000%, due 20/03/2051	1,059	0.17	Ginnie Mae II Pool 'MA8429', 5.500%, due 20/11/2052	697	0.11
94			Ginnie Mae II Pool 'MA8726', 5.500%, due 20/03/2053	358	0.06
Ginnie Mae II Pool '786823', 5.500%, due 20/07/2053	96	0.02	431		0.06
476			Ginnie Mae II Pool 'MA8796', 3.000%, due 20/04/2053	391	0.06
Ginnie Mae II Pool '786835', 5.500%, due 20/08/2053	481	0.08	271		0.04
379			Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	273	0.04
Ginnie Mae II Pool '787214', 6.500%, due 20/01/2054	392	0.06	462		0.08
1,905			Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	466	0.08
Ginnie Mae II Pool '787228', 6.000%, due 20/01/2054	1,960	0.32	1,000		0.15
98			Ginnie Mae, 30 year, TBA, 3.500% ±	931	0.15
Ginnie Mae II Pool '787259', 2.000%, due 20/02/2051	81	0.01	500		0.08
879			Ginnie Mae, 30 year, TBA, 4.500% ±	490	0.08
Ginnie Mae II Pool '787276', 6.000%, due 20/02/2054	901	0.15	300		0.05
733			Ginnie Mae, 30 year, TBA, 5.000% ±	300	0.05
Ginnie Mae II Pool 'AP6338', 4.000%, due 20/10/2045	711	0.11	68		0.01
			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 *	–	–

# FTGF Western Asset US Core Plus Bond Fund

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — (continued)</b>					
			24,716		
			Government National Mortgage Association, Series 2021 5, Class IO, 1.112%, due 16/01/2061 *	1,975	0.32
5			Government National Mortgage Association, Series 2021 77, Class LC, 1.250%, due 20/07/2050	798	0.13
	5	–	Government National Mortgage Association, Series 2022 139, Class AL, 4.000%, due 20/07/2051	1,383	0.22
55	55	0.01	Government National Mortgage Association, Series 2022 24, Class AH, 2.500%, due 20/02/2052	280	0.05
14	14	–	Government National Mortgage Association, Series 2022 3, Class IO, 0.640%, due 16/02/2061 *	82	0.01
14	14	–	Government National Mortgage Association, Series 2022 63, Class LM, 3.500%, due 20/10/2050	172	0.03
258	233	0.04	Government National Mortgage Association, Series 2022 9, Class GA, 2.000%, due 20/01/2052	396	0.06
4,293	5	–	Government National Mortgage Association, Series 2023 179, Class IO, 0.611%, due 16/09/2063 *	354	0.06
774	17	–	Government National Mortgage Association, Series 2023 92, Class AH, 2.000%, due 16/06/2064	2,397	0.39
37	35	0.01	Government National Mortgage Association, Series 2023 92, Class IA, 0.611%, due 16/06/2064 *	116	0.02
187	37	0.01	GS Mortgage Securities Corp Trust 2018-SRP5, Series 2018 SRP5, Class A, 144A, 7.184%, due 15/09/2031 *	860	0.14
1,117	1,114	0.18	13 HarborView Mortgage Loan Trust 2007-7, Class 2A1A, 7.392%, due 25/10/2037 *	12	–
398	72	0.01	1,441 HOMES 2024-NQM1 Trust, Series 2024 NQM1, Class A1, 144A, 5.915%, due 25/07/2069	1,451	0.23
652	14	–	– Impac Secured Assets Trust 2006-4, Series 2006 4, Class A2B, 4.415%, due 25/01/2037 *	–	–
371	61	0.01	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
676	81	0.01	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
320	59	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
940	29	–	1,618 JP Morgan Mortgage Trust 2017-5, Series 2017 5, Class A2, 144A, 5.436%, due 26/10/2048 *	1,620	0.26
1,094	28	–	159 JP Morgan Mortgage Trust 2018-4, Series 2018 4, Class A1, 144A, 3.500%, due 25/10/2048 *	142	0.02
792	29	–	160 JPMBB Commercial Mortgage Securities Trust 2015-C31, Series 2015 C31, Class B, 4.777%, due 15/08/2048 *	143	0.02
754	12	–	2,359 MF1 2021-FL6 Ltd, Series 2021 FL6, Class A, 144A, 6.553%, due 16/07/2036 *	2,339	0.38
428	6	–	280 MSCG Trust 2015-ALDR, Series 2015 ALDR, Class A2, 144A, 3.577%, due 07/06/2035 *	264	0.04
95	131	0.02	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
3,614	2	–	297 New Residential Mortgage Loan Trust 2016-3, Series 2016 3A, Class A1B, 144A, 3.250%, due 25/09/2056 *	279	0.04
45	125	0.02	524 New Residential Mortgage Loan Trust 2017-6, Series 2017 6A, Class A1, 144A, 4.000%, due 27/08/2057 *	508	0.08
126	125	0.02	1,513 OBX 2024-NQM1 Trust, Series 2024 NQM1, Class A1, 144A, 5.928%, due 25/11/2063	1,522	0.25
256	49	0.01	1,514 OBX 2024-NQM11 Trust, Series 2024 NQM11, Class A1, 144A, 5.875%, due 25/06/2064	1,533	0.25
256	256	0.04	734 Prime Mortgage Trust 2006-DR1, Series 2006 DR1, Class 2A1, 144A, 5.500%, due 25/05/2035	645	0.10
245	1,067	0.17	470 SG Commercial Mortgage Securities Trust 2016-C5, Series 2016 C5, Class A3, 2.779%, due 10/10/2048	454	0.07
245	32	0.01	2,694 Towd Point Mortgage Trust 2017-5, Series 2017 5, Class B1, 144A, 6.849%, due 25/02/2057 *	2,802	0.45
250	40	0.01	690 UBS Commercial Mortgage Trust 2017-C2, Series 2017 C2, Class A4, 3.487%, due 15/08/2050	661	0.11
1,327	187	0.03	430 UBS Commercial Mortgage Trust 2017-C7, Series 2017 C7, Class A3, 3.418%, due 15/12/2050	416	0.07
11,950	1,111	0.18	71,762 UBS Commercial Mortgage Trust 2018-C9, Series 2018 C9, Class XA, 1.076%, due 15/03/2051 *	1,963	0.32
2,789	311	0.05	124 WaMu Mortgage Pass-Through Certificates Series 2007-OA2 Trust, Series 2007 OA2, Class 2A, 5.960%, due 25/03/2047 *	109	0.02
677	123	0.02	250 Wells Fargo Commercial Mortgage Trust 2015-LC20, Series 2015 LC20, Class AS, 3.467%, due 15/04/2050	245	0.04
262	48	0.01	160 Wells Fargo Commercial Mortgage Trust 2015-NXS1, Series 2015 NXS1, Class AS, 3.406%, due 15/05/2048	157	0.03
769	778	0.13	4,765 Wells Fargo Commercial Mortgage Trust 2017-RB1, Series 2017 RB1, Class XA, 1.350%, due 15/03/2050 *	111	0.02
132	133	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
96	95	0.02	<b>Total Mortgage-Backed Securities (Cost \$314,494)</b>	<b>293,953</b>	<b>47.33</b>
430	423	0.07	<b>Corporate Bonds and Notes — 39.62% (29 February 2024: 36.66%)</b>		
89	88	0.01	<b>Australia — 0.03% (29 February 2024: 0.04%)</b>		
923	713	0.11	190 BHP Billiton Finance USA Ltd, 5.000%, due 30/09/2043	186	0.03
1,794	1,368	0.22	<b>Belgium — 0.29% (29 February 2024: 0.43%)</b>		
			470 Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.900%, due 01/02/2046	452	0.07
			280 Anheuser-Busch InBev Worldwide Inc, 3.500%, due 01/06/2030	269	0.04

The accompanying notes are an integral part of the Financial Statements

# FTGF Western Asset US Core Plus Bond Fund

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

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

The accompanying notes are an integral part of the Financial Statements

# FTGF Western Asset US Core Plus Bond Fund

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Corporate Bonds and Notes — (continued)</b>					
<b>United Arab Emirates — 0.09% (29 February 2024: 0.09%)</b>					
560 DP World Ltd/United Arab Emirates, 5.625%, due 25/09/2048	559	0.09			
<b>United Kingdom — 0.61% (29 February 2024: 0.85%)</b>					
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			
<b>United States — 28.89% (29 February 2024: 26.89%)</b>					
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			

The accompanying notes are an integral part of the Financial Statements

# FTGF Western Asset US Core Plus Bond Fund

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Corporate Bonds and Notes — (continued)</b>					
<b>United States — (continued)</b>					
390	370	0.06	800	671	0.11
510	504	0.08	280	215	0.03
60	58	0.01	10	8	—
60	64	0.01	220	207	0.03
13	15	—	20	20	—
310	275	0.04	190	190	0.03
400	320	0.05	410	379	0.06
300	255	0.04	180	171	0.03
80	61	0.01	20	19	—
320	263	0.04	660	645	0.10
224	183	0.03	200	201	0.03
110	90	0.01	600	545	0.09
293	239	0.04	10	10	—
200	148	0.02	890	776	0.13
619	406	0.07	80	71	0.01
66	54	0.01	2,810	2,759	0.44
137	87	0.01	890	795	0.13
100	94	0.02	310	264	0.04
20	12	—	800	822	0.13
20	18	—	150	125	0.02
130	105	0.02	400	399	0.06
20	22	—	550	547	0.09
410	390	0.06	600	584	0.09
390	323	0.05	210	222	0.04
190	189	0.03	260	241	0.04
290	274	0.04	200	181	0.03
630	618	0.10	200	217	0.04
390	396	0.06	890	821	0.13
50	43	0.01	500	443	0.07
1,540	1,510	0.24	470	472	0.08
560	549	0.09	150	163	0.03
300	198	0.03	30	30	—
200	129	0.02	260	257	0.04
510	340	0.05	240	245	0.04
171	169	0.03	580	568	0.09
220	215	0.03	70	71	0.01
268	265	0.04	190	197	0.03
530	503	0.08	50	54	0.01
410	341	0.05	50	48	0.01
570	524	0.08	60	62	0.01
220	184	0.03	190	192	0.03
440	398	0.06	50	50	0.01
1,460	1,295	0.21	180	167	0.03
20	16	—	10	10	—
12	12	—	20	20	—
24	25	—	3	3	—
630	645	0.10	760	753	0.12
50	51	0.01	350	348	0.06
260	257	0.04	990	970	0.16
40	39	0.01	270	264	0.04
390	342	0.06	980	953	0.15
1,000	893	0.14	2,240	2,210	0.36
50	49	0.01	1,210	1,045	0.17
400	378	0.06	670	748	0.12
320	266	0.04	160	124	0.02
450	439	0.07	310	229	0.04
410	276	0.04	40	39	0.01
230	197	0.03	540	511	0.08
40	31	0.01	580	566	0.09
170	78	0.01	410	392	0.06
170	173	0.03	370	344	0.06
40	39	0.01	60	59	0.01
190	169	0.03	320	300	0.05
10	12	—	20	20	—
10	10	—	10	10	—
430	415	0.07	20	20	—
20	17	—	30	30	—
710	719	0.12	90	93	0.02
300	301	0.05	150	156	0.03
80	80	0.01	1,100	1,026	0.17
580	579	0.09	110	106	0.02
720	716	0.12	70	69	0.01
510	472	0.08	460	405	0.07
830	834	0.13	370	295	0.05
			90	75	0.01
			850	636	0.10
			430	424	0.07
			360	336	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	Face Value (000's)	Value (000's) \$	% of Net Asset Value		
<b>Corporate Bonds and Notes — (continued)</b>							
<b>United States — (continued)</b>							
190	Humana Inc, 2.150%, due 03/02/2032	158	0.03	520	Occidental Petroleum Corp, 4.400%, due 15/08/2049	401	0.06
10	Humana Inc, 4.625%, due 01/12/2042	9	–	220	ONEOK Inc, 5.550%, due 01/11/2026	224	0.04
20	Humana Inc, 4.800%, due 15/03/2047	18	–	230	ONEOK Inc, 5.800%, due 01/11/2030	243	0.04
50	ILFC E-Capital Trust II, 144A, 7.409%, due 21/12/2065 *	41	0.01	340	ONEOK Inc, 6.050%, due 01/09/2033	359	0.06
350	Intel Corp, 1.600%, due 12/08/2028	309	0.05	610	ONEOK Inc, 6.625%, due 01/09/2053	672	0.11
240	Intel Corp, 5.125%, due 10/02/2030	242	0.04	700	Oracle Corp, 1.650%, due 25/03/2026	669	0.11
130	Intel Corp, 3.734%, due 08/12/2047	93	0.02	90	Oracle Corp, 2.950%, due 01/04/2030	83	0.01
380	Intel Corp, 4.750%, due 25/03/2050	319	0.05	430	Oracle Corp, 4.650%, due 06/05/2030	433	0.07
10	Intel Corp, 3.050%, due 12/08/2051	6	–	700	Oracle Corp, 2.875%, due 25/03/2031	627	0.10
250	Johnson & Johnson, 3.625%, due 03/03/2037	228	0.04	310	Pacific Gas and Electric Co, 2.100%, due 01/08/2027	288	0.05
20	JPMorgan Chase & Co, 3.875%, due 10/09/2024	20	–	390	Pacific Gas and Electric Co, 2.500%, due 01/02/2031	335	0.05
370	JPMorgan Chase & Co, 2.083%, due 22/04/2026 *	363	0.06	80	Pacific Gas and Electric Co, 3.300%, due 01/08/2040	60	0.01
1,000	JPMorgan Chase & Co, 3.509%, due 23/01/2029 *	968	0.16	30	Pacific Gas and Electric Co, 3.500%, due 01/08/2050	21	–
610	JPMorgan Chase & Co, 4.203%, due 23/07/2029 *	603	0.10	90	Parsley Energy LLC / Parsley Finance Corp, 144A, 4.125%, due 15/02/2028	88	0.01
780	JPMorgan Chase & Co, 4.452%, due 05/12/2029 *	777	0.13	620	Pfizer Inc, 2.625%, due 01/04/2030	569	0.09
640	JPMorgan Chase & Co, 2.522%, due 22/04/2031 *	574	0.09	580	Pfizer Inc, 1.700%, due 28/05/2030	505	0.08
790	JPMorgan Chase & Co, 2.545%, due 08/11/2032 *	684	0.11	170	Pioneer Natural Resources Co, 1.125%, due 15/01/2026	162	0.03
10	JPMorgan Chase & Co, 4.950%, due 01/06/2045	10	–	270	Pioneer Natural Resources Co, 1.900%, due 15/08/2030	235	0.04
300	JPMorgan Chase & Co, 3.109%, due 22/04/2051 *	216	0.03	470	Pioneer Natural Resources Co, 2.150%, due 15/01/2031	409	0.07
320	Kenvue Inc, 4.900%, due 22/03/2033	328	0.05	310	PNC Financial Services Group Inc/The, 5.812%, due 12/06/2026 *	312	0.05
20	Kinder Morgan Inc, 4.300%, due 01/06/2025	20	–	650	PNC Financial Services Group Inc/The, 5.582%, due 12/06/2029 *	672	0.11
350	Kinder Morgan Inc, 4.300%, due 01/03/2028	348	0.06	240	Principal Life Global Funding II, 144A, 1.250%, due 23/06/2025	233	0.04
90	Kinder Morgan Inc, 5.300%, due 01/12/2034	91	0.01	2,060	Prologis LP, 1.250%, due 15/10/2030	1,716	0.28
140	Kinder Morgan Inc, 5.550%, due 01/06/2045	136	0.02	330	Range Resources Corp, 144A, 4.750%, due 15/02/2030	317	0.05
10	Kinder Morgan Inc, 5.200%, due 01/03/2048	9	–	380	RR Donnelley & Sons Co, 144A, 9.500%, due 01/08/2029	377	0.06
30	KKR Group Finance Co II LLC, 144A, 5.500%, due 01/02/2043	30	–	80	Santander Holdings USA Inc, 4.500%, due 17/07/2025	79	0.01
350	Kroger Co/The, 5.000%, due 15/09/2034	349	0.06	80	Shell International Finance BV, 4.550%, due 12/08/2043	75	0.01
980	Las Vegas Sands Corp, 2.900%, due 25/06/2025	960	0.15	270	Shell International Finance BV, 4.375%, due 11/05/2045	241	0.04
310	Las Vegas Sands Corp, 3.900%, due 08/08/2029	291	0.05	270	Shell International Finance BV, 4.000%, due 10/05/2046	227	0.04
220	Las Vegas Sands Corp, 6.000%, due 15/08/2029	226	0.04	940	Shell International Finance BV, 3.250%, due 06/04/2050	683	0.11
160	Lehman Brothers Escrow, Series DMTN, zero coupon, Perpetual <sup>see</sup>	–	–	590	Solventum Corp, 144A, 5.400%, due 01/03/2029	602	0.10
50	Lennar Corp, 4.750%, due 30/05/2025	50	0.01	740	Solventum Corp, 144A, 5.450%, due 13/03/2031	754	0.12
190	Lennar Corp, 4.750%, due 29/11/2027	192	0.03	790	Solventum Corp, 144A, 5.600%, due 23/03/2034	806	0.13
280	Lowe's Cos Inc, 4.500%, due 15/04/2030	281	0.05	550	Solventum Corp, 144A, 5.900%, due 30/04/2054	557	0.09
300	Mars Inc, 144A, 3.200%, due 01/04/2030	281	0.05	350	Southern Natural Gas Co LLC, 8.000%, due 01/03/2032	413	0.07
110	Mastercard Inc, 3.850%, due 26/03/2050	91	0.01	20	Southwestern Energy Co, 5.375%, due 01/02/2029	20	–
100	McDonald's Corp, 1.450%, due 01/09/2025	97	0.02	160	Southwestern Energy Co, 5.375%, due 15/03/2030	159	0.03
20	McDonald's Corp, 3.700%, due 30/01/2026	20	–	250	Southwestern Energy Co, 4.750%, due 01/02/2032	237	0.04
310	McDonald's Corp, 3.500%, due 01/03/2027	304	0.05	552	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	345	0.06
360	McDonald's Corp, 3.500%, due 01/07/2027	352	0.06	465	Sprint Capital Corp, 8.750%, due 15/03/2032	574	0.09
130	McDonald's Corp, 3.600%, due 01/07/2030	125	0.02	220	Sprint LLC, 7.625%, due 15/02/2025	221	0.04
80	McDonald's Corp, 3.625%, due 01/09/2049	61	0.01	240	Targa Resources Corp, 4.200%, due 01/02/2033	223	0.04
600	McDonald's Corp, 4.200%, due 01/04/2050	503	0.08	150	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 5.000%, due 15/01/2028	150	0.02
20	MDC Holdings Inc, 6.000%, due 15/01/2043	21	–	320	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.875%, due 01/02/2031	314	0.05
790	Merck & Co Inc, 2.750%, due 10/12/2051	520	0.08	200	Targa Resources Partners LP / Targa Resources Partners Finance Corp, 4.000%, due 15/01/2032	186	0.03
370	MetLife Inc, 6.400%, due 15/12/2036	390	0.06	16	Teachers Insurance & Annuity Association of America, 6.850%, due 16/12/2039	19	–
320	Micron Technology Inc, 5.300%, due 15/01/2031	328	0.05	160	Tennessee Gas Pipeline Co LLC, 144A, 2.900%, due 01/03/2030	145	0.02
230	Micron Technology Inc, 5.875%, due 09/02/2033	242	0.04	380	Texas Instruments Inc, 1.750%, due 04/05/2030	333	0.05
10	Microsoft Corp, 2.921%, due 17/03/2052	7	–	85	Time Warner Cable Enterprises LLC, 8.375%, due 15/07/2033	97	0.02
438	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd, 144A, 6.500%, due 20/06/2027	442	0.07	62	Time Warner Cable LLC, 6.550%, due 01/05/2037	61	0.01
480	Mondelez International Inc, 1.500%, due 04/05/2025	469	0.08	420	Time Warner Cable LLC, 7.300%, due 01/07/2038	440	0.07
2,220	Morgan Stanley, Series I, 0.864%, due 21/10/2025 *	2,205	0.36	230	Time Warner Cable LLC, 5.875%, due 15/11/2040	208	0.03
340	Morgan Stanley, 2.188%, due 28/04/2026 *	333	0.05	670	T-Mobile USA Inc, 3.500%, due 15/04/2025	663	0.11
1,150	Morgan Stanley, 3.772%, due 24/01/2029 *	1,122	0.18	160	T-Mobile USA Inc, 2.250%, due 15/02/2026	155	0.03
50	Morgan Stanley, 4.431%, due 23/01/2030 *	50	0.01	120	T-Mobile USA Inc, 3.750%, due 15/04/2027	118	0.02
830	Morgan Stanley, 2.699%, due 22/01/2031 *	752	0.12	520	T-Mobile USA Inc, 2.625%, due 15/02/2029	480	0.08
620	Morgan Stanley, 3.622%, due 01/04/2031 *	588	0.09	1,720	T-Mobile USA Inc, 3.875%, due 15/04/2030	1,655	0.27
80	Morgan Stanley, 2.511%, due 20/10/2032 *	69	0.01	450	T-Mobile USA Inc, 2.550%, due 15/02/2031	395	0.06
680	Morgan Stanley, 2.484%, due 16/09/2036 *	561	0.09	380	T-Mobile USA Inc, 2.875%, due 15/02/2031	341	0.06
230	MPLX LP, 4.000%, due 15/03/2028	226	0.04	270	T-Mobile USA Inc, 3.500%, due 15/04/2031	251	0.04
260	MPLX LP, 4.800%, due 15/02/2029	263	0.04	70	T-Mobile USA Inc, 2.250%, due 15/11/2031	59	0.01
410	MPLX LP, 4.500%, due 15/04/2038	374	0.06	390	T-Mobile USA Inc, 2.700%, due 15/03/2032	338	0.05
20	MPLX LP, 5.200%, due 01/03/2047	19	–	310	T-Mobile USA Inc, 5.150%, due 15/04/2034	316	0.05
390	MPLX LP, 4.700%, due 15/04/2048	336	0.05	220	T-Mobile USA Inc, 3.000%, due 15/02/2041	164	0.03
230	MPLX LP, 5.500%, due 15/02/2049	221	0.04	10	T-Mobile USA Inc, 3.300%, due 15/02/2051	7	–
190	NIKE Inc, 3.250%, due 27/03/2040	155	0.03	360	Transcontinental Gas Pipe Line Co LLC, 7.850%, due 01/02/2026	372	0.06
620	NVIDIA Corp, 3.700%, due 01/04/2060	504	0.08	560	Truist Financial Corp, 6.047%, due 08/06/2027 *	572	0.09
10	Occidental Petroleum Corp, 5.550%, due 15/03/2026	10	–	30	Union Pacific Corp, 3.750%, due 15/07/2025	30	–
410	Occidental Petroleum Corp, 3.400%, due 15/04/2026	400	0.06	500	Union Pacific Corp, 2.891%, due 06/04/2036	422	0.07
610	Occidental Petroleum Corp, 3.200%, due 15/08/2026	590	0.10	590	Union Pacific Corp, 3.839%, due 20/03/2060	458	0.07
260	Occidental Petroleum Corp, 3.000%, due 15/02/2027	248	0.04	370	Union Pacific Corp, 3.750%, due 05/02/2070	272	0.04
360	Occidental Petroleum Corp, 3.500%, due 15/08/2029	340	0.05	690	United Airlines Inc, 144A, 4.625%, due 15/04/2029	657	0.11
260	Occidental Petroleum Corp, 7.875%, due 15/09/2031	300	0.05	590	United Rentals North America Inc, 3.875%, due 15/02/2031	545	0.09
430	Occidental Petroleum Corp, 6.450%, due 15/09/2036	466	0.08	420	United Rentals North America Inc, 3.750%, due 15/01/2032	379	0.06
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				

The accompanying notes are an integral part of the Financial Statements



# FTGF Western Asset US Core Plus Bond Fund

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Corporate Bonds and Notes — (continued)</b>			<b>Brazil — 0.84% (29 February 2024: 0.75%)</b>		
<b>United States — (continued)</b>			<b>Colombia — 0.25% (29 February 2024: 0.22%)</b>		
280 United Rentals North America Inc, 144A, 6.125%, due 15/03/2034	286	0.05	BRL 6,835 Brazil Letras do Tesouro Nacional, Series LTN, zero coupon, due 01/01/2026	1,045	0.17
200 UnitedHealth Group Inc, 2.000%, due 15/05/2030	176	0.03	BRL 9,000 Brazil Notas do Tesouro Nacional Serie F, Series NTNf, 10.000%, due 01/01/2027	1,538	0.25
110 UnitedHealth Group Inc, 2.300%, due 15/05/2031	96	0.02	BRL 14,599 Brazil Notas do Tesouro Nacional Serie F, Series NTNf, 10.000%, due 01/01/2033	2,324	0.37
400 UnitedHealth Group Inc, 4.200%, due 15/05/2032	391	0.06	440 Brazilian Government International Bond, 4.750%, due 14/01/2050	335	0.05
160 UnitedHealth Group Inc, 4.250%, due 15/06/2048	138	0.02		5,242	0.84
310 UnitedHealth Group Inc, 4.450%, due 15/12/2048	277	0.04	<b>Dominican Republic — 0.14% (29 February 2024: 0.00%)</b>		
990 UnitedHealth Group Inc, 3.700%, due 15/08/2049	781	0.13	890 Colombia Government International Bond, 3.250%, due 22/04/2032	710	0.11
20 UnitedHealth Group Inc, 3.875%, due 15/08/2059	15	–	900 Colombia Government International Bond, 4.125%, due 22/02/2042	617	0.10
80 UnitedHealth Group Inc, 3.125%, due 15/05/2060	53	0.01	290 Colombia Government International Bond, 5.625%, due 26/02/2044	232	0.04
40 US Bancorp, 1.450%, due 12/05/2025	39	0.01		1,559	0.25
90 US Bancorp, Series mtn, 2.215%, due 27/01/2028 *	85	0.01	<b>Dominican Republic — 0.14% (29 February 2024: 0.00%)</b>		
500 US Bancorp, 5.775%, due 12/06/2029 *	519	0.08	820 Dominican Republic International Bond, 144A, 6.600%, due 01/06/2036	862	0.14
260 US Bancorp, 5.836%, due 12/06/2034 *	273	0.04	<b>Israel — 0.09% (29 February 2024: 0.10%)</b>		
410 Venture Global Calcasieu Pass LLC, 144A, 3.875%, due 01/11/2033	365	0.06	650 Israel Government International Bond, Series 10Y, 2.750%, due 03/07/2030	569	0.09
270 Verizon Communications Inc, 3.875%, due 08/02/2029	264	0.04	<b>Kenya — 0.17% (29 February 2024: 0.16%)</b>		
500 Verizon Communications Inc, 3.150%, due 22/03/2030	467	0.08	1,340 Republic of Kenya Government International Bond, 144A, 6.300%, due 23/01/2034	1,036	0.17
544 Verizon Communications Inc, 2.550%, due 21/03/2031	479	0.08	<b>Mexico — 3.58% (29 February 2024: 4.04%)</b>		
480 Verizon Communications Inc, 4.500%, due 10/08/2033	467	0.08	MXN 8,040 Mexican Bonos, Series M, 8.500%, due 31/05/2029	390	0.06
1,297 Verizon Communications Inc, 144A, 4.780%, due 15/02/2035	1,279	0.21	MXN 194,400 Mexican Bonos, Series M, 7.750%, due 23/11/2034	8,633	1.39
410 Verizon Communications Inc, 5.250%, due 16/03/2037	420	0.07	MXN 136,597 Mexican Bonos, Series M, 7.750%, due 13/11/2042	5,599	0.90
670 Verizon Communications Inc, 2.650%, due 20/11/2040	481	0.08	MXN 141,550 Mexican Bonos, Series M, 8.000%, due 07/11/2047	5,867	0.94
180 Verizon Communications Inc, 3.400%, due 22/03/2041	144	0.02	1,990 Mexico Government International Bond, 4.600%, due 10/02/2048	1,582	0.26
80 Verizon Communications Inc, 3.850%, due 01/11/2042	67	0.01	190 Mexico Government International Bond, 5.750%, due 12/10/2110	163	0.03
50 Verizon Communications Inc, 4.862%, due 21/08/2046	47	0.01		22,234	3.58
50 Verizon Communications Inc, 5.500%, due 16/03/2047	52	0.01	<b>Nigeria — 0.04% (29 February 2024: 0.04%)</b>		
270 Verizon Communications Inc, 4.000%, due 22/03/2050	221	0.04	300 Nigeria Government International Bond, 144A, 6.500%, due 28/11/2027	280	0.04
210 Verizon Communications Inc, 3.550%, due 22/03/2051	158	0.03	<b>Peru — 0.05% (29 February 2024: 0.11%)</b>		
220 Verizon Communications Inc, 5.500%, due 23/02/2054	226	0.04	480 Peruvian Government International Bond, 2.780%, due 01/12/2060	285	0.05
350 Visa Inc, 4.300%, due 14/12/2045	318	0.05	<b>United States — 9.68% (29 February 2024: 5.22%)</b>		
170 Walt Disney Co/The, 6.650%, due 15/11/2037	198	0.03	1,440 Federal National Mortgage Association, 6.625%, due 15/11/2030	1,652	0.27
80 Warnermedia Holdings Inc, 6.412%, due 15/03/2026	80	0.01	2,040 United States Treasury Inflation Indexed Bonds, 1.125%, due 15/01/2033 β	2,048	0.33
300 Warnermedia Holdings Inc, 3.755%, due 15/03/2027	287	0.05	610 United States Treasury Note/Bond, 4.000%, due 31/07/2029	617	0.10
370 Warnermedia Holdings Inc, 4.054%, due 15/03/2029	346	0.06	10 United States Treasury Note/Bond, 3.875%, due 30/11/2029	10	–
450 Warnermedia Holdings Inc, 4.279%, due 15/03/2032	394	0.06	9,250 United States Treasury Note/Bond, 4.000%, due 31/01/2031	9,353	1.51
130 Warnermedia Holdings Inc, 5.050%, due 15/03/2042	104	0.02	5,390 United States Treasury Note/Bond, 4.250%, due 28/02/2031	5,528	0.89
190 Warnermedia Holdings Inc, 5.141%, due 15/03/2052	145	0.02	5,320 United States Treasury Note/Bond, 4.625%, due 31/05/2031	5,575	0.90
420 Waste Connections Inc, 5.000%, due 01/03/2034	427	0.07	14,410 United States Treasury Note/Bond, 4.250%, due 30/06/2031	14,790	2.38
610 Wells Fargo & Co, 2.188%, due 30/04/2026 *	598	0.10	20 United States Treasury Note/Bond, 3.875%, due 15/08/2034	20	–
430 Wells Fargo & Co, 3.000%, due 23/10/2026	418	0.07	940 United States Treasury Note/Bond, 4.375%, due 15/08/2043	949	0.15
880 Wells Fargo & Co, 4.300%, due 22/07/2027	877	0.14	9,180 United States Treasury Note/Bond, 4.750%, due 15/11/2043	9,735	1.57
560 Wells Fargo & Co, 3.584%, due 22/05/2028 *	545	0.09	120 United States Treasury Note/Bond, 4.625%, due 15/05/2044	125	0.02
750 Wells Fargo & Co, 2.393%, due 02/06/2028 *	708	0.11	1,260 United States Treasury Note/Bond, 2.000%, due 15/02/2050	807	0.13
370 Wells Fargo & Co, 4.150%, due 24/01/2029	366	0.06	2,970 United States Treasury Note/Bond, 1.375%, due 15/08/2050	1,609	0.26
320 Wells Fargo & Co, 5.574%, due 25/07/2029 *	331	0.05	1,270 United States Treasury Note/Bond, 1.625%, due 15/11/2050	735	0.12
210 Wells Fargo & Co, 2.879%, due 30/10/2030 *	193	0.03	300 United States Treasury Note/Bond, 1.875%, due 15/02/2051	185	0.03
620 Wells Fargo & Co, 4.478%, due 04/04/2031 *	614	0.10	370 United States Treasury Note/Bond, 2.375%, due 15/05/2051 =	257	0.04
330 Wells Fargo & Co, 3.350%, due 02/03/2033 *	297	0.05	2,910 United States Treasury Note/Bond, 2.000%, due 15/08/2051	1,846	0.30
170 Wells Fargo & Co, 5.557%, due 25/07/2034 *	176	0.03	2,040 United States Treasury Note/Bond, 4.125%, due 15/08/2053	2,004	0.32
520 Wells Fargo & Co, 4.900%, due 17/11/2045	477	0.08	2,160 United States Treasury Note/Bond, 4.250%, due 15/02/2054	2,169	0.35
380 Wells Fargo & Co, 4.400%, due 14/06/2046	323	0.05	80 United States Treasury Note/Bond, 4.625%, due 15/05/2054	85	0.01
100 Wells Fargo & Co, 4.750%, due 07/12/2046	90	0.01		60,099	9.68
4,490 Wells Fargo & Co, 5.013%, due 04/04/2051 *	4,305	0.69	<b>Total Corporate Bonds and Notes (Cost \$262,065)</b>		
130 Wells Fargo & Co, Series U, 5.875%, Perpetual *	129	0.02		246,063	39.62
50 Western Midstream Operating LP, 3.100%, due 01/02/2025	49	0.01	<b>Government Bonds and Notes — 15.17% (29 February 2024: 10.98%)</b>		
110 Western Midstream Operating LP, 4.500%, due 01/03/2028	109	0.02	<b>Argentina — 0.33% (29 February 2024: 0.29%)</b>		
840 Western Midstream Operating LP, 4.050%, due 01/02/2030	805	0.13	476 Argentine Republic Government International Bond, 0.750%, due 09/07/2030	270	0.04
40 Western Midstream Operating LP, 5.300%, due 01/03/2048	36	0.01	42 Argentine Republic Government International Bond, 4.125%, due 09/07/2035	19	–
180 Western Midstream Operating LP, 5.250%, due 01/02/2050	163	0.03	1,850 Argentine Republic Government International Bond, 3.500%, due 09/07/2041	775	0.13
350 Williams Cos Inc/The, Series A, 7.500%, due 15/01/2031	396	0.06	1,831 Provincia de Buenos Aires/Government Bonds, 6.625%, due 01/09/2037	828	0.13
520 Williams Cos Inc/The, 7.750%, due 15/06/2031	584	0.09	331 Provincia de Buenos Aires/Government Bonds, 144A, 6.625%, due 01/09/2037	150	0.03
718 Williams Cos Inc/The, 8.750%, due 15/03/2032	873	0.14		2,042	0.33
660 Williams Cos Inc/The, 5.150%, due 15/03/2034	663	0.11	<b>Zambia — 0.11% (29 February 2024: 0.08%)</b>		
20 Wyeth LLC, 5.950%, due 01/04/2037	22	–	680 First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027	675	0.11
	179,435	28.89	<b>Total Government Bonds and Notes (Cost \$101,464)</b>		
				94,208	15.17
<b>Government Bonds and Notes — 15.17% (29 February 2024: 10.98%)</b>			<b>Loan Notes — 2.51% (29 February 2024: 2.78%)</b>		
<b>Argentina — 0.33% (29 February 2024: 0.29%)</b>			499 Ali Group S.R.L., 7.458%, due 13/10/2028 *		
476 Argentine Republic Government International Bond, 0.750%, due 09/07/2030	270	0.04	440 AmWINS Group, Inc., 7.708%, due 17/02/2028 *	441	0.07
42 Argentine Republic Government International Bond, 4.125%, due 09/07/2035	19	–	401 API Group De Inc, 7.347%, due 03/01/2029 *	402	0.06
1,850 Argentine Republic Government International Bond, 3.500%, due 09/07/2041	775	0.13	761 Asurion LLC, 8.708%, due 18/12/2026 *	758	0.12
1,831 Provincia de Buenos Aires/Government Bonds, 6.625%, due 01/09/2037	828	0.13	1,064 Asurion LLC, 9.594%, due 19/08/2028 *	1,059	0.17
331 Provincia de Buenos Aires/Government Bonds, 144A, 6.625%, due 01/09/2037	150	0.03	161 Avolon TLB Borrower 1 (US) LLC, 7.311%, due 22/06/2028 *	162	0.03
	2,042	0.33	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 Cludera 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)

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
<b>Total Assets</b>	<b>100.00</b>

## Schedule of Credit Default Swaps

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

## Schedule of Interest Rate Swaps

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

## Schedule of Index Swaps

Counterparty	Reference Entity	Expiration Date	Notional Amount (000's)	Value (000's)
Morgan Stanley	Pay Fixed 3.050%, Receive Floating USD SOFR OIS Compound	15-Feb-2048	11,075	\$ 772
Morgan Stanley	Pay Fixed 4.200%, Receive Floating USD SOFR OIS Compound	30-Apr-2031	66,238	(3,113)
Morgan Stanley	Pay Floating USD SOFR OIS 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
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)

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	Goldman Sachs	Buy	USD	8,324	Sell	GBP	6,477	(186)
18-Oct-2024	Goldman Sachs	Buy	USD	4,003	Sell	NOK	42,870	(42)
18-Oct-2024	Goldman Sachs	Buy	NOK	16,409	Sell	USD	1,491	58
18-Oct-2024	JP Morgan	Buy	USD	810	Sell	CAD	1,100	(7)
18-Oct-2024	JP Morgan	Buy	USD	16,350	Sell	CNH	117,945	(371)
18-Oct-2024	JP Morgan	Buy	USD	937	Sell	JPY	144,510	(58)
18-Oct-2024	JP Morgan	Buy	USD	6,691	Sell	MXN	121,800	552
31-Oct-2024	JP Morgan	Buy	USD	2,413	Sell	CAD	3,333	(65)
31-Oct-2024	JP Morgan	Buy	CAD	3,333	Sell	USD	2,413	65
Unrealised Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$416)							\$	2,096
Unrealised Depreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(1,408))								(2,095)
Net Appreciation of Forward Foreign Currency Contracts (29 February 2024 (000's): \$(992))							\$	1

## Schedule of Futures Contracts

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

The accompanying notes are an integral part of the Financial Statements

# FTGF Western Asset Global Multi Strategy Fund

## Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Asset-Backed Securities — 1.63% (29 February 2024: 1.79%)</b>			<b>France — 2.42% (29 February 2024: 3.06%)</b>		
778 Arbys Funding LLC, Series 2020 1A, Class A2, 144A, 3.237%, due 30/07/2050	737	0.28	EUR 140 Afflelou SAS, 6.000%, due 25/07/2029	159	0.06
590 Home Equity Asset Trust 2005-6, Series 2005 6, Class M5, 6.337%, due 25/12/2035 *	566	0.21	EUR 840 Altice France SA, 2.125%, due 15/02/2025	882	0.33
290 Jack in the Box Funding LLC, Series 2019 1A, Class A2II, 144A, 4.476%, due 25/08/2049	283	0.11	EUR 530 Altice France SA, 144A, 8.125%, due 01/02/2027	427	0.16
475 Jack in the Box Funding LLC, Series 2022 1A, Class A2I, 144A, 3.445%, due 26/02/2052	450	0.17	EUR 350 Baniyay Entertainment SAS, 7.000%, due 01/05/2029	409	0.16
830 Mosaic Solar Loan Trust 2023-4, Series 2023 4A, Class C, 144A, 8.800%, due 20/05/2053	830	0.31	EUR 1,000 BNP Paribas SA, 2.500%, due 31/03/2032 *	1,065	0.40
1,028 ServiceMaster Funding LLC, Series 2021 1, Class A2II, 144A, 3.113%, due 30/07/2051	859	0.33	EUR 1,690 BNP Paribas SA, 7.375%, Perpetual *	1,707	0.65
627 SMB Private Education Loan Trust 2021-B, Series 2021 B, Class A, 144A, 1.310%, due 17/07/2051	579	0.22	EUR 780 Goldstory SAS, 6.750%, due 01/02/2030	879	0.33
<b>Total Asset-Backed Securities (Cost \$4,231)</b>	<b>4,304</b>	<b>1.63</b>	EUR 150 IPD 3 BV, 8.000%, due 15/06/2028	177	0.07
<b>Mortgage-Backed Securities — 3.86% (29 February 2024: 3.90%)</b>			EUR 180 IPD 3 BV, 7.086%, due 15/06/2031 *	199	0.08
650 280 Park Avenue 2017-280P Mortgage Trust, Series 2017 280P, Class D, 144A, 7.162%, due 15/09/2034 *	596	0.23	EUR 420 Rexel SA, 5.250%, due 15/09/2030	485	0.18
580 BANK 2018-BNK15, Series 2018 BN15, Class B, 4.818%, due 15/11/2061 *	560	0.21		6,389	2.42
320 BRAVO Residential Funding Trust 2024-NQM5, Series 2024 NQM5, Class A3, 144A, 6.158%, due 25/06/2064	322	0.12	<b>Germany — 2.10% (29 February 2024: 2.36%)</b>		
470 Citigroup Commercial Mortgage Trust 2015-GC29, Series 2015 GC29, Class D, 144A, 3.110%, due 10/04/2048	426	0.16	1,400 Allianz SE, 3.200%, Perpetual *	1,184	0.45
290 COMM 2018-COR3 Mortgage Trust, Series 2018 COR3, Class B, 4.669%, due 10/05/2051 *	252	0.10	EUR 680 APCOA Holdings GmbH, 4.625%, due 15/01/2027	736	0.28
205 Connecticut Avenue Securities Trust 2019-R05, Series 2019 R05, Class 1B1, 144A, 9.563%, due 25/07/2039 *	214	0.08	EUR 600 CT Investment GmbH, 6.375%, due 15/04/2030	680	0.26
260 Connecticut Avenue Securities Trust 2020-R01, Series 2020 R01, Class 1B1, 144A, 8.713%, due 25/01/2040 *	270	0.10	EUR 740 Nidda Healthcare Holding GmbH, 7.500%, due 21/08/2026	846	0.32
450 Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B1, 144A, 8.449%, due 25/10/2041 *	463	0.18	EUR 558 TK Elevator Holdco GmbH, 6.625%, due 15/07/2028	607	0.23
390 Connecticut Avenue Securities Trust 2023-R05, Series 2023 R05, Class 1M2, 144A, 8.448%, due 25/06/2043 *	412	0.16	EUR 488 TUI Cruises GmbH, 6.500%, due 15/05/2026	545	0.20
240 Connecticut Avenue Securities Trust 2023-R08, Series 2023 R08, Class 1M2, 144A, 7.849%, due 25/10/2043 *	246	0.09	EUR 900 ZF Finance GmbH, 2.000%, due 06/05/2027	941	0.36
410 Connecticut Avenue Securities Trust 2024-R02, Series 2024 R02, Class 1M2, 144A, 7.149%, due 25/02/2044 *	413	0.16		5,539	2.10
800 CSAIL 2015-C3 Commercial Mortgage Trust, Series 2015 C3, Class C, 4.493%, due 15/08/2048 *	661	0.25	<b>Guatemala — 0.45% (29 February 2024: 0.49%)</b>		
710 CSAIL 2016-C7 Commercial Mortgage Trust, Series 2016 C7, Class C, 4.519%, due 15/11/2049 *	650	0.25	1,233 Millicom International Cellular SA, 5.125%, due 15/01/2028	1,194	0.45
220 Freddie Mac STACR REMIC Trust 2022-DNA6, Series 2022 DNA6, Class M2, 144A, 11.099%, due 25/09/2042 *	246	0.09	<b>Indonesia — 0.16% (29 February 2024: 0.17%)</b>		
947 Hilton USA Trust 2016-HHV, Series 2016 HHV, Class D, 144A, 4.333%, due 05/11/2038 *	912	0.35	460 Pertamina Persero PT, 3.100%, due 27/08/2030	420	0.16
650 JPMBB Commercial Mortgage Securities Trust 2015-C30, Series 2015 C30, Class AS, 4.226%, due 15/07/2048 *	620	0.23	<b>Ireland — 0.44% (29 February 2024: 0.21%)</b>		
798 Neighborly Issuer 2023-1, Series 2023 1A, Class A2, 144A, 7.308%, due 30/01/2053	818	0.31	590 AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.300%, due 30/01/2032	524	0.20
528 OBX 2024-NQM1 Trust, Series 2024 NQM1, Class A1, 144A, 5.928%, due 25/11/2063	531	0.20	610 AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 6.950%, due 10/03/2055 *	630	0.24
563 Verus Securitization Trust 2024-INV1, Series 2024 INV1, Class A3, 144A, 6.470%, due 25/03/2069	569	0.21		1,154	0.44
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	<b>Israel — 0.73% (29 February 2024: 0.77%)</b>		
<b>Total Mortgage-Backed Securities (Cost \$10,183)</b>	<b>10,187</b>	<b>3.86</b>	EUR 300 Teva Pharmaceutical Finance Netherlands II BV, 7.375%, due 15/09/2029	373	0.14
<b>Corporate Bonds and Notes — 43.37% (29 February 2024: 45.46%)</b>			1,250 Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	1,198	0.45
<b>Argentina — 0.47% (29 February 2024: 0.20%)</b>			310 Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	355	0.14
730 Telecom Argentina SA, 9.500%, due 18/07/2031	737	0.28		1,926	0.73
500 YPF SA, 8.500%, due 28/07/2025	501	0.19	<b>Italy — 1.02% (29 February 2024: 1.05%)</b>		
	1,238	0.47	GBP 770 Intesa Sanpaolo SpA, 6.500%, due 14/03/2029 *	1,043	0.40
<b>Belgium — 0.26% (29 February 2024: 0.00%)</b>			EUR 1,010 Optics Bidco SpA, 2.375%, due 12/10/2027	1,071	0.41
EUR 600 Sifin NV, 5.125%, due 17/07/2030	683	0.26	EUR 510 TeamSystem SpA, 7.127%, due 31/07/2031 *	565	0.21
<b>Brazil — 0.71% (29 February 2024: 0.92%)</b>				2,679	1.02
1,400 B3 SA – Brasil Bolsa Balcao, 144A, 4.125%, due 20/09/2031	1,258	0.48	<b>Kazakhstan — 0.94% (29 February 2024: 1.00%)</b>		
630 Suzano Austria GmbH, 5.000%, due 15/01/2030	620	0.23	460 KazMunayGas National Co JSC, 5.375%, due 24/04/2030	456	0.17
	1,878	0.71	660 KazMunayGas National Co JSC, 144A, 3.500%, due 14/04/2033	563	0.21
<b>Canada — 0.50% (29 February 2024: 0.52%)</b>			1,520 QazaqGaz NC JSC, 4.375%, due 26/09/2027	1,462	0.56
380 MEG Energy Corp, 144A, 5.875%, due 01/02/2029	377	0.14		2,481	0.94
260 Open Text Corp, 144A, 3.875%, due 15/02/2028	247	0.10	<b>Luxembourg — 0.58% (29 February 2024: 0.63%)</b>		
740 Open Text Holdings Inc, 144A, 4.125%, due 15/02/2030	688	0.26	EUR 820 Altice Financing SA, 2.250%, due 15/01/2025	893	0.34
	1,312	0.50	GBP 530 Cidron Aida Finco Sarl, 6.250%, due 01/04/2028	651	0.24
<b>China — 0.50% (29 February 2024: 0.51%)</b>				1,544	0.58
1,980 Prosus NV, 3.832%, due 08/02/2051	1,321	0.50	<b>Mexico — 0.97% (29 February 2024: 1.48%)</b>		
<b>Colombia — 0.22% (29 February 2024: 0.24%)</b>			1,250 Banco Mercantil del Norte SA/Grand Cayman, 7.500%, Perpetual *	1,264	0.48
550 Ecopetrol SA, 8.875%, due 13/01/2033	584	0.22	1,360 BBVA Bancomer SA/Texas, 5.125%, due 18/01/2033 *	1,293	0.49
<b>Dominican Republic — 0.17% (29 February 2024: 0.00%)</b>				2,557	0.97
430 Aeropuertos Dominicanos Siglo XXI SA, 7.000%, due 30/06/2034	446	0.17	<b>Morocco — 0.38% (29 February 2024: 0.00%)</b>		
<b>Finland — 0.27% (29 February 2024: 0.28%)</b>			950 OCP SA, 6.750%, due 02/05/2034	1,014	0.38
EUR 650 Nordea Bank Abp, 3.500%, Perpetual *	713	0.27	<b>Netherlands — 2.12% (29 February 2024: 2.04%)</b>		
			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
			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
				5,599	2.12
			<b>Peru — 0.15% (29 February 2024: 0.17%)</b>		
			610 Petroleos del Peru SA, 5.625%, due 19/06/2047	390	0.15
			<b>Singapore — 0.06% (29 February 2024: 0.06%)</b>		
			EUR 139 Cromwell Ereit Lux Finco Sarl, 2.125%, due 19/11/2025	149	0.06

The accompanying notes are an integral part of the Financial Statements



# FTGF Western Asset Global Multi Strategy Fund

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

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
<b>Government Bonds and Notes — (continued)</b>				<b>Loan Notes — 1.63% (29 February 2024: 2.09%)</b>			
<b>Egypt — (continued)</b>				575 Alterra Mountain Co, 8.594%, due 17/08/2028 *			
EUR	1,180	Egypt Government International Bond, 6.375%, due 11/04/2031	0.41	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
		2,364	0.90	619	Focus Financial Partners LLC, 8.094%, due 30/06/2028 *	620	0.24
<b>Germany — 0.60% (29 February 2024: 0.62%)</b>				267 Fugue Finance LLC, 9.347%, due 26/01/2028 *			
EUR	650	Bundesrepublik Deutschland Bundesanleihe, 0.250%, due 15/02/2029	0.25	295	Grifols Worldwide Operations USA Inc, 7.402%, due 15/11/2027 *	291	0.11
EUR	940	Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2031	0.35	138	Nexstar Broadcasting Inc, 7.958%, due 19/09/2026 *	138	0.05
		1,570	0.60	917	Sedgwick Claims Management, 8.252%, due 30/06/2031 *	919	0.35
<b>Indonesia — 0.98% (29 February 2024: 1.05%)</b>				242 UFC Holdings LLC, 8.291%, due 29/04/2026 *			
IDR	39,219,000	Indonesia Treasury Bond, Series FR59, 7.000%, due 15/05/2027	0.98	<b>Total Loan Notes (Cost \$4,283)</b>			
		2,575		4,293			
<b>Jordan — 0.15% (29 February 2024: 0.16%)</b>				<b>Collective Investment Schemes — 1.23% (29 February 2024: 1.30%)</b>			
	430	Jordan Government International Bond, 5.850%, due 07/07/2030	0.15	22 Franklin Templeton Qualified Investor Funds (II) Plc – Western Asset India Bond Fund – LM Class US\$ Accumulating			
<b>Kenya — 0.22% (29 February 2024: 0.25%)</b>				3,252			
	590	Republic of Kenya Government International Bond, 9.750%, due 16/02/2031	0.22	3,252			
<b>Mexico — 2.59% (29 February 2024: 3.43%)</b>				<b>Total Collective Investment Schemes (Cost \$2,474)</b>			
MXN	69,240	Mexican Bonos, Series M, 8.500%, due 31/05/2029	1.27	3,252			
MXN	84,947	Mexican Bonos, Series M, 7.750%, due 13/11/2042	1.32	<b>Common Stock — 0.02% (29 February 2024: 0.22%)</b>			
		6,838	2.59	<b>Switzerland — 0.02% (29 February 2024: 0.09%)</b>			
<b>Nigeria — 0.40% (29 February 2024: 0.45%)</b>				1,760 Credit Suisse Group AG Escrow 1 <sup>∞</sup>			
	1,400	Nigeria Government International Bond, 7.625%, due 28/11/2047	0.40	53			
<b>Oman — 0.15% (29 February 2024: 0.16%)</b>				<b>Total Common Stock (Cost \$-)</b>			
	390	Oman Government International Bond, 6.000%, due 01/08/2029	0.15	53			
<b>Poland — 1.66% (29 February 2024: 1.74%)</b>				<b>Total Investments at fair value through profit or loss (Cost \$250,850)</b>			
PLN	21,700	Republic of Poland Government Bond, Series 0432, 1.750%, due 25/04/2032	1.66	240,916			
<b>South Africa — 1.61% (29 February 2024: 1.51%)</b>				<b>Forward Foreign Currency Contracts — 1.32% (29 February 2024: 0.15%)</b>			
ZAR	90,478	Republic of South Africa Government Bond, Series R214, 6.500%, due 28/02/2041	1.27	Unrealised appreciation of contracts (see below)			
	1,130	Republic of South Africa Government International Bond, 5.750%, due 30/09/2049	0.34	3,482			
		4,255	1.61	<b>Futures — 0.27% (29 February 2024: 0.02%)</b>			
<b>United States — 27.84% (29 February 2024: 24.25%)</b>				Unrealised appreciation of contracts (see below)			
	12,270	United States Treasury Note/Bond, 2.000%, due 15/02/2025	4.59	727			
	12,310	United States Treasury Note/Bond, 2.000%, due 15/11/2026	4.48	<b>Total Financial Assets at fair value through profit or loss</b>			
	2,250	United States Treasury Note/Bond, 0.625%, due 31/03/2027	0.79	245,125			
	11,820	United States Treasury Note/Bond, 4.125%, due 31/10/2027	4.53	<b>Forward Foreign Currency Contracts — (0.61%) (29 February 2024: (0.65%))</b>			
	500	United States Treasury Note/Bond, 3.625%, due 31/03/2028	0.19	Unrealised depreciation of contracts (see below)			
	6,870	United States Treasury Note/Bond, 4.625%, due 30/04/2029	2.70	(1,598)			
	30	United States Treasury Note/Bond, 0.625%, due 15/08/2030	0.01	<b>Futures — (0.01%) (29 February 2024: (0.06%))</b>			
	4,890	United States Treasury Note/Bond, 4.625%, due 30/09/2030	1.94	Unrealised depreciation of contracts (see below)			
	5,680	United States Treasury Note/Bond, 1.375%, due 15/11/2031	1.82	(34)			
	290	United States Treasury Note/Bond, 2.750%, due 15/08/2032	0.10	<b>Total Financial Liabilities at fair value through profit or loss</b>			
	3,320	United States Treasury Note/Bond, 4.125%, due 15/11/2032	1.28	(1,632)			
	120	United States Treasury Note/Bond, 1.750%, due 15/08/2041	0.03	<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>			
	140	United States Treasury Note/Bond, 2.000%, due 15/11/2041	0.04	243,493			
	600	United States Treasury Note/Bond, 3.375%, due 15/08/2042	0.20	<b>Other Assets in Excess of Liabilities</b>			
	2,320	United States Treasury Note/Bond, 4.000%, due 15/11/2042	0.85	20,339			
	1,696	United States Treasury Note/Bond, 4.375%, due 15/08/2043	0.65	<b>Total Net Assets</b>			
	1,650	United States Treasury Note/Bond, 3.000%, due 15/05/2045	0.51	\$263,832			
	15	United States Treasury Note/Bond, 3.000%, due 15/11/2045	-	100.00			
	500	United States Treasury Note/Bond, 2.250%, due 15/08/2046	0.13				
	360	United States Treasury Note/Bond, 3.000%, due 15/02/2047	0.11				
	7,240	United States Treasury Note/Bond, 3.125%, due 15/05/2048	2.24				
	820	United States Treasury Note/Bond, 3.000%, due 15/02/2049	0.25				
	430	United States Treasury Note/Bond, 2.875%, due 15/05/2049	0.13				
	40	United States Treasury Note/Bond, 1.250%, due 15/05/2050	0.01				
	200	United States Treasury Note/Bond, 1.375%, due 15/08/2050	0.04				
	270	United States Treasury Note/Bond, 3.000%, due 15/08/2052	0.08				
	410	United States Treasury Note/Bond, 3.625%, due 15/05/2053	0.14				
		73,461	27.84				
<b>Total Government Bonds and Notes (Cost \$112,351)</b>							
		104,401	39.57				
				<b>Analysis of Total Assets</b>			
				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			
				<b>Total Assets</b>			
				100.00			

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 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

## 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 – (continued)

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Corporate Bonds and Notes — (continued)</b>					
<b>United States — (continued)</b>					
140	144	0.16	160	164	0.18
450	446	0.48	340	355	0.39
80	72	0.08	380	368	0.40
330	346	0.38	510	293	0.32
370	395	0.43	390	362	0.39
140	134	0.15	207	234	0.25
330	327	0.35	330	329	0.36
350	375	0.41	150	164	0.18
500	518	0.56	460	477	0.52
160	164	0.18	150	94	0.10
100	100	0.11	230	132	0.14
1,100	1,292	1.40	490	471	0.51
480	442	0.48	100	95	0.10
1,040	907	0.98	340	357	0.39
290	248	0.27	220	232	0.25
530	444	0.48	70	69	0.08
140	141	0.15	180	174	0.19
390	340	0.37	520	541	0.59
260	165	0.18	240	263	0.29
470	474	0.51	610	670	0.73
210	181	0.20	200	226	0.24
140	111	0.12	220	227	0.25
860	772	0.84	270	260	0.28
560	607	0.66	130	124	0.13
270	283	0.31	400	382	0.41
135	138	0.15	450	464	0.50
370	312	0.34	250	222	0.24
210	212	0.23	400	393	0.43
320	335	0.36	250	258	0.28
320	264	0.29	590	464	0.50
700	565	0.61	280	269	0.29
130	100	0.11	420	384	0.42
160	170	0.18	280	288	0.31
290	299	0.32	170	162	0.18
270	240	0.26	80	78	0.08
810	612	0.66	300	205	0.22
320	128	0.14	900	963	1.04
250	165	0.18	320	342	0.37
200	129	0.14	320	353	0.38
230	87	0.09	110	115	0.12
490	531	0.58	140	130	0.14
190	184	0.20	370	379	0.41
920	620	0.67	760	—	—
630	486	0.53	160	155	0.17
1,010	461	0.50	170	176	0.19
80	80	0.09	290	326	0.35
170	150	0.16	450	472	0.51
440	372	0.40	200	205	0.22
270	226	0.25	500	493	0.53
360	336	0.36	880	903	0.98
240	255	0.28	340	339	0.37
500	523	0.57	335	152	0.16
230	237	0.26	230	236	0.26
300	281	0.30	210	321	0.35
150	144	0.16	330	221	0.24
250	247	0.27	990	874	0.95
120	123	0.13	920	943	1.02
481	494	0.54	200	198	0.21
730	636	0.69	430	421	0.46
500	461	0.50	460	470	0.51
490	486	0.53	2	2	—
470	470	0.51			
240	249	0.27			

The accompanying notes are an integral part of the Financial Statements

# FTGF Western Asset US High Yield Fund

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Corporate Bonds and Notes — (continued)</b>					
<b>United States — (continued)</b>					
240 Service Corp International/US, 4.000%, due 15/05/2031	220	0.24	81 MRI Software, 10.185%, due 10/02/2027 *	81	0.09
300 Service Properties Trust, 8.375%, due 15/06/2029	297	0.32	158 Neptune Bidco U.S. Inc, 10.404%, due 11/04/2029 *	152	0.16
370 Service Properties Trust, 144A, 8.625%, due 15/11/2031	396	0.43	457 Phoenix Guarantor Inc, 8.594%, due 13/02/2031 *	459	0.50
220 Shift4 Payments LLC / Shift4 Payments Finance Sub Inc, 144A, 6.750%, due 15/08/2032	227	0.25	83 Redstone Holdco 2 LP, 10.264%, due 27/04/2028 *	66	0.07
280 Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons Pet Food Inc/Simmons Feed, 144A, 4.625%, due 01/03/2029	264	0.29	653 Rent-A-Center Inc/TX, 8.002%, due 17/02/2028 *	652	0.71
330 Sizzling Platter LLC / Sizzling Platter Finance Corp, 144A, 8.500%, due 28/11/2025	333	0.36	359 Station Casinos LLC, 7.594%, due 07/03/2031 *	360	0.39
490 Sotera Health Holdings LLC, 144A, 7.375%, due 01/06/2031	513	0.56	120 United Airlines Inc, 8.033%, due 17/02/2031 *	120	0.13
490 Southwestern Energy Co, 4.750%, due 01/02/2032	465	0.50	893 Vericast Corp, 13.029%, due 15/06/2030 *	874	0.95
70 Speedway Motorsports LLC / Speedway Funding II Inc, 144A, 4.875%, due 01/11/2027	69	0.07	<b>Total Loan Notes (Cost \$6,202)</b>	<b>5,965</b>	<b>6.47</b>
380 Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	238	0.26	<b>Collective Investment Schemes — 0.01% (29 February 2024: 0.60%)</b>		
150 Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	94	0.10	11 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	11	0.01
440 Starwood Property Trust Inc, 144A, 7.250%, due 01/04/2029	459	0.50	<b>Total Collective Investment Schemes (Cost \$11)</b>	<b>11</b>	<b>0.01</b>
170 StoneX Group Inc, 144A, 7.875%, due 01/03/2031	179	0.19	<b>Common Stock — 0.16% (29 February 2024: 0.33%)</b>		
400 Sunnova Energy Corp, 144A, 5.875%, due 01/09/2026	376	0.41	<b>Switzerland — 0.08% (29 February 2024: 0.33%)</b>		
170 Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 144A, 6.000%, due 31/12/2030	162	0.18	2,640 Credit Suisse Group AG Escrow †∞	79	0.08
250 Titan International Inc, 7.000%, due 30/04/2028	245	0.27	<b>United States — 0.08% (29 February 2024: 0.00%)</b>		
260 TopBuild Corp, 144A, 3.625%, due 15/03/2029	241	0.26	3 Endo Inc	71	0.08
500 TransDigm Inc, 144A, 6.750%, due 15/08/2028	515	0.56	510 Par Pharmaceutical Escrow †∞	–	–
100 TransDigm Inc, 144A, 7.125%, due 01/12/2031	106	0.11	<b>Total Common Stock (Cost \$463)</b>	<b>150</b>	<b>0.16</b>
470 Triton Water Holdings Inc, 144A, 6.250%, due 01/04/2029	467	0.51	<b>Total Investments at fair value through profit or loss (Cost \$94,059)</b>	<b>89,931</b>	<b>97.52</b>
360 Tutor Perini Corp, 144A, 11.875%, due 30/04/2029	392	0.42	<b>Credit Default Swaps — 0.43% (29 February 2024: 0.43%)</b>		
560 United Airlines Inc, 144A, 4.625%, due 15/04/2029	533	0.58	Unrealised appreciation of contracts (see below)		
460 United Rentals North America Inc, 144A, 6.125%, due 15/03/2034	470	0.51	398		
210 Univision Communications Inc, 144A, 8.000%, due 15/08/2038	213	0.23	<b>Forward Foreign Currency Contracts — 0.03% (29 February 2024: 0.01%)</b>		
179 US Renal Care Inc, 144A, 10.625%, due 28/06/2028	155	0.17	Unrealised appreciation of contracts (see below)		
690 Venture Global Calcasieu Pass LLC, 144A, 6.250%, due 15/01/2030	718	0.78	29		
180 Venture Global Calcasieu Pass LLC, 144A, 4.125%, due 15/08/2031	167	0.18	<b>Total Financial Assets at fair value through profit or loss</b>		
120 Venture Global Calcasieu Pass LLC, 144A, 3.875%, due 01/11/2033	107	0.12	90,358		
210 Venture Global LNG Inc, 144A, 7.000%, due 15/01/2030	215	0.23	<b>Credit Default Swaps — (0.15%) (29 February 2024: (0.22%))</b>		
630 Venture Global LNG Inc, 144A, 9.875%, due 01/02/2032	700	0.76	Unrealised depreciation of contracts (see below)		
230 VFH Parent LLC / Valor Co-Issuer Inc, 144A, 7.500%, due 15/06/2031	239	0.26	(137)		
190 Viasat Inc, 144A, 7.500%, due 30/05/2031	146	0.16	<b>Forward Foreign Currency Contracts — 0.00% (29 February 2024: 0.00%)</b>		
700 Viking Cruises Ltd, 144A, 7.000%, due 15/02/2029	710	0.77	Unrealised depreciation of contracts (see below)		
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	<b>Futures — (0.03%) (29 February 2024: 0.00%)</b>		
800 WW International Inc, 144A, 4.500%, due 15/04/2029	206	0.22	Unrealised depreciation of contracts (see below)		
400 Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 144A, 7.125%, due 15/02/2031	425	0.46	(25)		
640 XPO CNW Inc, 6.700%, due 01/05/2034	667	0.72	<b>Total Financial Liabilities at fair value through profit or loss</b>		
290 XPO Inc, 144A, 7.125%, due 01/02/2032	304	0.33	(162)		
400 ZipRecruiter Inc, 144A, 5.000%, due 15/01/2030	359	0.39	<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>		
	60,669	65.79	90,196		
			97.80		
			<b>Other Assets in Excess of Liabilities</b>		
			2,020		
			<b>Total Net Assets</b>		
			\$92,216		
			100.00		
<b>Zambia — 1.13% (29 February 2024: 0.78%)</b>					
980 First Quantum Minerals Ltd, 144A, 9.375%, due 01/03/2029	1,044	1.13	–		
<b>Total Corporate Bonds and Notes (Cost \$80,135)</b>	<b>76,439</b>	<b>82.89</b>			
<b>Government Bonds and Notes — 0.34% (29 February 2024: 0.28%)</b>					
<b>Argentina — 0.34% (29 February 2024: 0.28%)</b>					
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			
<b>Total Government Bonds and Notes (Cost \$283)</b>	<b>311</b>	<b>0.34</b>			
<b>Loan Notes — 6.47% (29 February 2024: 6.41%)</b>					
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 McAfee Enterprise, 11.366%, due 27/07/2028 *	24	0.02			
27 McAfee Enterprise, 12.116%, due 27/07/2028 *	17	0.02			
21 McAfee Enterprise, 11.866%, due 27/07/2028 *	19	0.02			
47 MRI Software, 10.185%, due 10/02/2027 *	46	0.05			

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# 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	\$ 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)

# 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	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Asset-Backed Securities — 0.54% (29 February 2024: 0.50%)</b>			<b>Mexico — 2.44% (29 February 2024: 1.88%)</b>		
250 Magnetite XII Ltd, Series 2015 12A, Class ER, 144A, 11.243%, due 15/10/2031 *	251	0.54	200 Banco Mercantil del Norte SA/Grand Cayman, 144A, 7.625%, Perpetual *	203	0.43
<b>Total Asset-Backed Securities (Cost \$247)</b>	<b>251</b>	<b>0.54</b>	360 Banco Mercantil del Norte SA/Grand Cayman, 144A, 6.625%, Perpetual *	332	0.71
<b>Corporate Bonds and Notes — 74.22% (29 February 2024: 77.42%)</b>			<b>Morocco — 0.42% (29 February 2024: 0.00%)</b>		
<b>Argentina — 0.26% (29 February 2024: 0.00%)</b>			<b>Netherlands — 0.64% (29 February 2024: 0.00%)</b>		
120 Telecom Argentina SA, 144A, 9.500%, due 18/07/2031	121	0.26	EUR 100 Boels Topholding BV, 5.750%, due 15/05/2030	114	0.24
<b>Brazil — 2.10% (29 February 2024: 1.93%)</b>			200 Sunrise FinCo I BV, 4.875%, due 15/07/2031	187	0.40
450 B3 SA – Brasil Bolsa Balcao, 144A, 4.125%, due 20/09/2031	404	0.86		301	0.64
650 MercadoLibre Inc, 3.125%, due 14/01/2031	580	1.24	<b>Nigeria — 0.42% (29 February 2024: 0.00%)</b>		
	984	2.10	200 IHS Holding Ltd, 144A, 5.625%, due 29/11/2026	194	0.42
<b>Canada — 2.44% (29 February 2024: 2.30%)</b>			<b>Peru — 0.56% (29 February 2024: 1.21%)</b>		
340 1011778 BC ULC / New Red Finance Inc, 144A, 3.500%, due 15/02/2029	318	0.68	350 Petroleos del Peru SA, 144A, 4.750%, due 19/06/2032	264	0.56
310 Bombardier Inc, 144A, 7.250%, due 01/07/2031	326	0.69	<b>Poland — 0.59% (29 February 2024: 0.54%)</b>		
250 Open Text Holdings Inc, 4.125%, due 15/02/2030	232	0.50	300 Canpack SA / Canpack US LLC, 144A, 3.875%, due 15/11/2029	275	0.59
250 Ritchie Bros Holdings Inc, 144A, 7.750%, due 15/03/2031	266	0.57	<b>Singapore — 0.50% (29 February 2024: 0.00%)</b>		
	1,142	2.44	230 Puma International Financing SA, 144A, 7.750%, due 25/04/2029	236	0.50
<b>China — 0.01% (29 February 2024: 0.04%)</b>			<b>Slovenia — 0.47% (29 February 2024: 0.43%)</b>		
18 China Aoyuan Group Ltd, zero coupon, due 30/09/2028	–	–	EUR 200 United Group BV, 5.250%, due 01/02/2030	220	0.47
52 China Aoyuan Group Ltd, 5.500%, due 30/09/2031	1	–	<b>Sweden — 1.20% (29 February 2024: 2.12%)</b>		
201 China Aoyuan Group Ltd, 0.000%, Perpetual	2	0.01	230 Stena International SA, 144A, 7.250%, due 15/01/2031	237	0.51
	3	0.01	EUR 280 Verisure Holding AB, 7.125%, due 01/02/2028	324	0.69
<b>Colombia — 0.92% (29 February 2024: 0.89%)</b>				561	1.20
280 Ecopetrol SA, 8.375%, due 19/01/2036	284	0.60	<b>Switzerland — 0.30% (29 February 2024: 0.26%)</b>		
200 Ecopetrol SA, 5.875%, due 28/05/2045	149	0.32	150 VistaJet Malta Finance Plc / Vista Management Holding Inc, 144A, 7.875%, due 01/05/2027	141	0.30
	433	0.92	<b>Turkey — 1.44% (29 February 2024: 1.23%)</b>		
<b>Dominican Republic — 0.66% (29 February 2024: 0.00%)</b>			200 Coca-Cola Icecek AS, 144A, 4.500%, due 20/01/2029	191	0.41
300 Aeropuertos Dominicanos Siglo XXI SA, 144A, 7.000%, due 30/06/2034	311	0.66	200 Mersin Uluslararasi Liman Isletmeciligi SA, 144A, 8.250%, due 15/11/2028	207	0.44
<b>France — 1.13% (29 February 2024: 1.06%)</b>			270 Turk Telekomunikasyon AS, 144A, 7.375%, due 20/05/2029	275	0.59
450 Altice France SA, 144A, 5.500%, due 15/10/2029	313	0.67		673	1.44
210 Banijay Entertainment SAS, 144A, 8.125%, due 01/05/2029	218	0.46	<b>United Kingdom — 6.18% (29 February 2024: 7.09%)</b>		
	531	1.13	EUR 220 888 Acquisitions Ltd, 7.558%, due 15/07/2027	240	0.51
<b>Germany — 3.18% (29 February 2024: 3.64%)</b>			EUR 200 888 Acquisitions Ltd, 144A, 7.558%, due 15/07/2027	218	0.47
EUR 340 APCOA Holdings GmbH, 4.625%, due 15/01/2027	368	0.78	200 Ashtead Capital Inc, 144A, 2.450%, due 12/08/2031	168	0.36
EUR 200 CT Investment GmbH, 6.375%, due 15/04/2030	227	0.48	100 B&M European Value Retail SA, 4.000%, due 15/11/2028	123	0.26
EUR 217 TUI Cruises GmbH, 6.500%, due 15/05/2026	242	0.52	100 Gatwick Airport Finance Plc, 4.375%, due 07/04/2026	128	0.27
430 ZF North America Capital Inc, 144A, 6.875%, due 14/04/2028	445	0.95	280 Lloyds Banking Group Plc, 8.000%, Perpetual *	297	0.63
200 ZF North America Capital Inc, 144A, 7.125%, due 14/04/2030	210	0.45	225 Marks & Spencer Plc, 144A, 7.125%, due 01/12/2037	243	0.52
	1,492	3.18	510 Marston's Issuer Plc, Series B1, 7.716%, due 16/07/2035 *	508	1.09
<b>Guatemala — 0.76% (29 February 2024: 1.78%)</b>			EUR 100 RAY Financing LLC, 6.500%, due 15/07/2031	113	0.24
140 Central American Bottling Corp / CBC Bottling Holdco SL / Beliv Holdco SL, 144A, 5.250%, due 27/04/2029 *	135	0.29	GBP 140 Saga Plc, 5.500%, due 15/07/2026	174	0.37
250 Millicom International Cellular SA, 4.500%, due 27/04/2031	223	0.47	200 Virgin Media Secured Finance Plc, 144A, 5.500%, due 15/05/2029	190	0.41
	358	0.76	560 Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	492	1.05
<b>Hong Kong — 0.54% (29 February 2024: 0.48%)</b>				2,894	6.18
132 Add Hero Holdings Ltd, 8.500%, due 30/09/2029	9	0.02	<b>United Republic of Tanzania — 0.43% (29 February 2024: 0.00%)</b>		
102 Add Hero Holdings Ltd, 9.000%, due 30/09/2030	3	0.01	200 HTA Group Ltd/Mauritius, 144A, 7.500%, due 04/06/2029	202	0.43
133 Add Hero Holdings Ltd, 9.800%, due 30/09/2031	2	–	<b>United States — 39.99% (29 February 2024: 39.38%)</b>		
260 Melco Resorts Finance Ltd, 5.375%, due 04/12/2029	238	0.51	200 Acuris Finance US Inc / Acuris Finance SARL, 144A, 5.000%, due 01/05/2028	179	0.38
	252	0.54	250 Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 144A, 3.250%, due 15/03/2026	242	0.52
<b>Ireland — 0.61% (29 February 2024: 0.57%)</b>			120 Amentum Escrow Corp, 144A, 7.250%, due 01/08/2032	126	0.27
330 AerCap Ireland Capital DAC / AerCap Global Aviation Trust, 3.400%, due 29/10/2033	288	0.61	550 American Airlines Group Inc, 144A, 3.750%, due 01/03/2025	544	1.16
<b>Israel — 1.13% (29 February 2024: 2.77%)</b>			150 American Airlines Inc, 144A, 7.250%, due 15/02/2028	151	0.32
550 Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	527	1.13	50 American Airlines Inc, 144A, 8.500%, due 15/05/2029	52	0.11
<b>Italy — 1.58% (29 February 2024: 2.25%)</b>			660 American Axle & Manufacturing Inc, 5.000%, due 01/10/2029	615	1.31
720 Intesa Sanpaolo SpA, 144A, 4.198%, due 01/06/2032 *	631	1.34	120 Arcosa Inc, 144A, 6.875%, due 15/08/2032	125	0.27
EUR 100 TeamSystem SpA, 7.127%, due 31/07/2031 *	111	0.24	280 Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc, 144A, 6.000%, due 15/06/2027	280	0.60
	742	1.58	200 Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc, 144A, 5.250%, due 15/08/2027	120	0.26
<b>Luxembourg — 2.43% (29 February 2024: 3.07%)</b>			390 Ball Corp, 2.875%, due 15/08/2030	345	0.74
830 Altice Financing SA, 144A, 5.750%, due 15/08/2029	640	1.36	250 Ball Corp, 3.125%, due 15/09/2031	219	0.47
410 Altice France Holding SA, 144A, 6.000%, due 15/02/2028	135	0.29	80 Beacon Roofing Supply Inc, 144A, 6.500%, due 01/08/2030	82	0.18
390 ARD Finance SA, 144A, 6.500%, due 30/06/2027	92	0.20	340 Boise Cascade Co, 144A, 4.875%, due 01/07/2030	326	0.69
GBP 220 Cidron Aida Finco Sarl, 6.250%, due 01/04/2028	270	0.58	200 Boost Newco Borrower LLC, 144A, 7.500%, due 15/01/2031	213	0.46
	1,137	2.43	210 Caesars Entertainment Inc, 144A, 7.000%, due 15/02/2030	218	0.46
<b>Macau — 0.39% (29 February 2024: 0.73%)</b>					
200 Wynn Macau Ltd, 144A, 5.125%, due 15/12/2029	184	0.39			

# FTGF Western Asset Global High Yield Fund

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Corporate Bonds and Notes — (continued)</b>					
<b>United States — (continued)</b>					
			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
<b>Zambia — 0.50% (29 February 2024: 0.47%)</b>					
			220 First Quantum Minerals Ltd, 144A, 9.375%, due 01/03/2029	234	0.50
<b>Total Corporate Bonds and Notes (Cost \$36,998)</b>				34,780	74.22
<b>Government Bonds and Notes — 19.21% (29 February 2024: 18.60%)</b>					
<b>Angola — 0.64% (29 February 2024: 0.60%)</b>					
			330 Angolan Government International Bond, 144A, 8.750%, due 14/04/2032	300	0.64
<b>Argentina — 3.29% (29 February 2024: 2.76%)</b>					
			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
<b>Bahrain — 0.57% (29 February 2024: 0.52%)</b>					
			310 Bahrain Government International Bond, 144A, 6.000%, due 19/09/2044	267	0.57
<b>Brazil — 0.43% (29 February 2024: 0.00%)</b>					
			200 Brazilian Government International Bond, 6.000%, due 07/04/2026	203	0.43
<b>Costa Rica — 0.44% (29 February 2024: 0.42%)</b>					
			200 Costa Rica Government International Bond, 6.125%, due 19/02/2031	207	0.44
<b>Cote d'Ivoire (Ivory Coast) — 0.80% (29 February 2024: 0.74%)</b>					
			410 Ivory Coast Government International Bond, 144A, 6.125%, due 15/06/2033	376	0.80
<b>Dominican Republic — 1.67% (29 February 2024: 1.97%)</b>					
			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
<b>Ecuador — 0.77% (29 February 2024: 0.55%)</b>					
			660 Ecuador Government International Bond, 144A, zero coupon, due 31/07/2030	360	0.77
<b>Egypt — 1.30% (29 February 2024: 1.21%)</b>					
			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
<b>Indonesia — 0.44% (29 February 2024: 0.00%)</b>					
			IDR 3,150,000 Indonesia Treasury Bond, Series 101, 6.875%, due 15/04/2029	207	0.44
<b>Jordan — 0.96% (29 February 2024: 0.92%)</b>					
			440 Jordan Government International Bond, 144A, 7.750%, due 15/01/2028	451	0.96
<b>Kenya — 0.39% (29 February 2024: 0.38%)</b>					
			200 Republic of Kenya Government International Bond, 144A, 7.250%, due 28/02/2028	184	0.39
EUR					
			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
			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

The accompanying notes are an integral part of the Financial Statements

# FTGF Western Asset Global High Yield Fund

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

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
<b>Government Bonds and Notes — (continued)</b>				<b>Warrant — 0.00% (29 February 2024: 0.00%)</b>			
<b>Mexico — 1.55% (29 February 2024: 2.24%)</b>				<b>United States — 0.00% (29 February 2024: 0.00%)</b>			
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			
<b>Nigeria — 1.27% (29 February 2024: 1.20%)</b>				<b>Forward Foreign Currency Contracts — 0.66% (29 February 2024: 0.07%)</b>			
	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			
<b>Oman — 0.46% (29 February 2024: 0.42%)</b>				<b>Forward Foreign Currency Contracts — (0.10%) (29 February 2024: (0.05%))</b>			
	200	Oman Government International Bond, 6.750%, due 17/01/2048	217	0.46			
<b>Panama — 1.05% (29 February 2024: 0.94%)</b>				<b>Forward Foreign Currency Contracts — (0.10%) (29 February 2024: (0.05%))</b>			
	650	Panama Government International Bond, 2.252%, due 29/09/2032	490	1.05			
<b>Senegal — 0.37% (29 February 2024: 0.34%)</b>				<b>Other Assets in Excess of Liabilities</b>			
	230	Senegal Government International Bond, 144A, 6.750%, due 13/03/2048	171	0.37			
<b>South Africa — 0.43% (29 February 2024: 0.38%)</b>				<b>Total Net Assets</b>			
	250	Republic of South Africa Government International Bond, 5.650%, due 27/09/2047	203	0.43			
<b>Turkey — 2.07% (29 February 2024: 1.14%)</b>				<b>Total Financial Assets at fair value through profit or loss</b>			
	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			
<b>Ukraine — 0.31% (29 February 2024: 0.27%)</b>				<b>Total Financial Liabilities at fair value through profit or loss</b>			
	450	Ukraine Government International Bond, 144A, 7.750%, due 01/09/2028	145	0.31			
<b>Total Government Bonds and Notes (Cost \$9,736)</b>				<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>			
<b>Loan Notes — 1.97% (29 February 2024: 1.08%)</b>				<b>Other Assets in Excess of Liabilities</b>			
	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			
<b>Total Loan Notes (Cost \$1,084)</b>				<b>Total Net Assets</b>			
<b>Common Stock — 0.11% (29 February 2024: 0.42%)</b>				<b>Other Assets in Excess of Liabilities</b>			
<b>China — 0.00% (29 February 2024: 0.00%)</b>				<b>Total Net Assets</b>			
	50	China Aoyuan Group Ltd †	1	–			
<b>Switzerland — 0.11% (29 February 2024: 0.42%)</b>				<b>Total Financial Assets at fair value through profit or loss</b>			
	1,680	Credit Suisse Group AG Escrow T∞	50	0.11			
<b>Total Common Stock (Cost \$–)</b>				<b>Total Financial Liabilities at fair value through profit or loss</b>			
			51	0.11			

–	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.		
<b>ABBREVIATIONS:</b>			
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		
<b>Analysis of Total Assets</b>			
	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	
	<b>Total Assets</b>	<b>100.00</b>	

# 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)



# FTGF Western Asset Asian Opportunities Fund

## Portfolio of Investments as at 31 August 2024

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value	
<b>Corporate Bonds and Notes — 11.66% (29 February 2024: 10.61%)</b>				<b>Thailand — 6.81% (29 February 2024: 7.55%)</b>				
<b>France — 2.42% (29 February 2024: 2.33%)</b>				THB 541,030 Thailand Government Bond, 3.300%, due 17/06/2038 17,026 6.81				
SGD	8,000	Credit Agricole SA, 3.800%, due 30/04/2031 *	6,046	2.42	<b>United States — 0.99% (29 February 2024: 0.00%)</b>			
<b>India — 1.52% (29 February 2024: 1.47%)</b>				2,500 United States Treasury Note/Bond, 1.500%, due 30/11/2024 2,479 0.99				
	4,000	REC Ltd, 2.250%, due 01/09/2026	3,798	1.52	<b>Vietnam — 1.80% (29 February 2024: 1.78%)</b>			
<b>Indonesia — 2.91% (29 February 2024: 2.80%)</b>				4,500 Vietnam Government International Bond, 4.800%, due 19/11/2024 4,489 1.80				
	3,350	Pelabuhan Indonesia Persero PT, 5.375%, due 05/05/2045	3,326	1.33	<b>Total Government Bonds and Notes (Cost \$225,794)</b>			
	4,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, 4.125%, due 15/05/2027	3,940	1.58	213,883 85.59			
			7,266	2.91	<b>Collective Investment Schemes — 3.03% (29 February 2024: 2.18%)</b>			
<b>Qatar — 3.62% (29 February 2024: 3.53%)</b>				7,571 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing) 7,571 3.03				
IDR	140,000,000	QNB Finance Ltd, 6.900%, due 23/01/2025	9,038	3.62	<b>Total Collective Investment Schemes (Cost \$7,571)</b>			
<b>Supranational — 1.19% (29 February 2024: 0.48%)</b>				250,580 100.28				
INR	250,000	International Finance Corp, 6.300%, due 25/11/2024	2,978	1.19	<b>Total Investments at fair value through profit or loss (Cost \$263,428)</b>			
<b>Total Corporate Bonds and Notes (Cost \$30,063)</b>				29,126 11.66				
<b>Government Bonds and Notes — 85.59% (29 February 2024: 86.27%)</b>				<b>Forward Foreign Currency Contracts — 0.44% (29 February 2024: 0.01%)</b>				
<b>China — 19.49% (29 February 2024: 19.09%)</b>				Unrealised appreciation of contracts (see below) 1,112 0.44				
CNY	110,000	Agricultural Development Bank of China, Series 1806, 4.650%, due 11/05/2028	16,996	6.80	<b>Futures — 0.03% (29 February 2024: 0.00%)</b>			
CNH	96,500	China Government Bond, 3.600%, due 21/05/2030	14,593	5.84	Unrealised appreciation of contracts (see below) 82 0.03			
CNY	68,500	China Government Bond, Series INBK, 3.120%, due 25/10/2052	11,140	4.46	<b>Total Financial Assets at fair value through profit or loss</b>			
CNY	40,000	Export-Import Bank of China/The, Series 2010, 3.230%, due 23/03/2030	5,985	2.39	251,774 100.75			
			48,714	19.49	<b>Total Financial Liabilities at fair value through profit or loss</b>			
<b>India — 11.41% (29 February 2024: 11.08%)</b>				(11) —				
INR	300,000	India Government Bond, Series SPB, 8.240%, due 15/02/2027	3,694	1.48	<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>			
INR	350,000	India Government Bond, 7.170%, due 08/01/2028	4,233	1.70	251,763 100.75			
INR	400,000	India Government Bond, 7.610%, due 09/05/2030	4,956	1.98	<b>Liabilities in Excess of Other Assets</b>			
INR	300,000	India Government Bond, 7.260%, due 22/08/2032	3,672	1.47	(1,871) (0.75)			
INR	190,000	India Government Bond, 6.570%, due 05/12/2033	2,215	0.89	<b>Total Net Assets</b>			
INR	460,000	India Government Bond, 7.180%, due 24/07/2037	5,632	2.25	\$249,892 100.00			
INR	330,000	India Government Bond, 7.300%, due 19/06/2053	4,104	1.64				
			28,506	11.41				
<b>Indonesia — 6.07% (29 February 2024: 8.48%)</b>								
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				
<b>Malaysia — 12.74% (29 February 2024: 11.52%)</b>								
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				
<b>Philippines — 5.19% (29 February 2024: 5.03%)</b>								
PHP	756,000	Philippine Government International Bond, 6.250%, due 14/01/2036	12,970	5.19				
<b>Singapore — 6.72% (29 February 2024: 4.74%)</b>								
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				
<b>South Korea — 14.37% (29 February 2024: 15.28%)</b>								
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				

— 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
<b>Total Assets</b>	<b>100.00</b>

# 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

# 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	Face Value (000's)		Value (000's) \$	% of Net Asset Value					
<b>Corporate Bonds and Notes — 93.05% (29 February 2024: 93.20%)</b>												
<b>Australia — 0.83% (29 February 2024: 0.14%)</b>												
EUR	3,000	National Australia Bank Ltd, Series emTN, 3.125%, due 28/02/2030	3,309	0.68	EUR	2,220	TenneT Holding BV, 1.375%, due 05/06/2028	2,313	0.48			
EUR	720	Optus Finance Pty Ltd, 1.000%, due 20/06/2029	708	0.15	EUR	1,000	Vesteda Finance BV, 2.000%, due 10/07/2026	1,081	0.22			
			4,017	0.83	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			
<b>Belgium — 0.70% (29 February 2024: 0.00%)</b>												
EUR	3,000	Anheuser-Busch InBev SA/NV, 3.450%, due 22/09/2031	3,367	0.70	<b>Norway — 3.20% (29 February 2024: 2.79%)</b>							
<b>Canada — 1.97% (29 February 2024: 1.88%)</b>												
GBP	3,270	Royal Bank of Canada, 5.000%, due 24/01/2028	4,330	0.90	EUR	940	Avinor AS, 0.750%, due 01/10/2030	904	0.19			
GBP	1,980	Toronto-Dominion Bank/The, 2.875%, due 05/04/2027	2,474	0.51	GBP	4,050	DNB Bank ASA, 4.000%, due 17/08/2027 *	5,220	1.08			
GBP	2,000	Toronto-Dominion Bank/The, 5.288%, due 11/01/2028	2,666	0.56	EUR	3,400	DNB Bank ASA, 3.125%, due 21/09/2027 *	3,757	0.78			
			9,470	1.97	EUR	1,000	Equinor ASA, 0.750%, due 22/05/2026	1,064	0.22			
<b>Denmark — 1.64% (29 February 2024: 0.99%)</b>												
GBP	2,890	Danske Bank A/S, 4.625%, due 13/04/2027 *	3,793	0.79	EUR	540	Equinor ASA, 1.250%, due 17/02/2027	572	0.12			
			1,187	0.24	EUR	620	Statkraft AS, 2.875%, due 13/09/2029	680	0.14			
EUR	2,620	Novo Nordisk Finance Netherlands BV, 3.125%, due 21/01/2029	2,921	0.61	EUR	1,610	Statkraft AS, 3.125%, due 13/12/2031	1,773	0.37			
			7,901	1.64	EUR	1,300	Statkraft AS, 3.375%, due 22/03/2032	1,457	0.30			
								15,427	3.20			
<b>Finland — 0.79% (29 February 2024: 0.77%)</b>												
EUR	1,220	Neste Oyj, 3.875%, due 16/03/2029	1,380	0.29	<b>Singapore — 1.22% (29 February 2024: 1.19%)</b>							
EUR	2,150	Neste Oyj, 3.875%, due 21/05/2031	2,432	0.50	EUR	5,300	Temasek Financial I Ltd, 3.250%, due 15/02/2027	5,900	1.22			
			3,812	0.79	<b>Spain — 2.77% (29 February 2024: 2.68%)</b>							
<b>France — 8.35% (29 February 2024: 9.01%)</b>												
EUR	1,900	Aeroports de Paris SA, 3.375%, due 16/05/2031	2,107	0.44	EUR	1,900	Aena SME SA, 4.250%, due 13/10/2030	2,208	0.46			
EUR	2,300	APRR SA, 0.125%, due 18/01/2029	2,237	0.47	EUR	2,000	Banco Bilbao Vizcaya Argentaria SA, Series gmtn, 3.375%, due 20/09/2027	2,239	0.47			
EUR	800	APRR SA, 1.500%, due 25/01/2030	814	0.17	EUR	3,400	Banco Santander SA, 5.294%, due 18/08/2027	3,458	0.72			
GBP	2,600	Banque Federative du Credit Mutuel SA, 1.500%, due 07/10/2026	3,193	0.66	EUR	1,700	Banco Santander SA, 0.625%, due 24/06/2029 *	1,700	0.35			
EUR	2,700	BNP Paribas SA, 0.375%, due 14/10/2027 *	2,805	0.58	EUR	3,200	Banco Santander SA, 4.250%, due 12/06/2030	3,725	0.77			
EUR	1,100	BNP Paribas SA, 1.375%, due 28/05/2029	1,107	0.23				13,330	2.77			
EUR	2,470	BNP Paribas SA, 144A, 5.176%, due 09/01/2030 *	2,514	0.52	<b>Supranational — 1.62% (29 February 2024: 1.54%)</b>							
GBP	2,600	BNP Paribas SA, 5.750%, due 13/06/2032	3,528	0.73	GBP	4,200	Inter-American Development Bank, 0.500%, due 15/09/2026	5,116	1.06			
EUR	1,200	Bouygues SA, 0.500%, due 11/02/2030	1,151	0.24	GBP	2,090	International Finance Facility for Immunisation Co, 2.750%, due 07/06/2025	2,700	0.56			
EUR	1,800	Bouygues SA, 4.625%, due 07/06/2032	2,141	0.44				7,816	1.62			
GBP	2,600	BPCE SA, 1.375%, due 23/12/2026	3,159	0.66	<b>Sweden — 2.07% (29 February 2024: 2.00%)</b>							
GBP	1,900	BPCE SA, 4.875%, due 22/10/2030	2,497	0.52	EUR	2,860	Assa Abloy AB, 3.750%, due 13/09/2026	3,209	0.67			
EUR	6,350	Credit Agricole SA/London, 1.907%, due 16/06/2026 *	6,190	1.29	EUR	2,190	Hemso Treasury Oyj, 0.000%, due 19/01/2028	2,158	0.45			
EUR	300	Credit Agricole SA/London, 1.750%, due 05/03/2029	309	0.06	EUR	2,250	Swedbank AB, 0.300%, due 20/05/2027 *	2,368	0.49			
EUR	2,400	L'Oreal SA, 0.875%, due 29/06/2026	2,559	0.53	EUR	2,000	Vattenfall AB, 3.750%, due 18/10/2026	2,240	0.46			
EUR	600	RTE Reseau de Transport d'Electricite SADIR, 1.000%, due 19/10/2026	636	0.13				9,975	2.07			
EUR	1,100	TotalEnergies Capital International SA, 1.023%, due 04/03/2027	1,164	0.24	<b>Switzerland — 5.87% (29 February 2024: 4.86%)</b>							
GBP	1,700	Vinci SA, 2.250%, due 15/03/2027	2,107	0.44	EUR	1,480	ABB Finance BV, 3.250%, due 16/01/2027	1,653	0.34			
			40,218	8.35	EUR	2,420	ABB Finance BV, Series emTN, 3.125%, due 15/01/2029	2,690	0.56			
<b>Germany — 4.16% (29 February 2024: 4.83%)</b>												
EUR	1,700	Allianz Finance II BV, 3.250%, due 04/12/2029	1,905	0.39	EUR	800	Cloverly Plc for Zurich Insurance Co Ltd, 1.500%, due 15/12/2028	828	0.17			
EUR	3,100	Allianz Finance II BV, 1.500%, due 15/01/2030	3,167	0.66	EUR	6,000	Novartis Finance SA, 0.000%, due 23/09/2028	5,928	1.23			
EUR	300	BASF SE, 0.875%, due 15/11/2027	313	0.06	EUR	1,560	Sika Capital BV, 3.750%, due 03/11/2026	1,749	0.36			
EUR	270	BMW US Capital LLC, 144A, 4.850%, due 13/08/2031	271	0.06	EUR	1,050	Sika Capital BV, 3.750%, due 03/05/2030	1,189	0.25			
EUR	800	Deutsche Boerse AG, 3.750%, due 28/09/2029	913	0.19	EUR	3,580	Swisscom Finance BV, 3.500%, due 29/08/2028	4,038	0.84			
EUR	1,500	HOWOGE Wohnungsbaugesellschaft mbH, 0.625%, due 01/11/2028	1,482	0.31	GBP	3,530	UBS AG/London, 1.125%, due 15/12/2025	4,419	0.92			
EUR	1,200	HOWOGE Wohnungsbaugesellschaft mbH, 3.875%, due 05/06/2030	1,343	0.28	GBP	1,050	UBS Group AG, 2.125%, due 12/09/2025 *	1,378	0.28			
EUR	3,600	Siemens Financieringsmaatschappij NV, 3.000%, due 22/11/2028	4,002	0.83	EUR	4,430	UBS Group AG, 4.703%, due 05/08/2027 *	4,423	0.92			
EUR	4,000	Siemens Financieringsmaatschappij NV, 1.000%, due 25/02/2030	3,990	0.83				28,295	5.87			
GBP	2,000	Volkswagen Financial Services NV, 5.500%, due 07/12/2026	2,646	0.55	<b>United Kingdom — 10.47% (29 February 2024: 10.98%)</b>							
			20,032	4.16	EUR	3,850	AstraZeneca Plc, 3.625%, due 03/03/2027	4,321	0.90			
<b>Japan — 0.84% (29 February 2024: 1.54%)</b>												
EUR	2,000	Sumitomo Mitsui Financial Group Inc, 0.632%, due 23/10/2029	1,930	0.40	GBP	1,700	British Land Co Plc/The, 2.375%, due 14/09/2029	1,961	0.41			
GBP	1,600	Toyota Motor Finance Netherlands BV, 4.625%, due 08/06/2026	2,103	0.44	EUR	400	CK Hutchison Europe Finance 18 Ltd, 1.250%, due 13/04/2025	435	0.09			
			4,033	0.84	EUR	270	GlaxoSmithKline Capital Plc, 1.250%, due 21/05/2026	290	0.06			
<b>Luxembourg — 0.50% (29 February 2024: 0.48%)</b>												
EUR	2,275	Prologis International Funding II SA, 1.750%, due 15/03/2028	2,392	0.50	EUR	550	GlaxoSmithKline Capital Plc, 1.000%, due 12/09/2026	585	0.12			
<b>Netherlands — 6.25% (29 February 2024: 6.10%)</b>												
GBP	2,400	ABN AMRO Bank NV, 5.250%, due 26/05/2026	3,177	0.66	EUR	5,000	GlaxoSmithKline Capital Plc, 1.375%, due 12/09/2029	5,135	1.07			
GBP	4,300	ABN AMRO Bank NV, 5.125%, due 22/02/2028	5,703	1.18	EUR	1,200	GSK Capital BV, 3.125%, due 28/11/2032	1,322	0.27			
EUR	1,470	Alliander NV, 2.625%, due 09/09/2027	1,612	0.34	EUR	390	HSBC Holdings Plc, 1.645%, due 18/04/2026 *	381	0.08			
EUR	2,300	Cooperatieve Rabobank UA, 0.375%, due 01/12/2027 *	2,392	0.50	EUR	1,220	HSBC Holdings Plc, 2.099%, due 04/06/2026 *	1,192	0.25			
EUR	2,500	Cooperatieve Rabobank UA, 144A, 3.649%, due 06/04/2028 *	2,438	0.51	GBP	300	HSBC Holdings Plc, 3.000%, due 22/07/2028 *	372	0.08			
EUR	3,310	Enxsis Holding NV, 0.750%, due 02/07/2031	3,156	0.66	EUR	1,800	HSBC Holdings Plc, 6.161%, due 09/03/2029 *	1,883	0.39			
EUR	1,300	ING Groep NV, 0.875%, due 29/11/2030 *	1,259	0.26	EUR	3,000	Lloyds Banking Group Plc, 3.125%, due 24/08/2030 *	3,264	0.68			
EUR	1,910	TenneT Holding BV, 1.625%, due 17/11/2026	2,043	0.42	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)

## 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)

# FTGF Western Asset Global Core Plus Bond Fund<sup>^</sup>

## Portfolio of Investments as at 31 August 2024

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

<sup>^</sup> 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<sup>^</sup>

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

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
<b>Corporate Bonds and Notes — (continued)</b>							
<b>Italy — 0.84% (29 February 2024: 0.69%)</b>							
EUR	850	UniCredit SpA, 1.200%, due 20/01/2026 *	930	0.84			
<b>Luxembourg — 0.82% (29 February 2024: 0.76%)</b>							
	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			
<b>Spain — 0.86% (29 February 2024: 0.70%)</b>							
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			
<b>Switzerland — 0.60% (29 February 2024: 0.50%)</b>							
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			
<b>United Arab Emirates — 0.72% (29 February 2024: 0.59%)</b>							
	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			
<b>United Kingdom — 3.25% (29 February 2024: 2.88%)</b>							
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			
<b>United States — 14.58% (29 February 2024: 13.90%)</b>							
	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			
<b>Total Corporate Bonds and Notes (Cost \$31,405)</b>						29,374	26.55
<b>Government Bonds and Notes — 51.75% (29 February 2024: 55.88%)</b>							
<b>Australia — 1.58% (29 February 2024: 0.00%)</b>							
AUD	2,620	Australia Government Bond, Series 167, 3.750%, due 21/05/2034	1,743	1.58			
<b>Belgium — 0.35% (29 February 2024: 0.57%)</b>							
EUR	330	Kingdom of Belgium Government Bond, Series 71, 3.750%, due 22/06/2045	390	0.35			
<b>Brazil — 1.46% (29 February 2024: 1.73%)</b>							
BRL	1,000	Brazil Notas do Tesouro Nacional Serie B, Series NTNBN, 6.000%, due 15/05/2035 β	751	0.68			
BRL	5,337	Brazil Notas do Tesouro Nacional Serie F, Series NTNBF, 10.000%, due 01/01/2031	863	0.78			
			1,614	1.46			

<sup>^</sup> 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<sup>^</sup>

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
<b>Total Assets</b>	<b>100.00</b>

## Schedule of Forward Foreign Currency Contracts

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

## Schedule of Futures Contracts

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

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# FTGF Western Asset Global Core Plus Bond Fund<sup>^</sup>

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<sup>^</sup>

## Portfolio of Investments as at 31 August 2024

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

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Corporate Bonds and Notes — (continued)</b>					
<b>United States — 34.89% (29 February 2024: 34.82%)</b>					
EUR	190	0.61	100	96	0.30
	110	0.33	170	165	0.52
	200	0.60	100	96	0.30
	60	0.19	30	32	0.10
EUR	170	0.59	30	33	0.10
EUR	120	0.43	100	111	0.35
	35	0.11	120	108	0.34
	150	0.46	90	92	0.29
	90	0.29	80	81	0.25
	50	0.16	100	99	0.31
	80	0.25	110	117	0.37
	50	0.15	40	37	0.12
	30	0.11	90	98	0.31
	290	0.97	40	35	0.11
	80	0.26	130	120	0.37
	160	0.37	100	105	0.33
	90	0.25	170	190	0.60
	17	0.05	50	51	0.16
	160	0.48	14	13	0.04
	100	0.31	160	164	0.51
	180	0.39	130	116	0.36
	20	0.06	130	151	0.47
	140	0.39	50	51	0.16
	220	0.49	120	113	0.36
	100	0.33	30	31	0.10
	180	0.73	210	220	0.69
	40	0.13	90	92	0.29
	70	0.21	60	56	0.18
	170	0.55	130	118	0.37
	80	0.25	50	51	0.16
	150	0.46	90	91	0.28
	230	0.82	20	14	0.05
	160	0.45		11,131	34.89
	70	0.23		27,576	86.43
	38	0.12	<b>Total Corporate Bonds and Notes (Cost \$28,538)</b>		
	100	0.31	<b>Government Bonds and Notes — 9.70% (29 February 2024: 2.53%)</b>		
	160	0.52	<b>Germany — 6.80% (29 February 2024: 0.00%)</b>		
	40	0.14	EUR	100	0.33
	30	0.10	EUR	110	0.38
	130	0.38	EUR	110	0.35
	40	0.12	EUR	170	0.52
	16	0.05	EUR	100	0.35
	30	0.08	EUR	330	1.00
	180	0.61	EUR	420	1.24
	100	0.36	EUR	220	0.76
	130	0.45	EUR	580	1.57
	16	0.04	EUR	100	0.30
	110	0.33		95	0.30
	20	0.06		2,170	6.80
	120	0.39	<b>Indonesia — 1.04% (29 February 2024: 1.03%)</b>		
	70	0.21	EUR	350	1.04
	130	0.38		334	1.04
	50	0.16	<b>Mexico — 1.11% (29 February 2024: 1.12%)</b>		
	20	0.06		420	1.11
	110	0.35	<b>United Kingdom — 0.75% (29 February 2024: 0.00%)</b>		
	20	0.06	GBP	110	0.43
	500	1.62	GBP	110	0.32
	30	0.09		239	0.75
	30	0.06	<b>Total Government Bonds and Notes (Cost \$3,133)</b>		
	240	0.76		3,097	9.70
	150	0.34	<b>Collective Investment Schemes — 1.74% (29 February 2024: 0.22%)</b>		
	340	1.23		554	1.74
	50	0.16	<b>Total Collective Investment Schemes (Cost \$554)</b>		
	100	0.29	<b>Common Stock — 0.06% (29 February 2024: 0.27%)</b>		
	230	0.81	<b>Switzerland — 0.06% (29 February 2024: 0.27%)</b>		
	30	0.10		20	0.06
	60	0.17	<b>Total Common Stock (Cost \$—)</b>		
	50	0.15	<b>Total Investments at fair value through profit or loss (Cost \$32,225)</b>		
	90	0.29	<b>Forward Foreign Currency Contracts — 0.19% (29 February 2024: 0.29%)</b>		
	55	0.19		61	0.19
	160	0.53	<b>Unrealised appreciation of contracts (see below)</b>		
	50	0.16			
	110	0.35			
	120	0.29			

<sup>^</sup> 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<sup>^</sup>

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

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

- 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
<b>Total Assets</b>	<b>100.00</b>

### 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)

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

# FTGF Western Asset Global Credit Fund<sup>^</sup>

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): \$(211))				(165)
Net Depreciation of Futures Contracts (29 February 2024 (000's): \$61)				\$ (158)

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements

# FTGF Western Asset Macro Opportunities Bond Fund<sup>^</sup>

## Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Contracts (000's)	Value (000's) \$	% of Net Asset Value
<b>Corporate Bonds and Notes — 0.13% (29 February 2024: 37.74%)</b>			<b>Futures — 1.24% (29 February 2024: 1.51%)</b>		
<b>Colombia — 0.13% (29 February 2024: 0.84%)</b>			Unrealised appreciation of contracts (see below)		
689 Ecopetrol SA, 5.375%, due 26/06/2026	688	0.13		6,708	1.24
<b>Total Corporate Bonds and Notes (Cost \$693)</b>	<b>688</b>	<b>0.13</b>	<b>Total Financial Assets at fair value through profit or loss</b>		
				484,544	89.55
<b>Government Bonds and Notes — 73.01% (29 February 2024: 43.01%)</b>			<b>Contracts (000's)</b>		
<b>United States — 73.01% (29 February 2024: 5.95%)</b>			<b>Written Options: (0.05%) (29 February 2024: (0.66%))</b>		
50,000 United States Treasury Bill, zero coupon, due 12/09/2024	49,935	9.23	– Japanese Yen Currency Future September 2024 Call 67.00, due 06/09/2024 – Bank of America Merrill Lynch		
75,000 United States Treasury Bill, zero coupon, due 26/09/2024	74,752	13.82	(4)		–
50,000 United States Treasury Bill, zero coupon, due 10/10/2024	49,736	9.19	– Japanese Yen Currency Future September 2024 Call 68.00, due 06/09/2024 – Bank of America Merrill Lynch		
10,000 United States Treasury Bill, zero coupon, due 15/10/2024	9,940	1.84	(238)		(0.04)
50,000 United States Treasury Note/Bond, 4.625%, due 31/05/2031	52,393	9.68	– Japanese Yen Currency Future September 2024 Call 70.00, due 06/09/2024 – Bank of America Merrill Lynch		
75,000 United States Treasury Note/Bond, 4.250%, due 30/06/2031	76,980	14.23	(27)		(0.01)
75,000 United States Treasury Note/Bond, 4.125%, due 31/07/2031	76,418	14.12	– Japanese Yen Currency Future September 2024 Put 66.00, due 06/09/2024 – Bank of America Merrill Lynch		
2,570 United States Treasury Note/Bond, 1.875%, due 15/11/2051 =	1,578	0.29	(1)		–
1,044 United States Treasury Note/Bond, 3.625%, due 15/02/2053 =	937	0.17	<b>Total Written Options (Cost \$(420))</b>		
2,500 United States Treasury Note/Bond, 3.625%, due 15/05/2053 =	2,245	0.42		(270)	(0.05)
115 United States Treasury Note/Bond, 4.750%, due 15/11/2053	125	0.02	<b>Interest Rate Swaps: (0.22%) (29 February 2024: (0.04%))</b>		
	395,039	73.01	Unrealised depreciation of contracts (see below)		
<b>Total Government Bonds and Notes (Cost \$396,802)</b>	<b>395,039</b>	<b>73.01</b>		(1,215)	(0.22)
<b>Collective Investment Schemes — 10.28% (29 February 2024: 3.30%)</b>			<b>Forward Foreign Currency Contracts: (2.18%) (29 February 2024: (0.54%))</b>		
55,639 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	55,639	10.28	Unrealised depreciation of contracts (see below)		
<b>Total Collective Investment Schemes (Cost \$55,639)</b>	<b>55,639</b>	<b>10.28</b>		(11,785)	(2.18)
<b>Common Stock — 0.23% (29 February 2024: 0.42%)</b>			<b>Futures — (2.03%) (29 February 2024: (1.63%))</b>		
<b>Switzerland — 0.23% (29 February 2024: 0.42%)</b>			Unrealised depreciation of contracts (see below)		
41,200 Credit Suisse Group AG Escrow †∞	1,236	0.23		(10,978)	(2.03)
<b>Total Common Stock (Cost \$–)</b>	<b>1,236</b>	<b>0.23</b>	<b>Total Financial Liabilities at fair value through profit or loss</b>		
<b>Total Investments and Pledged Investments at fair value through profit or loss (Cost \$453,134)</b>				(24,248)	(4.48)
	452,602	83.65	<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>		
				460,296	85.07
			<b>Other Assets in Excess of Liabilities</b>		
				80,746	14.93
			<b>Total Net Assets</b>		
				\$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.		
			<b>Analysis of Total Assets</b>		
					% of Total Assets
					50.76
					7.11
					4.08
					38.05
					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 TIE Banxico, Receive Fixed 9.260%	25-Oct-2032	1,009,497	\$ 607
Bank of America Merrill Lynch	Pay Floating MXN TIE Banxico, Receive Fixed 8.450%	01-Mar-2033	640,415	(1,215)
Bank of America Merrill Lynch	Pay Floating MXN TIE Banxico, Receive Fixed 9.400%	23-May-2034	663,159	712
	Unrealised Appreciation of Interest Rate Swaps (29 February 2024 (000's): \$14,619)			\$ 1,319
	Unrealised Depreciation of Interest Rate Swaps (29 February 2024 (000's): \$(448))			(1,215)
	Net Appreciation of Interest Rate Swaps (29 February 2024 (000's): \$14,171)			\$ 104

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

# FTGF Western Asset Macro Opportunities Bond Fund<sup>^</sup>

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)

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements



# FTGF Western Asset Macro Opportunities Bond Fund<sup>^</sup>

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)

<sup>^</sup> 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<sup>^</sup>

## Portfolio of Investments as at 31 August 2024

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

<sup>^</sup> 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<sup>^</sup>

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value		
<b>Asset-Backed Securities — (continued)</b>							
950	Warwick Capital CLO 1 Ltd, Series 2023 1A, Class D, 144A, 10.882%, due 20/10/2036 *	986	0.25	350	CSAIL 2018-CX12 Commercial Mortgage Trust, Series 2018 CX12, Class C, 4.877%, due 15/08/2051 *	316	0.08
800	Warwick Capital CLO 3 Ltd, Series 2024 3A, Class D, 144A, 9.823%, due 20/04/2037 *	821	0.21	630	CSMC Trust 2017-CHOP, Series 2017 CHOP, Class F, 144A, 9.794%, due 15/07/2032 *	614	0.16
750	Wellington Management Clo 2 Ltd, Series 2024 2A, Class D, 144A, 9.214%, due 20/04/2037 *	762	0.19	345	DBGS 2018-BIOD Mortgage Trust, Series 2018 BIOD, Class D, 144A, 6.933%, due 15/05/2035 *	341	0.09
<b>Total Asset-Backed Securities (Cost \$53,819)</b>		52,884	13.37	559	DSLA Mortgage Loan Trust 2007-AR1, Series 2007 AR1, Class 1A1B, 5.596%, due 19/04/2047 *	439	0.11
<b>Mortgage-Backed Securities — 15.13% (29 February 2024: 14.39%)</b>							
1,000	280 Park Avenue 2017-280P Mortgage Trust, Series 2017 280P, Class D, 144A, 7.162%, due 15/09/2034 *	918	0.23	630	Fannie Mae Connecticut Avenue Securities, Series 2017 C07, Class 1B1, 9.463%, due 25/05/2030 *	679	0.17
256	Alternative Loan Trust 2007-4CB, Series 2007 4CB, Class 1A5, 5.750%, due 25/04/2037	214	0.05	950	Fannie Mae Connecticut Avenue Securities, Series 2018 C01, Class 1B1, 9.013%, due 25/07/2030 *	1,005	0.25
500	Banc of America Funding Corp, Series 2015 R3, Class 1A2, 144A, 1.697%, due 27/03/2036 *	403	0.10	78	Fannie Mae Pool 'CB3880', 5.000%, due 01/06/2052	78	0.02
1,430	BANK 2017-BNK7, Series 2017 BNK7, Class A4, 3.175%, due 15/09/2060	1,375	0.35	62	First Franklin Mortgage Loan Trust 2003-FF4, Series 2003 FF4, Class M1, 7.257%, due 25/10/2033 *	60	0.02
1,060	BANK 2017-BNK7, Series 2017 BNK7, Class A5, 3.435%, due 15/09/2060	1,021	0.26	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
140	BBCRE Trust 2015-GTP, Series 2015 GTP, Class D, 144A, 4.715%, due 10/08/2033 *	116	0.03	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
752	BHMS 2018-ATLS, Series 2018 ATLS, Class C, 144A, 7.534%, due 15/07/2035 *	748	0.19	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
530	BX Commercial Mortgage Trust 2024-BIO2, Series 2024 BIO2, Class D, 144A, 7.970%, due 13/08/2041 *	535	0.14	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
760	BX Trust 2021-VIEW, Series 2021 VIEW, Class C, 144A, 7.801%, due 15/06/2036 *	727	0.18	790	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2018-3, Series 2018 3, Class M, 144A, 4.750%, due 25/08/2057 *	755	0.19
221	BXMT 2020-FL2 Ltd, Series 2020 FL2, Class A, 144A, 6.353%, due 15/02/2038 *	214	0.06	520	Freddie Mac STACR REMIC Trust 2020-DNA1, Series 2020 DNA1, Class B1, 144A, 7.763%, due 25/01/2050 *	544	0.14
781	Chase Mortgage Finance Corp, Series 2016 SH2, Class M4, 144A, 3.750%, due 25/12/2045 *	708	0.18	294	Freddie Mac STACR REMIC Trust 2020-DNA2, Series 2021 DNA2, Class M2, 144A, 7.649%, due 25/08/2033 *	299	0.08
674	Chase Mortgage Finance Trust Series 2007-A1, Series 2007 A1, Class 11M1, 4.673%, due 25/03/2037 *	640	0.16	500	Freddie Mac STACR REMIC Trust 2020-DNA5, Series 2020 DNA5, Class B1, 144A, 10.149%, due 25/10/2050 *	571	0.14
430	Citigroup Commercial Mortgage Trust 2014-GC23, Series 2014 GC23, Class C, 4.578%, due 10/07/2047 *	403	0.10	680	Freddie Mac STACR REMIC Trust 2020-DNA6, Series 2020 DNA6, Class B1, 144A, 8.349%, due 25/12/2050 *	735	0.19
790	Citigroup Commercial Mortgage Trust 2015-GC29, Series 2015 GC29, Class B, 3.758%, due 10/04/2048 *	771	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
650	Citigroup Commercial Mortgage Trust 2015-GC33, Series 2015 GC33, Class B, 4.727%, due 10/09/2058 *	597	0.15	600	Freddie Mac STACR REMIC Trust 2021-DNA5, Series 2021 DNA5, Class B1, 144A, 8.399%, due 25/01/2034 *	648	0.16
409	Citigroup Commercial Mortgage Trust 2015-P1, Series 2015 P1, Class D, 144A, 3.225%, due 15/09/2048	367	0.09	680	Freddie Mac STACR REMIC Trust 2021-DNA6, Series 2021 DNA6, Class B1, 144A, 8.749%, due 25/10/2041 *	705	0.18
260	Citigroup Commercial Mortgage Trust 2016-C1, Series 2016 C1, Class A4, 3.209%, due 10/05/2049	252	0.06	710	Freddie Mac STACR REMIC Trust 2022-DNA2, Series 2022 DNA2, Class B1, 144A, 10.099%, due 25/02/2042 *	751	0.19
18,313	Citigroup Commercial Mortgage Trust 2016-C3, Series 2016 C3, Class XA, 1.051%, due 15/11/2049 *	281	0.07	900	Freddie Mac STACR REMIC Trust 2022-DNA2, Series 2022 DNA2, Class M2, 144A, 9.099%, due 25/02/2042 *	945	0.24
1,400	Citigroup Commercial Mortgage Trust 2017-P8, Series 2017 P8, Class A3, 3.203%, due 15/09/2050	1,339	0.34	890	Freddie Mac STACR REMIC Trust 2022-DNA6, Series 2022 DNA6, Class M2, 144A, 11.099%, due 25/09/2042 *	994	0.25
31,359	Citigroup Commercial Mortgage Trust 2017-P8, Series 2017 P8, Class XA, 1.006%, due 15/09/2050 *	621	0.16	491	Freddie Mac STACR Securitization Participation Interests Trust 2017-SP11, Series 2017 SP11, Class B, 144A, 4.111%, due 25/09/2047 *	367	0.09
586	Citigroup Commercial Mortgage Trust 2018-C5, Series 2018 C5, Class A3, 3.963%, due 10/06/2051	569	0.14	1,000	FS Rialto 2022-FL6 Issuer LLC, Series 2022 FL6, Class A, 144A, 7.922%, due 17/08/2037 *	1,002	0.25
720	COLT 2024-2 Mortgage Loan Trust, Series 2024 2, Class A3, 144A, 6.429%, due 25/04/2069	726	0.18	750	Greystone CRE Notes 2024-HC3, Series 2024 HC3, Class D, 144A, 10.669%, due 15/03/2041 *	748	0.19
1,110	COMM 2015-3BP Mortgage Trust, Series 2015 3BP, Class A, 144A, 3.178%, due 10/02/2035	1,045	0.26	590	GS Mortgage Securities Corp Trust 2017-375H, Series 2017 375H, Class A, 144A, 3.591%, due 10/09/2037 *	551	0.14
710	COMM 2015-DC1 Mortgage Trust, Series 2015 DC1, Class C, 4.416%, due 10/02/2048 *	625	0.16	1,250	GS Mortgage Securities Trust 2015-GC30, Series 2015 GC30, Class D, 3.384%, due 10/05/2050	1,021	0.26
448	Connecticut Avenue Securities Trust 2019-R03, Series 2019 R03, Class 1B1, 144A, 9.563%, due 25/09/2031 *	472	0.12	240	GS Mortgage Securities Trust 2015-GC32, Series 2015 GC32, Class D, 3.345%, due 10/07/2048	221	0.06
334	Connecticut Avenue Securities Trust 2019-R07, Series 2019 R07, Class 1B1, 144A, 8.863%, due 25/10/2039 *	347	0.09	50	GSMPS Mortgage Loan Trust 2006-RP1, Series 2006 RP1, Class 1A2, 144A, 7.500%, due 25/01/2036	44	0.01
260	Connecticut Avenue Securities Trust 2020-R01, Series 2020 R01, Class 1B1, 144A, 8.713%, due 25/01/2040 *	270	0.07	565	HGI CRE CLO 2021-FL1 Ltd, Series 2021 FL1, Class C, 144A, 7.153%, due 16/06/2036 *	556	0.14
723	Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B1, 144A, 8.449%, due 25/10/2041 *	744	0.19	170	HGI CRE CLO 2021-FL1 Ltd, Series 2021 FL1, Class D, 144A, 7.803%, due 16/06/2036 *	167	0.04
597	Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1M2, 144A, 6.899%, due 25/10/2041 *	599	0.15	700	Hilton USA Trust 2016-HHV, Series 2016 HHV, Class D, 144A, 4.333%, due 05/11/2038 *	674	0.17
190	Connecticut Avenue Securities Trust 2021-R03, Series 2021 R03, Class 1B1, 144A, 8.099%, due 25/12/2041 *	194	0.05	1,113	Impac Secured Assets Trust 2006-3, Series 2006 3, Class A7, 5.932%, due 25/11/2036 *	936	0.24
700	Connecticut Avenue Securities Trust 2022-R04, Series 2022 R04, Class 1M2, 144A, 8.449%, due 25/03/2042 *	730	0.18	697	IndyMac INDX Mortgage Loan Trust 2005-AR10, Series 2005 AR10, Class A2, 5.972%, due 25/06/2035 *	530	0.13
250	Connecticut Avenue Securities Trust 2023-R05, Series 2023 R05, Class 1M2, 144A, 8.448%, due 25/06/2043 *	264	0.07	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
490	Connecticut Avenue Securities Trust 2023-R06, Series 2023 R06, Class 1M2, 144A, 8.049%, due 25/07/2043 *	511	0.13	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
940	Connecticut Avenue Securities Trust 2024-R01, Series 2024 R01, Class 1B1, 144A, 8.049%, due 25/01/2044 *	958	0.24	280	JP Morgan Resecuritization Trust Series 2009-10, Series 2009 10, Class 7A2, 144A, 6.054%, due 26/02/2037 *	117	0.03
420	Connecticut Avenue Securities Trust 2024-R01, Series 2024 R01, Class 1M2, 144A, 7.149%, due 25/01/2044 *	424	0.11	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
1,160	CSAIL 2015-C3 Commercial Mortgage Trust, Series 2015 C3, Class C, 4.493%, due 15/08/2048 *	958	0.24	1,120	Morgan Stanley Capital I Trust 2015-UBS8, Series 2015 UBS8, Class C, 4.710%, due 15/12/2048 *	996	0.25
940	CSAIL 2016-C5 Commercial Mortgage Trust, Series 2016 C5, Class A5, 3.757%, due 15/11/2048	923	0.23	381	Morgan Stanley Capital I Trust 2018-MP, Series 2018 MP, Class A, 144A, 4.419%, due 11/07/2040 *	343	0.09
360	CSAIL 2017-C8 Commercial Mortgage Trust, Series 2017 C8, Class C, 4.409%, due 15/06/2050 *	304	0.08	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

<sup>^</sup> 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<sup>^</sup>

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — (continued)</b>			<b>China — 0.14% (29 February 2024: 0.14%)</b>		
361			600		
1,094	152	0.04	488	0.01	
			570	0.13	
	1,036	0.26		536	0.14
362			<b>Colombia — 0.24% (29 February 2024: 0.25%)</b>		
			940	0.24	
824	315	0.08			
			<b>Denmark — 0.06% (29 February 2024: 0.21%)</b>		
622	833	0.21	230	0.06	
328	624	0.16	<b>France — 1.10% (29 February 2024: 1.09%)</b>		
			200	0.04	
250	305	0.08	1,090	0.19	
			510	0.09	
850	21	0.01	600	0.16	
			550	0.14	
283	792	0.20	1,830	0.48	
				4,356	1.10
748	284	0.07	<b>Germany — 0.61% (29 February 2024: 0.53%)</b>		
			650	0.16	
870	902	0.23	420	0.11	
			740	0.20	
788	805	0.20	550	0.14	
				2,406	0.61
935	946	0.24	<b>Guatemala — 0.16% (29 February 2024: 0.17%)</b>		
			315	0.08	
238	241	0.06	363	0.08	
				636	0.16
90	70	0.02	<b>Hong Kong — 0.34% (29 February 2024: 0.24%)</b>		
			230	0.06	
2,183	1,910	0.48	730	0.17	
			460	0.11	
289	265	0.07		1,357	0.34
			<b>Ireland — 0.41% (29 February 2024: 0.25%)</b>		
744	651	0.16	220	0.06	
			630	0.14	
120	109	0.03	410	0.11	
			6,950%	0.11	
651	528	0.13	420	0.10	
				1,617	0.41
686	659	0.17	<b>Israel — 0.74% (29 February 2024: 0.70%)</b>		
			520	0.13	
394	407	0.10	990	0.25	
			590	0.15	
	1,371	0.35	1,150	0.21	
<b>Brazil — 0.54% (29 February 2024: 0.70%)</b>				850	0.21
				2,907	0.74
460	414	0.10	<b>Italy — 0.80% (29 February 2024: 0.80%)</b>		
			475	0.12	
370	330	0.08	1,280	0.38	
			530	0.14	
490	463	0.12	640	0.16	
				3,148	0.80
610	520	0.13	<b>Kazakhstan — 0.23% (29 February 2024: 0.24%)</b>		
			690	0.17	
390	426	0.11	230	0.06	
				903	0.23
	2,153	0.54	<b>Kuwait — 0.14% (29 February 2024: 0.14%)</b>		
<b>Canada — 1.80% (29 February 2024: 2.96%)</b>			530	0.14	
			<b>Luxembourg — 0.55% (29 February 2024: 0.73%)</b>		
870	840	0.21	1,070	0.21	
			1,140	0.11	
900	957	0.24	740	0.23	
				2,186	0.55
490	492	0.13	<b>Macau — 0.79% (29 February 2024: 0.82%)</b>		
			270	0.07	
250	244	0.06	270	0.06	
			480	0.12	
CAD	307	0.08	200	0.05	
			200	0.04	
370	390	0.10	200	0.04	
			1,770	0.45	
280	277	0.07		3,115	0.79
460	465	0.12			
98	100	0.03			
500	474	0.12			
270	251	0.06			
250	234	0.06			
600	641	0.16			
480	509	0.13			
880	916	0.23			
	7,097	1.80			

<sup>^</sup> 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<sup>^</sup>

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

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value
<b>Corporate Bonds and Notes — (continued)</b>							
<b>Malaysia — 0.14% (29 February 2024: 0.14%)</b>							
790	Axiata Spv5 Labuan Ltd, 3.064%, due 19/08/2050	556	0.14	650	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc, 144A, 5.250%, due 15/08/2027	392	0.10
<b>Mexico — 0.26% (29 February 2024: 0.27%)</b>							
1,020	Banco Mercantil del Norte SA/Grand Cayman, 144A, 7.500%, Perpetual *	1,031	0.26	400	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc, 144A, 5.250%, due 15/08/2027	241	0.06
<b>Morocco — 0.25% (29 February 2024: 0.00%)</b>							
930	OCF SA, 144A, 6.750%, due 02/05/2034	993	0.25	90	Aviation Capital Group LLC, 144A, 5.500%, due 15/12/2024	90	0.02
<b>Netherlands — 0.54% (29 February 2024: 0.55%)</b>							
GBP	130 Boost Newco Borrower LLC/GTCR W Dutch Finance Sub BV, 8.500%, due 15/01/2031	185	0.05	350	Ball Corp, 2.875%, due 15/08/2030	310	0.08
EUR	1,400 Cooperatieve Rabobank UA, 4.625%, Perpetual *	1,529	0.38	340	Ball Corp, 3.125%, due 15/09/2031	298	0.08
EUR	400 Cooperatieve Rabobank UA, 4.875%, Perpetual *	427	0.11	120	Bath & Body Works Inc, 5.250%, due 01/02/2028	118	0.03
		2,141	0.54	800	Bath & Body Works Inc, 144A, 6.625%, due 01/10/2030	811	0.21
<b>Peru — 0.03% (29 February 2024: 0.04%)</b>							
200	Petroleos del Peru SA, 144A, 5.625%, due 19/06/2047	128	0.03	410	Bausch Health Cos Inc, 144A, 5.500%, due 01/11/2025	395	0.10
<b>Singapore — 0.17% (29 February 2024: 0.06%)</b>							
640	Puma International Financing SA, 144A, 7.750%, due 25/04/2029	656	0.17	280	Bausch Health Cos Inc, 144A, 6.125%, due 01/02/2027	239	0.06
<b>South Africa — 0.07% (29 February 2024: 0.07%)</b>							
310	Sasol Financing USA LLC, 5.500%, due 18/03/2031	273	0.07	140	Bausch Health Cos Inc, 144A, 7.000%, due 15/01/2028	85	0.02
<b>Supranational — 0.83% (29 February 2024: 0.38%)</b>							
INR	269,000 Inter-American Development Bank, 7.350%, due 06/10/2030	3,290	0.83	1,650	Berry Petroleum Co LLC, 144A, 7.000%, due 15/02/2026	1,635	0.41
<b>Sweden — 0.12% (29 February 2024: 0.12%)</b>							
470	Stena International SA, 144A, 7.250%, due 15/01/2031	484	0.12	530	Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 7.250%, due 15/07/2032	556	0.14
<b>Switzerland — 0.72% (29 February 2024: 1.00%)</b>							
250	UBS AG/Stamford CT, 3.625%, due 09/09/2024	250	0.06	730	Boost Newco Borrower LLC, 144A, 7.500%, due 15/01/2031	779	0.20
860	UBS Group AG, 144A, 7.750%, Perpetual *	907	0.23	1,030	Builers FirstSource Inc, 144A, 4.250%, due 01/02/2032	942	0.24
890	UBS Group AG, 144A, 9.250%, Perpetual *	983	0.25	480	Burford Capital Global Finance LLC, 144A, 6.250%, due 15/04/2028	475	0.12
750	VistaJet Malta Finance Plc / Vista Management Holding Inc, 144A, 7.875%, due 01/05/2027	705	0.18	610	Burford Capital Global Finance LLC, 144A, 9.250%, due 01/07/2031	653	0.17
		2,845	0.72	1,480	Caesars Entertainment Inc, 144A, 6.500%, due 15/02/2032	1,522	0.38
<b>Turkey — 0.23% (29 February 2024: 0.19%)</b>							
900	Turk Telekomunikasyon AS, 144A, 7.375%, due 20/05/2029	917	0.23	570	Carnival Corp, 144A, 4.000%, due 01/08/2028	543	0.14
<b>United Arab Emirates — 0.24% (29 February 2024: 0.26%)</b>							
260	DP World Ltd/United Arab Emirates, 144A, 5.625%, due 25/09/2048	260	0.06	140	Carnival Holdings Bermuda Ltd, 144A, 10.375%, due 01/05/2028	152	0.04
740	Shelf Drilling Holdings Ltd, 144A, 9.625%, due 15/04/2029	697	0.18	1,050	Carriage Purchaser Inc, 144A, 7.875%, due 15/10/2029	966	0.24
		957	0.24	520	Carriage Services Inc, 144A, 4.250%, due 15/05/2029	481	0.12
<b>United Kingdom — 2.26% (29 February 2024: 2.79%)</b>							
GBP	810 Gatwick Airport Finance Plc, 4.375%, due 07/04/2026	1,038	0.26	2,330	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.250%, due 01/02/2031	2,024	0.51
	1,300 Global Auto Holdings Ltd/AAG FH UK Ltd, 144A, 8.750%, due 15/01/2032	1,246	0.32	170	CDW LLC / CDW Finance Corp, 3.250%, due 15/02/2029	160	0.04
GBP	270 Lloyds Banking Group Plc, 8.500%, Perpetual *	370	0.09	1,410	Central Parent Inc / CDK Global Inc, 144A, 7.250%, due 15/06/2029	1,418	0.36
	480 Lloyds Banking Group Plc, 8.000%, Perpetual *	509	0.13	390	Charles Schwab Corp/The, 5.853%, due 19/05/2034 *	411	0.10
	310 Marks & Spencer Plc, 144A, 7.125%, due 01/12/2037	334	0.09	320	Charter Communications Operating LLC / Charter Communications Operating Capital, 4.400%, due 01/04/2033	291	0.07
	1,562 Mclaren Finance Plc, 144A, 7.500%, due 01/08/2026	1,379	0.35	210	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.375%, due 01/04/2038	191	0.05
GBP	1,270 NatWest Group Plc, 4.500%, Perpetual *	1,506	0.38	520	Charter Communications Operating LLC / Charter Communications Operating Capital, 5.125%, due 01/07/2049	417	0.11
GBP	980 Saga Plc, 5.500%, due 15/07/2026	1,221	0.31	1,080	Chord Energy Corp, 144A, 6.375%, due 01/06/2026	1,089	0.28
	750 Virgin Media Secured Finance Plc, 144A, 5.500%, due 15/05/2029	712	0.18	1,510	CHS/Community Health Systems Inc, 144A, 5.625%, due 15/03/2027	1,463	0.37
	200 Vmed O2 UK Financing I Plc, 144A, 4.250%, due 31/01/2031	174	0.04	420	CHS/Community Health Systems Inc, 144A, 6.875%, due 15/04/2029	362	0.09
	330 Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	290	0.07	860	CHS/Community Health Systems Inc, 144A, 6.125%, due 01/04/2030	682	0.17
GBP	130 Wheel Bidco Ltd, 6.750%, due 15/07/2026	146	0.04	220	CHS/Community Health Systems Inc, 144A, 5.250%, due 15/05/2030	197	0.05
		8,925	2.26	760	CHS/Community Health Systems Inc, 144A, 10.875%, due 15/01/2032	824	0.21
<b>United States — 38.52% (29 February 2024: 41.27%)</b>							
2,777	Accelerate360 Holdings LLC, 144A, 8.000%, due 01/03/2028	2,877	0.73	760	Citigroup Inc, Series W, 4.000%, Perpetual *	741	0.19
330	Acuris Finance US Inc / Acuris Finance SARL, 144A, 5.000%, due 01/05/2028	296	0.07	330	Clean Harbors Inc, 144A, 5.125%, due 15/07/2029	324	0.08
286	Adtalem Global Education Inc, 144A, 5.500%, due 01/03/2028	282	0.07	1,110	Clear Channel Outdoor Holdings Inc, 144A, 5.125%, due 15/08/2027	1,085	0.27
10	Advanced Drainage Systems Inc, 144A, 5.000%, due 30/09/2027	10	–	730	Cloud Software Group Inc, 144A, 8.250%, due 30/06/2032	765	0.19
660	Advanced Drainage Systems Inc, 144A, 6.375%, due 15/06/2030	672	0.17	1,190	CommScope LLC, 144A, 6.000%, due 01/03/2026	1,147	0.29
1,130	Akum Inc, 144A, 9.000%, due 01/08/2027	1,018	0.26	720	Continental Resources Inc/OK, 144A, 5.750%, due 15/01/2031	731	0.18
1,500	Allen Media LLC / Allen Media Co-Issuer Inc, 144A, 10.500%, due 15/02/2028	592	0.15	1,510	CoreCivic Inc, 4.750%, due 15/10/2027	1,442	0.36
340	Altria Group Inc, 5.950%, due 14/02/2049	351	0.09	400	Crescent Energy Finance LLC, 144A, 9.250%, due 15/02/2028	424	0.11
190	AMC Entertainment Holdings Inc, 5.750%, due 15/06/2025	183	0.05	420	Crescent Energy Finance LLC, 144A, 7.625%, due 01/04/2032	433	0.11
340	AMC Entertainment Holdings Inc, 144A, 7.500%, due 15/02/2029	248	0.06	530	CSC Holdings LLC, 144A, 5.500%, due 15/04/2027	434	0.11
610	American Airlines Inc, 144A, 7.250%, due 15/02/2028	614	0.16	3,070	CSC Holdings LLC, 144A, 11.750%, due 31/01/2029	2,713	0.69
480	American Airlines Inc, 144A, 8.500%, due 15/05/2029	499	0.13	1,200	CSC Holdings LLC, 144A, 4.125%, due 01/12/2030	793	0.20
1,300	American Airlines Inc/AA Advantage Loyalty IP Ltd, 144A, 5.750%, due 20/04/2029	1,276	0.32	690	Cushman & Wakefield US Borrower LLC, 144A, 8.875%, due 01/09/2031	748	0.19
2,705	American News Co LLC, 144A, 8.500%, due 01/09/2026	3,084	0.78	620	Darling Ingredients Inc, 144A, 6.000%, due 15/06/2030	628	0.16
190	Antero Resources Corp, 144A, 5.375%, due 01/03/2030	188	0.05	440	Directv Financing LLC, 144A, 8.875%, due 01/02/2030	447	0.11
610	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc, 144A, 6.000%, due 15/06/2027	610	0.15	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

<sup>^</sup> 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<sup>^</sup>

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Corporate Bonds and Notes — (continued)</b>					
623 Endeavor Energy Resources LP / EER Finance Inc, 144A, 5.750%, due 30/01/2028	634	0.16	580 Multiplan Corp, 144A, 6.000%, due 15/10/2027	400	0.10
470 Endo Finance Holdings Inc, 144A, 8.500%, due 15/04/2031	500	0.13	970 NCL Corp Ltd, 144A, 5.875%, due 15/03/2026	970	0.25
220 Energy Transfer LP, 5.350%, due 15/05/2045	205	0.05	290 NCL Corp Ltd, 144A, 8.125%, due 15/01/2029	310	0.08
150 Energy Transfer LP, Series B, 6.625%, Perpetual *	146	0.04	1,120 Newell Brands Inc, 5.700%, due 01/04/2026	1,117	0.28
70 Energy Transfer LP, Series G, 7.125%, Perpetual *	70	0.02	130 Newell Brands Inc, 6.375%, due 15/09/2027	131	0.03
260 Entegris Inc, 144A, 4.375%, due 15/04/2028	250	0.06	1,160 Nexstar Media Inc, 144A, 5.625%, due 15/07/2027	1,135	0.29
420 Enterprise Products Operating LLC, 5.375%, due 15/02/2078 *	395	0.10	340 Noble Finance II LLC, 144A, 8.000%, due 15/04/2030	353	0.09
170 EQM Midstream Partners LP, 144A, 6.000%, due 01/07/2025	170	0.04	1,020 Northern Oil & Gas Inc, 144A, 8.125%, due 01/03/2028	1,044	0.26
190 EQM Midstream Partners LP, 144A, 7.500%, due 01/06/2027	196	0.05	2,790 Northwest Acquisitions ULC / Dominion Finco Inc, 144A, 7.125%, due 01/11/2022 <sup>oae</sup>	–	–
850 EQM Midstream Partners LP, 144A, 7.500%, due 01/06/2030	928	0.23	1,050 Occidental Petroleum Corp, 7.150%, due 15/05/2028	1,123	0.28
80 EQT Corp, 7.000%, due 01/02/2030	87	0.02	640 Occidental Petroleum Corp, 6.450%, due 15/09/2036	694	0.18
560 EquipmentShare.com Inc, 144A, 8.625%, due 15/05/2032	586	0.15	1,660 Occidental Petroleum Corp, 7.950%, due 15/06/2039	2,007	0.51
440 Esab Corp, 144A, 6.250%, due 15/04/2029	453	0.11	310 Occidental Petroleum Corp, 4.400%, due 15/08/2049	239	0.06
810 FirstCash Inc, 144A, 5.625%, due 01/01/2030	801	0.20	1,190 Option Care Health Inc, 144A, 4.375%, due 31/10/2029	1,130	0.29
250 FirstEnergy Corp, Series B, 3.900%, due 15/07/2027	245	0.06	810 PECF USS Intermediate Holding III Corp, 144A, 8.000%, due 15/11/2029	292	0.07
220 FirstEnergy Corp, 2.650%, due 01/03/2030	199	0.05	1,230 Permian Resources Operating LLC, 144A, 5.875%, due 01/07/2029	1,231	0.31
915 Five Point Operating Co LP / Five Point Capital Corp, 144A, 10.500%, due 15/01/2028	941	0.24	980 Permian Resources Operating LLC, 144A, 9.875%, due 15/07/2031	1,101	0.28
970 Foot Locker Inc, 144A, 4.000%, due 01/10/2029	846	0.21	290 Permian Resources Operating LLC, 144A, 7.000%, due 15/01/2032	304	0.08
1,190 Ford Motor Co, 3.250%, due 12/02/2032	1,014	0.26	160 Permian Resources Operating LLC, 144A, 6.250%, due 01/02/2033	164	0.04
1,250 Ford Motor Credit Co LLC, 3.625%, due 17/06/2031	1,108	0.28	250 PetSmart Inc / PetSmart Finance Corp, 144A, 7.750%, due 15/02/2029	247	0.06
2,130 Freeport-McMoRan Inc, 5.450%, due 15/03/2043	2,088	0.53	680 Plains All American Pipeline LP, Series B, 9.490%, Perpetual *	680	0.17
1,500 Full House Resorts Inc, 144A, 8.250%, due 15/02/2028	1,489	0.38	2,045 PM General Purchaser LLC, 144A, 9.500%, due 01/10/2028	2,098	0.53
40 Gannett Co Inc, 144A, 6.000%, due 01/12/2027	50	0.01	370 PNC Financial Services Group Inc/The, 6.037%, due 28/10/2033 *	394	0.10
480 Gannett Holdings LLC, 144A, 6.000%, due 01/11/2026	480	0.12	400 PNC Financial Services Group Inc/The, 5.068%, due 24/01/2034	400	0.10
1,540 Gen Digital Inc, 144A, 7.125%, due 30/09/2030	1,610	0.41	880 Prime Security Services Borrower LLC / Prime Finance Inc, 144A, 3.375%, due 31/08/2027	834	0.21
530 GEO Group Inc/The, 8.625%, due 15/04/2029	550	0.14	125 Rackspace Finance LLC, 144A, 3.500%, due 15/05/2028	57	0.01
780 GEO Group Inc/The, 10.250%, due 15/04/2031	825	0.21	1,060 Railworks Holdings LP / Railworks Rally Inc, 144A, 8.250%, due 15/11/2028	1,089	0.28
240 GFL Environmental Inc, 144A, 5.125%, due 15/12/2026	239	0.06	1,140 Range Resources Corp, 8.250%, due 15/01/2029	1,182	0.30
1,640 GFL Environmental Inc, 144A, 4.750%, due 15/06/2029	1,588	0.40	770 Range Resources Corp, 144A, 4.750%, due 15/02/2030	740	0.19
860 GFL Environmental Inc, 144A, 6.750%, due 15/01/2031	899	0.23	1,670 Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 144A, 3.625%, due 01/03/2029	1,552	0.39
480 Gray Television Inc, 144A, 7.000%, due 15/05/2027	463	0.12	230 Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 144A, 4.000%, due 15/10/2033	203	0.05
520 H&E Equipment Services Inc, 144A, 3.875%, due 15/12/2028	482	0.12	220 Rockies Express Pipeline LLC, 144A, 7.500%, due 15/07/2038	230	0.06
370 HCA Inc, 7.500%, due 06/11/2033	425	0.11	410 Rockies Express Pipeline LLC, 144A, 6.875%, due 15/04/2040	398	0.10
650 Hilcorp Energy I LP / Hilcorp Finance Co, 144A, 6.250%, due 15/04/2032	648	0.16	570 Royal Caribbean Cruises Ltd, 144A, 4.250%, due 01/07/2026	561	0.14
340 Hilcorp Energy I LP / Hilcorp Finance Co, 144A, 8.375%, due 01/11/2033	373	0.09	230 Royal Caribbean Cruises Ltd, 144A, 5.500%, due 31/08/2026	231	0.06
760 Historic TW Inc, 8.300%, due 15/01/2036	831	0.21	950 Royal Caribbean Cruises Ltd, 144A, 7.250%, due 15/01/2030	1,005	0.25
400 Howard Midstream Energy Partners LLC, 144A, 8.875%, due 15/07/2028	427	0.11	260 Royal Caribbean Cruises Ltd, 144A, 6.250%, due 15/03/2032	269	0.07
380 Howard Midstream Energy Partners LLC, 144A, 7.375%, due 15/07/2032	394	0.10	710 Royal Caribbean Cruises Ltd, 144A, 6.000%, due 01/02/2033	728	0.18
150 iHeartCommunications Inc, 6.375%, due 01/05/2026	126	0.03	750 RR Donnelley & Sons Co, 144A, 9.500%, due 01/08/2029	744	0.19
320 Intercontinental Exchange Inc, 144A, 3.625%, due 01/09/2028	311	0.08	600 RXO Inc, 144A, 7.500%, due 15/11/2027	622	0.16
1,380 Jane Street Group / JSG Finance Inc, 144A, 4.500%, due 15/11/2029	1,318	0.33	320 Sally Holdings LLC / Sally Capital Inc, 6.750%, due 01/03/2032	327	0.08
720 Jane Street Group / JSG Finance Inc, 144A, 7.125%, due 30/04/2031	757	0.19	200 Sealed Air Corp/Sealed Air Corp US, 144A, 6.125%, due 01/02/2028	203	0.05
270 Jazz Securities DAC, 144A, 4.375%, due 15/01/2029	257	0.07	390 Service Properties Trust, 5.500%, due 15/12/2027	367	0.09
530 JB Poindexter & Co Inc, 144A, 8.750%, due 15/12/2031	560	0.14	440 Shift4 Payments LLC / Shift4 Payments Finance Sub Inc, 144A, 6.750%, due 15/08/2032	454	0.11
280 JetBlue Airways Corp / JetBlue Loyalty LP, 144A, 9.875%, due 20/09/2031	277	0.07	260 Simmons Foods Inc/Simmons Prepared Foods Inc/ Simmons Pet Food Inc/Simmons Feed, 144A, 4.625%, due 01/03/2029	245	0.06
1,090 Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 144A, 7.000%, due 15/07/2031	1,134	0.29	420 Smyrna Ready Mix Concrete LLC, 144A, 8.875%, due 15/11/2031	451	0.11
300 Legacy LifePoint Health LLC, 144A, 4.375%, due 15/02/2027	293	0.07	980 Sotera Health Holdings LLC, 144A, 7.375%, due 01/06/2031	1,026	0.26
900 LifePoint Health Inc, 144A, 9.875%, due 15/08/2030	988	0.25	990 Southwestern Energy Co, 8.375%, due 15/09/2028	1,018	0.26
30 Lightning Power LLC, 144A, 7.250%, due 15/08/2032	31	0.01	1,060 Southwestern Energy Co, 4.750%, due 01/02/2032	1,005	0.25
490 LPL Holdings Inc, 144A, 4.000%, due 15/03/2029	467	0.12	1,550 Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	969	0.25
290 Match Group Holdings II LLC, 144A, 4.625%, due 01/06/2028	279	0.07	508 Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd, 144A, 8.000%, due 20/09/2025	318	0.08
517 McClatchy Co LLC/The, 144A, 11.000%, due 15/07/2027	571	0.14	500 Sprint Capital Corp, 8.750%, due 15/03/2032	617	0.16
140 Medline Borrower LP, 144A, 3.875%, due 01/04/2029	132	0.03	390 Starwood Property Trust Inc, 144A, 7.250%, due 01/04/2029	406	0.10
1,020 Medline Borrower LP, 144A, 5.250%, due 01/10/2029	1,003	0.25	390 State Street Corp, Series I, 6.700%, Perpetual *	400	0.10
380 Medline Borrower LP/Medline Co-Issuer Inc, 144A, 6.250%, due 01/04/2029	392	0.10	120 StoneX Group Inc, 144A, 7.875%, due 01/03/2031	126	0.03
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			

<sup>^</sup> 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<sup>^</sup>

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Corporate Bonds and Notes — (continued)</b>					
320 Summit Midstream Holdings LLC / Summit Midstream Finance Corp, 144A, 9.500%, due 15/10/2026	328	0.08	378 Provincia de Buenos Aires/Government Bonds, 6.625%, due 01/09/2037	171	0.04
1,050 Sunnova Energy Corp, 144A, 5.875%, due 01/09/2026	987	0.25	1,074 Provincia de Cordoba, 144A, 6.990%, due 01/06/2027	940	0.24
260 Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp, 144A, 6.000%, due 31/12/2030	248	0.06		2,431	0.61
190 Tenet Healthcare Corp, 4.625%, due 15/06/2028	186	0.05	<b>Bahamas — 0.06% (29 February 2024: 0.06%)</b>		
310 Time Warner Cable LLC, 6.750%, due 15/06/2039	308	0.08	220 Bahamas Government International Bond, 8.950%, due 15/10/2032	221	0.06
770 Titan International Inc, 7.000%, due 30/04/2028	754	0.19	<b>Brazil — 0.49% (29 February 2024: 0.00%)</b>		
810 TKC Holdings Inc, 144A, 6.875%, due 15/05/2028	807	0.20	BRL 1,784 Brazil Letras do Tesouro Nacional, Series LTN, zero coupon, due 01/01/2026	272	0.07
110 TKC Holdings Inc, 144A, 10.500%, due 15/05/2028	110	0.03	BRL 10,261 Brazil Notas do Tesouro Nacional Serie F, Series NTNf, 10.000%, due 01/01/2031	1,659	0.42
1,030 TopBuild Corp, 144A, 3.625%, due 15/03/2029	956	0.24		1,931	0.49
210 TopBuild Corp, 144A, 4.125%, due 15/02/2032	191	0.05	<b>Cote d'Ivoire (Ivory Coast) — 0.35% (29 February 2024: 0.36%)</b>		
1,580 TransDigm Inc, 144A, 6.625%, due 01/03/2032	1,645	0.42	1,400 Ivory Coast Government International Bond, 144A, 7.625%, due 30/01/2033	1,399	0.35
190 Triton Water Holdings Inc, 144A, 6.250%, due 01/04/2029	189	0.05	<b>Dominican Republic — 0.26% (29 February 2024: 0.26%)</b>		
774 Triumph Group Inc, 144A, 9.000%, due 15/03/2028	818	0.21	160 Dominican Republic International Bond, 4.500%, due 30/01/2030	152	0.04
300 Truist Financial Corp, 5.122%, due 26/01/2034 *	299	0.08	940 Dominican Republic International Bond, 4.875%, due 23/09/2032	886	0.22
410 Truist Financial Corp, 5.867%, due 08/06/2034 *	429	0.11		1,038	0.26
810 Tutor Perini Corp, 144A, 11.875%, due 30/04/2029	882	0.22	<b>Egypt — 0.06% (29 February 2024: 0.06%)</b>		
113 United Airlines 2020-1 Class B Pass Through Trust, 4.875%, due 15/01/2026	112	0.03	260 Egypt Government International Bond, 7.053%, due 15/01/2032	218	0.06
80 United Airlines Inc, 144A, 4.375%, due 15/04/2026	78	0.02	<b>El Salvador — 0.07% (29 February 2024: 0.02%)</b>		
2,090 United Rentals North America Inc, 144A, 6.000%, due 15/12/2029	2,139	0.54	70 El Salvador Government International Bond, 6.375%, due 18/01/2027	66	0.02
91 US Airways 2013-1 Class A Pass Through Trust, 3.950%, due 15/11/2025	89	0.02	210 El Salvador Government International Bond, 144A, 9.250%, due 17/04/2030	199	0.05
396 US Renal Care Inc, 144A, 10.625%, due 28/06/2028	343	0.09		265	0.07
180 Venture Global Calcasieu Pass LLC, 144A, 3.875%, due 15/08/2029	170	0.04	<b>Ethiopia — 0.05% (29 February 2024: 0.00%)</b>		
1,090 Venture Global Calcasieu Pass LLC, 144A, 6.250%, due 15/01/2030	1,134	0.29	270 Ethiopia International Bond, 6.625%, due 11/12/2024	209	0.05
200 Venture Global Calcasieu Pass LLC, 144A, 4.125%, due 15/08/2031	186	0.05	<b>Ghana — 0.04% (29 February 2024: 0.04%)</b>		
290 Venture Global Calcasieu Pass LLC, 144A, 3.875%, due 01/11/2033	258	0.07	220 Ghana Government International Bond, 10.750%, due 14/10/2030	151	0.04
440 Venture Global LNG Inc, 144A, 7.000%, due 15/01/2030	450	0.11	<b>Jamaica — 0.05% (29 February 2024: 0.05%)</b>		
480 Venture Global LNG Inc, 144A, 8.375%, due 01/06/2031	510	0.13	JMD 30,000 Jamaica Government International Bond, 9.625%, due 03/11/2030	203	0.05
840 Venture Global LNG Inc, 144A, 9.875%, due 01/02/2032	934	0.24	<b>Jordan — 0.20% (29 February 2024: 0.20%)</b>		
208 Vericast Corp/Harland Clarke/Checks in the Mail/Valassis Comm/Valassis Direct, 144A, 13.000%, due 15/12/2030	242	0.06	560 Jordan Government International Bond, 144A, 7.750%, due 15/01/2028	574	0.15
610 Vertiv Group Corp, 144A, 4.125%, due 15/11/2028	586	0.15	200 Jordan Government International Bond, 7.500%, due 13/01/2029	204	0.05
770 Viasat Inc, 144A, 5.625%, due 15/04/2027	731	0.18		778	0.20
160 Viavi Solutions Inc, 144A, 3.750%, due 01/10/2029	142	0.04	<b>Kenya — 0.32% (29 February 2024: 0.35%)</b>		
710 Viking Cruises Ltd, 144A, 7.000%, due 15/02/2029	720	0.18	1,150 Republic of Kenya Government International Bond, 144A, 9.750%, due 16/02/2031	1,118	0.28
870 Viking Cruises Ltd, 144A, 9.125%, due 15/07/2031	955	0.24	200 Republic of Kenya Government International Bond, 6.300%, due 23/01/2034	154	0.04
530 Vistra Operations Co LLC, 144A, 6.875%, due 15/04/2032	551	0.14		1,272	0.32
1,230 VOC Escrow Ltd, 144A, 5.000%, due 15/02/2028	1,208	0.31	<b>Mexico — 2.06% (29 February 2024: 1.45%)</b>		
30 Western Midstream Operating LP, 3.100%, due 01/02/2025	30	0.01	MXN 13,270 Mexican Bonos, Series M, 5.750%, due 05/03/2026	632	0.16
1,270 Western Midstream Operating LP, 5.450%, due 01/04/2044	1,188	0.30	MXN 58,110 Mexican Bonos, Series M, 8.500%, due 31/05/2029	2,816	0.71
1,000 Western Midstream Operating LP, 5.300%, due 01/03/2048	904	0.23	MXN 74,810 Mexican Bonos, Series M, 7.750%, due 23/11/2034	3,322	0.84
220 Williams Cos Inc/The, 8.750%, due 15/03/2032	267	0.07	710 Mexico Government International Bond, 6.000%, due 07/05/2036	717	0.18
1,330 Winnebago Industries Inc, 144A, 6.250%, due 15/07/2028	1,326	0.34	790 Mexico Government International Bond, 4.750%, due 08/03/2044	660	0.17
550 WW International Inc, 144A, 4.500%, due 15/04/2029	142	0.04		8,147	2.06
1,910 Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 144A, 7.125%, due 15/02/2031	2,028	0.51	<b>Mozambique — 0.05% (29 February 2024: 0.00%)</b>		
620 XPO Inc, 144A, 6.250%, due 01/06/2028	634	0.16	220 Mozambique International Bond, 9.000%, due 15/09/2031	186	0.05
600 Ziff Davis Inc, 144A, 4.625%, due 15/10/2030	555	0.14	<b>Nigeria — 0.13% (29 February 2024: 0.13%)</b>		
570 ZipRecruiter Inc, 144A, 5.000%, due 15/01/2030	511	0.13	340 Nigeria Government International Bond, 7.143%, due 23/02/2030	309	0.08
	152,345	38.52	260 Nigeria Government International Bond, 144A, 7.625%, due 28/11/2047	197	0.05
<b>Zambia — 0.59% (29 February 2024: 0.61%)</b>					
1,160 First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027	1,152	0.29		506	0.13
1,120 First Quantum Minerals Ltd, 144A, 9.375%, due 01/03/2029	1,193	0.30	<b>Senegal — 0.04% (29 February 2024: 0.04%)</b>		
	2,345	0.59	200 Senegal Government International Bond, 6.250%, due 23/05/2033	174	0.04
<b>Total Corporate Bonds and Notes (Cost \$214,188)</b>					
	213,407	53.97	<b>Sri Lanka — 0.03% (29 February 2024: 0.03%)</b>		
<b>Government Bonds and Notes — 5.74% (29 February 2024: 4.55%)</b>					
<b>Angola — 0.15% (29 February 2024: 0.16%)</b>					
460 Angolan Government International Bond, 144A, 8.750%, due 14/04/2032	418	0.10	210 Sri Lanka Government International Bond, 6.200%, due 11/05/2027	110	0.03
230 Angolan Government International Bond, 9.125%, due 26/11/2049	194	0.05	<b>Ukraine — 0.06% (29 February 2024: 0.06%)</b>		
	612	0.15	830 Ukraine Government International Bond, 7.375%, due 25/09/2034	251	0.06
<b>Argentina — 0.61% (29 February 2024: 0.59%)</b>					
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			

<sup>^</sup> 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<sup>^</sup>

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

- 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

	% of Total Assets
<b>Analysis of Total Assets</b>	
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
<b>Total Assets</b>	<b>100.00</b>

### Schedule of Credit Default Swaps

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

### Schedule of Interest Rate Swaps

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

### Schedule of Swaptions

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

### Schedule of Forward Foreign Currency Contracts

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

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

# FTGF Western Asset Multi-Asset Credit Fund<sup>^</sup>

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	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

<sup>^</sup> 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<sup>^</sup>

Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value			
<b>Asset-Backed Securities — 15.56% (29 February 2024: 15.66%)</b>								
640	1988	0.12	1,335	Mosaic Solar Loan Trust 2024-1, Series 2024 1A, Class B, 144A, 6.250%, due 20/09/2049	1,324	0.25		
1,190	Accredited Mortgage Loan Trust 2005-1, Series 2005 1, Class M5, 5.446%, due 25/04/2035 *	0.23	3,000	National Collegiate II Commutation Trust, Series 2005 AR15, Class AR15, 0.000%, due 01/06/2045	207	0.04		
320	AIMCO CLO 16 Ltd, Series 2021 16A, Class D1R, 144A, 8.221%, due 17/07/2037 *	0.06	7,796	National Collegiate Student Loan Trust 2005-3, Series 2005 3, Class B, 5.892%, due 27/07/2037 *	6,002	1.15		
1,510	Apex Credit CLO 2020 Ltd, Series 2020 1A, Class DRR, 144A, 9.643%, due 20/04/2035 *	0.29	5,987	National Collegiate V Commutation Trust, Series 2007 33A5, Class 10, 144A, 0.000%, due 25/03/2038 *	1,139	0.22		
500	Apidos Clo Xlix, Series 2024 49A, Class E, 144A, 0.000%, due 24/10/2037 *	0.10	6,140	National Collegiate V Commutation Trust, Series 2007 33A6, Class 10, 144A, 0.000%, due 25/03/2038 *	1,125	0.22		
600	Ballyrock CLO 14 Ltd, Series 2020 14A, Class C1R, 144A, 8.299%, due 20/07/2037 *	0.11	790	Neuberger Berman Loan Advisers Clo 56 Ltd, Series 2024 56A, Class E, 144A, 11.069%, due 24/07/2037 *	784	0.15		
500	Ballyrock CLO 14 Ltd, Series 2020 14A, Class DR, 144A, 11.149%, due 20/07/2037 *	0.09	2,003	NRZ Excess Spread-Collateralized Notes, Series 2021 FHT1, Class A, 144A, 3.104%, due 25/07/2026	1,915	0.37		
2,390	BankAmerica Manufactured Housing Contract Trust, Series 1996 1, Class B1, 7.875%, due 10/10/2026 †	–	835	Ocean Trails CLO XII Ltd, Series 2022 12A, Class ER, 144A, 0.000%, due 20/07/2035 *	839	0.16		
581	Bayview Financial Mortgage Pass-Through Trust 2007-B, Series 2007 B, Class 1A2, 7.331%, due 28/08/2047	0.10	2,000	OHA Credit Funding 19 Ltd, Series 2024 19A, Class D2, 144A, 9.544%, due 20/07/2037 *	2,002	0.38		
1,244	Bayview Financial Mortgage Pass-Through Trust 2007-B, Series 2007 B, Class 1A3, 7.719%, due 28/08/2047	0.07	1,350	Onex Clo Subsidiary 2024-3 Ltd, Series 2024 33A, Class E, 144A, 11.328%, due 20/07/2037 *	1,351	0.26		
52	Bear Stearns Asset Backed Securities I Trust 2005-CL1, Series 2005 CL1, Class A1, 3.525%, due 25/09/2034 *	0.01	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		
2,764	Blackbird Capital Aircraft Lease Securitization Ltd 2016-1, Series 2016 1A, Class B, 144A, 5.682%, due 16/12/2041	0.52	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		
800	CarVal CLO VII-C Ltd, Series 2023 1A, Class D1R, 144A, 8.432%, due 20/07/2037 *	0.15	2,370	SEB Funding LLC, Series 2024 1A, Class A2, 144A, 7.386%, due 30/04/2054	2,428	0.46		
1,250	Carval Clo X-C Ltd/Jersey, Series 2024 2A, Class D2, 144A, 9.688%, due 20/07/2037 *	0.24	1,791	Sesac Finance LLC, Series 2024 1, Class A2, 144A, 6.421%, due 25/01/2054	1,845	0.35		
1,410	CarVal CLO XI C Ltd, Series 2024 3A, Class E, 144A, 0.000%, due 20/10/2037 *	0.27	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		
1,289	Conseco Finance Corp, Series 1999 4, Class A8, 7.700%, due 01/05/2031 *	0.09	120	SOFI PROFESSIONAL LOAN PROGRAM 2017-F LLC, Series 2017 F, Class R1, 144A, 0.000%, due 25/01/2041	991	0.19		
2,865	Conseco Finance Corp, Series 1999 4, Class A9, 7.020%, due 01/05/2031 *	0.18	–	Southern Pacific Secured Assets Corp, Series 1998 1, Class A7, 6.510%, due 25/12/2027 *	–	–		
5,526	Conseco Finance Securitizations Corp, Series 2000 3, Class A, 144A, 8.260%, due 01/12/2030 *	0.22	2,389	Stonepeak 2021-1 ABS, Series 2021 1A, Class B, 144A, 3.821%, due 28/02/2033	2,199	0.42		
754	Countrywide Asset-Backed Certificates, Series 2007 SD1, Class A1, 144A, 6.292%, due 25/03/2047 *	0.11	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		
432	Credit-Based Asset Servicing and Securitization LLC, Series 2007 MX1, Class A4, 144A, 6.731%, due 25/12/2036	0.08	2,223	Sunnova Sol Issuer LLC, Series 2020 1A, Class B, 144A, 5.540%, due 01/02/2055	1,814	0.35		
1,888	CWABS Asset-Backed Certificates Trust 2004-9, Series 2004 9, Class MF2, 5.572%, due 25/11/2034 *	0.35	990	Trinitas CLO XXIX Ltd, Series 2024 29A, Class D1, 144A, 8.709%, due 23/07/2037 *	998	0.19		
1,311	Dividend Solar Loans 2018-1 LLC, Series 2018 1, Class D, 144A, 6.390%, due 20/07/2038	0.21	<b>Total Asset-Backed Securities (Cost \$103,585)</b>			81,465	15.56	
2,691	Dividend Solar Loans 2018-2 LLC, Series 2018 2, Class D, 144A, 5.910%, due 20/12/2038	0.41	<b>Mortgage-Backed Securities — 76.42% (29 February 2024: 74.61%)</b>					
2,780	Eagle RE 2023-1 Ltd, Series 2023 1, Class M2, 144A, 10.548%, due 26/09/2033 *	0.56	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		
1,985	FOCUS Brands Funding, Series 2023 2, Class A2, 144A, 8.241%, due 30/10/2053	0.40	413	Alternative Loan Trust 2005-56, Series 2005 56, Class 4A1, 6.012%, due 25/11/2035 *	384	0.07		
6,319	Fremont Home Loan Trust 2006-B, Series 2006 B, Class 1A, 5.692%, due 25/08/2036 *	0.48	969	Alternative Loan Trust 2005-80CB, Series 2005 80CB, Class 2A1, 6.000%, due 25/02/2036	934	0.18		
700	Golub Capital Partners CLO 60B Ltd, Series 2022 60A, Class ER, 144A, 11.285%, due 25/10/2034 *	0.13	2,024	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A14, 6.000%, due 25/08/2036	1,164	0.22		
580	Golub Capital Partners CLO 74 B Ltd, Series 2024 74A, Class D1, 144A, 8.515%, due 25/07/2037 *	0.11	515	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A15, 6.000%, due 25/08/2036	296	0.06		
400	Golub Capital Partners CLO 76 B Ltd, Series 2024 76A, Class E, 144A, 0.000%, due 25/10/2037 *	0.08	527	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A16, 6.000%, due 25/08/2036	303	0.06		
2,281	GoodLeap Sustainable Home Solutions Trust 2021-4, Series 2021 4GS, Class C, 144A, 3.500%, due 20/07/2048	0.32	597	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A20, 4.845%, due 25/08/2036 *	489	0.09		
2,868	GoodLeap Sustainable Home Solutions Trust 2022-1, Series 2022 1GS, Class C, 144A, 3.500%, due 20/01/2049	0.37	577	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A24, 6.000%, due 25/08/2036	332	0.06		
2,384	HERO Funding Trust 2016-1, Series 2016 1A, Class R, 144A, 0.000%, due 20/09/2041	0.06	734	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A3, 6.000%, due 25/08/2036 *	424	0.08		
3,315	Home Partners of America 2021-2 Trust, Series 2021 2, Class F, 144A, 3.799%, due 17/12/2026	0.59	78	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A7, 6.000%, due 25/08/2036	45	0.01		
1,770	Home RE 2023-1 Ltd, Series 2023 1, Class M2, 144A, 11.348%, due 25/10/2033 *	0.37	350	Alternative Loan Trust 2006-19CB, Series 2006 19CB, Class A8, 6.000%, due 25/08/2036	201	0.04		
1,000	HPS Loan Management 2024-20 Ltd, Series 2024 20A, Class D2, 144A, 9.736%, due 25/07/2037 *	0.19	4,575	Alternative Loan Trust 2006-28CB, Series 2006 28CB, Class A12, 0.508%, due 25/10/2036 **†	579	0.11		
1,246	Loanpal Solar Loan 2021-1 Ltd, Series 2021 1GS, Class C, 144A, 3.500%, due 20/01/2048	0.16	920	Alternative Loan Trust 2007-23CB, Series 2007 23CB, Class A8, 6.830%, due 25/09/2037 *	839	0.16		
2,150	Loanpal Solar Loan 2021-2 Ltd, Series 2021 2GS, Class C, 144A, 3.500%, due 20/03/2048	0.27	6,150	Alternative Loan Trust 2007-5CB, Series 2007 5CB, Class 1A20, 0.068%, due 25/04/2037 **†	704	0.13		
1,075	Loanpal Solar Loan Ltd, Series 2020 3GS, Class C, 144A, 3.500%, due 20/12/2047	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		
30	Long Beach Mortgage Loan Trust 2002-2, Series 2002 2, Class M2, 5.864%, due 25/07/2032 *	0.01	6,000	BCCRE Trust 2015-GTP, Series 2015 GTP, Class F, 144A, 4.715%, due 10/08/2033 *	3,715	0.71		
900	Marble Point CLO XVII Ltd, Series 2020 1A, Class D1R, 144A, 10.532%, due 20/07/2037 *	0.17	4,983	BCAP LLC 2014-RR2, Series 2014 RR2, Class 10A2, 144A, 3.993%, due 26/07/2046 *	4,147	0.79		
48	Mastr Specialized Loan Trust, Series 2006 2, Class A, 144A, 5.912%, due 25/02/2036 *	0.01	737	BCAP LLC Trust 2007-AA3, Series 2007 AA3, Class 1A2, 5.932%, due 25/04/2037 *	1,047	0.20		
3	Morgan Stanley ABS Capital I Inc Trust Series 2003-SD1, Series 2003 SD1, Class A1, 6.392%, due 25/03/2033 *	–	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		
1,189	Mosaic Solar Loan Trust 2018-1, Series 2018 1A, Class CERT, 144A, 0.000%, due 22/06/2043 ∞	0.08	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		

<sup>^</sup> 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<sup>^</sup>

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — (continued)</b>					
2,500			528		
BRAVO Residential Funding Trust 2024-NQM5, Series 2024 NQM5, Class A3, 144A, 6.158%, due 25/06/2064	2,515	0.48	DSLA Mortgage Loan Trust 2004-AR4, Series 2004 AR4, Class 2A2B, 6.296%, due 19/01/2045 *	358	0.07
3,500			1,170		
BWAY 2013-1515 Mortgage Trust, Series 2013 1515, Class F, 144A, 4.058%, due 10/03/2033 *	3,032	0.58	DSLA Mortgage Loan Trust 2005-AR3, Series 2005 AR3, Class 2A1B, 5.936%, due 19/07/2045 *	1,079	0.21
4,000			2,233		
BX Commercial Mortgage Trust 2024-BIO2, Series 2024 BIO2, Class D, 144A, 7.970%, due 13/08/2041 *	4,034	0.77	DSLA Mortgage Loan Trust 2005-AR5, Series 2005 AR5, Class 2A1B, 6.136%, due 19/09/2045 *	1,826	0.35
1,750			451		
BX Trust 2018-GW MZ, Series 2018 GWMZ, Class MC, 144A, 11.122%, due 15/05/2037 *	1,742	0.33	DSLA Mortgage Loan Trust 2007-AR1, Series 2007 AR1, Class 2A1B, 5.636%, due 19/04/2047 *	462	0.09
1,750			5,310		
BX Trust 2018-GW, Series 2018 GW, Class G, 144A, 8.554%, due 15/05/2035 *	1,744	0.33	Fannie Mae Connecticut Avenue Securities, Series 2016 C01, Class 1B, 17.213%, due 25/08/2028 *	5,977	1.14
870			4,860		
BX Trust 2021-VIEW, Series 2021 VIEW, Class E, 144A, 9.051%, due 15/06/2036 *	813	0.16	Fannie Mae Connecticut Avenue Securities, Series 2016 C04, Class 1B, 15.713%, due 25/01/2029 *	5,545	1.06
3,139			4,872		
Chase Mortgage Finance Trust Series 2007-A1, Series 2007 A1, Class 11M1, 4.673%, due 25/03/2037 *	2,982	0.57	Fannie Mae Connecticut Avenue Securities, Series 2016 C06, Class 1B, 14.713%, due 25/04/2029 *	5,524	1.05
772			3,875		
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	Fannie Mae Connecticut Avenue Securities, Series 2018 C06, Class 1B1, 9.213%, due 25/03/2031 *	4,173	0.80
367			1,394		
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	Fannie Mae REMICS, Series 2017 85, Class SC, 0.737%, due 25/11/2047 *	163	0.03
209			3,904		
CHL Mortgage Pass-Through Trust 2005-25, Series 2005 25, Class A15, 2.889%, due 25/11/2035 *	146	0.03	Fannie Mae REMICS, Series 2020 45, Class AI, 4.000%, due 25/07/2050	764	0.15
670			2		
Citicorp Mortgage Securities Trust Series 2007-3, Series 2007 3, Class 1A4, 6.000%, due 25/04/2037	629	0.12	First Franklin Mortgage Loan Trust 2002-FF1, Series 2002 FF1, Class 1A2, 6.582%, due 25/04/2032 *	2	–
2,990			3,590		
Citigroup Commercial Mortgage Trust 2014-GC23, Series 2014 GC23, Class C, 4.578%, due 10/07/2047 *	2,800	0.53	Freddie Mac Multifamily Structured Credit Risk, Series 2021 MN2, Class M2, 144A, 8.699%, due 25/07/2041 *	3,438	0.66
3,000			19,370		
Citigroup Commercial Mortgage Trust 2015-GC29, Series 2015 GC29, Class D, 144A, 3.110%, due 10/04/2048	2,719	0.52	Freddie Mac Multifamily Structured Pass Through Certificates K052, Class X3, 1.672%, due 25/01/2044 *	379	0.07
3,125			12,848		
Citigroup Commercial Mortgage Trust 2015-P1, Series 2015 P1, Class D, 144A, 3.225%, due 15/09/2048	2,803	0.54	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
4,000			18,166		
Citigroup Commercial Mortgage Trust 2015-P1, Series 2015 P1, Class E, 144A, 4.514%, due 15/09/2048 *	3,148	0.60	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
9,200			4,392		
Citigroup Mortgage Loan Trust 2006-AR6, Series 2006 AR6, Class 2A4, 5.832%, due 25/09/2036 *	2,775	0.53	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
768			7,453		
Citigroup Mortgage Loan Trust 2008-3, Series 2008 3, Class A3, 144A, 6.100%, due 25/04/2037	354	0.07	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
3,529			3,040		
Citigroup Mortgage Loan Trust 2014-J2, Series 2014 J2, Class B5, 144A, 3.829%, due 25/11/2044 *	2,359	0.45	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
3,250			47,595		
COLT 2021-RPL1 Trust, Series 2021 RPL1, Class B1, 144A, 4.656%, due 25/09/2061 *	2,616	0.50	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
1,384			2,131		
COLT 2024-2 Mortgage Loan Trust, Series 2024 2, Class A3, 144A, 6.429%, due 25/04/2069	1,396	0.27	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
3,866			11,345		
Connecticut Avenue Securities Trust 2019-R07, Series 2019 R07, Class 1B1, 144A, 8.863%, due 25/10/2039 *	4,012	0.77	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2018-2, Series 2018 2, Class BX, 2.555%, due 25/11/2057 *	4,350	0.83
5,760			15,950		
Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B1, 144A, 8.449%, due 25/10/2041 *	5,930	1.13	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
5,735			4,913		
Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B2, 144A, 11.349%, due 25/10/2041 *	6,060	1.16	Freddie Mac STACR Debt Notes 2016-DNA1, Series 2016 DNA1, Class B, 15.463%, due 25/07/2028 *	5,424	1.04
3,000			2,494		
Connecticut Avenue Securities Trust 2022-R01, Series 2022 R01, Class 1B2, 144A, 11.349%, due 25/12/2041 *	3,173	0.61	Freddie Mac STACR Debt Notes 2016-DNA2, Series 2016 DNA2, Class B, 15.963%, due 25/10/2028 *	2,785	0.53
2,520			2,527		
Connecticut Avenue Securities Trust 2022-R02, Series 2022 R02, Class 2B2, 144A, 12.999%, due 25/01/2042 *	2,742	0.52	Freddie Mac STACR Debt Notes 2016-DNA3, Series 2016 DNA3, Class B, 16.713%, due 25/12/2028 *	2,865	0.55
1,500			2,721		
CSAIL 2015-C3 Commercial Mortgage Trust, Series 2015 C3, Class C, 4.493%, due 15/08/2048 *	1,239	0.24	Freddie Mac STACR Debt Notes 2016-DNA4, Series 2016 DNA4, Class B, 14.063%, due 25/03/2029 *	3,030	0.58
228			3,915		
CSFB Mortgage-Backed Pass-Through Certificates Series 2004-AR5, Series 2004 AR5, Class C82, 5.734%, due 25/06/2034 *	176	0.03	Freddie Mac STACR Debt Notes 2017-DNA2, Series 2017 DNA2, Class B2, 16.713%, due 25/10/2029 *	4,593	0.88
9,700			6,124		
CSMC 2014-USA OA LLC, Series 2014 USA, Class E, 144A, 4.373%, due 15/09/2037	5,783	1.10	Freddie Mac STACR Debt Notes 2017-HRP1, Series 2017 HRP1, Class B2D, 8.463%, due 25/12/2042 *	5,539	1.06
4,373			6,470		
CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class B1, 144A, 2.977%, due 25/07/2057 *	3,005	0.57	Freddie Mac STACR REMIC Trust 2020-DNA1, Series 2020 DNA1, Class B2, 144A, 10.713%, due 25/01/2050 *	7,159	1.37
5,017			8,000		
CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class B2, 144A, 2.977%, due 25/07/2057 *	3,044	0.58	Freddie Mac STACR REMIC Trust 2020-DNA2, Series 2020 DNA2, Class B2, 144A, 10.263%, due 25/02/2050 *	8,587	1.64
4,266			1,640		
CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class B3, 144A, 2.977%, due 25/07/2057 *	1,918	0.37	Freddie Mac STACR REMIC Trust 2020-DNA2, Series 2021 DNA2, Class B2, 144A, 11.349%, due 25/08/2033 *	1,926	0.37
4,205			530		
CSMC 2017-RPL1 Trust, Series 2017 RPL1, Class B4, 144A, 2.977%, due 25/07/2057 *	888	0.17	Freddie Mac STACR REMIC Trust 2021-DNA5, Series 2021 DNA5, Class B2, 144A, 10.849%, due 25/01/2034 *	599	0.11
1,974			5,020		
CSMC 2017-RPL3 Trust, Series 2017 RPL3, Class B3, 144A, 4.547%, due 01/08/2057 *	1,907	0.36	Freddie Mac STACR REMIC Trust 2021-DNA6, Series 2021 DNA6, Class B2, 144A, 12.849%, due 25/10/2041 *	5,440	1.04
5,327			3,640		
CSMC 2017-RPL3 Trust, Series 2017 RPL3, Class B4, 144A, 4.547%, due 01/08/2057 *	5,033	0.96	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		
CSMC 2018-J1 Trust, Series 2018 J1, Class SA, 144A, 0.000%, due 25/02/2048	–	–	Freddie Mac STACR REMIC Trust 2022-DNA2, Series 2022 DNA2, Class B2, 144A, 13.849%, due 25/02/2042 *	4,426	0.85
7,663			3,995		
CSMC Mortgage-Backed Trust 2006-7, Series 2006 7, Class 11A2, 1.108%, due 25/08/2036 * †	1,020	0.19	Freddie Mac STACR Securitization Participation Interests Trust 2018-SP1, Series 2018 SP1, Class B, 144A, 3.792%, due 25/02/2048 *	2,675	0.51
93			5,874		
CSMC Resecuritization Trust 2006-1R, Series 2006 1R, Class 1A2, 144A, 4.701%, due 27/07/2036 *	87	0.02	Freddie Mac STACR Securitization Participation Interests Trust 2018-SP2, Series 2018 SP2, Class B, 144A, 3.844%, due 25/05/2048 *	4,185	0.80
4,136			6,841		
CSMC Series 2015-2R, Series 2015 2R, Class 7A2, 144A, 4.463%, due 27/08/2036 *	3,201	0.61	Freddie Mac STACR Securitization Participation Interests Trust 2018-SP3, Series 2018 SP3, Class B, 144A, 4.150%, due 25/08/2048 *	5,207	0.99
4,307			5,000		
CSMC Trust 2013-IVR5, Series 2013 IVR5, Class B5, 144A, 3.619%, due 25/10/2043 *	2,957	0.56	Freddie Mac STACR Trust 2018-DNA3, Series 2018 DNA3, Class B2, 144A, 13.213%, due 25/09/2048 *	5,832	1.11
2,000			4,620		
CSMC Trust 2017-CHOP, Series 2017 CHOP, Class H, 144A, 12.794%, due 15/07/2032 *	1,811	0.35	Freddie Mac STACR Trust 2019-DNA1, Series 2019 DNA1, Class B2, 144A, 16.213%, due 25/01/2049 *	5,869	1.12
4,000			3,910		
CSWF 2018-TOP, Series 2018 TOP, Class H, 144A, 8.996%, due 15/08/2035 *	3,747	0.72	Freddie Mac STACR Trust 2019-DNA3, Series 2019 DNA3, Class B2, 144A, 13.613%, due 25/07/2049 *	4,529	0.86
2,266			5,550		
DBC G 2017-BBG Mortgage Trust, Series 2017 BBG, Class A, 144A, 8.500%, due 15/06/2034 *	2,266	0.43	Freddie Mac STACR Trust 2019-DNA4, Series 2019 DNA4, Class B2, 144A, 11.713%, due 25/10/2049 *	6,132	1.17

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# FTGF Western Asset Structured Opportunities Fund<sup>^</sup>

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — (continued)</b>					
4,000	4,294	0.82	4,022	3,464	0.66
Freddie Mac STACR Trust 2019-FTR4, Series 2019 FTR4, Class B2, 144A, 10.463%, due 25/11/2047 *					
1,885	459	0.09	3,070	2,676	0.51
Freddie Mac Strips 390, Class C17, 4.500%, due 15/11/2052					
3,743	1,954	0.37	1,800	1,064	0.20
FRESB 2018-SB48 Mortgage Trust, Series 2018 SB48, Class B, 144A, 4.743%, due 25/02/2038 *					
700	–	–	6,574	66	0.01
Government National Mortgage Association, Series 2010 102, Class IO, 0.010%, due 16/06/2052 *					
1,752	–	–	6,867	27	0.01
Government National Mortgage Association, Series 2010 13, Class IO, 0.000%, due 16/11/2051 *					
16,258	1	–	4,000	2,528	0.48
Government National Mortgage Association, Series 2011 95, Class IO, 0.006%, due 16/04/2051 *					
7,707	121	0.02	8,582	57	0.01
Government National Mortgage Association, Series 2012 114, Class IO, 0.626%, due 16/01/2053 *					
2,507	33	0.01	10	10	–
Government National Mortgage Association, Series 2013 163, Class IO, 1.013%, due 16/02/2046 *					
4,946	62	0.01	1,429	1,336	0.25
Government National Mortgage Association, Series 2014 16, Class IO, 0.417%, due 16/06/2055 *					
6,732	57	0.01	1,110	992	0.19
Government National Mortgage Association, Series 2014 171, Class IO, 0.395%, due 16/11/2055 *					
636	2	–	646	405	0.08
Government National Mortgage Association, Series 2014 47, Class IA, 0.156%, due 16/02/2048 *					
3,454	87	0.02	787	396	0.08
Government National Mortgage Association, Series 2014 50, Class IO, 0.627%, due 16/09/2055 *					
649	107	0.02	5,000	3,470	0.66
Government National Mortgage Association, Series 2016 135, Class SB, 0.647%, due 16/10/2046 *					
602	80	0.02	3,742	3,082	0.59
Government National Mortgage Association, Series 2016 51, Class NS, 0.600%, due 20/04/2046 *					
2,996	357	0.07	1,278	1,044	0.20
Government National Mortgage Association, Series 2018 125, Class HS, 0.800%, due 20/09/2048 *					
11,787	961	0.18	3,290	663	0.13
Government National Mortgage Association, Series 2020 89, Class IA, 1.168%, due 16/04/2062 *					
4,592	2,748	0.52	502	502	0.10
Government National Mortgage Association, Series 2022 202, Class Z, 3.000%, due 16/10/2063 *					
2,713	1,647	0.31	5,308	3,331	0.64
Government National Mortgage Association, Series 2023 16, Class Z, 3.500%, due 16/07/2063 *					
1,280	1,277	0.24	4,870	2,045	0.39
Greystone CRE Notes 2024-HC3, Series 2024 HC3, Class D, 144A, 10.669%, due 15/03/2041 *					
25,528	2,544	0.49	3,000	2,121	0.41
GS Mortgage Securities Corp Trust 2018-SRP5, Series 2018 SRP5, Class D, 144A, 11.884%, due 15/09/2031 *					
3,200	2,959	0.57	3,156	2,932	0.56
GS Mortgage Securities Trust 2015-GC28, Series 2015 GC28, Class D, 144A, 4.526%, due 10/02/2048 *					
2,500	2,041	0.39	3,000	2,382	0.45
GS Mortgage Securities Trust 2015-GC30, Series 2015 GC30, Class D, 3.384%, due 10/05/2050					
1,500	1,379	0.26	650	658	0.13
GS Mortgage Securities Trust 2015-GC32, Series 2015 GC32, Class D, 3.345%, due 10/07/2048					
4,823	466	0.09	2,150	2,167	0.41
GSR Mortgage Loan Trust 2006-1F, Series 2006 1F, Class 6A1, 5.792%, due 25/02/2036 *					
68	64	0.01	2,750	2,787	0.53
HarborView Mortgage Loan Trust 2004-11, Series 2004 11, Class 3A3, 6.216%, due 19/01/2035 *					
42	43	0.01	488	1,119	0.21
HarborView Mortgage Loan Trust 2005-1, Series 2005 1, Class 2A1A, 5.996%, due 19/03/2035 *					
114	76	0.01	2,539	2,550	0.49
HarborView Mortgage Loan Trust 2005-10, Series 2005 10, Class 2A1A, 6.076%, due 19/11/2035 *					
381	363	0.07	2,801	2,799	0.53
HarborView Mortgage Loan Trust 2005-2, Series 2005 2, Class 2A1A, 5.896%, due 19/05/2035 *					
162	157	0.03	568	367	0.07
HarborView Mortgage Loan Trust 2005-3, Series 2005 3, Class 2A1A, 5.936%, due 19/06/2035 *					
1,620	1,305	0.25	840	776	0.15
HarborView Mortgage Loan Trust 2005-8, Series 2005 8, Class 2A2, 6.662%, due 19/09/2035 *					
394	332	0.06	3,216	2,496	0.48
HarborView Mortgage Loan Trust 2006-10, Series 2006 10, Class 2A1A, 5.816%, due 19/11/2036 *					
500	476	0.09	254	236	0.05
HGI CRE CLO 2021-FL1 Ltd, Series 2021 FL1, Class E, 144A, 8.403%, due 16/06/2036 *					
596	553	0.11	46	39	0.01
Impac CMB Trust Series 2005-1, Series 2005 1, Class M1, 6.082%, due 25/04/2035 *					
1,414	1,268	0.24	3,612	2,420	0.46
Impac CMB Trust Series 2005-3, Series 2005 3, Class A2, 5.992%, due 25/08/2035 *					
520	479	0.09	3,900	3,244	0.62
Impac CMB Trust Series 2005-4, Series 2005 4, Class 1M1, 6.037%, due 25/05/2035 *					
836	737	0.14	7,118	5,003	0.96
Impac Secured Assets Trust 2006-2, Series 2006 2, Class 2B, 7.042%, due 25/08/2036 *					
591	291	0.06	4,000	3,803	0.73
IndyMac INDX Mortgage Loan Trust 2005-AR13, Series 2005 AR13, Class 1A1, 4.403%, due 25/08/2035 *					
526	383	0.07	2,696	2,704	0.52
IndyMac INDX Mortgage Loan Trust 2005-AR2, Series 2005 AR2, Class 2A1B, 6.172%, due 25/02/2035 *					
1,762	1,328	0.25	2,770	2,793	0.53
IndyMac INDX Mortgage Loan Trust 2005-AR6, Series 2005 AR6, Class 2A2, 6.052%, due 25/04/2035 *					
2,282	2,278	0.44	2,750	2,781	0.53
J.P. Morgan Chase Commercial Mortgage Securities Trust 2017-FL11, Series 2017 FL11, Class E, 144A, 9.464%, due 15/10/2032 *					
2,250	2,238	0.43	1,412	1,438	0.27
J.P. Morgan Chase Commercial Mortgage Securities Trust 2017-FL11, Series 2017 FL11, Class F, 144A, 10.764%, due 15/10/2032 *					
			2,120	2,107	0.40
			JP Morgan Chase Commercial Mortgage Securities Trust 2015-FL7, Series 2015 FL7, Class D, 144A, 9.193%, due 15/05/2028 *		
			JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1, Series 2015 JP1, Class C, 4.878%, due 15/01/2049 *		
			JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT, Series 2018 WPT, Class GFL, 144A, 8.990%, due 05/07/2033 *		
			JP Morgan Chase Commercial Mortgage Securities Trust 2020-MKST, Series 2020 MKST, Class G, 144A, 10.201%, due 15/12/2036 *†		
			JP Morgan Chase Commercial Mortgage Securities Trust 2020-MKST, Series 2020 MKST, Class H, 144A, 12.701%, due 15/12/2036 *†		
			JP Morgan Chase Commercial Mortgage Securities Trust 2021-NYMZ, Series 2021 NYMZ, Class M, 144A, 12.951%, due 15/06/2026 *		
			JP Morgan Mortgage Trust 2018-4, Series 2018 4, Class AX1, 144A, 0.211%, due 25/10/2048 *†		
			MASTR Adjustable Rate Mortgages Trust 2004-15, Series 2004 15, Class 6A1, 5.722%, due 25/12/2034 *		
			MASTR Adjustable Rate Mortgages Trust 2004-6, Series 2004 6, Class B1, 6.247%, due 25/07/2034 *		
			MASTR Adjustable Rate Mortgages Trust 2004-8, Series 2004 8, Class B1, 6.669%, due 25/09/2034 *		
			MASTR Reperforming Loan Trust 2005-1, Series 2005 1, Class 1A1, 144A, 6.000%, due 25/08/2034		
			MASTR Reperforming Loan Trust 2005-2, Series 2005 2, Class 1A1F, 144A, 5.742%, due 25/05/2035 *		
			Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32, Series 2016 C32, Class D, 144A, 3.396%, due 15/12/2049 *		
			Morgan Stanley Capital I Trust 2016-BNK2, Series 2016 BNK2, Class B, 3.485%, due 15/11/2049		
			Morgan Stanley Mortgage Loan Trust 2004-11AR, Series 2004 11AR, Class 1B1, 5.992%, due 25/01/2035 *		
			Morgan Stanley Mortgage Loan Trust 2006-8AR, Series 2006 8AR, Class 1A3, 5.712%, due 25/06/2036 *		
			Multifamily Trust 2016-1, Series 2016 1, Class B, 144A, 8.322%, due 25/04/2046 *		
			Natisix Commercial Mortgage Securities Trust 2019-FAME, Series 2019 FAME, Class D, 144A, 4.544%, due 15/08/2036 *		
			Natisix Commercial Mortgage Securities Trust 2019-FAME, Series 2019 FAME, Class E, 144A, 4.544%, due 15/08/2036 *		
			Natisix Commercial Mortgage Securities Trust 2022-JERI, Series 2022 JERI, Class G, 144A, 12.795%, due 15/01/2039 *		
			New Residential Mortgage Loan Trust 2016-4, Series 2016 4A, Class B5, 144A, 4.828%, due 25/11/2056 *		
			New Residential Mortgage Loan Trust 2021-NQM3, Series 2021 NQM3, Class B2, 144A, 4.051%, due 27/11/2056 *		
			New Residential Mortgage Loan Trust 2024-RTL1, Series 2024 RTL1, Class A2, 144A, 7.101%, due 25/03/2039		
			New Residential Mortgage Loan Trust 2024-RTL1, Series 2024 RTL1, Class M1, 144A, 9.229%, due 25/03/2039 *		
			NYMT Loan Trust Series 2024-BPL2, Series 2024 BPL2, Class A2, 144A, 6.811%, due 25/05/2039		
			Opteum Mortgage Acceptance Corp Trust 2006-1, Series 2006 1, Class M1, 5.947%, due 25/04/2036 *		
			PMT Credit Risk Transfer Trust, 144A, 9.149%, due 29/10/2024 *		
			PMT Credit Risk Transfer Trust, 144A, 8.814%, due 27/02/2025 *		
			RALI Series 2006-QA2 Trust, Series 2006 QA2, Class 1A1, 5.642%, due 25/02/2036 *		
			Reperforming Loan REMIC Trust 2006-R2, Series 2006 R2, Class AF1, 144A, 5.812%, due 25/07/2036 *		
			Residential Asset Securitization Trust 2006-A7CB, Series 2006 A7CB, Class 1A3, 6.250%, due 25/07/2036		
			Structured Adjustable Rate Mortgage Loan Trust, Series 2004 2, Class 1A1, 6.557%, due 25/03/2034 *		
			Structured Asset Mortgage Investments II Trust 2006-AR6, Series 2006 AR6, Class 1A1, 5.752%, due 25/07/2046 *		
			Towd Point Mortgage Trust 2017-3, Series 2017 3, Class B5, 144A, 3.850%, due 25/07/2057 *		
			Towd Point Mortgage Trust 2018-2, Series 2018 2, Class B2, 144A, 3.797%, due 25/03/2058 *		
			Towd Point Mortgage Trust 2018-4, Series 2018 4, Class B2, 144A, 3.288%, due 25/06/2058 *		
			UBS Commercial Mortgage Trust 2018-NYCH, Series 2018 NYCH, Class F, 144A, 9.205%, due 15/02/2032 *		
			Verus Securitization Trust 2023-4, Series 2023 4, Class A3, 144A, 6.319%, due 25/05/2068		
			Verus Securitization Trust 2023-4, Series 2023 4, Class B1, 144A, 8.146%, due 25/05/2068 *		
			Verus Securitization Trust 2024-1, Series 2024 1, Class B1, 144A, 7.909%, due 25/01/2069 *		
			Verus Securitization Trust 2024-4, Series 2024 4, Class B1, 144A, 7.643%, due 25/06/2069 *		
			Verus Securitization Trust 2024-4, Series 2024 4, Class B2, 144A, 8.066%, due 25/06/2069 *		

<sup>^</sup> 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<sup>^</sup>

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — (continued)</b>			<b>Forward Foreign Currency Contracts — 0.00% (29 February 2024: 0.00%)</b>		
1,249 Verus Securitization Trust 2024-INV1, Series 2024 INV1, Class A3, 144A, 6.470%, due 25/03/2069	1,262	0.24	Unrealised appreciation of contracts (see below)	20	–
3,264 WaMu Mortgage Pass-Through Certificates Series 2005-AR11 Trust, Series 2005 AR11, Class B1, 6.307%, due 25/08/2045 *	2,679	0.51	<b>Futures — 0.09% (29 February 2024: 0.03%)</b>		
894 WaMu Mortgage Pass-Through Certificates Series 2005-AR9 Trust, Series 2005 AR9, Class B1, 6.337%, due 25/07/2045 *	764	0.15	Unrealised appreciation of contracts (see below)	456	0.09
1,343 Waterfall Commercial Mortgage Trust 2015-SBC5, Series 2015 SBC5, Class B, 144A, 6.535%, due 14/09/2022 *	1,204	0.23	<b>Total Financial Assets at fair value through profit or loss</b>	547,551	104.58
2,500 Wells Fargo Commercial Mortgage Trust 2015-C28, Series 2015 C28, Class D, 4.216%, due 15/05/2048 *	2,029	0.39	<b>Forward Foreign Currency Contracts — 0.00% (29 February 2024: 0.00%)</b>		
1,252 WFRBS Commercial Mortgage Trust 2014-C22, Series 2014 C22, Class D, 144A, 4.008%, due 15/09/2057 *	645	0.12	Unrealised depreciation of contracts (see below)	–	–
<b>Total Mortgage-Backed Securities (Cost \$477,674)</b>	<b>400,105</b>	<b>76.42</b>	<b>Total Financial Liabilities at fair value through profit or loss</b>	<b>–</b>	<b>–</b>
<b>Corporate Bonds and Notes — 1.04% (29 February 2024: 1.23%)</b>			<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>		
<b>United States — 1.04% (29 February 2024: 1.23%)</b>			547,551 104.58		
1,550 Full House Resorts Inc, 144A, 8.250%, due 15/02/2028	1,539	0.29	<b>Liabilities in Excess of Other Assets</b>		
4,000 Two Harbors Investment Corp, 6.250%, due 15/01/2026	3,910	0.75	(23,985) (4.58)		
	5,449	1.04	<b>Total Net Assets</b>		
<b>Total Corporate Bonds and Notes (Cost \$5,188)</b>	<b>5,449</b>	<b>1.04</b>	\$523,566 100.00		
<b>Loan Notes — 3.16% (29 February 2024: 3.13%)</b>			– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.		
30,000 American Dream, –%, due 30/06/2028 *†	1,102	0.21	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.		
1,613 Freehand Hotel, 9.553%, due 17/12/2024 *∞	1,601	0.30	* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.		
2,935 Freehand Hotel, 9.553%, due 17/12/2024 *∞	2,913	0.56	† Illiquid.		
5,452 Freehand Hotel, 9.553%, due 17/12/2024 *∞	5,413	1.03	∞ Security is valued in good faith at fair value by or at the discretion of the Valuation Committee.		
5,551 Sono Retail Loan, 8.732%, due 06/09/2024 *∞	5,529	1.06	<b>ABBREVIATIONS:</b>		
<b>Total Loan Notes (Cost \$45,460)</b>	<b>16,558</b>	<b>3.16</b>	REMIC – Real Estate Mortgage Investment Conduit.		
<b>Collective Investment Schemes — 6.73% (29 February 2024: 4.09%)</b>			<b>Analysis of Total Assets</b>		
35,246 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	35,246	6.73	Transferable securities admitted to an official exchange listing or traded on a regulated market 89.31		
<b>Total Collective Investment Schemes (Cost \$35,246)</b>	<b>35,246</b>	<b>6.73</b>	Other transferable securities dealt in on another regulated market 2.99		
<b>Real Estate Investment Trusts — 1.58% (29 February 2024: 0.00%)</b>			Collective investment schemes 6.36		
<b>United States — 1.58% (29 February 2024: 0.00%)</b>			Financial derivative instruments 0.09		
165 AGNC Investment Corp, Series F *	3,990	0.76	Other assets 1.25		
91 Chimera Investment Corp, Series C *	2,107	0.41	<b>Total Assets</b>		
91 MFA Financial Inc, Series C *	2,155	0.41	100.00		
	8,252	1.58			
<b>Total Real Estate Investment Trusts (Cost \$8,122)</b>	<b>8,252</b>	<b>1.58</b>			
<b>Total Investments at fair value through profit or loss (Cost \$675,275)</b>	<b>547,075</b>	<b>104.49</b>			

## 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

<sup>^</sup> 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<sup>^</sup>

## Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Asset-Backed Securities — 1.46% (29 February 2024: 1.44%)</b>					
1,196 DB Master Finance LLC, Series 2021 1A, Class A23, 144A, 2.791%, due 20/11/2051	1,031	0.08	7 Fannie Mae Pool '555676', 7.500%, due 01/12/2032	7	—
1,350 FOCUS Brands Funding, Series 2023 2, Class A2, 144A, 8.241%, due 30/10/2053	1,442	0.12	9 Fannie Mae Pool '745248', 7.500%, due 01/08/2034	9	—
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	92 Fannie Mae Pool '745802', 6.000%, due 01/07/2036	97	0.01
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	386 Fannie Mae Pool '836398', 7.051%, due 01/10/2035 *	393	0.03
2,037 Loanpal Solar Loan 2021-2 Ltd, Series 2021 2GS, Class B, 144A, 2.790%, due 20/03/2048	1,567	0.13	5 Fannie Mae Pool '836852', 7.096%, due 01/10/2035 *	5	—
521 SBA Small Business Investment Cos, Series 2018 10B, Class 1, 3.548%, due 10/09/2028	510	0.04	5 Fannie Mae Pool '843823', 7.101%, due 01/11/2035 *	6	—
1,917 SBA Small Business Investment Cos, Series 2023 10A, Class 1, 5.168%, due 10/03/2033	1,959	0.16	71 Fannie Mae Pool '843997', 7.005%, due 01/11/2035 *	71	0.01
2,256 SBA Small Business Investment Cos, Series 2023 10B, Class 1, 5.688%, due 10/09/2033	2,352	0.19	18 Fannie Mae Pool '865915', 7.247%, due 01/03/2036 *	18	—
500 SMB Private Education Loan Trust 2023-C, Series 2023 C, Class B, 144A, 6.360%, due 15/11/2052	527	0.04	485 Fannie Mae Pool '890604', 4.500%, due 01/10/2044	482	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	14 Fannie Mae Pool '902663', 6.000%, due 01/11/2036	15	—
<b>Total Asset-Backed Securities (Cost \$18,377)</b>	<b>17,790</b>	<b>1.46</b>	3 Fannie Mae Pool '909856', 6.000%, due 01/03/2037	3	—
<b>Mortgage-Backed Securities — 95.41% (29 February 2024: 98.31%)</b>					
53,398 BANK 2017-BNK8, Series 2017 BNK8, Class XA, 0.845%, due 15/11/2050 *	999	0.08	1 Fannie Mae Pool '974763', 4.500%, due 01/04/2038	1	—
2,400 BANK 2018-BNK10, Series 2018 BN10, Class A5, 3.688%, due 15/02/2061	2,321	0.19	4 Fannie Mae Pool '995072', 5.500%, due 01/08/2038	4	—
2,210 Benchmark 2018-B1 Mortgage Trust, Series 2018 B1, Class A5, 3.666%, due 15/01/2051 *	2,119	0.17	50 Fannie Mae Pool 'AA8438', 4.500%, due 01/06/2039	50	—
4,050 BHMS 2018-ATLS, Series 2018 ATLS, Class A, 144A, 6.884%, due 15/07/2035 *	4,050	0.33	921 Fannie Mae Pool 'AB3882', 4.500%, due 01/11/2041	918	0.08
826 BXMT 2020-FL2 Ltd, Series 2020 FL2, Class A, 144A, 6.353%, due 15/02/2038 *	802	0.07	326 Fannie Mae Pool 'AB5692', 4.000%, due 01/06/2042	317	0.03
1,000 Citigroup Commercial Mortgage Trust 2017-P8, Series 2017 P8, Class A3, 3.203%, due 15/09/2050	957	0.08	29 Fannie Mae Pool 'AB7668', 3.000%, due 01/01/2043	26	—
1,470 COMM 2015-PC1 Mortgage Trust, Series 2015 PC1, Class A5, 3.902%, due 10/07/2050	1,455	0.12	176 Fannie Mae Pool 'AB9107', 3.500%, due 01/04/2033	170	0.01
1,878 CSMC 2021-NQMB, Series 2021 NQMB, Class A1, 144A, 1.841%, due 25/10/2066 *	1,679	0.14	10 Fannie Mae Pool 'AD3336', 5.500%, due 01/04/2040	10	—
2,266 DBCG 2017-BBG Mortgage Trust, Series 2017 BBG, Class A, 144A, 8.500%, due 15/06/2034 *	2,266	0.19	3 Fannie Mae Pool 'AD4567', 5.500%, due 01/04/2040	3	—
1,020 Fannie Mae Interest Strip 406, Class 2, 4.000%, due 25/02/2041	180	0.01	5 Fannie Mae Pool 'AD4598', 5.500%, due 01/05/2040	5	—
233 Fannie Mae Interest Strip 407, Class 9, 5.000%, due 25/02/2041 *	38	—	9 Fannie Mae Pool 'AD4614', 5.500%, due 01/06/2040	10	—
534 Fannie Mae Interest Strip 407, Class C10, 5.000%, due 25/01/2038	83	0.01	6 Fannie Mae Pool 'AD8281', 5.500%, due 01/07/2040	6	—
336 Fannie Mae Interest Strip 409, Class C13, 3.500%, due 25/11/2041	53	—	19 Fannie Mae Pool 'AD8326', 5.500%, due 01/07/2040	20	—
1,895 Fannie Mae Interest Strip 417, Class C5, 3.500%, due 25/02/2043	330	0.03	9 Fannie Mae Pool 'AE0758', 7.000%, due 01/02/2039	10	—
4,492 Fannie Mae Interest Strip 418, Class C15, 3.500%, due 25/08/2043	766	0.06	31 Fannie Mae Pool 'AH5036', 5.500%, due 01/02/2041	32	—
1,587 Fannie Mae Interest Strip 427, Class C21, 2.000%, due 25/03/2050	196	0.02	14 Fannie Mae Pool 'AH9785', 5.500%, due 01/04/2041	15	—
15,401 Fannie Mae Interest Strip 427, Class C73, 3.000%, due 25/12/2048	2,484	0.20	24 Fannie Mae Pool 'AI9532', 5.500%, due 01/09/2041	25	—
856 Fannie Mae Interest Strip 428, Class C14, 2.500%, due 25/01/2048	99	0.01	14 Fannie Mae Pool 'AJ2033', 5.500%, due 01/10/2041	15	—
1,689 Fannie Mae Interest Strip 429, Class C10, 1.500%, due 25/04/2037	100	0.01	26 Fannie Mae Pool 'AJ4713', 4.500%, due 01/11/2041	26	—
3,577 Fannie Mae Interest Strip 435, Class C28, 3.500%, due 25/09/2052	658	0.05	76 Fannie Mae Pool 'AL1051', 4.500%, due 01/09/2041	76	0.01
10,400 Fannie Mae or Freddie Mac, 30 year, TBA, 2.500% ±	8,870	0.73	432 Fannie Mae Pool 'AL1469', 7.000%, due 01/02/2039	462	0.04
14,000 Fannie Mae or Freddie Mac, 30 year, TBA, 3.000% ±	12,422	1.02	187 Fannie Mae Pool 'AL1470', 7.000%, due 01/04/2037	203	0.02
7,900 Fannie Mae or Freddie Mac, 30 year, TBA, 5.000% ±	7,844	0.65	3,172 Fannie Mae Pool 'AL3024', 3.500%, due 01/01/2043	2,987	0.25
— Fannie Mae Pool '252875', 8.000%, due 01/11/2029	—	—	28 Fannie Mae Pool 'AL3026', 3.500%, due 01/12/2042	27	—
— Fannie Mae Pool '253184', 8.000%, due 01/04/2030	—	—	1,072 Fannie Mae Pool 'AL4324', 6.500%, due 01/05/2040	1,122	0.09
— Fannie Mae Pool '253399', 8.500%, due 01/08/2030	—	—	100 Fannie Mae Pool 'AL4741', 4.500%, due 01/01/2044	99	0.01
— Fannie Mae Pool '253438', 8.500%, due 01/09/2030	—	—	4,181 Fannie Mae Pool 'AL7093', 4.000%, due 01/05/2045	4,099	0.34
— Fannie Mae Pool '253598', 8.500%, due 01/12/2030	—	—	760 Fannie Mae Pool 'AL7877', 4.000%, due 01/12/2045	734	0.06
— Fannie Mae Pool '535270', 8.500%, due 01/04/2030	—	—	727 Fannie Mae Pool 'AL8991', 3.000%, due 01/08/2035	689	0.06
5 Fannie Mae Pool '535299', 7.500%, due 01/05/2030	5	—	87 Fannie Mae Pool 'AL9546', 3.500%, due 01/11/2046	82	0.01
— Fannie Mae Pool '535332', 8.500%, due 01/04/2030	—	—	88 Fannie Mae Pool 'AO4102', 4.000%, due 01/06/2042	86	0.01
— Fannie Mae Pool '535351', 8.000%, due 01/06/2030	—	—	303 Fannie Mae Pool 'AP9766', 4.000%, due 01/10/2042	295	0.02
— Fannie Mae Pool '535435', 8.500%, due 01/08/2030	—	—	829 Fannie Mae Pool 'AQ6295', 3.500%, due 01/12/2032	807	0.07
— Fannie Mae Pool '535608', 9.500%, due 01/04/2030	—	—	54 Fannie Mae Pool 'AQ7130', 3.500%, due 01/12/2032	52	—
3 Fannie Mae Pool '535996', 7.500%, due 01/06/2031	3	—	208 Fannie Mae Pool 'AQ7270', 3.500%, due 01/12/2032	202	0.02
— Fannie Mae Pool '537715', 8.500%, due 01/09/2030	—	—	261 Fannie Mae Pool 'AQ7306', 3.000%, due 01/01/2043	241	0.02
15 Fannie Mae Pool '545189', 7.500%, due 01/08/2031	16	—	251 Fannie Mae Pool 'AQ7864', 3.500%, due 01/12/2032	244	0.02
13 Fannie Mae Pool '545190', 7.500%, due 01/08/2031	13	—	39 Fannie Mae Pool 'AQ7869', 3.500%, due 01/11/2032	38	—
1 Fannie Mae Pool '545612', 8.000%, due 01/04/2032	1	—	113 Fannie Mae Pool 'AQ7913', 3.500%, due 01/12/2032	109	0.01
1 Fannie Mae Pool '545990', 7.500%, due 01/04/2031	1	—	117 Fannie Mae Pool 'AQ8677', 3.500%, due 01/12/2032	113	0.01
— Fannie Mae Pool '546591', 8.500%, due 01/06/2030	—	—	81 Fannie Mae Pool 'AR1198', 3.000%, due 01/01/2043	75	0.01
1 Fannie Mae Pool '548965', 8.500%, due 01/07/2030	1	—	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

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

# FTGF Western Asset US Mortgage-Backed Securities Fund<sup>^</sup>

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — (continued)</b>					
1,701 Fannie Mae Pool 'BF0161', 5.000%, due 01/10/2046	1,740	0.14	6,665 Fannie Mae Pool 'CB4898', 5.000%, due 01/10/2052	6,633	0.55
3,390 Fannie Mae Pool 'BF0162', 5.000%, due 01/11/2045	3,467	0.29	818 Fannie Mae Pool 'CB5156', 6.500%, due 01/11/2052	852	0.07
830 Fannie Mae Pool 'BF0191', 4.000%, due 01/06/2057	790	0.07	1,170 Fannie Mae Pool 'CB5497', 6.500%, due 01/01/2053	1,218	0.10
1,563 Fannie Mae Pool 'BF0222', 4.500%, due 01/09/2057	1,536	0.13	1,041 Fannie Mae Pool 'CB5500', 6.500%, due 01/01/2053	1,078	0.09
1,016 Fannie Mae Pool 'BF0263', 3.500%, due 01/05/2058	934	0.08	1,552 Fannie Mae Pool 'FM1002', 3.500%, due 01/01/2048	1,449	0.12
1,821 Fannie Mae Pool 'BF0301', 4.500%, due 01/08/2058	1,789	0.15	61 Fannie Mae Pool 'FM1159', 4.500%, due 01/02/2048	60	0.01
639 Fannie Mae Pool 'BF0338', 4.500%, due 01/01/2059	623	0.05	777 Fannie Mae Pool 'FM1349', 3.500%, due 01/03/2047	729	0.06
1,848 Fannie Mae Pool 'BF0531', 2.500%, due 01/05/2055	1,592	0.13	58 Fannie Mae Pool 'FM1458', 4.500%, due 01/04/2049	57	–
173 Fannie Mae Pool 'BH6684', 3.000%, due 01/08/2047	166	0.01	944 Fannie Mae Pool 'FM1637', 4.500%, due 01/05/2049	935	0.08
78 Fannie Mae Pool 'BJ0685', 4.000%, due 01/04/2048	75	0.01	182 Fannie Mae Pool 'FM2173', 4.000%, due 01/09/2048	175	0.01
968 Fannie Mae Pool 'BJ2544', 3.000%, due 01/12/2037	906	0.07	1,762 Fannie Mae Pool 'FM2256', 4.500%, due 01/10/2044	1,749	0.14
266 Fannie Mae Pool 'BJ2763', 4.500%, due 01/05/2048	263	0.02	380 Fannie Mae Pool 'FM2745', 4.500%, due 01/03/2050	373	0.03
27 Fannie Mae Pool 'BK0751', 3.500%, due 01/03/2048	25	–	62 Fannie Mae Pool 'FM3083', 4.500%, due 01/10/2049	61	0.01
693 Fannie Mae Pool 'BK4770', 4.500%, due 01/08/2048	682	0.06	237 Fannie Mae Pool 'FM3158', 4.000%, due 01/11/2048	228	0.02
340 Fannie Mae Pool 'BM1660', 4.000%, due 01/08/2047	326	0.03	1,755 Fannie Mae Pool 'FM3445', 4.000%, due 01/09/2048	1,679	0.14
1,086 Fannie Mae Pool 'BM3929', 3.500%, due 01/07/2032	1,060	0.09	68 Fannie Mae Pool 'FM3542', 4.000%, due 01/05/2049	65	0.01
940 Fannie Mae Pool 'BM4696', 3.000%, due 01/03/2047	862	0.07	175 Fannie Mae Pool 'FM3830', 3.000%, due 01/04/2050	158	0.01
160 Fannie Mae Pool 'BM4751', 3.500%, due 01/03/2043	151	0.01	88 Fannie Mae Pool 'FM4532', 3.000%, due 01/09/2050	79	0.01
90 Fannie Mae Pool 'BM4781', 4.500%, due 01/10/2048	89	0.01	611 Fannie Mae Pool 'FM4577', 2.500%, due 01/10/2050	529	0.04
227 Fannie Mae Pool 'BM4897', 3.500%, due 01/12/2046	214	0.02	1,130 Fannie Mae Pool 'FM5423', 2.500%, due 01/01/2051	979	0.08
1,678 Fannie Mae Pool 'BM4951', 4.500%, due 01/09/2048	1,673	0.14	55 Fannie Mae Pool 'FM5743', 2.500%, due 01/02/2051	48	–
717 Fannie Mae Pool 'BM5073', 3.000%, due 01/04/2048	653	0.05	104 Fannie Mae Pool 'FM5904', 2.500%, due 01/02/2051	91	0.01
106 Fannie Mae Pool 'BM5119', 4.500%, due 01/12/2048	105	0.01	248 Fannie Mae Pool 'FM6117', 3.000%, due 01/11/2048	225	0.02
611 Fannie Mae Pool 'BM6912', 2.500%, due 01/01/2052	504	0.04	138 Fannie Mae Pool 'FM6460', 2.500%, due 01/03/2051	120	0.01
94 Fannie Mae Pool 'BO2878', 3.000%, due 01/11/2049	85	0.01	2,245 Fannie Mae Pool 'FM7167', 4.500%, due 01/08/2050	2,204	0.18
13,478 Fannie Mae Pool 'BO5026', 3.000%, due 01/12/2049	12,261	1.01	13,209 Fannie Mae Pool 'FM7382', 3.000%, due 01/05/2051	11,888	0.98
134 Fannie Mae Pool 'BO8932', 3.000%, due 01/01/2050	122	0.01	6,310 Fannie Mae Pool 'FM7518', 2.500%, due 01/06/2051	5,463	0.45
753 Fannie Mae Pool 'BP2319', 3.000%, due 01/02/2050	681	0.06	229 Fannie Mae Pool 'FM7529', 3.000%, due 01/05/2051	206	0.02
560 Fannie Mae Pool 'BP3484', 2.500%, due 01/06/2051	486	0.04	247 Fannie Mae Pool 'FM7675', 2.500%, due 01/06/2051	215	0.02
883 Fannie Mae Pool 'BP6171', 3.500%, due 01/04/2050	828	0.07	76 Fannie Mae Pool 'FM7676', 2.500%, due 01/06/2051	66	0.01
3,463 Fannie Mae Pool 'BP7395', 1.500%, due 01/10/2040	2,902	0.24	71 Fannie Mae Pool 'FM7694', 3.000%, due 01/06/2051	64	0.01
607 Fannie Mae Pool 'BP8713', 3.000%, due 01/08/2050	547	0.05	208 Fannie Mae Pool 'FM7727', 2.500%, due 01/06/2051	182	0.02
299 Fannie Mae Pool 'BQ5876', 2.500%, due 01/11/2050	260	0.02	795 Fannie Mae Pool 'FM7869', 2.500%, due 01/01/2051	691	0.06
67 Fannie Mae Pool 'BR0001', 2.500%, due 01/12/2050	58	–	974 Fannie Mae Pool 'FM7900', 2.500%, due 01/07/2051	845	0.07
672 Fannie Mae Pool 'BR1001', 2.500%, due 01/05/2051	584	0.05	770 Fannie Mae Pool 'FM7910', 2.500%, due 01/07/2051	672	0.06
79 Fannie Mae Pool 'BR2303', 3.000%, due 01/08/2051	72	0.01	683 Fannie Mae Pool 'FM8025', 2.500%, due 01/07/2051	596	0.05
139 Fannie Mae Pool 'BR2641', 2.000%, due 01/02/2051	116	0.01	270 Fannie Mae Pool 'FM8166', 3.000%, due 01/06/2051	246	0.02
133 Fannie Mae Pool 'BR2643', 2.000%, due 01/02/2051	111	0.01	1,421 Fannie Mae Pool 'FM8188', 3.000%, due 01/03/2040	1,341	0.11
64 Fannie Mae Pool 'BR2644', 2.000%, due 01/02/2051	54	–	2,718 Fannie Mae Pool 'FM8189', 3.000%, due 01/08/2050	2,584	0.21
64 Fannie Mae Pool 'BR3256', 2.000%, due 01/02/2051	54	–	1,147 Fannie Mae Pool 'FM8210', 3.000%, due 01/04/2050	1,039	0.09
196 Fannie Mae Pool 'BR3257', 2.000%, due 01/02/2051	166	0.01	1,358 Fannie Mae Pool 'FM8576', 3.000%, due 01/02/2050	1,231	0.10
358 Fannie Mae Pool 'BR3286', 2.000%, due 01/03/2051	299	0.02	2,815 Fannie Mae Pool 'FM8685', 3.000%, due 01/09/2051	2,523	0.21
335 Fannie Mae Pool 'BR4722', 2.000%, due 01/03/2051	279	0.02	2,621 Fannie Mae Pool 'FM8786', 2.500%, due 01/10/2051	2,272	0.19
298 Fannie Mae Pool 'BR4753', 2.000%, due 01/03/2051	249	0.02	375 Fannie Mae Pool 'FM8864', 2.500%, due 01/10/2051	326	0.03
596 Fannie Mae Pool 'BR4756', 2.000%, due 01/03/2051	497	0.04	73 Fannie Mae Pool 'FM8977', 2.500%, due 01/09/2051	64	0.01
299 Fannie Mae Pool 'BR5487', 2.000%, due 01/03/2051	250	0.02	434 Fannie Mae Pool 'FM9044', 3.000%, due 01/10/2051	393	0.03
516 Fannie Mae Pool 'BR5587', 2.000%, due 01/03/2051	430	0.04	2,409 Fannie Mae Pool 'FM9264', 2.000%, due 01/10/2041	2,081	0.17
830 Fannie Mae Pool 'BR5633', 2.000%, due 01/03/2051	691	0.06	1,654 Fannie Mae Pool 'FM9292', 3.000%, due 01/11/2051	1,490	0.12
146 Fannie Mae Pool 'BR6515', 2.000%, due 01/04/2051	123	0.01	2,210 Fannie Mae Pool 'FM9362', 3.000%, due 01/06/2038	2,103	0.17
68 Fannie Mae Pool 'BR7744', 2.000%, due 01/04/2051	57	–	146 Fannie Mae Pool 'FM9412', 2.500%, due 01/11/2051	127	0.01
69 Fannie Mae Pool 'BR7745', 2.000%, due 01/04/2051	57	–	14,694 Fannie Mae Pool 'FM9434', 2.000%, due 01/11/2051	12,263	1.01
160 Fannie Mae Pool 'BR8276', 2.500%, due 01/04/2051	139	0.01	4,757 Fannie Mae Pool 'FM9456', 3.500%, due 01/11/2051	4,467	0.37
77 Fannie Mae Pool 'BR8478', 2.000%, due 01/04/2051	64	0.01	5,457 Fannie Mae Pool 'FM9507', 3.000%, due 01/03/2037	5,219	0.43
70 Fannie Mae Pool 'BR8518', 2.000%, due 01/04/2051	59	–	301 Fannie Mae Pool 'FM9867', 2.500%, due 01/12/2051	260	0.02
269 Fannie Mae Pool 'BR9104', 2.500%, due 01/05/2051	235	0.02	950 Fannie Mae Pool 'FS0028', 2.500%, due 01/09/2051	823	0.07
450 Fannie Mae Pool 'BT0846', 2.500%, due 01/07/2051	390	0.03	202 Fannie Mae Pool 'FS0041', 3.000%, due 01/11/2050	183	0.02
636 Fannie Mae Pool 'BT3244', 2.500%, due 01/07/2051	552	0.05	1,236 Fannie Mae Pool 'FS0316', 1.500%, due 01/11/2041	1,023	0.08
529 Fannie Mae Pool 'BT3270', 2.500%, due 01/08/2051	460	0.04	317 Fannie Mae Pool 'FS0408', 3.000%, due 01/01/2052	288	0.02
322 Fannie Mae Pool 'BT3290', 2.500%, due 01/08/2051	279	0.02	241 Fannie Mae Pool 'FS0464', 2.000%, due 01/01/2052	199	0.02
225 Fannie Mae Pool 'BT3303', 2.500%, due 01/08/2051	196	0.02	2,089 Fannie Mae Pool 'FS0520', 3.000%, due 01/02/2052	1,879	0.16
2,808 Fannie Mae Pool 'BT9482', 2.500%, due 01/12/2051	2,428	0.20	416 Fannie Mae Pool 'FS0534', 2.500%, due 01/07/2051	360	0.03
14,469 Fannie Mae Pool 'BU0971', 2.000%, due 01/11/2051	12,076	1.00	2,147 Fannie Mae Pool 'FS0551', 2.500%, due 01/02/2052	1,868	0.15
802 Fannie Mae Pool 'BU2599', 2.500%, due 01/01/2052	697	0.06	1,464 Fannie Mae Pool 'FS0582', 2.500%, due 01/02/2052	1,273	0.11
2,962 Fannie Mae Pool 'BU2838', 2.500%, due 01/11/2051	2,567	0.21	1,312 Fannie Mae Pool 'FS0584', 2.000%, due 01/02/2052	1,090	0.09
73 Fannie Mae Pool 'BU5925', 3.000%, due 01/12/2051	65	0.01	741 Fannie Mae Pool 'FS0612', 2.000%, due 01/02/2052	618	0.05
359 Fannie Mae Pool 'BU8670', 4.500%, due 01/05/2052	350	0.03	10,304 Fannie Mae Pool 'FS0835', 2.500%, due 01/03/2052	8,889	0.73
3,515 Fannie Mae Pool 'BW5810', 5.000%, due 01/08/2052	3,498	0.29	479 Fannie Mae Pool 'FS1289', 3.000%, due 01/03/2052	433	0.04
63 Fannie Mae Pool 'BX6441', 6.500%, due 01/02/2053	65	0.01	307 Fannie Mae Pool 'FS1403', 3.000%, due 01/01/2045	282	0.02
914 Fannie Mae Pool 'BX7702', 6.500%, due 01/02/2053	942	0.08	3,472 Fannie Mae Pool 'FS1538', 3.000%, due 01/04/2052	3,108	0.26
123 Fannie Mae Pool 'CA0907', 3.500%, due 01/12/2047	115	0.01	393 Fannie Mae Pool 'FS1539', 3.000%, due 01/11/2048	360	0.03
4,688 Fannie Mae Pool 'CA0917', 3.500%, due 01/12/2047	4,375	0.36	724 Fannie Mae Pool 'FS1553', 2.500%, due 01/11/2050	628	0.05
1,043 Fannie Mae Pool 'CA1902', 4.500%, due 01/06/2048	1,033	0.09	1,166 Fannie Mae Pool 'FS1628', 2.500%, due 01/04/2052	1,020	0.08
855 Fannie Mae Pool 'CA6000', 3.000%, due 01/06/2050	771	0.06	6,228 Fannie Mae Pool 'FS2740', 3.500%, due 01/06/2049	5,812	0.48
439 Fannie Mae Pool 'CA6053', 3.000%, due 01/06/2050	397	0.03	6,005 Fannie Mae Pool 'FS3009', 2.000%, due 01/05/2042	5,224	0.04
3,393 Fannie Mae Pool 'CA7257', 2.500%, due 01/10/2050	2,947	0.24	4,948 Fannie Mae Pool 'FS3191', 5.500%, due 01/10/2052	4,995	0.41
63 Fannie Mae Pool 'CA8955', 2.500%, due 01/02/2051	54	–	1,575 Fannie Mae Pool 'FS3411', 6.000%, due 01/01/2053	1,613	0.13
1,603 Fannie Mae Pool 'CB1878', 3.000%, due 01/10/2051	1,434	0.12	1,181 Fannie Mae Pool 'FS3571', 3.500%, due 01/08/2052	1,093	0.09
4,329 Fannie Mae Pool 'CB2164', 3.000%, due 01/11/2051	3,883	0.32	1,152 Fannie Mae Pool 'FS3589', 4.500%, due 01/01/2050	1,150	0.09
2,730 Fannie Mae Pool 'CB2292', 3.000%, due 01/11/2051	2,462	0.20	11,246 Fannie Mae Pool 'FS3803', 5.500%, due 01/01/2053	11,361	0.94
2,168 Fannie Mae Pool 'CB2804', 2.500%, due 01/02/2052	1,873	0.15	6,620 Fannie Mae Pool 'FS4269', 2.000%, due 01/10/2051	5,480	0.45
2,068 Fannie Mae Pool 'CB3044', 2.500%, due 01/03/2052	1,792	0.15	4,169 Fannie Mae Pool 'FS4270', 2.000%, due 01/03/2052	3,459	0.29
			2,126 Fannie Mae Pool 'FS4570', 5.000%, due 01/12/2047	2,173	0.18

<sup>^</sup> 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<sup>^</sup>

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — (continued)</b>					
10,392 Fannie Mae Pool 'FS4875', 6.000%, due 01/05/2053	10,631	0.88	978 Fannie Mae REMICS, Series 2020 47, Class GZ, 2.000%, due 25/07/2050	610	0.05
91 Fannie Mae Pool 'FS5708', 5.000%, due 01/06/2053	91	0.01	638 Fannie Mae REMICS, Series 2020 57, Class TA, 2.000%, due 25/04/2050	559	0.05
4,282 Fannie Mae Pool 'FS6000', 4.500%, due 01/05/2050	4,216	0.35	958 Fannie Mae REMICS, Series 2020 61, Class NI, 3.500%, due 25/09/2050	162	0.01
2,663 Fannie Mae Pool 'FS6691', 1.500%, due 01/03/2042	2,220	0.18	674 Fannie Mae REMICS, Series 2020 62, Class AI, 2.500%, due 25/09/2050	109	0.01
1,858 Fannie Mae Pool 'FS6779', 6.500%, due 01/12/2053	1,930	0.16	1,509 Fannie Mae REMICS, Series 2020 62, Class BI, 2.000%, due 25/09/2050	179	0.01
373 Fannie Mae Pool 'FS7294', 5.500%, due 01/05/2044	384	0.03	4,377 Fannie Mae REMICS, Series 2020 63, Class KI, 2.500%, due 25/09/2050	290	0.02
2,735 Fannie Mae Pool 'FS7943', 2.500%, due 01/05/2052	2,359	0.19	2,265 Fannie Mae REMICS, Series 2020 67, Class IH, 2.000%, due 25/09/2050	307	0.03
2,541 Fannie Mae Pool 'FS8027', 2.500%, due 01/03/2052	2,198	0.18	2,185 Fannie Mae REMICS, Series 2020 71, Class IA, 2.000%, due 25/03/2041	73	0.01
2,927 Fannie Mae Pool 'FS8124', 3.000%, due 01/06/2052	2,625	0.22	144 Fannie Mae REMICS, Series 2020 74, Class EI, 2.500%, due 25/10/2050	24	–
24 Fannie Mae Pool 'MA0619', 5.500%, due 01/11/2040	25	–	12,042 Fannie Mae REMICS, Series 2020 88, Class GI, 2.500%, due 25/12/2050	1,827	0.15
4 Fannie Mae Pool 'MA0706', 4.500%, due 01/04/2031	4	–	983 Fannie Mae REMICS, Series 2020 89, Class DI, 2.500%, due 25/12/2050	156	0.01
8 Fannie Mae Pool 'MA0734', 4.500%, due 01/05/2031	8	–	8,158 Fannie Mae REMICS, Series 2020 91, Class IO, 2.500%, due 25/12/2050	1,214	0.10
4 Fannie Mae Pool 'MA0776', 4.500%, due 01/06/2031	4	–	5,818 Fannie Mae REMICS, Series 2020 93, Class LI, 2.500%, due 25/01/2051	855	0.07
100 Fannie Mae Pool 'MA0913', 4.500%, due 01/11/2031	101	0.01	1,188 Fannie Mae REMICS, Series 2021 3, Class NI, 2.500%, due 25/02/2051	180	0.01
117 Fannie Mae Pool 'MA0939', 4.500%, due 01/12/2031	118	0.01	7,149 Fannie Mae REMICS, Series 2021 33, Class AI, 2.500%, due 25/05/2047	943	0.08
24 Fannie Mae Pool 'MA0968', 4.500%, due 01/12/2031	24	–	1,897 Fannie Mae REMICS, Series 2021 4, Class GI, 3.000%, due 25/02/2051	326	0.03
159 Fannie Mae Pool 'MA1177', 3.500%, due 01/09/2042	149	0.01	23,217 Fannie Mae REMICS, Series 2021 42, Class NI, 2.500%, due 25/11/2048	3,184	0.26
9 Fannie Mae Pool 'MA1221', 4.500%, due 01/09/2042	9	–	7,381 Fannie Mae REMICS, Series 2021 46, Class BI, 2.500%, due 25/12/2048	1,051	0.09
39 Fannie Mae Pool 'MA1363', 3.000%, due 01/02/2043	36	–	7,070 Fannie Mae REMICS, Series 2021 49, Class GI, 2.500%, due 25/10/2048	980	0.08
1,215 Fannie Mae Pool 'MA1393', 4.000%, due 01/03/2043	1,197	0.10	4,862 Fannie Mae REMICS, Series 2021 52, Class CI, 2.500%, due 25/12/2047	658	0.05
260 Fannie Mae Pool 'MA1591', 4.500%, due 01/09/2043	259	0.02	1,079 Fannie Mae REMICS, Series 2021 54, Class KI, 2.500%, due 25/05/2049	133	0.01
194 Fannie Mae Pool 'MA1629', 4.500%, due 01/10/2043	193	0.02	8,517 Fannie Mae REMICS, Series 2021 59, Class TI, 2.500%, due 25/09/2051	1,305	0.11
125 Fannie Mae Pool 'MA1664', 4.500%, due 01/11/2043	124	0.01	1,511 Fannie Mae REMICS, Series 2021 61, Class KI, 2.500%, due 25/04/2049	225	0.02
180 Fannie Mae Pool 'MA1711', 4.500%, due 01/12/2043	179	0.01	8,759 Fannie Mae REMICS, Series 2021 61, Class PI, 2.500%, due 25/09/2051	989	0.08
358 Fannie Mae Pool 'MA2672', 3.000%, due 01/07/2036	339	0.03	772 Fannie Mae REMICS, Series 2021 62, Class GI, 2.500%, due 25/10/2047	112	0.01
348 Fannie Mae Pool 'MA2832', 3.000%, due 01/12/2036	330	0.03	802 Fannie Mae REMICS, Series 2021 63, Class QI, 2.500%, due 25/06/2051	103	0.01
3,214 Fannie Mae Pool 'MA4047', 2.000%, due 01/06/2050	2,656	0.22	21,534 Fannie Mae REMICS, Series 2021 8, Class DI, 3.500%, due 25/03/2051	4,531	0.37
209 Fannie Mae Pool 'MA4175', 1.500%, due 01/11/2040	175	0.01	2,562 Fannie Mae REMICS, Series 2021 89, Class AI, 2.500%, due 25/04/2048	369	0.03
2,616 Fannie Mae Pool 'MA4181', 1.500%, due 01/11/2050	2,055	0.17	11,912 Fannie Mae REMICS, Series 2021 91, Class IG, 2.500%, due 25/01/2052	1,795	0.15
598 Fannie Mae Pool 'MA4204', 2.000%, due 01/12/2040	519	0.04	11,688 Fannie Mae REMICS, Series 2022 29, Class KZ, 1.500%, due 25/06/2042	8,552	0.71
425 Fannie Mae Pool 'MA4287', 2.000%, due 01/03/2041	369	0.03	648 Fannie Mae REMICS, Series 2022 57, Class BC, 4.000%, due 25/09/2052	625	0.05
462 Fannie Mae Pool 'MA4342', 1.500%, due 01/05/2041	385	0.03	272 Fannie Mae-Aces, Series 2016 M11, Class AL, 2.944%, due 25/07/2039	248	0.02
687 Fannie Mae Pool 'MA4387', 2.000%, due 01/07/2041	595	0.05	15,160 Fannie Mae-Aces, Series 2019 M11, Class X1, 1.184%, due 25/06/2029 *	592	0.05
452 Fannie Mae Pool 'MA4447', 2.500%, due 01/10/2041	403	0.03	13,090 Fannie Mae-Aces, Series 2019 M13, Class X1, 0.948%, due 25/06/2034 *	470	0.04
1,263 Fannie Mae Pool 'MA4474', 2.000%, due 01/11/2041	1,091	0.09	37,090 Fannie Mae-Aces, Series 2019 M14, Class X1, 0.667%, due 25/06/2029 *	780	0.06
1,394 Fannie Mae Pool 'MA4500', 1.500%, due 01/12/2041	1,162	0.10	4,834 Fannie Mae-Aces, Series 2020 M11, Class IO, 1.892%, due 25/01/2029 *	290	0.02
2,017 Fannie Mae Pool 'MA4501', 2.000%, due 01/12/2041	1,739	0.14	33,509 Fannie Mae-Aces, Series 2020 M16, Class X1, 0.537%, due 25/04/2032 *	783	0.06
489 Fannie Mae Pool 'MA4540', 2.000%, due 01/02/2042	422	0.03	4,371 Fannie Mae-Aces, Series 2020 M24, Class X1, 1.701%, due 25/01/2037 *	381	0.03
19,617 Fannie Mae Pool 'MA4570', 2.000%, due 01/03/2042	16,935	1.40	13,965 Fannie Mae-Aces, Series 2020 M31, Class X2, 1.314%, due 25/12/2032 *	725	0.06
4,061 Fannie Mae Pool 'MA4587', 2.500%, due 01/04/2042	3,623	0.30	32 Freddie Mac Gold Pool 'A29586', 5.000%, due 01/01/2035	33	–
728 Fannie Mae REMICS, Series 2010 2, Class AI, 5.500%, due 25/02/2040	108	0.01	9 Freddie Mac Gold Pool 'A30703', 5.500%, due 01/12/2034	9	–
826 Fannie Mae REMICS, Series 2012 124, Class SD, 0.687%, due 25/11/2042 *	116	0.01	– Freddie Mac Gold Pool 'A84166', 6.500%, due 01/01/2039	–	–
1,161 Fannie Mae REMICS, Series 2012 22, Class SM, 1.037%, due 25/03/2042 *	153	0.01	– Freddie Mac Gold Pool 'C00556', 8.000%, due 01/10/2027	–	–
503 Fannie Mae REMICS, Series 2012 9, Class PT, 11.533%, due 25/07/2036 *	604	0.05	– Freddie Mac Gold Pool 'C01025', 8.000%, due 01/07/2030	–	–
633 Fannie Mae REMICS, Series 2013 9, Class BC, 6.500%, due 25/07/2042	677	0.06	– Freddie Mac Gold Pool 'C01051', 8.000%, due 01/09/2030	–	–
2,903 Fannie Mae REMICS, Series 2013 9, Class CB, 5.500%, due 25/04/2042	3,010	0.25	1 Freddie Mac Gold Pool 'C46047', 8.000%, due 01/12/2030	1	–
127 Fannie Mae REMICS, Series 2015 39, Class LZ, 3.000%, due 25/06/2045	114	0.01			
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			

<sup>^</sup> 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<sup>^</sup>

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value		
<b>Mortgage-Backed Securities — (continued)</b>							
3	Freddie Mac Gold Pool 'C55319', 8.000%, due 01/08/2031	3	–	64,634	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 162, Class X1, 0.570%, due 25/12/2033 *	2,025	0.17
–	Freddie Mac Gold Pool 'C57324', 8.000%, due 01/09/2031	–	–	4,780	Freddie Mac Non Gold Pool '841075', 3.268%, due 01/01/2049 *	4,600	0.38
1	Freddie Mac Gold Pool 'C91046', 6.500%, due 01/05/2027	1	–	2,168	Freddie Mac Non Gold Pool '841076', 3.006%, due 01/11/2048 *	2,088	0.17
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	–	–	419	Freddie Mac Non Gold Pool '841077', 2.919%, due 01/11/2047 *	416	0.03
–	Freddie Mac Gold Pool 'G00726', 8.000%, due 01/06/2027	–	–	747	Freddie Mac Non Gold Pool '841081', 3.098%, due 01/02/2050 *	730	0.06
–	Freddie Mac Gold Pool 'G00931', 8.000%, due 01/11/2026	–	–	83	Freddie Mac Pool 'QA5770', 3.000%, due 01/01/2050	76	0.01
23	Freddie Mac Gold Pool 'G04581', 6.500%, due 01/08/2038	23	–	269	Freddie Mac Pool 'QA7238', 3.500%, due 01/02/2050	251	0.02
1	Freddie Mac Gold Pool 'G04947', 6.500%, due 01/04/2038	1	–	2,722	Freddie Mac Pool 'QA7256', 3.000%, due 01/02/2050	2,459	0.20
3	Freddie Mac Gold Pool 'G06669', 6.500%, due 01/09/2039	4	–	109	Freddie Mac Pool 'QA9685', 3.000%, due 01/05/2050	99	0.01
83	Freddie Mac Gold Pool 'G07335', 7.000%, due 01/03/2039	89	0.01	166	Freddie Mac Pool 'QA9686', 3.000%, due 01/05/2050	151	0.01
192	Freddie Mac Gold Pool 'G07500', 6.500%, due 01/09/2039	199	0.02	405	Freddie Mac Pool 'QB5092', 2.500%, due 01/11/2050	353	0.03
789	Freddie Mac Gold Pool 'G08700', 4.500%, due 01/03/2046	784	0.06	284	Freddie Mac Pool 'QB5093', 2.500%, due 01/11/2050	247	0.02
121	Freddie Mac Gold Pool 'G16672', 3.000%, due 01/03/2033	117	0.01	70	Freddie Mac Pool 'QB8602', 2.000%, due 01/02/2051	59	0.01
1,049	Freddie Mac Gold Pool 'G60329', 5.500%, due 01/06/2040	1,078	0.09	129	Freddie Mac Pool 'QB8604', 2.000%, due 01/02/2051	108	0.01
3,156	Freddie Mac Gold Pool 'G60344', 4.000%, due 01/12/2045	3,074	0.25	170	Freddie Mac Pool 'QB8773', 2.000%, due 01/02/2051	54	–
4,444	Freddie Mac Gold Pool 'G61814', 3.500%, due 01/09/2048	4,160	0.34	68	Freddie Mac Pool 'QB8942', 2.000%, due 01/03/2051	57	–
7,723	Freddie Mac Gold Pool 'G67701', 3.000%, due 01/10/2046	7,047	0.58	209	Freddie Mac Pool 'QB9484', 2.000%, due 01/03/2051	175	0.01
1	Freddie Mac Gold Pool 'H00790', 5.500%, due 01/05/2037	1	–	140	Freddie Mac Pool 'QB9485', 2.000%, due 01/03/2051	118	0.01
41	Freddie Mac Gold Pool 'H02423', 5.500%, due 01/02/2038	41	–	75	Freddie Mac Pool 'QB9961', 2.000%, due 01/03/2051	63	0.01
1	Freddie Mac Gold Pool 'H09170', 5.500%, due 01/01/2038	1	–	60	Freddie Mac Pool 'QC0160', 2.000%, due 01/03/2051	50	–
251	Freddie Mac Gold Pool 'J39722', 3.000%, due 01/10/2033	241	0.02	72	Freddie Mac Pool 'QC0161', 2.000%, due 01/03/2051	60	0.01
155	Freddie Mac Gold Pool 'J39962', 3.000%, due 01/12/2033	149	0.01	73	Freddie Mac Pool 'QC0885', 2.000%, due 01/04/2051	62	0.01
151	Freddie Mac Gold Pool 'Q26702', 4.000%, due 01/06/2044	148	0.01	67	Freddie Mac Pool 'QC1164', 2.000%, due 01/04/2051	56	–
1,105	Freddie Mac Gold Pool 'U69040', 4.000%, due 01/05/2045	1,072	0.09	149	Freddie Mac Pool 'QC2044', 2.500%, due 01/05/2051	131	0.01
54	Freddie Mac Gold Pool 'U90316', 4.000%, due 01/10/2042	52	–	480	Freddie Mac Pool 'QC3242', 3.000%, due 01/06/2051	433	0.04
323	Freddie Mac Gold Pool 'U90378', 4.000%, due 01/11/2042	315	0.03	380	Freddie Mac Pool 'QC3690', 2.500%, due 01/07/2051	331	0.03
292	Freddie Mac Gold Pool 'U90436', 4.000%, due 01/11/2042	284	0.02	382	Freddie Mac Pool 'QC4689', 2.500%, due 01/08/2051	332	0.03
31	Freddie Mac Gold Pool 'U90598', 3.500%, due 01/12/2042	29	–	392	Freddie Mac Pool 'QC4690', 2.500%, due 01/08/2051	339	0.03
76	Freddie Mac Gold Pool 'U90608', 3.500%, due 01/12/2042	72	0.01	327	Freddie Mac Pool 'QC4818', 2.500%, due 01/08/2051	283	0.02
29	Freddie Mac Gold Pool 'U90768', 3.500%, due 01/01/2043	28	–	462	Freddie Mac Pool 'QC4824', 2.500%, due 01/08/2051	402	0.03
52	Freddie Mac Gold Pool 'U90778', 3.500%, due 01/01/2043	49	–	3,558	Freddie Mac Pool 'QC5830', 2.500%, due 01/08/2051	3,097	0.26
75	Freddie Mac Gold Pool 'U90794', 3.500%, due 01/01/2043	71	0.01	1,749	Freddie Mac Pool 'QC7411', 2.500%, due 01/09/2051	1,516	0.13
138	Freddie Mac Gold Pool 'U90828', 3.500%, due 01/02/2043	130	0.01	3,410	Freddie Mac Pool 'QC8573', 2.500%, due 01/10/2051	2,955	0.24
88	Freddie Mac Gold Pool 'U90879', 3.500%, due 01/02/2043	83	0.01	872	Freddie Mac Pool 'QD1347', 2.500%, due 01/11/2051	756	0.06
100	Freddie Mac Gold Pool 'U90903', 3.500%, due 01/02/2043	94	0.01	3,767	Freddie Mac Pool 'QD1596', 2.000%, due 01/12/2051	3,145	0.26
122	Freddie Mac Gold Pool 'U91027', 3.500%, due 01/02/2043	115	0.01	77	Freddie Mac Pool 'QD1954', 3.000%, due 01/11/2051	69	0.01
3,354	Freddie Mac Gold Pool 'U99124', 3.500%, due 01/03/2045	3,161	0.26	5,784	Freddie Mac Pool 'QD2419', 3.000%, due 01/12/2051	5,226	0.43
1,686	Freddie Mac Gold Pool 'U99135', 4.000%, due 01/02/2044	1,664	0.14	226	Freddie Mac Pool 'QD4146', 2.500%, due 01/01/2052	197	0.02
55,778	Freddie Mac Multifamily Structured Pass Through Certificates K065, Class X1, 0.799%, due 25/04/2027 *	857	0.07	500	Freddie Mac Pool 'QD5620', 2.000%, due 01/02/2052	415	0.03
84,792	Freddie Mac Multifamily Structured Pass Through Certificates K069, Class X1, 0.467%, due 25/09/2027 *	818	0.07	600	Freddie Mac Pool 'QD5628', 2.000%, due 01/02/2052	496	0.04
54,532	Freddie Mac Multifamily Structured Pass Through Certificates K079, Class XAM, 0.220%, due 25/06/2028 *	240	0.02	87	Freddie Mac Pool 'QD5827', 2.000%, due 01/02/2052	72	0.01
57,720	Freddie Mac Multifamily Structured Pass Through Certificates K081, Class XAM, 0.214%, due 25/08/2028 *	245	0.02	487	Freddie Mac Pool 'QD5961', 2.000%, due 01/02/2052	402	0.03
874	Freddie Mac Multifamily Structured Pass Through Certificates K091, Class X1, 0.706%, due 25/03/2029 *	20	–	3,085	Freddie Mac Pool 'QD6079', 2.500%, due 01/02/2052	2,683	0.22
8,241	Freddie Mac Multifamily Structured Pass Through Certificates K105, Class X1, 1.643%, due 25/01/2030 *	549	0.05	253	Freddie Mac Pool 'QD6142', 2.500%, due 01/02/2052	220	0.02
12,078	Freddie Mac Multifamily Structured Pass Through Certificates K110, Class X1, 1.811%, due 25/04/2030 *	891	0.07	164	Freddie Mac Pool 'QD6216', 3.000%, due 01/02/2052	146	0.01
5,947	Freddie Mac Multifamily Structured Pass Through Certificates K115, Class X1, 1.423%, due 25/06/2030 *	370	0.03	255	Freddie Mac Pool 'QD7365', 2.000%, due 01/02/2052	212	0.02
8,796	Freddie Mac Multifamily Structured Pass Through Certificates K116, Class X1, 1.524%, due 25/07/2030 *	576	0.05	1,890	Freddie Mac Pool 'QE8530', 5.500%, due 01/08/2052	1,940	0.16
980	Freddie Mac Multifamily Structured Pass Through Certificates K121, Class X1, 1.115%, due 25/10/2030 *	48	–	2,379	Freddie Mac Pool 'QE8532', 5.500%, due 01/08/2052	2,429	0.20
109,324	Freddie Mac Multifamily Structured Pass Through Certificates K123, Class X1, 0.861%, due 25/12/2030 *	4,170	0.34	4,967	Freddie Mac Pool 'QE8537', 5.000%, due 01/08/2052	4,941	0.41
3,578	Freddie Mac Multifamily Structured Pass Through Certificates K124, Class X1, 0.808%, due 25/12/2030 *	131	0.01	82	Freddie Mac Pool 'QF0921', 5.000%, due 01/09/2052	81	0.01
14,189	Freddie Mac Multifamily Structured Pass Through Certificates K132, Class X1, 0.608%, due 25/08/2031 *	414	0.03	1,919	Freddie Mac Pool 'QF3429', 5.500%, due 01/11/2052	1,962	0.16
63,966	Freddie Mac Multifamily Structured Pass Through Certificates K141, Class X1, 0.407%, due 25/02/2032 *	1,296	0.11	646	Freddie Mac Pool 'QF4924', 6.000%, due 01/12/2052	667	0.06
61,416	Freddie Mac Multifamily Structured Pass Through Certificates K142, Class X1, 0.403%, due 25/03/2032 *	1,202	0.10	146	Freddie Mac Pool 'QF6516', 6.500%, due 01/01/2053	150	0.01
85,177	Freddie Mac Multifamily Structured Pass Through Certificates K143, Class X1, 0.450%, due 25/04/2032 *	1,963	0.16	139	Freddie Mac Pool 'QF6690', 6.500%, due 01/01/2053	143	0.01
22,671	Freddie Mac Multifamily Structured Pass Through Certificates K148, Class X1, 0.391%, due 25/07/2032 *	437	0.04	167	Freddie Mac Pool 'QF8222', 6.500%, due 01/02/2053	172	0.01
28,453	Freddie Mac Multifamily Structured Pass Through Certificates KG06, Class X1, 0.627%, due 25/10/2031 *	859	0.07	180	Freddie Mac Pool 'QF8298', 6.500%, due 01/03/2053	187	0.02
4,161	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 1515, Class X1, 1.635%, due 25/02/2035 *	453	0.04	2,793	Freddie Mac Pool 'QF9586', 6.500%, due 01/03/2053	2,892	0.24
6,698	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 154, Class X1, 0.527%, due 25/01/2033 *	186	0.02	882	Freddie Mac Pool 'QG2834', 5.000%, due 01/04/2053	877	0.07
58,014	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 155, Class X1, 0.421%, due 25/04/2033 *	1,277	0.11	5,943	Freddie Mac Pool 'QI6769', 5.500%, due 01/05/2054	5,989	0.49
39,991	Freddie Mac Multifamily Structured Pass Through Certificates, Series K 160, Class X1, 0.383%, due 25/08/2033 *	779	0.06	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
				4,095	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

<sup>^</sup> 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<sup>^</sup>

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value		
<b>Mortgage-Backed Securities — (continued)</b>							
14,688	Freddie Mac Pool 'RB5138', 2.000%, due 01/12/2041	12,685	1.05	1,438	Freddie Mac REMICS 4882, Class S, 0.582%, due 15/05/2049 *	145	0.01
496	Freddie Mac Pool 'RB5145', 2.000%, due 01/02/2042	428	0.04	2,211	Freddie Mac REMICS 4921, Class SN, 0.587%, due 25/10/2049 *	305	0.03
9,835	Freddie Mac Pool 'SC0190', 2.500%, due 01/09/2041	8,807	0.73	1,126	Freddie Mac REMICS 4936, Class YZ, 2.500%, due 25/12/2049	955	0.08
1,462	Freddie Mac Pool 'SC0319', 2.000%, due 01/04/2042	1,262	0.10	1,164	Freddie Mac REMICS 4962, Class SP, 0.587%, due 25/03/2050 *	155	0.01
2,912	Freddie Mac Pool 'SC0399', 2.000%, due 01/05/2042	2,520	0.21	2,934	Freddie Mac REMICS 4988, Class AZ, 2.000%, due 25/07/2050	1,828	0.15
128	Freddie Mac Pool 'SD0247', 4.000%, due 01/07/2047	123	0.01	2,049	Freddie Mac REMICS 4995, Class IQ, 2.500%, due 25/07/2050	292	0.02
203	Freddie Mac Pool 'SD0422', 4.500%, due 01/07/2045	203	0.02	8,878	Freddie Mac REMICS 4995, Class QL, 2.500%, due 25/07/2050	1,293	0.11
130	Freddie Mac Pool 'SD0573', 2.000%, due 01/04/2051	109	0.01	4,529	Freddie Mac REMICS 5000, Class IB, 2.500%, due 25/07/2050	568	0.05
307	Freddie Mac Pool 'SD0618', 3.000%, due 01/02/2051	278	0.02	3,670	Freddie Mac REMICS 5000, Class IU, 2.500%, due 25/07/2050	604	0.05
4,211	Freddie Mac Pool 'SD0630', 4.000%, due 01/02/2050	4,064	0.34	1,526	Freddie Mac REMICS 5027, Class HI, 2.000%, due 25/10/2050	204	0.02
803	Freddie Mac Pool 'SD0849', 2.500%, due 01/01/2052	698	0.06	2,877	Freddie Mac REMICS 5038, Class PJ, 0.750%, due 25/10/2050	2,057	0.17
338	Freddie Mac Pool 'SD0952', 3.000%, due 01/04/2052	303	0.03	131	Freddie Mac REMICS 5040, Class IB, 2.500%, due 25/11/2050	19	–
1,343	Freddie Mac Pool 'SD1070', 3.500%, due 01/04/2052	1,247	0.10	9,863	Freddie Mac REMICS 5050, Class IE, 2.000%, due 25/12/2050	1,228	0.10
13,965	Freddie Mac Pool 'SD1143', 4.500%, due 01/09/2050	13,756	1.13	2,110	Freddie Mac REMICS 5058, Class IL, 2.500%, due 25/01/2051	363	0.03
1,571	Freddie Mac Pool 'SD1218', 4.000%, due 01/07/2049	1,506	0.12	946	Freddie Mac REMICS 5059, Class IB, 2.500%, due 25/01/2051	161	0.01
6,495	Freddie Mac Pool 'SD1463', 3.000%, due 01/12/2051	5,818	0.48	4,678	Freddie Mac REMICS 5070, Class NI, 2.000%, due 25/02/2051	648	0.05
4,054	Freddie Mac Pool 'SD1876', 5.500%, due 01/11/2052	4,101	0.34	8,424	Freddie Mac REMICS 5078, Class EI, 1.500%, due 25/01/2051	897	0.07
8,671	Freddie Mac Pool 'SD2245', 5.500%, due 01/12/2052	8,758	0.72	19,463	Freddie Mac REMICS 5085, Class IK, 2.500%, due 25/03/2051	3,207	0.26
6,294	Freddie Mac Pool 'SD2284', 6.000%, due 01/12/2052	6,446	0.53	9,920	Freddie Mac REMICS 5092, Class IU, 2.500%, due 25/02/2051	1,095	0.09
833	Freddie Mac Pool 'SD2981', 5.500%, due 01/05/2053	859	0.07	3,180	Freddie Mac REMICS 5113, Class NI, 2.500%, due 25/06/2051	419	0.03
356	Freddie Mac Pool 'SD2991', 2.500%, due 01/09/2051	310	0.03	2,341	Freddie Mac REMICS 5126, Class HC, 1.250%, due 25/11/2036	2,056	0.17
13,016	Freddie Mac Pool 'SD3243', 3.000%, due 01/12/2051	11,786	0.97	10,688	Freddie Mac REMICS 5134, Class KI, 2.500%, due 25/07/2048	1,468	0.12
3,777	Freddie Mac Pool 'SD3305', 1.500%, due 01/08/2051	2,965	0.24	10,038	Freddie Mac REMICS 5135, Class DI, 2.500%, due 25/05/2048	1,412	0.12
3,843	Freddie Mac Pool 'SD3382', 5.000%, due 01/06/2053	3,824	0.32	1,364	Freddie Mac REMICS 5149, Class NI, 2.500%, due 25/01/2051	199	0.02
1,665	Freddie Mac Pool 'SD3553', 6.000%, due 01/07/2053	1,697	0.14	8,796	Freddie Mac REMICS 5160, Class IU, 2.500%, due 25/11/2050	1,166	0.10
4,715	Freddie Mac Pool 'SD3637', 6.000%, due 01/08/2053	4,816	0.40	9,122	Freddie Mac REMICS 5162, Class DI, 2.500%, due 25/11/2051	1,155	0.10
175	Freddie Mac Pool 'SD3722', 5.000%, due 01/05/2053	176	0.01	7,700	Freddie Mac REMICS 5169, Class PW, 2.000%, due 25/09/2051	5,152	0.43
2,585	Freddie Mac Pool 'SD3900', 5.500%, due 01/08/2053	2,607	0.22	1,423	Freddie Mac REMICS 5173, Class LI, 2.500%, due 25/05/2050	225	0.02
937	Freddie Mac Pool 'SD4169', 6.500%, due 01/10/2053	969	0.08	1,534	Freddie Mac REMICS 5174, Class CJ, 2.000%, due 25/01/2050	1,317	0.11
283	Freddie Mac Pool 'SD5107', 6.000%, due 01/07/2041	297	0.02	7,200	Freddie Mac REMICS 5178, Class CY, 2.000%, due 25/01/2042	5,026	0.41
381	Freddie Mac Pool 'SD5179', 5.000%, due 01/12/2044	391	0.03	15,301	Freddie Mac REMICS 5179, Class GI, 2.500%, due 25/01/2052	2,626	0.22
14,042	Freddie Mac Pool 'SD5299', 6.000%, due 01/04/2054	14,368	1.19	8,518	Freddie Mac REMICS 5180, Class IP, 3.000%, due 25/01/2052	1,752	0.14
5,882	Freddie Mac Pool 'SD5385', 6.000%, due 01/02/2054	6,024	0.50	732	Freddie Mac REMICS 5190, Class GI, 2.500%, due 25/03/2048	99	0.01
12,419	Freddie Mac Pool 'SD5625', 6.500%, due 01/12/2053	12,869	1.06	5,055	Freddie Mac REMICS 5202, Class NI, 3.000%, due 25/08/2046	661	0.05
554	Freddie Mac Pool 'SD7509', 3.000%, due 01/11/2049	502	0.04	4,900	Freddie Mac REMICS 5209, Class EQ, 3.000%, due 25/04/2052	3,764	0.31
4,039	Freddie Mac Pool 'SD7523', 2.500%, due 01/08/2050	3,509	0.29	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
193	Freddie Mac Pool 'SD7525', 2.500%, due 01/10/2050	168	0.01	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
3,432	Freddie Mac Pool 'SD7526', 2.500%, due 01/10/2050	2,984	0.25	1,012	Freddie Mac Strips 312, Class S1, 0.482%, due 15/09/2043 *	137	0.01
611	Freddie Mac Pool 'SD7534', 2.500%, due 01/02/2051	532	0.04	3,864	Freddie Mac Strips 390, Class C17, 4.500%, due 15/11/2052	942	0.08
21,161	Freddie Mac Pool 'SD7548', 2.500%, due 01/11/2051	18,368	1.52	753	Freddie Mac Strips 400, Class C9, 2.000%, due 25/03/2052	103	0.01
10,523	Freddie Mac Pool 'SD8222', 4.000%, due 01/06/2052	9,987	0.82	10,757	Freddie Mac Strips 408, Class C37, 2.000%, due 25/03/2052	1,493	0.12
964	Freddie Mac Pool 'ZA2343', 3.500%, due 01/05/2034	938	0.08	–	Ginnie Mae I Pool '410304', 7.500%, due 15/12/2025	–	–
1,355	Freddie Mac Pool 'ZA2415', 3.000%, due 01/06/2036	1,284	0.11	–	Ginnie Mae I Pool '417463', 7.000%, due 15/09/2025	–	–
228	Freddie Mac Pool 'ZA5297', 4.000%, due 01/03/2048	219	0.02	–	Ginnie Mae I Pool '430208', 7.000%, due 15/09/2027	–	–
2,026	Freddie Mac Pool 'ZM1466', 3.500%, due 01/07/2046	1,897	0.16	–	Ginnie Mae I Pool '462669', 7.000%, due 15/04/2028	–	–
334	Freddie Mac Pool 'ZN0480', 3.500%, due 01/10/2042	315	0.03	–	Ginnie Mae I Pool '486470', 6.500%, due 15/08/2028	–	–
727	Freddie Mac Pool 'ZN0538', 3.500%, due 01/11/2042	685	0.06	–	Ginnie Mae I Pool '486516', 6.500%, due 15/09/2028	–	–
1,896	Freddie Mac Pool 'ZN0608', 3.500%, due 01/02/2043	1,785	0.15	–	Ginnie Mae I Pool '519569', 8.000%, due 15/05/2030	–	–
67	Freddie Mac Pool 'ZN0614', 3.500%, due 01/02/2043	63	0.01	19	Ginnie Mae I Pool '646044', 6.500%, due 15/10/2037	20	–
55	Freddie Mac Pool 'ZN0628', 3.500%, due 01/02/2043	52	–	1	Ginnie Mae I Pool '652203', 5.000%, due 15/03/2036	1	–
51	Freddie Mac Pool 'ZN2185', 4.500%, due 01/12/2048	50	–	2	Ginnie Mae I Pool '658182', 6.000%, due 15/11/2036	2	–
5	Freddie Mac Pool 'ZS1530', 5.500%, due 01/07/2037	5	–	1	Ginnie Mae I Pool '675375', 5.000%, due 15/05/2038	1	–
115	Freddie Mac Pool 'ZS3059', 5.500%, due 01/12/2038	118	0.01	1	Ginnie Mae I Pool '676940', 5.000%, due 15/04/2038	1	–
116	Freddie Mac Pool 'ZS8673', 3.000%, due 01/10/2032	112	0.01	4	Ginnie Mae I Pool '683926', 5.000%, due 15/02/2038	4	–
198	Freddie Mac Pool 'ZS9826', 3.000%, due 01/10/2046	180	0.01	5	Ginnie Mae I Pool '684334', 5.000%, due 15/02/2038	5	–
34	Freddie Mac Pool 'ZT0474', 4.500%, due 01/08/2048	34	–	2	Ginnie Mae I Pool '684754', 5.000%, due 15/04/2038	2	–
2,007	Freddie Mac Pool 'ZT1101', 3.000%, due 01/01/2043	1,854	0.15	1	Ginnie Mae I Pool '684848', 5.000%, due 15/04/2038	1	–
667	Freddie Mac Pool 'ZT1107', 3.500%, due 01/03/2043	628	0.05	2	Ginnie Mae I Pool '686062', 5.000%, due 15/05/2038	2	–
119	Freddie Mac Pool 'ZT1159', 3.500%, due 01/02/2044	112	0.01	38	Ginnie Mae I Pool '698086', 6.000%, due 15/04/2039	39	–
123	Freddie Mac Pool 'ZT1257', 3.000%, due 01/01/2046	113	0.01	8	Ginnie Mae I Pool '701501', 5.000%, due 15/12/2038	8	–
30	Freddie Mac Pool 'ZT1854', 4.500%, due 01/03/2049	30	–	224	Ginnie Mae I Pool '701947', 5.000%, due 15/06/2039	230	0.02
113	Freddie Mac Pool 'ZT1970', 3.500%, due 01/04/2033	111	0.01	104	Ginnie Mae I Pool '733600', 5.000%, due 15/04/2040	106	0.01
1,561	Freddie Mac Pool 'ZT2228', 3.500%, due 01/06/2049	1,456	0.12	224	Ginnie Mae I Pool '733627', 5.000%, due 15/05/2040	228	0.02
4,600	Freddie Mac REMICS 3810, Class WA, 5.328%, due 15/06/2040 *	4,688	0.39	1	Ginnie Mae I Pool '780732', 7.000%, due 15/03/2028	1	–
2,531	Freddie Mac REMICS 3998, Class DS, 1.032%, due 15/02/2042 *	350	0.03	–	Ginnie Mae I Pool '781001', 7.500%, due 15/03/2029	–	–
1,889	Freddie Mac REMICS 4134, Class IM, 3.500%, due 15/11/2042	322	0.03	37	Ginnie Mae I Pool '781590', 5.500%, due 15/04/2033	38	–
158	Freddie Mac REMICS 4280, Class AI, 3.000%, due 15/02/2028	1	–	257	Ginnie Mae I Pool '781994', 5.500%, due 15/11/2033	265	0.02
4,800	Freddie Mac REMICS 4377, Class UZ, 3.000%, due 15/08/2044	3,967	0.33	2	Ginnie Mae I Pool '782198', 6.000%, due 15/10/2037	2	–
87	Freddie Mac REMICS 4403, Class IG, 3.500%, due 15/07/2032	2	–	255	Ginnie Mae I Pool '784571', 3.500%, due 15/06/2048	243	0.02
1,259	Freddie Mac REMICS 4597, Class DA, 3.000%, due 15/12/2045	1,160	0.10	108	Ginnie Mae I Pool 'AA5649', 3.000%, due 15/09/2042	100	0.01
1,061	Freddie Mac REMICS 4715, Class JS, 0.682%, due 15/08/2047 *	153	0.01	133	Ginnie Mae I Pool 'AB2892', 3.000%, due 15/09/2042	124	0.01
206	Freddie Mac REMICS 4759, Class MI, 4.000%, due 15/09/2045	10	–	39	Ginnie Mae I Pool 'AB9108', 3.000%, due 15/10/2042	36	–
1,080	Freddie Mac REMICS 4808, Class SB, 0.732%, due 15/07/2048 *	130	0.01	212	Ginnie Mae I Pool 'AB9109', 3.000%, due 15/10/2042	194	0.02
170	Freddie Mac REMICS 4813, Class CJ, 3.000%, due 15/08/2048	150	0.01	181	Ginnie Mae I Pool 'AB9207', 3.000%, due 15/11/2042	166	0.01
1,309	Freddie Mac REMICS 4856, Class IO, 5.000%, due 15/01/2049	219	0.02	1,369	Ginnie Mae I Pool 'BS8462', 3.500%, due 15/06/2050	1,305	0.11
695	Freddie Mac REMICS 4870, Class ES, 0.532%, due 15/04/2049 *	98	0.01	6	Ginnie Mae II Pool '4040', 6.500%, due 20/10/2037	6	–

<sup>^</sup> 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<sup>^</sup>

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — (continued)</b>					
8	8	–	11,327	10,377	0.86
567	609	0.05	47	46	–
81	85	0.01	75	72	0.01
94	95	0.01	150	149	0.01
48	48	–	111	110	0.01
30	30	–	85	86	0.01
35	35	–	15	15	–
3	3	–	117	116	0.01
72	74	0.01	1,583	1,568	0.13
29	30	–	35	35	–
11	11	–	5,701	5,772	0.48
6	7	–	200	202	0.02
383	384	0.03	54	54	–
845	856	0.07	259	262	0.02
627	629	0.05	174	173	0.01
59	56	–	179	181	0.02
1,722	1,647	0.14	173	176	0.01
57	51	–	84	83	0.01
478	390	0.03	2,061	2,106	0.17
8,082	7,270	0.60	112	111	0.01
1,866	1,692	0.14	450	460	0.04
2,656	2,370	0.20	10	10	–
246	217	0.02	117	118	0.01
1,372	1,250	0.10	431	441	0.04
1,256	1,144	0.09	301	307	0.03
367	325	0.03	3,010	3,081	0.25
259	255	0.02	3,224	3,265	0.27
7,951	7,803	0.64	184	162	0.01
619	621	0.05	103	102	0.01
2,545	2,117	0.17	73	68	0.01
938	957	0.08	105	104	0.01
1,335	1,357	0.11	4,149	3,891	0.32
264	272	0.02	1,384	1,334	0.11
1,696	1,742	0.14	174	147	0.01
2,049	2,085	0.17	1,715	1,702	0.14
1,573	1,577	0.13	2,928	2,470	0.20
189	196	0.02	3,485	3,055	0.25
857	882	0.07	2,129	2,113	0.17
2,805	2,886	0.24	3,375	2,848	0.23
370	379	0.03	26,441	22,305	1.84
90	93	0.01	1,985	1,674	0.14
760	719	0.06	1,540	1,260	0.10
944	890	0.07	672	567	0.05
1,025	964	0.08	1,433	1,172	0.10
395	378	0.03	12,750	11,157	0.92
437	413	0.03	700	656	0.05
2,726	2,571	0.21	2,273	2,256	0.19
245	231	0.02	4,198	3,930	0.32
1,274	1,198	0.10	225	189	0.02
28	28	–	3,351	3,237	0.27
431	422	0.03	152	128	0.01
869	861	0.07	806	832	0.07
592	551	0.05	6,721	5,664	0.47
111	107	0.01	403	340	0.03
421	398	0.03	3,048	2,914	0.24
389	380	0.03	8,734	8,135	0.67
67	57	–	1,039	994	0.08
445	391	0.03	105	89	0.01
902	862	0.07	260	260	0.02
2,082	1,991	0.16	351	351	0.03
621	608	0.05	523	441	0.04
919	883	0.07	3,369	3,398	0.28
1,253	1,136	0.09	2,365	1,994	0.16
83	80	0.01	2,031	1,712	0.14
76	67	0.01	93	89	0.01
488	500	0.04	7,034	7,091	0.59
139	131	0.01	954	835	0.07
76	72	0.01	5,700	5,584	0.46
130	123	0.01	5,500	5,491	0.45
79	74	0.01	4,200	4,263	0.35
4,804	4,405	0.36	528	22	–
677	622	0.05	938	72	0.01
333	321	0.03	1,198	65	0.01
1,907	1,795	0.15	127	127	0.01
69	67	0.01	302	301	0.02
101	101	0.01			
137	139	0.01			
166	161	0.01			
153	148	0.01			

<sup>^</sup> 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<sup>^</sup>

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — (continued)</b>			3,777		
			Government National Mortgage Association, Series 2020 191, Class IX, 2.500%, due 20/12/2050	670	0.06
112		0.01	25,385		0.13
Government National Mortgage Association, Series 2010 H22, Class FE, 5.796%, due 20/05/2059 *	111		Government National Mortgage Association, Series 2020 29, Class JI, 0.932%, due 16/01/2060 *	1,521	
180		0.01	4,413		0.05
Government National Mortgage Association, Series 2010 H28, Class FE, 5.846%, due 20/12/2060 *	179		Government National Mortgage Association, Series 2020 36, Class GS, 0.650%, due 20/03/2050 *	626	
556		0.01	19,572		0.09
Government National Mortgage Association, Series 2011 146, Class KS, 0.647%, due 16/11/2041 *	72		Government National Mortgage Association, Series 2020 38, Class IO, 0.819%, due 16/04/2062 *	1,146	
761		0.01	452		0.01
Government National Mortgage Association, Series 2011 79, Class KS, 0.000%, due 20/05/2041 *	60		Government National Mortgage Association, Series 2020 47, Class MI, 3.500%, due 20/04/2050	82	
1,187		0.10	1,279		0.02
Government National Mortgage Association, Series 2012 H21, Class FA, 5.946%, due 20/07/2062 *	1,185		Government National Mortgage Association, Series 2020 47, Class NI, 3.500%, due 20/04/2050	233	
22,098		0.04	870		0.01
Government National Mortgage Association, Series 2013 72, Class IO, 0.568%, due 16/11/2047 *	448		Government National Mortgage Association, Series 2020 61, Class CI, 4.000%, due 20/03/2050	163	
8,426		0.08	749		0.01
Government National Mortgage Association, Series 2013 93, Class SA, 0.747%, due 16/06/2043 *	1,011		Government National Mortgage Association, Series 2020 85, Class CI, 3.500%, due 20/04/2050	127	
462		0.01	5,583		0.01
Government National Mortgage Association, Series 2014 118, Class HS, 0.750%, due 20/08/2044 *	65		Government National Mortgage Association, Series 2020 H08, Class BI, 0.079%, due 01/04/2070 *	180	
6,041		0.43	1,301		0.11
Government National Mortgage Association, Series 2014 118, Class ZD, 2.500%, due 16/08/2044	5,203		Government National Mortgage Association, Series 2020 H09, Class FL, 6.596%, due 20/05/2070 *	1,317	
749		0.01	144		0.01
Government National Mortgage Association, Series 2014 2, Class CI, 4.500%, due 20/01/2044	153		Government National Mortgage Association, Series 2020 H12, Class F, 5.946%, due 20/07/2070 *	143	
2,113		0.02	1,351		0.11
Government National Mortgage Association, Series 2014 60, Class SA, 0.647%, due 16/04/2044 *	254		Government National Mortgage Association, Series 2020 H13, Class FA, 5.896%, due 20/07/2070 *	1,329	
7,440		0.01	27,898		0.15
Government National Mortgage Association, Series 2015 136, Class IO, 0.372%, due 16/08/2055 *	102		Government National Mortgage Association, Series 2021 110, Class IO, 0.874%, due 16/11/2063 *	1,877	
3,263		0.05	683		0.04
Government National Mortgage Association, Series 2015 177, Class MI, 5.000%, due 20/10/2044	657		Government National Mortgage Association, Series 2021 119, Class HC, 1.000%, due 20/07/2051	524	
2,271		0.03	7,983		0.11
Government National Mortgage Association, Series 2015 20, Class PI, 3.500%, due 20/02/2045	372		Government National Mortgage Association, Series 2021 121, Class CI, 3.000%, due 20/07/2051	1,352	
1,670		0.12	2,451		0.17
Government National Mortgage Association, Series 2015 36, Class DY, 3.000%, due 20/03/2045	1,505		Government National Mortgage Association, Series 2021 135, Class A, 2.000%, due 20/08/2051	2,025	
26,339		0.07	1,207		0.08
Government National Mortgage Association, Series 2017 111, Class IO, 0.526%, due 16/02/2059 *	811		Government National Mortgage Association, Series 2021 14, Class AB, 1.340%, due 16/06/2063	932	
1,630		0.01	6,336		0.09
Government National Mortgage Association, Series 2017 19, Class SE, 0.697%, due 16/02/2047 *	178		Government National Mortgage Association, Series 2021 156, Class IE, 2.500%, due 20/09/2051	1,034	
3,275		0.05	12,319		0.15
Government National Mortgage Association, Series 2017 26, Class IQ, 5.000%, due 20/02/2040	641		Government National Mortgage Association, Series 2021 158, Class IN, 2.500%, due 20/09/2051	1,810	
6,775		0.01	3,438		0.02
Government National Mortgage Association, Series 2017 8, Class IO, 0.446%, due 16/08/2058 *	163		Government National Mortgage Association, Series 2021 180, Class IO, 0.913%, due 16/11/2063 *	243	
408		0.03	15,308		0.24
Government National Mortgage Association, Series 2017 H22, Class JF, 6.199%, due 20/10/2067 *	407		Government National Mortgage Association, Series 2021 191, Class NI, 3.000%, due 20/10/2051	2,892	
1,590		0.02	2,734		0.17
Government National Mortgage Association, Series 2018 125, Class HS, 0.800%, due 20/09/2048 *	189		Government National Mortgage Association, Series 2021 21, Class AH, 1.400%, due 16/06/2063	2,084	
2,430		0.02	6,860		0.10
Government National Mortgage Association, Series 2018 134, Class SM, 0.750%, due 20/10/2048 *	267		Government National Mortgage Association, Series 2021 216, Class NI, 3.000%, due 20/12/2051	1,268	
705		0.06	1,833		0.02
Government National Mortgage Association, Series 2018 168, Class PA, 4.000%, due 20/08/2048	677		Government National Mortgage Association, Series 2021 26, Class AI, 2.000%, due 20/02/2051	230	
595		0.04	839		0.07
Government National Mortgage Association, Series 2018 37, Class QA, 2.750%, due 20/03/2048	532		Government National Mortgage Association, Series 2021 29, Class AG, 5.000%, due 20/02/2051	843	
467		0.04	48,213		0.22
Government National Mortgage Association, Series 2018 H09, Class FE, 6.033%, due 20/06/2068 *	467		Government National Mortgage Association, Series 2021 37, Class IO, 0.802%, due 16/01/2061 *	2,722	
2,223		0.18	6,227		0.08
Government National Mortgage Association, Series 2018 H13, Class DF, 5.785%, due 20/07/2068 *	2,223		Government National Mortgage Association, Series 2021 46, Class NI, 2.500%, due 20/03/2051	980	
500		0.03	20,748		0.14
Government National Mortgage Association, Series 2019 128, Class AL, 2.500%, due 20/10/2049	362		Government National Mortgage Association, Series 2021 5, Class IO, 1.112%, due 16/01/2061 *	1,658	
515		0.04	28,938		0.15
Government National Mortgage Association, Series 2019 18, Class TP, 3.500%, due 20/02/2049	478		Government National Mortgage Association, Series 2021 60, Class IO, 0.826%, due 16/05/2063 *	1,765	
11,094		0.03	4,997		0.07
Government National Mortgage Association, Series 2019 85, Class LS, 0.000%, due 20/07/2049 *	302		Government National Mortgage Association, Series 2021 7, Class TI, 2.500%, due 16/01/2051	867	
60		0.01	30,014		0.13
Government National Mortgage Association, Series 2019 H01, Class FT, 5.846%, due 20/10/2068 *	60		Government National Mortgage Association, Series 2021 70, Class IO, 0.707%, due 16/04/2063 *	1,623	
260		0.02	558		0.05
Government National Mortgage Association, Series 2019 H08, Class FE, 6.096%, due 20/01/2069 *	259		Government National Mortgage Association, Series 2021 8, Class AQ, 5.000%, due 20/01/2051	567	
297		0.02	3,441		0.04
Government National Mortgage Association, Series 2019 H10, Class FB, 6.046%, due 20/06/2069 *	294		Government National Mortgage Association, Series 2021 9, Class MI, 2.500%, due 20/01/2051	475	
4,884		0.06	5,400		0.27
Government National Mortgage Association, Series 2020 116, Class GI, 2.500%, due 20/08/2050	699		Government National Mortgage Association, Series 2022 102, Class CB, 2.250%, due 16/06/2064 *	3,331	
1,682		0.02	1,100		0.08
Government National Mortgage Association, Series 2020 122, Class IM, 2.500%, due 20/08/2050	235		Government National Mortgage Association, Series 2022 139, Class AL, 4.000%, due 20/07/2051	1,014	
3,381		0.04	9,200		0.57
Government National Mortgage Association, Series 2020 123, Class EI, 2.500%, due 20/08/2050	496		Government National Mortgage Association, Series 2022 147, Class B, 2.200%, due 16/10/2063	6,909	
430		0.01	9,338		0.57
Government National Mortgage Association, Series 2020 129, Class IE, 2.500%, due 20/09/2050	59		Government National Mortgage Association, Series 2022 158, Class AL, 2.100%, due 16/08/2064	6,888	
148		–	4,474		0.02
Government National Mortgage Association, Series 2020 160, Class IH, 2.500%, due 20/10/2050	21		Government National Mortgage Association, Series 2022 3, Class IO, 0.640%, due 16/02/2061 *	213	
5,155		0.08	8,785		0.13
Government National Mortgage Association, Series 2020 160, Class QI, 2.500%, due 20/10/2050	911		Government National Mortgage Association, Series 2022 5, Class LI, 3.500%, due 20/01/2052	1,527	
214		–	1,511		0.02
Government National Mortgage Association, Series 2020 160, Class VI, 2.500%, due 20/10/2050	30		Government National Mortgage Association, Series 2022 50, Class NI, 3.000%, due 20/09/2048	222	
1,387		0.10	3,253		0.13
Government National Mortgage Association, Series 2020 17, Class EU, 2.500%, due 20/10/2049	1,220		Government National Mortgage Association, Series 2022 54, Class Z, 2.000%, due 16/10/2063 *	1,625	
4,082		0.04	38,324		0.14
Government National Mortgage Association, Series 2020 181, Class WI, 2.000%, due 20/12/2050	456		Government National Mortgage Association, Series 2022 55, Class IO, 0.566%, due 16/01/2063 *	1,688	
1,372		0.02			
Government National Mortgage Association, Series 2020 187, Class MI, 3.000%, due 20/12/2050	247				

<sup>^</sup> 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<sup>^</sup>

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

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — (continued)</b>			<b>Collective Investment Schemes — 4.38% (29 February 2024: 1.52%)</b>		
1,900			53,089 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)		
	1,630	0.13		53,089	4.38
1,300			<b>Total Collective Investment Schemes (Cost \$53,089)</b>		
	666	0.06		53,089	4.38
16,518			<b>Total Investments at fair value through profit or loss (Cost \$1,292,338)</b>		
	708	0.06		1,250,524	103.14
6,473			<b>Futures — 0.00% (29 February 2024: 0.03%)</b>		
	4,585	0.38	Unrealised appreciation of contracts (see below)		
6,597				3	–
	5,273	0.44	<b>Total Financial Assets at fair value through profit or loss</b>		
5,997				1,250,527	103.14
	347	0.03	<b>Futures — (0.03%) (29 February 2024: (0.02%))</b>		
1,362			Unrealised depreciation of contracts (see below)		
	1,012	0.08		(387)	(0.03)
2,120			<b>Total Financial Liabilities at fair value through profit or loss</b>		
	2,026	0.17		(387)	(0.03)
1,032			<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>		
	1,022	0.09		1,250,140	103.11
1,885			<b>Liabilities in Excess of Other Assets</b>		
	1,818	0.15		(37,698)	(3.11)
1,127			<b>Total Net Assets</b>		
	1,118	0.09		\$1,212,442	100.00
2,105			– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.		
	2,094	0.17	144A Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold, in transactions exempt from registration, to qualified institutional buyers. As at 31 August 2024, these securities amounted to \$33,601,000 or 2.77% of net assets.		
900			* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.		
	883	0.07	± Securities purchased on a to-be-announced basis.		
1,249			<b>ABBREVIATIONS:</b>		
	1,074	0.09	REMIC – Real Estate Mortgage Investment Conduit.		
<b>Total Mortgage-Backed Securities (Cost \$1,197,845)</b>	<b>1,156,776</b>	<b>95.41</b>	TBA – To Be Announced.		
<b>Corporate Bonds and Notes — 0.17% (29 February 2024: 0.17%)</b>			<b>Analysis of Total Assets</b>		
<b>United States — 0.17% (29 February 2024: 0.17%)</b>					
2,000			Transferable securities admitted to an official exchange listing or traded on a regulated market		
	2,032	0.17	Collective investment schemes		
<b>Total Corporate Bonds and Notes (Cost \$2,036)</b>	<b>2,032</b>	<b>0.17</b>	Financial derivative instruments		
<b>Government Bonds and Notes — 1.72% (29 February 2024: 1.03%)</b>			Other assets		
<b>United States — 1.72% (29 February 2024: 1.03%)</b>			<b>Total Assets</b>		
17,210			100.00		
60					
4,320					
	20,837	1.72			
<b>Total Government Bonds and Notes (Cost \$20,991)</b>	<b>20,837</b>	<b>1.72</b>			

## 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	112	\$ 12,719	\$ (68)
U.S. 10 Year Ultra Note December 2024	131	15,384	(120)
U.S. 2 Year Note (CBT) December 2024	319	66,208	3
U.S. 5 Year Note (CBT) December 2024	221	24,177	(72)
U.S. Long Bond (CBT) December 2024	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)

<sup>^</sup> 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	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Government Bonds and Notes — 96.87% (29 February 2024: 85.07%)</b>			<b>Collective Investment Schemes — 1.98% (29 February 2024: 1.79%)</b>		
<b>Australia — 2.38% (29 February 2024: 4.00%)</b>			2,344 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)		
AUD 2,230	Australia Government Bond, Series 159, 0.250%, due 21/11/2024	1,496 1.26		2,344	1.98
AUD 1,920	Australia Government Bond, Series 170, 4.250%, due 21/06/2034	1,330 1.12		2,344	1.98
		2,826 2.38			
<b>Colombia — 2.71% (29 February 2024: 4.45%)</b>			<b>Total Collective Investment Schemes (Cost \$2,344)</b>		
COP 15,310,000	Colombian TES, Series B, 9.250%, due 28/05/2042	3,218 2.71		2,344	1.98
<b>Mexico — 4.30% (29 February 2024: 9.02%)</b>			<b>Total Investments at fair value through profit or loss (Cost \$116,554)</b>		
MXN 40,200	Mexican Bonos, Series M, 7.750%, due 13/11/2042	1,648 1.39		117,301	98.85
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			
<b>New Zealand — 1.54% (29 February 2024: 1.37%)</b>			<b>Forward Foreign Currency Contracts — 1.28% (29 February 2024: 0.59%)</b>		
NZD 2,370	New Zealand Government Bond, Series 0534, 4.250%, due 15/05/2034	1,479 1.24		1,520	1.28
NZD 800	New Zealand Government Bond, Series 0551, 2.750%, due 15/05/2051	352 0.30			
		1,831 1.54			
<b>United Kingdom — 12.78% (29 February 2024: 6.64%)</b>			<b>Futures — 0.00% (29 February 2024: 0.00%)</b>		
GBP 7,320	United Kingdom Gilt, 3.250%, due 31/01/2033	9,152 7.71		2	–
GBP 9,160	United Kingdom Gilt, 1.250%, due 31/07/2051	6,012 5.07			
		15,164 12.78			
<b>United States — 73.16% (29 February 2024: 39.84%)</b>			<b>Total Financial Assets at fair value through profit or loss</b>		
16,100	United States Treasury Floating Rate Note, 5.214%, due 31/10/2025 *	16,092 13.56		118,823	100.13
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 15/08/2052	3,685 3.11			
		86,812 73.16			
<b>Total Government Bonds and Notes (Cost \$114,210)</b>					
		114,957 96.87			
			<b>Other Assets in Excess of Liabilities</b>		
			760 0.64		
			<b>Total Net Assets</b>		
			\$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
<b>Total Assets</b>	<b>100.00</b>

## 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
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

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)	
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<sup>^</sup>

Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — 23.45% (29 February 2024: 23.66%)</b>					
1,236 Fannie Mae Pool 'MA4785', 5.000%, due 01/10/2052	1,228	0.87	19,330 United States Treasury Floating Rate Note, 5.194%, due 30/04/2026 *	19,303	13.65
2,273 Fannie Mae Pool 'MA4841', 5.000%, due 01/12/2052	2,263	1.60	17,080 United States Treasury Note/Bond, 4.375%, due 15/05/2034	17,703	12.51
2,373 Fannie Mae Pool 'MA4842', 5.500%, due 01/12/2052	2,396	1.69		61,153	43.23
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	<b>Total Government Bonds and Notes (Cost \$88,162)</b>	87,269	61.69
1,890 Freddie Mac Pool 'SD8257', 4.500%, due 01/10/2052	1,841	1.30	<b>Collective Investment Schemes — 4.39% (29 February 2024: 5.53%)</b>		
1,146 Freddie Mac Pool 'SD8267', 5.000%, due 01/11/2052	1,140	0.81	6,204 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	6,204	4.39
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	<b>Total Collective Investment Schemes (Cost \$6,204)</b>	6,204	4.39
2,444 Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	2,464	1.74	<b>Total Investments at fair value through profit or loss (Cost \$138,775)</b>	138,118	97.64
3,860 Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	3,892	2.75	<b>Forward Foreign Currency Contracts — 4.49% (29 February 2024: 2.08%)</b>		
1,577 Ginnie Mae II Pool 'MA8947', 5.000%, due 20/06/2053	1,576	1.11	Unrealised appreciation of contracts (see below)	6,359	4.49
2,114 Ginnie Mae II Pool 'MA8948', 5.500%, due 20/06/2053	2,129	1.51	<b>Total Financial Assets at fair value through profit or loss</b>	144,477	102.13
1,653 Ginnie Mae II Pool 'MA9106', 5.500%, due 20/08/2053	1,665	1.18	<b>Forward Foreign Currency Contracts — (2.86%) (29 February 2024: (2.69%))</b>		
4,243 Ginnie Mae II Pool 'MA9171', 5.500%, due 20/09/2053	4,273	3.02	Unrealised depreciation of contracts (see below)	(4,047)	(2.86)
<b>Total Mortgage-Backed Securities (Cost \$32,970)</b>	33,175	23.45	<b>Futures — (0.02%) (29 February 2024: (0.03%))</b>		
<b>Corporate Bonds and Notes — 8.11% (29 February 2024: 7.72%)</b>					
<b>Australia — 2.28% (29 February 2024: 2.21%)</b>					
3,220 Commonwealth Bank of Australia, 144A, 6.112%, due 14/03/2025 *	3,229	2.28	Unrealised depreciation of contracts (see below)	(32)	(0.02)
<b>Mexico — 1.12% (29 February 2024: 1.01%)</b>					
2,320 Petroleos Mexicanos, 6.950%, due 28/01/2060	1,586	1.12	<b>Total Financial Liabilities at fair value through profit or loss</b>	(4,079)	(2.88)
<b>United States — 4.71% (29 February 2024: 4.50%)</b>					
2,880 General Motors Financial Co Inc, 5.400%, due 06/04/2026	2,907	2.06	<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>	140,398	99.25
1,015 Jabil Inc, 3.000%, due 15/01/2031	894	0.63	<b>Other Assets in Excess of Liabilities</b>	1,061	0.75
2,850 Toyota Motor Credit Corp, 4.450%, due 18/05/2026	2,854	2.02	<b>Total Net Assets</b>	\$141,459	100.00
<b>Total Corporate Bonds and Notes (Cost \$11,439)</b>	11,470	8.11	– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.		
<b>Government Bonds and Notes — 61.69% (29 February 2024: 63.28%)</b>					
<b>Brazil — 4.66% (29 February 2024: 3.61%)</b>					
BRL 41,390 Brazil Notas do Tesouro Nacional Serie F, Series NTN F, 10.000%, due 01/01/2033	6,589	4.66	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.		
<b>Colombia — 6.27% (29 February 2024: 6.98%)</b>					
COP 15,280,000 Colombian TES, Series B, 9.250%, due 28/05/2042	3,212	2.27	* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.		
COP 34,420,000 Colombian TES, Series B, 7.250%, due 26/10/2050	5,665	4.00	<b>ABBREVIATIONS:</b>		
	8,877	6.27	BRL – Brazilian Real		
<b>Mexico — 4.26% (29 February 2024: 6.01%)</b>					
MXN 147,000 Mexican Bonos, Series M, 8.000%, due 31/07/2053	6,030	4.26	COP – Colombia Peso		
<b>South Africa — 3.27% (29 February 2024: 3.55%)</b>					
ZAR 103,100 Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	4,620	3.27	MXN – Mexican Peso		
<b>United States — 43.23% (29 February 2024: 38.17%)</b>					
2,370 United States Treasury Floating Rate Note, 5.169%, due 31/07/2025 *	2,368	1.67	ZAR – South Africa Rand		
21,790 United States Treasury Floating Rate Note, 5.214%, due 31/10/2025 *	21,779	15.40			

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

<sup>^</sup> 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<sup>^</sup>

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)

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

# FTGF Brandywine Global High Yield Fund<sup>^</sup>

## Portfolio of Investments as at 31 August 2024

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

<sup>^</sup> 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<sup>^</sup>

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
<b>Total Assets</b>	<b>100.00</b>

## 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)

<sup>^</sup> 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	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — 13.87% (29 February 2024: 13.23%)</b>			<b>United Kingdom — 9.28% (29 February 2024: 10.11%)</b>		
950 Fannie Mae Pool 'MA4733', 4.500%, due 01/09/2052	925	0.48	GBP 27,310 United Kingdom Gilt, 1.250%, due 31/07/2051	17,926	9.28
1,424 Fannie Mae Pool 'MA4785', 5.000%, due 01/10/2052	1,415	0.73	<b>United States — 31.43% (29 February 2024: 35.49%)</b>		
3,090 Fannie Mae Pool 'MA4841', 5.000%, due 01/12/2052	3,077	1.59	12,340 United States Treasury Floating Rate Note, 5.214%, due 31/10/2025 *	12,334	6.39
3,454 Fannie Mae Pool 'MA4842', 5.500%, due 01/12/2052	3,488	1.81	5,100 United States Treasury Floating Rate Note, 5.194%, due 30/04/2026 *	5,093	2.64
1,388 Freddie Mac Pool 'RA7790', 5.000%, due 01/08/2052	1,380	0.71	31,140 United States Treasury Note/Bond, 2.250%, due 15/02/2052	20,959	10.85
1,757 Freddie Mac Pool 'SD8257', 4.500%, due 01/10/2052	1,711	0.89	10,420 United States Treasury Note/Bond, 3.000%, due 15/08/2052	8,269	4.28
1,720 Freddie Mac Pool 'SD8267', 5.000%, due 01/11/2052	1,710	0.89	8,530 United States Treasury Note/Bond, 4.125%, due 15/08/2053	8,379	4.34
4,177 Freddie Mac Pool 'SD8277', 5.500%, due 01/12/2052	4,208	2.18	5,640 United States Treasury Note/Bond, 4.250%, due 15/02/2054	5,663	2.93
8,358 Ginnie Mae II Pool 'MA8348', 5.000%, due 20/10/2052	8,362	4.33	<b>Total Government Bonds and Notes (Cost \$154,956)</b>		
508 Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	512	0.26	152,680 79.07		
<b>Total Mortgage-Backed Securities (Cost \$26,411)</b>	<b>26,788</b>	<b>13.87</b>	<b>Collective Investment Schemes — 2.95% (29 February 2024: 1.73%)</b>		
<b>Corporate Bonds and Notes — 1.10% (29 February 2024: 0.95%)</b>			5,698 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)		
<b>Mexico — 1.10% (29 February 2024: 0.95%)</b>			5,698 2.95		
3,110 Petroleos Mexicanos, 6.950%, due 28/01/2060	2,126	1.10	<b>Total Collective Investment Schemes (Cost \$5,698)</b>		
<b>Total Corporate Bonds and Notes (Cost \$1,989)</b>	<b>2,126</b>	<b>1.10</b>	187,292 96.99		
<b>Government Bonds and Notes — 79.07% (29 February 2024: 84.27%)</b>			<b>Total Investments at fair value through profit or loss (Cost \$189,054)</b>		
<b>Australia — 8.55% (29 February 2024: 4.48%)</b>			<b>Forward Foreign Currency Contracts — 3.27% (29 February 2024: 0.45%)</b>		
AUD 24,600 Australia Government Bond, Series 159, 0.250%, due 21/11/2024	16,503	8.55	Unrealised appreciation of contracts (see below)		
<b>Brazil — 2.01% (29 February 2024: 3.87%)</b>			6,311 3.27		
BRL 11,340 Brazil Notas do Tesouro Nacional Serie F, Series NTN, 10.000%, due 01/01/2031	1,833	0.95	<b>Total Financial Assets at fair value through profit or loss</b>		
BRL 12,820 Brazil Notas do Tesouro Nacional Serie F, Series NTN, 10.000%, due 01/01/2033	2,041	1.06	193,603 100.26		
	3,874	2.01	<b>Forward Foreign Currency Contracts — (1.30%) (29 February 2024: (1.85%))</b>		
<b>China — 1.25% (29 February 2024: 0.00%)</b>			Unrealised depreciation of contracts (see below)		
CNY 15,100 China Government Bond, Series INBK, 3.000%, due 15/10/2053	2,412	1.25	(2,513) (1.30)		
<b>Colombia — 5.47% (29 February 2024: 6.19%)</b>			<b>Total Financial Liabilities at fair value through profit or loss</b>		
COP 13,210,000 Colombian TES, Series B, 7.000%, due 26/03/2031	2,774	1.44	(2,513) (1.30)		
COP 31,870,000 Colombian TES, Series B, 9.250%, due 28/05/2042	6,699	3.47	<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>		
COP 6,640,000 Colombian TES, Series B, 7.250%, due 26/10/2050	1,093	0.56	191,090 98.96		
	10,566	5.47	<b>Other Assets in Excess of Liabilities</b>		
<b>Germany — 8.46% (29 February 2024: 4.57%)</b>			2,011 1.04		
EUR 14,800 German Treasury Bill, zero coupon, due 18/09/2024	16,336	8.46	<b>Total Net Assets</b>		
<b>Mexico — 7.04% (29 February 2024: 10.06%)</b>			\$193,101 100.00		
MXN 31,900 Mexican Bonos, Series M, 8.500%, due 18/11/2038	1,448	0.75	– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.		
MXN 104,400 Mexican Bonos, Series M, 7.750%, due 13/11/2042	4,279	2.22	* Variable rate security. The interest rate shown reflects the rate in effect at 31 August 2024.		
MXN 72,900 Mexican Bonos, Series M, 8.000%, due 07/11/2047	3,021	1.56	<b>ABBREVIATIONS:</b>		
MXN 117,900 Mexican Bonos, Series M, 8.000%, due 31/07/2053	4,837	2.51	AUD – Australian Dollar		
	13,585	7.04	BRL – Brazilian Real		
<b>New Zealand — 2.91% (29 February 2024: 0.76%)</b>			CNY – Chinese Renminbi		
NZD 6,750 New Zealand Government Bond, Series 0425, 2.750%, due 15/04/2025	4,168	2.16	COP – Colombia Peso		
NZD 3,290 New Zealand Government Bond, Series 0551, 2.750%, due 15/05/2051	1,447	0.75	EUR – Euro		
	5,615	2.91	GBP – British Pound		
<b>South Africa — 2.67% (29 February 2024: 4.34%)</b>			MXN – Mexican Peso		
ZAR 75,460 Republic of South Africa Government Bond, Series R214, 6.500%, due 28/02/2041	2,787	1.44	NZD – New Zealand Dollar		
ZAR 53,100 Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	2,379	1.23	ZAR – South Africa Rand		
	5,166	2.67	<b>Analysis of Total Assets</b>		
			Transferable securities admitted to an official exchange listing or traded on a regulated market		
			Collective investment schemes		
			Financial derivative instruments		
			Other assets		
			<b>Total Assets</b>		
			100.00		

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

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	
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	

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-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
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

# FTGF Brandywine Global Income Optimiser Fund

## Portfolio of Investments as at 31 August 2024

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

The accompanying notes are an integral part of the Financial Statements



# FTGF Brandywine Global Income Optimiser Fund

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

Face Value (000's)		Value (000's) \$	% of Net Asset Value	Face Value (000's)		Value (000's) \$	% of Net Asset Value		
<b>Corporate Bonds and Notes — (continued)</b>									
<b>Panama — 0.34% (29 February 2024: 0.28%)</b>									
	4,295	AES Panama Generation Holdings SRL, 4.375%, due 31/05/2030	3,848	0.34	5,951	MicroStrategy Inc, 144A, 6.125%, due 15/06/2028	5,830	0.51	
<b>Supranational — 0.50% (29 February 2024: 7.02%)</b>									
MXN	61,000	International Bank for Reconstruction & Development, 4.250%, due 22/01/2026	2,873	0.25	8,958	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd, 144A, 6.500%, due 20/06/2027	9,047	0.79	
BRL	17,100	International Bank for Reconstruction & Development, 5.000%, due 22/01/2026	2,839	0.25	11,720	Mohegan Tribal Gaming Authority, 144A, 8.000%, due 01/02/2026	11,373	1.00	
			5,712	0.50	19,080	New Fortress Energy Inc, 144A, 6.750%, due 15/09/2025	18,618	1.63	
<b>Switzerland — 0.04% (29 February 2024: 0.30%)</b>									
	410	UBS Group AG, 144A, 6.537%, due 12/08/2033 *	445	0.04	9,920	New Fortress Energy Inc, 144A, 6.500%, due 30/09/2026	8,595	0.75	
<b>United Kingdom — 1.01% (29 February 2024: 1.08%)</b>									
	7,640	Connect Finco SARL / Connect US Finco LLC, 144A, 6.750%, due 01/10/2026	7,585	0.67	2,640	New Fortress Energy Inc, 144A, 8.750%, due 15/03/2029	2,215	0.19	
GBP	1,075	Nationwide Building Society, 5.750%, Perpetual *	1,360	0.12	2,270	Permian Resources Operating LLC, 144A, 8.000%, due 15/04/2027	2,346	0.21	
	2,900	Vmed O2 UK Financing I Plc, 144A, 4.750%, due 15/07/2031	2,548	0.22	2,260	Permian Resources Operating LLC, 144A, 6.250%, due 01/02/2033	2,319	0.20	
			11,493	1.01	5,720	Plains All American Pipeline LP / PAA Finance Corp, 5.700%, due 15/09/2034	5,852	0.51	
<b>United States — 39.28% (29 February 2024: 27.52%)</b>									
	3,820	Aethon United BR LP / Aethon United Finance Corp, 144A, 8.250%, due 15/02/2026	3,876	0.34	2,530	PNC Financial Services Group Inc/The, Series S, 5.000%, Perpetual *	2,488	0.22	
	7,770	Affinity Interactive, 144A, 6.875%, due 15/12/2027	6,666	0.58	7,640	PRA Group Inc, 144A, 5.000%, due 01/10/2029	6,898	0.60	
	5,207	Air Lease Corp, Series C, 4.125%, Perpetual *	4,762	0.42	3,805	Prime Healthcare Services Inc, 144A, 9.375%, due 01/09/2029	3,839	0.34	
	7,042	Aircastle Ltd, 144A, 5.250%, Perpetual *	6,936	0.61	70	Regal Rexnord Corp, 6.300%, due 15/02/2030	74	0.01	
	280	Allegiant Travel Co, 144A, 7.250%, due 15/08/2027	266	0.02	1,710	Regal Rexnord Corp, 6.400%, due 15/04/2033	1,816	0.16	
	6,465	Ally Financial Inc, Series B, 4.700%, Perpetual *	5,896	0.52	2,410	Sabre GLBL Inc, 144A, 11.250%, due 15/12/2027	2,443	0.21	
	8,105	Ally Financial Inc, Series C, 4.700%, Perpetual *	6,768	0.59	3,785	SM Energy Co, 6.625%, due 15/01/2027	3,804	0.33	
	2,800	AmeriTex HoldCo Intermediate LLC, 144A, 10.250%, due 15/10/2028	2,982	0.26	3,460	Star Parent Inc, 144A, 9.000%, due 01/10/2030	3,698	0.32	
	1,890	Ares Capital Corp, 3.250%, due 15/07/2025	1,858	0.16	2,940	Starwood Property Trust Inc, 144A, 7.250%, due 01/04/2029	3,064	0.27	
	2,740	Ares Capital Corp, 2.875%, due 15/06/2028	2,504	0.22	6,234	Synchrony Bank, 5.625%, due 23/08/2027	6,325	0.55	
	8,375	Bain Capital Specialty Finance Inc, 2.950%, due 10/03/2026	8,056	0.71	200	Synchrony Financial, 4.875%, due 13/06/2025	199	0.02	
	1,790	Bank of America Corp, Series X, 6.250%, Perpetual *	1,792	0.16	7,455	Synchrony Financial, 7.250%, due 02/02/2033	7,693	0.67	
	1,840	Bank of America Corp, Series Z, 6.500%, Perpetual *	1,843	0.16	5,259	Uber Technologies Inc, 144A, 8.000%, due 01/11/2026	5,280	0.46	
	200	Blackstone Secured Lending Fund, 3.625%, due 15/01/2026	195	0.02	4,880	Uber Technologies Inc, 144A, 7.500%, due 15/09/2027	4,980	0.44	
	2,765	Blackstone Secured Lending Fund, 2.850%, due 30/09/2028	2,506	0.22	9,440	United Wholesale Mortgage LLC, 144A, 5.750%, due 15/06/2027	9,412	0.82	
	1,160	Blue Owl Capital Corp, 4.000%, due 30/03/2025	1,149	0.10	4,080	Univision Communications Inc, 144A, 6.625%, due 01/06/2027	4,042	0.35	
	4,450	Blue Owl Capital Corp, 2.625%, due 15/01/2027	4,183	0.37	12,315	Venture Global LNG Inc, 144A, 8.125%, due 01/06/2028	12,906	1.13	
	5,515	Blue Owl Credit Income Corp, 3.125%, due 23/09/2026	5,235	0.46	3,420	Venture Global LNG Inc, 144A, 7.000%, due 15/01/2030	3,499	0.31	
	2,550	Blue Owl Credit Income Corp, 7.750%, due 16/09/2027	2,686	0.24	8,250	Viasat Inc, 144A, 5.625%, due 15/04/2027	7,837	0.69	
	4,275	Blue Owl Technology Finance Corp, 144A, 4.750%, due 15/12/2025	4,193	0.37	60	VICI Properties LP / VICI Note Co Inc, 144A, 4.625%, due 15/06/2025	60	-	
	11,676	Blue Owl Technology Finance Corp, 144A, 3.750%, due 17/06/2026	11,153	0.98	7,500	Viking Cruises Ltd, 144A, 6.250%, due 15/05/2025	7,507	0.66	
	5,450	California Resources Corp, 144A, 8.250%, due 15/06/2029	5,626	0.49	8,370	Walgreens Boots Alliance Inc, 8.125%, due 15/08/2029	8,392	0.74	
	6,270	Cargo Aircraft Management Inc, 144A, 4.750%, due 01/02/2028	6,013	0.53	3,660	Walgreens Boots Alliance Inc, 3.200%, due 15/04/2030	2,949	0.26	
	16,009	Charles Schwab Corp/The, Series I, 4.000%, Perpetual *	15,079	1.32			448,282	39.28	
	5,130	Civitas Resources Inc, 144A, 8.375%, due 01/07/2028	5,415	0.47	<b>Zambia — 0.80% (29 February 2024: 1.57%)</b>				
	8,830	Cleveland-Cliffs Inc, 144A, 7.000%, due 15/03/2032	8,879	0.78	9,230	First Quantum Minerals Ltd, 144A, 6.875%, due 15/10/2027	9,163	0.80	
	4,125	Cogent Communications Group Inc / Cogent Communications Finance Inc, 144A, 7.000%, due 15/06/2027	4,177	0.37	<b>Total Corporate Bonds and Notes (Cost \$730,057)</b>				
	7,225	Consolidated Communications Inc, 144A, 5.000%, due 01/10/2028	6,341	0.56			719,140	63.02	
	10,105	Credit Acceptance Corp, 6.625%, due 15/03/2026	10,100	0.88	<b>Government Bonds and Notes — 12.74% (29 February 2024: 23.78%)</b>				
	360	Credit Acceptance Corp, 144A, 9.250%, due 15/12/2028	387	0.03	<b>Colombia — 0.93% (29 February 2024: 6.00%)</b>				
	28,352	DISH Network Corp, 3.375%, due 15/08/2026	17,864	1.57	<b>COP 50,620,000 Colombian TES, Series B, 7.000%, due 26/03/2031</b>				
	2,242	Embeckta Corp, 144A, 5.000%, due 15/02/2030	2,024	0.18			10,629	0.93	
	7,940	Energy Transfer LP, 5.600%, due 01/09/2034	8,178	0.72	<b>Mexico — 4.05% (29 February 2024: 5.51%)</b>				
	5,225	Energy Transfer LP, Series H, 6.500%, Perpetual *	5,197	0.46	MXN	736,300	Mexican Bonos, Series M, 7.500%, due 26/05/2033	32,563	2.86
	3,060	Enova International Inc, 144A, 9.125%, due 01/08/2029	3,109	0.27	MXN	331,800	Mexican Bonos, Series M, 8.000%, due 31/07/2053	13,611	1.19
	2,795	Enviri Corp, 144A, 5.750%, due 31/07/2027	2,730	0.24			46,174	4.05	
	8,280	Fortress Transportation and Infrastructure Investors LLC, 144A, 5.500%, due 01/05/2028	8,234	0.72	<b>Panama — 2.13% (29 February 2024: 0.00%)</b>				
	7,630	Freedom Mortgage Corp, 144A, 7.625%, due 01/05/2026	7,669	0.67	21,030	Panama Government International Bond, 3.870%, due 23/07/2060	12,847	1.12	
	5,435	FS KKR Capital Corp, 3.125%, due 12/10/2028	4,878	0.43	16,840	Panama Government International Bond, 4.500%, due 19/01/2063	11,510	1.01	
	7,830	Golub Capital BDC Inc, 2.500%, due 24/08/2026	7,376	0.65			24,357	2.13	
	6,645	Golub Capital BDC Inc, 2.050%, due 15/02/2027	6,120	0.54	<b>Spain — 3.01% (29 February 2024: 3.04%)</b>				
	13,773	Graham Packaging Co Inc, 144A, 7.125%, due 15/08/2028	13,622	1.19	EUR	45,150	Spain Government Bond, 144A, 1.900%, due 31/10/2052	34,357	3.01
	2,595	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 11.000%, due 15/04/2029	2,643	0.23	<b>United Kingdom — 2.62% (29 February 2024: 5.87%)</b>				
	7,139	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 144A, 11.000%, due 15/04/2029	7,272	0.64	GBP	25,940	United Kingdom Gilt, 3.750%, due 22/10/2053	29,880	2.62
	5,387	IRB Holding Corp, 144A, 7.000%, due 15/06/2025	5,393	0.47	<b>Total Government Bonds and Notes (Cost \$149,047)</b>				
	8,270	Jane Street Group / JSG Finance Inc, 144A, 7.125%, due 30/04/2031	8,692	0.76	<b>Loan Notes — 0.69% (29 February 2024: 0.47%)</b>				
	1,350	Kraken Oil & Gas Partners LLC, 144A, 7.625%, due 15/08/2029	1,393	0.12	6,000	Altice France S.A., 0.000%, due 31/08/2028 *	4,580	0.40	
	1,025	Liberty Interactive LLC, 8.250%, due 01/02/2030	516	0.04	3,292	Star Parent Inc, 9.085%, due 19/09/2030 *	3,279	0.29	
	12,840	Main Street Capital Corp, 3.000%, due 14/07/2026	12,249	1.07	<b>Total Loan Notes (Cost \$7,854)</b>				
	206	MasTec Inc, 144A, 4.500%, due 15/08/2028	201	0.02	<b>Collective Investment Schemes — 7.57% (29 February 2024: 1.78%)</b>				
					86,419	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	86,419	7.57	
					<b>Total Collective Investment Schemes (Cost \$86,419)</b>				
							86,419	7.57	
					<b>Total Investments at fair value through profit or loss (Cost \$1,136,252)</b>				
							1,123,827	98.49	
					<b>Forward Foreign Currency Contracts — 1.29% (29 February 2024: 0.53%)</b>				
					Unrealised appreciation of contracts (see below)		14,681	1.29	
					<b>Futures — 0.00% (29 February 2024: 0.00%)</b>				
					Unrealised appreciation of contracts (see below)		31	-	
					<b>Total Financial Assets at fair value through profit or loss</b>				
							1,138,539	99.78	

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
<b>Credit Default Swaps — (0.02%) (29 February 2024: (0.18%))</b>		
Unrealised depreciation of contracts (see below)	(272)	(0.02)
<b>Forward Foreign Currency Contracts — (0.78%) (29 February 2024: (0.41%))</b>		
Unrealised depreciation of contracts (see below)	(8,900)	(0.78)
<b>Futures — (0.09%) (29 February 2024: (0.02%))</b>		
Unrealised depreciation of contracts (see below)	(1,019)	(0.09)
<b>Total Financial Liabilities at fair value through profit or loss</b>	<b>(10,191)</b>	<b>(0.89)</b>
<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>	<b>1,128,348</b>	<b>98.89</b>
<b>Other Assets in Excess of Liabilities</b>	<b>12,752</b>	<b>1.11</b>
<b>Total Net Assets</b>	<b>\$1,141,100</b>	<b>100.00</b>

– 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
<b>Total Assets</b>	<b>100.00</b>

## 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)
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

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 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)

# FTGF Brandywine Global Credit Opportunities Fund<sup>^</sup>

Portfolio of Investments as at 31 August 2024

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

<sup>^</sup> 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<sup>^</sup>

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
<b>Total Assets</b>	<b>100.00</b>

## 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)

<sup>^</sup> 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<sup>^</sup>

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

## 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
<b>Total Assets</b>	<b>100.00</b>

## 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)

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

# FTGF Brandywine Global – US Fixed Income Fund<sup>^</sup>

Portfolio of Investments as at 31 August 2024

Face Value (000's)	Value (000's) \$	% of Net Asset Value	Face Value (000's)	Value (000's) \$	% of Net Asset Value
<b>Mortgage-Backed Securities — 39.60% (29 February 2024: 42.78%)</b>			<b>Collective Investment Schemes — 2.10% (29 February 2024: 3.28%)</b>		
1,159 Fannie Mae Pool 'MA4626', 4.000%, due 01/06/2052	1,101	3.00	770 Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	770	2.10
1,117 Fannie Mae Pool 'MA4733', 4.500%, due 01/09/2052	1,088	2.96	<b>Total Collective Investment Schemes (Cost \$770)</b>	<b>770</b>	<b>2.10</b>
1,151 Fannie Mae Pool 'MA4783', 4.000%, due 01/10/2052	1,093	2.98	<b>Total Investments at fair value through profit or loss (Cost \$35,221)</b>	<b>36,287</b>	<b>98.75</b>
1,250 Fannie Mae Pool 'MA4806', 5.000%, due 01/11/2052	1,245	3.39	<b>Total Financial Assets at fair value through profit or loss</b>	<b>36,287</b>	<b>98.75</b>
610 Fannie Mae Pool 'MA4869', 5.500%, due 01/01/2053	614	1.67	<b>Futures — (0.12%) (29 February 2024: 0.00%)</b>		
157 Freddie Mac Pool 'SD8277', 5.500%, due 01/12/2052	158	0.43	Unrealised depreciation of contracts (see below)	(45)	(0.12)
781 Ginnie Mae II Pool 'MA8647', 5.000%, due 20/02/2053	780	2.12	<b>Total Financial Liabilities at fair value through profit or loss</b>	<b>(45)</b>	<b>(0.12)</b>
437 Ginnie Mae II Pool 'MA8648', 5.500%, due 20/02/2053	441	1.20	<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>	<b>36,242</b>	<b>98.63</b>
1,044 Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	1,052	2.86	<b>Other Assets in Excess of Liabilities</b>	<b>504</b>	<b>1.37</b>
475 Ginnie Mae II Pool 'MA8947', 5.000%, due 20/06/2053	475	1.29	<b>Total Net Assets</b>	<b>\$36,746</b>	<b>100.00</b>
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			
<b>Total Mortgage-Backed Securities (Cost \$14,144)</b>	<b>14,552</b>	<b>39.60</b>			
<b>Corporate Bonds and Notes — 2.84% (29 February 2024: 5.55%)</b>			<b>Analysis of Total Assets</b>		
<b>United States — 2.84% (29 February 2024: 5.55%)</b>					<b>% of Total Assets</b>
70 Devon Energy Corp, 7.875%, due 30/09/2031	81	0.22	Transferable securities admitted to an official exchange listing or traded on a regulated market		96.21
300 Golub Capital BDC Inc, 2.500%, due 24/08/2026	283	0.77	Collective investment schemes		2.09
680 Toyota Motor Credit Corp, 4.450%, due 18/05/2026	681	1.85	Other assets		1.70
	<b>1,045</b>	<b>2.84</b>	<b>Total Assets</b>		<b>100.00</b>
<b>Total Corporate Bonds and Notes (Cost \$1,023)</b>	<b>1,045</b>	<b>2.84</b>			
<b>Government Bonds and Notes — 54.21% (29 February 2024: 45.16%)</b>					
<b>United States — 54.21% (29 February 2024: 45.16%)</b>					
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			
	<b>19,920</b>	<b>54.21</b>			
<b>Total Government Bonds and Notes (Cost \$19,284)</b>	<b>19,920</b>	<b>54.21</b>			

– 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.

## 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	33	\$ 3,875	\$ (27)
U.S. 5 Year Note (CBT) December 2024	65	7,111	(12)
U.S. Ultra Bond (CBT) December 2024	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)

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements



# FTGF ClearBridge US Value Fund

Portfolio of Investments as at 31 August 2024

Shares (000's)	Value (000's) \$	% of Net Asset Value	Shares (000's)	Value (000's) \$	% of Net Asset Value
<b>Common Stock — 97.26% (29 February 2024: 96.91%)</b>			<b>Internet — 3.65% (29 February 2024: 5.60%)</b>		
<b>Banks — 6.65% (29 February 2024: 6.31%)</b>			58 Meta Platforms Inc 'A'		
1,088 Bank of America Corp	44,338	2.96	332 Uber Technologies Inc	24,227	1.62
1,752 First Horizon Corp	29,051	1.94		54,719	3.65
51 Goldman Sachs Group Inc/The	26,138	1.75	<b>Machinery – Construction &amp; Mining — 1.56% (29 February 2024: 0.00%)</b>		
	99,527	6.65	116 GE Vernova Inc		
<b>Beverages — 1.10% (29 February 2024: 1.22%)</b>			Machinery – Diversified — 1.14% (29 February 2024: 1.87%)		
68 Constellation Brands Inc 'A'	16,409	1.10	343 Flowserve Corp		
<b>Biotechnology — 5.66% (29 February 2024: 4.75%)</b>			Mining — 1.72% (29 February 2024: 2.17%)		
40 Argenx SE ADR	20,572	1.37	582 Freeport-McMoRan Inc		
74 Biogen Inc	15,123	1.01	Miscellaneous Manufacturing — 1.69% (29 February 2024: 1.90%)		
289 Corvea Inc	16,560	1.11	EUR 134 Siemens AG		
411 Gilead Sciences Inc	32,446	2.17	Oil & Gas — 7.01% (29 February 2024: 7.51%)		
	84,701	5.66	754 EQT Corp		
<b>Building Materials — 1.04% (29 February 2024: 0.00%)</b>			209 Hess Corp		
214 Johnson Controls International plc	15,569	1.04	704 Noble Corp Plc		
<b>Chemicals — 1.87% (29 February 2024: 1.70%)</b>			348 TotalEnergies SE ADR		
273 Eastman Chemical Co	27,992	1.87	104,959		
<b>Coal — 1.76% (29 February 2024: 1.02%)</b>			Oil & Gas Services — 1.61% (29 February 2024: 1.42%)		
551 Teck Resources Ltd	26,395	1.76	685 Baker Hughes Co 'A'		
<b>Commercial Services — 4.25% (29 February 2024: 2.11%)</b>			Packaging & Containers — 0.63% (29 February 2024: 0.00%)		
385 Block Inc	25,427	1.70	180 Silgan Holdings Inc		
127 Global Payments Inc	14,102	0.94	9,397		
332 PayPal Holdings Inc	24,066	1.61	Pharmaceuticals — 7.12% (29 February 2024: 6.75%)		
	63,595	4.25	130 AbbVie Inc		
<b>Computers — 1.14% (29 February 2024: 0.00%)</b>			298 Johnson & Johnson		
171 Seagate Technology Holdings Plc	17,005	1.14	120 Novo Nordisk A/S ADR		
<b>Cosmetics &amp; Personal Care — 0.76% (29 February 2024: 1.10%)</b>			EUR 83 UCB SA		
1,211 Coty Inc	11,366	0.76	106,624		
<b>Distribution &amp; Wholesale — 2.31% (29 February 2024: 1.41%)</b>			Pipelines — 0.79% (29 February 2024: 0.83%)		
JPY 1,151 Marubeni Corp	19,835	1.32	296 Enbridge Inc		
89 WESCO International Inc	14,750	0.99	Real Estate — 0.70% (29 February 2024: 0.77%)		
	34,585	2.31	140 Howard Hughes Holdings Inc		
<b>Diversified Financial Services — 4.30% (29 February 2024: 5.19%)</b>			Retail — 1.06% (29 February 2024: 1.13%)		
172 Apollo Global Management Inc	19,962	1.33	104 Target Corp		
196 Capital One Financial Corp	28,799	1.92	Semiconductors — 4.16% (29 February 2024: 3.77%)		
317 OneMain Holdings Inc	15,685	1.05	280 Marvell Technology Inc		
	64,446	4.30	266 Micron Technology Inc		
<b>Electric — 8.59% (29 February 2024: 8.30%)</b>			140 Skyworks Solutions Inc		
1,535 AES Corp/The	26,311	1.76	62,330		
143 Constellation Energy Corp	28,106	1.88	Software — 3.99% (29 February 2024: 5.75%)		
963 PG&E Corp	18,964	1.26	206 Fiserv Inc		
867 PPL Corp	27,654	1.84	169 Oracle Corp		
324 Vistra Corp	27,658	1.85	59,818		
	128,693	8.59	Transportation — 2.57% (29 February 2024: 4.68%)		
<b>Electronics — 0.77% (29 February 2024: 1.19%)</b>			177 Canadian Pacific Kansas City Ltd		
123 Atkore Inc	11,444	0.77	93 Union Pacific Corp		
<b>Energy — 1.71% (29 February 2024: 1.74%)</b>			38,541		
225 ConocoPhillips	25,645	1.71	2,57		
<b>Energy – Alternate Sources — 0.80% (29 February 2024: 0.71%)</b>			<b>Total Common Stock (Cost \$1,259,444)</b>		
653 Fluence Energy Inc	11,989	0.80	1,456,744		
<b>Environmental Control — 1.55% (29 February 2024: 1.25%)</b>			Real Estate Investment Trusts — 1.84% (29 February 2024: 1.75%)		
95 Clean Harbors Inc	23,230	1.55	REITs — 1.84% (29 February 2024: 1.75%)		
<b>Food — 3.25% (29 February 2024: 2.08%)</b>			123 American Tower Corp		
190 Lamb Weston Holdings Inc	11,768	0.79	27,610		
223 Nestle SA ADR	23,832	1.59	<b>Total Real Estate Investment Trusts (Cost \$23,426)</b>		
175 Performance Food Group Co	13,082	0.87	27,610		
	48,682	3.25	<b>Total Investments at fair value through profit or loss (Cost \$1,282,870)</b>		
<b>Healthcare-Services — 3.25% (29 February 2024: 1.11%)</b>			Forward Foreign Currency Contracts — 0.09% (29 February 2024: 0.05%)		
52 ICON Plc	16,760	1.12	Unrealised appreciation of contracts (see below)		
54 UnitedHealth Group Inc	31,972	2.13	1,386		
	48,732	3.25	<b>Total Financial Assets at fair value through profit or loss</b>		
<b>Insurance — 7.10% (29 February 2024: 7.89%)</b>			Forward Foreign Currency Contracts — 0.00% (29 February 2024: 0.00%)		
401 American International Group Inc	30,908	2.07	Unrealised depreciation of contracts (see below)		
964 Corebridge Financial Inc	28,486	1.90	(1)		
62 Everest Group Ltd	24,421	1.63	<b>Total Financial Liabilities at fair value through profit or loss</b>		
885 MGIC Investment Corp	22,506	1.50	(1)		
	106,321	7.10	<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>		
			1,485,739		
			99.19		
			<b>Other Assets in Excess of Liabilities</b>		
			12,081		
			0.81		
			<b>Total Net Assets</b>		
			\$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%.

# 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
<b>Total Assets</b>	<b>100.00</b>

## 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

# FTGF ClearBridge US Appreciation Fund

Portfolio of Investments as at 31 August 2024

Shares (000's)	Value (000's) \$	% of Net Asset Value	Shares (000's)	Value (000's) \$	% of Net Asset Value
<b>Common Stock — 99.15% (29 February 2024: 98.28%)</b>			<b>Media — 1.81% (29 February 2024: 1.67%)</b>		
<b>Banks — 6.41% (29 February 2024: 5.08%)</b>			44 Comcast Corp 1,743 0.90		
91 Bank of America Corp	3,727	1.92	20 Walt Disney Co/The 1,764 0.91		
25 JPMorgan Chase & Co	5,621	2.90	3,507 1.81		
65 US Bancorp	3,086	1.59	<b>Oil &amp; Gas — 0.82% (29 February 2024: 1.16%)</b>		
	12,434	6.41	14 ConocoPhillips 1,591 0.82		
<b>Beverages — 2.07% (29 February 2024: 2.29%)</b>			<b>Packaging &amp; Containers — 0.90% (29 February 2024: 0.67%)</b>		
31 Coca-Cola Co/The	2,219	1.14	19 Crown Holdings Inc 1,741 0.90		
10 PepsiCo Inc	1,793	0.93	<b>Pharmaceuticals — 8.10% (29 February 2024: 9.39%)</b>		
	4,012	2.07	14 AbbVie Inc 2,843 1.46		
<b>Building Materials — 0.85% (29 February 2024: 1.03%)</b>			5 Eli Lilly & Co 4,926 2.54		
7 Vulcan Materials Co	1,649	0.85	21 Johnson & Johnson 3,454 1.78		
<b>Chemicals — 3.47% (29 February 2024: 3.50%)</b>			38 Merck & Co Inc 4,498 2.32		
8 Ecolab Inc	2,019	1.04	15,721 8.10		
4 Linde Plc	1,792	0.92	<b>Pipelines — 0.89% (29 February 2024: 0.70%)</b>		
12 PPG Industries Inc	1,494	0.77	80 Kinder Morgan Inc 1,731 0.89		
4 Sherwin-Williams Co/The	1,442	0.74	<b>Retail — 5.37% (29 February 2024: 5.30%)</b>		
	6,747	3.47	1 Costco Wholesale Corp 1,015 0.52		
<b>Commercial Services — 1.89% (29 February 2024: 1.72%)</b>			3 Home Depot Inc/The 982 0.51		
13 Automatic Data Processing Inc	3,680	1.89	5 Target Corp 798 0.41		
<b>Computers — 5.97% (29 February 2024: 5.17%)</b>			40 TJX Cos Inc/The 4,737 2.44		
51 Apple Inc	11,586	5.97	37 Walmart Inc 2,884 1.49		
<b>Cosmetics &amp; Personal Care — 1.36% (29 February 2024: 1.39%)</b>			10,416 5.37		
15 Procter & Gamble Co/The	2,636	1.36	<b>Semiconductors — 7.37% (29 February 2024: 5.32%)</b>		
<b>Diversified Financial Services — 4.50% (29 February 2024: 5.03%)</b>			3 ASML Holding NV 2,669 1.37		
5 CME Group Inc	979	0.50	10 Broadcom Inc 1,628 0.84		
15 Intercontinental Exchange Inc	2,494	1.29	17 Marvell Technology Inc 1,331 0.69		
19 Visa Inc 'A'	5,257	2.71	73 NVIDIA Corp 8,670 4.47		
	8,730	4.50	14,298 7.37		
<b>Electric — 1.60% (29 February 2024 — 1.06%)</b>			<b>Software — 12.18% (29 February 2024: 12.46%)</b>		
13 NextEra Energy Inc	1,041	0.54	6 Adobe Inc 3,272 1.69		
25 Sempra	2,067	1.06	38 Microsoft Corp 15,934 8.21		
	3,108	1.60	22 Oracle Corp 3,087 1.59		
<b>Electrical Components &amp; Equipment — 3.02% (29 February 2024: 2.74%)</b>			3 Synopsys Inc 1,350 0.69		
10 Eaton Corp Plc	3,100	1.60	23,643 12.18		
26 Emerson Electric Co	2,767	1.42	<b>Telecommunications — 1.70% (29 February 2024: 1.42%)</b>		
	5,867	3.02	6 Arista Networks Inc 2,182 1.12		
<b>Electronics — 1.98% (29 February 2024: 2.09%)</b>			6 T-Mobile US Inc 1,123 0.58		
18 Honeywell International Inc	3,839	1.98	3,305 1.70		
<b>Environmental Control — 1.76% (29 February 2024: 1.89%)</b>			<b>Transportation — 1.21% (29 February 2024: 2.32%)</b>		
16 Waste Management Inc	3,412	1.76	13 Canadian Pacific Kansas City Ltd 1,117 0.57		
<b>Food — 1.16% (29 February 2024: 1.16%)</b>			5 Union Pacific Corp 1,240 0.64		
3 McCormick & Co Inc/MD	265	0.14	2,357 1.21		
16 Mondelez International Inc	1,128	0.58	<b>Total Common Stock (Cost \$129,977)</b> 192,441 99.15		
8 Nestle SA ADR	856	0.44	<b>Real Estate Investment Trusts — 1.14% (29 February 2024: 1.12%)</b>		
	2,249	1.16	<b>REITs — 1.14% (29 February 2024: 1.12%)</b>		
<b>Healthcare-Products — 2.88% (29 February 2024: 2.79%)</b>			10 American Tower Corp 2,214 1.14		
8 Stryker Corp	2,745	1.41	<b>Total Real Estate Investment Trusts (Cost \$2,056)</b> 2,214 1.14		
5 Thermo Fisher Scientific Inc	2,855	1.47	<b>Total Financial Assets at fair value through profit or loss</b> 194,655 100.29		
	5,600	2.88	<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b> 194,655 100.29		
<b>Healthcare-Services — 2.86% (29 February 2024: 1.96%)</b>			<b>Liabilities in Excess of Other Assets</b> (564) (0.29)		
5 ICON Plc	1,462	0.75	<b>Total Net Assets</b> \$194,091 100.00		
7 UnitedHealth Group Inc	4,089	2.11			
	5,551	2.86			
<b>Insurance — 6.59% (29 February 2024: 8.08%)</b>			— Amounts designated as “—” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.		
— Berkshire Hathaway Inc	7,136	3.68	<b>ABBREVIATIONS:</b>		
7 Progressive Corp/The	1,751	0.90	ADR — American Depositary Receipt.		
17 Travelers Cos Inc/The	3,907	2.01			
	12,794	6.59			
<b>Internet — 10.43% (29 February 2024: 10.89%)</b>			<b>Analysis of Total Assets</b>		
14 Alphabet Inc	2,381	1.23	Transferable securities admitted to an official exchange listing or traded on a regulated market 98.94		
23 Alphabet Inc 'A'	3,785	1.95	Other assets 1.06		
46 Amazon.com Inc	8,125	4.19	<b>Total Assets</b> 100.00		
8 Meta Platforms Inc 'A'	4,026	2.07			
3 Netflix Inc	1,920	0.99			
	20,237	10.43			

The accompanying notes are an integral part of the Financial Statements

# FTGF ClearBridge US Large Cap Growth Fund

Portfolio of Investments as at 31 August 2024

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

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

#### ABBREVIATIONS:

ADR — American Depositary Receipt.

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

#### Schedule of Forward Foreign Currency Contracts

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

The accompanying notes are an integral part of the Financial Statements

# FTGF ClearBridge US Aggressive Growth Fund

Portfolio of Investments as at 31 August 2024

Shares (000's)	Value (000's) \$	% of Net Asset Value	Shares (000's)	Value (000's) \$	% of Net Asset Value
<b>Common Stock — 99.26% (29 February 2024: 98.91%)</b>			<b>Mining — 2.54% (29 February 2024: 1.94%)</b>		
<b>Biotechnology — 10.79% (29 February 2024: 12.44%)</b>			106 Freeport-McMoRan Inc		
9 Biogen Inc	1,787	0.96		4,707	2.54
29 Ionis Pharmaceuticals Inc	1,384	0.75	<b>Pharmaceuticals: 1.08% (29 February 2024: 2.15%)</b>		
41 Ultragenyx Pharmaceutical Inc	2,352	1.27	10 AbbVie Inc		
29 Vertex Pharmaceuticals Inc	14,490	7.81		2,005	1.08
	20,013	10.79	<b>Retail — 6.27% (29 February 2024: 3.57%)</b>		
<b>Building Materials — 3.66% (29 February 2024: 2.53%)</b>			26 Starbucks Corp		
10 Builders FirstSource Inc	1,723	0.93		2,410	1.30
70 Johnson Controls International plc	5,065	2.73		6,389	3.44
	6,788	3.66		2,837	1.53
<b>Commercial Services — 2.40% (29 February 2024: 1.79%)</b>			11 Tractor Supply Co		
4 Cintas Corp	3,541	1.91		11,636	6.27
6 Paylocity Holding Corp	906	0.49	<b>Semiconductors — 7.90% (29 February 2024: 9.12%)</b>		
	4,447	2.40	87 Broadcom Inc		
<b>Computers — 9.68% (29 February 2024: 11.88%)</b>			57 Wolfspeed Inc		
13 Accenture Plc 'A'	4,543	2.45		14,099	7.60
36 CrowdStrike Holdings Inc	9,942	5.36		558	0.30
15 Seagate Technology Holdings Plc	1,478	0.80	<b>Software — 17.24% (29 February 2024: 18.15%)</b>		
30 Western Digital Corp	1,992	1.07	42 Autodesk Inc		
	17,955	9.68		10,766	5.80
<b>Cosmetics &amp; Personal Care — 1.40% (29 February 2024: 0.25%)</b>			31 DocuSign Inc 'A'		
17 elf Beauty Inc	2,605	1.40		1,836	0.99
<b>Distribution &amp; Wholesale — 2.18% (29 February 2024: 1.08%)</b>			43 Doximity Inc		
4 WW Grainger Inc	4,034	2.18		1,581	0.85
<b>Diversified Financial Services — 1.77% (29 February 2024: 0.74%)</b>			14 HubSpot Inc		
10 Ares Management Corp 'A'	1,420	0.77		6,847	3.69
21 Cohen & Steers Inc	1,861	1.00		5 MongoDB Inc 'A'	
	3,281	1.77		1,368	0.74
<b>Electronics — 5.55% (29 February 2024: 5.22%)</b>			3 MSCI Inc 'A'		
67 TE Connectivity Ltd	10,297	5.55		4,873	2.63
<b>Entertainment — 4.64% (29 February 2024: 4.05%)</b>			26 Snowflake Inc		
53 Madison Square Garden Entertainment Corp 'A'	2,228	1.20		2,963	1.60
30 Madison Square Garden Sports Corp	6,381	3.44		31,975	17.24
	8,609	4.64	<b>Telecommunications — 0.00% (29 February 2024: 0.00%)</b>		
<b>Environmental Control — 0.65% (29 February 2024: 0.00%)</b>			24 GCI Liberty, Inc. Escrow ∞		
5 Clean Harbors Inc	1,204	0.65		—	—
<b>Healthcare-Products — 2.50% (29 February 2024: 1.07%)</b>			<b>Transportation — 1.76% (29 February 2024: 0.15%)</b>		
4 IDEXX Laboratories Inc	1,877	1.01	17 Old Dominion Freight Line Inc		
14 Insulet Corp	2,751	1.49		3,257	1.76
	4,628	2.50	<b>Total Common Stock (Cost \$125,062)</b>		
<b>Healthcare-Services — 5.25% (29 February 2024: 7.81%)</b>			<b>Total Investments at fair value through profit or loss (Cost \$125,062)</b>		
9 Charles River Laboratories International Inc	1,755	0.95		184,100	99.26
14 UnitedHealth Group Inc	7,980	4.30	<b>Forward Foreign Currency Contracts — 0.07% (29 February 2024: 0.00%)</b>		
	9,735	5.25	Unrealised appreciation of contracts (see below)		
<b>Home Furnishings — 1.00% (29 February 2024: 1.48%)</b>			134		
26 Dolby Laboratories Inc 'A'	1,849	1.00	0.07		
<b>Internet — 6.19% (29 February 2024: 6.61%)</b>			<b>Total Financial Assets at fair value through profit or loss</b>		
34 Airbnb Inc	4,004	2.16		184,234	99.33
13 Etsy Inc	735	0.40	<b>Forward Foreign Currency Contracts — 0.00% (29 February 2024: 0.01%)</b>		
141 Pinterest Inc	4,508	2.43	Unrealised depreciation of contracts (see below)		
30 Shopify Inc 'A'	2,236	1.20		(1)	—
	11,483	6.19	<b>Total Financial Liabilities at fair value through profit or loss</b>		
<b>Machinery — Construction &amp; Mining: 1.84% (29 February 2024: 0.00%)</b>			(1)		
41 Vertiv Holdings Co 'A'	3,420	1.84	<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>		
<b>Media — 2.97% (29 February 2024: 5.38%)</b>			184,233		
46 Comcast Corp	1,830	0.99	<b>Other Assets in Excess of Liabilities</b>		
47 Liberty Media Corp-Liberty Formula One 'C'	3,685	1.98		1,241	0.67
	5,515	2.97	<b>Total Net Assets</b>		
				\$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
<b>Total Assets</b>	<b>100.00</b>

# FTGF ClearBridge US Aggressive Growth 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	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
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

# FTGF ClearBridge Tactical Dividend Income Fund

Portfolio of Investments as at 31 August 2024

Shares (000's)	Value (000's) \$	% of Net Asset Value	Shares (000's)	Value (000's) \$	% of Net Asset Value
<b>Common Stock — 78.52% (29 February 2024: 78.82%)</b>			<b>Private Equity — 2.37% (29 February 2024: 4.35%)</b>		
<b>Aerospace &amp; Defense — 2.06% (29 February 2024: 1.06%)</b>			7 Blackstone Inc 962 2.37		
2 L3Harris Technologies Inc	426	1.05	<b>Retail — 0.73% (29 February 2024: 0.82%)</b>		
1 Northrop Grumman Corp	408	1.01	2 Target Corp 295 0.73		
	834	2.06	<b>Semiconductors — 7.59% (29 February 2024: 7.56%)</b>		
<b>Banks — 3.10% (29 February 2024: 2.59%)</b>			8 Broadcom Inc 1,332 3.29		
3 JPMorgan Chase & Co	646	1.59	2 NXP Semiconductors NV 409 1.01		
13 US Bancorp	613	1.51	8 QUALCOMM Inc 1,336 3.29		
	1,259	3.10	3,077 7.59		
<b>Beverages — 1.32% (29 February 2024: 1.97%)</b>			<b>Software — 6.80% (29 February 2024: 7.48%)</b>		
7 Coca-Cola Co/The	534	1.32	3 Microsoft Corp 1,195 2.95		
<b>Biotechnology — 0.83% (29 February 2024: 1.30%)</b>			6 Oracle Corp 853 2.10		
1 Amgen Inc	335	0.83	1 Paychex Inc 194 0.48		
<b>Computers — 3.00% (29 February 2024: 4.12%)</b>			2 Salesforce Inc 517 1.27		
5 Apple Inc	1,218	3.00	2,759 6.80		
<b>Cosmetics &amp; Personal Care — 2.75% (29 February 2024: 3.29%)</b>			<b>Telecommunications — 1.42% (29 February 2024: 1.31%)</b>		
3 Colgate-Palmolive Co	312	0.77	3 T-Mobile US Inc 574 1.42		
5 Procter & Gamble Co/The	802	1.98	<b>Transportation — 1.85% (29 February 2024: 2.86%)</b>		
	1,114	2.75	3 Union Pacific Corp 750 1.85		
<b>Diversified Financial Services — 3.65% (29 February 2024: 4.35%)</b>			<b>Total Common Stock (Cost \$22,398)</b> 31,851 78.52		
51 Blue Owl Capital Inc 'A'	901	2.22	<b>Preferred Stock — 5.48% (29 February 2024: 5.31%)</b>		
4 Intercontinental Exchange Inc	581	1.43	<b>Diversified Financial Services — 2.62% (29 February 2024: 2.92%)</b>		
	1,482	3.65	17 Apollo Global Management Inc 1,062 2.62		
<b>Electric — 6.81% (29 February 2024: 4.59%)</b>			<b>Electric — 2.86% (29 February 2024: 1.72%)</b>		
3 DTE Energy Co	386	0.95	25 NextEra Energy Inc 1,161 2.86		
4 Edison International	371	0.92	<b>Total Preferred Stock (Cost \$1,801)</b> 2,223 5.48		
26 PPL Corp	823	2.03	<b>Real Estate Investment Trusts — 13.94% (29 February 2024: 15.65%)</b>		
6 Public Service Enterprise Group Inc	497	1.22	<b>REITS — 13.94% (29 February 2024: 15.65%)</b>		
8 Sempra	687	1.69	4 Alexandria Real Estate Equities Inc 469 1.15		
	2,764	6.81	18 American Homes 4 Rent 'A' 708 1.75		
<b>Electrical Components &amp; Equipment — 0.50% (29 February 2024: 1.39%)</b>			3 American Tower Corp 742 1.83		
2 Emerson Electric Co	205	0.50	2 Digital Realty Trust Inc 293 0.72		
<b>Food — 3.04% (29 February 2024: 1.50%)</b>			1 Equinix Inc 620 1.53		
8 McCormick & Co Inc/MD	627	1.54	12 Equity LifeStyle Properties Inc 886 2.18		
6 Nestle SA ADR	606	1.50	6 Equity Residential 413 1.02		
	1,233	3.04	14 Gaming and Leisure Properties Inc 721 1.78		
<b>Healthcare-Services — 0.55% (29 February 2024: 0.00%)</b>			9 Global Medical REIT Inc 83 0.20		
– UnitedHealth Group Inc	224	0.55	4 Lineage Inc 300 0.74		
<b>Home Builders — 1.69% (29 February 2024: 0.00%)</b>			3 Prologis Inc 421 1.04		
4 Lennar Corp	686	1.69	5,656 13.94		
<b>Insurance — 0.44% (29 February 2024: 0.44%)</b>			<b>Total Real Estate Investment Trusts (Cost \$5,228)</b> 5,656 13.94		
1 Chubb Ltd	178	0.44	<b>Total Investments at fair value through profit or loss (Cost \$29,427)</b> 39,730 97.94		
<b>Internet — 2.18% (29 February 2024: 0.79%)</b>			<b>Forward Foreign Currency Contracts — 0.07% (29 February 2024: 0.01%)</b>		
2 Alphabet Inc 'A'	382	0.94	Unrealised appreciation of contracts (see below) 30 0.07		
1 Meta Platforms Inc 'A'	502	1.24	<b>Total Financial Assets at fair value through profit or loss</b> 39,760 98.01		
	884	2.18	<b>Forward Foreign Currency Contracts — 0.00% (29 February 2024: (0.01%))</b>		
<b>Investment Companies — 1.75% (29 February 2024: 1.58%)</b>			Unrealised depreciation of contracts (see below) – –		
34 Ares Capital Corp	709	1.75	<b>Total Financial Liabilities at fair value through profit or loss</b> – –		
<b>Machinery – Diversified — 1.21% (29 February 2024: 1.37%)</b>			<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b> 39,760 98.01		
5 Otis Worldwide Corp	489	1.21	<b>Other Assets in Excess of Liabilities</b> 805 1.99		
<b>Media — 1.75% (29 February 2024: 0.00%)</b>			<b>Total Net Assets</b> \$40,565 100.00		
18 Comcast Corp	709	1.75	– Amounts designated as “–” are either \$0, less than \$1,000, less than 1,000 shares or less than 0.01%.		
<b>Oil &amp; Gas — 0.86% (29 February 2024: 0.84%)</b>			# Master Limited Partnership.		
3 Exxon Mobil Corp	351	0.86	<b>ABBREVIATIONS:</b>		
<b>Pharmaceuticals — 7.26% (29 February 2024: 8.17%)</b>			ADR – American Depositary Receipt.		
3 AbbVie Inc	604	1.49	<b>Analysis of Total Assets</b>		
– Eli Lilly & Co	412	1.02	Transferable securities admitted to an official exchange listing or traded on a regulated market 97.70		
4 Johnson & Johnson	621	1.53	Financial derivative instruments 0.07		
8 Merck & Co Inc	935	2.30	Other assets 2.23		
13 Pfizer Inc	375	0.92	<b>Total Assets</b> 100.00		
	2,947	7.26			
<b>Pipelines — 13.01% (29 February 2024: 11.77%)</b>					
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			

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



# FTGF ClearBridge US Equity Sustainability Leaders Fund

Portfolio of Investments as at 31 August 2024

Shares (000's)	Value (000's) \$	% of Net Asset Value	Shares (000's)	Value (000's) \$	% of Net Asset Value
<b>Common Stock — 95.95% (29 February 2024: 96.71%)</b>			<b>Media — 1.32% (29 February 2024: 1.74%)</b>		
<b>Apparel — 1.08% (29 February 2024: 1.44%)</b>			178 Walt Disney Co/The		
176 NIKE Inc	14,647	1.08		17,869	1.32
<b>Banks — 6.49% (29 February 2024: 5.73%)</b>			<b>Packaging &amp; Containers — 1.73% (29 February 2024: 1.60%)</b>		
268 JPMorgan Chase & Co	60,244	4.44	369 Ball Corp		
268 Morgan Stanley	27,727	2.05		23,523	1.73
	87,971	6.49	<b>Pharmaceuticals — 5.36% (29 February 2024: 5.60%)</b>		
<b>Biotechnology — 2.62% (29 February 2024: 2.35%)</b>			364 CVS Health Corp		
126 BioMarin Pharmaceutical Inc	11,505	0.85	141 Johnson & Johnson	20,817	1.53
304 Gilead Sciences Inc	23,984	1.77	205 Novo Nordisk A/S ADR	28,541	2.10
	35,489	2.62		72,768	5.36
<b>Building Materials — 3.44% (29 February 2024: 4.17%)</b>			<b>Retail — 5.22% (29 February 2024: 7.62%)</b>		
89 Trane Technologies Plc	32,221	2.37	28 Costco Wholesale Corp		
227 Trex Co Inc	14,469	1.07	84 Home Depot Inc/The	30,987	2.28
	46,690	3.44	110 Williams-Sonoma Inc	14,800	1.09
<b>Chemicals — 1.99% (29 February 2024: 1.89%)</b>			<b>Semiconductors — 7.32% (29 February 2024: 5.97%)</b>		
107 Ecolab Inc	25,837	1.62	20 ASML Holding NV		
<b>Computers — 8.77% (29 February 2024: 7.40%)</b>			204 Broadcom Inc		
72 Accenture Plc 'A'	24,474	1.81	25 Lam Research Corp	20,861	1.54
330 Apple Inc	75,439	5.56	229 NVIDIA Corp	27,348	2.02
165 Dell Technologies Inc	19,025	1.40		99,222	7.32
	118,938	8.77	<b>Software — 11.84% (29 February 2024: 12.28%)</b>		
<b>Cosmetics &amp; Personal Care — 3.27% (29 February 2024: 3.51%)</b>			25 Adobe Inc		
201 Colgate-Palmolive Co	21,364	1.57	251 Microsoft Corp	104,456	7.70
134 Procter & Gamble Co/The	23,053	1.70	87 Salesforce Inc	22,102	1.63
	44,417	3.27	38 Synopsys Inc	19,489	1.44
<b>Distribution &amp; Wholesale — 0.99% (29 February 2024: 0.99%)</b>					
323 LKQ Corp	13,419	0.99		160,633	11.84
<b>Diversified Financial Services — 3.63% (29 February 2024: 3.74%)</b>			<b>Water — 1.63% (29 February 2024: 1.44%)</b>		
25 BlackRock Inc	22,641	1.67	155 American Water Works Co Inc		
96 Visa Inc 'A'	26,635	1.96		22,110	1.63
	49,276	3.63	<b>Total Common Stock (Cost \$1,046,404)</b>		
<b>Electrical Components &amp; Equipment — 2.46% (29 February 2024: 3.54%)</b>					
109 Eaton Corp Plc	33,377	2.46	<b>Real Estate Investment Trusts — 3.07% (29 February 2024: 3.45%)</b>		
<b>Energy – Alternate Sources — 0.83% (29 February 2024: 1.55%)</b>			<b>REITs — 3.07% (29 February 2024: 3.45%)</b>		
93 Enphase Energy Inc	11,191	0.83	24 Equinix Inc		
<b>Environmental Control — 3.69% (29 February 2024: 1.58%)</b>			170 Prologis Inc		
115 Republic Services Inc 'A'	23,902	1.76		41,692	3.07
232 Veralto Corp	26,109	1.93	<b>Total Real Estate Investment Trusts (Cost \$36,935)</b>		
	50,011	3.69	41,692		
<b>Hand/Machine Tools — 1.78% (29 February 2024: 1.95%)</b>			<b>Total Investments at fair value through profit or loss (Cost \$1,083,339)</b>		
144 Regal Rexnord Corp	24,195	1.78	1,343,203		
<b>Healthcare-Products — 5.12% (29 February 2024: 5.00%)</b>			<b>Forward Foreign Currency Contracts — 0.13% (29 February 2024: 0.03%)</b>		
177 Cooper Cos Inc/The	18,707	1.38	Unrealised appreciation of contracts (see below)		
112 Danaher Corp	30,067	2.22		1,814	0.13
254 Hologic Inc	20,604	1.52	<b>Total Financial Assets at fair value through profit or loss</b>		
	69,378	5.12	1,345,017		
<b>Healthcare-Services — 2.38% (29 February 2024: 2.12%)</b>			<b>Forward Foreign Currency Contracts — 0.00% (29 February 2024: 0.00%)</b>		
55 UnitedHealth Group Inc	32,266	2.38	Unrealised depreciation of contracts (see below)		
<b>Insurance — 4.08% (29 February 2024: 3.86%)</b>			(25)		
273 Hartford Financial Services Group Inc/The	31,699	2.34	<b>Total Financial Liabilities at fair value through profit or loss</b>		
104 Travelers Cos Inc/The	23,641	1.74	(25)		
	55,340	4.08	<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>		
<b>Internet — 8.15% (29 February 2024: 5.23%)</b>			1,344,992		
305 Alphabet Inc 'A'	49,855	3.68	<b>Other Assets in Excess of Liabilities</b>		
237 Amazon.com Inc	42,319	3.12	11,520		
5 Booking Holdings Inc	18,362	1.35	<b>Total Net Assets</b>		
	110,536	8.15	\$1,356,512		
<b>Machinery — Diversified: 0.76% (29 February 2024: 0.67%)</b>			100.00		
27 Deere & Co	10,335	0.76			

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

#### ABBREVIATIONS:

ADR – American Depositary Receipt.

#### 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
<b>Total Assets</b>	<b>100.00</b>

# 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 Infrastructure Value Fund<sup>^</sup>

Portfolio of Investments as at 31 August 2024

Shares (000's)		Value (000's) €	% of Net Asset Value	Shares (000's)		Value (000's) €	% of Net Asset Value			
<b>Common Stock — 92.45% (29 February 2024: 91.66%)</b>										
<b>Brazil — 4.50% (29 February 2024: 4.77%)</b>										
BRL	2,401	Centrais Eletricas Brasileiras SA	16,080	2.08	USD	275	WEC Energy Group Inc	23,132	2.99	
BRL	1,213	Equatorial Energia SA	6,653	0.86	USD	286	Williams Cos Inc/The	11,860	1.53	
BRL	3,456	Rumo SA	12,120	1.56				350,981	45.37	
			34,853	4.50				<b>Total Common Stock (Cost €668,558)</b>	<b>715,166</b>	<b>92.45</b>
<b>Canada — 9.21% (29 February 2024: 4.89%)</b>										
CAD	459	Emera Inc	15,627	2.02	<b>Real Estate Investment Trusts — 6.22% (29 February 2024: 6.52%)</b>					
CAD	763	Gibson Energy Inc	11,388	1.47	<b>United States — 6.22% (29 February 2024: 6.52%)</b>					
CAD	655	Pembina Pipeline Corp	23,847	3.09	USD	161	American Tower Corp	32,590	4.21	
CAD	486	TC Energy Corp	20,357	2.63	USD	153	Crown Castle Inc	15,550	2.01	
			71,219	9.21				48,140	6.22	
<b>France — 5.66% (29 February 2024: 7.05%)</b>										
	174	Aerports de Paris SA	20,623	2.66	<b>Total Real Estate Investment Trusts (Cost €51,372)</b>				<b>48,140</b>	<b>6.22</b>
	1,419	Getlink SE	23,187	3.00	<b>Rights — 0.00% (29 February 2024: 0.00%)</b>					
			43,810	5.66	<b>Brazil — 0.00% (29 February 2024: 0.00%)</b>					
<b>Germany — 6.24% (29 February 2024: 4.88%)</b>										
	2,099	E.ON SE	26,904	3.48	BRL	81	Equatorial Energia SA	25	–	
	470	Fraport AG Frankfurt Airport Services Worldwide	21,382	2.76	<b>Total Rights (Cost €–)</b>				<b>25</b>	<b>–</b>
			48,286	6.24	<b>Total Investments at fair value through profit or loss (Cost €719,930)</b>				<b>763,331</b>	<b>98.67</b>
<b>Italy — 5.85% (29 February 2024: 5.29%)</b>										
	3,267	Enel SpA	22,463	2.91	<b>Forward Foreign Currency Contracts — 0.06% (29 February 2024: 0.00%)</b>					
	2,891	Terna – Rete Elettrica Nazionale	22,768	2.94	Unrealised appreciation of contracts (see below)				436	0.06
			45,231	5.85	<b>Total Financial Assets at fair value through profit or loss</b>				<b>763,767</b>	<b>98.73</b>
<b>Portugal — 2.28% (29 February 2024: 3.37%)</b>										
	4,626	EDP SA	17,604	2.28	<b>Forward Foreign Currency Contracts — (0.12%) (29 February 2024: (0.11%))</b>					
<b>Spain — 5.32% (29 February 2024: 1.84%)</b>										
	64	Aena SME SA, 144A	11,656	1.51	Unrealised depreciation of contracts (see below)				(905)	(0.12)
	1,717	Redeia Corp SA	29,477	3.81	<b>Total Financial Liabilities at fair value through profit or loss</b>				<b>(905)</b>	<b>(0.12)</b>
			41,133	5.32	<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>				<b>762,862</b>	<b>98.61</b>
<b>United Kingdom — 8.02% (29 February 2024: 8.41%)</b>										
GBP	1,245	Severn Trent Plc	38,121	4.93	<b>Other Assets in Excess of Liabilities</b>				<b>10,750</b>	<b>1.39</b>
GBP	1,968	United Utilities Group Plc	23,928	3.09	<b>Total Net Assets</b>				<b>€773,612</b>	<b>100.00</b>
			62,049	8.02						
<b>United States — 45.37% (29 February 2024: 42.52%)</b>										
USD	538	CenterPoint Energy Inc	13,280	1.72	– Amounts designated as “–” are either €0, less than €1,000, less than 1,000 shares or less than 0.01%.					
USD	103	Cheniere Energy Inc	17,217	2.23	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.					
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						
USD	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						

## 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
<b>Total Assets</b>							<b>100.00</b>	

<sup>^</sup> 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<sup>^</sup>

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)

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

The accompanying notes are an integral part of the Financial Statements







# FTGF Royce US Small Cap Opportunity Fund

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

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

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	
<b>Common Stock — (continued)</b>			
<b>Telecommunications — (continued)</b>			
97 Clearfield Inc	3,614	0.43	
31 Ooma Inc	326	0.04	
944 Ribbon Communications Inc	3,225	0.39	
	17,766	2.13	
<b>Transportation — 2.77% (29 February 2024: 2.67%)</b>			
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	
<b>Total Common Stock (Cost \$713,886)</b>	<b>806,856</b>	<b>96.67</b>	
<b>Total Investments at fair value through profit or loss (Cost \$739,741)</b>	<b>832,711</b>	<b>99.77</b>	
<b>Forward Foreign Currency Contracts — 0.18% (29 February 2024: 0.04%)</b>			
Unrealised appreciation of contracts (see below)	1,557	0.18	
<b>Total Financial Assets at fair value through profit or loss</b>	<b>834,268</b>	<b>99.95</b>	
<b>Forward Foreign Currency Contracts — (0.02%) (29 February 2024: (0.02%))</b>			
Unrealised depreciation of contracts (see below)	(185)	(0.02)	
<b>Total Financial Liabilities at fair value through profit or loss</b>	<b>(185)</b>	<b>(0.02)</b>	
<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>	<b>834,083</b>	<b>99.93</b>	
<b>Other Assets in Excess of Liabilities</b>	<b>549</b>	<b>0.07</b>	
<b>Total Net Assets</b>	<b>\$834,632</b>	<b>100.00</b>	

— 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
<b>Total Assets</b>	<b>100.00</b>

#### Schedule of Forward Foreign Currency Contracts

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

The accompanying notes are an integral part of the Financial Statements

# FTGF Royce US Smaller Companies Fund

Portfolio of Investments as at 31 August 2024

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

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



# FTGF Martin Currie Global Emerging Markets Fund<sup>^</sup>

Portfolio of Investments as at 31 August 2024

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

## 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
						\$
						–
						–
						–
						\$
						–

<sup>^</sup> 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<sup>^</sup>

## Portfolio of Investments as at 31 August 2024

Shares (000's)		Value (000's) €	% of Net Asset Value	Shares (000's)		Value (000's) €	% of Net Asset Value
<b>Common Stock — 99.54% (29 February 2024: 98.91%)</b>				<b>United States — 9.70% (29 February 2024: 9.74%)</b>			
<b>Denmark — 9.66% (29 February 2024: 3.82%)</b>				USD 11 Linde Plc 4,884 4.94			
DKK	33 Coloplast A/S	4,014	4.06	USD	4 Mettler-Toledo International Inc	4,715	4.76
DKK	44 Novo Nordisk A/S	5,539	5.60			9,599	9.70
		9,553	9.66	<b>Total Common Stock (Cost €93,903)</b>			
<b>France — 16.46% (29 February 2024: 18.79%)</b>				<b>Total Investments at fair value through profit or loss (Cost €93,903)</b>			
	96 Dassault Systemes SE	3,393	3.43	<b>Forward Foreign Currency Contracts: 0.01% (29 February 2024: 0.00%)</b>			
	8 Kering SA	2,042	2.07	Unrealised appreciation of contracts (see below) 6 0.01			
	12 L'Oreal SA	4,879	4.93	<b>Total Financial Assets at fair value through profit or loss</b>			
	15 Pernod Ricard SA	1,918	1.94	98,459 99.55			
	22 Sartorius Stedim Biotech	4,049	4.09	<b>Forward Foreign Currency Contracts: (0.01%) (29 February 2024: 0.00%)</b>			
		16,281	16.46	Unrealised depreciation of contracts (see below) (11) (0.01)			
<b>Germany — 6.40% (29 February 2024: 5.97%)</b>				<b>Total Financial Liabilities at fair value through profit or loss</b>			
	45 Infineon Technologies AG	1,475	1.49	(11) (0.01)			
	52 Nemetschek SE	4,854	4.91	<b>Total Financial Assets and Financial Liabilities at fair value through profit or loss</b>			
		6,329	6.40	98,448 99.54			
<b>Ireland — 4.45% (29 February 2024: 4.84%)</b>				<b>Other Assets in Excess of Liabilities</b>			
	56 Kingspan Group Plc	4,400	4.45	460 0.46			
<b>Italy — 15.98% (29 February 2024: 16.43%)</b>				<b>Total Net Assets</b>			
	22 Ferrari NV	9,863	9.97	€98,908 100.00			
	107 Moncler SpA	5,940	6.01				
		15,803	15.98				
<b>Netherlands — 14.61% (29 February 2024: 17.23%)</b>							
	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				
<b>Sweden — 13.69% (29 February 2024: 13.41%)</b>							
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				
<b>Switzerland — 4.69% (29 February 2024: 4.51%)</b>							
CHF	4 Partners Group Holding AG	4,641	4.69				
<b>United Kingdom — 3.90% (29 February 2024: 4.17%)</b>							
GBP	55 Croda International Plc	2,694	2.72				
GBP	836 Oxford Nanopore Technologies Plc	1,165	1.18				
		3,859	3.90				

– 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
<b>Total Assets</b>	<b>100.00</b>

### 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	BRL 2,008	€ 6
03-Sep-2024	BNY Mellon	Buy	BRL 91	(1)
03-Sep-2024	BNY Mellon	Buy	EUR 342	(5)
13-Sep-2024	BNY Mellon	Buy	EUR –	–
13-Sep-2024	BNY Mellon	Buy	EUR 2	–
02-Oct-2024	BNY Mellon	Buy	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)

<sup>^</sup> 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 Global Multi Strategy 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
	<b>CURRENT ASSETS:</b>							
Cash and cash equivalents (Note 7)	\$ –	\$ 1	\$ 59	\$ –	\$ 89,653	\$ 11,569	\$ 17,531	\$ 15,928
Margin accounts and restricted cash (Note 7)	–	–	1,497	1,697	6,335	4,243	702	1,402
Financial assets at fair value through profit or loss:								
Investments	1,397,718	1,126,235	136,907	190,499	708,703	813,413	240,916	222,636
Pledged investments	–	–	–	–	1	–	–	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	3,482	364
Unrealised appreciation on futures contracts	–	–	205	156	1,044	1,495	727	43
Receivable for investments sold	–	–	966	2,944	23,052	9,664	–	221
Receivable for redeemable participating shares sold	–	–	11	109	207	1,264	110	245
Interest and other income receivable	4,107	2,161	1,042	1,419	5,752	6,463	2,626	2,793
Dividend receivable	–	–	1	17	8	7	8	16
Management fees receivable	–	–	–	–	–	–	–	–
Other assets	8	–	–	–	–	–	8	–
<b>Total Current Assets</b>	<b>1,401,833</b>	<b>1,128,397</b>	<b>141,139</b>	<b>198,289</b>	<b>839,878</b>	<b>859,335</b>	<b>266,110</b>	<b>243,649</b>
<b>CURRENT LIABILITIES:</b>								
Cash overdraft (Note 7)	–	–	–	1,402	39	1,193	1	–
Margin accounts and restricted cash (Note 7)	–	–	122	1,640	673	5,946	288	39
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	1,598	1,576
Unrealised depreciation on futures contracts	–	–	195	75	1,432	552	34	139
Payable for investments purchased	–	9,918	3,907	8,473	32,774	24,808	–	541
Distributions payable to holders of redeemable participating shares	4,494	3,318	191	166	165	158	86	86
Management fees payable (Note 3)	719	513	82	95	405	385	122	94
Administrator and depositary fees payable (Note 3)	38	30	16	18	62	57	23	22
Shareholder service fees payable (Note 3)	–	–	10	9	21	20	9	6
Payable for redeemable participating shares reacquired	–	–	232	49	174,641	1,503	18	102
Accrued expenses and other liabilities	216	200	81	91	944	353	99	104
<b>Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)</b>	<b>5,467</b>	<b>13,979</b>	<b>5,462</b>	<b>12,829</b>	<b>218,839</b>	<b>44,080</b>	<b>2,278</b>	<b>2,709</b>
<b>Total Net Assets attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 1,396,366</b>	<b>\$ 1,114,418</b>	<b>\$ 135,677</b>	<b>\$ 185,460</b>	<b>\$ 621,039</b>	<b>\$ 815,255</b>	<b>\$ 263,832</b>	<b>\$ 240,940</b>

(in 000's)	FTGF Western Asset Global Credit Fund <sup>^</sup>		FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup>		FTGF Western Asset Multi-Asset Credit Fund <sup>^</sup>		FTGF Western Asset Structured Opportunities Fund <sup>^</sup>	
	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
	<b>CURRENT ASSETS:</b>							
Cash and cash equivalents (Note 7)	\$ 215	\$ 211	\$ 115,104	\$ 26,798	\$ 7,239	\$ 4,674	\$ 3	\$ 3,392
Margin accounts and restricted cash (Note 7)	962	1,107	37,849	33,984	2,091	3,657	4,375	1,450
Financial assets at fair value through profit or loss:								
Investments	31,247	29,411	447,842	1,150,354	377,257	361,536	547,075	519,423
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	61	90	17,860	8,511	10,130	1,501	20	12
Unrealised appreciation on futures contracts	7	82	6,708	18,244	546	620	456	166
Receivable for investments sold	–	52	142,297	1,403	689	1,216	–	–
Receivable for redeemable participating shares sold	3	–	4	445	8	459	–	899
Interest and other income receivable	371	368	2,297	19,663	4,719	4,748	2,556	2,040
Dividend receivable	4	4	16	332	–	8	37	84
Management fees receivable	–	–	–	–	–	–	–	–
Other assets	–	–	–	–	2	–	–	–
<b>Total Current Assets</b>	<b>32,870</b>	<b>31,325</b>	<b>782,111</b>	<b>1,417,060</b>	<b>402,986</b>	<b>378,744</b>	<b>554,522</b>	<b>527,466</b>
<b>CURRENT LIABILITIES:</b>								
Cash overdraft (Note 7)	1	29	499	4	19	1,022	2,690	533
Margin accounts and restricted cash (Note 7)	29	23	4,872	56,547	175	119	–	–
Financial liabilities at fair value through profit or loss:								
Investments sold short	–	–	–	–	–	–	–	–
Options	–	–	270	7,886	26	17	–	–
Swap contracts	160	188	1,215	18,195	489	286	–	–
Swaptions	–	–	–	–	14	–	–	–
Unrealised depreciation on forward foreign currency contracts	334	1	11,785	6,458	1,787	403	–	6
Unrealised depreciation on futures contracts	165	21	10,978	19,662	309	253	–	306
Payable for investments purchased	220	–	136,626	97,494	4,453	3,733	3,145	–
Distributions payable to holders of redeemable participating shares	–	–	–	–	–	–	–	–
Management fees payable (Note 3)	–	1	907	1,269	32	27	47	43
Administrator and depositary fees payable (Note 3)	7	8	70	80	33	29	44	39
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	48	57	417	916	163	170	283	284
<b>Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)</b>	<b>964</b>	<b>328</b>	<b>241,069</b>	<b>212,091</b>	<b>7,519</b>	<b>6,063</b>	<b>30,956</b>	<b>1,310</b>
<b>Total Net Assets attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 31,906</b>	<b>\$ 30,997</b>	<b>\$ 541,042</b>	<b>\$ 1,204,969</b>	<b>\$ 395,467</b>	<b>\$ 372,681</b>	<b>\$ 523,566</b>	<b>\$ 526,156</b>

The accompanying notes are an integral part of the Financial Statements



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 <sup>^</sup>	
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
\$ 227	\$ 682	\$ 1,100	\$ 1,100	\$ 170	\$ 48	\$ 3,453	\$ 3,781	\$ 4,502	\$ 3,684
1,479	1,418	146	101	516	550	4,578	3,313	592	1,024
89,931	96,006	45,006	47,559	250,580	248,280	470,014	464,601	114,757	138,973
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	1
398	421	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
29	14	308	34	1,112	34	8,771	2,849	1,712	542
-	8	-	8	82	-	46	638	351	52
-	179	-	295	-	220	-	363	740	411
53	27	23	59	330	461	527	295	4	-
1,322	1,557	616	673	2,648	2,578	4,894	4,644	721	990
3	4	1	-	3	64	33	46	5	13
-	-	-	-	-	-	-	-	-	-
6	-	1	-	-	-	-	-	-	-
<b>93,448</b>	<b>100,316</b>	<b>47,201</b>	<b>49,829</b>	<b>255,441</b>	<b>252,235</b>	<b>492,316</b>	<b>480,530</b>	<b>123,384</b>	<b>145,690</b>
-	-	-	235	4,070	236	9	2	7	8
309	237	-	8	-	1	79	5	117	123
-	-	-	-	-	-	-	-	-	412
-	-	-	-	-	-	-	-	-	-
137	219	-	-	-	-	546	498	-	-
-	-	-	-	-	-	-	-	-	-
-	1	44	24	11	182	6,256	177	1,072	371
25	-	47	-	-	82	1,472	82	145	230
400	2,660	-	736	-	219	-	364	11,286	14,941
185	163	96	90	15	15	2	2	-	-
61	57	38	33	145	151	161	142	11	14
13	13	9	10	23	26	40	36	13	15
6	5	1	1	17	13	13	12	-	-
49	35	48	103	1,109	523	1,945	590	1	25
47	48	59	70	159	159	93	82	105	131
<b>1,232</b>	<b>3,438</b>	<b>342</b>	<b>1,310</b>	<b>5,549</b>	<b>1,607</b>	<b>10,616</b>	<b>1,992</b>	<b>12,757</b>	<b>16,270</b>
<b>\$ 92,216</b>	<b>\$ 96,878</b>	<b>\$ 46,859</b>	<b>\$ 48,519</b>	<b>\$ 249,892</b>	<b>\$ 250,628</b>	<b>\$ 481,700</b>	<b>\$ 478,538</b>	<b>\$ 110,627</b>	<b>\$ 129,420</b>
FTGF Western Asset US Mortgage-Backed Securities Fund <sup>^</sup>		FTGF Brandywine Global Fixed Income Fund		FTGF Brandywine Global Fixed Income Absolute Return Fund <sup>^</sup>		FTGF Brandywine Global High Yield Fund <sup>^</sup>		FTGF Brandywine Global Opportunistic 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
\$ 3	\$ 73	\$ 52	\$ -	\$ 257	\$ 13	\$ 737	\$ 80	\$ 272	\$ -
1,741	2,654	124	-	130	1,146	47	68	180	320
1,250,524	1,178,166	117,301	145,313	138,118	146,547	28,347	30,535	187,292	207,752
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	1,520	855	6,359	3,036	409	38	6,311	942
3	313	2	-	-	256	-	1	-	-
30,250	224,075	-	139	-	3,081	-	412	-	-
-	-	24	138	-	1	104	-	5	1
5,395	4,961	692	1,469	1,683	1,371	448	501	1,297	2,171
15	72	348	357	95	123	1	5	629	629
-	-	-	-	-	-	-	-	-	-
2	-	2	-	-	-	1	-	-	-
<b>1,287,933</b>	<b>1,410,314</b>	<b>120,065</b>	<b>148,271</b>	<b>146,642</b>	<b>155,574</b>	<b>30,094</b>	<b>31,640</b>	<b>195,986</b>	<b>211,815</b>
63	3,121	6	79	77	9	-	-	107	1
244	72	3	-	689	270	-	-	-	320
-	6,335	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	912	2,346	4,047	3,927	20	71	2,513	3,847
387	247	-	-	32	51	9	-	-	-
74,457	250,542	-	139	-	2,526	-	287	-	-
-	-	-	-	-	-	29	8	-	-
18	15	69	72	111	101	11	1	110	105
90	77	15	18	16	16	7	8	21	22
-	-	9	10	-	1	-	-	1	-
-	-	268	179	-	2,176	743	60	-	16
232	197	112	343	211	228	28	41	133	128
<b>75,491</b>	<b>260,606</b>	<b>1,394</b>	<b>3,186</b>	<b>5,183</b>	<b>9,305</b>	<b>847</b>	<b>476</b>	<b>2,885</b>	<b>4,439</b>
<b>\$1,212,442</b>	<b>\$1,149,708</b>	<b>\$ 118,671</b>	<b>\$ 145,085</b>	<b>\$ 141,459</b>	<b>\$ 146,269</b>	<b>\$ 29,247</b>	<b>\$ 31,164</b>	<b>\$ 193,101</b>	<b>\$ 207,376</b>

The accompanying notes are an integral part of the Financial Statements

## Statement of Financial Position – (continued)

	FTGF Brandywine Global Income Optimiser Fund		FTGF Brandywine Global Credit Opportunities Fund <sup>^</sup>		FTGF Brandywine Global Multi-Sector Impact Fund <sup>^</sup>		FTGF Brandywine Global – US Fixed Income Fund <sup>^</sup>	
	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
<b>(in 000's)</b>								
<b>CURRENT ASSETS:</b>								
Cash and cash equivalents (Note 7)	\$ 4,250	\$ 2	\$ 3	\$ –	\$ 1,777	\$ 37	\$ 458	\$ –
Margin accounts and restricted cash (Note 7)	1,832	5,330	–	–	42	63	–	1,087
Financial assets at fair value through profit or loss:								
Investments	1,123,827	1,141,005	13,949	18,003	14,400	15,831	36,287	30,675
Pledged investments	–	–	–	–	–	–	–	–
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised appreciation on forward foreign currency contracts	14,681	6,119	–	–	129	54	–	–
Unrealised appreciation on futures contracts	31	55	–	–	1	1	–	14
Receivable for investments sold	–	894	–	4,373	–	–	–	–
Receivable for redeemable participating shares sold	412	2,418	–	–	–	–	–	–
Interest and other income receivable	15,020	16,923	150	246	136	194	170	163
Dividend receivable	25	89	–	3	–	2	–	2
Management fees receivable	–	–	–	–	1	3	–	1
Other assets	15	–	–	–	–	–	2	–
<b>Total Current Assets</b>	<b>1,160,093</b>	<b>1,172,835</b>	<b>14,102</b>	<b>22,625</b>	<b>16,486</b>	<b>16,185</b>	<b>36,917</b>	<b>31,942</b>
<b>CURRENT LIABILITIES:</b>								
Cash overdraft (Note 7)	1	3,226	65	152	14	9	–	218
Margin accounts and restricted cash (Note 7)	908	–	–	–	–	–	96	–
Financial liabilities at fair value through profit or loss:								
Investments sold short	–	–	–	–	–	–	–	–
Options	–	–	–	–	–	–	–	–
Swap contracts	272	2,085	83	–	–	–	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised depreciation on forward foreign currency contracts	8,900	4,746	–	–	146	57	–	–
Unrealised depreciation on futures contracts	1,019	274	–	–	15	4	45	–
Payable for investments purchased	4,605	4,968	–	663	–	209	–	–
Distributions payable to holders of redeemable participating shares	157	147	–	–	–	–	–	–
Management fees payable (Note 3)	724	681	10	3	–	–	5	–
Administrator and depositary fees payable (Note 3)	91	82	11	13	28	20	10	4
Shareholder service fees payable (Note 3)	78	74	–	–	–	–	–	–
Payable for redeemable participating shares reacquired	1,961	4,823	51	5,311	–	–	–	–
Accrued expenses and other liabilities	277	349	69	80	47	57	15	21
<b>Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)</b>	<b>18,993</b>	<b>21,455</b>	<b>289</b>	<b>6,222</b>	<b>250</b>	<b>356</b>	<b>171</b>	<b>243</b>
<b>Total Net Assets attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 1,141,100</b>	<b>\$ 1,151,380</b>	<b>\$ 13,813</b>	<b>\$ 16,403</b>	<b>\$ 16,236</b>	<b>\$ 15,829</b>	<b>\$ 36,746</b>	<b>\$ 31,699</b>

	FTGF ClearBridge US Equity Sustainability Leaders Fund		FTGF ClearBridge Infrastructure Value Fund <sup>^</sup>		FTGF ClearBridge Global Infrastructure Income Fund		FTGF ClearBridge Global Sustainability Improvers Fund <sup>^</sup>	
	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
<b>(in 000's)</b>								
<b>CURRENT ASSETS:</b>								
Cash and cash equivalents (Note 7)	\$ 18,131	\$ 9,574	€ 10,456	€ 17,951	\$ 5,611	\$ 10,286	\$ 303	\$ 506
Margin accounts and restricted cash (Note 7)	–	–	–	–	–	–	–	–
Financial assets at fair value through profit or loss:								
Investments	1,343,203	1,367,716	763,331	807,917	307,269	326,235	6,062	5,144
Pledged investments	–	–	–	–	–	–	–	–
Options	–	–	–	–	–	–	–	–
Swap contracts	–	–	–	–	–	–	–	–
Swaptions	–	–	–	–	–	–	–	–
Unrealised appreciation on forward foreign currency contracts	1,814	370	436	26	1,082	255	1	–
Unrealised appreciation on futures contracts	–	–	–	–	–	–	–	–
Receivable for investments sold	–	9,448	–	450	–	294	–	3
Receivable for redeemable participating shares sold	741	1,647	444	747	178	27	–	–
Interest and other income receivable	2	6	–	–	–	–	–	1
Dividend receivable	659	658	1,643	1,466	2,014	2,107	7	9
Management fees receivable	–	–	–	–	–	–	3	6
Other assets	–	–	–	–	–	–	2	–
<b>Total Current Assets</b>	<b>1,364,550</b>	<b>1,389,419</b>	<b>776,310</b>	<b>828,557</b>	<b>316,154</b>	<b>339,204</b>	<b>6,378</b>	<b>5,669</b>
<b>CURRENT LIABILITIES:</b>								
Cash overdraft (Note 7)	4,968	5,786	1	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	25	16	905	891	15	124	–	–
Unrealised depreciation on futures contracts	–	–	–	–	–	–	–	–
Payable for investments purchased	–	10,962	–	450	–	5,843	–	3
Distributions payable to holders of redeemable participating shares	–	–	–	–	–	–	–	–
Management fees payable (Note 3)	634	583	669	655	305	296	–	–
Administrator and depositary fees payable (Note 3)	118	105	72	69	32	28	21	10
Shareholder service fees payable (Note 3)	99	115	74	76	44	51	–	–
Payable for redeemable participating shares reacquired	1,986	6,183	837	3,388	898	989	–	–
Accrued expenses and other liabilities	208	159	140	104	77	64	12	15
<b>Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)</b>	<b>8,038</b>	<b>23,909</b>	<b>2,698</b>	<b>5,634</b>	<b>1,372</b>	<b>7,395</b>	<b>33</b>	<b>28</b>
<b>Total Net Assets attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 1,356,512</b>	<b>\$ 1,365,510</b>	<b>€ 773,612</b>	<b>€ 822,923</b>	<b>\$ 314,782</b>	<b>\$ 331,809</b>	<b>\$ 6,345</b>	<b>\$ 5,641</b>

The accompanying notes are an integral part of the Financial Statements

FTGF ClearBridge US Value Fund <sup>β</sup>		FTGF ClearBridge US Appreciation Fund		FTGF ClearBridge US Large Cap Growth Fund		FTGF ClearBridge US Aggressive Growth Fund		FTGF ClearBridge Tactical Dividend 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
\$ 20,230	\$ 17,644	\$ 1,953	\$ 1,969	\$ 54,180	\$ 62,331	\$ 1,811	\$ 2,718	\$ 865	\$ 219
-	-	-	-	-	290	-	-	-	-
1,484,354	1,142,135	194,655	210,196	1,830,092	1,827,864	184,100	205,138	39,730	35,857
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
1,386	622	-	-	2,198	392	134	7	30	3
-	3,823	-	-	-	1,083	-	-	-	3
309	1,295	8	4	4,462	2,610	5	115	1	1
3	69	-	4	7	109	-	2	16	11
769	1,533	133	176	1,071	1,409	59	86	23	41
-	-	-	-	-	-	-	-	-	-
17	-	1	-	27	-	-	-	-	-
<b>1,507,068</b>	<b>1,167,121</b>	<b>196,750</b>	<b>212,349</b>	<b>1,892,037</b>	<b>1,896,088</b>	<b>186,109</b>	<b>208,094</b>	<b>40,665</b>	<b>36,135</b>
2,469	614	12	6	2	2	154	-	-	74
-	-	-	-	980	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
1	6	-	-	1,028	312	1	22	-	3
-	3,823	-	-	-	18,684	-	28	-	3
-	-	-	-	-	-	-	-	-	-
1,005	715	201	185	1,316	1,176	195	196	39	20
121	90	26	26	191	189	38	40	10	10
101	57	27	28	176	154	33	36	4	-
5,433	4,096	2,312	562	1,116	2,792	60	208	-	34
118	94	81	86	226	179	154	174	47	55
<b>9,248</b>	<b>9,495</b>	<b>2,659</b>	<b>893</b>	<b>5,035</b>	<b>23,488</b>	<b>635</b>	<b>704</b>	<b>100</b>	<b>199</b>
<b>\$ 1,497,820</b>	<b>\$ 1,157,626</b>	<b>\$ 194,091</b>	<b>\$ 211,456</b>	<b>\$ 1,887,002</b>	<b>\$ 1,872,600</b>	<b>\$ 185,474</b>	<b>\$ 207,390</b>	<b>\$ 40,565</b>	<b>\$ 35,936</b>
FTGF Royce US Small Cap Opportunity Fund		FTGF Royce US Smaller Companies Fund		FTGF Martin Currie Global Long-Term Unconstrained Fund <sup>^</sup>		FTGF Martin Currie Global Emerging Markets Fund <sup>^</sup>		FTGF Martin Currie European Unconstrained Fund <sup>^</sup>	
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
\$ 481	\$ 1,913	\$ 3	\$ 12	\$ 11	\$ -	\$ 225	\$ -	€ 503	€ 930
-	-	-	-	-	-	-	-	-	-
832,711	689,142	100,203	96,082	49,158	123,913	30,239	31,826	98,453	186,811
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
1,557	292	3	1	284	385	-	-	6	3
-	-	-	-	-	-	-	-	-	-
-	3,223	-	294	-	63	44	-	-	-
1,456	6,008	123	64	36	82	-	107	-	1,196
26	13	1	1	-	-	-	-	-	-
468	406	34	34	52	70	29	27	50	65
-	-	-	-	-	-	-	-	-	-
3	-	-	-	-	-	-	-	-	-
<b>836,702</b>	<b>700,997</b>	<b>100,367</b>	<b>96,488</b>	<b>49,541</b>	<b>124,513</b>	<b>30,537</b>	<b>31,960</b>	<b>99,012</b>	<b>189,005</b>
1	4	278	-	-	180	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
185	170	-	-	1	22	-	-	11	9
-	-	-	-	-	-	-	-	-	-
-	1,393	-	343	-	63	31	75	-	-
-	-	-	-	-	-	-	-	-	-
795	595	113	97	48	64	24	16	30	54
81	74	15	15	12	16	9	10	18	23
146	111	16	12	6	7	1	-	-	1
709	3,599	184	25	1	89	17	40	5	-
153	161	53	61	48	51	243	172	40	40
<b>2,070</b>	<b>6,107</b>	<b>659</b>	<b>553</b>	<b>116</b>	<b>492</b>	<b>325</b>	<b>313</b>	<b>104</b>	<b>127</b>
<b>\$ 834,632</b>	<b>\$ 694,890</b>	<b>\$ 99,708</b>	<b>\$ 95,935</b>	<b>\$ 49,425</b>	<b>\$ 124,021</b>	<b>\$ 30,212</b>	<b>\$ 31,647</b>	<b>€ 98,908</b>	<b>€ 188,878</b>

The accompanying notes are an integral part of the Financial Statements

## Statement of Financial Position – (continued)

(in 000's)	Franklin Templeton Global Funds Plc	
	As at 31 August 2024	As at 29 February 2024
<b>CURRENT ASSETS:</b>		
Cash and cash equivalents (Note 7)	\$ 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	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	11,926	20,881
Interest and other income receivable	60,738	80,950
Dividend receivable	8,551	10,289
Management fees receivable	17	44
Other assets	112	2
<b>Total Current Assets</b>	<b>16,144,429</b>	<b>16,619,954</b>
<b>CURRENT LIABILITIES:</b>		
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)	9,297	8,560
Administrator and depository fees payable (Note 3)	1,548	1,478
Shareholder service fees payable (Note 3)	979	910
Payable for redeemable participating shares reacquired	299,494	48,290
Accrued expenses and other liabilities	7,493	10,107
<b>Liabilities (excluding Net Assets attributable to Holders of Redeemable Participating Shares)</b>	<b>693,523</b>	<b>719,647</b>
<b>Total Net Assets attributable to Holders of Redeemable Participating Shares</b>	<b>\$ 15,450,906</b>	<b>\$ 15,900,307</b>

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 ClearBridge Infrastructure Value Fund<sup>β</sup>, FTGF Martin Currie European Unconstrained Fund<sup>^</sup> 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 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 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).

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

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

## 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:
<b>FTGF Western Asset US Government Liquidity Fund</b>									
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
<b>FTGF Western Asset US Core Bond Fund</b>									
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
<b>FTGF Western Asset US Core Plus Bond Fund</b>									
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	–	–	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
<b>FTGF Western Asset Global Multi Strategy Fund</b>									
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	582	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
<b>FTGF Western Asset US High Yield Fund</b>									
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
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

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:
<b>FTGF Western Asset US High Yield Fund (continued)</b>									
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
<b>FTGF Western Asset Global High Yield Fund</b>									
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)	–	–	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
<b>FTGF Western Asset Asian Opportunities Fund</b>									
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)	–	–	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	–	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
<b>FTGF Western Asset Short Duration Blue Chip Bond Fund</b>									
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	–	–	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
<b>FTGF Western Asset Global Core Plus Bond Fund<sup>^</sup></b>									
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)	–	–	92.67	–	–	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

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:
<b>FTGF Western Asset Global Credit Fund<sup>▲</sup></b>									
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
<b>FTGF Western Asset Macro Opportunities Bond Fund<sup>▲</sup></b>									
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 (e)	–	–	–	–	–	–	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 C 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 F 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)	319	–	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
<b>FTGF Western Asset Multi-Asset Credit Fund<sup>▲</sup></b>									
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
<b>FTGF Western Asset Structured Opportunities Fund<sup>▲</sup></b>									
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 (e)	–	–	–	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
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

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:
<b>FTGF Western Asset US Mortgage-Backed Securities Fund<sup>^</sup></b>									
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
<b>FTGF Brandywine Global Fixed Income Fund</b>									
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
<b>FTGF Brandywine Global Fixed Income Absolute Return Fund<sup>^</sup></b>									
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
<b>FTGF Brandywine Global High Yield Fund<sup>^</sup></b>									
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	–	–	–
<b>FTGF Brandywine Global Opportunistic Fixed Income Fund</b>									
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
<b>FTGF Brandywine Global Income Optimiser Fund</b>									
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

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:
<b>FTGF Brandywine Global Income Optimiser Fund</b>									
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 C US\$ 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
<b>FTGF Brandywine Global Credit Opportunities Fund<sup>A</sup></b>									
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
<b>FTGF Brandywine Global Multi-Sector Impact Fund<sup>A</sup></b>									
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
<b>FTGF Brandywine Global – US Fixed Income Fund<sup>A</sup></b>									
Class A US\$ Accumulating	\$ 1	–	110.55	\$ 1	–	105.44	\$ –	–	–
Class P1 US\$ Accumulating	36,745	331	111.02	31,698	300	105.66	–	–	–
<b>FTGF ClearBridge US Value Fund<sup>B</sup></b>									
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)	–	–	179.13	–	–	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
<b>FTGF ClearBridge US Appreciation Fund</b>									
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	–	536.98	563	–	501.43	453	–	397.87
Class GE US\$ Accumulating	151	–	374.95	139	–	343.44	108	–	268.85
Class GE Euro Accumulating	10	–	487.34	9	–				

## 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:
<b>FTGF ClearBridge US Large Cap Growth Fund</b>									
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	63	–	520.86	6	–	485.30	66	–	332.11
Class B US\$ Distributing (A)	6	–	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
<b>FTGF ClearBridge US Aggressive Growth Fund</b>									
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
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	–	–	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
<b>FTGF ClearBridge Tactical Dividend Income Fund</b>									
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
<b>FTGF ClearBridge US Equity Sustainability Leaders Fund</b>									
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

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:
<b>FTGF ClearBridge US Equity Sustainability Leaders Fund</b>									
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	159.45
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
<b>FTGF ClearBridge Infrastructure Value Fund<sup>^</sup></b>									
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	–	–	–
<b>FTGF ClearBridge Global Infrastructure Income Fund</b>									
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
<b>FTGF ClearBridge Global Sustainability Improvers Fund<sup>^</sup></b>									
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	–	–	–
<b>FTGF Royce US Small Cap Opportunity Fund</b>									
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

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:
<b>FTGF Royce US Small Cap Opportunity Fund</b>									
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
<b>FTGF Royce US Smaller Companies Fund</b>									
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
<b>FTGF Martin Currie Global Long-Term Unconstrained Fund<sup>^</sup></b>									
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
<b>FTGF Martin Currie Global Emerging Markets Fund<sup>^</sup></b>									
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
<b>FTGF Martin Currie European Unconstrained Fund<sup>^</sup></b>									
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	–	–	–	–	–	–

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.

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

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

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## Statement of Comprehensive Income

	FTGF Western Asset US Government Liquidity Fund		FTGF Western Asset US Core Bond Fund		FTGF Western Asset US Core Plus Bond Fund		FTGF Western Asset Global Multi Strategy Fund	
	for the six months ended	for the six months ended	for the six months ended	for the six months ended	for the six months ended	for the six months ended	for the six months ended	for the six months ended
	31 August 2024	31 August 2023	31 August 2024	31 August 2023	31 August 2024	31 August 2023	31 August 2024	31 August 2023
<b>(in 000's)</b>								
<b>INVESTMENT INCOME:</b>								
Gross dividend income and bond interest	\$ 34,602	\$ 23,172	\$ 3,434	\$ 3,280	\$ 19,551	\$ 25,271	\$ 7,004	\$ 6,617
Interest	–	–	–	–	9	26	6	5
Equalisation	–	–	–	–	(1)	(17)	95	3
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)	(7,294)	(10,176)
Net unrealised gain/(loss) on financial instruments held for trading	–	–	5,451	(579)	18,399	31,447	15,147	9,141
<b>Total Investment Income/(Loss)</b>	<b>34,602</b>	<b>23,172</b>	<b>7,463</b>	<b>1,738</b>	<b>32,475</b>	<b>16,584</b>	<b>14,958</b>	<b>5,590</b>
<b>EXPENSES:</b>								
Management fees (Note 3)	3,714	2,612	506	535	2,371	2,985	640	576
Administrator and depositary fees (Note 3)	166	119	63	62	321	411	100	87
Shareholder service fees (Note 3)	–	–	59	58	123	140	44	38
Legal fees	16	15	3	2	14	15	4	3
Audit fees	11	10	22	20	22	20	22	20
Printing fees	13	2	2	–	24	–	4	–
Interest expense	–	–	–	–	4	25	–	–
Directors' fees and expenses (Note 3)	6	5	1	1	5	6	1	1
Adjustment to accrued expenses and other liabilities	–	–	–	–	–	–	–	–
Other expenses	107	58	28	27	101	134	58	28
<b>Total Expenses</b>	<b>4,033</b>	<b>2,821</b>	<b>684</b>	<b>705</b>	<b>2,985</b>	<b>3,736</b>	<b>873</b>	<b>753</b>
Expense waivers and reimbursements/recoupment (Note 3)	–	–	(14)	(8)	–	(3)	(1)	–
Total Net Expenses	4,033	2,821	670	697	2,985	3,733	872	753
<b>Net Profit/(Loss) before finance costs</b>	<b>30,569</b>	<b>20,351</b>	<b>6,793</b>	<b>1,041</b>	<b>29,490</b>	<b>12,851</b>	<b>14,086</b>	<b>4,837</b>
<b>FINANCE COSTS:</b>								
Distributions to holders of redeemable participating shares (Note 4)	(23,814)	(16,470)	(1,057)	(937)	(1,390)	(1,502)	(3,224)	2,487
<b>Profit/(Loss) for the financial period</b>	<b>6,755</b>	<b>3,881</b>	<b>5,736</b>	<b>104</b>	<b>28,100</b>	<b>11,349</b>	<b>10,862</b>	<b>2,350</b>
Withholding tax reclaims/(taxes) on dividends and other taxation	–	–	2	(4)	(49)	(92)	(49)	(83)
<b>Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations</b>	<b>\$ 6,755</b>	<b>\$ 3,881</b>	<b>\$ 5,738</b>	<b>\$ 100</b>	<b>\$ 28,051</b>	<b>\$ 11,257</b>	<b>\$ 10,813</b>	<b>\$ 2,267</b>

	FTGF Western Asset Global Credit Fund <sup>^</sup>		FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup>		FTGF Western Asset Multi-Asset Credit Fund <sup>^</sup>		FTGF Western Asset Structured Opportunities Fund <sup>^</sup>	
	for the six months ended	for the six months ended	for the six months ended	for the six months ended	for the six months ended	for the six months ended	for the six months ended	for the six months ended
	31 August 2024	31 August 2023	31 August 2024	31 August 2023	31 August 2024	31 August 2023	31 August 2024	31 August 2023
<b>(in 000's)</b>								
<b>INVESTMENT INCOME:</b>								
Gross dividend income and bond interest	\$ 636	\$ 754	\$ 36,233	\$ 55,517	\$ 16,311	\$ 11,110	\$ 13,118	\$ 12,674
Interest	1	1	19	30	4	3	10	–
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	(240)	(4,558)	(16,848)	(19,221)	635	(1,601)	(61,751)	(11,422)
Net unrealised gain/(loss) on financial instruments held for trading	1,233	3,897	5,916	70,165	13,607	7,693	76,337	8,293
<b>Total Investment Income/(Loss)</b>	<b>1,630</b>	<b>94</b>	<b>23,673</b>	<b>106,010</b>	<b>30,557</b>	<b>17,204</b>	<b>27,714</b>	<b>9,531</b>
<b>EXPENSES:</b>								
Management fees (Note 3)	3	11	6,862	10,631	10,631	158	273	427
Administrator and depositary fees (Note 3)	15	18	428	644	644	109	216	206
Shareholder service fees (Note 3)	1	2	562	767	767	–	3	6
Legal fees	1	1	27	14	14	3	10	24
Audit fees	15	13	10	20	20	13	22	20
Printing fees	1	1	–	–	–	7	12	–
Interest expense	–	–	7	17	17	–	10	–
Directors' fees and expenses (Note 3)	–	–	8	11	11	1	3	3
Adjustment to accrued expenses and other liabilities	–	–	–	–	–	–	–	–
Other expenses	15	11	122	12	12	28	55	27
<b>Total Expenses</b>	<b>51</b>	<b>57</b>	<b>8,026</b>	<b>12,116</b>	<b>403</b>	<b>319</b>	<b>604</b>	<b>713</b>
Expense waivers and reimbursements/recoupment (Note 3)	–	–	(72)	–	–	–	–	–
Total Net Expenses	51	57	7,954	12,116	403	319	604	713
<b>Net Profit/(Loss) before finance costs</b>	<b>1,579</b>	<b>37</b>	<b>15,719</b>	<b>93,894</b>	<b>30,154</b>	<b>16,885</b>	<b>27,110</b>	<b>8,818</b>
<b>FINANCE COSTS:</b>								
Distributions to holders of redeemable participating shares (Note 4)	–	–	(8,581)	(11,992)	(1,718)	(1,340)	(481)	(513)
<b>Profit/(Loss) for the financial period</b>	<b>1,579</b>	<b>37</b>	<b>7,138</b>	<b>81,902</b>	<b>28,436</b>	<b>15,545</b>	<b>26,629</b>	<b>8,305</b>
Withholding tax reclaims/(taxes) on dividends and other taxation	1	–	(451)	(2,088)	(26)	(38)	(46)	–
<b>Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations</b>	<b>\$ 1,580</b>	<b>\$ 37</b>	<b>\$ 6,687</b>	<b>\$ 79,814</b>	<b>\$ 28,410</b>	<b>\$ 15,507</b>	<b>\$ 26,583</b>	<b>\$ 8,305</b>

The accompanying notes are an integral part of the Financial Statements

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 <sup>^</sup>	
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
\$ 4,139	\$ 4,660	\$ 1,838	\$ 2,026	\$ 5,463	\$ 9,496	\$ 7,519	\$ 7,014	\$ 2,106	\$ 2,861
-	-	-	1	1	1	11	11	2	3
7	(1)	(3)	(7)	20	(13)	(19)	(23)	-	-
-	-	-	-	-	-	-	-	-	-
(599)	(6,518)	(904)	(4,456)	(4,538)	(7,794)	3,899	(1,114)	(3,097)	(4,499)
1,944	5,514	1,599	3,286	15,253	4,120	17,981	20,608	5,183	5,637
5,491	3,655	2,530	850	16,199	5,810	29,391	26,496	4,194	4,002
356	400	219	245	1,011	1,542	910	1,009	72	122
41	46	23	23	103	168	193	196	48	62
41	44	31	34	90	87	75	82	1	1
2	2	1	1	5	6	8	7	2	2
14	13	14	13	22	20	14	13	14	13
3	-	1	1	9	-	10	8	4	3
-	1	-	-	-	1	1	4	-	1
1	1	-	-	2	2	3	3	1	1
-	-	-	-	-	-	-	-	-	-
30	23	32	20	75	54	68	50	39	32
488	530	321	337	1,317	1,880	1,282	1,372	181	237
(15)	(2)	(24)	(13)	-	-	-	-	(2)	-
473	528	297	324	1,317	1,880	1,282	1,372	179	237
5,018	3,127	2,233	526	14,882	3,930	28,109	25,124	4,015	3,765
(1,988)	(2,048)	(1,241)	(1,317)	(3,151)	(4,472)	(5,374)	(4,504)	-	-
3,030	1,079	992	(791)	11,731	(542)	22,735	20,620	4,015	3,765
(3)	11	(2)	11	(179)	(241)	(6)	14	(11)	(30)
\$ 3,027	\$ 1,090	\$ 990	\$ (780)	\$ 11,552	\$ (783)	\$ 22,729	\$ 20,634	\$ 4,004	\$ 3,735
FTGF Western Asset US Mortgage-Backed Securities Fund <sup>^</sup>		FTGF Brandywine Global Fixed Income Fund		FTGF Brandywine Global Fixed Income Absolute Return Fund <sup>^</sup>		FTGF Brandywine Global High Yield Fund <sup>^</sup>		FTGF Brandywine Global Opportunistic 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
\$ 21,886	\$ 19,185	\$ 3,692	\$ 4,922	\$ 4,576	\$ 15,092	\$ 1,238	\$ 932	\$ 6,351	\$ 6,299
1	8	-	1	-	-	-	-	-	-
-	-	24	(12)	(7)	(12)	-	-	1	(1)
-	-	-	-	-	-	-	-	-	-
(11,395)	(15,221)	(8,822)	(14,204)	(1,535)	(15,960)	439	265	(9,710)	(18,913)
52,956	445	8,935	12,052	3,292	14,594	203	110	10,111	16,074
63,448	4,417	3,829	2,759	6,326	13,714	1,880	1,307	6,753	3,459
95	89	417	530	622	1,472	77	40	640	673
467	425	59	66	59	177	15	11	86	84
-	-	53	70	3	4	5	-	3	6
18	15	2	2	4	6	1	-	3	3
14	13	22	20	14	13	14	13	14	13
21	19	3	-	13	-	-	-	4	4
-	8	34	1	-	1	-	1	-	-
7	6	1	1	1	3	-	-	1	1
-	-	-	-	-	-	-	-	-	-
92	98	59	28	54	44	18	7	44	30
714	673	650	718	770	1,720	130	72	795	814
-	-	-	-	(1)	-	(25)	(15)	-	-
714	673	650	718	769	1,720	105	57	795	814
62,734	3,744	3,179	2,041	5,557	11,994	1,775	1,250	5,958	2,645
-	-	(812)	(925)	(186)	(1,217)	(788)	(4)	(62)	(95)
62,734	3,744	2,367	1,116	5,371	10,777	987	1,246	5,896	2,550
-	-	90	5	(77)	125	(1)	-	37	(5)
\$ 62,734	\$ 3,744	\$ 2,457	\$ 1,121	\$ 5,294	\$ 10,902	\$ 986	\$ 1,246	\$ 5,933	\$ 2,545

The accompanying notes are an integral part of the Financial Statements

## Statement of Comprehensive Income – (continued)

(in 000's)	FTGF Brandywine Global Income Optimiser Fund		FTGF Brandywine Global Credit Opportunities Fund <sup>A</sup>		FTGF Brandywine Global Multi-Sector Impact Fund <sup>A</sup>		FTGF Brandywine Global – US Fixed Income Fund <sup>A</sup>	
	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
<b>INVESTMENT INCOME:</b>								
Gross dividend income and bond interest	\$ 41,806	\$ 37,070	\$ 731	\$ 1,385	\$ 549	\$ 539	\$ 854	\$ –
Interest	4	1	–	–	–	–	–	–
Equalisation	(33)	(93)	–	–	–	–	–	–
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	(5,850)	(65,770)	(266)	(3,204)	263	(390)	359	–
Net unrealised gain/(loss) on financial instruments held for trading	7,853	66,953	323	853	(367)	404	594	–
<b>Total Investment Income/(Loss)</b>	<b>43,780</b>	<b>38,161</b>	<b>788</b>	<b>(966)</b>	<b>445</b>	<b>553</b>	<b>1,807</b>	<b>–</b>
<b>EXPENSES:</b>								
Management fees (Note 3)	4,191	4,519	84	222	29	27	34	–
Administrator and depositary fees (Note 3)	468	455	13	20	9	9	16	–
Shareholder service fees (Note 3)	453	499	1	5	–	–	–	–
Legal fees	18	17	1	1	–	–	1	–
Audit fees	22	20	14	13	11	10	10	–
Printing fees	22	20	1	1	–	1	–	–
Interest expense	4	4	–	–	–	–	–	–
Directors' fees and expenses (Note 3)	7	6	–	–	–	–	–	–
Adjustment to accrued expenses and other liabilities	–	–	–	–	–	–	–	–
Other expenses	154	167	16	15	25	22	9	–
<b>Total Expenses</b>	<b>5,339</b>	<b>5,707</b>	<b>130</b>	<b>277</b>	<b>74</b>	<b>69</b>	<b>70</b>	<b>–</b>
Expense waivers and reimbursements/recoupment (Note 3)	–	–	(33)	(21)	(37)	(34)	(10)	–
<b>Total Net Expenses</b>	<b>5,339</b>	<b>5,707</b>	<b>97</b>	<b>256</b>	<b>37</b>	<b>35</b>	<b>60</b>	<b>–</b>
<b>Net Profit/(Loss) before finance costs</b>	<b>38,441</b>	<b>32,454</b>	<b>691</b>	<b>(1,222)</b>	<b>408</b>	<b>518</b>	<b>1,747</b>	<b>–</b>
<b>FINANCE COSTS:</b>								
Distributions to holders of redeemable participating shares (Note 4)	(17,667)	(16,814)	–	–	(7)	(7)	–	–
<b>Profit/(Loss) for the financial period</b>	<b>20,774</b>	<b>15,640</b>	<b>691</b>	<b>(1,222)</b>	<b>401</b>	<b>511</b>	<b>1,747</b>	<b>–</b>
Withholding tax reclaims/(taxes) on dividends and other taxation	339	(478)	4	(6)	6	(7)	–	–
<b>Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations</b>	<b>\$ 21,113</b>	<b>\$ 15,162</b>	<b>\$ 695</b>	<b>\$ (1,228)</b>	<b>\$ 407</b>	<b>\$ 504</b>	<b>\$ 1,747</b>	<b>\$ –</b>

(in 000's)	FTGF ClearBridge US Equity Sustainability Leaders Fund		FTGF ClearBridge Infrastructure Value Fund <sup>A</sup>		FTGF ClearBridge Global Infrastructure Income Fund		FTGF ClearBridge Global Sustainability Improvers Fund <sup>A</sup>	
	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
<b>INVESTMENT INCOME:</b>								
Gross dividend income and bond interest	\$ 9,313	\$ 12,276	€ 15,862	€ 18,308	\$ 10,157	\$ 13,421	\$ 91	\$ –
Interest	–	–	30	78	–	–	–	–
Equalisation	2	–	(26)	(83)	(47)	(65)	–	–
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	7,482	(8,928)	(4,591)	(7,270)	(6,755)	(8,163)	107	–
Net unrealised gain/(loss) on financial instruments held for trading	70,617	83,654	46,258	(19,559)	36,814	(6,432)	528	–
<b>Total Investment Income/(Loss)</b>	<b>87,414</b>	<b>87,002</b>	<b>57,533</b>	<b>(8,526)</b>	<b>40,169</b>	<b>(1,239)</b>	<b>726</b>	<b>–</b>
<b>EXPENSES:</b>								
Management fees (Note 3)	3,628	4,402	3,883	4,928	1,754	2,323	9	–
Administrator and depositary fees (Note 3)	554	620	330	381	131	153	5	–
Shareholder service fees (Note 3)	760	1,076	442	601	304	436	–	–
Legal fees	22	23	14	13	6	7	–	–
Audit fees	14	15	13	12	7	9	7	–
Printing fees	31	29	19	17	7	9	–	–
Interest expense	8	27	–	–	1	–	–	–
Directors' fees and expenses (Note 3)	8	9	5	6	2	2	–	–
Adjustment to accrued expenses and other liabilities	–	–	–	–	–	–	–	–
Other expenses	149	189	114	93	52	64	19	–
<b>Total Expenses</b>	<b>5,174</b>	<b>6,390</b>	<b>4,820</b>	<b>6,051</b>	<b>2,264</b>	<b>3,003</b>	<b>40</b>	<b>–</b>
Expense waivers and reimbursements/recoupment (Note 3)	(89)	(46)	–	–	(16)	(2)	(26)	–
<b>Total Net Expenses</b>	<b>5,085</b>	<b>6,344</b>	<b>4,820</b>	<b>6,051</b>	<b>2,248</b>	<b>3,001</b>	<b>14</b>	<b>–</b>
<b>Net Profit/(Loss) before finance costs</b>	<b>82,329</b>	<b>80,658</b>	<b>52,713</b>	<b>(14,577)</b>	<b>37,921</b>	<b>(4,240)</b>	<b>712</b>	<b>–</b>
<b>FINANCE COSTS:</b>								
Distributions to holders of redeemable participating shares (Note 4)	(66)	(100)	(2,811)	(3,615)	(7,149)	(8,674)	–	–
<b>Profit/(Loss) for the financial period</b>	<b>82,263</b>	<b>80,558</b>	<b>49,902</b>	<b>(18,192)</b>	<b>30,772</b>	<b>(12,914)</b>	<b>712</b>	<b>–</b>
Withholding tax reclaims/(taxes) on dividends and other taxation	(2,257)	(3,082)	(2,267)	(2,028)	(1,193)	(1,404)	(8)	–
<b>Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations</b>	<b>\$ 80,006</b>	<b>\$ 77,476</b>	<b>€ 47,635</b>	<b>€ (20,220)</b>	<b>\$ 29,579</b>	<b>\$ (14,318)</b>	<b>\$ 704</b>	<b>\$ –</b>

The accompanying notes are an integral part of the Financial Statements



FTGF ClearBridge US Value Fund <sup>j</sup>		FTGF ClearBridge US Appreciation Fund		FTGF ClearBridge US Large Cap Growth Fund		FTGF ClearBridge US Aggressive Growth Fund		FTGF ClearBridge Tactical Dividend 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
\$ 12,928	\$ 8,579	\$ 1,394	\$ 1,772	\$ 6,540	\$ 5,237	\$ 799	\$ 1,191	\$ 513	\$ 637
-	-	-	-	-	1	-	-	-	-
-	(8)	-	(1)	-	-	-	(5)	-	(1)
-	-	-	-	-	-	-	-	-	-
85,941	17,246	23,922	10,250	110,784	29,223	15,551	1,512	2,737	1,252
26,615	28,207	(4,988)	16,220	38,404	262,101	(13,378)	16,274	1,431	899
125,484	54,024	20,328	28,241	155,728	296,562	2,972	18,972	4,681	2,787
5,259	3,782	1,164	1,097	7,625	5,875	1,163	1,239	219	210
550	350	86	80	763	562	83	91	19	18
516	334	187	174	1,005	766	217	221	35	33
16	12	3	3	25	16	3	2	1	1
11	10	14	13	22	20	22	20	14	13
14	19	4	3	21	-	6	6	1	1
-	1	-	-	1	1	3	-	-	-
6	5	1	1	11	6	1	1	-	-
-	-	-	-	-	-	-	-	-	-
117	112	39	44	180	100	39	31	24	17
6,489	4,625	1,498	1,415	9,653	7,346	1,537	1,611	313	293
(39)	-	(12)	(4)	(6)	-	(5)	-	(30)	(22)
6,450	4,625	1,486	1,411	9,647	7,346	1,532	1,611	283	271
119,034	49,399	18,842	26,830	146,081	289,216	1,440	17,361	4,398	2,516
(138)	(153)	(10)	(14)	(2)	-	(3)	(57)	(66)	(80)
118,896	49,246	18,832	26,816	146,079	289,216	1,437	17,304	4,332	2,436
(3,458)	(2,090)	(380)	(487)	(1,629)	(1,334)	(161)	232)	(108)	(113)
\$ 115,438	\$ 47,156	\$ 18,452	\$ 26,329	\$ 144,450	\$ 287,882	\$ 1,276	\$ 17,072	\$ 4,224	\$ 2,323
FTGF Royce US Small Cap Opportunity Fund		FTGF Royce US Smaller Companies Fund		FTGF Martin Currie Global Long-Term Unconstrained Fund <sup>^</sup>		FTGF Martin Currie Global Emerging Markets Fund <sup>^</sup>		FTGF Martin Currie European Unconstrained Fund <sup>^</sup>	
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
\$ 3,780	\$ 4,299	\$ 666	\$ 595	\$ 679	\$ 1,009	\$ 487	\$ 501	€ 1,362	€ 1,729
-	-	-	-	-	-	-	-	2	4
-	-	-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-	-	-
2,063	4,826	5,288	(217)	15,863	(608)	(1,672)	(139)	(4,801)	(7,937)
41,092	(4,036)	(1,039)	3,627	(14,916)	13,455	3,540	468	(4,420)	8,269
46,935	5,089	4,915	4,005	1,626	13,856	2,355	830	(7,857)	2,065
4,183	3,565	631	537	393	517	159	182	254	357
311	263	43	34	46	63	16	17	63	80
758	628	93	88	57	58	8	9	4	4
10	9	1	2	2	2	-	-	3	3
22	20	14	13	11	10	7	6	10	10
14	-	2	2	3	2	1	1	4	3
-	1	-	-	-	-	-	-	-	-
4	3	1	-	1	1	-	-	1	1
-	-	-	-	-	-	-	-	-	-
77	86	27	22	27	23	22	20	25	6
5,379	4,575	812	698	540	676	213	235	364	464
-	-	(4)	(7)	(13)	-	(22)	(18)	(7)	-
5,379	4,575	808	691	527	676	191	217	357	464
41,556	514	4,107	3,314	1,099	13,180	2,164	613	(8,214)	1,601
-	-	(25)	(8)	-	-	-	-	-	-
41,556	514	4,082	3,306	1,099	13,180	2,164	613	(8,214)	1,601
(665)	(827)	(124)	(120)	(57)	(63)	(55)	(52)	(90)	(133)
\$ 40,891	\$ (313)	\$ 3,958	\$ 3,186	\$ 1,042	\$ 13,117	\$ 2,109	\$ 561	€ (8,304)	€ 1,468

The accompanying notes are an integral part of the Financial Statements

## Statement of Comprehensive Income – (continued)

(in 000's)	Franklin Templeton Global Funds Plc	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023
<b>INVESTMENT INCOME:</b>		
Gross dividend income and bond interest	\$ 305,770	\$ 332,686
Interest	110	205
Equalisation	(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	106,645	(241,931)
Net unrealised gain/(loss) on financial instruments held for trading	504,918	708,669
<b>Total Investment Income/(Loss)</b>	<b>915,945</b>	<b>799,542</b>
<b>EXPENSES:</b>		
Management fees (Note 3)	54,411	58,828
Administrator and depository fees (Note 3)	6,226	6,381
Shareholder service fees (Note 3)	5,999	6,379
Legal fees	268	244
Audit fees	632	629
Printing fees	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	2,291	1,901
<b>Total Expenses</b>	<b>70,417</b>	<b>74,915</b>
Expense waivers and reimbursements/recoupment (Note 3)	(704)	(392)
<b>Total Net Expenses</b>	<b>69,713</b>	<b>74,523</b>
<b>Net Profit/(Loss) before finance costs</b>	<b>846,232</b>	<b>725,019</b>
<b>FINANCE COSTS:</b>		
Distributions to holders of redeemable participating shares (Note 4)	(85,910)	(84,425)
<b>Profit/(Loss) for the financial period</b>	<b>760,322</b>	<b>640,594</b>
Withholding tax reclaims/(taxes) on dividends and other taxation	(12,914)	(15,212)
<b>Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations</b>	<b>\$ 747,408</b>	<b>\$ 625,382</b>

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 ClearBridge Infrastructure Value Fund<sup>^</sup>, FTGF Martin Currie European Unconstrained Fund<sup>^</sup> 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 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).

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

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

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

	FTGF Western Asset US Government Liquidity Fund		FTGF Western Asset US Core Bond Fund		FTGF Western Asset US Core Plus Bond Fund		FTGF Western Asset Global Multi Strategy Fund	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
(000's)								
<b>Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations</b>	\$ 6,755	\$ 3,881	\$ 5,738	\$ 100	\$ 28,051	\$ 11,257	\$ 10,813	\$ 2,267
<b>REDEEMABLE PARTICIPATING SHARE TRANSACTIONS</b>								
Net proceeds from sales of shares	1,445,431	892,129	17,304	93,855	143,289	154,975	51,284	8,619
Net proceeds from reinvested distributions	22,333	15,427	640	603	519	509	241	291
Cost of shares reacquired	(1,192,571)	(816,133)	(73,465)	(23,001)	(366,075)	(315,412)	(39,446)	(16,369)
<b>Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions</b>	<b>275,193</b>	<b>91,423</b>	<b>(55,521)</b>	<b>71,457</b>	<b>(222,267)</b>	<b>(159,928)</b>	<b>12,079</b>	<b>(7,459)</b>
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	281,948	95,304	(49,783)	71,557	(194,216)	(148,671)	22,892	(5,192)
<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES</b>								
Beginning of period	1,114,418	833,615	185,460	131,919	815,255	1,148,700	240,940	227,355
Currency translation	-	-	-	-	-	-	-	-
<b>End of period</b>	<b>\$ 1,396,366</b>	<b>\$ 928,919</b>	<b>\$ 135,677</b>	<b>\$ 203,476</b>	<b>\$ 621,039</b>	<b>\$ 1,000,029</b>	<b>\$ 263,832</b>	<b>\$ 222,163</b>

	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^	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023	for the six months ended 31 August 2024	for the six months ended 31 August 2023
(000's)								
<b>Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations</b>	\$ 1,580	\$ 37	\$ 6,687	\$ 79,814	\$ 28,410	\$ 15,507	\$ 26,583	\$ 8,305
<b>REDEEMABLE PARTICIPATING SHARE TRANSACTIONS</b>								
Net proceeds from sales of shares	384	374	64,848	94,495	23,321	24,364	36	253
Net proceeds from reinvested distributions	-	-	262	374	-	-	-	-
Cost of shares reacquired	(1,055)	(15,102)	(735,724)	(795,024)	(28,945)	(28,074)	(29,209)	(52,040)
<b>Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions</b>	<b>(671)</b>	<b>(14,728)</b>	<b>(670,614)</b>	<b>(700,155)</b>	<b>(5,624)</b>	<b>(3,710)</b>	<b>(29,173)</b>	<b>(51,787)</b>
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	909	(14,691)	(663,927)	(620,341)	22,786	11,797	(2,590)	(43,482)
<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES</b>								
Beginning of period	30,997	46,050	1,204,969	2,132,501	372,681	275,012	526,156	559,548
Currency translation	-	-	-	-	-	-	-	-
<b>End of period</b>	<b>\$ 31,906</b>	<b>\$ 31,359</b>	<b>\$ 541,042</b>	<b>\$ 1,512,160</b>	<b>\$ 395,467</b>	<b>\$ 286,809</b>	<b>\$ 523,566</b>	<b>\$ 516,066</b>

	FTGF Brandywine Global Income Optimiser Fund		FTGF Brandywine Global Credit Opportunities Fund^		FTGF Brandywine Global Multi-Sector Impact Fund^		FTGF Brandywine Global – US 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
(000's)								
<b>Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations</b>	\$ 21,113	\$ 15,162	\$ 695	\$ (1,228)	\$ 407	\$ 504	\$ 1,747	\$ -
<b>REDEEMABLE PARTICIPATING SHARE TRANSACTIONS</b>								
Net proceeds from sales of shares	154,061	134,138	1,681	2,279	-	4	3,300	-
Net proceeds from reinvested distributions	289	237	-	-	-	4	-	-
Cost of shares reacquired	(185,743)	(174,889)	(4,966)	(14,541)	-	-	-	-
<b>Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions</b>	<b>(31,393)</b>	<b>(40,514)</b>	<b>(3,285)</b>	<b>(12,262)</b>	<b>-</b>	<b>8</b>	<b>3,300</b>	<b>-</b>
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	(10,280)	(25,352)	(2,590)	(13,490)	407	512	5,047	-
<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES</b>								
Beginning of period	1,151,380	1,210,305	16,403	46,756	15,829	14,804	31,699	-
Currency translation	-	-	-	-	-	-	-	-
<b>End of period</b>	<b>\$ 1,141,100</b>	<b>\$ 1,184,953</b>	<b>\$ 13,813</b>	<b>\$ 33,266</b>	<b>\$ 16,236</b>	<b>\$ 15,316</b>	<b>\$ 36,746</b>	<b>\$ -</b>

The accompanying notes are an integral part of the Financial Statements

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 <sup>^</sup>	
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
\$ 3,027	\$ 1,090	\$ 990	\$ (780)	\$ 11,552	\$ (783)	\$ 22,729	\$ 20,634	\$ 4,004	\$ 3,735
13,019	4,249	2,562	2,186	27,030	39,903	46,843	137,909	907	19,589
1,111	1,463	135	133	53	58	18	21	-	-
(21,819)	(26,183)	(5,347)	(7,287)	(39,371)	(83,420)	(66,428)	(208,326)	(23,704)	(15,563)
<b>(7,689)</b>	<b>(20,471)</b>	<b>(2,650)</b>	<b>(4,968)</b>	<b>(12,288)</b>	<b>(43,459)</b>	<b>(19,567)</b>	<b>(70,396)</b>	<b>(22,797)</b>	<b>4,026</b>
(4,662)	(19,381)	(1,660)	(5,748)	(736)	(44,242)	3,162	(49,762)	(18,793)	7,761
96,878	125,240	48,519	57,431	250,628	437,707	478,538	523,970	129,420	146,703
-	-	-	-	-	-	-	-	-	-
<b>\$ 92,216</b>	<b>\$ 105,859</b>	<b>\$ 46,859</b>	<b>\$ 51,683</b>	<b>\$ 249,892</b>	<b>\$ 393,465</b>	<b>\$ 481,700</b>	<b>\$ 474,208</b>	<b>\$ 110,627</b>	<b>\$ 154,464</b>
FTGF Western Asset US Mortgage-Backed Securities Fund <sup>^</sup>		FTGF Brandywine Global Fixed Income Fund		FTGF Brandywine Global Fixed Income Absolute Return Bond Fund <sup>^</sup>		FTGF Brandywine Global High Yield Fund <sup>^</sup>		FTGF Brandywine Global Opportunistic 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
\$ 62,734	\$ 3,744	\$ 2,457	\$ 1,121	\$ 5,294	\$ 10,902	\$ 986	\$ 1,246	\$ 5,933	\$ 2,545
-	2,928	64,230	11,355	336	18,678	4,960	12,804	6,528	27,081
-	-	270	297	7	9	8	1	11	7
-	-	(93,371)	(20,656)	(10,447)	(312,850)	(7,871)	(123)	(26,747)	(27,005)
-	<b>2,928</b>	<b>(28,871)</b>	<b>(9,004)</b>	<b>(10,104)</b>	<b>(294,163)</b>	<b>(2,903)</b>	<b>12,682</b>	<b>(20,208)</b>	<b>83</b>
62,734	6,672	(26,414)	(7,883)	(4,810)	(283,261)	(1,917)	13,928	(14,275)	2,628
1,149,708	1,119,507	145,085	162,009	146,269	539,271	31,164	10,394	207,376	205,146
-	-	-	-	-	-	-	-	-	-
<b>\$1,212,442</b>	<b>\$1,126,179</b>	<b>\$ 118,671</b>	<b>\$ 154,126</b>	<b>\$ 141,459</b>	<b>\$ 256,010</b>	<b>\$ 29,247</b>	<b>\$ 24,322</b>	<b>\$ 193,101</b>	<b>\$ 207,774</b>
FTGF ClearBridge US Value Fund <sup>§</sup>		FTGF ClearBridge US Appreciation Fund		FTGF ClearBridge US Large Cap Growth Fund		FTGF ClearBridge US Aggressive Growth Fund		FTGF ClearBridge Tactical Dividend 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
\$ 115,438	\$ 47,156	\$ 18,452	\$ 26,329	\$ 144,450	\$ 287,882	\$ 1,276	\$ 17,072	\$ 4,224	\$ 2,323
556,098	185,570	4,784	14,365	280,547	363,086	3,739	8,484	1,873	811
1	1	1	2	1	-	-	-	5	4
(331,343)	(203,380)	(40,602)	(31,702)	(410,596)	(336,322)	(26,931)	(34,433)	(1,473)	(6,138)
<b>224,756</b>	<b>(17,809)</b>	<b>(35,817)</b>	<b>(17,335)</b>	<b>(130,048)</b>	<b>26,764</b>	<b>(23,192)</b>	<b>(25,949)</b>	<b>405</b>	<b>(5,323)</b>
340,194	29,347	(17,365)	8,994	14,402	314,646	(21,916)	(8,877)	4,629	(3,000)
1,157,626	929,726	211,456	189,610	1,872,600	1,225,735	207,390	224,793	35,936	38,528
-	-	-	-	-	-	-	-	-	-
<b>\$1,497,820</b>	<b>\$ 959,073</b>	<b>\$ 194,091</b>	<b>\$ 198,604</b>	<b>\$1,887,002</b>	<b>\$1,540,381</b>	<b>\$ 185,474</b>	<b>\$ 215,916</b>	<b>\$ 40,565</b>	<b>\$ 35,528</b>

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

	FTGF ClearBridge US Equity Sustainability Leaders Fund		FTGF ClearBridge Infrastructure Value Fund <sup>^</sup>		FTGF ClearBridge Global Infrastructure Income Fund		FTGF ClearBridge Global Sustainability Improvers Fund <sup>^</sup>	
	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
<b>(000's)</b>								
<b>Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations</b>	<b>\$ 80,006</b>	<b>\$ 77,476</b>	<b>€ 47,635</b>	<b>€ (20,220)</b>	<b>\$ 29,579</b>	<b>\$ (14,318)</b>	<b>\$ 704</b>	<b>\$ –</b>
<b>REDEEMABLE PARTICIPATING SHARE TRANSACTIONS</b>								
Net proceeds from sales of shares	206,876	319,430	89,214	190,309	37,105	31,752	–	–
Net proceeds from reinvested distributions	–	–	11	13	989	1,181	–	–
Cost of shares reacquired	(295,880)	(442,334)	(186,171)	(358,725)	(84,700)	(59,438)	–	–
<b>Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions</b>	<b>(89,004)</b>	<b>(122,904)</b>	<b>262</b>	<b>(168,403)</b>	<b>(46,606)</b>	<b>(26,505)</b>	<b>–</b>	<b>–</b>
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	(8,998)	(45,428)	(49,311)	(188,623)	(17,027)	(40,823)	704	–
<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES</b>								
Beginning of period	1,365,510	1,639,979	822,923	1,062,833	331,809	406,048	5,641	–
Currency translation	–	–	–	–	–	–	–	–
<b>End of period</b>	<b>\$ 1,356,512</b>	<b>\$ 1,594,551</b>	<b>€ 773,612</b>	<b>€ 874,210</b>	<b>\$ 314,782</b>	<b>\$ 365,225</b>	<b>\$ 6,345</b>	<b>\$ –</b>

	Franklin Templeton Global Funds Plc	
	for the six months ended 31 August 2024	for the six months ended 31 August 2023
<b>(000's)</b>		
<b>Net Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares from Operations</b>	<b>\$ 747,408</b>	<b>\$ 625,382</b>
<b>REDEEMABLE PARTICIPATING SHARE TRANSACTIONS</b>		
Net proceeds from sales of shares	3,671,785	3,075,829
Net proceeds from reinvested distributions	26,914	21,345
Cost of shares reacquired	(4,920,530)	(4,853,609)
<b>Increase/(Decrease) in Net Assets from Redeemable Participating Share transactions</b>	<b>(1,221,831)</b>	<b>(1,756,435)</b>
Increase/(Decrease) in Net Assets attributable to Holders of Redeemable Participating Shares	(474,423)	(1,131,053)
<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES</b>		
Beginning of period	15,900,307	17,428,030
Currency translation	25,022	41,600
<b>End of period</b>	<b>\$ 15,450,906</b>	<b>\$ 16,338,577</b>

FTGF Royce US Small Cap Opportunity Fund		FTGF Royce US Smaller Companies Fund		FTGF Martin Currie Global Long-Term Unconstrained Fund <sup>^</sup>		FTGF Martin Currie Global Emerging Markets Fund <sup>^</sup>		FTGF Martin Currie European Unconstrained Fund <sup>^</sup>	
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
\$ 40,891	\$ (313)	\$ 3,958	\$ 3,186	\$ 1,042	\$ 13,117	\$ 2,109	\$ 561	€ (8,304)	€ 1,468
315,406	131,912	9,314	19,906	10,086	14,413	256	1,447	5,633	9,972
-	-	-	-	-	-	-	-	-	-
(216,555)	(197,589)	(9,499)	(8,755)	(85,724)	(18,006)	(3,800)	(3,745)	(87,299)	(12,218)
<b>98,851</b>	<b>(65,677)</b>	<b>(185)</b>	<b>11,151</b>	<b>(75,638)</b>	<b>(3,593)</b>	<b>(3,544)</b>	<b>(2,298)</b>	<b>(81,666)</b>	<b>(2,246)</b>
139,742	(65,990)	3,773	14,337	(74,596)	9,524	(1,435)	(1,737)	(89,970)	(778)
694,890	741,529	95,935	78,098	124,021	141,049	31,647	34,702	188,878	189,097
-	-	-	-	-	-	-	-	-	-
<b>\$ 834,632</b>	<b>\$ 675,539</b>	<b>\$ 99,708</b>	<b>\$ 92,435</b>	<b>\$ 49,425</b>	<b>\$ 150,573</b>	<b>\$ 30,212</b>	<b>\$ 32,965</b>	<b>€ 98,908</b>	<b>€ 188,319</b>

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 ClearBridge Infrastructure Value Fund<sup>^</sup>, FTGF Martin Currie European Unconstrained Fund<sup>^</sup> 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 ClearBridge Infrastructure Value Fund<sup>^</sup>, FTGF Martin Currie European Unconstrained Fund<sup>^</sup> 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, 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 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)

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

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

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

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

The accompanying notes are an integral part of the Financial Statements



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

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
<b>FTGF Western Asset US Core Plus Bond Fund – (continued)</b>					
<b>Class A (G) US\$ Distributing (D)</b>					
Redeemed	–	(1)			
Net Decrease	–	(1)			
<b>FTGF Western Asset Global Multi Strategy Fund</b>					
<b>Class A US\$ Accumulating</b>					
Sold	4	15			
Redeemed	(6)	(6)			
Net (Decrease)/increase	(2)	9			
<b>Class A US\$ Distributing (D)</b>					
Sold	2	2			
Redeemed	(4)	(19)			
Net Decrease	(2)	(17)			
<b>Class A US\$ Distributing (M) Plus</b>					
Sold	13	9			
Redeemed	(7)	(7)			
Net Increase	6	2			
<b>Class A US\$ Distributing (M)</b>					
Sold	1	–			
Redeemed	(2)	(1)			
Net Decrease	(1)	(1)			
<b>Class A Euro Accumulating (Hedged)</b>					
Sold	–	1			
Redeemed	(3)	(5)			
Net Decrease	(3)	(4)			
<b>Class A Euro Distributing (M) (Hedged) Plus (e)</b>					
Redeemed	(2)	–			
Net Decrease	(2)	–			
<b>Class A Euro Distributing (M) (Hedged)</b>					
Sold	1	–			
Redeemed	–	(3)			
Net Increase/(decrease)	1	(3)			
<b>Class A SGD Distributing (M) (Hedged) Plus</b>					
Sold	44	67			
Redeemed	(240)	(54)			
Net (Decrease)/increase	(196)	13			
<b>Class A ZAR Distributing (M) (Hedged) Plus</b>					
Sold	1,210	3			
Redeemed	(741)	(3)			
Net Increase	469	–			
<b>Class C US\$ Accumulating</b>					
Sold	1	–			
Redeemed	(3)	(6)			
Net Decrease	(2)	(6)			
<b>Class C US\$ Distributing (D)</b>					
Sold	1	1			
Redeemed	(7)	(5)			
Net Decrease	(6)	(4)			
<b>Class E US\$ Distributing (D)</b>					
Redeemed	–	(2)			
Net Decrease	–	(2)			
<b>Class F US\$ Accumulating</b>					
Sold	20	12			
Redeemed	(14)	(10)			
Net Increase	6	2			
<b>Class F US\$ Distributing (D)</b>					
Redeemed	–	(4)			
Net Decrease	–	(4)			
<b>Class X US\$ Distributing (D)</b>					
Sold	–	1			
Redeemed	(4)	–			
Net (Decrease)/increase	(4)	1			
<b>Class X Euro Accumulating (Hedged)</b>					
Sold	2	1			
Net Increase	2	1			
<b>Premier Class US\$ Accumulating</b>					
Sold	10	3			
Redeemed	(18)	(42)			
Net Decrease	(8)	(39)			
<b>Premier Class Euro Accumulating (Hedged)</b>					
Redeemed	–	(4)			
Net Decrease	–	(4)			
<b>Premier Class GBP Distributing (M) (Hedged)</b>					
Redeemed	–	(2)			
Net Decrease	–	(2)			
<b>Premier Class PLN Accumulating (Hedged)</b>					
Sold	4	–			
Redeemed	(8)	(5)			
Net Decrease	(4)	(5)			
<b>LM Class AUD Distributing (M) (Hedged)</b>					
Sold	28	42			
Redeemed	(59)	–			
Net (Decrease)/increase	(31)	42			
<b>FTGF Western Asset US High Yield Fund</b>					
<b>Class A US\$ Accumulating</b>					
Sold	9	4			
Redeemed	(15)	(16)			
Net Decrease	(6)	(12)			
<b>Class A US\$ Distributing (D)</b>					
Sold	7	12			
Redeemed	(21)	(38)			
Net Decrease	(14)	(26)			
<b>Class A US\$ Distributing (M) Plus</b>					
Sold	19	4			
Redeemed	(19)	(7)			
Net Decrease	–	(3)			
<b>Class A US\$ Distributing (M)</b>					
Sold	4	1			
Redeemed	(2)	(3)			
Net Increase/(decrease)	2	(2)			
<b>Class A Euro Distributing (M) (Hedged)</b>					
Redeemed	–	(1)			
Net Decrease	–	(1)			
<b>Class A HKD Distributing (M) Plus</b>					
Sold	1	2			
Redeemed	(1)	(1)			
Net Increase	–	1			
<b>Class A SGD Distributing (M) (Hedged) Plus</b>					
Sold	1,907	66			
Redeemed	(1,046)	(19)			
Net Increase	861	47			
<b>Class B US\$ Distributing (D)</b>					
Redeemed	–	(1)			
Net Decrease	–	(1)			
<b>Class C US\$ Accumulating</b>					
Sold	1	–			
Redeemed	(2)	(1)			
Net Decrease	(1)	(1)			
<b>Class C US\$ Distributing (D)</b>					
Sold	8	–			
Redeemed	(2)	(6)			
Net Increase/(decrease)	6	(6)			
<b>Class E US\$ Accumulating</b>					
Sold	1	–			
Redeemed	(2)	(5)			
Net Decrease	(1)	(5)			
<b>Class E US\$ Distributing (D)</b>					
Redeemed	–	(2)			
Net Decrease	–	(2)			
<b>Class E Euro Accumulating (Hedged)</b>					
Redeemed	(2)	–			
Net Decrease	(2)	–			
<b>Class F US\$ Accumulating</b>					
Sold	1	–			
Redeemed	(1)	(2)			
Net Decrease	–	(2)			
<b>Premier Class US\$ Accumulating</b>					
Sold	40	13			
Redeemed	(74)	(104)			
Net Decrease	(34)	(91)			
<b>Premier Class GBP Accumulating (Hedged)</b>					
Sold	–	5			
Net Increase	–	5			

The accompanying notes are an integral part of the Financial Statements

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

	For the period ended		For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
<b>FTGF Western Asset US High Yield Fund – (continued)</b>				
<b>LM Class US\$ Distributing (M)</b>				
Sold	9	12		
Net Increase	9	12		
<b>Class A (G) US\$ Distributing (D)</b>				
Sold	1	1		
Redeemed	–	(1)		
Net Increase	1	–		
<b>Class L (G) US\$ Distributing (D)</b>				
Sold	1	–		
Net Increase	1	–		
<b>FTGF Western Asset Global High Yield Fund</b>				
<b>Class A US\$ Accumulating</b>				
Sold	3	3		
Redeemed	(3)	(5)		
Net Decrease	–	(2)		
<b>Class A US\$ Distributing (D)</b>				
Sold	1	1		
Redeemed	(6)	(2)		
Net Decrease	(5)	(1)		
<b>Class A US\$ Distributing (M) Plus</b>				
Sold	7	–		
Redeemed	(16)	(12)		
Net Decrease	(9)	(12)		
<b>Class A US\$ Distributing (M)</b>				
Sold	2	1		
Redeemed	(9)	(15)		
Net Decrease	(7)	(14)		
<b>Class A AUD Distributing (M) (Hedged) Plus</b>				
Sold	7	3		
Redeemed	(7)	(17)		
Net Decrease	–	(14)		
<b>Class A Euro Accumulating</b>				
Redeemed	(1)	(1)		
Net Decrease	(1)	(1)		
<b>Class A SGD Distributing (M) (Hedged) Plus</b>				
Sold	575	508		
Redeemed	(798)	(482)		
Net (Decrease)/increase	(223)	26		
<b>Class C US\$ Accumulating</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>Class C US\$ Distributing (D)</b>				
Sold	–	1		
Redeemed	(1)	(5)		
Net Decrease	(1)	(4)		
<b>Class E US\$ Accumulating</b>				
Redeemed	(1)	(2)		
Net Decrease	(1)	(2)		
<b>Class F US\$ Accumulating</b>				
Sold	–	5		
Redeemed	(1)	(5)		
Net Decrease	(1)	–		
<b>Class F US\$ Distributing (D)</b>				
Redeemed	(1)	(1)		
Net Decrease	(1)	(1)		
<b>Class X US\$ Distributing (D)</b>				
Sold	7	2		
Redeemed	(4)	(4)		
Net Increase/(decrease)	3	(2)		
<b>Class X GBP Distributing (D) (Hedged)</b>				
Sold	2	5		
Redeemed	(7)	(4)		
Net (Decrease)/increase	(5)	1		
<b>Premier Class Euro Accumulating (Hedged)</b>				
Sold	1	–		
Redeemed	(2)	(5)		
Net Decrease	(1)	(5)		
<b>Class A (G) US\$ Accumulating</b>				
Redeemed	–	(4)		
Net Decrease	–	(4)		
<b>Class A (G) US\$ Distributing (D)</b>				
Redeemed	–	(1)		
Net Decrease	–	(1)		
<b>FTGF Western Asset Asian Opportunities Fund</b>				
<b>Class A US\$ Accumulating</b>				
Sold	6	14		
Redeemed	(15)	(30)		
Net Decrease	(9)	(16)		
<b>Class A US\$ Distributing (D)</b>				
Sold	1	–		
Redeemed	(1)	(2)		
Net Decrease	–	(2)		
<b>Class A US\$ Distributing (M) Plus</b>				
Sold	47	44		
Redeemed	(55)	(63)		
Net Decrease	(8)	(19)		
<b>Class A US\$ Distributing (M)</b>				
Sold	–	7		
Redeemed	(7)	(57)		
Net Decrease	(7)	(50)		
<b>Class A AUD Distributing (M) (Hedged) Plus</b>				
Sold	14	23		
Redeemed	(27)	(47)		
Net Decrease	(13)	(24)		
<b>Class A CNH Distributing (M) (Hedged) Plus</b>				
Sold	1,952	429		
Redeemed	(213)	(95)		
Net Increase	1,739	334		
<b>Class A Euro Accumulating (Hedged)</b>				
Sold	1	–		
Redeemed	(1)	–		
Net Increase	–	–		
<b>Class A Euro Accumulating</b>				
Redeemed	(2)	(1)		
Net Decrease	(2)	(1)		
<b>Class A Euro Distributing (A)</b>				
Redeemed	(2)	–		
Net Decrease	(2)	–		
<b>Class A HKD Distributing (M) Plus</b>				
Sold	–	6		
Redeemed	(31)	(71)		
Net Decrease	(31)	(65)		
<b>Class A SGD Accumulating (Hedged)</b>				
Sold	12	123		
Redeemed	(8)	(13)		
Net Increase	4	110		
<b>Class A SGD Distributing (M) (Hedged) Plus</b>				
Sold	121	9,492		
Redeemed	(225)	(9,099)		
Net (Decrease)/increase	(104)	393		
<b>Class A SGD Distributing (M) Plus</b>				
Sold	10	43		
Redeemed	(3)	(357)		
Net Increase/(decrease)	7	(314)		
<b>Class C US\$ Distributing (D)</b>				
Redeemed	(1)	(1)		
Net Decrease	(1)	(1)		
<b>Class E US\$ Accumulating</b>				
Sold	1	–		
Net Increase	1	–		
<b>Class F US\$ Accumulating</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>Class X US\$ Distributing (M)</b>				
Sold	1	–		
Redeemed	(1)	–		
Net Increase	–	–		
<b>Premier Class US\$ Accumulating</b>				
Sold	19	76		
Redeemed	(67)	(225)		
Net Decrease	(48)	(149)		

The accompanying notes are an integral part of the Financial Statements

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

	For the period ended		For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
<b>FTGF Western Asset Asian Opportunities Fund – (continued)</b>				
<b>Premier Class US\$ Distributing (M)</b>				
Sold	–	36		
Redeemed	–	(48)		
Net Decrease	–	(12)		
<b>Premier Class Euro Accumulating (Hedged)</b>				
Sold	–	53		
Redeemed	(6)	(25)		
Net (Decrease)/increase	(6)	28		
<b>Premier Class Euro Accumulating</b>				
Redeemed	(51)	–		
Net Decrease	(51)	–		
<b>Premier Class Euro Distributing (M)</b>				
Redeemed	(52)	(21)		
Net Decrease	(52)	(21)		
<b>Premier Class GBP Distributing (M)</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>LM Class US\$ Accumulating</b>				
Redeemed	–	(62)		
Net Decrease	–	(62)		
<b>LM Class US\$ Distributing (M)</b>				
Sold	–	1		
Redeemed	(20)	(13)		
Net Decrease	(20)	(12)		
<b>LM Class Euro Distributing (M) (Hedged)</b>				
Sold	8	3		
Net Increase	8	3		
<b>FTGF Western Asset Short Duration Blue Chip Bond Fund</b>				
<b>Class A US\$ Accumulating</b>				
Sold	41	71		
Redeemed	(34)	(63)		
Net Increase	7	8		
<b>Class A US\$ Distributing (M)</b>				
Sold	2	59		
Redeemed	(1)	(22)		
Net Increase	1	37		
<b>Class A Euro Accumulating (Hedged)</b>				
Sold	17	70		
Redeemed	(48)	(69)		
Net (Decrease)/increase	(31)	1		
<b>Class A SEK Accumulating (Hedged)</b>				
Sold	101	710		
Redeemed	(167)	(749)		
Net Decrease	(66)	(39)		
<b>Class B US\$ Accumulating</b>				
Redeemed	–	(1)		
Net Decrease	–	(1)		
<b>Class C US\$ Accumulating</b>				
Sold	2	2		
Redeemed	(8)	(5)		
Net Decrease	(6)	(3)		
<b>Class C US\$ Distributing (M)</b>				
Sold	–	3		
Redeemed	(2)	–		
Net (Decrease)/increase	(2)	3		
<b>Class E US\$ Accumulating</b>				
Sold	3	1		
Redeemed	(10)	(1)		
Net Decrease	(7)	–		
<b>Class E US\$ Distributing (D)</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>Class F US\$ Accumulating</b>				
Sold	–	1		
Redeemed	(5)	(2)		
Net Decrease	(5)	(1)		
<b>Class F US\$ Distributing (D)</b>				
Redeemed	(1)	(4)		
Net Decrease	(1)	(4)		
<b>Class X Euro Accumulating (Hedged)</b>				
Sold	16	179		
Redeemed	(34)	(37)		
Net (Decrease)/increase	(18)	142		
<b>Premier Class US\$ Accumulating</b>				
Sold			30	21
Redeemed			(11)	(102)
Net Increase/(decrease)			19	(81)
<b>Premier Class CHF Distributing (M) (Hedged)</b>				
Sold			–	40
Net Increase			–	40
<b>Premier Class Euro Accumulating (Hedged)</b>				
Sold			36	174
Redeemed			(40)	(714)
Net Decrease			(4)	(540)
<b>Premier Class Euro Distributing (M) (Hedged)</b>				
Sold			2	2
Net Increase			2	2
<b>Premier Class GBP Accumulating (Hedged)</b>				
Sold			1	–
Redeemed			(1)	(3)
Net Decrease			–	(3)
<b>Class P2 US\$ Distributing (M) Plus (e)</b>				
Sold			36	33
Redeemed			(32)	(17)
Net Increase			4	16
<b>Class P2 Euro Distributing (M) (Hedged) Plus (e)</b>				
Sold			19	54
Redeemed			(9)	(30)
Net Increase			10	24
<b>Class P2 GBP Distributing (M) (Hedged) Plus (e)</b>				
Sold			192	504
Redeemed			(327)	(755)
Net Decrease			(135)	(251)
<b>FTGF Western Asset Global Core Plus Bond Fund^</b>				
<b>Class X US\$ Accumulating</b>				
Sold			2	–
Redeemed			(2)	(1)
Net Decrease			–	(1)
<b>Premier Class US\$ Accumulating</b>				
Sold			3	19
Redeemed			(5)	(81)
Net Decrease			(2)	(62)
<b>Premier Class Euro Accumulating (Hedged)</b>				
Sold			–	140
Redeemed			(205)	(9)
Net (Decrease)/increase			(205)	131
<b>Premier Class NZD Accumulating (Hedged)</b>				
Sold			–	25
Redeemed			(2)	(38)
Net Decrease			(2)	(13)
<b>LM Class US\$ Accumulating</b>				
Sold			1	2
Redeemed			(2)	(2)
Net Decrease			(1)	–
<b>LM Class Euro Accumulating (Hedged)</b>				
Redeemed			–	(4)
Net Decrease			–	(4)
<b>FTGF Western Asset Global Credit Fund^</b>				
<b>Class A US\$ Accumulating</b>				
Redeemed			(4)	–
Net Decrease			(4)	–
<b>Class A Euro Accumulating (Hedged)</b>				
Redeemed			(1)	(1)
Net Decrease			(1)	(1)
<b>LM Class US\$ Accumulating</b>				
Redeemed			(1)	(99)
Net Decrease			(1)	(99)
<b>LM Class Euro Accumulating (Hedged)</b>				
Sold			4	3
Redeemed			(1)	–
Net Increase			3	3
<b>FTGF Western Asset Macro Opportunities Bond Fund ^</b>				
<b>Class A US\$ Accumulating</b>				
Sold			25	32
Redeemed			(958)	(726)
Net Decrease			(933)	(694)

The accompanying notes are an integral part of the Financial Statements

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

	For the period ended		For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
<b>FTGF Western Asset Macro Opportunities Bond Fund ^ – (continued)</b>				
<b>Class A US\$ Distributing (M) Plus (e)</b>				
Sold	8	6		
Redeemed	(505)	(152)		
Net Decrease	(497)	(146)		
<b>Class A US\$ Distributing (S)</b>				
Sold	2	5		
Redeemed	(46)	(39)		
Net Decrease	(44)	(34)		
<b>Class A AUD Accumulating (Hedged)</b>				
Sold	–	9		
Redeemed	(12)	(2)		
Net (Decrease)/increase	(12)	7		
<b>Class A AUD Distributing (M) (Hedged) Plus (e)</b>				
Sold	–	2		
Redeemed	(124)	(51)		
Net Decrease	(124)	(49)		
<b>Class A CHF Accumulating (Hedged)</b>				
Redeemed	(20)	(10)		
Net Decrease	(20)	(10)		
<b>Class A CNH Accumulating (Hedged)</b>				
Redeemed	(6)	–		
Net Decrease	(6)	–		
<b>Class A CNH Distributing (M) (Hedged) Plus (e)</b>				
Redeemed	(83)	(86)		
Net Decrease	(83)	(86)		
<b>Class A Euro Accumulating (Hedged)</b>				
Sold	43	186		
Redeemed	(1,352)	(316)		
Net Decrease	(1,309)	(130)		
<b>Class A Euro Distributing (A)</b>				
Sold	3	3		
Redeemed	(16)	(8)		
Net Decrease	(13)	(5)		
<b>Class A Euro Distributing (M) (Hedged) Plus (e)</b>				
Redeemed	(48)	(18)		
Net Decrease	(48)	(18)		
<b>Class A Euro Distributing (S) (Hedged)</b>				
Sold	4	1		
Redeemed	(31)	(5)		
Net Decrease	(27)	(4)		
<b>Class A GBP Accumulating (Hedged)</b>				
Sold	–	1		
Redeemed	(11)	(9)		
Net Decrease	(11)	(8)		
<b>Class A GBP Accumulating</b>				
Redeemed	(1)	(1)		
Net Decrease	(1)	(1)		
<b>Class A GBP Distributing (M) (Hedged) Plus (e)</b>				
Sold	1	–		
Redeemed	(22)	(36)		
Net Decrease	(21)	(36)		
<b>Class A HKD Distributing (M) Plus</b>				
Redeemed	–	(7)		
Net Decrease	–	(7)		
<b>Class A SEK Accumulating (Hedged)</b>				
Sold	5	4		
Redeemed	(29)	(12)		
Net Decrease	(24)	(8)		
<b>Class A SGD Accumulating (Hedged)</b>				
Sold	–	3,504		
Redeemed	(3,944)	(4,937)		
Net Decrease	(3,944)	(1,433)		
<b>Class A SGD Distributing (M) (Hedged) Plus (e)</b>				
Sold	42	225		
Redeemed	(13,160)	(6,314)		
Net Decrease	(13,118)	(6,089)		
<b>Class B US\$ Accumulating</b>				
Redeemed	–	(1)		
Net Decrease	–	(1)		
<b>Class C US\$ Accumulating</b>				
Redeemed	(101)	(35)		
Net Decrease	(101)	(35)		
<b>Class C US\$ Distributing (S)</b>				
Sold			2	1
Redeemed			(11)	(4)
Net Decrease			(9)	(3)
<b>Class A JPY Distributing (M) Plus (e)</b>				
Sold			1	–
Net Increase			1	–
<b>Class A NOK Accumulating (Hedged)</b>				
Sold			284	111
Redeemed			(107)	(439)
Net Increase/(decrease)			177	(328)
<b>Class E US\$ Accumulating</b>				
Redeemed			(43)	(22)
Net Decrease			(43)	(22)
<b>Class E US\$ Distributing (S)</b>				
Redeemed			(5)	(2)
Net Decrease			(5)	(2)
<b>Class E Euro Accumulating (Hedged)</b>				
Sold			1	2
Redeemed			(5)	(3)
Net Decrease			(4)	(1)
<b>Class F US\$ Accumulating</b>				
Sold			3	9
Redeemed			(83)	(84)
Net Decrease			(80)	(75)
<b>Class F US\$ Distributing (S)</b>				
Sold			6	7
Redeemed			(6)	(12)
Net Decrease			–	(5)
<b>Class R Euro Accumulating (Hedged)</b>				
Sold			141	–
Redeemed			(19)	–
Net Increase			122	–
<b>Class X US\$ Accumulating</b>				
Sold			13	22
Redeemed			(258)	(150)
Net Decrease			(245)	(128)
<b>Class X US\$ Distributing (M) Plus (e)</b>				
Redeemed			(17)	(122)
Net Decrease			(17)	(122)
<b>Class X US\$ Distributing (S)</b>				
Redeemed			(37)	(17)
Net Decrease			(37)	(17)
<b>Class X CHF Accumulating (Hedged)</b>				
Sold			1	2
Redeemed			(40)	(13)
Net Decrease			(39)	(11)
<b>Class X Euro Accumulating (Hedged)</b>				
Sold			112	142
Redeemed			(155)	(95)
Net (Decrease)/increase			(43)	47
<b>Class X Euro Accumulating</b>				
Redeemed			(3)	(1)
Net Decrease			(3)	(1)
<b>Class X Euro Distributing (A) (Hedged)</b>				
Sold			–	1
Redeemed			(38)	(79)
Net Decrease			(38)	(78)
<b>Class X Euro Distributing (M) (Hedged)</b>				
Redeemed			(3)	(23)
Net Decrease			(3)	(23)
<b>Class X GBP Accumulating (Hedged)</b>				
Sold			3	2
Redeemed			(90)	(58)
Net Decrease			(87)	(56)
<b>Class X GBP Accumulating</b>				
Redeemed			(4)	–
Net Decrease			(4)	–
<b>Class X GBP Distributing (M) (Hedged) Plus (e)</b>				
Sold			5	–
Redeemed			(13)	(6)
Net Decrease			(8)	(6)
<b>Class X SGD Accumulating (Hedged)</b>				
Sold			–	266
Redeemed			(1,214)	(1,768)
Net Decrease			(1,214)	(1,502)

The accompanying notes are an integral part of the Financial Statements

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

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

The accompanying notes are an integral part of the Financial Statements

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

	For the period ended		For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
<b>FTGF Brandywine Global Fixed Income Fund</b>				
<b>Class A US\$ Accumulating</b>				
Sold	8	8		
Redeemed	(6)	(18)		
Net Increase/(decrease)	(2)	(10)		
<b>Class A US\$ Distributing (M)</b>				
Sold	2	8		
Redeemed	(3)	(7)		
Net (Decrease)/increase	(1)	1		
<b>Class A US\$ Distributing (S)</b>				
Sold	9	8		
Redeemed	(10)	(4)		
Net (Decrease)/increase	(1)	4		
<b>Class A AUD Distributing (M) (Hedged) Plus</b>				
Redeemed	–	(5)		
Net Decrease	–	(5)		
<b>Class A Euro Accumulating (Hedged) (IH)</b>				
Sold	–	4		
Redeemed	(96)	(8)		
Net Decrease	(96)	(4)		
<b>Class A Euro Accumulating (Hedged)</b>				
Sold	165	–		
Redeemed	(20)	(2)		
Net Increase/(decrease)	145	(2)		
<b>Class A Euro Distributing (A) (Hedged)</b>				
Redeemed	–	(2)		
Net Decrease	–	(2)		
<b>Class A Euro Distributing (S) (Hedged) (IH)</b>				
Sold	1	1		
Redeemed	(55)	(4)		
Net Decrease	(54)	(3)		
<b>Class A Euro Distributing (S) (Hedged)</b>				
Sold	43	–		
Redeemed	(1)	–		
Net Increase	42	–		
<b>Class A GBP Accumulating</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>Class A GBP Distributing (M) (Hedged)</b>				
Redeemed	–	(1)		
Net Decrease	–	(1)		
<b>Class A GBP Distributing (S) (Hedged) (IH)</b>				
Redeemed	(23)	(2)		
Net Decrease	(23)	(2)		
<b>Class A GBP Distributing (S) (Hedged)</b>				
Sold	19	–		
Net Increase	19	–		
<b>Class A SGD Accumulating</b>				
Sold	20	1,831		
Redeemed	(88)	(1,827)		
Net (Decrease)/increase	(68)	4		
<b>Class C US\$ Accumulating</b>				
Redeemed	–	(1)		
Net Decrease	–	(1)		
<b>Class E US\$ Accumulating</b>				
Sold	–	2		
Redeemed	(4)	(1)		
Net (Decrease)/increase	(4)	1		
<b>Class E Euro Accumulating (Hedged) (IH)</b>				
Redeemed	(4)	–		
Net Decrease	(4)	–		
<b>Class E Euro Accumulating (Hedged)</b>				
Sold	4	–		
Net Increase	4	–		
<b>Class X US\$ Accumulating</b>				
Redeemed	(26)	–		
Net Decrease	(26)	–		
<b>Class X Euro Accumulating (Hedged) (IH)</b>				
Redeemed	(8)	–		
Net Decrease	(8)	–		
<b>Class X Euro Accumulating (Hedged)</b>				
Sold	2	–		
Net Increase	2	–		
<b>Class X GBP Accumulating (Hedged) (IH)</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>Class X GBP Accumulating (Hedged)</b>				
Sold	7	9		
Redeemed	(27)	(18)		
Net Decrease	(20)	(9)		
<b>Class X GBP Accumulating</b>				
Sold	13	15		
Redeemed	(59)	(36)		
Net Decrease	(46)	(21)		
<b>Class X GBP Distributing (S) (Hedged) (IH)</b>				
Sold	3	4		
Redeemed	(42)	(5)		
Net Decrease	(39)	(1)		
<b>Class X GBP Distributing (S) (Hedged)</b>				
Sold	56	5		
Redeemed	(19)	(11)		
Net Increase/(decrease)	37	(6)		
<b>Premier Class US\$ Accumulating</b>				
Sold	5	6		
Redeemed	(14)	(8)		
Net Decrease	(9)	(2)		
<b>Premier Class US\$ Distributing (S)</b>				
Redeemed	–	(1)		
Net Decrease	–	(1)		
<b>Premier Class Euro Accumulating (Hedged) (IH)</b>				
Sold	1	2		
Redeemed	(55)	(5)		
Net Decrease	(54)	(3)		
<b>Premier Class Euro Accumulating (Hedged)</b>				
Sold	62	–		
Redeemed	(47)	–		
Net Increase	15	–		
<b>Premier Class Euro Accumulating</b>				
Redeemed	(3)	(3)		
Net Decrease	(3)	(3)		
<b>Premier Class GBP Distributing (S) (Hedged) (IH)</b>				
Redeemed	(3)	–		
Net Decrease	(3)	–		
<b>Premier Class GBP Distributing (S) (Hedged)</b>				
Sold	2	–		
Redeemed	(1)	–		
Net Increase	1	–		
<b>LM Class US\$ Accumulating (Hedged) (IH)</b>				
Sold	18	22		
Redeemed	(308)	(31)		
Net Decrease	(290)	(9)		
<b>LM Class US\$ Accumulating</b>				
Sold	326	1		
Redeemed	(25)	(2)		
Net Increase/(decrease)	301	(1)		
<b>FTGF Brandywine Global Fixed Income Absolute Return Fund<sup>^</sup></b>				
<b>Class A US\$ Accumulating</b>				
Redeemed	–	(1)		
Net Decrease	–	(1)		
<b>Class A Euro Accumulating (Hedged)</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>Class A SGD Accumulating</b>				
Sold	–	3,319		
Redeemed	–	(3,260)		
Net Increase	–	59		
<b>Class C US\$ Accumulating</b>				
Sold	–	5		
Net Increase	–	5		
<b>Class E US\$ Accumulating</b>				
Redeemed	–	(1)		
Net Decrease	–	(1)		
<b>Class F US\$ Accumulating</b>				
Redeemed	–	(5)		
Net Decrease	–	(5)		

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)
<b>FTGF Brandywine Global Fixed Income Absolute Return Fund<sup>^</sup> – (continued)</b>		
<b>Class X GBP Distributing (M) (Hedged)</b>		
Redeemed	–	(3)
Net Decrease	–	(3)
<b>Premier Class US\$ Accumulating</b>		
Sold	1	34
Redeemed	(24)	(892)
Net Decrease	(23)	(858)
<b>Premier Class US\$ Distributing (A)</b>		
Redeemed	–	(2)
Net Decrease	–	(2)
<b>Premier Class Euro Accumulating (Hedged)</b>		
Sold	–	2
Redeemed	(4)	(286)
Net Decrease	(4)	(284)
<b>Premier Class Euro Distributing (A) (Hedged)</b>		
Sold	–	11
Net Increase	–	11
<b>Premier Class GBP Distributing (M) (Hedged)</b>		
Sold	2	109
Redeemed	(75)	(83)
Net (Decrease)/increase	(73)	26
<b>LM Class AUD Accumulating (Hedged)</b>		
Redeemed	–	(1,698)
Net Decrease	–	(1,698)
<b>FTGF Brandywine Global High Yield Fund<sup>^</sup></b>		
<b>Class A US\$ Accumulating</b>		
Sold	11	4
Redeemed	(4)	(1)
Net Increase	7	3
<b>Class A US\$ Distributing (D)</b>		
Sold	37	–
Redeemed	(1)	–
Net Increase	36	–
<b>Class F US\$ Distributing (D)</b>		
Sold	4	–
Net Increase	4	–
<b>Premier Class US\$ Accumulating</b>		
Sold	–	32
Redeemed	(41)	–
Net (Decrease)/increase	(41)	32
<b>Class P2 CAD Accumulating (Hedged) (IH)</b>		
Redeemed	(6)	–
Net Decrease	(6)	–
<b>Class P2 Euro Distributing (A) (Hedged) (IH)</b>		
Sold	–	73
Net Increase	–	73
<b>FTGF Brandywine Global Opportunistic Fixed Income Fund</b>		
<b>Class A US\$ Accumulating</b>		
Sold	1	24
Redeemed	(15)	(9)
Net (Decrease)/increase	(14)	15
<b>Class A SGD Accumulating</b>		
Sold	18	6,710
Redeemed	(18)	(6,672)
Net Increase	–	38
<b>Class C US\$ Accumulating</b>		
Redeemed	(1)	–
Net Decrease	(1)	–
<b>Class E US\$ Accumulating</b>		
Sold	4	–
Net Increase	4	–
<b>Class F US\$ Accumulating</b>		
Redeemed	(9)	(2)
Net Decrease	(9)	(2)
<b>Class F US\$ Distributing (M)</b>		
Sold	3	–
Net Increase	3	–
<b>Class X GBP Distributing (M) (Hedged) (IH)</b>		
Sold	2	–
Redeemed	–	(2)
Net Increase/(decrease)	2	(2)

	For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
<b>Class X GBP Distributing (M) (Hedged)</b>		
Sold	1	–
Redeemed	–	(2)
Net Increase/(decrease)	1	(2)
<b>Premier Class US\$ Accumulating</b>		
Sold	43	171
Redeemed	(182)	(140)
Net (Decrease)/increase	(139)	31
<b>Premier Class GBP Distributing (M) (Hedged) (IH)</b>		
Sold	–	1
Redeemed	(17)	–
Net (Decrease)/increase	(17)	1
<b>LM Class Euro Accumulating</b>		
Redeemed	(14)	(19)
Net Decrease	(14)	(19)
<b>LM Class NZD Accumulating (Hedged) (IH)</b>		
Sold	8	5
Redeemed	(2)	(28)
Net Increase/(decrease)	6	(23)
<b>FTGF Brandywine Global Income Optimiser Fund</b>		
<b>Class A US\$ Accumulating</b>		
Sold	149	187
Redeemed	(203)	(154)
Net (Decrease)/increase	(54)	33
<b>Class A US\$ Distributing (A)</b>		
Sold	–	1
Redeemed	(1)	(5)
Net Decrease	(1)	(4)
<b>Class A US\$ Distributing (D)</b>		
Sold	14	19
Redeemed	(16)	(20)
Net Decrease	(2)	(1)
<b>Class A US\$ Distributing (M) Plus (e)</b>		
Sold	104	57
Redeemed	(113)	(186)
Net Decrease	(9)	(129)
<b>Class A US\$ Distributing (M) Plus</b>		
Sold	3	7
Redeemed	(25)	(59)
Net Decrease	(22)	(52)
<b>Class A AUD Accumulating (Hedged)</b>		
Redeemed	(3)	–
Net Decrease	(3)	–
<b>Class A AUD Distributing (M) (Hedged) Plus</b>		
Sold	–	27
Redeemed	(9)	(6)
Net (Decrease)/increase	(9)	21
<b>Class A CNH Distributing (M) (Hedged) Plus</b>		
Sold	6	56
Redeemed	(7)	–
Net (Decrease)/increase	(1)	56
<b>Class A CZK Accumulating (Hedged)</b>		
Sold	3	–
Redeemed	(1)	–
Net Increase	2	–
<b>Class A Euro Accumulating (Hedged)</b>		
Sold	43	139
Redeemed	(153)	(40)
Net (Decrease)/increase	(110)	99
<b>Class A Euro Distributing (A) (Hedged)</b>		
Sold	7	23
Redeemed	(37)	(24)
Net Decrease	(30)	(1)
<b>Class A Euro Distributing (M) (Hedged) Plus (e)</b>		
Sold	63	28
Redeemed	(40)	(49)
Net Increase/(decrease)	23	(21)
<b>Class A Euro Distributing (M) (Hedged) Plus</b>		
Sold	–	1
Redeemed	(3)	–
Net (Decrease)/increase	(3)	1

The accompanying notes are an integral part of the Financial Statements

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

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

The accompanying notes are an integral part of the Financial Statements



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

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
<b>FTGF Brandywine Global Income Optimiser Fund – (continued)</b>					
<b>LM Class US\$ Distributing (M)</b>					
Sold	10	2			
Redeemed	(5)	(12)			
Net Increase/(decrease)	5	(10)			
<b>LM Class Euro Distributing (Q) (Hedged) Plus (e)</b>					
Sold	141	104			
Redeemed	(49)	(281)			
Net Increase/(decrease)	92	(177)			
<b>LM Class GBP Accumulating (Hedged)</b>					
Sold	448	10			
Redeemed	(47)	(29)			
Net Increase/(decrease)	401	(19)			
<b>FTGF Brandywine Global Credit Opportunities Fund^</b>					
<b>Class A US\$ Accumulating</b>					
Sold	14	–			
Redeemed	(1)	(105)			
Net Increase/(decrease)	13	(105)			
<b>Premier Class US\$ Accumulating</b>					
Sold	1	20			
Redeemed	(7)	(25)			
Net Decrease	(6)	(5)			
<b>LM Class US\$ Accumulating</b>					
Redeemed	(30)	–			
Net Decrease	(30)	–			
<b>FTGF Brandywine Global – US Fixed Income Fund^</b>					
<b>Class P1 US\$ Accumulating</b>					
Sold	31	–			
Net Increase	31	–			
<b>FTGF ClearBridge US Value Fund§</b>					
<b>Class A US\$ Accumulating</b>					
Sold	81	49			
Redeemed	(90)	(125)			
Net Decrease	(9)	(76)			
<b>Class A US\$ Distributing (A)</b>					
Sold	6	9			
Redeemed	(13)	(18)			
Net Decrease	(7)	(9)			
<b>Class A Euro Accumulating (Hedged)</b>					
Sold	2	2			
Redeemed	(1)	(23)			
Net Increase/(decrease)	1	(21)			
<b>Class A Euro Accumulating</b>					
Sold	22	36			
Redeemed	(34)	(26)			
Net (Decrease)/increase	(12)	10			
<b>Class A Euro Distributing (A) (Hedged)</b>					
Redeemed	–	(1)			
Net Decrease	–	(1)			
<b>Class A SGD Accumulating (Hedged)</b>					
Sold	119	169			
Redeemed	(224)	(344)			
Net Decrease	(105)	(175)			
<b>Class A SGD Accumulating</b>					
Sold	325	845			
Redeemed	(987)	(281)			
Net (Decrease)/increase	(662)	564			
<b>Class C US\$ Accumulating</b>					
Sold	9	2			
Redeemed	(5)	(19)			
Net Increase/(decrease)	4	(17)			
<b>Class E US\$ Accumulating</b>					
Sold	16	1			
Redeemed	(5)	(11)			
Net Increase/(decrease)	11	(10)			
<b>Class F US\$ Accumulating</b>					
Sold	8	7			
Redeemed	(11)	(22)			
Net Decrease	(3)	(15)			
<b>Class X US\$ Accumulating</b>					
Sold	1	–			
Redeemed	(2)	–			
Net Decrease	(1)	–			
<b>Class X US\$ Distributing (A)</b>					
Sold	6	19			
Net Increase	6	19			
<b>Class X Euro Accumulating</b>					
Sold	1,167	7			
Redeemed	(21)	(26)			
Net Increase/(decrease)	1,146	(19)			
<b>Premier Class US\$ Accumulating</b>					
Sold	136	184			
Redeemed	(223)	(177)			
Net (Decrease)/increase	(87)	7			
<b>Premier Class US\$ Distributing (A)</b>					
Sold	2	–			
Redeemed	(1)	(10)			
Net Increase/(decrease)	1	(10)			
<b>Premier Class Euro Accumulating (Hedged)</b>					
Sold	317	651			
Redeemed	(269)	(247)			
Net Increase	48	404			
<b>Premier Class Euro Accumulating</b>					
Sold	98	119			
Redeemed	(124)	(276)			
Net Decrease	(26)	(157)			
<b>S Class US\$ Accumulating</b>					
Sold	1,804	–			
Redeemed	(1,180)	–			
Net Increase	624	–			
<b>LM Class US\$ Distributing (A)</b>					
Sold	6	2			
Redeemed	(15)	(18)			
Net Decrease	(9)	(16)			
<b>FTGF ClearBridge US Appreciation Fund</b>					
<b>Class A US\$ Accumulating</b>					
Sold	6	7			
Redeemed	(16)	(18)			
Net Decrease	(10)	(11)			
<b>Class A US\$ Distributing (A)</b>					
Redeemed	(13)	(4)			
Net Decrease	(13)	(4)			
<b>Class A Euro Accumulating</b>					
Sold	–	2			
Redeemed	(3)	(1)			
Net (Decrease)/increase	(3)	1			
<b>Class C US\$ Accumulating</b>					
Sold	4	–			
Redeemed	(2)	(1)			
Net Increase/(decrease)	2	(1)			
<b>Class C US\$ Distributing (A)</b>					
Redeemed	(4)	(1)			
Net Decrease	(4)	(1)			
<b>Class E US\$ Accumulating</b>					
Sold	–	1			
Redeemed	(3)	(11)			
Net Decrease	(3)	(10)			
<b>Class E US\$ Distributing (A)</b>					
Redeemed	–	(1)			
Net Decrease	–	(1)			
<b>Class F US\$ Accumulating</b>					
Sold	1	4			
Redeemed	(7)	(24)			
Net Decrease	(6)	(20)			
<b>Class F US\$ Distributing (A)</b>					
Sold	1	1			
Redeemed	–	(2)			
Net Increase/(decrease)	1	(1)			
<b>Class X US\$ Distributing (A)</b>					
Redeemed	–	(2)			
Net Decrease	–	(2)			

The accompanying notes are an integral part of the Financial Statements

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

	For the period ended			For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)		31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
<b>FTGF ClearBridge US Appreciation Fund – (continued)</b>					
<b>Premier Class US\$ Accumulating</b>					
Sold	–	5			
Redeemed	(2)	(6)			
Net Decrease	(2)	(1)			
<b>Premier Class US\$ Distributing (A)</b>					
Redeemed	(1)	(1)			
Net Decrease	(1)	(1)			
<b>Premier Class Euro Accumulating</b>					
Sold	–	18			
Redeemed	(25)	(13)			
<b>FTGF ClearBridge US Equity Sustainability Leaders Fund</b>					
<b>Class A US\$ Accumulating</b>					
Sold	19	28			
Redeemed	(47)	(29)			
Net Decrease	(28)	(1)			
<b>Class A US\$ Distributing (A)</b>					
Sold	2	14			
Redeemed	(10)	(11)			
Net (Decrease)/increase	(8)	3			
<b>Class A Euro Accumulating (Hedged)</b>					
Sold	6	11			
Redeemed	(18)	(23)			
Net Decrease	(12)	(12)			
<b>Class A Euro Accumulating</b>					
Sold	3	7			
Redeemed	(8)	(5)			
Net (Decrease)/increase	(5)	2			
<b>Class A SEK Accumulating</b>					
Sold	17	41			
Redeemed	(180)	(222)			
Net Decrease	(163)	(181)			
<b>Class F US\$ Accumulating</b>					
Redeemed	(7)	(1)			
Net Decrease	(7)	(1)			
<b>Class X US\$ Accumulating</b>					
Sold	1	3			
Redeemed	(24)	(7)			
Net Decrease	(23)	(4)			
<b>Class X US\$ Distributing (A)</b>					
Redeemed	–	(1)			
Net Decrease	–	(1)			
<b>Class X Euro Accumulating (Hedged)</b>					
Sold	7	15			
Redeemed	(3)	(3)			
Net Increase	4	12			
<b>Class X Euro Accumulating</b>					
Sold	1	52			
Redeemed	(16)	(3)			
Net (Decrease)/increase	(15)	49			
<b>Class X GBP Accumulating (Hedged)</b>					
Sold	2	1			
Redeemed	(3)	(10)			
Net Decrease	(1)	(9)			
<b>Class X GBP Accumulating</b>					
Sold	115	415			
Redeemed	(210)	(641)			
Net Decrease	(95)	(226)			
<b>Premier Class US\$ Accumulating</b>					
Sold	70	69			
Redeemed	(125)	(93)			
Net Decrease	(55)	(24)			
<b>Premier Class US\$ Distributing (A)</b>					
Redeemed	–	(3)			
Net Decrease	–	(3)			
<b>Premier Class Euro Accumulating (Hedged)</b>					
Sold	–	1			
Redeemed	(2)	(6)			
Net Decrease	(2)	(5)			
<b>Premier Class GBP Accumulating</b>					
Sold	47	55			
Redeemed	(16)	(17)			
Net Increase	31	38			
<b>Class P2 US\$ Accumulating</b>					
Sold	347	504			
Redeemed	(549)	(550)			
Net Decrease	(202)	(46)			
<b>Class P2 Euro Accumulating (Hedged)</b>					
Sold	1	3			
Redeemed	(3)	(2)			
Net (Decrease)/increase	(2)	1			
<b>Class P2 Euro Accumulating</b>					
Sold	32	86			
Redeemed	(8)	(3)			
Net Increase	24	83			
<b>Class P2 GBP Accumulating (Hedged)</b>					
Sold	5	21			
Redeemed	(62)	(63)			
Net Decrease	(57)	(42)			
<b>Class P2 GBP Accumulating</b>					
Sold	147	86			
Redeemed	(94)	(376)			
Net Increase/(decrease)	53	(290)			
<b>Class P2 GBP Distributing (Q)</b>					
Sold	36	13			
Redeemed	(16)	(8)			
Net Increase	20	5			
<b>LM Class Euro Accumulating</b>					
Sold	14	24			
Redeemed	(34)	(15)			
Net (Decrease)/increase	(20)	9			
<b>FTGF ClearBridge Infrastructure Value Fund^</b>					
<b>Class A US\$ Accumulating (Hedged)</b>					
Sold	466	700			
Redeemed	(762)	(1,416)			
Net Decrease	(296)	(716)			
<b>Class A US\$ Accumulating</b>					
Sold	52	120			
Redeemed	(147)	(1,103)			
Net Decrease	(95)	(983)			
<b>Class A US\$ Distributing (M) (Hedged) Plus</b>					
Sold	336	697			
Redeemed	(877)	(881)			
Net Decrease	(541)	(184)			
<b>Class A US\$ Distributing (M) Plus</b>					
Sold	1	–			
Redeemed	(1)	–			
Net Increase	–	–			
<b>Class A US\$ Distributing (Q)</b>					
Sold	2	19			
Redeemed	(33)	(20)			
Net Decrease	(31)	(1)			
<b>Class A AUD Distributing (M) (Hedged) Plus</b>					
Sold	34	117			
Redeemed	(71)	(60)			
Net (Decrease)/increase	(37)	57			
<b>Class A CNH Distributing (M) (Hedged) Plus</b>					
Sold	741	9,697			
Redeemed	(7,400)	(2,180)			
Net (Decrease)/increase	(6,659)	7,517			
<b>Class A Euro Accumulating (Hedged) (PH)</b>					
Sold	20	14			
Redeemed	(52)	(172)			
Net Decrease	(32)	(158)			
<b>Class A Euro Accumulating</b>					
Sold	693	1,997			
Redeemed	(1,962)	(2,922)			
Net Decrease	(1,269)	(925)			
<b>Class A Euro Distributing (A)</b>					
Sold	6	13			
Redeemed	(6)	(9)			
Net Increase	–	4			
<b>Class A Euro Distributing (M) Plus</b>					
Sold	23	84			
Redeemed	(69)	(62)			
Net (Decrease)/increase	(46)	22			

The accompanying notes are an integral part of the Financial Statements

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

	For the period ended		For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
<b>FTGF ClearBridge Infrastructure Value Fund^ – (continued)</b>				
<b>Class A SGD Distributing (M) (Hedged) Plus</b>				
Sold	260	2,180		
Redeemed	(1,003)	(1,575)		
Net (Decrease)/increase	(743)	605		
<b>Class C US\$ Accumulating (Hedged)</b>				
Sold	4	13		
Redeemed	(21)	(13)		
Net Decrease	(17)	–		
<b>Class C US\$ Accumulating</b>				
Sold	–	100		
Redeemed	(52)	(142)		
Net Decrease	(52)	(42)		
<b>Class E US\$ Accumulating (Hedged)</b>				
Sold	–	6		
Redeemed	(51)	(96)		
Net Decrease	(51)	(90)		
<b>Class E US\$ Accumulating</b>				
Sold	7	7		
Redeemed	(61)	(104)		
Net Decrease	(54)	(97)		
<b>Class E Euro Accumulating</b>				
Sold	9	–		
Redeemed	(2)	–		
Net Increase	7	–		
<b>Class E Euro Distributing (A)</b>				
Sold	3	–		
Net Increase	3	–		
<b>Class F US\$ Accumulating (Hedged)</b>				
Sold	2	19		
Redeemed	(50)	(216)		
Net Decrease	(48)	(197)		
<b>Class F US\$ Accumulating</b>				
Sold	2	135		
Redeemed	(134)	(107)		
Net (Decrease)/increase	(132)	28		
<b>Class X US\$ Accumulating</b>				
Sold	23	9		
Redeemed	(2)	(37)		
Net Increase/(decrease)	21	(28)		
<b>Class X US\$ Distributing (A)</b>				
Redeemed	(18)	–		
Net Decrease	(18)	–		
<b>Class X Euro Accumulating (Hedged) (PH)</b>				
Sold	1	215		
Redeemed	(75)	(595)		
Net Decrease	(74)	(380)		
<b>Class X Euro Accumulating</b>				
Sold	452	446		
Redeemed	(532)	(1,599)		
Net Decrease	(80)	(1,153)		
<b>Class X GBP Distributing (Q) (Hedged)</b>				
Redeemed	–	(34)		
Net Decrease	–	(34)		
<b>Class X GBP Distributing (Q)</b>				
Sold	81	33		
Redeemed	(21)	(63)		
Net Increase/(decrease)	60	(30)		
<b>Premier Class US\$ Accumulating</b>				
Sold	851	584		
Redeemed	(544)	(1,755)		
Net Increase/(decrease)	307	(1,171)		
<b>Premier Class BRL Accumulating (Hedged)</b>				
Redeemed	(43)	(341)		
Net Decrease	(43)	(341)		
<b>Premier Class CAD Distributing (Q) (Hedged) (PH) Plus (e)</b>				
Sold	78	80		
Net Increase	78	80		
<b>Premier Class Euro Accumulating (Hedged) (PH)</b>				
Sold	263	638		
Redeemed	(129)	(11)		
Net Increase	134	627		
<b>Premier Class Euro Accumulating</b>				
Sold	1,263	1,833		
Redeemed	(2,431)	(7,177)		
Net Decrease	(1,168)	(5,344)		
<b>Premier Class GBP Accumulating</b>				
Sold	–	1		
Redeemed	–	(3)		
Net Decrease	–	(2)		
<b>Premier Class GBP Distributing (A) (Hedged) (PH) Plus (e)</b>				
Sold	1	1		
Redeemed	(59)	(423)		
Net Decrease	(58)	(422)		
<b>Premier Class GBP Distributing (Q)</b>				
Sold	311	687		
Redeemed	(679)	(915)		
Net Decrease	(368)	(228)		
<b>S Class Euro Accumulating</b>				
Sold	354	4,208		
Redeemed	(2,392)	(257)		
Net (Decrease)/increase	(2,038)	3,951		
<b>FTGF ClearBridge Global Infrastructure Income Fund</b>				
<b>Class A US\$ Accumulating</b>				
Sold	2	5		
Redeemed	(50)	(54)		
Net Decrease	(48)	(49)		
<b>Class A US\$ Distributing (M) Plus (e)</b>				
Sold	5	4		
Redeemed	(94)	(65)		
Net Decrease	(89)	(61)		
<b>Class A US\$ Distributing (M) Plus</b>				
Sold	2	27		
Redeemed	(105)	(80)		
Net Decrease	(103)	(53)		
<b>Class A AUD Distributing (M) (Hedged) Plus</b>				
Sold	1	4		
Redeemed	(4)	(14)		
Net Decrease	(3)	(10)		
<b>Class A CNH Distributing (M) (Hedged) Plus</b>				
Sold	8	42		
Redeemed	(49)	(9)		
Net (Decrease)/increase	(41)	33		
<b>Class A Euro Distributing (M) (Hedged) Plus</b>				
Sold	9	6		
Redeemed	(21)	(15)		
Net Decrease	(12)	(9)		
<b>Class A GBP Distributing (M) (Hedged) Plus</b>				
Sold	–	3		
Redeemed	(2)	(3)		
Net Decrease	(2)	–		
<b>Class A HKD Distributing (M) Plus</b>				
Redeemed	(17)	–		
Net Decrease	(17)	–		
<b>Class A SGD Distributing (M) (Hedged) Plus</b>				
Sold	5,220	4,630		
Redeemed	(13,154)	(10,245)		
Net Decrease	(7,934)	(5,615)		
<b>Class X US\$ Distributing (M) Plus (e)</b>				
Sold	6	2		
Redeemed	(5)	(115)		
Net Increase/(decrease)	1	(113)		
<b>Class X Euro Distributing (M) (Hedged)</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>Class X Euro Distributing (Q) (Hedged) Plus (e)</b>				
Sold	1	1		
Redeemed	(4)	(11)		
Net Decrease	(3)	(10)		
<b>Class X GBP Distributing (Q) (Hedged) Plus (e)</b>				
Redeemed	–	(5)		
Net Decrease	–	(5)		

The accompanying notes are an integral part of the Financial Statements

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

	For the period ended		For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
<b>FTGF ClearBridge Global Infrastructure Income Fund – (continued)</b>				
<b>Premier Class US\$ Accumulating</b>				
Sold	–	2		
Redeemed	–	(2)		
Net Increase	–	–		
<b>Premier Class US\$ Distributing (M) Plus</b>				
Sold	280	70		
Redeemed	(136)	(58)		
Net Increase	144	12		
<b>Premier Class Euro Distributing (M) (Hedged)</b>				
Sold	–	28		
Redeemed	(293)	(13)		
Net (Decrease)/increase	(293)	15		
<b>S Class US\$ Accumulating</b>				
Sold	–	95		
Redeemed	(28)	(23)		
Net (Decrease)/increase	(28)	72		
<b>S Class US\$ Distributing (Q) Plus (e)</b>				
Sold	6	–		
Redeemed	(5)	–		
Net Increase	1	–		
<b>S Class Euro Accumulating</b>				
Sold	4	4		
Redeemed	(6)	(64)		
Net Decrease	(2)	(60)		
<b>S Class Euro Distributing (Q) (Hedged) Plus (e)</b>				
Sold	3	–		
Net Increase	3	–		
<b>S Class Euro Distributing (Q) Plus (e)</b>				
Sold	1	–		
Net Increase	1	–		
<b>S Class GBP Accumulating (Hedged)</b>				
Sold	4	–		
Net Increase	4	–		
<b>S Class GBP Accumulating</b>				
Sold	4	3		
Redeemed	(18)	(2)		
Net (Decrease)/increase	(14)	1		
<b>S Class GBP Distributing (Q) (Hedged) Plus (e)</b>				
Sold	6	2		
Redeemed	(1)	–		
Net Increase	5	2		
<b>S Class GBP Distributing (Q) Plus (e)</b>				
Sold	25	5		
Redeemed	(4)	–		
Net Increase	21	5		
<b>Class P2 US\$ Accumulating</b>				
Sold	16	39		
Redeemed	(29)	(19)		
Net (Decrease)/increase	(13)	20		
<b>Class P2 US\$ Distributing (M) Plus</b>				
Sold	2	3		
Redeemed	(6)	(13)		
Net Decrease	(4)	(10)		
<b>FTGF Royce US Small Cap Opportunity Fund</b>				
<b>Class A US\$ Accumulating</b>				
Sold	170	62		
Redeemed	(116)	(79)		
Net Increase/(decrease)	54	(17)		
<b>Class A US\$ Distributing (A)</b>				
Sold	8	1		
Redeemed	(5)	(4)		
Net Increase/(decrease)	3	(3)		
<b>Class A AUD Accumulating (Hedged)</b>				
Sold	27	9		
Redeemed	(31)	(14)		
Net Decrease	(4)	(5)		
<b>Class A CNH Accumulating (Hedged)</b>				
Sold	68	93		
Redeemed	(129)	(69)		
Net (Decrease)/increase	(61)	24		
<b>Class A Euro Accumulating (Hedged)</b>				
Sold	39	13		
Redeemed	(11)	(41)		
Net Increase/(decrease)	28	(28)		
<b>Class A Euro Accumulating</b>				
Sold	38	23		
Redeemed	(15)	(26)		
Net Increase/(decrease)	23	(3)		
<b>Class A Euro Distributing (A) (Hedged)</b>				
Sold	1	–		
Net Increase	1	–		
<b>Class A GBP Accumulating (Hedged)</b>				
Redeemed	–	(1)		
Net Decrease	–	(1)		
<b>Class A SEK Accumulating (Hedged)</b>				
Sold	1	2		
Redeemed	–	(2)		
Net Increase	1	–		
<b>Class A SGD Accumulating (Hedged)</b>				
Sold	5,052	3,299		
Redeemed	(11,366)	(2,222)		
Net (Decrease)/increase	(6,314)	1,077		
<b>Class A SGD Accumulating</b>				
Sold	638	561		
Redeemed	(1,357)	(3,780)		
Net Decrease	(719)	(3,219)		
<b>Class C US\$ Accumulating</b>				
Sold	7	5		
Redeemed	(4)	(11)		
Net Increase/(decrease)	3	(6)		
<b>Class C US\$ Distributing (A)</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>Class E US\$ Accumulating</b>				
Sold	27	3		
Redeemed	(6)	(10)		
Net Increase/(decrease)	21	(7)		
<b>Class E Euro Accumulating (Hedged)</b>				
Sold	2	7		
Redeemed	(2)	(1)		
Net Increase	–	6		
<b>Class E Euro Accumulating</b>				
Sold	5	3		
Net Increase	5	3		
<b>Class F US\$ Accumulating</b>				
Sold	5	–		
Redeemed	(4)	(12)		
Net Increase/(decrease)	1	(12)		
<b>Class F US\$ Distributing (A)</b>				
Sold	1	–		
Net Increase	1	–		
<b>Class X US\$ Accumulating</b>				
Sold	29	31		
Redeemed	(40)	(60)		
Net Decrease	(11)	(29)		
<b>Class X US\$ Distributing (A)</b>				
Sold	10	–		
Redeemed	(3)	–		
Net Increase	7	–		
<b>Class X Euro Accumulating (Hedged)</b>				
Sold	31	5		
Redeemed	(10)	(23)		
Net Increase/(decrease)	21	(18)		
<b>Class X Euro Accumulating</b>				
Sold	39	6		
Redeemed	(10)	(9)		
Net Increase/(decrease)	29	(3)		
<b>Class X GBP Accumulating</b>				
Sold	21	9		
Redeemed	(14)	(14)		
Net Increase/(decrease)	7	(5)		

The accompanying notes are an integral part of the Financial Statements

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

	For the period ended		For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
<b>FTGF ClearBridge Global Infrastructure Income Fund – (continued)</b>				
<b>Class X GBP Distributing (A)</b>				
Sold	1	–		
Redeemed	(1)	(1)		
Net Decrease	–	(1)		
<b>Premier Class US\$ Accumulating</b>				
Sold	269	169		
Redeemed	(195)	(218)		
Net Increase/(decrease)	74	(49)		
<b>Premier Class BRL Accumulating (Hedged)</b>				
Redeemed	(46)	(48)		
Net Decrease	(46)	(48)		
<b>Premier Class Euro Accumulating (Hedged)</b>				
Sold	116	7		
Redeemed	(10)	(17)		
Net Increase/(decrease)	106	(10)		
Net (Decrease)/increase	(25)	5		
<b>LM Class US\$ Accumulating</b>				
Redeemed	(16)	(15)		
Net Decrease	(16)	(15)		
<b>LM Class Euro Accumulating</b>				
Redeemed	(4)	(4)		
Net Decrease	(4)	(4)		
<b>Class A (G) US\$ Accumulating</b>				
Redeemed	–	(1)		
Net Decrease	–	(1)		
<b>Class GA US\$ Accumulating</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>FTGF ClearBridge US Large Cap Growth Fund</b>				
<b>Class A US\$ Accumulating</b>				
Sold	64	55		
Redeemed	(93)	(83)		
Net Decrease	(29)	(28)		
<b>Class A US\$ Distributing (A)</b>				
Sold	4	4		
Redeemed	(7)	(5)		
Net Decrease	(3)	(1)		
<b>Class A Euro Accumulating (Hedged)</b>				
Sold	8	14		
Redeemed	(16)	(9)		
Net (Decrease)/increase	(8)	5		
<b>Class A Euro Accumulating</b>				
Sold	7	9		
Redeemed	(11)	(11)		
Net Decrease	(4)	(2)		
<b>Class C US\$ Accumulating</b>				
Sold	1	–		
Redeemed	(1)	(7)		
Net Decrease	–	(7)		
<b>Class C US\$ Distributing (A)</b>				
Redeemed	(4)	(2)		
Net Decrease	(4)	(2)		
<b>Class E US\$ Accumulating</b>				
Sold	4	3		
Redeemed	(6)	(6)		
Net Decrease	(2)	(3)		
<b>Class F US\$ Accumulating</b>				
Sold	42	48		
Redeemed	(31)	(140)		
Net Increase/(decrease)	11	(92)		
<b>Class F US\$ Distributing (A)</b>				
Sold	5	15		
Redeemed	(4)	(14)		
Net Increase	1	1		
<b>Class X US\$ Accumulating</b>				
Sold	31	18		
Redeemed	(41)	(30)		
Net Decrease	(10)	(12)		
<b>Class X Euro Accumulating (Hedged)</b>				
Sold	6	6		
Redeemed	(4)	(4)		
Net Increase	2	2		
<b>Class X Euro Accumulating</b>				
Sold	10	7		
Redeemed	(2)	(2)		
Net Increase	8	5		
<b>Class X GBP Accumulating</b>				
Sold	14	18		
Redeemed	(8)	(10)		
Net Increase	6	8		
<b>Premier Class US\$ Accumulating</b>				
Sold	118	416		
Redeemed	(575)	(237)		
Net (Decrease)/increase	(457)	179		
<b>Premier Class US\$ Distributing (A)</b>				
Sold	4	1		
Redeemed	(7)	(9)		
Net Decrease	(3)	(8)		
<b>Premier Class BRL Accumulating (Hedged)</b>				
Sold	97	–		
Redeemed	(25)	(228)		
Net Increase/(decrease)	72	(228)		
<b>Premier Class Euro Accumulating (Hedged)</b>				
Sold	71	263		
Redeemed	(35)	(107)		
Net Increase	36	156		
<b>Premier Class Euro Accumulating</b>				
Sold	8	14		
Redeemed	(29)	(36)		
Net Decrease	(21)	(22)		
<b>Premier Class Euro Distributing (A)</b>				
Sold	3	1		
Redeemed	(7)	(2)		
Net Decrease	(4)	(1)		
<b>Premier Class GBP Accumulating</b>				
Sold	23	88		
Redeemed	(37)	(52)		
Net (Decrease)/increase	(14)	36		
<b>S Class US\$ Accumulating</b>				
Sold	158	174		
Redeemed	(140)	(340)		
Net Increase/(decrease)	18	(166)		
<b>S Class US\$ Distributing (Q)</b>				
Sold	94	–		
Net Increase	94	–		
<b>S Class Euro Accumulating</b>				
Sold	212	289		
Redeemed	(51)	(9)		
Net Increase	161	280		
<b>LM Class US\$ Accumulating</b>				
Sold	22	31		
Redeemed	(22)	(193)		
Net Decrease	–	(162)		
<b>LM Class Euro Accumulating</b>				
Redeemed	(1)	(1)		
Net Decrease	(1)	(1)		
<b>Class A (G) US\$ Accumulating</b>				
Redeemed	–	(1)		
Net Decrease	–	(1)		
<b>Class GA US\$ Accumulating</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>FTGF ClearBridge US Aggressive Growth Fund</b>				
<b>Class A US\$ Accumulating</b>				
Sold	6	7		
Redeemed	(26)	(44)		
Net Decrease	(20)	(37)		
<b>Class A US\$ Distributing (A)</b>				
Sold	1	–		
Redeemed	(10)	(9)		
Net Decrease	(9)	(9)		
<b>Class A AUD Accumulating (Hedged)</b>				
Sold	1	3		
Redeemed	(4)	(11)		
Net Decrease	(3)	(8)		

The accompanying notes are an integral part of the Financial Statements

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

	For the period ended		For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
<b>FTGF ClearBridge US Aggressive Growth Fund – (continued)</b>				
<b>Class A CNH Accumulating (Hedged)</b>				
Sold	12	54		
Redeemed	(13)	(71)		
Net Decrease	(1)	(17)		
<b>Class A Euro Accumulating (Hedged)</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>Class A Euro Accumulating</b>				
Sold	–	1		
Redeemed	(2)	(2)		
Net Decrease	(2)	(1)		
<b>Class A HKD Accumulating</b>				
Redeemed	(4)	(4)		
Net Decrease	(4)	(4)		
<b>Class A SEK Accumulating (Hedged)</b>				
Sold	–	3		
Redeemed	–	(3)		
Net Increase	–	–		
<b>Class A SGD Accumulating (Hedged)</b>				
Sold	332	2,871		
Redeemed	(2,984)	(73)		
Net (Decrease)/increase	(2,652)	2,798		
<b>Class C US\$ Accumulating</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>Class C US\$ Distributing (A)</b>				
Redeemed	(2)	(4)		
Net Decrease	(2)	(4)		
<b>Class E US\$ Accumulating</b>				
Redeemed	(1)	(6)		
Net Decrease	(1)	(6)		
<b>Class E US\$ Distributing (A)</b>				
Redeemed	–	(2)		
Net Decrease	–	(2)		
<b>Class E Euro Accumulating (Hedged)</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>Class F US\$ Accumulating</b>				
Sold	1	1		
Redeemed	(4)	(5)		
Net Decrease	(3)	(4)		
<b>Class F US\$ Distributing (A)</b>				
Sold	2	–		
Redeemed	(1)	(4)		
Net Increase/(decrease)	1	(4)		
<b>Class X US\$ Accumulating</b>				
Redeemed	(1)	(2)		
Net Decrease	(1)	(2)		
<b>Class X Euro Accumulating</b>				
Redeemed	–	(3)		
Net Decrease	–	(3)		
<b>Class X GBP Accumulating</b>				
Sold	1	1		
Redeemed	(5)	(4)		
Net Decrease	(4)	(3)		
<b>Premier Class US\$ Accumulating</b>				
Sold	–	2		
Redeemed	(1)	(6)		
Net Decrease	(1)	(4)		
<b>Premier Class Euro Accumulating (Hedged)</b>				
Sold	–	1		
Net Increase	–	1		
<b>Premier Class GBP Distributing (A)</b>				
Sold	–	1		
Redeemed	(15)	(29)		
Net Decrease	(15)	(28)		
<b>LM Class Euro Accumulating</b>				
Redeemed	(2)	(2)		
Net Decrease	(2)	(2)		
<b>Class A (G) US\$ Accumulating</b>				
Redeemed	(4)	(4)		
Net Decrease	(4)	(4)		
<b>Class L (G) US\$ Accumulating</b>				
Redeemed	–	(2)		
Net Decrease	–	(2)		
<b>FTGF ClearBridge Tactical Dividend Income Fund</b>				
<b>Class A US\$ Accumulating</b>				
Sold	6	3		
Redeemed	(1)	(18)		
Net Increase/(decrease)	5	(15)		
<b>Class A US\$ Distributing (M) Plus (e)</b>				
Redeemed	–	(1)		
Net Decrease	–	(1)		
<b>Class A US\$ Distributing (M) Plus</b>				
Sold	8	2		
Redeemed	(3)	(5)		
Net Increase/(decrease)	5	(3)		
<b>Class A AUD Distributing (M) (Hedged) Plus</b>				
Redeemed	(1)	(3)		
Net Decrease	(1)	(3)		
<b>Class A CNH Distributing (M) (Hedged) Plus</b>				
Sold	6	–		
Redeemed	(1)	(1)		
Net Increase/(decrease)	5	(1)		
<b>Class A Euro Accumulating (Hedged)</b>				
Redeemed	–	(1)		
Net Decrease	–	(1)		
<b>Class A Euro Distributing (M) (Hedged) Plus (e)</b>				
Redeemed	–	(4)		
Net Decrease	–	(4)		
<b>Class A HKD Distributing (M) Plus</b>				
Redeemed	–	(3)		
Net Decrease	–	(3)		
<b>Class A SGD Distributing (M) (Hedged) Plus</b>				
Sold	80	306		
Redeemed	(36)	(955)		
Net Increase/(decrease)	44	(649)		
<b>Class C US\$ Accumulating</b>				
Redeemed	(1)	(1)		
Net Decrease	(1)	(1)		
<b>Class F US\$ Accumulating</b>				
Redeemed	(5)	(12)		
Net Decrease	(5)	(12)		
<b>Class F Euro Distributing (A)</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>Premier Class Euro Accumulating</b>				
Sold	37	15		
Redeemed	(22)	(21)		
Net Increase/(decrease)	15	(6)		
<b>Premier Class GBP Accumulating</b>				
Sold	2	4		
Redeemed	(12)	(34)		
Net Decrease	(10)	(30)		
<b>Premier Class PLN Accumulating (Hedged)</b>				
Sold	26	42		
Redeemed	(48)	(4)		
Net (Decrease)/increase	(22)	38		
<b>FTGF Royce US Smaller Companies Fund</b>				
<b>Class A US\$ Accumulating</b>				
Sold	5	26		
Redeemed	(17)	(15)		
Net (Decrease)/increase	(12)	11		
<b>Class A US\$ Distributing (A)</b>				
Sold	1	1		
Redeemed	(2)	(3)		
Net Decrease	(1)	(2)		
<b>Class A Euro Accumulating</b>				
Sold	9	1		
Redeemed	(1)	(3)		
Net Increase/(decrease)	8	(2)		

The accompanying notes are an integral part of the Financial Statements

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

	For the period ended		For the period ended	
	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)	31 August 2024 Shares (000's)	31 August 2023 Shares (000's)
<b>FTGF Royce US Smaller Companies Fund – (continued)</b>				
<b>Class A SEK Accumulating (Hedged)</b>				
Sold	–	1		
Redeemed	–	(1)		
Net Increase	–	–		
<b>Class C US\$ Accumulating</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>Class C US\$ Distributing (A)</b>				
Redeemed	(1)	(1)		
Net Decrease	(1)	(1)		
<b>Class E US\$ Accumulating</b>				
Sold	1	–		
Net Increase	1	–		
<b>Class F US\$ Accumulating</b>				
Sold	3	10		
Redeemed	(2)	(4)		
Net Increase	1	6		
<b>Class F US\$ Distributing (A)</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>Class R US\$ Accumulating</b>				
Redeemed	–	(1)		
Net Decrease	–	(1)		
<b>Premier Class US\$ Accumulating</b>				
Sold	–	28		
Redeemed	(1)	–		
Net (Decrease)/increase	(1)	28		
<b>Premier Class US\$ Distributing (A)</b>				
Sold	7	2		
Redeemed	(3)	(4)		
Net Increase/(decrease)	4	(2)		
<b>LM Class Euro Accumulating</b>				
Redeemed	(1)	(2)		
Net Decrease	(1)	(2)		
<b>Class A (G) US\$ Accumulating</b>				
Redeemed	–	(1)		
Net Decrease	–	(1)		
<b>FTGF Martin Currie Global Long-Term Unconstrained Fund<sup>^</sup></b>				
<b>Class A US\$ Accumulating</b>				
Sold	–	1		
Redeemed	(6)	(1)		
Net Decrease	(6)	–		
<b>Class A Euro Accumulating (Hedged)</b>				
Sold	–	1		
Net Increase	–	1		
<b>Class A Euro Accumulating</b>				
Sold	–	1		
Redeemed	–	(10)		
Net Decrease	–	(9)		
<b>Class C US\$ Accumulating</b>				
Redeemed	(2)	(1)		
Net Decrease	(2)	(1)		
<b>Class E US\$ Accumulating</b>				
Redeemed	(4)	(4)		
Net Decrease	(4)	(4)		
<b>Class F US\$ Accumulating</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>Class X US\$ Accumulating</b>				
Redeemed	(1)	–		
Net Decrease	(1)	–		
<b>Class X GBP Accumulating (Hedged)</b>				
Redeemed	(2)	(2)		
Net Decrease	(2)	(2)		
<b>Class X GBP Accumulating</b>				
Redeemed	(3)	–		
Net Decrease	(3)	–		
<b>Premier Class US\$ Accumulating</b>				
Sold	3	3		
Redeemed	(32)	(12)		
Net Decrease	(29)	(9)		
<b>Premier Class GBP Accumulating (Hedged)</b>				
Redeemed	–	(2)		
Net Decrease	–	(2)		
<b>Class P2 US\$ Accumulating</b>				
Redeemed	–	(63)		
Net Decrease	–	(63)		
<b>Class P2 Euro Accumulating (Hedged)</b>				
Sold	64	136		
Redeemed	(591)	(58)		
Net (Decrease)/increase	(527)	78		
<b>Class P2 GBP Accumulating</b>				
Sold	9	3		
Redeemed	(39)	(1)		
Net (Decrease)/increase	(30)	2		
<b>FTGF Martin Currie Global Emerging Markets Fund<sup>^</sup></b>				
<b>Class A US\$ Accumulating</b>				
Redeemed	(8)	(8)		
Net Decrease	(8)	(8)		
<b>Class F US\$ Accumulating</b>				
Sold	2	12		
Redeemed	(19)	(23)		
Net Decrease	(17)	(11)		
<b>Premier Class US\$ Accumulating</b>				
Redeemed	(1)	(3)		
Net Decrease	(1)	(3)		
<b>Class P2 US\$ Accumulating</b>				
Sold	–	1		
Redeemed	(1)	(1)		
Net Decrease	(1)	–		
<b>Class P2 Euro Accumulating</b>				
Redeemed	(5)	–		
Net Decrease	(5)	–		
<b>FTGF Martin Currie European Unconstrained Fund<sup>^</sup></b>				
<b>Class A Euro Accumulating</b>				
Sold	1	1		
Redeemed	(2)	(2)		
Net Decrease	(1)	(1)		
<b>Class X Euro Accumulating</b>				
Redeemed	–	(1)		
Net Decrease	–	(1)		
<b>Premier Class BRL Accumulating (Hedged)</b>				
Sold	1	12		
Redeemed	(19)	(53)		
Net Decrease	(18)	(41)		
<b>Premier Class Euro Accumulating</b>				
Sold	1	1		
Redeemed	(6)	(1)		
Net Decrease	(5)	–		
<b>Class P1 US\$ Accumulating</b>				
Sold	1	–		
Net Increase	1	–		
<b>Class P1 Euro Accumulating</b>				
Sold	34	31		
Redeemed	(479)	(40)		
Net Decrease	(445)	(9)		
<b>Class P1 GBP Accumulating</b>				
Sold	–	61		
Redeemed	(165)	(63)		
Net Decrease	(165)	(2)		

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

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

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

# 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 Macro Opportunities Bond Fund<sup>^</sup> has been prepared on a non-going concern basis as the Fund was 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.

During the financial period, reverse repurchase agreements were entered into for the purpose of efficient portfolio management. Details of all reverse repurchase agreements at the financial period end are disclosed in the Portfolio of Investments.

### 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.

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

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

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

### Stocklending transactions

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

## 3. Operating Expenses and Other Related Party Transactions

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

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

Fund Name	Maximum Management Fee	Fund Name	Maximum Management Fee
<b>FTGF Western Asset US Government Liquidity Fund</b>		<b>FTGF Western Asset US Core Bond Fund</b>	
Class A	0.800%	Class A	0.800%
Class B	1.050%	Class B	1.050%
Class C	1.300%	Class C	1.300%
Class E	1.400%	Class E	1.400%
Class X	0.600%	Class F	0.550% <sup>1</sup>
Premier Class	0.300%	Class R	0.400%
LM Class	None	Class T	0.800%
Class A (G)	0.800%	Class X	0.300%
Class L (G)	0.800%	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%

<sup>1</sup> Maximum Management Fee for Class F Distributing (D): 0.400%.

<sup>^</sup> Not authorised for sale to the public in Hong Kong.



## Notes to Financial Statements – (continued)

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

Fund Name	Maximum Management Fee	Fund Name	Maximum Management Fee
<b>FTGF Western Asset US Core Plus Bond Fund</b>		<b>FTGF Western Asset Asian Opportunities Fund</b>	
Class A	1.000%	Class A	1.100%
Class B	1.250%	Class B	1.350%
Class C	1.500%	Class C	1.600%
Class E	1.600%	Class E	1.700%
Class F	0.550%	Class F	0.850%
Class R	0.600%	Class R	0.700%
Class T	1.000%	Class T	1.100%
S Class	0.270%	Class X	0.600%
Class X	0.300%	Premier Class	0.600%
Premier Class	0.300%	S Class	0.600%
Class P1	0.300%	Class P1	0.600%
Class P2	0.300%	Class P2	0.600%
LM Class	None	LM Class	None
Class A (G)	1.150%	<b>FTGF Western Asset Short Duration Blue Chip Bond Fund</b>	
Class B (G)	1.650%	Class A	0.850%
Class L (G)	1.650%	Class B	1.100%
<b>FTGF Western Asset Global Multi Strategy Fund</b>		Class C	1.350%
Class A	1.100%	Class E	1.450%
Class B	1.350%	Class F	0.600%
Class C	1.600%	Class R	0.450%
Class E	1.700%	Class T	0.850%
Class F	0.650%	Class X	0.350%
Class R	0.700%	Premier Class	0.350%
Class T	1.100%	S Class	0.350%
Class X	0.550%	Class P1	0.350%
Premier Class	0.400%	Class P2	0.250%
S Class	0.400%	LM Class	None
Class P1	0.400%	<b>FTGF Western Asset Global Core Plus Bond Fund<sup>^</sup></b>	
Class P2	0.400%	Class A	0.900%
LM Class	None	Class B	1.150%
<b>FTGF Western Asset US High Yield Fund</b>		Class C	1.400%
Class A	0.950%	Class E	1.500%
Class B	1.200%	Class F	0.650%
Class C	1.450%	Class R	0.500%
Class E	1.550%	Class T	0.900%
Class F	0.700%	Class X	0.400%
Class R	0.550%	Premier Class	0.400%
Class T	0.950%	S Class	0.400%
Class X	0.450%	Class P1	0.300%
Premier Class	0.450%	Class P2	0.400%
S Class	0.450%	LM Class	None
Class P1	0.300%	<b>FTGF Western Asset Global Credit Fund<sup>^</sup></b>	
Class P2	0.450%	Class A	0.850%
LM Class	None	Class B	1.100%
Class A (G)	1.150%	Class C	1.350%
Class L (G)	1.650%	Class E	1.450%
Class GF	0.950%	Class F	0.600%
<b>FTGF Western Asset Global High Yield Fund</b>		Class R	0.650%
Class A	0.950%	Class T	0.850%
Class B	1.200%	Class X	0.350%
Class C	1.450%	Premier Class	0.350%
Class E	1.550%	S Class	0.350%
Class F	0.700%	Class P1	0.200%
Class R	0.850%	Class P2	0.350%
Class T	0.950%	LM Class	None
Class X	0.450%	<b>FTGF Western Asset Macro Opportunities Bond Fund<sup>^</sup></b>	
Premier Class	0.450%	Class A	1.500%
S Class	0.450%	Class B	1.750%
Class P1	0.300%	Class C	2.000%
Class P2	0.450%	Class E	2.100%
LM Class	None	Class F	1.250%
Class A (G)	1.250%	Class R	1.100%
Class L (G)	1.750%	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
		<b>FTGF Western Asset Multi-Asset Credit Fund<sup>^</sup></b>	
		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

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

## Notes to Financial Statements – (continued)

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

Fund Name	Maximum Management Fee	Fund Name	Maximum Management Fee
<b>FTGF Western Asset Structured Opportunities Fund<sup>^</sup></b>		Class P1	0.450%
Class D	1.200%	Class P2	0.350%
Class F	1.200%	LM Class	None
Class M	0.600%	<b>FTGF Brandywine Global Credit Opportunities Fund<sup>^</sup></b>	
Premier Class	0.600%	Class A	1.650%
S Class	0.600%	Class B	1.900%
Class P1	0.600%	Class C	2.150%
Class P2	0.600%	Class E	2.250%
LM Class	None	Class F	1.300%
<b>FTGF Western Asset US Mortgage-Backed Securities Fund<sup>^</sup></b>		Class J	0.750%
Class A	1.000%	Class R	1.250%
Class B	1.250%	Class T	1.650%
Class C	1.500%	Class X	1.150%
Class E	1.600%	Premier Class	1.150%
Class F	0.550%	S Class	1.150%
Class R	0.600%	Class P1	0.750%
Class X	0.500%	Class P2	1.150%
Premier Class	0.300%	LM Class	None
S Class	0.300%	<b>FTGF Brandywine Global Multi-Sector Impact Fund<sup>^</sup></b>	
Class P1	0.300%	Class A	1.100%
Class P2	0.300%	Class B	1.350%
LM Class	None	Class C	1.600%
<b>FTGF Brandywine Global Fixed Income Fund</b>		Class E	1.700%
Class A	1.100%	Class F	0.800%
Class B	1.350%	Class J	0.450%
Class C	1.600%	Class R	0.700%
Class E	1.700%	Class T	1.100%
Class F	0.850%	Class X	0.550%
Class R	0.700%	Premier Class	0.550%
Class T	1.100%	S Class	0.550%
Class X	0.600%	Class P1	0.350%
Premier Class	0.600%	Class P2	0.550%
S Class	0.600%	LM Class	None
Class P1	0.600%	<b>FTGF Brandywine Global – US Fixed Income Fund<sup>^</sup></b>	
Class P2	0.600%	Class A	0.800%
LM Class	None	Class B	1.050%
<b>FTGF Brandywine Global Fixed Income Absolute Return Fund<sup>^</sup></b>		Class C	1.300%
Class A	1.350%	Class E	1.400%
Class B	1.600%	Class F	0.550%
Class C	1.850%	Class R	0.600%
Class E	1.950%	Class T	0.800%
Class F	1.100%	Class X	0.300%
Class J	0.900%	Premier Class	0.300%
Class R	0.950%	S Class	0.300%
Class X	0.900%	Class P1	0.200%
Premier Class	0.900%	Class P2	0.300%
S Class	0.900%	LM Class	None
Class P1	0.900%	<b>FTGF ClearBridge US Value Fund</b>	
Class P2	0.900%	Class A	1.350%
LM Class	None	Class B	1.850%
<b>FTGF Brandywine Global High Yield Fund<sup>^</sup></b>		Class C	1.850%
Class A	1.100%	Class E	2.100%
Class F	0.750%	Class F	1.100%
Class T	1.100%	Class R	0.850%
Class X	0.550%	Class T	1.350%
Premier Class	0.550%	Class X	0.675%
S Class	0.550%	Premier Class	0.675%
Class P1	0.550%	S Class	0.525%
Class P2	0.330%	Class P1	0.675%
LM Class	None	Class P2	0.675%
<b>FTGF Brandywine Global Opportunistic Fixed Income Fund</b>		LM Class	None
Class A	1.150%	<b>FTGF ClearBridge US Appreciation Fund</b>	
Class B	1.400%	Class A	1.250%
Class C	1.650%	Class B	1.750%
Class E	1.750%	Class C	1.750%
Class F	0.900%	Class E	2.000%
Class R	0.750%	Class F	1.000%
Class T	1.150%	Class R	0.750%
Class X	0.650%	Class T	1.250%
Premier Class	0.650%	Class X	0.625%
S Class	0.650%	Premier Class	0.625%
Class P1	0.650%	S Class	0.625%
Class P2	0.650%	Class P1	0.625%
LM Class	None	Class P2	0.625%
<b>FTGF Brandywine Global Income Optimiser Fund</b>		LM Class	None
Class A	1.100%	Class A (G)	1.250%
Class B	1.350%	Class B (G)	1.750%
Class C	1.600%	Class L (G)	1.750%
Class E	1.700%	Class GA	1.420%
Class F	0.800%	Class GE	2.170%
Class J	0.450%	<b>FTGF ClearBridge US Large Cap Growth Fund</b>	
Class R	0.700%	Class A	1.250%
Class T	1.100%	Class B	1.750%
Class X	0.450%	Class C	1.750%
Premier Class	0.450%	Class E	2.000%
S Class	0.450%	Class F	1.000%
		Class R	0.750%

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

## Notes to Financial Statements – (continued)

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

Fund Name	Maximum Management Fee	Fund Name	Maximum Management Fee
Class T	1.250%	<b>FTGF ClearBridge Global Sustainability Improvers Fund<sup>^</sup></b>	
Class X	0.625%	Class A	1.300%
Premier Class	0.625%	Class B	1.800%
S Class	0.525%	Class C	1.800%
Class P1	0.625%	Class E	2.050%
Class P2	0.625%	Class F	1.050%
LM Class	None	Class R	0.800%
Class A (G)	1.250%	Class T	1.300%
Class L (G)	1.750%	Class X	0.650%
Class GA	1.420%	Premier Class	0.650%
<b>FTGF ClearBridge US Aggressive Growth Fund</b>		S Class	0.650%
Class A	1.300%	Class P1	0.650%
Class B	1.800%	Class P2	0.300%
Class C	1.800%	LM Class	None
Class E	2.050%	<b>FTGF Royce US Small Cap Opportunity Fund</b>	
Class F	1.050%	Class A	1.500%
Class R	0.800%	Class B	2.000%
Class T	1.300%	Class C	2.000%
Class X	0.650%	Class E	2.250%
Premier Class	0.650%	Class F	1.250%
S Class	0.650%	Class R	1.000%
Class P1	0.650%	Class T	1.500%
Class P2	0.650%	Class X	0.750%
LM Class	None	Premier Class	0.750%
Class A (G)	1.300%	S Class	0.600%
Class B (G)	1.800%	Class P1	0.750%
Class L (G)	1.800%	Class P2	0.750%
Class GA	1.420%	LM Class	None
Class GE	2.170%	<b>FTGF Royce US Smaller Companies Fund</b>	
<b>FTGF ClearBridge Tactical Dividend Income Fund</b>		Class A	1.500%
Class A	1.250%	Class B	2.000%
Class B	1.750%	Class C	2.000%
Class C	1.750%	Class E	2.250%
Class E	2.000%	Class F	1.250%
Class F	1.000%	Class R	1.000%
Class R	0.800%	Class T	1.500%
Class T	1.250%	Class X	0.750%
Class X	0.625%	Premier Class	0.750%
Premier Class	0.625%	S Class	0.750%
S Class	0.625%	Class P1	0.750%
Class P1	0.625%	Class P2	0.750%
Class P2	0.625%	LM Class	None
LM Class	None	Class A (G)	1.250%
<b>FTGF ClearBridge US Equity Sustainability Leaders Fund<sup>^</sup></b>		Class L (G)	1.750%
Class A	1.200%	<b>FTGF Martin Currie Global Long-Term Unconstrained Fund<sup>^</sup></b>	
Class B	1.700%	Class A	1.500%
Class C	1.700%	Class B	2.000%
Class E	1.950%	Class C	2.000%
Class F	0.950%	Class E	2.250%
Class R	0.700%	Class F	1.250%
Class T	1.200%	Class R	1.000%
Class X	0.600%	Class T	1.500%
Premier Class	0.600%	Class X	0.750%
S Class	0.500%	Premier Class	0.750%
Class P1	0.500%	S Class	0.750%
Class P2	0.400%	Class P1	0.750%
LM Class	None	Class P2	0.650%
<b>FTGF ClearBridge Infrastructure Value Fund<sup>^</sup></b>		LM Class	None
Class A	1.500%	<b>FTGF Martin Currie Global Emerging Markets Fund<sup>^</sup></b>	
Class B	2.000%	Class A	1.500%
Class C	2.000%	Class B	2.000%
Class E	2.250%	Class C	2.000%
Class F	1.250%	Class E	2.250%
Class R	1.000%	Class F	1.250%
Class T	1.500%	Class J	0.650%
Class X	0.750%	Class R	1.000%
Premier Class	0.750%	Class T	1.500%
S Class	0.600%	Class X	0.750%
Class P1	0.750%	Premier Class	0.750%
Class P2	0.750%	S Class	0.750%
LM Class	None	Class P1	0.750%
<b>FTGF ClearBridge Global Infrastructure Income Fund</b>		Class P2	0.650%
Class A	1.500%	LM Class	None
Class B	2.000%	<b>FTGF Martin Currie European Unconstrained Fund<sup>^</sup></b>	
Class C	2.000%	Class A	1.500%
Class E	2.250%	Class B	2.000%
Class F	1.250%	Class C	2.000%
Class R	1.000%	Class E	2.250%
Class T	1.500%	Class F	1.250%
Class X	0.750%	Class R	1.000%
Premier Class	0.750%	Class X	0.750%
S Class	0.600%	Premier Class	0.750%
Class P1	0.750%	S Class	0.750%
Class P2	0.400%	Class P1	0.650%
LM Class	None	Class P2	0.750%
		LM Class	None

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

## Notes to Financial Statements – (continued)

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

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

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

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

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

Fund name	For the period ended 31 August 2024 in (000's)	
	Management Fee Waived	Management Fee Reimbursed and Other Expenses Recouped
<b>FTGF Western Asset US Core Bond Fund</b>	\$–	\$10
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 <sup>^</sup>	\$2	\$–
FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup>	\$25	\$44
FTGF Brandywine Global High Yield Fund <sup>^</sup>	\$20	\$–
FTGF Brandywine Global Credit Opportunities Fund <sup>^</sup>	\$30	\$2
FTGF Brandywine Global Multi-Sector Impact Fund <sup>^</sup>	\$28	\$9
FTGF Brandywine Global – US Fixed Income Fund <sup>^</sup>	\$10	\$–
FTGF ClearBridge Tactical Dividend Income Fund	\$15	\$–
FTGF ClearBridge Global Sustainability Improvers Fund <sup>^</sup>	\$9	\$17
FTGF Martin Currie Global Long-Term Unconstrained Fund <sup>^</sup>	\$6	\$–
FTGF Martin Currie Global Emerging Markets Fund <sup>^</sup>	\$19	\$–
FTGF Martin Currie European Unconstrained Fund <sup>^</sup>	€7	€–

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

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

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

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

#### Shareholder Services Fee

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

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 its 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 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<sup>^</sup>, FTGF Western Asset Global Credit Fund<sup>^</sup>, FTGF Western Asset Macro Opportunities Bond Fund<sup>^</sup>, FTGF Western Asset Multi-Asset Credit Fund<sup>^</sup>, FTGF Western Asset Structured Opportunities Fund<sup>^</sup>, FTGF Western Asset US Mortgage-Backed Securities Fund<sup>^</sup>, FTGF Brandywine Global Fixed Income Fund, FTGF Brandywine Global Fixed Income Absolute Return Fund<sup>^</sup>, FTGF Brandywine Global High Yield Fund<sup>^</sup>, FTGF Brandywine Global Opportunistic Fixed Income Fund, FTGF Brandywine Global Income Optimiser Fund, FTGF Brandywine Global Credit Opportunities Fund<sup>^</sup>, FTGF Brandywine Global Multi-Sector Impact Fund<sup>^</sup> and FTGF Brandywine Global – US Fixed Income Fund<sup>^</sup>; 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<sup>^</sup>, FTGF ClearBridge Infrastructure Value Fund<sup>^</sup>, FTGF ClearBridge Global Infrastructure Income Fund, FTGF ClearBridge Global Sustainability Improvers Fund<sup>^</sup>, FTGF Royce US Small Cap Opportunity Fund, FTGF Royce US Smaller Companies Fund, FTGF Martin Currie Global Long-Term Unconstrained Fund<sup>^</sup>, FTGF Martin Currie Global Emerging Markets Fund<sup>^</sup>, FTGF Martin Currie European Unconstrained Fund<sup>^</sup>.

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.

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

## Notes to Financial Statements – (continued)

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

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

Fund name	For the period ended 31 August 2024 in (000's) Shareholder Services Fee Waived
FTGF Western Asset US Core Bond Fund	\$4
FTGF Western Asset US High Yield Fund	\$9
FTGF Western Asset Global High Yield Fund	\$24
FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup>	\$3
FTGF Brandywine Global Fixed Income Absolute Return Fund <sup>^</sup>	\$1
FTGF Brandywine Global High Yield Fund <sup>^</sup>	\$5
FTGF Brandywine Global Credit Opportunities Fund <sup>^</sup>	\$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 Infrastructure Income Fund	\$16
FTGF Royce US Smaller Companies Fund	\$4
FTGF Martin Currie Global Long-Term Unconstrained Fund <sup>^</sup>	\$7
FTGF Martin Currie Global Emerging Markets Fund <sup>^</sup>	\$3

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 Saggar, Craig Tyle and Elinor Murray who are employees of the Manager, the Investment Managers or their affiliates. Save as disclosed above, none of the Directors has any interest, direct or indirect, in any contract or arrangement subsisting at the date hereof which is Significant in relation to the business of the Company.

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

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

Fund	Underlying Collective Investment Scheme	31 August 2024 Value (000's)	%
FTGF Western Asset US Core Bond Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$1,386	0.05%
FTGF Western Asset Global Multi Strategy Fund	Franklin Templeton Qualified Investor Funds (II) Plc – Western Asset India Bond Fund – LM Class US\$ Accumulating	\$3,252	9.76%
FTGF Western Asset US High Yield Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$11	0.00%
FTGF Western Asset Asian Opportunities Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$7,571	0.28%
FTGF Western Asset Short Duration Blue Chip Bond Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$4,036	0.15%
FTGF Western Asset Global Core Plus Bond Fund <sup>^</sup>	Franklin Templeton China Funds – Western Asset China Bond Fund – Class LM	\$8,477	2.11%
FTGF Western Asset Global Core Plus Bond Fund <sup>^</sup>	Franklin Templeton Qualified Investor Funds (II) Plc – Western Asset India Bond Fund – LM Class US\$ Accumulating	\$1,338	4.01%
FTGF Western Asset Global Credit Fund <sup>^</sup>	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$554	0.02%
FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup>	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$55,639	2.03%
FTGF Western Asset Structured Opportunities Fund <sup>^</sup>	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$35,246	1.29%
FTGF Western Asset US Mortgage-Backed Securities Fund <sup>^</sup>	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$53,089	1.94%
FTGF Brandywine Global Fixed Income Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$2,344	0.09%
FTGF Brandywine Global Fixed Income Absolute Return Fund <sup>^</sup>	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$6,204	0.23%
FTGF Brandywine Global High Yield Fund <sup>^</sup>	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$1,727	0.06%
FTGF Brandywine Global Opportunistic Fixed Income Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$5,698	0.21%
FTGF Brandywine Global Income Optimiser Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$86,419	3.16%
FTGF Brandywine Global Credit Opportunities Fund <sup>^</sup>	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$813	0.03%
FTGF Brandywine Global Multi-Sector Impact Fund <sup>^</sup>	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$1,464	0.05%
FTGF Brandywine Global – US Fixed Income Fund <sup>^</sup>	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$770	0.03%
FTGF Royce US Small Cap Opportunity Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$25,855	0.94%
FTGF Royce US Smaller Companies Fund	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$2,091	0.08%
FTGF Martin Currie Global Long-Term Unconstrained Fund <sup>^</sup>	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$236	0.01%
FTGF Martin Currie Global Emerging Markets Fund <sup>^</sup>	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	\$2	0.00%

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

#### 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 Saggar, Craig Tyle and Elinor Murray who are employees of the Manager, the Investment Managers or their affiliates.

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

## Notes to Financial Statements – (continued)

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

#### 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 <sup>^</sup>	78.08
FTGF Western Asset Global Credit Fund <sup>^</sup>	72.28
FTGF Western Asset Global Credit Fund <sup>^</sup>	26.57
FTGF Western Asset Multi-Asset Credit Fund <sup>^</sup>	32.43
FTGF Western Asset Structured Opportunities Fund <sup>^</sup>	86.18
FTGF Western Asset US Mortgage-Backed Securities Fund <sup>^</sup>	94.53
FTGF Brandywine Global Fixed Income Fund	23.42
FTGF Brandywine Global Fixed Income Absolute Return Fund <sup>^</sup>	61.04
FTGF Brandywine Global High Yield Fund <sup>^</sup>	37.03
FTGF Brandywine Global High Yield Fund <sup>^</sup>	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 <sup>^</sup>	64.80
FTGF Brandywine Global Multi-Sector Impact Fund <sup>^</sup>	100.00
FTGF Brandywine Global – US Fixed Income Fund <sup>^</sup>	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 Infrastructure Value Fund <sup>^</sup>	24.81
FTGF ClearBridge Global Infrastructure Income Fund	28.83
FTGF ClearBridge Global Infrastructure Income Fund	21.64
FTGF ClearBridge Global Sustainability Improvers Fund <sup>^</sup>	100.00
FTGF Royce US Small Cap Opportunity Fund	32.86
FTGF Martin Currie Global Long-Term Unconstrained Fund <sup>^</sup>	58.29
FTGF Martin Currie Global Emerging Markets Fund <sup>^</sup>	33.16
FTGF Martin Currie Global Emerging Markets Fund <sup>^</sup>	22.55
FTGF Martin Currie European Unconstrained Fund <sup>^</sup>	33.23
FTGF Martin Currie European Unconstrained Fund <sup>^</sup>	28.13

#### 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.

### 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.

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

# Notes to Financial Statements – (continued)

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

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 <sup>^</sup> – 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 <sup>^</sup> – Class A US\$ Distributing (M) (Hedged) Plus	€459
FTGF ClearBridge Infrastructure Value Fund <sup>^</sup> – Class A US\$ Distributing (M) Plus	€114
FTGF ClearBridge Infrastructure Value Fund <sup>^</sup> – Class A AUD Distributing (M) (Hedged) Plus	€30
FTGF ClearBridge Infrastructure Value Fund <sup>^</sup> – Class A CNH Distributing (M) (Hedged) Plus	€240
FTGF ClearBridge Infrastructure Value Fund <sup>^</sup> – Class A Euro Distributing (M) Plus	€39
FTGF ClearBridge Infrastructure Value Fund <sup>^</sup> – 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

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

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.

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

# Notes to Financial Statements – (continued)

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

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

	<b>Fees and expenses charged to capital for the period ended 31 August 2024 (000's)</b>
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 <sup>^</sup> – Class A US\$ Distributing (M) Plus (e)	\$781
FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup> – Class A AUD Distributing (M) (Hedged) Plus (e)	\$91
FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup> – Class A CNH Distributing (M) (Hedged) Plus (e)	\$12
FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup> – Class A Euro Distributing (M) (Hedged) Plus (e)	\$29
FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup> – Class A GBP Distributing (M) (Hedged) Plus (e)	\$55
FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup> – Class A JPY Distributing (M) Plus (e)	\$3
FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup> – Class A SGD Distributing (M) (Hedged) Plus (e)	\$135
FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup> – Class A SGD Distributing (M) Plus (e)	\$–
FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup> – Class X US\$ Distributing (M) Plus (e)	\$17
FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup> – Class X GBP Distributing (M) (Hedged) Plus (e)	\$8
FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup> – Premier Class GBP Distributing (M) (Hedged) Plus (e)	\$80
FTGF Western Asset Multi-Asset Credit Fund <sup>^</sup> – Class A US\$ Distributing (M) Plus (e)	\$–
FTGF Western Asset US Mortgage-Backed Securities Fund <sup>^</sup> – 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 Multi-Sector Impact Fund <sup>^</sup> – Class A US\$ Distributing (M) Plus (e)	\$1
FTGF Brandywine Global Multi-Sector Impact Fund <sup>^</sup> – 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 <sup>^</sup> – Premier Class CAD Distributing (Q) (Hedged) (PH) Plus (e)	€190
FTGF ClearBridge Infrastructure Value Fund <sup>^</sup> – 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

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.

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.

<sup>^</sup> Not authorised for sale to the public in Hong Kong.



# Notes to Financial Statements – (continued)

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

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

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

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

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

## 6. Taxation

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

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

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

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

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

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

## 7. Cash and Cash Equivalents and Margin Accounts

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

## 8. Commitments and Contingent Liabilities

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

## 9. Soft Commission Arrangements

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

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

## Notes to Financial Statements – (continued)

### 10. Exchange Rates

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

	<b>Currency</b>	<b>Exchange rates as at 31 August 2024</b>
<b>USD Based Funds</b>	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	
<b>EUR Based Funds</b>	<b>Currency</b>	<b>Exchange rates as at 31 August 2024</b>
	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	
<b>GBP Based Funds</b>	<b>Currency</b>	<b>Exchange rates as at 31 August 2024</b>
	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)
<b>Level 1</b>					
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)
		<b>53</b>	<b>(114)</b>	<b>693</b>	<b>46</b>
<b>Level 2</b>					
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)
	<b>1,397,718</b>	<b>136,689</b>	<b>705,785</b>	<b>242,747</b>	<b>90,054</b>
<b>Level 3</b>					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ 17
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	85	53	79
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
			<b>85</b>	<b>53</b>	<b>96</b>
<b>Total Investments</b>	<b>\$ 1,397,718</b>	<b>\$ 136,742</b>	<b>\$ 705,756</b>	<b>\$ 243,493</b>	<b>\$ 90,196</b>
<b>FTGF Western Asset Global High Yield Fund as at 31 August 2024 (in 000's)</b>					
<b>FTGF Western Asset Asian Opportunities Fund as at 31 August 2024 (in 000's)</b>					
<b>FTGF Western Asset Short Duration Blue Chip Bond Fund as at 31 August 2024 (in 000's)</b>					
<b>FTGF Western Asset Global Core Plus Bond Fund<sup>^</sup> as at 31 August 2024 (in 000's)</b>					
<b>FTGF Western Asset Global Credit Fund<sup>^</sup> as at 31 August 2024 (in 000's)</b>					
<b>Level 1</b>					
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)
	<b>(46)</b>	<b>82</b>	<b>(1,426)</b>	<b>206</b>	<b>(158)</b>
<b>Level 2</b>					
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)
	<b>45,219</b>	<b>251,681</b>	<b>471,983</b>	<b>115,397</b>	<b>30,794</b>
<b>Level 3</b>					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	50	–	–	–	20
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	<b>50</b>	<b>–</b>	<b>–</b>	<b>–</b>	<b>20</b>
<b>Total Investments</b>	<b>\$ 45,223</b>	<b>\$ 251,763</b>	<b>\$ 470,557</b>	<b>\$ 115,603</b>	<b>\$ 30,656</b>

<sup>^</sup> 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 <sup>^</sup> as at 31 August 2024 (in 000's)	FTGF Western Asset Multi-Asset Credit Fund <sup>^</sup> as at 31 August 2024 (in 000's)	FTGF Western Asset Structured Opportunities Fund <sup>^</sup> as at 31 August 2024 (in 000's)	FTGF Western Asset US Mortgage-Backed Securities Fund <sup>^</sup> as at 31 August 2024 (in 000's)	FTGF Brandywine Global Fixed Income Fund as at 31 August 2024 (in 000's)
<b>Level 1</b>					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	8,252	–
Derivative assets held for trading	7,156	586	–	456	3
Derivative liabilities held for trading	(11,248)	(318)	–	–	(387)
	<b>(4,092)</b>	<b>268</b>	<b>8,708</b>	<b>(384)</b>	<b>2</b>
<b>Level 2</b>					
Bonds and Notes	\$ 395,727	\$ 376,336	\$ 487,019	\$ 1,197,435	\$ 114,957
Money Market Instruments	–	–	–	–	–
Equity Instruments	55,639	–	35,246	53,089	2,344
Derivative assets held for trading	24,786	10,395	20	–	1,520
Derivative liabilities held for trading	(13,000)	(2,307)	–	–	(912)
	<b>463,152</b>	<b>384,424</b>	<b>522,285</b>	<b>1,250,524</b>	<b>117,909</b>
<b>Level 3</b>					
Bonds and Notes	\$ –	\$ 882	\$ 16,558	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	1,236	39	–	–	–
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	<b>1,236</b>	<b>921</b>	<b>16,558</b>	<b>–</b>	<b>–</b>
<b>Total Investments</b>	<b>\$ 460,296</b>	<b>\$ 385,613</b>	<b>\$ 547,551</b>	<b>\$ 1,250,140</b>	<b>\$ 117,911</b>
<b>FTGF Brandywine Global Fixed Income Absolute Return Fund<sup>^</sup> as at 31 August 2024 (in 000's)</b>					
<b>FTGF Brandywine Global High Yield Fund<sup>^</sup> as at 31 August 2024 (in 000's)</b>					
<b>FTGF Brandywine Global Opportunistic Fixed Income Fund as at 31 August 2024 (in 000's)</b>					
<b>FTGF Brandywine Global Income Optimiser Fund as at 31 August 2024 (in 000's)</b>					
<b>FTGF Brandywine Global Credit Opportunities Fund<sup>^</sup> as at 31 August 2024 (in 000's)</b>					
<b>Level 1</b>					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	–	–	–	31	–
Derivative liabilities held for trading	(32)	(9)	–	(1,019)	–
	<b>(32)</b>	<b>(9)</b>	<b>–</b>	<b>(988)</b>	<b>–</b>
<b>Level 2</b>					
Bonds and Notes	\$ 131,914	\$ 26,620	\$ 181,594	\$ 1,037,408	\$ 13,136
Money Market Instruments	–	–	–	–	–
Equity Instruments	6,204	1,727	5,698	86,419	813
Derivative assets held for trading	6,359	409	6,311	14,681	–
Derivative liabilities held for trading	(4,047)	(20)	(2,513)	(9,172)	(83)
	<b>140,430</b>	<b>28,736</b>	<b>191,090</b>	<b>1,129,336</b>	<b>13,866</b>
<b>Level 3</b>					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	<b>–</b>	<b>–</b>	<b>–</b>	<b>–</b>	<b>–</b>
<b>Total Investments</b>	<b>\$ 140,398</b>	<b>\$ 28,727</b>	<b>\$ 191,090</b>	<b>\$ 1,128,348</b>	<b>\$ 13,866</b>

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

## Notes to Financial Statements – (continued)

## 11. Fair Value Estimation – (continued)

	FTGF Brandywine Global Multi- Sector Impact Fund <sup>^</sup> as at 31 August 2024 (in 000's)	FTGF Brandywine Global – US Fixed Income Fund <sup>^</sup> 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)	FTGF ClearBridge US Large Cap Growth Fund as at 31 August 2024 (in 000's)
<b>Level 1</b>					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	1,484,354	194,655	1,830,092
Derivative assets held for trading	1	–	–	–	–
Derivative liabilities held for trading	(15)	(45)	–	–	–
	<b>(14)</b>	<b>(45)</b>	<b>1,484,354</b>	<b>194,655</b>	<b>1,830,092</b>
<b>Level 2</b>					
Bonds and Notes	\$ 12,936	\$ 35,517	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	1,464	770	–	–	–
Derivative assets held for trading	129	–	1,386	–	2,198
Derivative liabilities held for trading	(146)	–	(1)	–	(1,028)
	<b>14,383</b>	<b>36,287</b>	<b>1,385</b>	<b>–</b>	<b>1,170</b>
<b>Level 3</b>					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	<b>–</b>	<b>–</b>	<b>–</b>	<b>–</b>	<b>–</b>
<b>Total Investments</b>	<b>\$ 14,369</b>	<b>\$ 36,242</b>	<b>\$ 1,485,739</b>	<b>\$ 194,655</b>	<b>\$ 1,831,262</b>
	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 Infrastructure Value Fund <sup>^</sup> as at 31 August 2024 (in 000's)	FTGF ClearBridge Global Infrastructure Income Fund as at 31 August 2024 (in 000's)
<b>Level 1</b>					
Bonds and Notes	\$ –	\$ –	\$ –	€ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	184,100	39,730	1,343,203	763,331	307,269
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	<b>184,100</b>	<b>39,730</b>	<b>1,343,203</b>	<b>763,331</b>	<b>307,269</b>
<b>Level 2</b>					
Bonds and Notes	\$ –	\$ –	\$ –	€ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	134	30	1,814	436	1,082
Derivative liabilities held for trading	(1)	–	(25)	(905)	(15)
	<b>133</b>	<b>30</b>	<b>1,789</b>	<b>(469)</b>	<b>1,067</b>
<b>Level 3</b>					
Bonds and Notes	\$ –	\$ –	\$ –	€ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	<b>–</b>	<b>–</b>	<b>–</b>	<b>–</b>	<b>–</b>
<b>Total Investments</b>	<b>\$ 184,233</b>	<b>\$ 39,760</b>	<b>\$ 1,344,992</b>	<b>€ 762,862</b>	<b>\$ 308,336</b>

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

## Notes to Financial Statements – (continued)

## 11. Fair Value Estimation – (continued)

	FTGF ClearBridge Global Sustainability Improvers Fund <sup>^</sup> 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)	FTGF Martin Currie Global Long-Term Unconstrained Fund <sup>^</sup> as at 31 August 2024 (in 000's)	FTGF Martin Currie Global Emerging Markets Fund <sup>^</sup> as at 31 August 2024 (in 000's)
<b>Level 1</b>					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	6,062	806,856	98,112	48,922	30,237
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	<b>6,062</b>	<b>806,856</b>	<b>98,112</b>	<b>48,922</b>	<b>30,237</b>
<b>Level 2</b>					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	25,855	2,091	236	2
Derivative assets held for trading	1	1,557	3	284	–
Derivative liabilities held for trading	–	(185)	–	(1)	–
	<b>1</b>	<b>27,227</b>	<b>2,094</b>	<b>519</b>	<b>2</b>
<b>Level 3</b>					
Bonds and Notes	\$ –	\$ –	\$ –	\$ –	\$ –
Money Market Instruments	–	–	–	–	–
Equity Instruments	–	–	–	–	–
Derivative assets held for trading	–	–	–	–	–
Derivative liabilities held for trading	–	–	–	–	–
	–	–	–	–	–
<b>Total Investments</b>	<b>\$ 6,063</b>	<b>\$ 834,083</b>	<b>\$ 100,206</b>	<b>\$ 49,441</b>	<b>\$ 30,239</b>

	FTGF Martin Currie European Unconstrained Fund <sup>^</sup> as at 31 August 2024 (in 000's)
<b>Level 1</b>	
Bonds and Notes	€ –
Money Market Instruments	–
Equity Instruments	98,453
Derivative assets held for trading	–
Derivative liabilities held for trading	–
	<b>98,453</b>
<b>Level 2</b>	
Bonds and Notes	€ –
Money Market Instruments	–
Equity Instruments	–
Derivative assets held for trading	6
Derivative liabilities held for trading	(11)
	<b>(5)</b>
<b>Level 3</b>	
Bonds and Notes	€ –
Money Market Instruments	–
Equity Instruments	–
Derivative assets held for trading	–
Derivative liabilities held for trading	–
	–
<b>Total Investments</b>	<b>€ 98,448</b>

## 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 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.

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

## Notes to Financial Statements – (continued)

### 12. Securities Collateral – (continued)

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 <sup>^</sup>	BNP Paribas	\$3,782
FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup>	Citi	\$104
FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup>	Goldman Sachs	\$538
FTGF Western Asset Macro Opportunities Bond Fund <sup>^</sup>	JP Morgan	\$356
FTGF Western Asset Multi-Asset Credit Fund <sup>^</sup>	Goldman Sachs	\$41

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

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

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

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

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

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

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

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

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

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

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 <sup>^</sup>	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.

### 14. Significant Events

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

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 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<sup>^</sup> 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.

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

## Supplemental Information – Total Expense Ratios (TER)

	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**
<b>FTGF Western Asset US Government Liquidity Fund</b>		
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	
<b>FTGF Western Asset US Core Bond Fund</b>		
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	
<b>FTGF Western Asset US Core Plus Bond Fund</b>		
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	
<b>FTGF Western Asset Global Multi Strategy Fund</b>		
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	
<b>FTGF Western Asset US High Yield Fund</b>		
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	
<b>FTGF Western Asset Global High Yield Fund</b>		
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	
<b>FTGF Western Asset Asian Opportunities Fund</b>		
Class A US\$ Accumulating	1.40	
Class A US\$ Distributing (D)	1.40	
Class A US\$ Distributing (M)	1.40	
Class A US\$ Distributing (M) Plus	1.40	
Class A AUD Distributing (M) (Hedged) Plus	1.40	
Class A CHF Accumulating (Hedged)	1.38	
Class A CNH Distributing (M) (Hedged) Plus	1.41	
Class A Euro Accumulating	1.40	
Class A Euro Accumulating (Hedged)	1.40	
Class A Euro Distributing (A)	1.40	
Class A HKD Distributing (M) Plus	1.39	
Class A SGD Accumulating (Hedged)	1.40	
Class A SGD Distributing (M) (Hedged) Plus	1.40	
Class A SGD Distributing (M) Plus	1.40	
Class B US\$ Accumulating	1.65	
Class C US\$ Accumulating	1.90	
Class C US\$ Distributing (D)	1.89	
Class E US\$ Accumulating	2.00	
Class E US\$ Distributing (D)	2.00	
Class F US\$ Accumulating	0.99	
Class F US\$ Distributing (D)	1.00	
Class X US\$ Distributing (M)	0.89	
Premier Class US\$ Accumulating	0.75	
Premier Class Euro Accumulating	0.74	
Premier Class Euro Accumulating (Hedged)	0.74	
Premier Class Euro Distributing (A)	0.74	
Premier Class Euro Distributing (M)	0.75	
Premier Class GBP Distributing (M)	0.74	
LM Class US\$ Accumulating	0.15	
LM Class Euro Distributing (M) (Hedged)	0.15	



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

	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**
<b>FTGF Western Asset Short Duration Blue Chip Bond Fund</b>		
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	
<b>FTGF Western Asset Global Core Plus Bond Fund<sup>^</sup></b>		
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	
<b>FTGF Western Asset Global Credit Fund<sup>^</sup></b>		
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	
<b>FTGF Western Asset Macro Opportunities Bond Fund<sup>^</sup></b>		
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	
<b>FTGF Western Asset Multi-Asset Credit Fund<sup>^</sup></b>		
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	
<b>FTGF Western Asset Structured Opportunities Fund<sup>^</sup></b>		
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	

<sup>^</sup> 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**	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**
<b>FTGF Western Asset US Mortgage-Backed Securities Fund<sup>^</sup></b>		
Class A US\$ Distributing (M) Plus (e)	1.26	
Premier Class US\$ Accumulating	0.40	
LM Class US\$ Accumulating	0.10	
<b>FTGF Brandywine Global Fixed Income Fund</b>		
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	
<b>FTGF Brandywine Global Fixed Income Absolute Return Fund<sup>^</sup></b>		
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	
<b>FTGF Brandywine Global High Yield Fund<sup>^</sup></b>		
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	
<b>FTGF Brandywine Global Opportunistic Fixed Income Fund</b>		
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	
<b>FTGF Brandywine Global Income Optimiser Fund</b>		
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	
<b>FTGF Brandywine Global Credit Opportunities Fund<sup>^</sup></b>		
Class A US\$ Accumulating	1.95	
Class X US\$ Distributing (M)	1.45	
Premier Class US\$ Accumulating	1.30	
<b>FTGF Brandywine Global Multi-Sector Impact Fund<sup>^</sup></b>		
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	
<b>FTGF Brandywine Global – US Fixed Income Fund<sup>^</sup></b>		
Class A US\$ Accumulating	1.10	
Class P1 US\$ Accumulating	0.35	

<sup>^</sup> 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**	Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**
<b>FTGF ClearBridge US Value Fund</b>		
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	
<b>FTGF ClearBridge US Aggressive Growth Fund</b>		
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	
<b>FTGF ClearBridge US Appreciation Fund</b>		
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	
<b>FTGF ClearBridge US Large Cap Growth Fund</b>		
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	
<b>FTGF ClearBridge Tactical Dividend Income Fund</b>		
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	
<b>FTGF ClearBridge US Equity Sustainability Leaders Fund</b>		
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	
<b>FTGF ClearBridge Infrastructure Value Fund<sup>^</sup></b>		
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	

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

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

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

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

	<b>Ratio of Total Operating Expenses in CU(1) to average Fund daily net assets in CU(1)(%) For the period ended 31 August 2024**</b>
<b>FTGF Martin Currie Global Emerging Markets Fund<sup>^</sup></b>	
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
<b>FTGF Martin Currie European Unconstrained Fund<sup>^</sup></b>	
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

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](http://www.am-switzerland.ch)).

(1) CU = Currency units in the Fund's accounting currency.

\*\* Annualised for periods less than one year.

# 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 means of seeking to ensure efficient portfolio management) exceeding 1.00% of the total value of purchases and sales for the period. At a minimum the largest twenty purchases and sales are listed. If a Fund entered into less than twenty purchases or sales during the reporting period, then all transactions are presented.

### FTGF Western Asset US Government Liquidity Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
United States Treasury Bill, zero coupon, due 18/04/2024	45,724	United States Treasury Bill, zero coupon, due 16/04/2024	61,100
Federal Home Loan Bank Discount Notes, 0.000% due 17/05/2024	43,811	United States Treasury Bill, zero coupon, due 18/04/2024	55,800
Federal Home Loan Bank Discount Notes, 0.000% due 20/05/2024	36,984	Federal Home Loan Bank Discount Notes, 0.000%, due 17/05/2024	44,000
Federal Farm Credit Banks Funding Corp, 5.360% due 12/04/2024	35,000	Federal Home Loan Bank Discount Notes, 0.000%, due 22/04/2024	40,000
United States Treasury Bill, zero coupon, due 16/04/2024	34,979	Federal Home Loan Bank Discount Notes, 0.000%, due 20/05/2024	37,000
United States Treasury Bill, zero coupon, due 13/08/2024	33,468	United States Treasury Bill, zero coupon, due 21/03/2024	35,000
Federal Home Loan Bank Discount Notes, 0.000% due 04/04/2024	30,995	Federal Farm Credit Banks Funding Corp, 5.360% due 12/04/2024	35,000
Federal Home Loan Bank Discount Notes, 0.000% due 22/04/2024	29,987	United States Treasury Bill, zero coupon, due 13/08/2024	33,800
United States Treasury Bill, zero coupon, due 14/05/2024	29,815	Federal Home Loan Bank Discount Notes, 0.000%, due 04/04/2024	31,000
United States Treasury Bill, zero coupon, due 10/09/2024	29,755	United States Treasury Bill, zero coupon, due 28/03/2024	30,200
Federal Home Loan Bank Discount Notes, 0.000% due 19/04/2024	29,196	United States Treasury Bill, zero coupon, due 02/05/2024	30,000
Federal Home Loan Bank Discount Notes, 0.000% due 03/04/2024	25,996	United States Treasury Bill, zero coupon, due 22/08/2024	30,000
Federal Farm Credit Banks Funding Corp, 5.390%, due 09/09/2024	25,004	United States Treasury Bill, zero coupon, due 14/05/2024	30,000
United States Treasury Bill, zero coupon, due 18/06/2024	24,836	Federal Home Loan Bank Discount Notes, 0.000%, due 19/04/2024	29,200
United States Treasury Bill, zero coupon, due 20/06/2024	24,740	United States Treasury Bill, zero coupon, due 12/03/2024	26,500
United States Treasury Bill, zero coupon, due 16/07/2024	24,660	Federal Home Loan Bank Discount Notes, 0.000%, due 03/04/2024	26,000
United States Treasury Bill, zero coupon, due 03/09/2024	24,632	United States Treasury Bill, zero coupon, due 26/03/2024	25,000
United States Treasury Bill, zero coupon, due 03/12/2024	24,585	United States Treasury Bill, zero coupon, due 09/05/2024	25,000
United States Treasury Bill, zero coupon, due 09/04/2024	21,610	United States Treasury Bill, zero coupon, due 20/06/2024	25,000
Federal Farm Credit Banks Funding Corp, 5.480%, due 11/07/2025	20,017	United States Treasury Bill, zero coupon, due 04/04/2024	25,000
		United States Treasury Bill, zero coupon, due 25/04/2024	25,000
		United States Treasury Bill, zero coupon, due 11/07/2024	25,000
		United States Treasury Bill, zero coupon, due 07/03/2024	25,000
		Federal Farm Credit Banks Funding Corp, 5.350% due 29/04/2024	25,000
		United States Treasury Bill, zero coupon, due 18/06/2024	24,996
		United States Treasury Bill, zero coupon, due 16/07/2024	24,986
		United States Treasury Bill, zero coupon, due 19/03/2024	23,500
		United States Treasury Bill, zero coupon, due 27/06/2024	23,000
		United States Treasury Bill, zero coupon, due 02/04/2024	22,600
		United States Treasury Bill, zero coupon, due 09/04/2024	21,700
		United States Treasury Bill, zero coupon, due 05/03/2024	21,700

### FTGF Western Asset US Core Bond Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	34,500	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	36,222
United States Treasury Note/Bond, 4.750%, due 15/11/2053	1,884	United States Treasury Note/Bond, 3.625%, due 15/05/2053	4,849
Ginnie Mae, 30 year, TBA 0.000%	1,303	United States Treasury Note/Bond, 4.000%, due 31/01/2031	2,645
Ginnie Mae, 30 year, TBA 0.000%	1,277	Ginnie Mae, 30 year, TBA, 5.000%	2,445
United States Treasury Note/Bond, 4.250%, due 30/06/2031	1,118	Freddie Mac Pool 'RA9639', 6.000%, due 01/08/2053	1,972
Ginnie Mae, 30 year, TBA 0.000%	1,110	United States Treasury Note/Bond, 3.875%, due 15/05/2043	1,804
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,108	United States Treasury Note/Bond, 3.625%, due 15/02/2053	1,403
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,103	Ginnie Mae, 30 year, TBA 0.000%	1,305
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,000	Ginnie Mae, 30 year, TBA 0.000%	1,255
United States Treasury Note/Bond, 4.625%, due 31/05/2031	909	United States Treasury Note/Bond, 4.250%, due 28/02/2031	1,212
Ginnie Mae, 30 year, TBA 0.000%	897	Fannie Mae Pool 'CB1301', 2.500%, due 01/08/2051	1,203
Ginnie Mae, 30 year, TBA 0.000%	813	United States Treasury Note/Bond, 4.375%, due 15/08/2043	1,162
Ginnie Mae II Pool 'MA8202', 5.000%, due 20/08/2052	795	United States Treasury Note/Bond, 2.875%, due 15/05/2052	1,141
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	765	Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,116
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	764	Ginnie Mae, 30 year, TBA 0.000%	1,109
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	738	Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,108
Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	708	Suzano Austria GmbH, 6.000%, due 15/01/2029	1,091
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	706	Fannie Mae or Freddie Mac, 30 year, TBA, 4.500%	1,044
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	703	Fannie Mae or Freddie Mac, 30 year, TBA 0.000%	1,004
Ginnie Mae, 30 year, TBA 0.000%	700	United States Treasury Note/Bond, 4.625%, due 31/05/2031	917

### FTGF Western Asset US Core Plus Bond Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
United States Treasury Note/Bond, 4.250%, due 30/06/2031	37,974	United States Treasury Note/Bond, 4.250%, due 30/06/2031	23,818
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	10,234	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	10,477
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	8,201	Ginnie Mae, 30 year, TBA, 5.000%	8,991
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	7,050	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	7,107
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	6,519	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	6,546
Ginnie Mae, 30 year, TBA, 0.000%	6,270	Ginnie Mae, 30 year, TBA, 0.000%	6,307
United States Treasury Note/Bond, 4.750%, due 15/11/2043	6,267	United States Treasury Bill, zero coupon, due 09/05/2024	6,142
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,994	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	6,015
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,956	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,999
United States Treasury Note/Bond, 4.625%, due 31/05/2031	5,472	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,319
United States Treasury Bill, zero coupon, due 09/05/2024	5,297	Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	5,141
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,261	Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	5,132
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	5,121	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,093
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	5,062	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,850

## Statement of Major Portfolio Changes – (continued)

## FTGF Western Asset US Core Plus Bond Fund – (continued)

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,841	United States Treasury Inflation Indexed Bonds, 1.125%, due 15/01/2033	4,831
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,726	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,760
Ginnie Mae, 30 year, TBA, 0.000%	4,666	Ginnie Mae, 30 year, TBA, 0.000%	4,678
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,651	Ginnie Mae, 30 year, TBA, 5.500%	4,674
Ginnie Mae II Pool 'MA8202', 5.000%, due 20/08/2052	3,268	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	4,628
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	3,266	Ginnie Mae II Pool 'MA7192', 2.000%, due 20/02/2051	4,472

## FTGF Western Asset Global Multi Strategy Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
United States Treasury Note/Bond, 2.000%, due 15/11/2026	7,603	United States Treasury Note/Bond, 2.000%, due 30/04/2024	6,225
United States Treasury Note/Bond, 4.625%, due 30/04/2029	7,123	Fannie Mae Pool 'MA4540', 2.000%, due 01/02/2042	2,028
United States Treasury Note/Bond, 4.625%, due 30/09/2030	4,980	Lloyds Banking Group Plc, 4.947%, Perpetual	1,707
Fannie Mae Pool 'MA4540', 2.000%, due 01/02/2042	1,967	Ginnie Mae II Pool 'MA9851', 5.500% due 20/08/2054	1,608
Lloyds Banking Group Plc, 8.500%, Perpetual	1,731	Ginnie Mae, 30 year, TBA, 0.000%	1,598
Ginnie Mae, 30 year, TBA, 5.500%	1,598	Ginnie Mae, 30 year, TBA, 0.000%	1,598
Ginnie Mae II Pool 'MA9851', 5.500%, due 20/08/2054	1,598	Ginnie Mae, 30 year, TBA, 5.500%	1,598
Ginnie Mae, 30 year, TBA, 0.000%	1,597	Ginnie Mae, 30 year, TBA, 0.000%	1,590
Ginnie Mae, 30 year, TBA, 0.000%	1,594	Ginnie Mae, 30 year, TBA, 0.000%	1,579
Ginnie Mae, 30 year, TBA, 0.000%	1,585	Ginnie Mae, 30 year, TBA, 0.000%	1,252
Ginnie Mae, 30 year, TBA, 0.000%	1,574	Fannie Mae Pool 'MA4606', 2.000%, due 01/05/2042	1,209
Ginnie Mae, 30 year, TBA, 0.000%	1,271	Orbia Advance Corp SAB de CV, 5.875%, due 17/09/2044	1,112
Fannie Mae Pool 'MA4606', 2.000%, due 01/05/2042	1,169	Ginnie Mae, 30 year, TBA, 0.000%	1,072
Ginnie Mae, 30 year, TBA, 0.000%	1,059	Ford Motor Credit Co LLC, 2.748%, due 14/06/2024	990
Air Lease Corp, 3.700%, due 15/04/2030	1,003	Allianz SE, 3.200%, Perpetual	970
Devon Energy Corp, 5.200%, due 15/09/2034	1,000	Ginnie Mae, 30 year, TBA, 0.000%	908
Dufry One BV, 4.750%, due 18/04/2031	944	Ginnie Mae, 30 year, TBA, 0.000%	907
OCP SA, 6.750%, due 02/05/2034	936	Ginnie Mae, 30 year, TBA, 6.000%	907
Pinewood Finco Plc, 6.000%, due 27/03/2030	931	Ginnie Mae, 30 year, TBA, 0.000%	907
Ginnie Mae, 30 year, TBA, 0.000%	908	Sedgwick CMS Inc, 9.083%, due 17/02/2028	906
Ginnie Mae, 30 year, TBA, 0.000%	907	Ginnie Mae, 30 year, TBA, 0.000%	903
Ginnie Mae, 30 year, TBA, 6.000%	907	Via Celere Desarrollos Inmobiliarios SA, 5.250%, due 01/04/2026	853
Ginnie Mae, 30 year, TBA, 0.000%	904	American Express Co, 3.550%, Perpetual	832
Sedgwick Claims Management, 8.252%, due 30/06/2031	901	Freddie Mac STACR REMIC Trust 2021-DNA3, Series 2021 DNA3, Class B1, 144A, 8.822%, due 25/10/2033	819
Ginnie Mae, 30 year, TBA, 0.000%	900	Ginnie Mae II Pool 'MA9726', 6.000% due 20/06/2054	787
Caesars Entertainment Inc, 144A, 6.500%, due 15/02/2032	852	Provincia de Buenos Aires/Government Bonds, 144A, 6.625%, due 01/09/2037	768
Ginnie Mae II Pool 'MA9726', 6.000%, due 20/06/2054	784	Bellis Acquisition Co Plc, 4.500%, due 16/02/2026	718
		Ginnie Mae II Pool 'MA9850', 5.000%	695
		Ginnie Mae, 30 year, TBA, 0.000%	688
		Ginnie Mae, 30 year, TBA, 0.000%	688
		Ginnie Mae, 30 year, TBA, 0.000%	686
		Pinewood Finance Co Ltd, 3.250%, due 30/09/2025	671
		Ginnie Mae, 30 year, TBA, 4.500%	657
		Goldstory SAS, 5.375%, due 01/03/2026	627
		Freddie Mac Pool 'RB5154', 2.500%, due 01/04/2042	615
		Freddie Mac Pool 'RJ1350', 6.000%, due 01/04/2054	613
		Ginnie Mae, 30 year, TBA, 0.000%	611

## FTGF Western Asset US High Yield Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	27,513	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	28,079
Royal Caribbean Cruises Ltd, 144A, 6.000%, due 01/02/2033	920	Barclays Plc, 8.000%, Perpetual	1,279
Vericast Corp, 13.029%, due 15/06/2030	883	Vericast Corp, 144A, 11.000%, due 15/09/2026	883
Vistra Operations Co LLC, 144A, 6.875%, due 15/04/2032	720	Hudbay Minerals Inc, 144A, 6.125%, due 01/04/2029	845
Rent-A-Center Inc/TX, 8.002%, due 17/02/2028	652	Global Aircraft Leasing Co Ltd, 144A, 6.500%, due 15/09/2024	756
EquipmentShare.com Inc, 144A, 8.625%, due 15/05/2032	539	United Rentals North America Inc, 5.250%, due 15/01/2030	746
Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 144A, 7.000%, due 15/07/2031	521	Vistra Operations Co LLC, 144A, 6.875%, due 15/04/2032	720
Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	499	Rent-A-Center Inc/TX, 8.002%, due 17/02/2028	655
Sotera Health Holdings LLC, 144A, 7.375%, due 01/06/2031	490	Royal Caribbean Cruises Ltd, 144A, 6.250%, due 15/03/2032	638
Starwood Property Trust Inc, 144A, 7.250%, due 01/04/2029	475	SilverBow Resources Inc, 144A, 13.135%, due 15/12/2028	601
Howard Midstream Energy Partners LLC, 144A, 7.375%, due 15/07/2032	465	Caesars Entertainment Inc, 144A, 7.000%, due 15/02/2030	517
United Rentals North America Inc, 144A, 6.125%, due 15/03/2034	465	Nabors Industries Ltd, 144A, 7.250%, due 15/01/2026	509
Endo Inc	463	Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 6.625%, due 15/07/2026	500
Masterbrand Inc, 144A, 7.000%, due 15/07/2032	455	NCL Finance Ltd, 144A, 6.125%, due 15/03/2028	488
RR Donnelley & Sons Co, 144A, 10.875%, due 01/08/2029	421	AMC Entertainment Holdings Inc, 144A, 7.500%, due 15/02/2029	473
Amentum Escrow Corp, 144A, 7.250%, due 01/08/2032	380	Bath & Body Works Inc, 144A, 6.625%, due 01/10/2030	472
ZF North America Capital Inc, 144A, 6.875%, due 23/04/2032	370	Par Pharmaceutical Inc, 144A, 7.500%, due 01/04/2027	463
Station Casinos LLC, 7.594%, due 07/03/2031	358	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 144A, 7.125%, due 15/02/2031	449
Equitrans Midstream Corp - Preferred Stock	355	Teva Pharmaceutical Finance Netherlands III BV, 8.125%, due 15/09/2031	442
Tutor Perini Corp, 144A, 11.875%, due 30/04/2029	352	Directv Financing LLC / Directv Financing Co-Obligor Inc, 144A, 5.875%, due 15/08/2027	438

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

## Statement of Major Portfolio Changes – (continued)

## FTGF Western Asset Global High Yield Fund

	COST (In 000's) \$		PROCEEDS (In 000's) \$
<b>MAJOR PURCHASES</b>		<b>MAJOR SALES</b>	
United States Treasury Bill, zero coupon, due 01/08/2024	1,747	United States Treasury Bill, zero coupon, due 01/08/2024	1,750
United States Treasury Bill, zero coupon, due 14/03/2024	1,000	United States Treasury Bill, zero coupon, due 28/03/2024	1,000
United States Treasury Bill, zero coupon, due 28/03/2024	999	United States Treasury Bill, zero coupon, due 14/03/2024	1,000
United States Treasury Bill, zero coupon, due 29/08/2024	998	United States Treasury Bill, zero coupon, due 29/08/2024	1,000
United States Treasury Bill, zero coupon, due 16/04/2024	500	Ford Motor Co, 3.250%, due 12/02/2032	899
United States Treasury Bill, zero coupon, due 25/04/2024	499	Teva Pharmaceutical Finance Netherlands III BV, 3.150%, due 01/10/2026	842
United States Treasury Bill, zero coupon, due 02/07/2024	498	China Aoyuan Group Ltd, 6.350%, due 08/02/2025	700
Turkiye Government International Bond, Series 11Y, 4.250%, due 14/04/2026	384	Global Aircraft Leasing Co Ltd, 144A, 6.500%, due 15/09/2024	648
Service Properties Trust, 8.875%, due 15/06/2032	331	Central American Bottling Corp / CBC Bottling Holdco SL / Beliv Holdco SL, 144A, 5.250%, due 27/04/2029	512
Bombardier Inc, 144A, 7.250%, due 01/07/2031	309	United States Treasury Bill, zero coupon, due 25/04/2024	500
Aeropuertos Dominicanos Siglo XXI SA, 144A, 7.000%, due 30/06/2034	300	United States Treasury Bill, zero coupon, due 02/07/2024	500
United States Treasury Bill, zero coupon, due 25/07/2024	300	United States Treasury Bill, zero coupon, due 05/03/2024	500
GFL Environmental Inc, 144A, 6.750%, due 15/01/2031	276	United States Treasury Bill, zero coupon, due 16/04/2024	500
Turk Telekomunikasyon AS, 144A, 7.375%, due 20/05/2029	270	Service Properties Trust, 5.500%, due 15/12/2027	487
United States Treasury Bill, zero coupon, due 07/05/2024	250	Telecom Italia SpA/Milano, 144A, 5.303%, due 30/05/2024	430
United States Treasury Bill, zero coupon, due 23/04/2024	249	Turk Telekomunikasyon AS, 144A, 6.875%, due 28/02/2025	415
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC, 144A, 3.250%, due 15/03/2026	241	CSC Holdings LLC, 144A, 5.000%, due 15/11/2031	412
Marks & Spencer Plc, 144A, 7.125%, due 01/12/2037	235	GFL Environmental Inc, 144A, 4.250%, due 01/06/2025	397
Charter Communications Operating LLC / Charter Communications Operating Capital, 3.850%, due 01/04/2061	232	Vodafone Group Plc, 4.125%, due 30/05/2025	396
Puma International Financing SA, 144A, 7.750%, due 25/04/2029	230	APCOA Parking Holdings GmbH, 144A, 4.625%, due 15/01/2027	366
Graphic Packaging International LLC, 144A, 3.500%, due 01/03/2029	225	H&E Equipment Services Inc, 144A, 3.875%, due 15/12/2028	357
Open Text Holdings Inc, 4.125%, due 15/02/2030	223	JB Poindexter & Co Inc, 144A, 8.750%, due 15/12/2031	350
CT Investment GmbH, 6.375%, due 15/04/2030	219	CCO Holdings LLC / CCO Holdings Capital Corp, 144A, 4.250%, due 15/01/2034	338
Mersin Uluslararası Liman İşletmeciliği AS, 144A, 8.250%, due 15/11/2028	206	Petroleos del Peru SA, 144A, 4.750%, due 19/06/2032	310
Brazilian Government International Bond, 6.000%, due 07/04/2026	203	DISH Network Corp, 2.375%, due 15/03/2024	300
HTA Group Ltd/Mauritius, 144A, 7.500%, due 04/06/2029	202	United States Treasury Bill, zero coupon, due 25/07/2024	300
Station Casinos LLC, 7.594%, due 07/03/2031	200	Royal Caribbean Cruises Ltd, 144A, 5.500%, due 01/04/2028	293
Alcoa Nederland Holding BV '144A' 7.125% due 15/03/2031	200	Colombia Government International Bond, 3.125%, due 15/04/2031	280
Jane Street Group / JSG Finance Inc, 144A, 7.125%, due 30/04/2031	200	Bellis Acquisition Co Plc, 4.500%, due 16/02/2026	277
Aston Martin Capital Holdings Ltd '144A' 10.000% due 31/03/2029	200	Las Vegas Sands Corp, 3.200%, due 08/08/2024	270
TK Elevator U.S. Newco Inc, 8.588%, due 11/04/2030	199	Comerica Bank, 2.500%, due 23/07/2024	270
Flutter Financing BV, 7.585%, due 25/11/2030	199	NCL Corp Ltd, 144A, 5.875%, due 15/03/2026	268
Telecom Argentina SA, 144A, 9.500%, due 18/07/2031	198	Samhallsbyggnadsbolaget i Norden AB, 2.375%, due 04/09/2026	252
Indonesia Treasury Bond, Series 101, 6.875%, due 15/04/2029	198	Mexico Government International Bond, 2.659%, due 24/05/2031	251
OCP SA, 144A, 4.500%, due 22/10/2025	198	United States Treasury Bill, zero coupon, due 23/04/2024	250
IHS Holding Ltd, 144A, 5.625%, due 29/11/2026	194	United States Treasury Bill, zero coupon, due 07/05/2024	250

## FTGF Western Asset Asian Opportunities Fund

	COST (In 000's) \$		PROCEEDS (In 000's) \$
<b>MAJOR PURCHASES</b>		<b>MAJOR SALES</b>	
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	42,840	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	40,745
United States Treasury Note/Bond, 1.500%, due 30/11/2024	9,317	United States Treasury Note/Bond, 1.500%, due 30/11/2024	6,924
Singapore Government Bond, 1.875%, due 01/10/2051	4,102	Lembaga Pembiayaan Ekspor Indonesia, Series OB, 8.250%, due 15/08/2024	6,371
Korea Treasury Bond, Series 5403, 3.250%, due 10/03/2054	2,961	Australia Government Bond, 3.750%, due 21/04/2037	4,344
International Finance Corp, 6.300%, due 25/11/2024	1,791	Korea Treasury Bond, Series 3006, 1.375%, due 10/06/2030	4,280
Malaysia Government Bond, Series 0220, 2.632%, due 15/04/2031	1,286	Thailand Government Bond, 3.300%, due 17/06/2038	2,992
India Government Bond, 7.300%, due 19/06/2053	611	Korea Treasury Bond, Series 2912, 1.375%, due 10/12/2029	2,406
		Malaysia Government Bond, Series 0122, 3.582%, due 15/07/2032	1,208
		Export-Import Bank of China/The, 4.400%, due 14/05/2024	691

## FTGF Western Asset Short Duration Blue Chip Bond Fund

	COST (In 000's) \$		PROCEEDS (In 000's) \$
<b>MAJOR PURCHASES</b>		<b>MAJOR SALES</b>	
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	69,305	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	66,366
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/08/2029	4,480	Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/08/2029	4,469
Swisscom Finance BV, 3.500%, due 29/08/2028	3,871	Bank of New York Mellon Corp/The, 4.947%, due 26/04/2027	4,265
Wolters Kluwer NV, 3.250%, due 18/03/2029	3,495	Deutsche Boerse AG, 3.750%, due 28/09/2029	3,570
National Australia Bank Ltd, Series emtN, 3.125%, due 28/02/2030	3,342	NTT Finance Corp, 0.010%, due 03/03/2025	3,550
Anheuser-Busch InBev SA/NV, 3.450%, due 22/09/2031	3,252	Engie SA, 0.500%, due 24/10/2030	3,472
Cie Generale des Etablissements Michelin SCA 'EMTN', 3.125%, due 16/05/2031	3,209	Citigroup Inc, 3.300%, due 27/04/2025	3,341
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2031	3,029	Cie Generale des Etablissements Michelin SCA 'EMTN', 3.125%, due 16/05/2031	3,240
UnitedHealth Group Inc, 4.700%, due 15/04/2029	2,913	Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2031	3,086
Novo Nordisk Finance Netherlands BV, 3.125%, due 21/01/2029	2,816	Union Pacific Corp, 4.750%, due 21/02/2026	2,905
Bundesobligation, Series 185, 0.000%, due 16/04/2027	2,709	UnitedHealth Group Inc, 4.700%, due 15/04/2029	2,875
Nestle Capital Corp, 144A, 4.650%, due 12/03/2029	2,396	Robert Bosch GmbH, 3.625%, due 02/06/2027	2,781
Hyundai Capital America, 144A, 5.400%, due 24/06/2031	2,368	United States Treasury Note/Bond, 1.500%, due 31/01/2027	2,495
Illinois Tool Works Inc, 3.250%, due 17/05/2028	2,262	Chevron Corp, 1.554%, due 11/05/2025	2,312
Eaton Capital UnLtd Co, 3.601%, due 21/05/2031	2,164	LVMH Moët Hennessy Louis Vuitton SE, 3.375%, due 21/10/2025	2,258
Aeroports de Paris SA, 3.375%, due 16/05/2031	2,042	Booking Holdings Inc, 0.100%, due 08/03/2025	2,108
Allianz Finance II BV, 3.250%, due 04/12/2029	1,806	United Parcel Service Inc, 1.625%, due 15/11/2025	2,094
Statkraft AS, 3.375%, due 22/03/2032	1,407	Shell International Finance BV, 3.250%, due 11/05/2025	1,744
BlackRock Funding Inc, 4.70%, due 14/03/2029	1,378	HSBC Holdings Plc, Series GEN, 0.309%, due 13/11/2026	1,660
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2030	1,363	Mars Inc, 144A, 2.700%, due 01/04/2025	1,656
HOWOGE Wohnungsbaugesellschaft mbH, 3.875%, due 05/06/2030	1,294	Cargill Inc, 3.875%, due 24/04/2030	1,490
		Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2030	1,367
		BlackRock Funding Inc, 4.70%, due 14/03/2029	1,361



## Statement of Major Portfolio Changes – (continued)

FTGF Western Asset Global Core Plus Bond Fund<sup>^</sup>

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
United States Treasury Note/Bond, 4.375%, due 31/08/2028	3,824	United States Treasury Note/Bond, 0.375%, due 15/04/2024	11,549
United States Treasury Note/Bond, 3.875%, due 15/08/2033	3,216	United States Treasury Note/Bond, 0.250%, due 31/08/2025	5,207
United States Treasury Note/Bond, 4.625%, due 15/03/2026	2,752	United States Treasury Note/Bond, 4.375%, due 31/08/2028	3,901
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,320	United States Treasury Note/Bond, 3.875%, due 15/08/2033	3,306
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,280	United States Treasury Inflation Indexed Bonds, 1.375%, due 15/07/2033	2,980
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,272	United States Treasury Note/Bond, 4.625%, due 15/03/2026	2,775
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	2,208	Franklin Templeton China Funds – Western Asset China Bond Fund – Class LM	2,474
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,207	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,379
United States Treasury Bill, zero coupon, due 20/02/2025	2,198	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,296
Japan Government Two Year Bond, Series 462, 0.400%, due 01/07/2026	2,033	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,277
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	1,952	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	2,232
Japan Government Five Year Bond, Series 170, 0.600%, due 20/06/2029	1,923	Ginnie Mae, 30 year, TBA, 5.000%	1,956
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,904	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,949
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,897	Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	1,910
Japan Government Ten Year Bond, Series 375, 1.100%, due 20/06/2034	1,886	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,883
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,884	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,859
Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	1,831	Fannie Mae or Freddie Mac, 30 year, TBA, 2.500%	1,797
Japan Government Five Year Bond, Series 169, 0.500%, due 20/03/2029	1,767	United States Treasury Note/Bond, 1.375%, due 31/10/2028	1,738
Australia Government Bond, Series 167, 3.750%, due 21/05/2034	1,673	Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	1,644
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,599	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,610
Ginnie Mae 30 year, TBA, 0.000%	1,573	Fannie Mae or Freddie Mac, 30 year, TBA, 5.000%	1,566
Fannie Mae or Freddie Mac, 30 year, TBA, 5.000%	1,566	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,555
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,471	Ginnie Mae, 30 year, TBA, 0.000%	1,545
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	1,406	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,458
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,389	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,406
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,280	Bundesrepublik Deutschland Bundesanleihe, 0.250%, due 15/08/2028	1,353
Japan Government Twenty Year Bond, Series 149, 1.500%, due 20/06/2034	1,252		
Ginnie Mae 30 year, TBA, 0.000%	1,211		
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,096		
United States Treasury Note/Bond, 3.125%, due 15/08/2025	1,095		
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,088		
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	1,082		

FTGF Western Asset Global Credit Fund<sup>^</sup>

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	4,953	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	4,467
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2032	486	United States Treasury Note/Bond, 4.625%, due 30/04/2029	407
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/05/2035	483	Unicredit SpA, 2.000%, due 23/09/2029	366
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2031	407	Bundesrepublik Deutschland Bundesanleihe, 2.600%, due 15/08/2033	307
United States Treasury Note/Bond, 4.625%, due 30/04/2029	400	Barclays Plc, 6.375%, Perpetual	259
Bundesrepublik Deutschland Bundesanleihe, 2.600%, due 15/08/2033	308	Bouygues SA, 3.875%, due 17/07/2031	220
Bundesrepublik Deutschland Bundesanleihe, 0.000%, due 15/02/2030	285	Bundesrepublik Deutschland Bundesanleihe, 0.500%, due 15/02/2026	219
Bundesrepublik Deutschland Bundesanleihe, 2.200%, due 15/02/2034	235	UBS Group AG, 4.125%, due 09/06/2033	215
Bundesrepublik Deutschland Bundesanleihe, 0.500%, due 15/02/2026	219	Cie Generale des Etablissements Michelin SCA 'EMTN', 3.375%, due 16/05/2036	214
Finnair OYJ, 4.750%, due 24/05/2029	217	Finnair OYJ, 4.750%, due 24/05/2029	214
Intesa Sanpaolo SpA, 7.000%, Perpetual	216	Vesteda Finance BV 'EMTN', 4.000%, due 07/05/2032	209
Cie Generale des Etablissements Michelin SCA 'EMTN', 3.375%, due 16/05/2036	215	Orange SA, 5.000%, Perpetual	208
Vesteda Finance BV 'EMTN', 4.000%, due 07/05/2032	203	Snam SpA, 3.875%, due 19/02/2034	206
Bank of Montreal, 7.300%, due 26/11/2084	202	Swedbank AB, 7.750%, Perpetual	196
Smurfit Kappa Treasury ULC, 144A, 5.438%, due 03/04/2034	200	CA Auto Bank SPA/Ireland, 0.500%, due 13/09/2024	193
OCP SA, 6.750%, due 02/05/2034	197	Vonovia SE, 0.375%, due 16/06/2027	192
Anheuser-Busch InBev SA/NV, 3.950%, due 22/03/2044	184	alstria office REIT-AG, 1.500%, due 23/06/2026	188
Air Lease Corp, 3.700%, due 15/04/2030	183	Goldman Sachs Group Inc/The, 2.875%, due 03/06/2026	185
T-Mobile USA Inc, 3.850%, due 08/05/2036	181	Blackstone Property Partners Europe Holdings Sarl, 1.625%, due 20/04/2030	161
Anglo American Capital Plc, 4.125%, due 15/03/2032	164	Allianz SE, 3.200%, Perpetual	160
United Rentals North America Inc, 144A, 6.125%, due 15/03/2034	160	Smith & Nephew Plc, 4.565%, due 11/10/2029	157
Energy Transfer LP, 5.600%, due 01/09/2034	160	Logicor Financing Sarl, 3.250%, due 13/11/2028	152
		Euronext NV, 1.000%, due 18/04/2025	146

FTGF Western Asset Macro Opportunities Bond Fund<sup>^</sup>

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	407,892	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	392,036
United States Treasury Note/Bond, 4.250%, due 30/06/2031	77,409	Republic of Poland Government Bond, Series 0432, 1.750%, due 25/04/2032	59,185
United States Treasury Note/Bond, 4.125%, due 31/07/2031	76,797	Mexican Bonos, Series M, 7.750%, due 13/11/2042	53,357
United States Treasury Bill, zero coupon, due 26/09/2024	74,696	Republic of South Africa Government Bond, Series R209, 6.250%, due 31/03/2036	43,309
United States Treasury Note/Bond, 4.625%, due 31/05/2031	52,605	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	41,144
United States Treasury Bill, zero coupon, due 12/09/2024	49,898	Ginnie Mae, 30 year, TBA, 5.000%	33,441
United States Treasury Bill, zero coupon, due 10/10/2024	49,700	Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	33,044
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	40,540	India Government Bond, 6.190%, due 16/09/2034	32,753
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	32,739	Indonesia Treasury Bond, Series FR87, 6.500%, due 15/02/2031	31,955
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	22,163	Mexican Bonos, Series M, 8.000%, due 07/11/2047	28,359
Ginnie Mae, 30 year, TBA, 0.000%	20,666	Indonesia Treasury Bond, Series FR78, 8.250%, due 15/05/2029	24,573
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	18,006	Teva Pharmaceutical Finance Netherlands III BV, 4.100%, due 01/10/2046	22,724
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	16,668	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	22,364
Ginnie Mae, 30 year, TBA, 0.000%	16,127	Ginnie Mae, 30 year, TBA, 0.000%	21,274
Ginnie Mae, 30 year, TBA, 0.000%	16,126	Ginnie Mae, 30 year, TBA, 0.000%	20,648
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	15,584	Fannie Mae or Freddie Mac, 30 year, TBA, 5.000%	19,846
Ginnie Mae, 30 year, TBA, 0.000%	15,120	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	18,188
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	14,616	Ginnie Mae, 30 year, TBA, 0.000%	17,686
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,596	Ginnie Mae, 30 year, TBA, 0.000%	17,666
Fannie Mae or Freddie Mac, 30 year, TBA, 5.000%	13,313	Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	16,746

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

## Statement of Major Portfolio Changes – (continued)

FTGF Western Asset Multi-Asset Credit Fund<sup>^</sup>

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Mexican Bonos, Series M, 7.750%, due 23/11/2034	3,766	MPLX LP, Series A	2,606
Inter-American Development Bank, 7.350%, due 06/10/2030	3,234	Highlands Holdings Bond Issuer Ltd / Highlands Holdings Bond Co-Issuer Inc, 144A, 7.625%, due 15/10/2025	1,629
CSC Holdings LLC, 144A, 11.750%, due 31/01/2029	2,030	SilverBow Resources Inc, 144A, 13.135%, due 15/12/2028	1,588
Brazil Notas do Tesouro Nacional Serie F, Series NTFN, 10.000%, due 01/01/2031	1,874	Global Aircraft Leasing Co Ltd, 144A, 6.500%, due 15/09/2024	1,466
CoreCivic Inc, 4.750%, due 15/10/2027	1,340	United Airlines Inc, 144A, 4.625%, due 15/04/2029	1,465
Nexus Buyer LLC, 9.344%, due 18/07/2031	1,266	QVC Inc, 4.450%, due 15/02/2025	1,264
AB BSL CLO 3 Ltd, Series 2021 3A, Class D, 144A, 8.744%, due 20/10/2034	1,247	Blue Racer Midstream LLC / Blue Racer Finance Corp, 144A, 7.625%, due 15/12/2025	1,213
CHS/Community Health Systems Inc, 144A, 5.625%, due 15/03/2027	1,240	Park-Ohio Industries Inc, 6.625%, due 15/04/2027	1,148
Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp, 144A, 7.000%, due 15/07/2031	1,093	MEG Energy Corp, 144A, 5.875%, due 01/02/2029	1,098
Railworks Holdings LP / Railworks Rally Inc, 144A, 8.250%, due 15/11/2028	1,069	Black Diamond Clo 2019-2 Ltd, Series 2019 2A, Class A1A, 144A, 7.007%, due 23/07/2032	1,094
Wynn Resorts Finance LLC / Wynn Resorts Capital Corp, 144A, 7.125%, due 15/02/2031	1,054	Nexus Buyer LLC, 9.828%, due 13/12/2028	1,090
Mitchell International Inc, 8.594%, due 06/06/2031	1,045	KBC Group NV, 4.750%, Perpetual	1,086
AssuredPartners Inc, 0.000%, due 14/02/2031	1,009	Smyrna Ready Mix Concrete LLC, 144A, 8.875%, due 15/11/2031	1,059
AssuredPartners Inc, 8.844%, due 14/02/2031	1,009	AssuredPartners Inc, 0.000%, due 14/02/2031	1,009
BANK 2017-BNK7, Series 2017 BNK7, Class A5, 3.435%, due 15/09/2060	1,007	Grippen Park CLO Ltd, Series 2017 1A, Class D, 144A, 8.879%, due 20/01/2030	1,003
Flatiron CLO 28 Ltd, Series 2024 1A, Class D1, 144A, 8.267%, due 15/07/2036	1,000	Tutor Perini Corp, 144A, 6.875%, due 01/05/2025	1,000
COMM 2015-3BP Mortgage Trust, Series 2015 3BP, Class A, 144A, 3.178%, due 10/02/2035	998	Occidental Petroleum Corp, 2.900%, due 15/08/2024	1,000
Esab Corp, 144A, 6.250%, due 15/04/2029	985	Carnival Corp, 144A, 5.750%, due 01/03/2027	992
Sotera Health Holdings LLC, 144A, 7.375%, due 01/06/2031	980	CHS/Community Health Systems Inc, 144A, 6.000%, due 15/01/2029	981
Verus Securitization Trust 2024-4, Series 2024 4, Class A3, 144A, 6.674%, due 25/06/2069	970	R.R. Donnelley, 12.683%, due 08/03/2028	973
		Ford Motor Co, 3.250%, due 12/02/2032	960
		Neptune Energy Bondco Plc, 144A, 6.625%, due 15/05/2025	960
		Credit Suisse European Mortgage Capital Ltd, Series 2019 1OTF, Class A, 144A, 8.479%, due 09/08/2024	915

FTGF Western Asset Structured Opportunities Fund<sup>^</sup>

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds pic – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	94,660	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	80,915
Connecticut Avenue Securities Trust 2021-R01, Series 2021 R01, Class 1B2, 144A, 11.349%, due 25/10/2041	6,035	Redwood Funding Trust 2019-1, Series 2019 1, Class PT, 144A, 4.968%, due 27/09/2024	12,260
Freddie Mac STACR REMIC Trust 2022-DNA2, Series 2022 DNA2, Class B2, 144A, 13.849%, due 25/02/2042	4,435	FRESB 2018-SB48 Mortgage Trust, Series 2018 SB48, Class B, 144A, 4.743%, due 25/02/2038	10,005
BX Commercial Mortgage Trust 2024-BIO2, Series 2024 BIO2, Class D, 144A, 7.970%, due 13/08/2041	3,980	Connecticut Avenue Securities Trust 2019-R05, Series 2019 R05, Class 1B1, 144A, 9.563%, due 25/07/2039	4,937
AGNC Investment Corp, Series F	3,947	Magnolia Finance, 8.552%, due 09/08/2024	4,598
Freddie Mac STACR REMIC Trust 2021-HQA4, Series 2021 HQA4, Class B2, 144A, 12.349%, due 25/12/2041	3,871	Connecticut Avenue Securities Trust 2019-R07, Series 2019 R07, Class 1B1, 144A, 8.863%, due 25/10/2039	4,581
Connecticut Avenue Securities Trust 2022-R01, Series 2022 R01, Class 1B2, 144A, 11.349%, due 25/12/2041	3,173	Fannie Mae Connecticut Avenue Securities, Series 2016 C02, Class 1B, 17.686%, due 25/09/2028	4,265
Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3, Series 2017 BNK3, Class E, 144A, 4.640%, due 15/02/2050	3,153	Fieldstone Mortgage Investment Trust Series 2005-2, Series 2005 2, Class M3, 6.215%, due 25/12/2035	4,105
Citigroup Commercial Mortgage Trust 2015-P1, Series 2015 P1, Class E, 144A, 4.514%, due 15/09/2048	3,048	Fannie Mae Connecticut Avenue Securities, Series 2016 C03, Class 1B, 17.186%, due 25/10/2028	3,405
BWAY 2013-1515 Mortgage Trust, Series 2013 1515, Class F, 144A, 4.058%, due 10/03/2033	2,971	CSMC 2014-USA OA LLC, Series 2014 USA, Class F, 144A, 4.373%, due 15/09/2037	3,280
Connecticut Avenue Securities Trust 2022-R02, Series 2022 R02, Class 2B2, 144A, 12.999%, due 25/01/2042	2,755	Freddie Mac STACR Debt Notes 2016-DNA4, Series 2016 DNA4, Class B, 14.063%, due 25/03/2029	3,061
NYMT Loan Trust Series 2024-BPL2, Series 2024 BPL2, Class A2, 144A, 6.811%, due 25/05/2039	2,750	BHMS 2018-MZB, Series 2018 MZB, Class MZB, 144A, 12.270%, due 15/07/2025	2,903
BRAVO Residential Funding Trust 2024-NQM5, Series 2024 NQM5, Class A3, 144A, 6.158%, due 25/06/2064	2,500	JPMBB Commercial Mortgage Securities Trust 2014-C25, Series 2014 C25, Class D, 144A, 3.932%, due 15/11/2047	2,846
SMB Private Education Loan Trust 2024-D, Series 2024 D, Class D, 144A, 7.510%, due 15/07/2053	2,499	Fannie Mae Connecticut Avenue Securities, Series 2016 C06, Class 1B, 14.713%, due 25/04/2029	2,601
SEB Funding LLC, Series 2024 1A, Class A2, 144A, 7.386%, due 30/04/2054	2,370	Fannie Mae REMICS, Series 2021 8, Class DI, 3.500%, due 25/03/2051	2,098
Freddie Mac STACR Trust 2018-DNA3, Series 2018 DNA3, Class B2, 144A, 13.213%, due 25/09/2048	2,363	Venture Global Calcasieu Pass LLC, 144A, 4.125%, due 15/08/2031	1,917
Towd Point Mortgage Trust 2017-3, Series 2017 3, Class B5, 144A, 3.850%, due 25/07/2057	2,271	Royal Caribbean Cruises Ltd, 144A, 6.250%, due 15/03/2032	1,885
MFA Financial Inc, Series C	2,171	Lithia Motors Inc, 144A, 4.375%, due 15/01/2031	1,841
Fannie Mae REMICS, Series 2021 8, Class DI, 3.500%, due 25/03/2051	2,140	Carnival Corp, 144A, 6.000%, due 01/05/2029	1,818
New Residential Mortgage Loan Trust 2024-RTL1, Series 2024 RTL1, Class M1, 144A, 9.229%, due 25/03/2039	2,136	BX Trust 2018-GW MZ, Series 2018 GWMZ, Class MC, 144A, 11.122%, due 15/05/2037	1,724
Verus Securitization Trust 2024-4, Series 2024 4, Class B2, 144A, 8.066%, due 25/06/2069	2,056		
Chimera Investment Corp, Series C	2,004		
OHA Credit Funding 19 Ltd, Series 2024 19A, Class D2, 144A, 9.544%, due 20/07/2037	2,000		

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

## Statement of Major Portfolio Changes – (continued)

FTGF Western Asset US Mortgage-Backed Securities Fund<sup>^</sup>

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	217,062	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	181,475
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	31,965	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	31,770
Ginnie Mae, 30 year, TBA, 0.000%	30,635	Ginnie Mae, 30 year, TBA, 0.000%	30,656
Ginnie Mae, 30 year, TBA, 0.000%	28,721	Ginnie Mae, 30 year, TBA, 0.000%	28,781
Ginnie Mae, 30 year, TBA, 2.000%	28,202	Ginnie Mae, 30 year, TBA, 2.000%	28,202
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	27,235	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	27,319
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	23,972	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	23,498
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	20,992	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	21,523
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	20,742	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	20,724
Ginnie Mae, 30 year, TBA, 0.000%	19,859	Ginnie Mae, 30 year, TBA, 0.000%	19,929
United States Treasury Bill, zero coupon, due 29/11/2024	18,812	United States Treasury Bill, zero coupon, due 29/11/2024	18,840
United States Treasury Bill, zero coupon, due 15/05/2025	18,410	Ginnie Mae, 30 year, TBA, 0.000%	17,529
Ginnie Mae, 30 year, TBA, 0.000%	17,468	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	17,285
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	17,113	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	17,177
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	17,015	Ginnie Mae, 30 year, TBA, 0.000%	16,151
Ginnie Mae, 30 year, TBA, 0.000%	15,999	Ginnie Mae, 30 year, TBA, 0.000%	16,092
Ginnie Mae, 30 year, TBA, 0.000%	15,986	Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	16,017
Ginnie Mae, 30 year, TBA, 0.000%	15,418	Ginnie Mae, 30 year, TBA, 0.000%	15,459
Ginnie Mae, 30 year, TBA, 6.000%	15,223	Ginnie Mae, 30 year, TBA, 6.000%	15,293
Fannie Mae Pool 'MA4570', 2.000%, due 01/03/2042	14,985	Ginnie Mae, 30 year, TBA, 0.000%	14,516
Ginnie Mae, 30 year, TBA, 0.000%	14,493	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,823
Freddie Mac Pool 'SD5299', 6.000%, due 01/04/2054	14,372	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,440
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,916	Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	13,378
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,463	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,352
Fannie Mae or Freddie Mac, 30 year, TBA, 5.500%	13,356	Ginnie Mae II Pool 'MA8197', 2.500%, due 20/08/2052	12,056
Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	13,202	Fannie Mae Pool 'FM9579', 2.000%, due 01/07/2051	11,944
Fannie Mae Pool 'FS0835', 2.500%, due 01/03/2052	13,027	Ginnie Mae II Pool 'MA7534', 2.500%, due 20/08/2051	11,937
Freddie Mac Pool 'SD5625', 6.500%, due 01/12/2053	12,895	Ginnie Mae, 30 year, TBA, 2.500%	11,854
Freddie Mac Pool 'RA6622', 2.500%, due 01/01/2052	12,418	Ginnie Mae II Pool 'MA8800', 5.000%, due 20/04/2053	11,730
Fannie Mae or Freddie Mac, 30 year, TBA, 3.000%	12,369	Fannie Mae or Freddie Mac, 30 year, TBA, 0.000%	11,586
Fannie Mae Pool 'BO5026', 3.000%, due 01/12/2049	11,962		
Ginnie Mae, 30 year, TBA, 0.000%	11,854		

## FTGF Brandywine Global Fixed Income Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	43,130	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	43,382
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	41,613	United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	34,253
United States Treasury Note/Bond, 4.875%, due 31/10/2028	25,506	United States Treasury Note/Bond, 4.875%, due 31/10/2028	26,178
United States Treasury Floating Rate Note, 5.194%, due 30/04/2026	16,094	United States Treasury Note/Bond, 3.500%, due 15/02/2033	13,454
United Kingdom Gilt, 3.250%, due 31/01/2033	9,287	Norway Government Bond, Series 477, '144A', 1.750%, due 13/03/2025	9,226
Norway Government Bond, Series 477, '144A', 1.750%, due 13/03/2025	9,229	Kreditanstalt fuer Wiederaufbau, 5.125%, due 29/09/2025	7,823
United States Treasury Note/Bond, 4.375%, due 15/05/2034	8,103	Brazil Notas do Tesouro Nacional Serie F, Series NTNFF, 10.000%, due 01/01/2025	7,355
United States Treasury Note/Bond, 4.000%, due 15/02/2034	8,057	International Bank for Reconstruction & Development, 2.500%, due 25/11/2024	7,197
United States Treasury Note/Bond, 3.875%, due 15/08/2033	7,994	German Treasury Bill, zero coupon, due 17/04/2024	7,017
United States Treasury Note/Bond, 4.250%, due 15/02/2054	4,353	Australia Government Bond, Series 137, 2.750%, due 21/04/2024	6,887
German Treasury Bill, zero coupon, due 18/09/2024	3,916	Norway Government Bond, Series 476, 144A, 3.000%, due 14/03/2024	5,701
Australia Government Bond, Series 159, 0.250%, due 21/11/2024	3,860	Mexican Bonos, Series MS, 8.000%, due 24/05/2035	5,463
Kreditanstalt fuer Wiederaufbau, 5.125%, due 29/09/2025	3,581	Chile Government International Bond, 4.950%, due 05/01/2036	4,606
Australia Government Bond, Series 170, 4.250%, due 21/06/2034	1,272	German Treasury Bill, zero coupon, due 18/09/2024	3,984
German Treasury Bill, zero coupon, due 17/04/2024	1,184	United Kingdom Gilt, 1.250%, due 31/07/2051	3,911
Australia Government Bond, Series 137, 2.750%, due 21/04/2024	1,163	United States Treasury Note/Bond, 2.250%, due 15/02/2052	3,854
Mexican Bonos, Series M, 8.000%, due 31/07/2053	1,028	United States Treasury Note/Bond, 3.000%, due 15/08/2052	3,602
United States Treasury Note/Bond, 2.250%, due 15/02/2052	381	Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	2,964
		Colombian TES, Series B, 9.250%, due 28/05/2042	2,803
		International Bank for Reconstruction & Development, 7.250%, due 21/01/2027	2,795
		Australia Government Bond, Series 159, 0.250%, due 21/11/2024	2,518
		International Bank for Reconstruction & Development, 6.500%, due 21/01/2027	2,515
		International Bank for Reconstruction & Development, 9.500%, due 09/02/2029	2,385

FTGF Brandywine Global Fixed Income Absolute Return Fund<sup>^</sup>

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	39,688	United States Treasury Note/Bond, 2.750%, due 15/08/2032	52,819
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	26,433	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	28,319
United States Treasury Note/Bond, 2.750%, due 15/08/2032	19,854	United States Treasury Floating Rate Note – When Issued, 5.418%, due 30/04/2025	25,489
United States Treasury Floating Rate Note, 5.194%, due 30/04/2026	19,323	United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	17,855
United States Treasury Note/Bond, 4.375%, due 15/05/2034	17,679	United States Treasury Note/Bond, 4.250%, due 15/02/2054	3,934
United States Treasury Note/Bond, 4.250%, due 15/02/2054	4,193	United Kingdom Gilt, 1.250%, due 31/07/2051	3,668
Brazil Notas do Tesouro Nacional Serie F, Series NTNFF, 10.000%, due 01/01/2033	3,381	New Zealand Government Bond, Series 0551, 2.750%, due 15/05/2051	3,560
United States Treasury Floating Rate Note – When Issued, 5.418%, due 30/04/2025	2,382	Mexican Bonos, Series M, 8.000%, due 07/11/2047	2,181
United States Treasury Floating Rate Note, 5.169%, due 31/07/2025	2,369	Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	1,440
Mexican Bonos, Series M, 8.000%, due 31/07/2053	1,395		

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

## Statement of Major Portfolio Changes – (continued)

FTGF Brandywine Global Fixed Income Absolute Return Fund<sup>^</sup> – (continued)

	PROCEEDS (In 000's) \$
<b>MAJOR SALES</b>	
Brazil Notas do Tesouro Nacional Serie F, Series NTNFF, 10.000%, due 01/01/2033	997
Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	772
Colombian TES, Series B, 9.250%, due 28/05/2042	319
United States Treasury Note/Bond, 4.375%, due 15/05/2034	311
Mexican Bonos, Series M, 8.000%, due 31/07/2053	236
Colombian TES, Series B, 7.250%, due 26/10/2050	159
Ginnie Mae II Pool 'MA9171', 5.500%, due 20/09/2053	155
Freddie Mac Pool 'SD8277', 5.500%, due 01/12/2052	150
Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	143
Ginnie Mae II Pool 'MA8948', 5.500%, due 20/06/2053	112
Fannie Mae Pool 'MA4842', 5.500%, due 01/12/2052	104

FTGF Brandywine Global High Yield Fund<sup>^</sup>

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	14,889	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	13,879
New Fortress Energy Inc, 144A, 8.750%, due 15/03/2029	1,054	Valvoline Inc, 144A, 4.250%, due 15/02/2030	1,122
Sabre GLBL Inc, 144A, 11.250%, due 15/12/2027	785	Sabre GLBL Inc, 144A, 8.625%, due 01/06/2027	836
Petroleos Mexicanos, 6.750%, due 21/09/2047	768	WESCO Distribution Inc '144A', 7.125%, due 15/06/2024	731
WESCO Distribution Inc '144A', 7.125%, due 15/06/2024	732	Allwyn Entertainment Financing UK Plc, 144A, 7.875%, due 30/04/2029	699
New Fortress Energy Inc, 144A, 6.500%, due 30/09/2026	640	Vector Group Ltd, 144A, 5.750%, due 01/02/2029	680
eG Global Finance Plc, 11.000%, due 30/11/2028	618	Walgreens Boots Alliance Inc, 3.800%, due 18/11/2024	664
NCL Corp Ltd, 144A, 3.625%, due 15/12/2024	617	Royal Caribbean Cruises Ltd, 144A, 11.625%, due 15/08/2027	650
Carnival Holdings Bermuda Ltd, 144A, 10.375%, due 01/05/2028	596	eG Global Finance Plc, 144A, 12.000%, due 30/11/2028	627
Saturn Oil & Gas Inc, 144A, 9.625%, due 15/06/2029	531	New Fortress Energy Inc, 144A, 6.500%, due 30/09/2026	620
Nissan Motor Acceptance Co LLC, 144A, 1.125%, due 16/09/2024	489	New Fortress Energy Inc, 144A, 8.750%, due 15/03/2029	620
Flutter Treasury DAC, 'REGS', 5.000%, due 29/04/2029	480	Nokia Oyj, 6.625%, due 15/05/2039	619
Live Nation Entertainment Inc, 144A, 4.875%, due 01/11/2024	477	Teva Pharmaceutical Finance Netherlands III BV, 6.000%, due 15/04/2024	600
Walgreens Boots Alliance Inc, 3.800%, due 18/11/2024	446	TripAdvisor Inc, 144A, 7.000%, due 15/07/2025	550
LCPR Senior Secured Financing DAC, 144A, 5.125%, due 15/07/2029	436	Petroleos Mexicanos, 6.750%, due 21/09/2047	529
Sabre GLBL Inc, 144A, 8.625%, due 01/06/2027	412	Sabre GLBL Inc, 144A, 11.250%, due 15/12/2027	518
GTCR AP Finance Inc, 144A, 8.000%, due 15/05/2027	400	Baytex Energy Corp, 144A, 8.750%, due 01/04/2027	506
PDC Energy Inc, 5.750%, due 15/05/2026	400	TransDigm Inc, 144A, 6.250%, due 15/03/2026	500
Viasat Inc, 144A, 5.625%, due 15/04/2027	368	Flutter Treasury DAC, 'REGS', 5.000%, due 29/04/2029	484
XHR LP, 144A, 6.375%, due 15/08/2025	355	Altice France SA/France, 5.875%, due 01/02/2027	467
		Venture Global LNG Inc, 144A, 8.125%, due 01/06/2028	465
		Sitio Royalties Operating Partnership LP / Sitio Finance Corp, 144A, 7.875%, due 01/11/2028	464
		Taseko Mines Ltd, 144A, 7.000%, due 15/02/2026	448

## FTGF Brandywine Global Opportunistic Fixed Income Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	76,364	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	74,247
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	38,496	United States Treasury Note/Bond, 3.500%, due 15/02/2033	35,625
United States Treasury Note/Bond, 2.250%, due 15/02/2052	28,635	United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	34,264
Norway Government Bond, Series 477, '144A', 1.750%, due 13/03/2025	17,960	Norway Government Bond, Series 477, '144A', 1.750%, due 13/03/2025	17,885
Australia Government Bond, Series 159, 0.250%, due 21/11/2024	15,918	United States Treasury Note/Bond, 4.000%, due 15/02/2034	12,537
German Treasury Bill, zero coupon, due 18/09/2024	15,803	German Treasury Bill, zero coupon, due 17/04/2024	12,385
United States Treasury Note/Bond, 4.000%, due 15/02/2034	12,181	Australia Government Bond, Series 137, 2.750%, due 21/04/2024	12,249
United Kingdom Gilt, 1.250%, due 31/07/2051	9,427	United States Treasury Note/Bond, 3.875%, due 15/08/2033	11,961
United States Treasury Note/Bond, 4.250%, due 15/02/2054	6,225	United Kingdom Gilt, 3.250%, due 31/01/2033	11,409
United States Treasury Floating Rate Note, 5.194%, due 30/04/2026	5,098	Norway Government Bond, Series 476, 144A, 3.000%, due 14/03/2024	10,001
New Zealand Government Bond, Series 0425, 2.750%, due 15/04/2025	4,040	United States Treasury Note/Bond, 2.250%, due 15/02/2052	8,702
Australia Government Bond, Series 137, 2.750%, due 21/04/2024	3,135	Mexican Bonos, Series M, 8.500%, due 18/11/2038	4,121
German Treasury Bill, zero coupon, due 17/04/2024	3,033	Republic of South Africa Government Bond, Series 2048, 8.750%, due 28/02/2048	4,084
China Government Bond, Series INBK, 3.000%, due 15/10/2053	2,321	Brazil Notas do Tesouro Nacional Serie F, Series NTNFF, 10.000%, due 01/01/2027	3,051
Mexican Bonos, Series M, 8.000%, due 31/07/2053	1,961	United Kingdom Gilt, 1.250%, due 31/07/2051	2,092
Brazil Notas do Tesouro Nacional Serie F, Series NTNFF, 10.000%, due 01/01/2033	1,403	Brazil Notas do Tesouro Nacional Serie F, Series NTNFF, 10.000%, due 01/01/2029	1,468
Norway Government Bond, Series 476, 144A, 3.000%, due 14/03/2024	824	Republic of South Africa Government Bond, Series R214, 6.500%, due 28/02/2041	1,152
Brazil Notas do Tesouro Nacional Serie F, Series NTNFF, 10.000%, due 01/01/2031	417	Colombian TES, Series B, 9.250%, due 28/05/2042	983
		United States Treasury Note/Bond, 4.125%, due 15/08/2053	918
		United States Treasury Note/Bond, 3.000%, due 15/08/2052	677

## FTGF Brandywine Global Income Optimiser Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	383,416	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	317,457
United Kingdom Gilt, 3.750%, due 22/10/2053	24,167	United Kingdom Gilt, 3.750%, due 22/10/2053	62,420
Charles Schwab Corp/The, Series I, 4.000%, Perpetual	14,981	International Bank for Reconstruction & Development, 4.625%, due 01/08/2028	39,902
Panama Government International Bond, 4.500%, due 19/01/2063	12,826	Kreditanstalt fuer Wiederaufbau, 0.375%, due 18/07/2025	39,246
Mexican Bonos, Series M, 8.000%, due 31/07/2053	12,598	International Bank for Reconstruction & Development, 0.500%, due 28/10/2025	36,020
Panama Government International Bond, 3.870%, due 23/07/2060	12,163	Colombian TES, Series B, 7.000%, due 26/03/2031	35,678
Mexican Bonos, Series M, 7.750%, due 23/11/2034	11,263	Brazil Notas do Tesouro Nacional Serie F, Series NTNFF, 10.000%, due 01/01/2027	25,421
United Wholesale Mortgage LLC, 144A, 5.750%, due 15/06/2027	9,178	Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	20,070
Cleveland-Cliffs Inc, 144A, 7.000%, due 15/03/2032	8,816		
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		

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

## Statement of Major Portfolio Changes – (continued)

## FTGF Brandywine Global Income Optimiser Fund – (continued)

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Fortress Transportation and Infrastructure Investors LLC, 144A, 5.500%, due 01/05/2028	8,135	Colombian TES, Series B, 7.250%, due 26/10/2050	19,889
Energy Transfer LP, 5.600%, due 01/09/2034	7,919	Mexican Bonos, Series M, 8.000%, due 31/07/2053	16,399
Societe Generale SA, 144A, 7.132%, due 19/01/2055	7,666	KeyBank NA/Cleveland OH, Series BKNT, 5.674%, due 14/06/2024	13,470
Freedom Mortgage Corp, 144A, 7.625%, due 01/05/2026	7,623	Mexican Bonos, Series M, 7.750%, due 23/11/2034	10,808
Hawaiian Brand Intellectual Property Ltd / HawaiianMiles Loyalty Ltd, 144A, 11.000%, due 15/04/2029	7,129	Brazil Notas do Tesouro Nacional Serie F, Series NTNf, 10.000%, due 01/01/2029	10,297
Connecticut Avenue Securities Trust 2023-R07, Series 2023 R07, Class 2M2, 144A, 8.598%, due 25/09/2043	6,804	Taseko Mines Ltd, 144A, 7.000%, due 15/02/2026	9,509
Aircastle Ltd, 144A, 5.250%, Perpetual	6,760	Blackstone Secured Lending Fund, 2.125%, due 15/02/2027	8,236
Ally Financial Inc, Series C, 4.700%, Perpetual	6,409	Aston Martin Capital Holdings Ltd, 144A, 10.500%, due 30/11/2025	7,642
Taseko Mines Ltd, 144A, 8.250%, due 01/05/2030	6,408	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

FTGF Brandywine Global Credit Opportunities Fund<sup>^</sup>

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	5,758	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	6,362
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	1,800	United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	2,041
Connecticut Avenue Securities Trust 2022-R02, Series 2022-R02, Class 2B1 144A, 9.820%, due 25/01/2042	925	Freddie Mac STACR REMIC Trust 2023-DNA1, Series 2023 DNA1, Class B1, 144A, 13.498%, due 25/03/2043	1,003
Freddie Mac STACR Trust 2019-HQA3, Series 2019 HQA3, Class M2, 144A, 7.313%, due 25/09/2049	496	Connecticut Avenue Securities Trust 2022-R02, Series 2022-R02, Class 2B1 144A, 9.820%, due 25/01/2042	925
Freddie Mac STACR REMIC Trust 2020-HQA5, Series 2020 HQA5, Class B1, 144A, 9.349%, due 25/11/2050	472	Freddie Mac STACR REMIC Trust 2020-DNA3, Series 2020 DNA3, Class B1, 144A, 10.536%, due 25/06/2050	923
Freddie Mac STACR REMIC Trust 2024-HQA1, Series 2024-HQA1, Class M2, 144A, 0.000%, due 25/03/2044	450	Freddie Mac STACR REMIC Trust 2020-DNA4, Series 2020 DNA4, Class B1, 144A, 11.463%, due 25/08/2050	744
Egypt Treasury Bills, zero coupon, due 17/12/2024	295	Connecticut Avenue Securities Trust 2020-R02, Series 2020 R02, Class 2B1, 144A, 8.436%, due 25/01/2040	654
Home RE 2023-1 Ltd, Series 2023 1, Class M2, 144A, 11.348%, due 25/10/2033	272	Freddie Mac STACR REMIC Trust 2020-HQA5, Series 2020 HQA5, Class B1, 144A, 9.349%, due 25/11/2050	468
Egypt Treasury Bills, zero coupon, due 11/03/2025	245	Freddie Mac STACR REMIC Trust 2024-HQA1, Series 2024-HQA1, Class M2, 144A, 0.000%, due 25/03/2044	451
Freddie Mac REMICS 5411, Class SC, 1.743%, due 25/05/2054	242	Mexican Bonos, Series M, 7.500%, due 26/05/2033	404
AES Andes SA '144A', 6.300%, due 15/03/2029	200	Colombian TES, Series B, 7.250%, due 26/10/2050	384
Aston Martin Capital Holdings Ltd '144A', 10.000%, due 31/03/2029	200	Freddie Mac STACR REMIC Trust 2021-DNA7, Series 2021 DNA7, Class B1, 144A, 8.972%, due 25/11/2041	344
GEO Group Inc/The '144A', 8.625%, due 15/04/2029	200	IRB Holding Corp, 144A, 7.000%, due 15/06/2025	340
AerCap Holdings NV, 5.875%, due 10/10/2029	183	Dream Finders Homes Inc, 144A, 8.250%, due 15/08/2028	293
Freddie Mac REMICS 5332, Class SA, 0.651%, due 25/08/2053	176	Taseko Mines Ltd, 144A, 7.000%, due 26/03/2031	265
Panama Government International Bond, 3.870%, due 23/07/2060	164	FirstCash Inc, 144A, 4.625%, due 01/09/2028	259
PROG Holdings Inc, 144A, 6.000%, due 15/11/2029	164	Ecopetrol SA, 8.625%, due 19/01/2029	253
Phinia Inc '144A', 6.750%, due 15/04/2029	160	KeyBank NA/Cleveland OH, Series BKNT, 5.674%, due 14/06/2024	250
California Resources Corp, 144A, 8.250%, due 15/06/2029	155	Howard Midstream Energy Partners LLC, 144A, 8.875%, due 15/07/2028	242
Embeckta Corp, 144A, 5.000%, due 15/02/2030	140	Synchrony Financial, 2.875%, due 28/10/2031	236

FTGF Brandywine Global Multi-Sector Impact Fund<sup>^</sup>

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	2,747	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	1,862
United States Treasury Note/Bond, 4.625%, due 15/05/2054	985	United Kingdom Gilt, 3.750%, due 22/10/2053	1,213
Spain Government Bond, 144A, 1.000%, due 30/07/2042	481	United States Treasury Note/Bond, 4.625%, due 15/05/2054	1,036
United Kingdom Gilt, 1.500%, due 31/07/2053	397	United States Treasury Floating Rate Note, 5.244%, due 31/01/2025	640
Australia Government Bond, Series 170, 4.250%, due 21/06/2034	318	Spain Government Bond, 144A, 1.900%, due 31/10/2052	479
United Kingdom Gilt, 3.750%, due 22/10/2053	316	Colombian TES, Series B, 7.000%, due 26/03/2031	449
Caja de Compensacion de Asignacion Familiar de Los Andes '144A', 7.000%, due 30/07/2029	199	Brazil Notas do Tesouro Nacional Serie F, Series NTNf, 10.000%, due 01/01/2027	343
Brazilian Government International Bond, 6.125%, due 22/01/2032	198	Colombian TES, Series B, 7.250%, due 26/10/2050	273
Svenska Handelsbanken AB, 0.010%, due 02/12/2027	166	Mexican Bonos, Series M, 8.000%, due 31/07/2053	209
Lumentum Holdings Inc, 0.500%, due 15/06/2028	165	Raizen Fuels Finance SA, 144A, 6.450%, due 05/03/2034	203
Union Pacific Corp, 4.950%, due 09/09/2052	163	Caja de Compensacion de Asignacion Familiar de Los Andes '144A', 7.000%, due 30/07/2029	200
Anglian Water Osprey Financing Plc, 2.000%, due 31/07/2028	159	JPMorgan Chase & Co, 0.768%, due 09/08/2025	200
Mexican Bonos, Series M, 8.000%, due 31/07/2053	159	Taseko Mines Ltd, 144A, 7.000%, due 15/02/2026	178
Adtalem Global Education Inc, 144A, 5.500%, due 01/03/2028	155	Co-Operative Group Ltd, 5.125%, due 17/05/2024	172
Mexican Bonos, Series M, 7.750%, due 23/11/2034	150	Connecticut Avenue Securities Trust 2023-R07, Series 2023 R07, Class 2M1, 144A, 7.298%, due 25/09/2043	168
Mexican Bonos, Series MS, 8.000%, due 24/05/2035	148	Nissan Motor Acceptance Co LLC, 144A, 2.750%, due 09/03/2028	164
Taseko Mines Ltd, 144A, 8.250%, due 01/05/2030	85	Mexican Bonos, Series M, 7.750%, due 23/11/2034	147
Asian Development Bank, 6.720%, due 08/02/2028	79	HCA Inc, 5.000%, due 15/03/2024	145
New Fortress Energy Inc, 144A, 8.750%, due 15/03/2029	40	Brazil Notas do Tesouro Nacional Serie F, Series NTNf, 10.000%, due 01/01/2029	141
ERO Copper Corp, 144A, 6.500%, due 15/02/2030	33	Alaska Airlines 2020-1 Class A Pass Through Trust, 144A, 4.800%, due 15/08/2027	113

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

## Statement of Major Portfolio Changes – (continued)

FTGF Brandywine Global – US Fixed Income Fund<sup>^</sup>

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
United States Treasury Note/Bond, 3.000%, due 15/08/2052	10,023	United States Treasury Note/Bond, 4.000%, due 29/02/2028	8,601
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	7,068	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	7,338
United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	4,721	United States Treasury Floating Rate Note, 5.214%, due 31/10/2025	2,212
United States Treasury Note/Bond, 3.875%, due 15/08/2033	3,746	United States Treasury Note/Bond, 4.875%, due 31/10/2028	1,803
Fannie Mae Pool 'MA4626', 4.000%, due 01/06/2052	1,081	Ginnie Mae II Pool 'MA8801', 5.500%, due 20/04/2053	1,141
Fannie Mae Pool 'MA4733', 4.500%, due 01/09/2052	1,074	United States Treasury Note/Bond, 3.000%, due 15/08/2052	1,139
Fannie Mae Pool 'MA4783', 4.000%, due 01/10/2052	1,071	Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	674
Ginnie Mae II Pool 'MA8879', 5.500%, due 20/05/2053	702	Ginnie Mae II Pool 'MA9171', 5.500%, due 20/09/2053	626
United States Treasury Note/Bond, 4.875%, due 31/10/2028	245	Ginnie Mae II Pool 'MA9241', 5.500%, due 20/10/2053	620
Ginnie Mae II Pool 'MA9488', 5.500%, due 20/02/2054	178	Diamondback Energy Inc, 6.250%, due 15/03/2033	337
Toyota Motor Credit Corp, 4.450%, due 18/05/2026	59	Equinix Inc, 2.500%, due 15/05/2031	266
		Dell International LLC / EMC Corp, 3.375%, due 15/12/2041	192
		Fannie Mae Pool 'MA4806', 5.000%, due 01/11/2052	53
		Ginnie Mae II Pool 'MA8647', 5.000%, due 20/02/2053	37
		Ginnie Mae II Pool 'MA8948', 5.500%, due 20/06/2053	35
		Ginnie Mae II Pool 'MA8648', 5.500%, due 20/02/2053	32
		Fannie Mae Pool 'MA4869', 5.500%, due 01/01/2053	27
		Ginnie Mae II Pool 'MA9106', 5.500%, due 20/08/2053	26
		Ginnie Mae II Pool 'MA9305', 5.500%, due 20/11/2053	26
		Ginnie Mae II Pool 'MA9362', 5.500%, due 20/12/2053	20

## FTGF ClearBridge US Value Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
UnitedHealth Group Inc	30,762	United Parcel Service Inc 'B'	28,409
Abbott Laboratories	23,669	Vistra Corp	26,287
Nestle SA ADR	23,326	Abbott Laboratories	23,335
Seagate Technology Holdings Plc	23,073	Kellanova	21,726
PayPal Holdings Inc	21,598	Microsoft Corp	20,226
GE Vernova Inc	17,626	Micron Technology Inc	19,084
PG&E Corp	17,460	NextEra Energy Inc	18,081
Skyworks Solutions Inc	16,629	Tapestry Inc	17,882
Corteva Inc	15,369	Expedia Group Inc	16,733
Novo Nordisk A/S ADR	15,024	Oracle Corp	14,478
Johnson Controls International plc	14,804	Las Vegas Sands Corp	14,387
WESCO International Inc	14,761	CVS Health Corp	13,669
Global Payments Inc	13,004	American International Group Inc	13,638
Teck Resources Ltd	12,745	United Utilities Group Plc	13,053
Gilead Sciences Inc	12,735	Freeport-McMoRan Inc	12,430
Constellation Energy Corp	12,671	Apollo Global Management Inc	12,155
Lamb Weston Holdings Inc	11,251	BioNTech SE ADR	10,367
EQT Corp	11,159	Goldman Sachs Group Inc/The	9,167
UCB SA	11,054	CNH Industrial NV	9,010
American International Group Inc	11,014	Constellation Energy Corp	8,060
Micron Technology Inc	10,554	Meta Platforms Inc 'A'	8,025
AES Corp/The	10,274	Seagate Technology Holdings Plc	7,421
Bank of America Corp	9,585	MGIC Investment Corp	6,386
Johnson & Johnson	9,580		
Meta Platforms Inc 'A'	9,174		
Silgan Holdings Inc	8,932		
Noble Corp Plc	8,772		
Vistra Corp	8,305		
Block Inc	8,038		
Capital One Financial Corp	7,677		
Freeport-McMoRan Inc	7,555		
Hess Corp	7,267		
Fiserv Inc	7,134		
PPL Corp	7,034		
Apollo Global Management Inc	6,944		
Las Vegas Sands Corp	6,798		
First Horizon Corp	6,732		
ConocoPhillips	6,719		
Eastman Chemical Co	6,375		
Oracle Corp	6,266		

## FTGF ClearBridge US Appreciation Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
ICON Plc	1,765	Microsoft Corp	3,359
ConocoPhillips	1,672	United Parcel Service Inc 'B'	2,820
Broadcom Inc	1,588	Becton Dickinson & Co	2,195
Amazon.com Inc	1,395	Exxon Mobil Corp	2,158
Walt Disney Co/The	1,368	Hartford Financial Services Group Inc/The	2,002
Meta Platforms Inc 'A'	1,175	Apple Inc	1,964
Target Corp	1,073	Meta Platforms Inc 'A'	1,938
US Bancorp	1,026	Berkshire Hathaway Inc	1,865
Nestle SA ADR	973	Amazon.com Inc	1,596
United Parcel Service Inc 'B'	971	Netflix Inc	1,545
Adobe Inc	961	NVIDIA Corp	1,542
Bank of America Corp	896	Alphabet Inc	1,419

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

## Statement of Major Portfolio Changes – (continued)

## FTGF ClearBridge US Appreciation Fund – (continued)

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Linde Plc	799	Progressive Corp/The	1,326
Eaton Corp Plc	709	Visa Inc 'A'	1,077
Sempra	706	Home Depot Inc/The	1,074
Synopsys Inc	574	Adobe Inc	1,027
Stryker Corp	491	JPMorgan Chase & Co	1,015
NVIDIA Corp	476	Merck & Co Inc	989
Marvell Technology Inc	398	Eli Lilly & Co	945
Ecolab Inc	380	Mondelez International Inc	940
Automatic Data Processing Inc	375	PepsiCo Inc	914
Crown Holdings Inc	356	TJX Cos Inc/The	871
ASML Holding NV	351	PPG Industries Inc	865
Intercontinental Exchange Inc	304	CME Group Inc	851
		Alphabet Inc 'A'	800
		Honeywell International Inc	787
		Travelers Cos Inc/The	762
		Costco Wholesale Corp	754
		UnitedHealth Group Inc	738
		Waste Management Inc	701
		Automatic Data Processing Inc	661
		Johnson & Johnson	651
		Oracle Corp	593
		ASML Holding NV	587
		Thermo Fisher Scientific Inc	582
		Pioneer Natural Resources Co	570
		Sherwin-Williams Co/The	568

## FTGF ClearBridge US Large Cap Growth Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Alphabet Inc 'A'	31,829	NVIDIA Corp	70,377
Taiwan Semiconductor Manufacturing Co Ltd	30,780	NIKE Inc	21,092
Accenture Plc 'A'	29,028	Atlassian Corp	19,128
Equinix Inc	10,003	Meta Platforms Inc 'A'	16,774
Starbucks Corp	9,666	United Parcel Service Inc 'B'	15,790
UnitedHealth Group Inc	8,861	Intel Corp	15,135
Visa Inc 'A'	7,932	Netflix Inc	15,075
PayPal Holdings Inc	7,900	Microsoft Corp	14,849
Intuit Inc	6,697	WW Grainger Inc	12,687
Workday Inc 'A'	5,090	Aptiv Plc	12,581
Zoetis Inc	4,135	UnitedHealth Group Inc	11,855
Salesforce Inc	3,840	Eaton Corp Plc	11,558
Uber Technologies Inc	2,374	Amazon.com Inc	9,891
Atlassian Corp	2,101	Estee Lauder Cos Inc/The 'A'	7,545
NVIDIA Corp	2,029	Thermo Fisher Scientific Inc	7,025
Microsoft Corp	1,586	Palo Alto Networks Inc	6,873
Amazon.com Inc	1,577	Sherwin-Williams Co/The	5,611
Meta Platforms Inc 'A'	1,166	Apple Inc	5,568
Apple Inc	824	Visa Inc 'A'	4,893
Netflix Inc	712	ASML Holding NV	3,930

## FTGF ClearBridge US Aggressive Growth Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Vertiv Holdings Co 'A'	3,649	UnitedHealth Group Inc	5,436
Old Dominion Freight Line Inc	3,213	Broadcom Inc	5,418
elf Beauty Inc	2,685	Comcast Corp	5,390
Tractor Supply Co	2,267	Vertex Pharmaceuticals Inc	3,558
Shopify Inc 'A'	1,982	CrowdStrike Holdings Inc	3,502
IDEXX Laboratories Inc	1,961	Diageo Plc ADR	2,669
WW Grainger Inc	1,717	AbbVie Inc	2,647
Builders FirstSource Inc	1,675	Biogen Inc	2,480
MSCI Inc 'A'	1,638	Ionis Pharmaceuticals Inc	2,318
Ares Management Corp 'A'	1,369	Autodesk Inc	1,815
Clean Harbors Inc	1,093	HubSpot Inc	1,687
TJX Cos Inc/The	864	Seagate Technology Holdings Plc	1,597
Pinterest Inc	774	Charles River Laboratories International Inc	1,556
MongoDB Inc 'A'	760	Meta Platforms Inc 'A'	1,481
IDEX Corp	488	TE Connectivity Ltd	1,303
		Johnson Controls International plc	1,259
		Etsy Inc	979
		Dolby Laboratories Inc 'A'	960
		Wolfspeed Inc	764
		Madison Square Garden Sports Corp	626

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

## Statement of Major Portfolio Changes – (continued)

## FTGF ClearBridge Tactical Dividend Income Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Comcast Corp	713	Apple Inc	748
QUALCOMM Inc	633	Blackstone Inc	738
Lennar Corp	612	Apartment Income REIT Corp	595
Nestle SA ADR	586	Broadcom Inc	520
Salesforce Inc	563	Texas Instruments Inc	513
Alexandria Real Estate Equities Inc	493	Extra Space Storage Inc	509
Public Service Enterprise Group Inc	471	NextEra Energy Partners LP	509
Texas Instruments Inc	435	Oracle Corp	477
NXP Semiconductors NV	402	Marvell Technology Inc	419
Alphabet Inc 'A'	400	DTE Energy Co	370
Equity Residential	385	ASML Holding NV	327
Northrop Grumman Corp	384	Microsoft Corp	324
Broadcom Inc	381	Digital Realty Trust Inc	323
US Bancorp	375	Coca-Cola Co/The	304
Edison International	337	Abbott Laboratories	294
NextEra Energy Inc	315	Amphenol Corp 'A'	281
Lineage Inc	310	Emerson Electric Co	275
Equity LifeStyle Properties Inc	270	Boston Properties Inc	262
Gaming and Leisure Properties Inc	267	United Parcel Service Inc 'B'	259
Equinix Inc	232	CME Group Inc	254
Ares Capital Corp	221	NXP Semiconductors NV	224
UnitedHealth Group Inc	217	JPMorgan Chase & Co	221
ONEOK Inc	194	Merck & Co Inc	218
American Homes 4 Rent 'A'	193	AGNC Investment Corp	216
PPL Corp	181	Prologis Inc	198
Blue Owl Capital Inc 'A'	178	Amgen Inc	190
Meta Platforms Inc 'A'	177	Colgate-Palmolive Co	184
Pfizer Inc	145	American Homes 4 Rent 'A'	176
DTE Energy Co	133	Equinix Inc	162
Johnson & Johnson	111	Huntsman Corp	149
		Spire Inc	137

## FTGF ClearBridge US Equity Sustainability Leaders Fund

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Amazon.com Inc	44,237	Costco Wholesale Corp	23,530
NVIDIA Corp	26,074	Eaton Corp Plc	18,931
Republic Services Inc 'A'	22,453	Cisco Systems Inc	18,209
Adobe Inc	13,274	Williams-Sonoma Inc	16,003
Broadcom Inc	6,700	McCormick & Co Inc/MD	13,506
Dell Technologies Inc	6,321	Microsoft Corp	12,959
Enphase Energy Inc	5,330	Booking Holdings Inc	10,697
LKQ Corp	3,396	Marvell Technology Inc	10,592
Ball Corp	3,259	Ormat Technologies Inc	10,261
Gilead Sciences Inc	2,985	Colgate-Palmolive Co	8,839
CVS Health Corp	2,857	Aptiv Plc	7,823
Accenture Plc 'A'	2,843	Trane Technologies Plc	6,980
Johnson & Johnson	1,448	Apple Inc	6,260
Deere & Co	1,418	Trex Co Inc	5,069
Marvell Technology Inc	1,377	Shoals Technologies Group Inc 'A'	4,329
Microsoft Corp	631	JPMorgan Chase & Co	4,178
Booking Holdings Inc	363	SolarEdge Technologies Inc	4,010
Apple Inc	343	Alphabet Inc 'A'	3,583
JPMorgan Chase & Co	301	Novo Nordisk A/S ADR	3,536
Eaton Corp Plc	282	Broadcom Inc	3,195
		ASML Holding NV	3,058
		Home Depot Inc/The	2,549

## FTGF ClearBridge Infrastructure Value Fund^

MAJOR PURCHASES	COST (In 000's) €	MAJOR SALES	PROCEEDS (In 000's) €
WEC Energy Group Inc	22,958	Norfolk Southern Corp	24,512
TC Energy Corp	19,050	Orsted AS, 144A	22,329
Emera Inc	15,075	Transurban Group	16,271
Redeia Corp SA	14,699	Central Japan Railway Co	15,543
E.ON SE	12,122	East Japan Railway Co	15,027
Williams Cos Inc/The	11,881	Enel SpA	14,016
Aena SME SA, 144A	11,173	Getlink SE	13,334
Enel SpA	8,760	CSX Corp	10,970
Equatorial Energia SA	8,443	EDP SA	10,907
Pembina Pipeline Corp	7,548	PG&E Corp	10,338
Crown Castle Inc	5,956	Crown Castle Inc	9,626
Cheniere Energy Inc	5,742	Pembina Pipeline Corp	8,841
Entergy Corp	4,944	Ferrovial SE	8,516
CSX Corp	4,793	Centrais Eletricas Brasileiras SA	7,907
NextEra Energy Inc	4,753	Public Service Enterprise Group Inc	7,424
Constellation Energy Corp	4,660	Union Pacific Corp	6,780
Terna – Rete Elettrica Nazionale	4,472	Gibson Energy Inc	6,693
Centrais Eletricas Brasileiras SA	4,351	Severn Trent Plc	6,520
OGE Energy Corp	4,215	Cheniere Energy Inc	6,157
Fraport AG Frankfurt Airport Services Worldwide	4,164	NextEra Energy Inc	6,071
Aeroports de Paris SA	2,915	Entergy Corp	5,488



## Statement of Major Portfolio Changes – (continued)

FTGF ClearBridge Infrastructure Value Fund<sup>^</sup> – (continued)

	<b>PROCEEDS (In 000's) €</b>
<b>MAJOR SALES</b>	
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

	<b>COST (In 000's) \$</b>		<b>PROCEEDS (In 000's) \$</b>
<b>MAJOR PURCHASES</b>		<b>MAJOR SALES</b>	
Dominion Energy Inc	9,552	Southern Co/The	15,644
TC Energy Corp	8,812	Dominion Energy Inc	13,655
E.ON SE	8,647	National Grid Plc	13,150
Enel SpA	7,624	West Japan Railway Co	10,730
National Grid Plc	7,195	Enel SpA	9,930
Enbridge Inc	6,942	Snam SpA	7,427
WEC Energy Group Inc	6,382	Iberdrola SA	6,908
Iberdrola SA	5,919	Transurban Group	6,741
Emera Inc	5,919	TC Energy Corp	5,378
Redeia Corp SA	4,857	Eversource Energy	5,252
Fraport AG Frankfurt Airport Services Worldwide	4,707	EDP SA	5,106
Severn Trent Plc	4,685	American Tower Corp	4,427
Aena SME SA, 144A	4,504	Enbridge Inc	4,280
Snam SpA	4,431	OGE Energy Corp	4,221
Williams Cos Inc/The	3,115	Entergy Corp	3,932
Centrais Eletricas Brasileiras SA	1,906	United Utilities Group Plc	3,533
Pembina Pipeline Corp	1,583	Public Service Enterprise Group Inc	3,032
American Tower Corp	1,579	NextEra Energy Partners LP	2,743
Crown Castle Inc	1,563	Atlas Arteria Ltd	2,527
Constellation Energy Corp	1,555	China Resources Gas Group Ltd	2,389
CCR SA	1,496	Union Pacific Corp	2,345
NextEra Energy Inc	1,446	Crown Castle Inc	2,335
OGE Energy Corp	1,435	NextEra Energy Inc	2,274
EDP SA	1,155	Pembina Pipeline Corp	2,141
		E.ON SE	1,704

FTGF ClearBridge Global Sustainability Improvers Fund<sup>^</sup>

	<b>COST (In 000's) \$</b>		<b>PROCEEDS (In 000's) \$</b>
<b>MAJOR PURCHASES</b>		<b>MAJOR SALES</b>	
Compass Group Plc	226	Compass Group PLC	225
PayPal Holdings Inc	176	Freeport-McMoRan Inc	138
Teck Resources Ltd	143	Chesapeake Energy Corp	134
EQT Corp	134	Hitachi Ltd	132
Johnson Controls International plc	121	Vertiv Holdings Co 'A'	111
Siemens Energy AG	95	AIA Group Ltd	101
Charles Schwab Corp/The	62	Meta Platforms Inc 'A'	24
Veolia Environnement SA	57	Old Dominion Freight Line Inc	96
Biogen Inc	30	S&P Global Inc	95
Gerresheimer AG	30	Trex Co Inc	93
Nexans SA	29	Deutsche Telekom AG	92
Siemens AG	21		
AIA Group Ltd	19		
Unilever Plc	2		

## FTGF Royce US Small Cap Opportunity Fund

	<b>COST (In 000's) \$</b>		<b>PROCEEDS (In 000's) \$</b>
<b>MAJOR PURCHASES</b>		<b>MAJOR SALES</b>	
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	107,308	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	98,995
SunOpta Inc	3,862	Benchmark Electronics Inc	5,045
I3 Verticals Inc 'A'	3,763	Carpenter Technology Corp	4,610
Chart Industries Inc	3,747	Asbury Automotive Group Inc	4,004
Enovis Corp	3,546	Infinera Corp	3,287
FARO Technologies Inc	3,402	SunOpta Inc	3,028
Walker & Dunlop Inc	3,103	TriMas Corp	2,926
Lions Gate Entertainment Corp	2,744	Limbach Holdings Inc	2,694
IMAX Corp	2,701	Aspen Aerogels Inc	2,691
Comstock Resources Inc	2,691	Adient Plc	2,559
Fox Factory Holding Corp	2,582	Sterling Check Corp	2,493
MarineMax Inc	2,557	American Superconductor Corp	2,492
Kennedy-Wilson Holdings Inc	2,482	IMAX Corp	2,408
SMART Global Holdings Inc	2,448	FormFactor Inc	2,368
Ag Growth International Inc	2,275	Modine Manufacturing Co	2,350
Cross Country Healthcare Inc	2,221	Haynes International Inc	2,155
BWX Technologies Inc	2,176	Ooma Inc	2,106

<sup>^</sup> Not authorised for sale to the public in Hong Kong.

## Statement of Major Portfolio Changes – (continued)

## FTGF Royce US Small Cap Opportunity Fund – (continued)

	COST (In 000's) \$		PROCEEDS (In 000's) \$
<b>MAJOR PURCHASES</b>		<b>MAJOR SALES</b>	
Vishay Intertechnology Inc	2,142	Goodyear Tire & Rubber Co/The	2,007
Bridge Investment Group Holdings Inc	2,048	Coherent Corp	1,988
Azenta Inc	2,045	Brighthouse Financial Inc	1,971
		Old Dominion Freight Line Inc	96
		S&P Global Inc	95
		Trex Co Inc	93
		Deutsche Telekom AG	92

## FTGF Royce US Smaller Companies Fund

	COST (In 000's) \$		PROCEEDS (In 000's) \$
<b>MAJOR PURCHASES</b>		<b>MAJOR SALES</b>	
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	12,207	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	11,797
Enovis Corp	1,768	FormFactor Inc	1,326
Sanmina Corp	1,416	UFP Technologies Inc	1,232
Axcelis Technologies Inc	1,290	Champion Homes Inc	1,180
Inter Parfums Inc	1,218	iShares Russell 2000 Value ETF – ETF	1,115
Haemonetics Corp	1,189	Louisiana-Pacific Corp	1,086
Visteon Corp	1,155	Leonardo DRS Inc	1,009
iShares Russell 2000 Value ETF – ETF	1,062	Bio-Techne Corp	1,009
Janus International Group Inc	912	Gentex Corp	944
Marcus & Millichap Inc	895	Brady Corp 'A'	935
Bio-Techne Corp	754	Esab Corp	874
Ziff Davis Inc	727	Houlihan Lokey Inc 'A'	777
Cohu Inc	667	ESCO Technologies Inc	658
MKS Instruments Inc	656	Hudson Technologies Inc	570
Forrester Research Inc	635	Northwest Pipe Co	529
Brunswick Corp/DE	632	Kimball Electronics Inc	515
John Bean Technologies Corp	524	MKS Instruments Inc	497
Atmus Filtration Technologies Inc	471	Arcosa Inc	491
Champion Homes Inc	470	Korn Ferry	476
Carter's Inc	443	Kennedy-Wilson Holdings Inc	475
Cass Information Systems Inc	425	Air Lease Corp 'A'	472
Lazard Inc 'A'	417	Onto Innovation Inc	460
Kennedy-Wilson Holdings Inc	394	Landstar System Inc	450
Esab Corp	380	Brunswick Corp/DE	449
		Fabrinet	428
		Ryerson Holding Corp	423
		Steven Madden Ltd	369
		Old Dominion Freight Line Inc	96
		S&P Global Inc	95
		Trex Co Inc	93
		Deutsche Telekom AG	92

## FTGF Martin Currie Global Long-Term Unconstrained Fund^

	COST (In 000's) \$		PROCEEDS (In 000's) \$
<b>MAJOR PURCHASES</b>		<b>MAJOR SALES</b>	
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	23,146	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	24,530
Novo Nordisk A/S	4,102	NVIDIA Corp	13,240
Partners Group Holding AG	3,173	ASML Holding NV	5,889
Estee Lauder Cos Inc/The 'A'	1,415	Microsoft Corp	5,116
Zoetis Inc	1,400	Ferrari NV	4,099
Sartorius Stedim Biotech	1,339	Linde Plc	4,084
IDEXX Laboratories Inc	1,265	Atlas Copco AB	3,517
BE Semiconductor Industries NV	1,051	Moncler SpA	3,359
Moncler SpA	983	L'Oreal SA	3,328
L'Oreal SA	974	Kingspan Group Plc	3,115
ASML Holding NV	363	Mastercard Inc	2,910
Microsoft Corp	322	Cadence Design Systems Inc	2,908
Ferrari NV	265	Sartorius Stedim Biotech	2,875
Linde Plc	265	Zoetis Inc	2,780
NVIDIA Corp	255	Adyen NV, 144A	2,646
Atlas Copco AB	231	Illumina Inc	2,523
Kingspan Group Plc	214	CSL Ltd	2,510
Mastercard Inc	201	Novo Nordisk A/S	2,506
Adyen NV, 144A	194	ResMed Inc	2,338
Cadence Design Systems Inc	191	Coloplast A/S	2,286
		Mettler-Toledo International Inc	2,240
		IDEXX Laboratories Inc	2,136
		Assa Abloy AB	2,108
		Partners Group Holding AG	1,991
		NIKE Inc	1,883
		Hexagon AB	1,869
		Autodesk Inc	1,801
		Estee Lauder Cos Inc/The 'A'	1,750
		Veeva Systems Inc 'A'	1,655
		Croda International Plc	1,564
		Pernod Ricard SA	1,430

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

## Statement of Major Portfolio Changes – (continued)

## FTGF Martin Currie Global Emerging Markets Fund^

MAJOR PURCHASES	COST (In 000's) \$	MAJOR SALES	PROCEEDS (In 000's) \$
Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	3,526	Western Asset Liquidity Funds Plc – Western Asset US Dollar Liquidity Fund – Class WA (Distributing)	3,944
Quanta Computer Inc	742	Taiwan Semiconductor Manufacturing Co Ltd	1,488
MediaTek Inc	629	SK Hynix Inc	535
Shinhan Financial Group Co Ltd	449	Samsung Electronics Co Ltd	417
Taiwan Semiconductor Manufacturing Co Ltd	400	Antofagasta Plc	338
Trip.com Group Ltd ADR	331	Credicorp Ltd	267
Apollo Hospitals Enterprise Ltd	307	Telkom Indonesia Persero Tbk PT	240
Powszechna Kasa Oszczednosci Bank Polski SA	267	NAVER Corp	226
Xinyi Solar Holdings Ltd	81	Cosan SA	214
		Tencent Holdings Ltd	213
		Delta Electronics Inc	212
		Shanghai Fosun Pharmaceutical Group Co Ltd	188
		Wuxi Biologics Cayman Inc, 144A	145
		Reliance Industries Ltd	133
		HDFC Bank Ltd	127
		ICICI Bank Ltd	92
		Orbia Advance Corp SAB de CV	83
		Xinyi Solar Holdings Ltd	82
		Globant SA	79
		LG Energy Solution Ltd	78

## FTGF Martin Currie European Unconstrained Fund^

MAJOR PURCHASES	COST (In 000's) €	MAJOR SALES	PROCEEDS (In 000's) €
Novo Nordisk A/S	8,199	ASML Holding NV	10,241
Sartorius Stedim Biotech	2,041	Ferrari NV	10,155
ASML Holding NV	672	Moncler SpA	5,947
Ferrari NV	652	Linde Plc	5,935
Moncler SpA	597	Atlas Copco AB	5,045
Linde Plc	428	Kingspan Group Plc	5,028
Assa Abloy AB	426	L'Oreal SA	4,925
Mettler-Toledo International Inc	401	Mettler-Toledo International Inc	4,855
Partners Group Holding AG	396	Assa Abloy AB	4,391
L'Oreal SA	395	Nemetschek SE	4,284
Kingspan Group Plc	363	Partners Group Holding AG	4,002
Hexagon AB	362	Sartorius Stedim Biotech	3,840
Atlas Copco AB	357	Hexagon AB	3,652
Nemetschek SE	355	Coloplast A/S	3,331
Coloplast A/S	342	Dassault Systemes SE	3,257
Adyen NV, 144A	334	Adyen NV, 144A	3,212
Dassault Systemes SE	329	BE Semiconductor Industries NV	2,847
BE Semiconductor Industries NV	296	Novo Nordisk A/S	2,780
Croda International Plc	264	Croda International Plc	2,663
Kering SA	235	Kering SA	2,359
Pernod Ricard SA	184	Pernod Ricard SA	1,916
		Infineon Technologies AG	1,429
		Oxford Nanopore Technologies Plc	976

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

## 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	Absolute Fair Value	% of Net
		Notional Value (‘000) \$	(‘000) \$	
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 to 1	1 week to 1	1 month to 3	Above 1	Open	Total
		1 day (000's)	week (000's)	month (000's)	months (000's)	year (000's)	maturity (000's)	
FTGF Western Asset US Government Liquidity Fund	Reverse Repurchase Agreements		\$419,302					\$419,302
	Non-Cash Collateral Received	–	–	–	–	\$11,603	\$416,251	–

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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